

Edgar Filing: LEGG MASON INC - Form 13F-HR

LEGG MASON INC  
Form 13F-HR  
August 14, 2007

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2007

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: Executive Vice Prsident  
Phone: 410-454-3227

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD August 14, 2007

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, L.P.
28-3780	Royce & Associates, LLC

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 17

Form13F Information Table Entry Total: 9167

Form13F Information Table Value Total: \$222,759,200 (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 Advisors, LLC (acquired by Wilmington Trust FSB on June 29, 2007)
6	28-2204	Brandywine Global Investment Management, LLC
8	28-1701	Legg Mason Capital Management, Inc.
11	28-6397	Legg Mason Investment Counsel & Trust Company, NA
13	28-6399	LMM, LLC
14	28-10245	Western Asset Management Company
16	28-	Miscellaneous
17	28-11345	Legg Mason Investment Counsel, LLC
18	28-11611	ClearBridge Advisors, LLC
20	28-4024	Smith Barney Fund Management, LLC
22	28-6251	Legg Mason International Equities
23	28-11198	Legg Mason Asset Management (Japan) Co., Ltd.
24	28-12558	Legg Mason Private Portfolio Group, LLC

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
1-800 CONTACTS INC	COM	681977104	5	200	SH		DEFINED	18	
1ST SOURCE CORP	COM	336901103	1766	70860	SH		DEFINED	6	
1ST SOURCE CORP	COM	336901103	60	2398	SH		DEFINED	2	
24/7 REAL MEDIA INC	COM NEW	901314203	18796	1602400	SH		DEFINED	18	
3COM CORP	COM	885535104	15916	3853709	SH		DEFINED	3	
3COM CORP	COM	885535104	0	100	SH		DEFINED	2	
3COM CORP	COM	885535104	44	10710	SH		DEFINED	6	
3COM CORP	COM	885535104	24475	5926070	SH		DEFINED	18	
3COM CORP	COM	885535104	27	6600	SH		DEFINED	20	
3M CO	COM	88579Y101	2243	25847	SH		DEFINED	24	
3M CO	COM	88579Y101	2151	24787	SH		DEFINED	18,2	
3M CO	COM	88579Y101	2636	30378	SH		DEFINED	1	
3M CO	COM	88579Y101	16595	191214	SH		DEFINED	3	
3M CO	COM	88579Y101	316727	3649344	SH		DEFINED	18	

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3M CO	COM	88579Y101	16929	195055	SH	DEFINED	17
3M CO	COM	88579Y101	578	6660	SH	DEFINED	20
3M CO	COM	88579Y101	671	7734	SH	DEFINED	11
3M CO	COM	88579Y101	1865	21490	SH	DEFINED	5
3M CO	COM	88579Y101	117	1345	SH	DEFINED	4
3M CO	COM	88579Y101	4493	51772	SH	DEFINED	2
3M CO	COM	88579Y101	123854	1429411	SH	DEFINED	6
4 KIDS ENTMT INC	COM	350865101	2	150	SH	DEFINED	5
4 KIDS ENTMT INC	COM	350865101	0	30	SH	DEFINED	2
51JOB INC	SP ADR REP COM	316827104	11	600	SH	DEFINED	18
99 CENTS ONLY STORES	COM	65440K106	22	1665	SH	DEFINED	17
A D C TELECOMMUNICATIONS	FRNT 6/1	000886AB7	867360	8850000	SH	DEFINED	18
A D C TELECOMMUNICATIONS	COM NEW	000886309	19791	1079700	SH	DEFINED	18
A D C TELECOMMUNICATIONS	COM NEW	000886309	6009	327800	SH	DEFINED	3
AAR CORP	COM	000361105	1	29	SH	DEFINED	18
AAR CORP	COM	000361105	8747	264980	SH	DEFINED	6
AARON RENTS INC	COM	002535201	21893	749760	SH	DEFINED	3
ABATIX CORP	COM	002564102	155	15300	SH	DEFINED	6
ABB LTD	SPONSORED ADR	000375204	2323	102805	SH	DEFINED	18
ABB LTD	SPONSORED ADR	000375204	11	500	SH	DEFINED	5
ABB LTD	SPONSORED ADR	000375204	9	410	SH	DEFINED	17
ABB LTD	SPONSORED ADR	000375204	40	1786	SH	DEFINED	4
ABB LTD	SPONSORED ADR	000375204	2702	119575	SH	DEFINED	11
ABB LTD	SPONSORED ADR	000375204	27	1200	SH	DEFINED	2
ABBEY NATL PLC	GDR 7.375% PRF	002920809	29	1135	SH	DEFINED	2
ABBEY NATL PLC	GDR 7.375% PRF	002920809	40	1600	SH	DEFINED	18
ABBOTT LABS	COM	002824100	3359	62718	SH	DEFINED	5
ABBOTT LABS	COM	002824100	242	4522	SH	DEFINED	24
ABBOTT LABS	COM	002824100	1125	21000	SH	DEFINED	11
ABBOTT LABS	COM	002824100	17543	327603	SH	DEFINED	4
ABBOTT LABS	COM	002824100	7627	142431	SH	DEFINED	1
ABBOTT LABS	COM	002824100	32074	598962	SH	DEFINED	17
ABBOTT LABS	COM	002824100	3825	71424	SH	DEFINED	18, 2
ABBOTT LABS	COM	002824100	9253	172800	SH	DEFINED	20
ABBOTT LABS	COM	002824100	20725	387018	SH	DEFINED	2
ABBOTT LABS	COM	002824100	26415	493285	SH	DEFINED	3
ABBOTT LABS	COM	002824100	778876	14544830	SH	DEFINED	18
ABERCROMBIE & FITCH CO	CL A	002896207	657	9000	SH	DEFINED	5
ABERCROMBIE & FITCH CO	CL A	002896207	1022	14004	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A	002896207	7	100	SH	DEFINED	11
ABERCROMBIE & FITCH CO	CL A	002896207	46	634	SH	DEFINED	4
ABIOMED INC	COM	003654100	20	1900	SH	DEFINED	5
ABIOMED INC	COM	003654100	8	700	SH	DEFINED	17
ABM INDS INC	COM	000957100	16390	635011	SH	DEFINED	3
ABM INDS INC	COM	000957100	10	400	SH	DEFINED	18
ABN AMRO HLDG NV	SPONSORED ADR	000937102	6	130	SH	DEFINED	18, 2
ABN AMRO HLDG NV	SPONSORED ADR	000937102	2328	50755	SH	DEFINED	18
ABN AMRO HLDG NV	SPONSORED ADR	000937102	612	13319	SH	DEFINED	6
ABX AIR INC	COM	00080S101	6080	754370	SH	DEFINED	6
ABX AIR INC	COM	00080S101	38	4700	SH	DEFINED	17
ACADIA RLTY TR	COM SH BEN INT	004239109	26	985	SH	DEFINED	2
ACCELRY S INC	COM	00430U103	27	4300	SH	DEFINED	17
ACCENTURE LTD BERMUDA	CL A	G1150G111	676	15750	SH	DEFINED	5
ACCENTURE LTD BERMUDA	CL A	G1150G111	2230	51990	SH	DEFINED	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	73864	1722166	SH	DEFINED	18
ACCENTURE LTD BERMUDA	CL A	G1150G111	142	3300	SH	DEFINED	20
ACCENTURE LTD BERMUDA	CL A	G1150G111	13214	308085	SH	DEFINED	1
ACCENTURE LTD BERMUDA	CL A	G1150G111	133317	3108350	SH	DEFINED	8
ACCO BRANDS CORP	COM	00081T108	43	1849	SH	DEFINED	17
ACCO BRANDS CORP	COM	00081T108	2	82	SH	DEFINED	18
ACCO BRANDS CORP	COM	00081T108	12	499	SH	DEFINED	2
ACCREDITED HOME LENDRS HLDG	COM	00437P107	137	10000	SH	DEFINED	8

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ACCURIDE CORP	COM	004398103	6975	452640	SH	DEFINED	6
ACCURIDE CORP	COM	004398103	1932	125360	SH	DEFINED	3
ACE LTD	ORD	G0070K103	813	13000	SH	DEFINED	5
ACE LTD	ORD	G0070K103	9	141	SH	DEFINED	18
ACE LTD	ORD	G0070K103	139861	2237060	SH	DEFINED	6
ACE LTD	ORD	G0070K103	31458	503171	SH	DEFINED	3
ACORN INTL INC	SPON ADR	004854105	39	1600	SH	DEFINED	5
ACTIONS SEMICONDUCTOR CO LTD	ADR	00507E107	99	16100	SH	DEFINED	6
ACTIVE POWER INC	COM	00504W100	2	1000	SH	DEFINED	17
ACTIVIDENTITY CORP	COM	00506P103	6	1200	SH	DEFINED	5
ACTIVISION INC NEW	COM NEW	004930202	4	200	SH	DEFINED	18
ACTIVISION INC NEW	COM NEW	004930202	14	725	SH	DEFINED	2
ACTIVISION INC NEW	COM NEW	004930202	495	26500	SH	DEFINED	8
ACTUANT CORP	CL A NEW	00508X203	14	220	SH	DEFINED	4
ACTUANT CORP	CL A NEW	00508X203	7881	124970	SH	DEFINED	6
ACTUANT CORP	CL A NEW	00508X203	536	8500	SH	DEFINED	5
ACTUANT CORP	SDCV 2.000%11/1	00508XAB0	11177	6900000	PRN	DEFINED	18
ACTUATE CORP	COM	00508B102	602	88630	SH	DEFINED	3
ACUITY BRANDS INC	COM	00508Y102	29497	489332	SH	DEFINED	3
ACUITY BRANDS INC	COM	00508Y102	0	7	SH	DEFINED	18
ACUSPHERE INC	COM	00511R870	0	16	SH	DEFINED	17
ACXIOM CORP	COM	005125109	78	2950	SH	DEFINED	18
ADAPTEC INC	COM	00651F108	63	16540	SH	DEFINED	18
ADVANTAGE TECHNOLOGIES GP I	COM NEW	006743306	346	67850	SH	DEFINED	6
ADMINISTAFF INC	COM	007094105	22177	662188	SH	DEFINED	3
ADOBE SYS INC	COM	00724F101	385	9600	SH	DEFINED	20
ADOBE SYS INC	COM	00724F101	28	709	SH	DEFINED	18, 2
ADOBE SYS INC	COM	00724F101	59121	1472506	SH	DEFINED	18
ADOBE SYS INC	COM	00724F101	2048	51000	SH	DEFINED	17
ADOBE SYS INC	COM	00724F101	19700	490670	SH	DEFINED	1
ADOBE SYS INC	COM	00724F101	80	2000	SH	DEFINED	11
ADOBE SYS INC	COM	00724F101	232	5780	SH	DEFINED	5
ADOBE SYS INC	COM	00724F101	3733	92979	SH	DEFINED	3
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	4695	264651	SH	DEFINED	3
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	31364	1767952	SH	DEFINED	6
ADVANCE AUTO PARTS INC	COM	00751Y106	829	20465	SH	DEFINED	3
ADVANCE AUTO PARTS INC	COM	00751Y106	38	950	SH	DEFINED	5
ADVANCE AUTO PARTS INC	COM	00751Y106	7973	196730	SH	DEFINED	6
ADVANCED ENERGY INDS	COM	007973100	9280	409541	SH	DEFINED	3
ADVANCED ENERGY INDS	COM	007973100	7494	330712	SH	DEFINED	6
ADVANCED MAGNETICS INC	COM	00753P103	6	100	SH	DEFINED	17
ADVANCED MEDICAL OPTICS INC	COM	00763M108	3	88	SH	DEFINED	2
ADVANCED MEDICAL OPTICS INC	COM	00763M108	12	350	SH	DEFINED	4
ADVANCED MEDICAL OPTICS INC	COM	00763M108	286	8200	SH	DEFINED	8
ADVANCED MEDICAL OPTICS INC	COM	00763M108	6	170	SH	DEFINED	18
ADVANCED MICRO DEVICES INC	COM	007903107	1230	86041	SH	DEFINED	3
ADVANCED MICRO DEVICES INC	COM	007903107	1	50	SH	DEFINED	17
ADVANCED MICRO DEVICES INC	COM	007903107	9	650	SH	DEFINED	4
ADVANCED MICRO DEVICES INC	COM	007903107	31	2140	SH	DEFINED	6
ADVANCED MICRO DEVICES INC	COM	007903107	49109	3434200	SH	DEFINED	8
ADVANCED MICRO DEVICES INC	COM	007903107	162	11352	SH	DEFINED	18
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	802	117420	SH	DEFINED	18
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	1633	239100	SH	DEFINED	22
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	30331	4440888	SH	DEFINED	6
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	2	225	SH	DEFINED	18, 2
ADVANTA CORP	CL A	007942105	4802	169100	SH	DEFINED	6
ADVANTA CORP	CL A	007942105	7	249	SH	DEFINED	17
ADVANTA CORP	CL B	007942204	4494	144330	SH	DEFINED	3
ADVENT SOFTWARE INC	COM	007974108	137850	4235032	SH	DEFINED	18
ADVENT SOFTWARE INC	COM	007974108	34	1050	SH	DEFINED	4
ADVENT SOFTWARE INC	COM	007974108	1139	35000	SH	DEFINED	20
ADVENT SOFTWARE INC	COM	007974108	454	13955	SH	DEFINED	18, 2

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ADVISORY BRD CO	COM	00762W107	1	11	SH	DEFINED	18
AEGEAN MARINE PETROLEUM NETW	SHS	Y0017S102	0	155380	SH	DEFINED	18
AEGON N V	ORD AMER REG	007924103	3121	158847	SH	DEFINED	17
AEGON N V	ORD AMER REG	007924103	3174	161505	SH	DEFINED	18
AEGON N V	ORD AMER REG	007924103	51434	2671516	SH	DEFINED	6
AEGON N V	ORD AMER REG	007924103	35	1800	SH	DEFINED	4
AEGON N V	ORD AMER REG	007924103	73	3727	SH	DEFINED	2
AEGON N V	ORD AMER REG	007924103	40	2030	SH	DEFINED	18,2
AERCAP HOLDINGS NV	SHS	N00985106	22	674	SH	DEFINED	3
AEROPOSTALE	COM	007865108	29972	719108	SH	DEFINED	3
AEROVIRONMENT INC	COM	008073108	142	6900	SH	DEFINED	3
AES CORP	COM	00130H105	2352	107496	SH	DEFINED	3
AES CORP	COM	00130H105	55	2504	SH	DEFINED	2
AES CORP	COM	00130H105	175040	8000000	SH	DEFINED	13
AES CORP	COM	00130H105	66	3000	SH	DEFINED	11
AES CORP	COM	00130H105	546	24958	SH	DEFINED	5
AES CORP	COM	00130H105	1499	68525	SH	DEFINED	6
AES CORP	COM	00130H105	2592732	118497820	SH	DEFINED	8
AES CORP	COM	00130H105	2	113	SH	DEFINED	18
AES TR III	PFD CV 6.75%	00808N202	5085	101200	SH	DEFINED	14
AES TR III	PFD CV 6.75%	00808N202	100	2000	PRN	DEFINED	11
AETNA INC NEW	COM	00817Y108	48499	981771	SH	DEFINED	3
AETNA INC NEW	COM	00817Y108	10	205	SH	DEFINED	2
AETNA INC NEW	COM	00817Y108	350	7076	SH	DEFINED	18
AETNA INC NEW	COM	00817Y108	5261	106500	SH	DEFINED	23
AETNA INC NEW	COM	00817Y108	1062	21500	SH	DEFINED	16
AETNA INC NEW	COM	00817Y108	385	7800	SH	DEFINED	5
AETNA INC NEW	COM	00817Y108	2	40	SH	DEFINED	6
AETNA INC NEW	COM	00817Y108	2107773	42667468	SH	DEFINED	8
AETNA INC NEW	COM	00817Y108	3888	78700	SH	DEFINED	22
AETNA INC NEW	COM	00817Y108	649	13140	SH	DEFINED	17
AETNA INC NEW	COM	00817Y108	30	600	SH	DEFINED	11
AETRIUM INC	COM	00817R103	22	5000	SH	DEFINED	17
AETRIUM INC	COM	00817R103	430	96875	SH	DEFINED	6
AFFILIATED COMPUTER SERVICES	CL A	008190100	108	1900	SH	DEFINED	17
AFFILIATED COMPUTER SERVICES	CL A	008190100	204	3600	SH	DEFINED	5
AFFILIATED COMPUTER SERVICES	CL A	008190100	17	300	SH	DEFINED	1
AFFILIATED COMPUTER SERVICES	CL A	008190100	882	15553	SH	DEFINED	3
AFFILIATED MANAGERS GROUP	DBCW 2/2	008252AE8	4409	1350000	PRN	DEFINED	18
AFFILIATED MANAGERS GROUP	COM	008252108	7108	55206	SH	DEFINED	3
AFFILIATED MANAGERS GROUP	COM	008252108	22369	173727	SH	DEFINED	18
AFFILIATED MANAGERS GROUP	COM	008252108	26	200	SH	DEFINED	5
AFFIRMATIVE INS HLDGS INC	COM	008272106	2915	191140	SH	DEFINED	6
AFFYMETRIX INC	COM	00826T108	111916	4496425	SH	DEFINED	8
AFFYMETRIX INC	COM	00826T108	127	5100	SH	DEFINED	5
AFFYMETRIX INC	COM	00826T108	67	2700	SH	DEFINED	2
AFLAC INC	COM	001055102	3962	77087	SH	DEFINED	3
AFLAC INC	COM	001055102	2213	43060	SH	DEFINED	20
AFLAC INC	COM	001055102	293	5703	SH	DEFINED	2
AFLAC INC	COM	001055102	18262	355288	SH	DEFINED	17
AFLAC INC	COM	001055102	267	5197	SH	DEFINED	18,2
AFLAC INC	COM	001055102	361	7030	SH	DEFINED	5
AFLAC INC	COM	001055102	86	1666	SH	DEFINED	11
AFLAC INC	COM	001055102	152	2950	SH	DEFINED	6
AFLAC INC	COM	001055102	368087	7161219	SH	DEFINED	18
AFTERMARKET TECHNOLOGY CORP	COM	008318107	10274	346169	SH	DEFINED	6
AGCO CORP	COM	001084102	9	200	SH	DEFINED	18,2
AGCO CORP	COM	001084102	22	500	SH	DEFINED	11
AGCO CORP	COM	001084102	2477	57060	SH	DEFINED	3
AGCO CORP	COM	001084102	20616	474910	SH	DEFINED	6
AGCO CORP	COM	001084102	46179	1063795	SH	DEFINED	18
AGILENT TECHNOLOGIES INC	COM	00846U101	251	6524	SH	DEFINED	2

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AGILENT TECHNOLOGIES INC	COM	00846U101	471	12240	SH	DEFINED	17
AGILENT TECHNOLOGIES INC	COM	00846U101	3525	91700	SH	DEFINED	20
AGILENT TECHNOLOGIES INC	COM	00846U101	1	24	SH	DEFINED	1
AGILENT TECHNOLOGIES INC	COM	00846U101	17	453	SH	DEFINED	6
AGILENT TECHNOLOGIES INC	COM	00846U101	186183	4843457	SH	DEFINED	18
AGILENT TECHNOLOGIES INC	COM	00846U101	3185	82850	SH	DEFINED	3
AGILENT TECHNOLOGIES INC	COM	00846U101	238	6183	SH	DEFINED	18,2
AGILYSYS INC	COM	00847J105	12056	535838	SH	DEFINED	6
AGL RES INC	COM	001204106	479	11833	SH	DEFINED	24
AGL RES INC	COM	001204106	39800	983210	SH	DEFINED	6
AGRIUM INC	COM	008916108	50310	1149950	SH	DEFINED	8
AGRIUM INC	COM	008916108	3132	71600	SH	DEFINED	22
AGRIUM INC	COM	008916108	112829	2578953	SH	DEFINED	6
AGRIUM INC	COM	008916108	44	1000	SH	DEFINED	18,2
AGRIUM INC	COM	008916108	3010	68797	SH	DEFINED	18
AGRIUM INC	COM	008916108	3102	70900	SH	DEFINED	23
AIR FRANCE KLM	*W EXP 11/05/200	009119116	1	93	SH	DEFINED	17
AIR METHODS CORP	COM PAR \$.06	009128307	3368	91841	SH	DEFINED	3
AIR PRODS & CHEMS INC	COM	009158106	807	10040	SH	DEFINED	20
AIR PRODS & CHEMS INC	COM	009158106	4557	56700	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	68345	850380	SH	DEFINED	6
AIR PRODS & CHEMS INC	COM	009158106	145	1800	SH	DEFINED	4
AIR PRODS & CHEMS INC	COM	009158106	32835	408550	SH	DEFINED	17
AIR PRODS & CHEMS INC	COM	009158106	116362	1447829	SH	DEFINED	18
AIR PRODS & CHEMS INC	COM	009158106	1420	17668	SH	DEFINED	5
AIR PRODS & CHEMS INC	COM	009158106	682	8491	SH	DEFINED	18,2
AIR PRODS & CHEMS INC	COM	009158106	187	2330	SH	DEFINED	2
AIR PRODS & CHEMS INC	COM	009158106	10227	127248	SH	DEFINED	3
AIR T INC	COM	009207101	150	14943	SH	DEFINED	6
AIRGAS INC	COM	009363102	1	26	SH	DEFINED	18
AIRGAS INC	COM	009363102	342	7150	SH	DEFINED	17
AIRGAS INC	COM	009363102	2197	45872	SH	DEFINED	3
AIRTRAN HLDGS INC	COM	00949P108	649	59425	SH	DEFINED	6
AIRTRAN HLDGS INC	COM	00949P108	9	825	SH	DEFINED	5
AIRTRAN HLDGS INC	COM	00949P108	5	440	SH	DEFINED	18,2
AIRTRAN HLDGS INC	COM	00949P108	19505	1786190	SH	DEFINED	18
AK STL HLDG CORP	COM	001547108	317645	8500000	SH	DEFINED	13
AK STL HLDG CORP	COM	001547108	2	60	SH	DEFINED	2
AK STL HLDG CORP	COM	001547108	30811	824475	SH	DEFINED	3
AK STL HLDG CORP	COM	001547108	43	1140	SH	DEFINED	16
AKAMAI TECHNOLOGIES INC	COM	00971T101	208958	4296016	SH	DEFINED	18
AKAMAI TECHNOLOGIES INC	COM	00971T101	4553	93600	SH	DEFINED	20
AKAMAI TECHNOLOGIES INC	COM	00971T101	16	335	SH	DEFINED	4
AKAMAI TECHNOLOGIES INC	COM	00971T101	363	7470	SH	DEFINED	5
AKORN INC	COM	009728106	6	810	SH	DEFINED	4
AKZO NOBEL NV	SPONSORED ADR	010199305	275	3205	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	2016	23485	SH	DEFINED	17
AKZO NOBEL NV	SPONSORED ADR	010199305	61	710	SH	DEFINED	4
AKZO NOBEL NV	SPONSORED ADR	010199305	57991	680973	SH	DEFINED	6
AKZO NOBEL NV	SPONSORED ADR	010199305	3962	46160	SH	DEFINED	18
AKZO NOBEL NV	SPONSORED ADR	010199305	42	490	SH	DEFINED	18,2
ALABAMA NATL BANCORP DELA	COM	010317105	427	6900	SH	DEFINED	2
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	12566	793310	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	3231	79900	SH	DEFINED	6
ALBANY INTL CORP	CL A	012348108	15307	378520	SH	DEFINED	18
ALBANY INTL CORP	CL A	012348108	11	270	SH	DEFINED	18,2
ALBEMARLE CORP	COM	012653101	77	1992	SH	DEFINED	11
ALBEMARLE CORP	COM	012653101	8	220	SH	DEFINED	18
ALBEMARLE CORP	COM	012653101	18423	478149	SH	DEFINED	3
ALBERTO CULVER CO NEW	COM	013078100	211	8895	SH	DEFINED	24
ALBERTO CULVER CO NEW	COM	013078100	22	930	SH	DEFINED	3
ALBERTO CULVER CO NEW	COM	013078100	23	982	SH	DEFINED	17

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ALCAN INC	COM	013716105	1122	13800	SH	DEFINED	16
ALCAN INC	COM	013716105	9469	116464	SH	DEFINED	3
ALCAN INC	COM	013716105	543	6675	SH	DEFINED	18
ALCATEL-LUCENT	SPONSORED ADR	013904305	2895	206754	SH	DEFINED	17
ALCATEL-LUCENT	SPONSORED ADR	013904305	20	1464	SH	DEFINED	1
ALCATEL-LUCENT	SPONSORED ADR	013904305	1	96	SH	DEFINED	4
ALCATEL-LUCENT	SPONSORED ADR	013904305	39383	2881420	SH	DEFINED	6
ALCATEL-LUCENT	SPONSORED ADR	013904305	70000	5000000	SH	DEFINED	13
ALCATEL-LUCENT	SPONSORED ADR	013904305	57	4072	SH	DEFINED	18,2
ALCATEL-LUCENT	SPONSORED ADR	013904305	14	967	SH	DEFINED	2
ALCATEL-LUCENT	SPONSORED ADR	013904305	2715	193944	SH	DEFINED	18
ALCOA INC	COM	013817101	4053	100000	SH	DEFINED	8
ALCOA INC	COM	013817101	19776	487946	SH	DEFINED	6
ALCOA INC	COM	013817101	24	600	SH	DEFINED	5
ALCOA INC	COM	013817101	146	3590	SH	DEFINED	17
ALCOA INC	COM	013817101	20755	512095	SH	DEFINED	3
ALCOA INC	COM	013817101	49	1200	SH	DEFINED	2
ALCOA INC	COM	013817101	12	300	SH	DEFINED	1
ALCOA INC	COM	013817101	2275	56140	SH	DEFINED	11
ALCOA INC	COM	013817101	29	718	SH	DEFINED	16
ALCOA INC	COM	013817101	594061	14657315	SH	DEFINED	18
ALCOA INC	COM	013817101	50	1227	SH	DEFINED	24
ALCOA INC	COM	013817101	1591	39245	SH	DEFINED	18,2
ALCOA INC	COM	013817101	5484	135300	SH	DEFINED	20
ALCON INC	COM SHS	H01301102	57	420	SH	DEFINED	4
ALCON INC	COM SHS	H01301102	2045	15161	SH	DEFINED	18
ALCON INC	COM SHS	H01301102	631	4680	SH	DEFINED	5
ALDILA INC	COM NEW	014384200	1078	69910	SH	DEFINED	6
ALESCO FINL INC	COM	014485106	40	4900	SH	DEFINED	3
ALEXANDER & BALDWIN INC	COM	014482103	1328	25000	SH	DEFINED	1
ALEXANDER & BALDWIN INC	COM	014482103	425	8000	SH	DEFINED	18
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	8499	87781	SH	DEFINED	18
ALEXION PHARMACEUTICALS INC	NOTE 1.375% 2/0	015351AF6	4765	3075000	PRN	DEFINED	18
ALEXION PHARMACEUTICALS INC	COM	015351109	27	600	SH	DEFINED	2
ALEXION PHARMACEUTICALS INC	COM	015351109	15325	340100	SH	DEFINED	18
ALFA CORP	COM	015385107	15884	1020177	SH	DEFINED	6
ALKERMES INC	COM	01642T108	311	21305	SH	DEFINED	18,2
ALKERMES INC	COM	01642T108	905	62000	SH	DEFINED	20
ALKERMES INC	COM	01642T108	88640	6071217	SH	DEFINED	18
ALKERMES INC	COM	01642T108	6	378	SH	DEFINED	2
ALKERMES INC	COM	01642T108	72087	4937486	SH	DEFINED	8
ALKERMES INC	COM	01642T108	10	660	SH	DEFINED	4
ALLEGHANY CORP DEL	COM	017175100	8475	20848	SH	DEFINED	6
ALLEGHANY CORP DEL	COM	017175100	904	2223	SH	DEFINED	18
ALLEGHENY ENERGY INC	COM	017361106	74	1425	SH	DEFINED	5
ALLEGHENY ENERGY INC	COM	017361106	78	1512	SH	DEFINED	17
ALLEGHENY ENERGY INC	COM	017361106	9324	180201	SH	DEFINED	3
ALLEGHENY ENERGY INC	COM	017361106	29	555	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	25	239	SH	DEFINED	5
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	11753	112060	SH	DEFINED	3
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	412	3926	SH	DEFINED	18
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	45	429	SH	DEFINED	4
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	157	1500	SH	DEFINED	11
ALLERGAN INC	COM	018490102	681	11820	SH	DEFINED	17
ALLERGAN INC	COM	018490102	2792	48442	SH	DEFINED	3
ALLERGAN INC	COM	018490102	58	1000	SH	DEFINED	2
ALLERGAN INC	COM	018490102	3832	66490	SH	DEFINED	1
ALLERGAN INC	COM	018490102	2732	47400	SH	DEFINED	5
ALLERGAN INC	COM	018490102	71	1230	SH	DEFINED	18
ALLETE INC	COM NEW	018522300	42	885	SH	DEFINED	2
ALLETE INC	COM NEW	018522300	4	86	SH	DEFINED	18
ALLETE INC	COM NEW	018522300	1971	41900	SH	DEFINED	3

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ALLIANCE DATA SYSTEMS CORP	COM	018581108	10	123	SH	DEFINED	18
ALLIANCE ONE INTL INC	COM	018772103	16710	1662653	SH	DEFINED	3
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	87	1000	SH	DEFINED	18
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	131	1500	SH	DEFINED	17
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	357	4100	SH	DEFINED	6
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	17	200	SH	DEFINED	11
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	562	6450	SH	DEFINED	5
ALLIANT ENERGY CORP	COM	018802108	1634	42050	SH	DEFINED	6
ALLIANT ENERGY CORP	COM	018802108	9	225	SH	DEFINED	2
ALLIANT ENERGY CORP	COM	018802108	1688	43449	SH	DEFINED	3
ALLIANT ENERGY CORP	COM	018802108	109	2802	SH	DEFINED	17
ALLIANT TECHSYSTEMS INC	COM	018804104	37	370	SH	DEFINED	2
ALLIANT TECHSYSTEMS INC	COM	018804104	1	10	SH	DEFINED	6
ALLIANT TECHSYSTEMS INC	COM	018804104	63876	644238	SH	DEFINED	18
ALLIANZ SE	SP ADR 1/10 SH	018805101	28	1190	SH	DEFINED	2
ALLIANZ SE	SP ADR 1/10 SH	018805101	57	2450	SH	DEFINED	4
ALLIANZ SE	SP ADR 1/10 SH	018805101	19929	856409	SH	DEFINED	6
ALLIANZ SE	SP ADR 1/10 SH	018805101	990	42555	SH	DEFINED	18
ALLIED CAP CORP NEW	COM	01903Q108	73	2359	SH	DEFINED	18
ALLIED CAP CORP NEW	COM	01903Q108	466	15045	SH	DEFINED	24
ALLIED CAP CORP NEW	COM	01903Q108	93	3000	SH	DEFINED	17
ALLIED CAP CORP NEW	COM	01903Q108	43	1400	SH	DEFINED	2
ALLIED HEALTHCARE INTL INC	COM	01923A109	67	24100	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	54	990	SH	DEFINED	4
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	132	2400	SH	DEFINED	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	7533	137066	SH	DEFINED	18
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	110	2000	SH	DEFINED	17
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	10	180	SH	DEFINED	18, 2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	3105	56492	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	126	2300	SH	DEFINED	5
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	511	38000	SH	DEFINED	16
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	43	3200	SH	DEFINED	11
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	13	970	SH	DEFINED	2
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	7165	532301	SH	DEFINED	3
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	69	1350	SH	DEFINED	18, 2
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	440	8590	SH	DEFINED	3
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	121752	2375653	SH	DEFINED	18
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	1943	37920	SH	DEFINED	20
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	3756	73284	SH	DEFINED	8
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	25923	505808	SH	DEFINED	6
ALLOY INC	NEW COM	019855303	35	3548	SH	DEFINED	5
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	25	965	SH	DEFINED	4
ALLSTATE CORP	COM	020002101	5403	87840	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	68	1100	SH	DEFINED	4
ALLSTATE CORP	COM	020002101	83	1350	SH	DEFINED	1
ALLSTATE CORP	COM	020002101	3840	62425	SH	DEFINED	18
ALLSTATE CORP	COM	020002101	6588	107100	SH	DEFINED	5
ALLSTATE CORP	COM	020002101	3433	55809	SH	DEFINED	11
ALLSTATE CORP	COM	020002101	350	5697	SH	DEFINED	2
ALLSTATE CORP	COM	020002101	1203	19550	SH	DEFINED	17
ALLSTATE CORP	COM	020002101	25838	420068	SH	DEFINED	3
ALLTEL CORP	COM	020039103	15	222	SH	DEFINED	6
ALLTEL CORP	COM	020039103	165841	2455087	SH	DEFINED	18
ALLTEL CORP	COM	020039103	459	6799	SH	DEFINED	2
ALLTEL CORP	COM	020039103	3670	54328	SH	DEFINED	3
ALLTEL CORP	COM	020039103	558	8263	SH	DEFINED	18, 2
ALLTEL CORP	COM	020039103	1512	22380	SH	DEFINED	20
ALLTEL CORP	COM	020039103	12159	180000	SH	DEFINED	8
ALLTEL CORP	COM	020039103	2640	39080	SH	DEFINED	11
ALLTEL CORP	COM	020039103	1537	22755	SH	DEFINED	5
ALLTEL CORP	COM	020039103	27	400	SH	DEFINED	1
ALLTEL CORP	COM	020039103	11748	173919	SH	DEFINED	17



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ALLTEL CORP	COM	020039103	88	1300	SH	DEFINED	4
ALLTEL CORP	PFD C CV \$2.06	020039509	46	100	SH	DEFINED	11
ALON USA ENERGY INC	COM	020520102	13876	315303	SH	DEFINED	6
ALON USA ENERGY INC	COM	020520102	35950	816862	SH	DEFINED	3
ALPHARMA INC	CL A	020813101	23736	912577	SH	DEFINED	3
ALTERA CORP	COM	021441100	1243	56146	SH	DEFINED	3
ALTERA CORP	COM	021441100	10	439	SH	DEFINED	18
ALTERA CORP	COM	021441100	7	300	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	373264	5321704	SH	DEFINED	18
ALTRIA GROUP INC	COM	02209S103	21932	312696	SH	DEFINED	6
ALTRIA GROUP INC	COM	02209S103	122	1735	SH	DEFINED	4
ALTRIA GROUP INC	COM	02209S103	51900	739945	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	3095	44126	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	1145	16325	SH	DEFINED	18, 2
ALTRIA GROUP INC	COM	02209S103	1935	27590	SH	DEFINED	5
ALTRIA GROUP INC	COM	02209S103	459	6539	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	2533	36113	SH	DEFINED	20
ALTRIA GROUP INC	COM	02209S103	28056	400000	SH	DEFINED	8
ALTRIA GROUP INC	COM	02209S103	8538	121731	SH	DEFINED	17
ALTRIA GROUP INC	COM	02209S103	14194	202369	SH	DEFINED	24
ALTRIA GROUP INC	COM	02209S103	46	650	SH	DEFINED	16
ALTRIA GROUP INC	COM	02209S103	945	13478	SH	DEFINED	1
AMAZON COM INC	COM	023135106	1256999	18374486	SH	DEFINED	18
AMAZON COM INC	NOTE 4.750% 2/0	023135AF3	27650	26500000	PRN	DEFINED	14
AMAZON COM INC	COM	023135106	337	4925	SH	DEFINED	11
AMAZON COM INC	COM	023135106	7945	116144	SH	DEFINED	18, 2
AMAZON COM INC	COM	023135106	656510	9596700	SH	DEFINED	13
AMAZON COM INC	COM	023135106	11872	173536	SH	DEFINED	20
AMAZON COM INC	COM	023135106	636	9300	SH	DEFINED	17
AMAZON COM INC	COM	023135106	3351	48979	SH	DEFINED	3
AMAZON COM INC	COM	023135106	27	395	SH	DEFINED	2
AMAZON COM INC	COM	023135106	4373414	63929459	SH	DEFINED	8
AMB PROPERTY CORP	COM	00163T109	3	60	SH	DEFINED	11
AMB PROPERTY CORP	COM	00163T109	266	5000	SH	DEFINED	17
AMB PROPERTY CORP	COM	00163T109	32	600	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	1501	17217	SH	DEFINED	6
AMBAC FINL GROUP INC	COM	023139108	44	500	SH	DEFINED	1
AMBAC FINL GROUP INC	COM	023139108	14	166	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	8428	96665	SH	DEFINED	5
AMBAC FINL GROUP INC	COM	023139108	49	559	SH	DEFINED	18
AMBAC FINL GROUP INC	COM	023139108	4242	48655	SH	DEFINED	17
AMBAC FINL GROUP INC	COM	023139108	119641	1372185	SH	DEFINED	8
AMBAC FINL GROUP INC	COM	023139108	1399	16044	SH	DEFINED	3
AMBASSADORS GROUP INC	COM	023177108	2983	83965	SH	DEFINED	3
AMCOL INTL CORP	COM	02341W103	12770	467598	SH	DEFINED	6
AMDOCS LTD	NOTE 0.500% 3/1	02342TAD1	7815	7500000	PRN	DEFINED	18
AMDOCS LTD	ORD	G02602103	28	700	SH	DEFINED	5
AMDOCS LTD	ORD	G02602103	73358	1842240	SH	DEFINED	8
AMDOCS LTD	ORD	G02602103	79585	1998617	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	2368	59456	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	30	765	SH	DEFINED	18
AMEDISYS INC	COM	023436108	27288	751106	SH	DEFINED	3
AMEREN CORP	COM	023608102	2244	45782	SH	DEFINED	17
AMEREN CORP	COM	023608102	54	1100	SH	DEFINED	5
AMEREN CORP	COM	023608102	8	164	SH	DEFINED	11
AMEREN CORP	COM	023608102	282	5751	SH	DEFINED	18, 2
AMEREN CORP	COM	023608102	33712	687869	SH	DEFINED	18
AMEREN CORP	COM	023608102	52	1061	SH	DEFINED	2
AMEREN CORP	COM	023608102	2850	58151	SH	DEFINED	3
AMEREN CORP	COM	023608102	640	13060	SH	DEFINED	6
AMERICA FIRST APT INV INC	COM	02363X104	3	120	SH	DEFINED	18
AMERICA FIRST APT INV INC	COM	02363X104	2	62	SH	DEFINED	17

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AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	2	250	SH	DEFINED	17
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	5043	81438	SH	DEFINED	16
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	612	9882	SH	DEFINED	18
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	286	4625	SH	DEFINED	5
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	35	562	SH	DEFINED	4
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	3451	55719	SH	DEFINED	17
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	726	11724	SH	DEFINED	2
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	56796	917100	SH	DEFINED	3
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	5942	200600	SH	DEFINED	6
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	16300	550299	SH	DEFINED	3
AMERICAN BILTRITE INC	COM	024591109	282	32178	SH	DEFINED	18
AMERICAN CAPITAL STRATEGIES	COM	024937104	30530	718021	SH	DEFINED	17
AMERICAN CAPITAL STRATEGIES	COM	024937104	98	2300	SH	DEFINED	2
AMERICAN CAPITAL STRATEGIES	COM	024937104	213	5000	SH	DEFINED	8
AMERICAN CAPITAL STRATEGIES	COM	024937104	7839	184357	SH	DEFINED	11
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	130	5085	SH	DEFINED	18
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1201	46800	SH	DEFINED	22
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	16	630	SH	DEFINED	4
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	733	28550	SH	DEFINED	16
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	8	305	SH	DEFINED	2
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	41099	1601687	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	5068	197500	SH	DEFINED	23
AMERICAN ECOLOGY CORP	COM NEW	025533407	208	9700	SH	DEFINED	3
AMERICAN ELEC PWR INC	COM	025537101	12357	274352	SH	DEFINED	3
AMERICAN ELEC PWR INC	COM	025537101	211	4693	SH	DEFINED	2
AMERICAN ELEC PWR INC	COM	025537101	9	200	SH	DEFINED	11
AMERICAN ELEC PWR INC	COM	025537101	199	4428	SH	DEFINED	5
AMERICAN ELEC PWR INC	COM	025537101	415	9210	SH	DEFINED	18
AMERICAN ELEC PWR INC	COM	025537101	45	1000	SH	DEFINED	1
AMERICAN ELEC PWR INC	COM	025537101	1069	23740	SH	DEFINED	6
AMERICAN ELEC PWR INC	COM	025537101	100	2220	SH	DEFINED	17
AMERICAN EQTY INVT LIFE HLD	COM	025676206	12	1010	SH	DEFINED	4
AMERICAN EQTY INVT LIFE HLD	COM	025676206	13211	1093650	SH	DEFINED	6
AMERICAN EQTY INVT LIFE HLD	COM	025676206	1	76	SH	DEFINED	18
AMERICAN EXPRESS CO	COM	025816109	27	441	SH	DEFINED	16
AMERICAN EXPRESS CO	COM	025816109	3830	62600	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	20120	328867	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	9631	157420	SH	DEFINED	20
AMERICAN EXPRESS CO	COM	025816109	3976	64983	SH	DEFINED	18, 2
AMERICAN EXPRESS CO	COM	025816109	359	5875	SH	DEFINED	5
AMERICAN EXPRESS CO	COM	025816109	1143271	18687011	SH	DEFINED	18
AMERICAN EXPRESS CO	COM	025816109	24854	406237	SH	DEFINED	17
AMERICAN EXPRESS CO	COM	025816109	1674	27352	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	9529	155758	SH	DEFINED	2
AMERICAN EXPRESS CO	COM	025816109	677	11067	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	4	70	SH	DEFINED	6
AMERICAN FINL GROUP INC OHIO	COM	025932104	30513	893503	SH	DEFINED	3
AMERICAN FINL GROUP INC OHIO	COM	025932104	32	925	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	3205	93850	SH	DEFINED	23
AMERICAN FINL GROUP INC OHIO	COM	025932104	133	3900	SH	DEFINED	18
AMERICAN FINL GROUP INC OHIO	COM	025932104	21256	622445	SH	DEFINED	6
AMERICAN FINL GROUP INC OHIO	COM	025932104	2391	70000	SH	DEFINED	1
AMERICAN FINL GROUP INC OHIO	COM	025932104	3161	92550	SH	DEFINED	22
AMERICAN FINL RLTY TR	COM	02607P305	22	2150	SH	DEFINED	2
AMERICAN GREETINGS CORP	CL A	026375105	11	400	SH	DEFINED	18
AMERICAN GREETINGS CORP	CL A	026375105	23642	834525	SH	DEFINED	6
AMERICAN HOME MTG INVT CORP	COM	02660R107	276	15000	SH	DEFINED	8
AMERICAN HOME MTG INVT CORP	COM	02660R107	8734	475159	SH	DEFINED	6
AMERICAN HOME MTG INVT CORP	COM	02660R107	12	660	SH	DEFINED	4
AMERICAN HOME MTG INVT CORP	COM	02660R107	7	400	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM	026874107	20736	296098	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM	026874107	7064	100864	SH	DEFINED	22

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AMERICAN INTL GROUP INC	COM	026874107	4973	71006	SH	DEFINED	24
AMERICAN INTL GROUP INC	COM	026874107	1350	19279	SH	DEFINED	16
AMERICAN INTL GROUP INC	COM	026874107	133820	1910900	SH	DEFINED	3
AMERICAN INTL GROUP INC	COM	026874107	21599	308420	SH	DEFINED	17
AMERICAN INTL GROUP INC	COM	026874107	9171	130961	SH	DEFINED	20
AMERICAN INTL GROUP INC	COM	026874107	12466	178012	SH	DEFINED	18, 2
AMERICAN INTL GROUP INC	COM	026874107	6113	87285	SH	DEFINED	11
AMERICAN INTL GROUP INC	COM	026874107	10571	150943	SH	DEFINED	5
AMERICAN INTL GROUP INC	COM	026874107	1274090	18193485	SH	DEFINED	18
AMERICAN INTL GROUP INC	COM	026874107	9804	140000	SH	DEFINED	23
AMERICAN INTL GROUP INC	COM	026874107	7604	108580	SH	DEFINED	1
AMERICAN INTL GROUP INC	COM	026874107	13013	185826	SH	DEFINED	4
AMERICAN INTL GROUP INC	COM	026874107	114429	1634009	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM	026874107	1519447	21697093	SH	DEFINED	8
AMERICAN ISRAELI PAPER MLS L	ORD IS 10	027069509	0	8	SH	DEFINED	18
AMERICAN LD LEASE INC	COM	027118108	4601	184054	SH	DEFINED	18
AMERICAN MED SYS HLDGS INC	COM	02744M108	0	14	SH	DEFINED	18
AMERICAN NATL BANKSHARES INC	COM	027745108	1497	66550	SH	DEFINED	6
AMERICAN NATL INS CO	COM	028591105	229	1500	SH	DEFINED	18
AMERICAN NATL INS CO	COM	028591105	7233	47397	SH	DEFINED	6
AMERICAN ORIENTAL BIOENGR IN	COM	028731107	10182	1144040	SH	DEFINED	3
AMERICAN RAILCAR INDS INC	COM	02916P103	1856	47590	SH	DEFINED	3
AMERICAN SAFETY INS HLDGS LT	ORD	G02995101	38	1600	SH	DEFINED	6
AMERICAN STD COS INC DEL	COM	029712106	6378	108136	SH	DEFINED	3
AMERICAN STD COS INC DEL	COM	029712106	4	70	SH	DEFINED	6
AMERICAN STD COS INC DEL	COM	029712106	85	1447	SH	DEFINED	11
AMERICAN STD COS INC DEL	COM	029712106	138	2342	SH	DEFINED	18
AMERICAN STD COS INC DEL	COM	029712106	7	120	SH	DEFINED	2
AMERICAN STS WTR CO	COM	029899101	44	1225	SH	DEFINED	2
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	20	1050	SH	DEFINED	1
AMERICAN TECHNICAL CERAMICS	COM	030137103	971	40695	SH	DEFINED	6
AMERICAN TOWER CORP	CL A	029912201	269	6400	SH	DEFINED	5
AMERICAN TOWER CORP	CL A	029912201	4055	96559	SH	DEFINED	11
AMERICAN TOWER CORP	CL A	029912201	34	800	SH	DEFINED	1
AMERICAN TOWER CORP	CL A	029912201	7423	176733	SH	DEFINED	17
AMERICAN TOWER CORP	CL A	029912201	24870	592139	SH	DEFINED	18
AMERICAN TOWER CORP	CL A	029912201	0	2	SH	DEFINED	14
AMERICAN WOODMARK CORP	COM	030506109	2276	65779	SH	DEFINED	6
AMERICANWEST BANCORPORATION	COM	03058P109	2301	126225	SH	DEFINED	1
AMERICAS CAR MART INC	COM	03062T105	6269	461291	SH	DEFINED	6
AMERICREDIT CORP	COM	03060R101	23830	897545	SH	DEFINED	6
AMERICREDIT CORP	COM	03060R101	72609	2734800	SH	DEFINED	13
AMERICREDIT CORP	NOTE 2.125% 9/1	03060RAR2	4756	4425000	PRN	DEFINED	18
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	398	11000	SH	DEFINED	18
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	90	2500	SH	DEFINED	5
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	43	1200	SH	DEFINED	1
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	5	150	SH	DEFINED	2
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	482	13338	SH	DEFINED	17
AMERIGROUP CORP	COM	03073T102	9922	416890	SH	DEFINED	6
AMERIGROUP CORP	COM	03073T102	95	4000	SH	DEFINED	11
AMERIGROUP CORP	COM	03073T102	14268	599500	SH	DEFINED	3
AMERIPRISE FINL INC	COM	03076C106	34	540	SH	DEFINED	11
AMERIPRISE FINL INC	COM	03076C106	1625	25560	SH	DEFINED	2
AMERIPRISE FINL INC	COM	03076C106	405	6376	SH	DEFINED	17
AMERIPRISE FINL INC	COM	03076C106	33880	532955	SH	DEFINED	3
AMERIPRISE FINL INC	COM	03076C106	460	7230	SH	DEFINED	5
AMERIPRISE FINL INC	COM	03076C106	1024	16111	SH	DEFINED	18
AMERIPRISE FINL INC	COM	03076C106	2584	40650	SH	DEFINED	1
AMERIPRISE FINL INC	COM	03076C106	127	2000	SH	DEFINED	4
AMERIPRISE FINL INC	COM	03076C106	2620	41220	SH	DEFINED	6
AMERIPRISE FINL INC	COM	03076C106	39	620	SH	DEFINED	18, 2
AMERIS BANCORP	COM	03076K108	75	3360	SH	DEFINED	6

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AMERISAFE INC	COM	03071H100	2697	137380	SH	DEFINED	3
AMERISOURCEBERGEN CORP	COM	03073E105	579	11700	SH	DEFINED	17
AMERISOURCEBERGEN CORP	COM	03073E105	2239	45252	SH	DEFINED	18
AMERISOURCEBERGEN CORP	COM	03073E105	43	875	SH	DEFINED	5
AMERISOURCEBERGEN CORP	COM	03073E105	287	5810	SH	DEFINED	6
AMERISOURCEBERGEN CORP	COM	03073E105	18	357	SH	DEFINED	2
AMERISOURCEBERGEN CORP	COM	03073E105	3422	69173	SH	DEFINED	3
AMERISTAR CASINOS INC	COM	03070Q101	48859	1406432	SH	DEFINED	18
AMERON INTL INC	COM	030710107	3923	43500	SH	DEFINED	1
AMERON INTL INC	COM	030710107	16433	182200	SH	DEFINED	6
AMERON INTL INC	COM	030710107	180	2000	SH	DEFINED	18
AMETEK INC NEW	COM	031100100	56	1400	SH	DEFINED	17
AMETEK INC NEW	COM	031100100	179	4500	SH	DEFINED	18
AMGEN INC	COM	031162100	42	758	SH	DEFINED	4
AMGEN INC	COM	031162100	114302	2067325	SH	DEFINED	8
AMGEN INC	COM	031162100	4740	85742	SH	DEFINED	6
AMGEN INC	COM	031162100	1384	25025	SH	DEFINED	1
AMGEN INC	COM	031162100	5734	103700	SH	DEFINED	11
AMGEN INC	COM	031162100	13804	249668	SH	DEFINED	18, 2
AMGEN INC	COM	031162100	31287	565862	SH	DEFINED	3
AMGEN INC	COM	031162100	21619	391018	SH	DEFINED	2
AMGEN INC	COM	031162100	26271	475142	SH	DEFINED	17
AMGEN INC	COM	031162100	1558183	28182008	SH	DEFINED	18
AMGEN INC	COM	031162100	313	5663	SH	DEFINED	5
AMGEN INC	COM	031162100	20479	370396	SH	DEFINED	20
AMGEN INC	COM	031162100	3128	4600	CALL	DEFINED	18
AMICUS THERAPEUTICS INC	COM	03152W109	0	25	SH	DEFINED	18
AMIS HLDGS INC	COM	031538101	136	10900	SH	DEFINED	3
AMKOR TECHNOLOGY INC	COM	031652100	34960	2219653	SH	DEFINED	3
AMPAL AMERN ISRAEL CORP	CL A	032015109	30	5001	SH	DEFINED	2
AMPAL AMERN ISRAEL CORP	CL A	032015109	18	2970	SH	DEFINED	17
AMPCO-PITTSBURGH CORP	COM	032037103	7	180	SH	DEFINED	5
AMPCO-PITTSBURGH CORP	COM	032037103	1960	48880	SH	DEFINED	6
AMPHENOL CORP NEW	CL A	032095101	20	575	SH	DEFINED	5
AMPHENOL CORP NEW	CL A	032095101	8588	240900	SH	DEFINED	1
AMPHENOL CORP NEW	CL A	032095101	27	750	SH	DEFINED	11
AMR CORP	COM	001765106	11	401	SH	DEFINED	18
AMR CORP	COM	001765106	171275	6500000	SH	DEFINED	13
AMR CORP	COM	001765106	1373	52100	SH	DEFINED	1
AMR CORP	COM	001765106	1717	65160	SH	DEFINED	3
AMR CORP	COM	001765106	87	3300	SH	DEFINED	17
AMSURG CORP	COM	03232P405	1937	80235	SH	DEFINED	3
AMYLIN PHARMACEUTICALS INC	COM	032346108	6	157	SH	DEFINED	2
AMYLIN PHARMACEUTICALS INC	COM	032346108	41160	1000000	SH	DEFINED	13
ANADARKO PETE CORP	COM	032511107	2267056	43605608	SH	DEFINED	18
ANADARKO PETE CORP	COM	032511107	5756	110728	SH	DEFINED	6
ANADARKO PETE CORP	COM	032511107	311	5975	SH	DEFINED	4
ANADARKO PETE CORP	COM	032511107	7397	142275	SH	DEFINED	1
ANADARKO PETE CORP	COM	032511107	156	3000	SH	DEFINED	5
ANADARKO PETE CORP	COM	032511107	10	200	SH	DEFINED	11
ANADARKO PETE CORP	COM	032511107	6967	134000	SH	DEFINED	8
ANADARKO PETE CORP	COM	032511107	4362	83895	SH	DEFINED	17
ANADARKO PETE CORP	COM	032511107	1999	38458	SH	DEFINED	2
ANADARKO PETE CORP	COM	032511107	4732	91013	SH	DEFINED	3
ANADARKO PETE CORP	COM	032511107	30217	581200	SH	DEFINED	20
ANADARKO PETE CORP	COM	032511107	3233	62186	SH	DEFINED	18, 2
ANADIGICS INC	COM	032515108	1	85	SH	DEFINED	18
ANALOG DEVICES INC	COM	032654105	480	12739	SH	DEFINED	17
ANALOG DEVICES INC	COM	032654105	41	1080	SH	DEFINED	18
ANALOG DEVICES INC	COM	032654105	158	4198	SH	DEFINED	2
ANALOG DEVICES INC	COM	032654105	119810	3183050	SH	DEFINED	8
ANALOG DEVICES INC	COM	032654105	75	1995	SH	DEFINED	5

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ANALOG DEVICES INC	COM	032654105	2646	70285	SH	DEFINED	3
ANALOGIC CORP	COM PAR \$0.05	032657207	31	425	SH	DEFINED	5
ANALOGIC CORP	COM PAR \$0.05	032657207	4	50	SH	DEFINED	2
ANCHOR BANCORP WIS INC	COM	032839102	13	500	SH	DEFINED	5
ANCHOR BANCORP WIS INC	COM	032839102	10707	408803	SH	DEFINED	6
ANDERSONS INC	COM	034164103	2	37	SH	DEFINED	18
ANDREW CORP	COM	034425108	19141	1325547	SH	DEFINED	3
ANDREW CORP	COM	034425108	2	160	SH	DEFINED	18
ANESIVA INC COM	COM	03460L100	7309	1188376	SH	DEFINED	18
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	7921	1112530	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	16289	2287775	SH	DEFINED	6
ANGLO AMERN PLC	ADR	03485P102	158	5375	SH	DEFINED	18
ANGLO AMERN PLC	ADR	03485P102	320	10900	SH	DEFINED	6
ANGLO AMERN PLC	ADR	03485P102	2655	90480	SH	DEFINED	11
ANGLO AMERN PLC	ADR	03485P102	85	2906	SH	DEFINED	17
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	144	3800	SH	DEFINED	20
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	30	788	SH	DEFINED	3
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	23	600	SH	DEFINED	2
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	4122	108993	SH	DEFINED	18
ANHEUSER BUSCH COS INC	COM	035229103	11924	228604	SH	DEFINED	4
ANHEUSER BUSCH COS INC	COM	035229103	316	6057	SH	DEFINED	24
ANHEUSER BUSCH COS INC	COM	035229103	268	5135	SH	DEFINED	1
ANHEUSER BUSCH COS INC	COM	035229103	13041	250025	SH	DEFINED	17
ANHEUSER BUSCH COS INC	COM	035229103	21064	403836	SH	DEFINED	18
ANHEUSER BUSCH COS INC	COM	035229103	447	8570	SH	DEFINED	6
ANHEUSER BUSCH COS INC	COM	035229103	301	5767	SH	DEFINED	5
ANHEUSER BUSCH COS INC	COM	035229103	13291	254812	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	5779	110786	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	38	730	SH	DEFINED	18, 2
ANIXTER INTL INC	COM	035290105	105	1400	SH	DEFINED	2
ANIXTER INTL INC	COM	035290105	13456	178919	SH	DEFINED	6
ANIXTER INTL INC	COM	035290105	31481	418571	SH	DEFINED	3
ANNALY CAP MGMT INC	COM	035710409	49353	3422537	SH	DEFINED	18
ANNALY CAP MGMT INC	COM	035710409	173	12000	SH	DEFINED	8
ANNALY CAP MGMT INC	COM	035710409	20551	1425222	SH	DEFINED	6
ANNALY CAP MGMT INC	COM	035710409	16162	1120786	SH	DEFINED	3
ANNALY CAP MGMT INC	COM	035710409	52	3600	SH	DEFINED	16
ANNALY CAP MGMT INC	COM	035710409	317	21968	SH	DEFINED	18, 2
ANNTAYLOR STORES CORP	COM	036115103	6417	181157	SH	DEFINED	3
ANNTAYLOR STORES CORP	COM	036115103	28	800	SH	DEFINED	16
ANSOFT CORP	COM	036384105	7	240	SH	DEFINED	2
ANSYS INC	COM	03662Q105	15	565	SH	DEFINED	5
ANSYS INC	COM	03662Q105	1	26	SH	DEFINED	18
ANSYS INC	COM	03662Q105	247	9330	SH	DEFINED	17
ANSYS INC	COM	03662Q105	12	440	SH	DEFINED	4
ANSYS INC	COM	03662Q105	9	345	SH	DEFINED	2
ANWORTH MORTGAGE ASSET CP	COM	037347101	8021	886300	SH	DEFINED	6
AON CORP	COM	037389103	28	649	SH	DEFINED	2
AON CORP	COM	037389103	54311	1274595	SH	DEFINED	6
AON CORP	COM	037389103	19480	457166	SH	DEFINED	18
AON CORP	COM	037389103	262	6144	SH	DEFINED	17
AON CORP	COM	037389103	3071	72080	SH	DEFINED	3
AP PHARMA INC	COM NEW	00202J203	335	153088	SH	DEFINED	18
APACHE CORP	COM	037411105	1678	20571	SH	DEFINED	2
APACHE CORP	COM	037411105	2417	29623	SH	DEFINED	6
APACHE CORP	COM	037411105	90	1100	SH	DEFINED	4
APACHE CORP	COM	037411105	144	1770	SH	DEFINED	1
APACHE CORP	COM	037411105	9171	112409	SH	DEFINED	5
APACHE CORP	COM	037411105	7296	89418	SH	DEFINED	11
APACHE CORP	COM	037411105	16596	203408	SH	DEFINED	17
APACHE CORP	COM	037411105	4498	55134	SH	DEFINED	18
APACHE CORP	COM	037411105	7914	97000	SH	DEFINED	8

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APACHE CORP	COM	037411105	11860	145355	SH	DEFINED	3
APARTMENT INVT & MGMT CO	CL A	03748R101	15	300	SH	DEFINED	17
APARTMENT INVT & MGMT CO	CL A	03748R101	431	8550	SH	DEFINED	5
APARTMENT INVT & MGMT CO	CL A	03748R101	773	15322	SH	DEFINED	3
APOGEE ENTERPRISES INC	COM	037598109	555	19940	SH	DEFINED	3
APOLLO GROUP INC	CL A	037604105	5843	100000	SH	DEFINED	8
APOLLO GROUP INC	CL A	037604105	2	36	SH	DEFINED	18
APOLLO GROUP INC	CL A	037604105	31993	551708	SH	DEFINED	6
APOLLO GROUP INC	CL A	037604105	1289	22054	SH	DEFINED	3
APOLLO INVT CORP	COM	03761U106	22	1003	SH	DEFINED	11
APPLE INC	COM	037833100	3670	30070	SH	DEFINED	5
APPLE INC	COM	037833100	2866	23485	SH	DEFINED	11
APPLE INC	COM	037833100	111	913	SH	DEFINED	4
APPLE INC	COM	037833100	219	1800	SH	DEFINED	1
APPLE INC	COM	037833100	36997	303155	SH	DEFINED	18
APPLE INC	COM	037833100	1074	8802	SH	DEFINED	2
APPLE INC	COM	037833100	29523	241913	SH	DEFINED	3
APPLE INC	COM	037833100	12146	99525	SH	DEFINED	17
APPLEBEES INTL INC	COM	037899101	19	771	SH	DEFINED	24
APPLEBEES INTL INC	COM	037899101	22	900	SH	DEFINED	17
APPLERA CORP	COM AP BIO GRP	038020103	1774	58100	SH	DEFINED	23
APPLERA CORP	COM AP BIO GRP	038020103	31	1000	SH	DEFINED	17
APPLERA CORP	COM AP BIO GRP	038020103	31217	1022181	SH	DEFINED	3
APPLERA CORP	COM AP BIO GRP	038020103	2855	93500	SH	DEFINED	22
APPLERA CORP	COM AP BIO GRP	038020103	183	5994	SH	DEFINED	18
APPLERA CORP	COM CELERA GRP	038020202	20	1640	SH	DEFINED	18
APPLERA CORP	COM AP BIO GRP	038020103	8	264	SH	DEFINED	2
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	2764	93700	SH	DEFINED	6
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	0	14	SH	DEFINED	18
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	24504	830661	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	10929	550000	SH	DEFINED	8
APPLIED MATLS INC	COM	038222105	5852	294525	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	3033	152626	SH	DEFINED	17
APPLIED MATLS INC	COM	038222105	373130	18778564	SH	DEFINED	18
APPLIED MATLS INC	COM	038222105	6669	335653	SH	DEFINED	2
APPLIED MATLS INC	COM	038222105	8	400	SH	DEFINED	1
APPLIED MATLS INC	COM	038222105	438	22031	SH	DEFINED	18, 2
APPLIED MATLS INC	COM	038222105	213	10700	SH	DEFINED	5
APPLIED MATLS INC	COM	038222105	20	1000	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	15744	792377	SH	DEFINED	6
APPLIED MATLS INC	COM	038222105	6607	332500	SH	DEFINED	20
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1982	792760	SH	DEFINED	3
APRIA HEALTHCARE GROUP INC	COM	037933108	420	14600	SH	DEFINED	3
APRIA HEALTHCARE GROUP INC	COM	037933108	27983	972657	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	3503	121770	SH	DEFINED	18
APRIA HEALTHCARE GROUP INC	COM	037933108	2	55	SH	DEFINED	18, 2
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	29	15900	SH	DEFINED	2
APTARGROUP INC	COM	038336103	12	350	SH	DEFINED	18, 2
APTARGROUP INC	COM	038336103	16327	459136	SH	DEFINED	18
APTARGROUP INC	COM	038336103	14	400	SH	DEFINED	5
APTARGROUP INC	COM	038336103	240	6750	SH	DEFINED	3
AQUA AMERICA INC	COM	03836W103	123	5477	SH	DEFINED	17
AQUA AMERICA INC	COM	03836W103	8333	370525	SH	DEFINED	1
AQUA AMERICA INC	COM	03836W103	86	3829	SH	DEFINED	2
AQUA AMERICA INC	COM	03836W103	12	534	SH	DEFINED	18
AQUILA INC	COM	03840P102	196	47905	SH	DEFINED	5
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	345	5214	SH	DEFINED	16
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	5	70	SH	DEFINED	11
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	50603	763939	SH	DEFINED	22
ARBITRON INC	COM	03875Q108	10	200	SH	DEFINED	18
ARBOR RLTY TR INC	COM	038923108	106	4100	SH	DEFINED	18
ARBOR RLTY TR INC	COM	038923108	1902	73680	SH	DEFINED	3

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ARCELOR MITTAL	NY REG SH CL A	03937E101	5969	95664	SH	DEFINED	3
ARCELOR MITTAL	NY REG SH CL A	03937E101	80957	1297380	SH	DEFINED	8
ARCELOR MITTAL	NY REG SH CL A	03937E101	480480	7700000	SH	DEFINED	13
ARCELOR MITTAL	NY REG SH CL A	03937E101	896	14360	SH	DEFINED	5
ARCH CAP GROUP LTD	ORD	G0450A105	617	8500	SH	DEFINED	16
ARCH CAP GROUP LTD	ORD	G0450A105	11	150	SH	DEFINED	4
ARCH CAP GROUP LTD	ORD	G0450A105	18170	250476	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	18	250	SH	DEFINED	5
ARCH CAP GROUP LTD	ORD	G0450A105	5906	81422	SH	DEFINED	3
ARCH CAP GROUP LTD	ORD	G0450A105	28285	389920	SH	DEFINED	18
ARCH CAP GROUP LTD	ORD	G0450A105	2300	31700	SH	DEFINED	23
ARCH CHEMICALS INC	COM	03937R102	15980	454776	SH	DEFINED	6
ARCH COAL INC	COM	039380100	933	26812	SH	DEFINED	18
ARCH COAL INC	COM	039380100	36345	1047909	SH	DEFINED	6
ARCH COAL INC	COM	039380100	40	1142	SH	DEFINED	17
ARCH COAL INC	COM	039380100	35	1000	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO	COM	039483102	25324	765298	SH	DEFINED	3
ARCHER DANIELS MIDLAND CO	COM	039483102	36	1100	SH	DEFINED	16
ARCHER DANIELS MIDLAND CO	COM	039483102	329	9929	SH	DEFINED	18
ARCHER DANIELS MIDLAND CO	COM	039483102	1857	56105	SH	DEFINED	17
ARCHER DANIELS MIDLAND CO	COM	039483102	41	1250	SH	DEFINED	5
ARCHER DANIELS MIDLAND CO	COM	039483102	593	17909	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	4156	125600	SH	DEFINED	22
ARCHER DANIELS MIDLAND CO	COM	039483102	8402	253900	SH	DEFINED	23
ARCHER DANIELS MIDLAND CO	COM	039483102	63	1895	SH	DEFINED	1
ARCHER DANIELS MIDLAND CO	COM	039483102	175	5295	SH	DEFINED	2
ARCHSTONE SMITH TR	COM	039583109	53	900	SH	DEFINED	2
ARCHSTONE SMITH TR	COM	039583109	384	6495	SH	DEFINED	5
ARCHSTONE SMITH TR	COM	039583109	607	10275	SH	DEFINED	11
ARCHSTONE SMITH TR	COM	039583109	20	334	SH	DEFINED	1
ARCHSTONE SMITH TR	COM	039583109	35	600	SH	DEFINED	18, 2
ARCHSTONE SMITH TR	COM	039583109	0	0	SH	DEFINED	18
ARCHSTONE SMITH TR	COM	039583109	2075	35107	SH	DEFINED	3
ARCHSTONE SMITH TR	COM	039583109	440	7449	SH	DEFINED	17
ARCTIC CAT INC	COM	039670104	679	34271	SH	DEFINED	6
ARENA PHARMACEUTICALS INC	COM	040047102	32	2890	SH	DEFINED	5
ARENA PHARMACEUTICALS INC	COM	040047102	7479	680500	SH	DEFINED	18
ARENA RESOURCES INC	COM	040049108	1	20	SH	DEFINED	18
ARES CAP CORP	COM	04010L103	8	500	SH	DEFINED	4
ARGON ST INC	COM	040149106	58	2500	SH	DEFINED	2
ARGONAUT GROUP INC	COM	040157109	3	100	SH	DEFINED	18
ARGONAUT GROUP INC	COM	040157109	8297	265857	SH	DEFINED	6
ARIAD PHARMACEUTICALS INC	COM	04033A100	7980	1453500	SH	DEFINED	18
ARIAD PHARMACEUTICALS INC	COM	04033A100	17	3025	SH	DEFINED	5
ARIES MARITIME TRNSPRT LTD	SHS	G0474B105	19	2000	SH	DEFINED	18
ARKANSAS BEST CORP DEL	COM	040790107	19507	500574	SH	DEFINED	6
ARKANSAS BEST CORP DEL	COM	040790107	14539	373080	SH	DEFINED	8
ARMOR HOLDINGS INC	COM	042260109	27	310	SH	DEFINED	18
ARMOR HOLDINGS INC	COM	042260109	36	420	SH	DEFINED	18, 2
ARRIS GROUP INC	COM	04269Q100	5801	329808	SH	DEFINED	3
ARRIS GROUP INC	COM	04269Q100	2	97	SH	DEFINED	18
ARRIS GROUP INC	COM	04269Q100	15	860	SH	DEFINED	4
ARRIS GROUP INC	COM	04269Q100	8	464	SH	DEFINED	2
ARROW ELECTRS INC	COM	042735100	21415	557240	SH	DEFINED	6
ARROW ELECTRS INC	COM	042735100	26	675	SH	DEFINED	5
ARROW ELECTRS INC	COM	042735100	20088	522719	SH	DEFINED	3
ARROW ELECTRS INC	COM	042735100	12	300	SH	DEFINED	18
ARROW FINL CORP	COM	042744102	2343	106436	SH	DEFINED	6
ARTESIAN RESOURCES CORP	CL A	043113208	20	1050	SH	DEFINED	2
ARTHROCARE CORP	COM	043136100	11546	262950	SH	DEFINED	3
ARTHROCARE CORP	COM	043136100	3504	79790	SH	DEFINED	2
ARVINMERITOR INC	COM	043353101	39176	1764675	SH	DEFINED	6

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ASBURY AUTOMOTIVE GROUP INC	COM	043436104	16602	665420	SH	DEFINED	6
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	5057	202679	SH	DEFINED	3
ASE TEST LTD	ORD	Y02516105	3678	261400	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	15411	1310417	SH	DEFINED	3
ASHLAND INC NEW	COM	044209104	64	1000	SH	DEFINED	4
ASHLAND INC NEW	COM	044209104	301	4700	SH	DEFINED	5
ASHLAND INC NEW	COM	044209104	568	8885	SH	DEFINED	3
ASHLAND INC NEW	COM	044209104	38	600	SH	DEFINED	17
ASHLAND INC NEW	COM	044209104	126	1970	SH	DEFINED	6
ASM INTL N V	COM	N07045102	1867	69953	SH	DEFINED	3
ASML HLDG NV	N Y SHS	N07059111	19817	721916	SH	DEFINED	3
ASML HLDG NV	N Y SHS	N07059111	45896	1671997	SH	DEFINED	18
ASML HLDG NV	N Y SHS	N07059111	505	18400	SH	DEFINED	20
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	29441	1048850	SH	DEFINED	3
ASPEN TECHNOLOGY INC	COM	045327103	17662	1261587	SH	DEFINED	3
ASPREVA PHARMACEUTICALS CORP	COM	04538T109	4560	263565	SH	DEFINED	3
ASSET ACCEP CAP CORP	COM	04543P100	12617	712814	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	136	4145	SH	DEFINED	6
ASSURANT INC	COM	04621X108	22699	385243	SH	DEFINED	3
ASSURANT INC	COM	04621X108	4419	75000	SH	DEFINED	22
ASSURANT INC	COM	04621X108	2	40	SH	DEFINED	6
ASSURANT INC	COM	04621X108	2763	46900	SH	DEFINED	1
ASSURANT INC	COM	04621X108	878	14900	SH	DEFINED	16
ASSURANT INC	COM	04621X108	5004	84927	SH	DEFINED	23
ASSURANT INC	COM	04621X108	598	10150	SH	DEFINED	18
ASSURED GUARANTY LTD	COM	G0585R106	5775	195380	SH	DEFINED	3
ASTA FDG INC	COM	046220109	27	690	SH	DEFINED	4
ASTA FDG INC	COM	046220109	19	500	SH	DEFINED	5
ASTA FDG INC	COM	046220109	1902	49480	SH	DEFINED	3
ASTA FDG INC	COM	046220109	15	388	SH	DEFINED	2
ASTEC INDS INC	COM	046224101	1628	38550	SH	DEFINED	3
ASTORIA FINL CORP	COM	046265104	138001	5511238	SH	DEFINED	18
ASTORIA FINL CORP	COM	046265104	108	4316	SH	DEFINED	18,2
ASTORIA FINL CORP	COM	046265104	18787	750275	SH	DEFINED	6
ASTORIA FINL CORP	COM	046265104	293	11700	SH	DEFINED	20
ASTORIA FINL CORP	COM	046265104	8	305	SH	DEFINED	2
ASTRAZENECA PLC	SPONSORED ADR	046353108	37	700	SH	DEFINED	2
ASTRAZENECA PLC	SPONSORED ADR	046353108	47	880	SH	DEFINED	4
ASTRAZENECA PLC	SPONSORED ADR	046353108	7	134	SH	DEFINED	18
ASTRAZENECA PLC	SPONSORED ADR	046353108	69	1298	SH	DEFINED	17
ASYST TECHNOLOGY CORP	COM	04648X107	7269	1005430	SH	DEFINED	3
AT&T INC	COM	00206R102	3300	79515	SH	DEFINED	2
AT&T INC	COM	00206R102	15986	385200	SH	DEFINED	23
AT&T INC	COM	00206R102	6524	157197	SH	DEFINED	17
AT&T INC	COM	00206R102	315865	7611199	SH	DEFINED	18
AT&T INC	COM	00206R102	4018	96812	SH	DEFINED	5
AT&T INC	COM	00206R102	178427	4299447	SH	DEFINED	3
AT&T INC	COM	00206R102	15483	373086	SH	DEFINED	24
AT&T INC	COM	00206R102	2236	53885	SH	DEFINED	20
AT&T INC	COM	00206R102	2268	54661	SH	DEFINED	18,2
AT&T INC	COM	00206R102	9265	223250	SH	DEFINED	22
AT&T INC	COM	00206R102	3525	84951	SH	DEFINED	11
AT&T INC	COM	00206R102	14223	342721	SH	DEFINED	1
AT&T INC	COM	00206R102	227	5473	SH	DEFINED	4
AT&T INC	COM	00206R102	188387	4539432	SH	DEFINED	6
AT&T INC	COM	00206R102	1648	39707	SH	DEFINED	16
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	284	4832	SH	DEFINED	14
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	1837	31160	SH	DEFINED	3
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	109	2000	SH	DEFINED	18
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	5	100	SH	DEFINED	17
ATMEL CORP	COM	049513104	823	148100	SH	DEFINED	3
ATMEL CORP	COM	049513104	3868	695600	SH	DEFINED	23



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ATMOS ENERGY CORP	COM	049560105	74	2464	SH	DEFINED	2
ATMOS ENERGY CORP	COM	049560105	37316	1241390	SH	DEFINED	6
ATMOS ENERGY CORP	COM	049560105	2534	84300	SH	DEFINED	23
ATMOS ENERGY CORP	COM	049560105	15	500	SH	DEFINED	18
ATMOS ENERGY CORP	COM	049560105	16934	563355	SH	DEFINED	3
ATP OIL & GAS CORP	COM	00208J108	14	290	SH	DEFINED	4
ATP OIL & GAS CORP	COM	00208J108	31932	656483	SH	DEFINED	6
ATP OIL & GAS CORP	COM	00208J108	321	6600	SH	DEFINED	3
ATP OIL & GAS CORP	COM	00208J108	9	178	SH	DEFINED	2
ATRICURE INC	COM	04963C209	3	350	SH	DEFINED	2
ATRION CORP	COM	049904105	431	4362	SH	DEFINED	6
AU OPTRONICS CORP	SPONSORED ADR	002255107	29266	1701536	SH	DEFINED	22
AUDIOVOX CORP	CL A	050757103	1417	109250	SH	DEFINED	3
AURORA OIL & GAS CORP	COM	052036100	5	2375	SH	DEFINED	5
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	58	470	SH	DEFINED	17
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	25	200	SH	DEFINED	11
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	31	255	SH	DEFINED	18
AUTODESK INC	COM	052769106	4835	102700	SH	DEFINED	20
AUTODESK INC	COM	052769106	2093	44446	SH	DEFINED	18, 2
AUTODESK INC	COM	052769106	1700	36103	SH	DEFINED	3
AUTODESK INC	COM	052769106	46	975	SH	DEFINED	5
AUTODESK INC	COM	052769106	576293	12240718	SH	DEFINED	18
AUTODESK INC	COM	052769106	27	575	SH	DEFINED	17
AUTODESK INC	COM	052769106	20796	441725	SH	DEFINED	1
AUTODESK INC	COM	052769106	112	2380	SH	DEFINED	4
AUTODESK INC	COM	052769106	89	1890	SH	DEFINED	11
AUTODESK INC	COM	052769106	3	60	SH	DEFINED	2
AUTOLIV INC	COM	052800109	6	102	SH	DEFINED	2
AUTOLIV INC	COM	052800109	142	2490	SH	DEFINED	18
AUTOLIV INC	COM	052800109	2	30	SH	DEFINED	6
AUTOLIV INC	COM	052800109	86	1505	SH	DEFINED	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	13565	279873	SH	DEFINED	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	495	10203	SH	DEFINED	20
AUTOMATIC DATA PROCESSING IN	COM	053015103	1538	31722	SH	DEFINED	18, 2
AUTOMATIC DATA PROCESSING IN	COM	053015103	4263	87947	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	2368	48852	SH	DEFINED	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	193703	3996350	SH	DEFINED	18
AUTOMATIC DATA PROCESSING IN	COM	053015103	6430	132664	SH	DEFINED	17
AUTOMATIC DATA PROCESSING IN	COM	053015103	26084	538143	SH	DEFINED	1
AUTOMATIC DATA PROCESSING IN	COM	053015103	13864	286030	SH	DEFINED	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	407	8400	SH	DEFINED	11
AUTONATION INC	COM	05329W102	644	28682	SH	DEFINED	3
AUTONATION INC	COM	05329W102	10	450	SH	DEFINED	18
AUTONATION INC	COM	05329W102	369	16460	SH	DEFINED	6
AUTONATION INC	COM	05329W102	13	600	SH	DEFINED	5
AUTOZONE INC	COM	053332102	557	4080	SH	DEFINED	6
AUTOZONE INC	COM	053332102	68	500	SH	DEFINED	17
AUTOZONE INC	COM	053332102	1037	7590	SH	DEFINED	3
AVALONBAY CMNTYS INC	COM	053484101	143	1200	SH	DEFINED	2
AVALONBAY CMNTYS INC	COM	053484101	142	1195	SH	DEFINED	5
AVALONBAY CMNTYS INC	COM	053484101	267	2250	SH	DEFINED	18
AVALONBAY CMNTYS INC	COM	053484101	1508	12683	SH	DEFINED	3
AVATAR HLDGS INC	COM	053494100	162	2100	SH	DEFINED	5
AVATAR HLDGS INC	COM	053494100	154	2000	SH	DEFINED	18
AVATAR HLDGS INC	COM	053494100	104	1348	SH	DEFINED	1
AVAYA INC	COM	053499109	1188	70534	SH	DEFINED	3
AVAYA INC	COM	053499109	14	836	SH	DEFINED	18
AVAYA INC	COM	053499109	4	233	SH	DEFINED	5
AVAYA INC	COM	053499109	12	700	SH	DEFINED	1
AVAYA INC	COM	053499109	32	1927	SH	DEFINED	2
AVERY DENNISON CORP	COM	053611109	961	14456	SH	DEFINED	3
AVERY DENNISON CORP	COM	053611109	871	13100	SH	DEFINED	20

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AVERY DENNISON CORP	COM	053611109	464	6975	SH	DEFINED	18, 2
AVERY DENNISON CORP	COM	053611109	202	3041	SH	DEFINED	24
AVERY DENNISON CORP	COM	053611109	27	400	SH	DEFINED	5
AVERY DENNISON CORP	COM	053611109	110144	1656801	SH	DEFINED	18
AVERY DENNISON CORP	COM	053611109	434	6525	SH	DEFINED	17
AVID TECHNOLOGY INC	COM	05367P100	180	5100	SH	DEFINED	5
AVID TECHNOLOGY INC	COM	05367P100	24185	684150	SH	DEFINED	18
AVIS BUDGET GROUP	COM	053774105	136	4790	SH	DEFINED	17
AVIS BUDGET GROUP	COM	053774105	16055	564712	SH	DEFINED	3
AVIS BUDGET GROUP	COM	053774105	6	197	SH	DEFINED	6
AVIS BUDGET GROUP	COM	053774105	1	20	SH	DEFINED	18
AVIS BUDGET GROUP	COM	053774105	6	195	SH	DEFINED	2
AVISTA CORP	COM	05379B107	2	110	SH	DEFINED	2
AVNET INC	COM	053807103	1859	46890	SH	DEFINED	6
AVNET INC	COM	053807103	13684	345195	SH	DEFINED	3
AVNET INC	DBCV 2.000% 3/1	053807AL7	4817	380000	PRN	DEFINED	18
AVOCENT CORP	COM	053893103	16468	567671	SH	DEFINED	3
AVON PRODS INC	COM	054303102	3108	84566	SH	DEFINED	3
AVON PRODS INC	COM	054303102	14364	390855	SH	DEFINED	2
AVON PRODS INC	COM	054303102	602	16389	SH	DEFINED	18
AVON PRODS INC	COM	054303102	1340	36453	SH	DEFINED	17
AVON PRODS INC	COM	054303102	330	8969	SH	DEFINED	24
AVON PRODS INC	COM	054303102	191	5200	SH	DEFINED	6
AVON PRODS INC	COM	054303102	22	600	SH	DEFINED	11
AVON PRODS INC	COM	054303102	631	17175	SH	DEFINED	5
AVX CORP NEW	COM	002444107	125	7460	SH	DEFINED	6
AVX CORP NEW	COM	002444107	3564	212927	SH	DEFINED	3
AWARE INC MASS	COM	05453N100	81	15000	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	307	7126	SH	DEFINED	2
AXA	SPONSORED ADR	054536107	1741	40445	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	314	7300	SH	DEFINED	18, 2
AXA	SPONSORED ADR	054536107	46	1080	SH	DEFINED	4
AXA	SPONSORED ADR	054536107	41660	967930	SH	DEFINED	18
AXA	SPONSORED ADR	054536107	35174	830067	SH	DEFINED	6
AXCAN PHARMA INC	COM	054923107	3096	160160	SH	DEFINED	3
AXCELIS TECHNOLOGIES INC	COM	054540109	9	1330	SH	DEFINED	2
AXESSTEL INC	COM	05459T101	3	2075	SH	DEFINED	5
AXIS CAPITAL HOLDINGS	SHS	G0692U109	38991	959188	SH	DEFINED	6
AXIS CAPITAL HOLDINGS	SHS	G0692U109	669	16460	SH	DEFINED	18
AXIS CAPITAL HOLDINGS	SHS	G0692U109	3768	92704	SH	DEFINED	3
AZZ INC	COM	002474104	5558	165170	SH	DEFINED	3
BADGER METER INC	COM	056525108	11	400	SH	DEFINED	18
BAIDU COM INC	SPON ADR REP A	056752108	20797	123804	SH	DEFINED	18
BAIDU COM INC	SPON ADR REP A	056752108	42	251	SH	DEFINED	5
BAKER HUGHES INC	COM	057224107	279	3315	SH	DEFINED	5
BAKER HUGHES INC	COM	057224107	9	110	SH	DEFINED	6
BAKER HUGHES INC	COM	057224107	4885	58069	SH	DEFINED	3
BAKER HUGHES INC	COM	057224107	148	1755	SH	DEFINED	1
BAKER HUGHES INC	COM	057224107	129	1534	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	13881	165000	SH	DEFINED	8
BAKER HUGHES INC	COM	057224107	2507	29800	SH	DEFINED	20
BAKER HUGHES INC	COM	057224107	241	2865	SH	DEFINED	17
BAKER HUGHES INC	COM	057224107	144388	1716246	SH	DEFINED	18
BAKER HUGHES INC	COM	057224107	13	151	SH	DEFINED	2
BAKER HUGHES INC	COM	057224107	73	870	SH	DEFINED	18, 2
BAKER HUGHES INC	COM	057224107	46	550	SH	DEFINED	4
BALL CORP	COM	058498106	10870	204435	SH	DEFINED	3
BALL CORP	COM	058498106	888	16700	SH	DEFINED	6
BALLARD PWR SYS INC	COM	05858H104	5	867	SH	DEFINED	2
BALLARD PWR SYS INC	COM	05858H104	1	200	SH	DEFINED	5
BALLY TECHNOLOGIES INC	COM	05874B107	0	2	SH	DEFINED	18
BANCFIRST CORP	COM	05945F103	1856	43340	SH	DEFINED	3

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BANCFIRST CORP	COM	05945F103	4607	107594	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	387	15865	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	132	5400	SH	DEFINED	2
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	346	14210	SH	DEFINED	18
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	2533	105058	SH	DEFINED	16
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	10432	432700	SH	DEFINED	3
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	21918	493200	SH	DEFINED	3
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	2094	47117	SH	DEFINED	16
BANCO LATINOAMERICANO DE EXP	CL E	P16994132	9	500	SH	DEFINED	6
BANCO MACRO SA	SPON ADR B	05961W105	204	6200	SH	DEFINED	16
BANCO SANTANDER CENT HISPANO	ADR	05964H105	36	1949	SH	DEFINED	18
BANCO SANTANDER CENT HISPANO	ADR	05964H105	43	2320	SH	DEFINED	4
BANCOLOMBIA S A	SPON ADR PREF	05968L102	555	16900	SH	DEFINED	22
BANCOLOMBIA S A	SPON ADR PREF	05968L102	591	18000	SH	DEFINED	16
BANCORP INC DEL	COM	05969A105	37	1651	SH	DEFINED	2
BANCORP RHODE ISLAND INC	COM	059690107	38	1000	SH	DEFINED	1
BANCORP RHODE ISLAND INC	COM	059690107	19	500	SH	DEFINED	18
BANCORPSOUTH INC	COM	059692103	13458	550220	SH	DEFINED	6
BANCORPSOUTH INC	COM	059692103	43	1750	SH	DEFINED	3
BANK HAWAII CORP	COM	062540109	155	3000	SH	DEFINED	5
BANK HAWAII CORP	COM	062540109	9133	176868	SH	DEFINED	3
BANK HAWAII CORP	COM	062540109	68	1310	SH	DEFINED	18
BANK MONTREAL QUE	COM	063671101	41	600	SH	DEFINED	5
BANK MONTREAL QUE	COM	063671101	64	1000	SH	DEFINED	18
BANK NEW YORK INC	COM	064057102	299	7213	SH	DEFINED	2
BANK NEW YORK INC	COM	064057102	173	4180	SH	DEFINED	18, 2
BANK NEW YORK INC	COM	064057102	46	1098	SH	DEFINED	16
BANK NEW YORK INC	COM	064057102	99420	2399133	SH	DEFINED	18
BANK NEW YORK INC	COM	064057102	13460	324809	SH	DEFINED	17
BANK NEW YORK INC	COM	064057102	715	17264	SH	DEFINED	20
BANK NEW YORK INC	COM	064057102	18446	445126	SH	DEFINED	1
BANK NEW YORK INC	COM	064057102	26961	650600	SH	DEFINED	6
BANK NEW YORK INC	COM	064057102	627	15130	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	15605	376567	SH	DEFINED	3
BANK NOVA SCOTIA HALIFAX	COM	064149107	4292	87900	SH	DEFINED	5
BANK NOVA SCOTIA HALIFAX	COM	064149107	34	700	SH	DEFINED	16
BANK OF AMERICA CORPORATION	COM	060505104	118437	2422517	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	1522	31137	SH	DEFINED	2
BANK OF AMERICA CORPORATION	COM	060505104	1844	37723	SH	DEFINED	18, 2
BANK OF AMERICA CORPORATION	COM	060505104	0	5	SH	DEFINED	24
BANK OF AMERICA CORPORATION	COM	060505104	872	17845	SH	DEFINED	16
BANK OF AMERICA CORPORATION	COM	060505104	43121	881996	SH	DEFINED	17
BANK OF AMERICA CORPORATION	COM	060505104	10084	206256	SH	DEFINED	20
BANK OF AMERICA CORPORATION	COM	060505104	6569	134365	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	13077	267476	SH	DEFINED	5
BANK OF AMERICA CORPORATION	COM	060505104	773286	15816860	SH	DEFINED	18
BANK OF AMERICA CORPORATION	COM	060505104	53810	1100629	SH	DEFINED	8
BANK OF AMERICA CORPORATION	COM	060505104	4464	91316	SH	DEFINED	22
BANK OF AMERICA CORPORATION	COM	060505104	222	4551	SH	DEFINED	4
BANK OF AMERICA CORPORATION	COM	060505104	11659	238474	SH	DEFINED	1
BANK OF AMERICA CORPORATION	COM	060505104	7074	144700	SH	DEFINED	23
BANK OF AMERICA CORPORATION	COM	060505104	271774	5558893	SH	DEFINED	6
BANKFINANCIAL CORP	COM	06643P104	2091	135352	SH	DEFINED	6
BANKUNITED FINL CORP	CL A	06652B103	13	660	SH	DEFINED	4
BANKUNITED FINL CORP	CL A	06652B103	12	612	SH	DEFINED	2
BANKUNITED FINL CORP	NOTE 3.125% 3/0	06652BAE3	17072	18925000	PRN	DEFINED	18
BANNER CORP	COM	06652V109	2038	59850	SH	DEFINED	3
BARCLAYS BK PLC	ADR 2 PREF 2	06739F390	102	4000	SH	DEFINED	2
BARCLAYS PLC	ADR	06738E204	37	665	SH	DEFINED	2
BARCLAYS PLC	ADR	06738E204	4706	84345	SH	DEFINED	18
BARCLAYS PLC	ADR	06738E204	3858	69150	SH	DEFINED	5
BARCLAYS PLC	ADR	06738E204	69174	1263526	SH	DEFINED	6

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BARCLAYS PLC	ADR	06738E204	125	2238	SH	DEFINED	16
BARCLAYS PLC	ADR	06738E204	59	1050	SH	DEFINED	18, 2
BARCLAYS PLC	ADR	06738E204	3549	63615	SH	DEFINED	17
BARD C R INC	COM	067383109	76	920	SH	DEFINED	6
BARD C R INC	COM	067383109	39	474	SH	DEFINED	4
BARD C R INC	COM	067383109	5722	69251	SH	DEFINED	3
BARD C R INC	COM	067383109	129	1565	SH	DEFINED	5
BARE ESCENTUALS INC	COM	067511105	1	20	SH	DEFINED	18
BARE ESCENTUALS INC	COM	067511105	26	760	SH	DEFINED	5
BARNES & NOBLE INC	COM	067774109	23	600	SH	DEFINED	18
BARNES & NOBLE INC	COM	067774109	8764	227835	SH	DEFINED	6
BARNES GROUP INC	COM	067806109	20665	652320	SH	DEFINED	6
BARNES GROUP INC	COM	067806109	5134	162050	SH	DEFINED	3
BARR PHARMACEUTICALS INC	COM	068306109	4	78	SH	DEFINED	18
BARR PHARMACEUTICALS INC	COM	068306109	865	17211	SH	DEFINED	3
BARR PHARMACEUTICALS INC	COM	068306109	20	400	SH	DEFINED	5
BARR PHARMACEUTICALS INC	COM	068306109	69	1368	SH	DEFINED	2
BARRETT BUSINESS SERVICES IN	COM	068463108	1542	59690	SH	DEFINED	3
BARRICK GOLD CORP	COM	067901108	66014	2270850	SH	DEFINED	18
BARRICK GOLD CORP	COM	067901108	44	1500	SH	DEFINED	5
BARRICK GOLD CORP	COM	067901108	24462	841500	SH	DEFINED	6
BARRICK GOLD CORP	COM	067901108	858	29511	SH	DEFINED	20
BASF AG	SPONSORED ADR	055262505	161	1230	SH	DEFINED	18, 2
BASF AG	SPONSORED ADR	055262505	65	500	SH	DEFINED	17
BASF AG	SPONSORED ADR	055262505	35350	270444	SH	DEFINED	18
BASF AG	SPONSORED ADR	055262505	3359	25700	SH	DEFINED	11
BASF AG	SPONSORED ADR	055262505	67	510	SH	DEFINED	4
BASIC ENERGY SVCS INC NEW	COM	06985P100	138	5400	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	591	8517	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	221	3182	SH	DEFINED	17
BAUSCH & LOMB INC	COM	071707103	22	315	SH	DEFINED	5
BAUSCH & LOMB INC	COM	071707103	490	7050	SH	DEFINED	18
BAXTER INTL INC	COM	071813109	5796	102874	SH	DEFINED	3
BAXTER INTL INC	COM	071813109	1666	29576	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	32797	582121	SH	DEFINED	18
BAXTER INTL INC	COM	071813109	2053	36447	SH	DEFINED	17
BAXTER INTL INC	COM	071813109	28	500	SH	DEFINED	1
BAXTER INTL INC	COM	071813109	214	3800	SH	DEFINED	5
BAXTER INTL INC	COM	071813109	142	2519	SH	DEFINED	11
BAY NATL CORP	COM	072500101	182	11000	SH	DEFINED	11
BAYER A G	SPONSORED ADR	072730302	5	70	SH	DEFINED	18, 2
BAYER A G	SPONSORED ADR	072730302	50	670	SH	DEFINED	2
BAYER A G	SPONSORED ADR	072730302	4251	56454	SH	DEFINED	18
BAYER A G	SPONSORED ADR	072730302	758	10070	SH	DEFINED	17
BAYER A G	SPONSORED ADR	072730302	171	2275	SH	DEFINED	16
BB&T CORP	COM	054937107	53	1300	SH	DEFINED	4
BB&T CORP	COM	054937107	3495	85915	SH	DEFINED	3
BB&T CORP	COM	054937107	330	8100	SH	DEFINED	6
BB&T CORP	COM	054937107	20	500	SH	DEFINED	1
BB&T CORP	COM	054937107	146	3600	SH	DEFINED	18
BB&T CORP	COM	054937107	53	1300	SH	DEFINED	5
BB&T CORP	COM	054937107	46	1122	SH	DEFINED	11
BB&T CORP	COM	054937107	1736	42686	SH	DEFINED	2
BB&T CORP	COM	054937107	211	5185	SH	DEFINED	17
BBVA BANCO FRANCES S A	SPONSORED ADR	07329M100	12540	1168700	SH	DEFINED	22
BCE INC	COM NEW	05534B760	1504	39800	SH	DEFINED	22
BCE INC	COM NEW	05534B760	2417	63955	SH	DEFINED	6
BCE INC	COM NEW	05534B760	206	5441	SH	DEFINED	18
BCE INC	PUT	05534B950	66	1647	SH	DEFINED	5
BEA SYS INC	COM	073325102	23019	1681411	SH	DEFINED	17
BEA SYS INC	COM	073325102	747	54545	SH	DEFINED	11
BEA SYS INC	COM	073325102	357	26048	SH	DEFINED	5

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BEAR STEARNS COS INC	COM	073902108	9868	70488	SH	DEFINED	11
BEAR STEARNS COS INC	COM	073902108	168	1201	SH	DEFINED	18, 2
BEAR STEARNS COS INC	COM	073902108	2652	18944	SH	DEFINED	3
BEAR STEARNS COS INC	COM	073902108	602	4303	SH	DEFINED	2
BEAR STEARNS COS INC	COM	073902108	3713	26523	SH	DEFINED	5
BEAR STEARNS COS INC	COM	073902108	30358	216841	SH	DEFINED	18
BEAR STEARNS COS INC	COM	073902108	1699	12139	SH	DEFINED	17
BEAR STEARNS COS INC	COM	073902108	56151	401080	SH	DEFINED	8
BEAR STEARNS COS INC	COM	073902108	73002	521445	SH	DEFINED	6
BEARINGPOINT INC	COM	074002106	54825	7500000	SH	DEFINED	13
BEARINGPOINT INC	COM	074002106	31946	4370174	SH	DEFINED	6
BEARINGPOINT INC	COM	074002106	58	8000	SH	DEFINED	3
BEASLEY BROADCAST GROUP INC	CL A	074014101	0	50	SH	DEFINED	18
BEAZER HOMES USA INC	COM	07556Q105	63	2572	SH	DEFINED	24
BEAZER HOMES USA INC	COM	07556Q105	7	280	SH	DEFINED	4
BEAZER HOMES USA INC	COM	07556Q105	7076	286850	SH	DEFINED	6
BEAZER HOMES USA INC	COM	07556Q105	84346	3418970	SH	DEFINED	8
BEAZER HOMES USA INC	NOTE 4.625% 6/1	07556QAL9	13713	15625000	PRN	DEFINED	18
BEAZER HOMES USA INC	COM	07556Q105	74010	3000000	SH	DEFINED	13
BECKMAN COULTER INC	COM	075811109	26	400	SH	DEFINED	17
BECKMAN COULTER INC	COM	075811109	226	3500	SH	DEFINED	3
BECKMAN COULTER INC	COM	075811109	8	124	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	2878	38636	SH	DEFINED	3
BECTON DICKINSON & CO	COM	075887109	139	1860	SH	DEFINED	2
BECTON DICKINSON & CO	COM	075887109	10	140	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	95	1280	SH	DEFINED	5
BECTON DICKINSON & CO	COM	075887109	890	11949	SH	DEFINED	18
BECTON DICKINSON & CO	COM	075887109	29958	402117	SH	DEFINED	17
BED BATH & BEYOND INC	COM	075896100	2563	71210	SH	DEFINED	18, 2
BED BATH & BEYOND INC	COM	075896100	1563	43425	SH	DEFINED	3
BED BATH & BEYOND INC	COM	075896100	285845	7942343	SH	DEFINED	18
BED BATH & BEYOND INC	COM	075896100	386	10723	SH	DEFINED	17
BED BATH & BEYOND INC	COM	075896100	14	400	SH	DEFINED	5
BEL FUSE INC	CL B	077347300	3273	96180	SH	DEFINED	18
BELDEN INC	COM	077454106	7906	142841	SH	DEFINED	3
BELL MICROPRODUCTS INC	COM	078137106	404	61900	SH	DEFINED	3
BELO CORP	COM SER A	080555105	476	23100	SH	DEFINED	3
BELO CORP	COM SER A	080555105	23406	1136780	SH	DEFINED	6
BELO CORP	COM SER A	080555105	152	7401	SH	DEFINED	5
BELO CORP	COM SER A	080555105	2203	106990	SH	DEFINED	2
BEMIS INC	COM	081437105	909	27385	SH	DEFINED	5
BEMIS INC	COM	081437105	555	16719	SH	DEFINED	3
BEMIS INC	COM	081437105	217	6539	SH	DEFINED	18
BEMIS INC	COM	081437105	3	90	SH	DEFINED	2
BEMIS INC	COM	081437105	2	50	SH	DEFINED	18, 2
BENCHMARK ELECTRS INC	COM	08160H101	17252	762685	SH	DEFINED	3
BENCHMARK ELECTRS INC	COM	08160H101	24874	1099650	SH	DEFINED	6
BENIHANA INC	COM	082047101	15	730	SH	DEFINED	5
BENIHANA INC	CL A	082047200	29	1460	SH	DEFINED	5
BENTLEY PHARMACEUTICALS INC	COM	082657107	1886	155360	SH	DEFINED	20
BENTLEY PHARMACEUTICALS INC	COM	082657107	32967	2715596	SH	DEFINED	18
BERKLEY W R CORP	COM	084423102	110	3367	SH	DEFINED	6
BERKLEY W R CORP	COM	084423102	17	510	SH	DEFINED	4
BERKLEY W R CORP	COM	084423102	1464	45000	SH	DEFINED	1
BERKLEY W R CORP	COM	084423102	8	245	SH	DEFINED	2
BERKLEY W R CORP	COM	084423102	18131	557184	SH	DEFINED	3
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	328	3	SH	DEFINED	18, 2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	9593	2661	SH	DEFINED	18, 2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	8867	81	SH	DEFINED	20
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2992	830	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	3284	30	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	2518	23	SH	DEFINED	11

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BERKSHIRE HATHAWAY INC DEL	CL A	084670108	109	1	SH	DEFINED	1
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	776397	7092	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4366	1211	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	44556	407	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	1423	13	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	461688	128069	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	108	30	SH	DEFINED	1
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4423	1227	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	7	2	SH	DEFINED	6
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2682	744	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	7700	2136	SH	DEFINED	17
BERKSHIRE HILLS BANCORP INC	COM	084680107	44	1400	SH	DEFINED	5
BERRY PETE CO	CL A	085789105	642	17050	SH	DEFINED	6
BEST BUY INC	COM	086516101	117	2499	SH	DEFINED	18
BEST BUY INC	COM	086516101	14	290	SH	DEFINED	5
BEST BUY INC	COM	086516101	59	1260	SH	DEFINED	2
BEST BUY INC	COM	086516101	210	4495	SH	DEFINED	17
BEST BUY INC	COM	086516101	3003	64348	SH	DEFINED	3
BG PLC	ADR FIN INST N	055434203	168	2050	SH	DEFINED	2
BG PLC	ADR FIN INST N	055434203	43	520	SH	DEFINED	18
BG PLC	ADR FIN INST N	055434203	1388	16971	SH	DEFINED	6
BHP BILLITON LTD	SPONSORED ADR	088606108	347	5800	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	13988	234102	SH	DEFINED	17
BHP BILLITON LTD	SPONSORED ADR	088606108	4698	78620	SH	DEFINED	18
BHP BILLITON LTD	SPONSORED ADR	088606108	60	1000	SH	DEFINED	5
BHP BILLITON LTD	SPONSORED ADR	088606108	29	480	SH	DEFINED	1
BHP BILLITON LTD	SPONSORED ADR	088606108	487	8158	SH	DEFINED	6
BHP BILLITON LTD	SPONSORED ADR	088606108	79	1325	SH	DEFINED	11
BHP BILLITON PLC	SPONSORED ADR	05545E209	70	1250	SH	DEFINED	17
BIG 5 SPORTING GOODS CORP	COM	08915P101	11866	465350	SH	DEFINED	6
BIG LOTS INC	COM	089302103	28813	979364	SH	DEFINED	3
BIG LOTS INC	COM	089302103	721	24500	SH	DEFINED	16
BIG LOTS INC	COM	089302103	2627	89300	SH	DEFINED	23
BIO RAD LABS INC	CL A	090572207	103	1364	SH	DEFINED	5
BIO RAD LABS INC	CL A	090572207	3269	43262	SH	DEFINED	3
BIO-REFERENCE LABS INC	COM \$.01 NEW	09057G602	7715	282100	SH	DEFINED	3
BIOGEN IDEC INC	COM	09062X103	433	8100	SH	DEFINED	5
BIOGEN IDEC INC	COM	09062X103	221	4125	SH	DEFINED	4
BIOGEN IDEC INC	COM	09062X103	808	15115	SH	DEFINED	6
BIOGEN IDEC INC	COM	09062X103	2048664	38292792	SH	DEFINED	18
BIOGEN IDEC INC	COM	09062X103	23528	439775	SH	DEFINED	20
BIOGEN IDEC INC	COM	09062X103	851	15899	SH	DEFINED	17
BIOGEN IDEC INC	COM	09062X103	7395	138216	SH	DEFINED	3
BIOGEN IDEC INC	COM	09062X103	11351	212163	SH	DEFINED	18, 2
BIOGEN IDEC INC	COM	09062X103	12	227	SH	DEFINED	2
BIOMARIN PHARMACEUTICAL INC	NOTE 2.500% 3/2	09061GAC5	10384	8100000	PRN	DEFINED	18
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	21790	1214600	SH	DEFINED	18
BIOMED REALTY TRUST INC	COM	09063H107	4	160	SH	DEFINED	18, 2
BIOMED REALTY TRUST INC	COM	09063H107	84	3360	SH	DEFINED	17
BIOMED REALTY TRUST INC	COM	09063H107	9808	390455	SH	DEFINED	18
BIOMET INC	COM	090613100	1760	38505	SH	DEFINED	3
BIOMET INC	COM	090613100	759	16600	SH	DEFINED	1
BIOMET INC	COM	090613100	183	4000	SH	DEFINED	11
BIOMET INC	COM	090613100	5964	130450	SH	DEFINED	8
BIOMET INC	COM	090613100	166	3630	SH	DEFINED	18
BIOMET INC	COM	090613100	6041	132125	SH	DEFINED	5
BIOMET INC	COM	090613100	2608	57035	SH	DEFINED	2
BIOMET INC	COM	090613100	2687	58780	SH	DEFINED	17
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	35857	2294110	SH	DEFINED	18
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	1031	65990	SH	DEFINED	20
BIOTECH HOLDRS TR	DEPOSTRY RCPTS	09067D201	336	2000	SH	DEFINED	2
BIOTECH HOLDRS TR	DEPOSTRY RCPTS	09067D201	50	300	SH	DEFINED	11

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BIOVAIL CORP	COM	09067J109	17554	690554	SH	DEFINED	3
BIOVAIL CORP	COM	09067J109	63	2490	SH	DEFINED	18
BJ SVCS CO	COM	055482103	4659	163825	SH	DEFINED	17
BJ SVCS CO	COM	055482103	288	10110	SH	DEFINED	6
BJ SVCS CO	COM	055482103	150012	5274698	SH	DEFINED	18
BJ SVCS CO	COM	055482103	17	599	SH	DEFINED	11
BJ SVCS CO	COM	055482103	1974	69400	SH	DEFINED	20
BJ SVCS CO	COM	055482103	1797	63177	SH	DEFINED	3
BJ SVCS CO	COM	055482103	164	5765	SH	DEFINED	18,2
BJ SVCS CO	COM	055482103	9	315	SH	DEFINED	5
BJS WHOLESALE CLUB INC	COM	05548J106	9282	257620	SH	DEFINED	6
BJS WHOLESALE CLUB INC	COM	05548J106	29	800	SH	DEFINED	11
BJS WHOLESALE CLUB INC	COM	05548J106	263	7300	SH	DEFINED	5
BLACK & DECKER CORP	COM	091797100	139	1571	SH	DEFINED	17
BLACK & DECKER CORP	COM	091797100	23017	260638	SH	DEFINED	18
BLACK & DECKER CORP	COM	091797100	14	160	SH	DEFINED	18,2
BLACK & DECKER CORP	COM	091797100	485	5496	SH	DEFINED	2
BLACK & DECKER CORP	COM	091797100	920	10419	SH	DEFINED	3
BLACK & DECKER CORP	COM	091797100	406	4600	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	271	3069	SH	DEFINED	5
BLACK BOX CORP DEL	COM	091826107	6	145	SH	DEFINED	18,2
BLACK BOX CORP DEL	COM	091826107	10420	251812	SH	DEFINED	18
BLACK HILLS CORP	COM	092113109	14956	376260	SH	DEFINED	6
BLACK HILLS CORP	COM	092113109	10	250	SH	DEFINED	18
BLACK HILLS CORP	COM	092113109	14086	354370	SH	DEFINED	3
BLACKBAUD INC	COM	09227Q100	5306	240320	SH	DEFINED	3
BLACKBOARD INC	COM	091935502	53765	1276480	SH	DEFINED	18
BLACKBOARD INC	COM	091935502	42	1000	SH	DEFINED	17
BLACKBOARD INC	COM	091935502	12	295	SH	DEFINED	2
BLACKROCK INC	COM	09247X101	23	150	SH	DEFINED	11
BLACKROCK MUNYIELD INSD FD I	COM	09254E103	14	1023	SH	DEFINED	4
BLOCK H & R INC	COM	093671105	63	2702	SH	DEFINED	24
BLOCK H & R INC	COM	093671105	1221	52232	SH	DEFINED	2
BLOCK H & R INC	COM	093671105	1212	51843	SH	DEFINED	3
BLOCK H & R INC	COM	093671105	47	2000	SH	DEFINED	18
BLOCK H & R INC	COM	093671105	2916	124796	SH	DEFINED	17
BLOCK H & R INC	COM	093671105	5	200	SH	DEFINED	1
BLOCK H & R INC	COM	093671105	19	800	SH	DEFINED	6
BLOCK H & R INC	COM	093671105	19	800	SH	DEFINED	5
BLOCKBUSTER INC	CL B	093679207	0	36	SH	DEFINED	17
BLOCKBUSTER INC	CL A	093679108	1	153	SH	DEFINED	17
BLOCKBUSTER INC	CL A	093679108	6	1380	SH	DEFINED	6
BLOUNT INTL INC NEW	COM	095180105	5259	402060	SH	DEFINED	6
BLOUNT INTL INC NEW	COM	095180105	2	128	SH	DEFINED	18
BLUE COAT SYSTEMS INC	COM NEW	09534T508	12	240	SH	DEFINED	4
BLUEFLY INC	COM	096227103	34	35000	SH	DEFINED	18
BLUEGREEN CORP	COM	096231105	8011	685297	SH	DEFINED	3
BLUEGREEN CORP	COM	096231105	2641	225960	SH	DEFINED	6
BLUELINK HLDGS INC	COM	09624H109	4311	411010	SH	DEFINED	6
BLYTH INC	COM	09643P108	2727	102590	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	307	10125	SH	DEFINED	18
BMC SOFTWARE INC	COM	055921100	1598	52725	SH	DEFINED	16
BMC SOFTWARE INC	COM	055921100	4791	158120	SH	DEFINED	23
BMC SOFTWARE INC	COM	055921100	2666	88000	SH	DEFINED	22
BMC SOFTWARE INC	COM	055921100	51226	1690630	SH	DEFINED	3
BOARDWALK PIPELINE PARTNERS	UT LTD PARTNER	096627104	25	700	SH	DEFINED	2
BOB EVANS FARMS INC	COM	096761101	1226	33269	SH	DEFINED	3
BOEING CO	COM	097023105	191	1990	SH	DEFINED	11
BOEING CO	COM	097023105	1284	13350	SH	DEFINED	17
BOEING CO	COM	097023105	2429	25260	SH	DEFINED	2
BOEING CO	COM	097023105	62306	647936	SH	DEFINED	3
BOEING CO	COM	097023105	1104	11481	SH	DEFINED	18,2

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BOEING CO	COM	097023105	120670	1254888	SH	DEFINED	6
BOEING CO	COM	097023105	6222	64700	SH	DEFINED	20
BOEING CO	COM	097023105	13	137	SH	DEFINED	4
BOEING CO	COM	097023105	7	74	SH	DEFINED	1
BOEING CO	COM	097023105	1381	14363	SH	DEFINED	5
BOEING CO	COM	097023105	407175	4234352	SH	DEFINED	18
BOOKS-A-MILLION INC	COM	098570104	1267	74780	SH	DEFINED	3
BORDERS GROUP INC	COM	099709107	8	400	SH	DEFINED	18
BORDERS GROUP INC	COM	099709107	13	700	SH	DEFINED	2
BORDERS GROUP INC	COM	099709107	10	500	SH	DEFINED	17
BORDERS GROUP INC	COM	099709107	5071	266052	SH	DEFINED	6
BORG WARNER INC	COM	099724106	267	3108	SH	DEFINED	5
BORG WARNER INC	COM	099724106	26574	308850	SH	DEFINED	6
BORG WARNER INC	COM	099724106	27	312	SH	DEFINED	2
BORG WARNER INC	COM	099724106	17918	208248	SH	DEFINED	18
BORG WARNER INC	COM	099724106	15	180	SH	DEFINED	18, 2
BORG WARNER INC	COM	099724106	2651	30810	SH	DEFINED	3
BORG WARNER INC	COM	099724106	12	140	SH	DEFINED	4
BORLAND SOFTWARE CORP	COM	099849101	9133	1537551	SH	DEFINED	6
BORLAND SOFTWARE CORP	COM	099849101	1	100	SH	DEFINED	18
BOSTON BEER INC	CL A	100557107	6088	154711	SH	DEFINED	3
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	48	1800	SH	DEFINED	5
BOSTON PROPERTIES INC	COM	101121101	1925	18844	SH	DEFINED	3
BOSTON PROPERTIES INC	COM	101121101	3370	32997	SH	DEFINED	17
BOSTON PROPERTIES INC	COM	101121101	513	5025	SH	DEFINED	18
BOSTON PROPERTIES INC	COM	101121101	3446	33744	SH	DEFINED	2
BOSTON PROPERTIES INC	COM	101121101	69	677	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	COM	101137107	9754	635846	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	119	7744	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	COM	101137107	55293	3604510	SH	DEFINED	6
BOSTON SCIENTIFIC CORP	COM	101137107	6	400	SH	DEFINED	1
BOSTON SCIENTIFIC CORP	COM	101137107	2848	185642	SH	DEFINED	3
BOSTON SCIENTIFIC CORP	COM	101137107	106	6940	SH	DEFINED	17
BOSTON SCIENTIFIC CORP	COM	101137107	11509	750286	SH	DEFINED	18
BOTTOMLINE TECH DEL INC	COM	101388106	171	13840	SH	DEFINED	3
BOWATER INC	COM	102183100	1	60	SH	DEFINED	18
BOWNE & CO INC	COM	103043105	1786	91544	SH	DEFINED	3
BOWNE & CO INC	COM	103043105	15512	795100	SH	DEFINED	17
BOYD GAMING CORP	COM	103304101	930	18910	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	101	1400	SH	DEFINED	20
BP PLC	SPONSORED ADR	055622104	173048	2398780	SH	DEFINED	18
BP PLC	SPONSORED ADR	055622104	2088	28944	SH	DEFINED	18, 2
BP PLC	SPONSORED ADR	055622104	10822	150013	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	18308	253782	SH	DEFINED	2
BP PLC	SPONSORED ADR	055622104	22575	312939	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	73298	1033131	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	141	1960	SH	DEFINED	4
BP PLC	SPONSORED ADR	055622104	21942	304165	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	29716	411916	SH	DEFINED	17
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	253	3500	SH	DEFINED	11
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3	107	SH	DEFINED	17
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	1900	31424	SH	DEFINED	6
BRASKEM S A	SP ADR PFD A	105532105	331	18335	SH	DEFINED	16
BRE PROPERTIES INC	CL A	05564E106	47	800	SH	DEFINED	1
BRE PROPERTIES INC	CL A	05564E106	2336	39400	SH	DEFINED	17
BRE PROPERTIES INC	CL A	05564E106	83	1400	SH	DEFINED	2
BRE PROPERTIES INC	CL A	05564E106	1409	23763	SH	DEFINED	3
BRIGGS & STRATTON CORP	COM	109043109	25	800	SH	DEFINED	2
BRIGGS & STRATTON CORP	COM	109043109	47	1500	SH	DEFINED	17
BRIGGS & STRATTON CORP	COM	109043109	5	144	SH	DEFINED	18
BRIGGS & STRATTON CORP	COM	109043109	10882	344800	SH	DEFINED	6
BRIGHAM EXPLORATION CO	COM	109178103	3451	587850	SH	DEFINED	6



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BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	7	172	SH	DEFINED	18
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	371	9530	SH	DEFINED	17
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	1438	36952	SH	DEFINED	3
BRINKER INTL INC	COM	109641100	1	40	SH	DEFINED	6
BRINKER INTL INC	COM	109641100	6	222	SH	DEFINED	18
BRINKER INTL INC	COM	109641100	8	285	SH	DEFINED	2
BRINKER INTL INC	COM	109641100	7917	270498	SH	DEFINED	3
BRINKS CO	COM	109696104	7240	116982	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	2148	68074	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO	COM	110122108	6639	210352	SH	DEFINED	18
BRISTOL MYERS SQUIBB CO	COM	110122108	4146	131377	SH	DEFINED	17
BRISTOL MYERS SQUIBB CO	COM	110122108	216	6850	SH	DEFINED	11
BRISTOL MYERS SQUIBB CO	COM	110122108	1212	38403	SH	DEFINED	5
BRISTOL MYERS SQUIBB CO	COM	110122108	151	4800	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	9	300	SH	DEFINED	4
BRISTOL MYERS SQUIBB CO	COM	110122108	35920	1138164	SH	DEFINED	6
BRISTOL MYERS SQUIBB CO	COM	110122108	14754	467500	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	139	4390	SH	DEFINED	18, 2
BRISTOW GROUP INC	COM	110394103	26400	532800	SH	DEFINED	6
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	29	415	SH	DEFINED	2
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	9544	138035	SH	DEFINED	18
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	23	330	SH	DEFINED	18, 2
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	7170	139015	SH	DEFINED	18
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	2954	57275	SH	DEFINED	17
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	74270	1466322	SH	DEFINED	6
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	58	1115	SH	DEFINED	18, 2
BROADCOM CORP	CL A	111320107	464	15850	SH	DEFINED	5
BROADCOM CORP	CL A	111320107	3981	136100	SH	DEFINED	11
BROADCOM CORP	CL A	111320107	427964	14631246	SH	DEFINED	18
BROADCOM CORP	CL A	111320107	3747	128098	SH	DEFINED	18, 2
BROADCOM CORP	CL A	111320107	6376	218000	SH	DEFINED	20
BROADCOM CORP	CL A	111320107	25462	870487	SH	DEFINED	17
BROADCOM CORP	CL A	111320107	2188	74812	SH	DEFINED	3
BROADCOM CORP	CL A	111320107	91	3105	SH	DEFINED	4
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	325	16998	SH	DEFINED	17
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	1622	84842	SH	DEFINED	4
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	26	1390	SH	DEFINED	1
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	67	3493	SH	DEFINED	5
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	58	3027	SH	DEFINED	18, 2
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	1512	79083	SH	DEFINED	18
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	516	26982	SH	DEFINED	2
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	1041	54460	SH	DEFINED	3
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	16	850	SH	DEFINED	11
BROCADE COMMUNICATIONS SYS I	COM	111621108	0	56	SH	DEFINED	18
BRONCO DRILLING CO INC	COM	112211107	61	3700	SH	DEFINED	6
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	2520	63155	SH	DEFINED	6
BROOKLINE BANCORP INC DEL	COM	11373M107	252	21866	SH	DEFINED	17
BROOKLINE BANCORP INC DEL	COM	11373M107	691	60000	SH	DEFINED	4
BROOKLINE BANCORP INC DEL	COM	11373M107	13	1100	SH	DEFINED	5
BROOKLINE BANCORP INC DEL	COM	11373M107	76	6600	SH	DEFINED	18
BROOKS AUTOMATION INC	COM	114340102	14082	775862	SH	DEFINED	3
BROWN & BROWN INC	COM	115236101	5569	221525	SH	DEFINED	1
BROWN & BROWN INC	COM	115236101	2	83	SH	DEFINED	18
BROWN FORMAN CORP	CL A	115637100	197	2600	SH	DEFINED	2
BROWN FORMAN CORP	CL B	115637209	2	34	SH	DEFINED	18
BROWN FORMAN CORP	CL B	115637209	910	12452	SH	DEFINED	3
BROWN FORMAN CORP	CL B	115637209	585	8008	SH	DEFINED	2
BROWN FORMAN CORP	CL B	115637209	8501	116325	SH	DEFINED	1
BROWN FORMAN CORP	CL B	115637209	10217	139805	SH	DEFINED	4
BROWN FORMAN CORP	CL B	115637209	11	150	SH	DEFINED	11
BROWN FORMAN CORP	CL A	115637100	109	1432	SH	DEFINED	18
BROWN FORMAN CORP	CL A	115637100	38	500	SH	DEFINED	1

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BROWN SHOE INC NEW	COM	115736100	534	21950	SH	DEFINED	6
BROWN SHOE INC NEW	COM	115736100	392	16100	SH	DEFINED	3
BRUKER BIOSCIENCES CORP	COM	116794108	2215	245815	SH	DEFINED	3
BRUNSWICK CORP	COM	117043109	1	35	SH	DEFINED	2
BRUNSWICK CORP	COM	117043109	23409	717410	SH	DEFINED	6
BRUNSWICK CORP	COM	117043109	465	14252	SH	DEFINED	3
BRUSH ENGINEERED MATLS INC	COM	117421107	7567	180215	SH	DEFINED	3
BT GROUP PLC	ADR	05577E101	52	779	SH	DEFINED	18
BTU INTL INC	COM	056032105	748	54220	SH	DEFINED	6
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	62	1200	SH	DEFINED	2
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	26	500	SH	DEFINED	18
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	328	6400	SH	DEFINED	17
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	10	200	SH	DEFINED	3
BUCKEYE TECHNOLOGIES INC	COM	118255108	31	2000	SH	DEFINED	18
BUCKEYE TECHNOLOGIES INC	COM	118255108	104	6740	SH	DEFINED	3
BUCKLE INC	COM	118440106	10722	272129	SH	DEFINED	18
BUCKLE INC	COM	118440106	13811	350540	SH	DEFINED	6
BUCKLE INC	COM	118440106	5625	142777	SH	DEFINED	3
BUCYRUS INTL INC NEW	CL A	118759109	2	26	SH	DEFINED	18
BUFFALO WILD WINGS INC	COM	119848109	1	14	SH	DEFINED	18
BUFFALO WILD WINGS INC	COM	119848109	136	3270	SH	DEFINED	5
BUILD A BEAR WORKSHOP	COM	120076104	194	7440	SH	DEFINED	2
BUILD A BEAR WORKSHOP	COM	120076104	9	340	SH	DEFINED	4
BUILD A BEAR WORKSHOP	COM	120076104	1558	59600	SH	DEFINED	6
BUILD A BEAR WORKSHOP	COM	120076104	0	13	SH	DEFINED	18
BUILDERS FIRSTSOURCE INC	COM	12008R107	8394	522640	SH	DEFINED	6
BUILDING MATLS HLDG CORP	COM	120113105	4966	349978	SH	DEFINED	6
BUILDING MATLS HLDG CORP	COM	120113105	5071	357340	SH	DEFINED	18
BUNGE LIMITED	COM	G16962105	248	2930	SH	DEFINED	11
BUNGE LIMITED	COM	G16962105	2	20	SH	DEFINED	18
BUNGE LIMITED	COM	G16962105	24631	293390	SH	DEFINED	6
BURGER KING HLDGS INC	COM	121208201	12360	469257	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1296	15218	SH	DEFINED	18
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1603	18825	SH	DEFINED	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	133200	1564475	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	111	1300	SH	DEFINED	18, 2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1594	18717	SH	DEFINED	17
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2359	27710	SH	DEFINED	2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	20424	239887	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	32	375	SH	DEFINED	11
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	27865	717437	SH	DEFINED	18
C COR INC	COM	125010108	785	55800	SH	DEFINED	20
C COR INC	COM	125010108	65270	4642253	SH	DEFINED	18
C COR INC	COM	125010108	15	1085	SH	DEFINED	4
C COR INC	COM	125010108	19	1380	SH	DEFINED	18, 2
C D I CORP	COM	125071100	145	4500	SH	DEFINED	17
C D I CORP	COM	125071100	3073	95450	SH	DEFINED	3
C D W CORP	COM	12512N105	80	940	SH	DEFINED	4
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	20	375	SH	DEFINED	5
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	31	598	SH	DEFINED	11
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	1430	27220	SH	DEFINED	3
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	20	375	SH	DEFINED	18
CA INC	COM	12673P105	6604	255664	SH	DEFINED	6
CA INC	COM	12673P105	41	1584	SH	DEFINED	2
CA INC	COM	12673P105	90405	3500000	SH	DEFINED	13
CA INC	COM	12673P105	2560	99097	SH	DEFINED	5
CA INC	COM	12673P105	19610	759193	SH	DEFINED	4
CA INC	COM	12673P105	3968	153624	SH	DEFINED	3
CA INC	COM	12673P105	642614	24878580	SH	DEFINED	8
CA INC	COM	12673P105	5	198	SH	DEFINED	18
CABELAS INC	COM	126804301	2	100	SH	DEFINED	18
CABELAS INC	COM	126804301	4760	215110	SH	DEFINED	3

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CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	72	2000	SH	DEFINED	2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	15047	415790	SH	DEFINED	20
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	1134298	31342857	SH	DEFINED	18
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	3291	90923	SH	DEFINED	18,2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	224	6187	SH	DEFINED	4
CABOT CORP	COM	127055101	26	550	SH	DEFINED	2
CABOT CORP	COM	127055101	111	2330	SH	DEFINED	6
CABOT MICROELECTRONICS CORP	COM	12709P103	2041	57500	SH	DEFINED	20
CABOT MICROELECTRONICS CORP	COM	12709P103	72883	2053618	SH	DEFINED	18
CABOT MICROELECTRONICS CORP	COM	12709P103	4	125	SH	DEFINED	4
CABOT MICROELECTRONICS CORP	COM	12709P103	46	1295	SH	DEFINED	18,2
CABOT OIL & GAS CORP	COM	127097103	679	18400	SH	DEFINED	2
CABOT OIL & GAS CORP	COM	127097103	4114	111560	SH	DEFINED	3
CABOT OIL & GAS CORP	COM	127097103	1	40	SH	DEFINED	6
CACHE INC	COM NEW	127150308	9	675	SH	DEFINED	5
CACI INTL INC	CL A	127190304	6135	125598	SH	DEFINED	1
CACI INTL INC	CL A	127190304	2	40	SH	DEFINED	3
CADBURY SCHWEPPEES PLC	ADR	127209302	14	260	SH	DEFINED	11
CADBURY SCHWEPPEES PLC	ADR	127209302	54153	997291	SH	DEFINED	18
CADBURY SCHWEPPEES PLC	ADR	127209302	3288	60544	SH	DEFINED	6
CADBURY SCHWEPPEES PLC	ADR	127209302	352	6485	SH	DEFINED	2
CADBURY SCHWEPPEES PLC	ADR	127209302	200	3680	SH	DEFINED	20
CADBURY SCHWEPPEES PLC	ADR	127209302	6	110	SH	DEFINED	17
CADENCE DESIGN SYSTEM INC	COM	127387108	9	425	SH	DEFINED	18
CADENCE FINL CORP	COM	12738A101	1753	89990	SH	DEFINED	6
CAL DIVE INTL INC DEL	COM	12802T101	5099	306603	SH	DEFINED	3
CALIFORNIA FIRST NTLN BANCOR	COM	130222102	480	32889	SH	DEFINED	6
CALIFORNIA MICRO DEVICES COR	COM	130439102	57	14100	SH	DEFINED	6
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	1	37	SH	DEFINED	18
CALIFORNIA WTR SVC GROUP	COM	130788102	44	1180	SH	DEFINED	17
CALIFORNIA WTR SVC GROUP	COM	130788102	5	136	SH	DEFINED	18
CALLAWAY GOLF CO	COM	131193104	9158	514189	SH	DEFINED	18
CALLAWAY GOLF CO	COM	131193104	4	225	SH	DEFINED	18,2
CALLON PETE CO DEL	COM	13123X102	3836	270700	SH	DEFINED	6
CALUMET SPECIALTY PRODS PTNR	UT LTD PARTNER	131476103	95	1950	SH	DEFINED	3
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2
CAMDEN NATL CORP	COM	133034108	39	990	SH	DEFINED	17
CAMDEN NATL CORP	COM	133034108	3713	94870	SH	DEFINED	6
CAMDEN PPTY TR	SH BEN INT	133131102	46	686	SH	DEFINED	11
CAMDEN PPTY TR	SH BEN INT	133131102	3444	51433	SH	DEFINED	17
CAMECO CORP	COM	13321L108	26	506	SH	DEFINED	5
CAMECO CORP	COM	13321L108	25	500	SH	DEFINED	18
CAMERON INTERNATIONAL CORP	COM	13342B105	22639	316764	SH	DEFINED	3
CAMERON INTERNATIONAL CORP	COM	13342B105	29	400	SH	DEFINED	1
CAMERON INTERNATIONAL CORP	COM	13342B105	16	225	SH	DEFINED	11
CAMERON INTERNATIONAL CORP	COM	13342B105	833	11660	SH	DEFINED	5
CAMERON INTERNATIONAL CORP	NOTE 2.500% 6/1	13342BAB1	4644	3800000	PRN	DEFINED	18
CAMERON INTERNATIONAL CORP	COM	13342B105	5	64	SH	DEFINED	2
CAMERON INTERNATIONAL CORP	COM	13342B105	127	1772	SH	DEFINED	18
CAMPBELL SOUP CO	COM	134429109	74	1900	SH	DEFINED	17
CAMPBELL SOUP CO	COM	134429109	1335	34411	SH	DEFINED	3
CAMPBELL SOUP CO	COM	134429109	334	8600	SH	DEFINED	6
CAMPBELL SOUP CO	COM	134429109	17957	462683	SH	DEFINED	18
CANADIAN NAT RES LTD	COM	136385101	124	1870	SH	DEFINED	18,2
CANADIAN NAT RES LTD	COM	136385101	471	7100	SH	DEFINED	20
CANADIAN NAT RES LTD	COM	136385101	101660	1532183	SH	DEFINED	18
CANADIAN NATL RY CO	COM	136375102	20	400	SH	DEFINED	5
CANADIAN PAC RY LTD	COM	13645T100	1038	15085	SH	DEFINED	18
CANDELA CORP	COM	136907102	23	2000	SH	DEFINED	17
CANON INC	ADR	138006309	8561	145986	SH	DEFINED	2
CANON INC	ADR	138006309	44668	761736	SH	DEFINED	18
CANON INC	ADR	138006309	90	1530	SH	DEFINED	17

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CANON INC	ADR	138006309	272	4642	SH	DEFINED	18,2
CANTEL MEDICAL CORP	COM	138098108	760	44700	SH	DEFINED	6
CANTEL MEDICAL CORP	COM	138098108	1523	89560	SH	DEFINED	3
CAPITAL CORP OF THE WEST	COM NEW	140065202	6504	271460	SH	DEFINED	18
CAPITAL CORP OF THE WEST	COM NEW	140065202	3	125	SH	DEFINED	18,2
CAPITAL ONE FINL CORP	COM	14040H105	6995	89173	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	345473	4404300	SH	DEFINED	18
CAPITAL ONE FINL CORP	COM	14040H105	2523	32170	SH	DEFINED	20
CAPITAL ONE FINL CORP	COM	14040H105	549	7005	SH	DEFINED	18,2
CAPITAL ONE FINL CORP	COM	14040H105	14375	183260	SH	DEFINED	2
CAPITAL ONE FINL CORP	COM	14040H105	168	2140	SH	DEFINED	6
CAPITAL ONE FINL CORP	COM	14040H105	12	150	SH	DEFINED	4
CAPITAL ONE FINL CORP	COM	14040H105	8279	105546	SH	DEFINED	1
CAPITAL ONE FINL CORP	COM	14040H105	613	7819	SH	DEFINED	5
CAPITAL ONE FINL CORP	COM	14040H105	10240	130541	SH	DEFINED	11
CAPITAL ONE FINL CORP	COM	14040H105	870473	11097316	SH	DEFINED	8
CAPITAL ONE FINL CORP	COM	14040H105	18693	238313	SH	DEFINED	17
CAPITAL TRUST INC MD	CL A NEW	14052H506	2922	85597	SH	DEFINED	3
CAPITALSOURCE INC	COM	14055X102	74	3000	SH	DEFINED	11
CAPITALSOURCE INC	COM	14055X102	49	2000	SH	DEFINED	17
CAPITALSOURCE INC	COM	14055X102	45	1850	SH	DEFINED	5
CAPITOL FED FINL	COM	14057C106	258	7000	SH	DEFINED	5
CAPSTEAD MTG CORP	COM NO PAR	14067E506	391	40374	SH	DEFINED	3
CARBO CERAMICS INC	COM	140781105	5698	130068	SH	DEFINED	18
CARDINAL HEALTH INC	COM	14149Y108	219	3100	SH	DEFINED	17
CARDINAL HEALTH INC	COM	14149Y108	7	96	SH	DEFINED	18,2
CARDINAL HEALTH INC	COM	14149Y108	9967	141096	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	49	699	SH	DEFINED	5
CARDINAL HEALTH INC	COM	14149Y108	847	11985	SH	DEFINED	18
CARDINAL HEALTH INC	COM	14149Y108	63	900	SH	DEFINED	1
CARDINAL HEALTH INC	COM	14149Y108	25359	358983	SH	DEFINED	8
CARDINAL HEALTH INC	COM	14149Y108	112	1579	SH	DEFINED	11
CARDINAL HEALTH INC	COM	14149Y108	260	3686	SH	DEFINED	2
CAREER EDUCATION CORP	COM	141665109	9413	278731	SH	DEFINED	6
CAREER EDUCATION CORP	COM	141665109	4	132	SH	DEFINED	5
CAREER EDUCATION CORP	COM	141665109	148588	4400000	SH	DEFINED	13
CARLISLE COS INC	COM	142339100	391	8403	SH	DEFINED	24
CARLISLE COS INC	COM	142339100	1069	22980	SH	DEFINED	18
CARLISLE COS INC	COM	142339100	365	7840	SH	DEFINED	3
CARMAX INC	COM	143130102	24	940	SH	DEFINED	1
CARMAX INC	COM	143130102	2	80	SH	DEFINED	18
CARNIVAL CORP	PAIRED CTF	143658300	59	1215	SH	DEFINED	11
CARNIVAL CORP	PAIRED CTF	143658300	766	15700	SH	DEFINED	5
CARNIVAL CORP	PAIRED CTF	143658300	4	80	SH	DEFINED	6
CARNIVAL CORP	PAIRED CTF	143658300	304	6226	SH	DEFINED	24
CARNIVAL CORP	PAIRED CTF	143658300	169	3465	SH	DEFINED	18,2
CARNIVAL CORP	PAIRED CTF	143658300	9807	201096	SH	DEFINED	18
CARNIVAL CORP	PAIRED CTF	143658300	44	900	SH	DEFINED	2
CARNIVAL CORP	PAIRED CTF	143658300	5628	115404	SH	DEFINED	3
CARNIVAL CORP	DBCV 2.000% 4/1	143658AN2	4779	3800000	PRN	DEFINED	18
CARPENTER TECHNOLOGY CORP	COM	144285103	4352	33400	SH	DEFINED	23
CARPENTER TECHNOLOGY CORP	COM	144285103	12361	94855	SH	DEFINED	3
CARPENTER TECHNOLOGY CORP	COM	144285103	5082	39000	SH	DEFINED	18
CARRIER ACCESS CORP	COM	144460102	2	425	SH	DEFINED	2
CARROLLTON BANCORP	COM	145282109	35	2079	SH	DEFINED	11
CARTER INC	COM	146229109	7242	279190	SH	DEFINED	3
CARTER INC	COM	146229109	17	660	SH	DEFINED	5
CASCADE BANCORP	COM	147154108	6161	266232	SH	DEFINED	1
CASCADE CORP	COM	147195101	4430	56470	SH	DEFINED	3
CASCADE CORP	COM	147195101	3359	42820	SH	DEFINED	6
CASCADE FINL CORP	COM	147272108	3	205	SH	DEFINED	18,2
CASCADE FINL CORP	COM	147272108	989	62500	SH	DEFINED	1

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CASCADE FINL CORP	COM	147272108	8008	505906	SH	DEFINED	18
CASEYS GEN STORES INC	COM	147528103	50758	1861992	SH	DEFINED	18
CASEYS GEN STORES INC	COM	147528103	5	200	SH	DEFINED	18,2
CASH AMER INTL INC	COM	14754D100	23368	589334	SH	DEFINED	6
CASH AMER INTL INC	COM	14754D100	20736	522968	SH	DEFINED	3
CASTLE A M & CO	COM	148411101	11	315	SH	DEFINED	5
CATALINA MARKETING CORP	COM	148867104	14	450	SH	DEFINED	5
CATERPILLAR INC DEL	COM	149123101	612	7810	SH	DEFINED	16
CATERPILLAR INC DEL	COM	149123101	23845	304535	SH	DEFINED	17
CATERPILLAR INC DEL	COM	149123101	431	5500	SH	DEFINED	5
CATERPILLAR INC DEL	COM	149123101	32555	415775	SH	DEFINED	3
CATERPILLAR INC DEL	COM	149123101	396	5062	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	527	6725	SH	DEFINED	18,2
CATERPILLAR INC DEL	COM	149123101	361197	4612991	SH	DEFINED	18
CATERPILLAR INC DEL	COM	149123101	154306	1970700	SH	DEFINED	8
CATERPILLAR INC DEL	COM	149123101	937	11962	SH	DEFINED	11
CATERPILLAR INC DEL	COM	149123101	55	700	SH	DEFINED	4
CATERPILLAR INC DEL	COM	149123101	2115	27016	SH	DEFINED	1
CATERPILLAR INC DEL	COM	149123101	146898	1876097	SH	DEFINED	6
CATERPILLAR INC DEL	COM	149123101	5880	75100	SH	DEFINED	20
CATHAY GENERAL BANCORP	COM	149150104	13190	393263	SH	DEFINED	6
CATO CORP NEW	CL A	149205106	12847	585555	SH	DEFINED	6
CATO CORP NEW	CL A	149205106	6900	314515	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	9982	454957	SH	DEFINED	18
CAVALIER HOMES INC	COM	149507105	45	9300	SH	DEFINED	6
CAVIUM NETWORKS INC	COM	14965A101	0	11	SH	DEFINED	18
CB RICHARD ELLIS GROUP INC	CL A	12497T101	2592	71000	SH	DEFINED	23
CB RICHARD ELLIS GROUP INC	CL A	12497T101	97	2670	SH	DEFINED	18
CB RICHARD ELLIS GROUP INC	CL A	12497T101	69046	1891679	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	591	16400	SH	DEFINED	18
CBL & ASSOC PPTYS INC	COM	124830100	18	500	SH	DEFINED	2
CBRE REALTY FINANCE INC	COM	12498B307	12499	1051267	SH	DEFINED	6
CBRL GROUP INC	COM	12489V106	25448	599066	SH	DEFINED	6
CBRL GROUP INC	COM	12489V106	64	1500	SH	DEFINED	17
CBS CORP NEW	CL B	124857202	273	8181	SH	DEFINED	17
CBS CORP NEW	CL A	124857103	50	1500	SH	DEFINED	2
CBS CORP NEW	CL B	124857202	1	20	SH	DEFINED	1
CBS CORP NEW	CL B	124857202	57	1706	SH	DEFINED	11
CBS CORP NEW	CL B	124857202	1555	46660	SH	DEFINED	5
CBS CORP NEW	CL B	124857202	10228	306977	SH	DEFINED	3
CBS CORP NEW	CL B	124857202	82668	2487151	SH	DEFINED	6
CBS CORP NEW	CL B	124857202	1217	36525	SH	DEFINED	20
CBS CORP NEW	CL B	124857202	21	634	SH	DEFINED	2
CBS CORP NEW	CL B	124857202	47673	1430767	SH	DEFINED	18
CCA INDS INC	COM	124867102	300	33180	SH	DEFINED	6
CDC CORP	SHS A	G2022L106	7	830	SH	DEFINED	4
CDN IMPERIAL BK OF COMMERCE	COM	136069101	45	500	SH	DEFINED	16
CDN IMPERIAL BK OF COMMERCE	COM	136069101	4311	48100	SH	DEFINED	23
CDN IMPERIAL BK OF COMMERCE	COM	136069101	3164	35300	SH	DEFINED	22
CE FRANKLIN LTD	COM	125151100	5	475	SH	DEFINED	5
CEC ENTMT INC	COM	125137109	15769	447978	SH	DEFINED	6
CEC ENTMT INC	COM	125137109	6573	186735	SH	DEFINED	3
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	251	8883	SH	DEFINED	5
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	107	3800	SH	DEFINED	2
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	56	2000	SH	DEFINED	17
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	14	500	SH	DEFINED	18
CEDAR SHOPPING CTRS INC	COM NEW	150602209	43	3000	SH	DEFINED	18
CELANESE CORP DEL	COM SER A	150870103	2920	75300	SH	DEFINED	23
CELANESE CORP DEL	PFD 4.25% CONV	150870202	5	100	PRN	DEFINED	17
CELANESE CORP DEL	COM SER A	150870103	25	650	SH	DEFINED	16
CELANESE CORP DEL	COM SER A	150870103	27063	697872	SH	DEFINED	3
CELANESE CORP DEL	COM SER A	150870103	3261	84100	SH	DEFINED	6

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CELANESE CORP DEL	COM SER A	150870103	22	555	SH	DEFINED	17
CELESTICA INC	SUB VTG SHS	15101Q108	575	92000	SH	DEFINED	4
CELGENE CORP	COM	151020104	29099	507573	SH	DEFINED	18
CELGENE CORP	COM	151020104	1578	27528	SH	DEFINED	5
CELGENE CORP	COM	151020104	7034	122692	SH	DEFINED	17
CELGENE CORP	COM	151020104	7859	137086	SH	DEFINED	3
CELL GENESYS INC	COM	150921104	17306	5165825	SH	DEFINED	8
CELL GENESYS INC	COM	150921104	17	5000	SH	DEFINED	18
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	12826	347595	SH	DEFINED	18
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	23	626	SH	DEFINED	11
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	36369	985600	SH	DEFINED	22
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	0	1	SH	DEFINED	6
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	2270	61519	SH	DEFINED	16
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	4	100	SH	DEFINED	2
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	32981	893807	SH	DEFINED	3
CENTENE CORP DEL	COM	15135B101	12977	605843	SH	DEFINED	3
CENTENE CORP DEL	COM	15135B101	10	490	SH	DEFINED	4
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	5987	630890	SH	DEFINED	3
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	1	131	SH	DEFINED	2
CENTER FINL CORP CALIF	COM	15146E102	9	520	SH	DEFINED	4
CENTERLINE HOLDINGS CO	SH BEN INT	15188T108	51	2806	SH	DEFINED	17
CENTERPOINT ENERGY INC	COM	15189T107	102	5860	SH	DEFINED	6
CENTERPOINT ENERGY INC	COM	15189T107	2692	154700	SH	DEFINED	23
CENTERPOINT ENERGY INC	COM	15189T107	336	19300	SH	DEFINED	5
CENTERPOINT ENERGY INC	COM	15189T107	70	4000	SH	DEFINED	18
CENTERPOINT ENERGY INC	COM	15189T107	18	1029	SH	DEFINED	17
CENTERPOINT ENERGY INC	COM	15189T107	12153	698433	SH	DEFINED	3
CENTEX CORP	COM	152312104	755	18832	SH	DEFINED	3
CENTEX CORP	COM	152312104	359	8964	SH	DEFINED	24
CENTEX CORP	COM	152312104	120	3000	SH	DEFINED	18
CENTEX CORP	COM	152312104	80200	2000000	SH	DEFINED	13
CENTEX CORP	COM	152312104	605745	15105864	SH	DEFINED	8
CENTRAL EUROPEAN DIST CORP	COM	153435102	7	199	SH	DEFINED	2
CENTRAL EUROPEAN DIST CORP	COM	153435102	14	400	SH	DEFINED	4
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	4	350	SH	DEFINED	18,2
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	9460	806500	SH	DEFINED	18
CENTRAL PAC FINL CORP	COM	154760102	57	1715	SH	DEFINED	5
CENTRAL PAC FINL CORP	COM	154760102	13567	410994	SH	DEFINED	18
CENTRAL PAC FINL CORP	COM	154760102	5	150	SH	DEFINED	18,2
CENTRAL VT PUB SVC CORP	COM	155771108	57	1500	SH	DEFINED	2
CENTURY ALUM CO	COM	156431108	10665	195215	SH	DEFINED	3
CENTURY ALUM CO	COM	156431108	17505	320419	SH	DEFINED	6
CENTURY ALUM CO	COM	156431108	17	310	SH	DEFINED	4
CENTURY ALUM CO	COM	156431108	10	185	SH	DEFINED	2
CENTURYTEL INC	COM	156700106	877	17882	SH	DEFINED	3
CENTURYTEL INC	COM	156700106	12381	252412	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	157	3200	SH	DEFINED	18
CENTURYTEL INC	COM	156700106	521	10630	SH	DEFINED	24
CENTURYTEL INC	COM	156700106	468	9545	SH	DEFINED	17
CEPHALON INC	COM	156708109	13	160	SH	DEFINED	4
CEPHALON INC	COM	156708109	3256	40500	SH	DEFINED	22
CEPHALON INC	COM	156708109	145	1800	SH	DEFINED	17
CEPHALON INC	COM	156708109	187	2325	SH	DEFINED	18
CEPHALON INC	COM	156708109	4791	59600	SH	DEFINED	23
CEPHALON INC	COM	156708109	9	109	SH	DEFINED	2
CEPHALON INC	COM	156708109	34188	425273	SH	DEFINED	3
CERADYNE INC	COM	156710105	43972	594539	SH	DEFINED	3
CERADYNE INC	COM	156710105	60	815	SH	DEFINED	5
CERAGON NETWORKS LTD	ORD	M22013102	641	56100	SH	DEFINED	5
CERIDIAN CORP NEW	COM	156779100	2	50	SH	DEFINED	6
CERIDIAN CORP NEW	COM	156779100	70443	2012658	SH	DEFINED	18
CERNER CORP	COM	156782104	10	175	SH	DEFINED	4

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CERNER CORP	COM	156782104	18	325	SH	DEFINED	5
CERNER CORP	COM	156782104	3269	58925	SH	DEFINED	1
CERNER CORP	COM	156782104	444	8000	SH	DEFINED	2
CERNER CORP	COM	156782104	203	3666	SH	DEFINED	11
CERNER CORP	COM	156782104	1	10	SH	DEFINED	5
CF INDS HLDGS INC	COM	125269100	258	4310	SH	DEFINED	5
CF INDS HLDGS INC	COM	125269100	29956	500188	SH	DEFINED	3
CGG VERITAS	SPONSORED ADR	204386106	1	19	SH	DEFINED	18
CH ENERGY GROUP INC	COM	12541M102	12	270	SH	DEFINED	18
CHAMPION ENTERPRISES INC	COM	158496109	26	2600	SH	DEFINED	17
CHAPARRAL STL CO DEL	COM	159423102	14	200	SH	DEFINED	17
CHAPARRAL STL CO DEL	COM	159423102	29337	408196	SH	DEFINED	3
CHARLES RIV LABS INTL INC	COM	159864107	63	1220	SH	DEFINED	6
CHARLES RIV LABS INTL INC	COM	159864107	258	5000	SH	DEFINED	5
CHARLES RIV LABS INTL INC	COM	159864107	516	10000	SH	DEFINED	17
CHARLES RIV LABS INTL INC	COM	159864107	30163	584325	SH	DEFINED	3
CHARLOTTE RUSSE HLDG INC	COM	161048103	11230	417936	SH	DEFINED	3
CHARLOTTE RUSSE HLDG INC	COM	161048103	11	425	SH	DEFINED	5
CHARMING SHOPPES INC	COM	161133103	11	1040	SH	DEFINED	17
CHARMING SHOPPES INC	COM	161133103	27046	2497337	SH	DEFINED	6
CHARMING SHOPPES INC	COM	161133103	758	70000	SH	DEFINED	20
CHARMING SHOPPES INC	COM	161133103	1049	96901	SH	DEFINED	18, 2
CHARMING SHOPPES INC	COM	161133103	17601	1625207	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	40	3660	SH	DEFINED	4
CHARMING SHOPPES INC	COM	161133103	178302	16463712	SH	DEFINED	18
CHARTER COMMUNICATIONS INC D	CL A	16117M107	1	202	SH	DEFINED	18
CHARTERED SEMICONDUCTOR MFG	ADR	16133R106	5	600	SH	DEFINED	6
CHATTEM INC	COM	162456107	6992	110320	SH	DEFINED	3
CHATTEM INC	COM	162456107	15	240	SH	DEFINED	4
CHATTEM INC	COM	162456107	8	123	SH	DEFINED	2
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	23	1000	SH	DEFINED	18, 2
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	40190	1761963	SH	DEFINED	18
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1488	65242	SH	DEFINED	3
CHECKFREE CORP NEW	COM	162813109	4925	122505	SH	DEFINED	2
CHECKFREE CORP NEW	COM	162813109	2412	60000	SH	DEFINED	1
CHECKPOINT SYS INC	COM	162825103	237	9390	SH	DEFINED	18
CHECKPOINT SYS INC	COM	162825103	11	434	SH	DEFINED	6
CHEESECAKE FACTORY INC	COM	163072101	18	728	SH	DEFINED	18
CHEMED CORP NEW	COM	16359R103	13739	207254	SH	DEFINED	3
CHEMED CORP NEW	COM	16359R103	13	200	SH	DEFINED	2
CHEMICAL FINL CORP	COM	163731102	14915	576551	SH	DEFINED	6
CHEMICAL FINL CORP	COM	163731102	18	700	SH	DEFINED	2
CHEMTURA CORP	COM	163893100	14230	1280890	SH	DEFINED	6
CHEMTURA CORP	COM	163893100	18	1575	SH	DEFINED	5
CHEROKEE INC DEL NEW	COM	16444H102	61	1670	SH	DEFINED	1
CHEROKEE INTL CORP	COM	164450108	17	3480	SH	DEFINED	5
CHESAPEAKE CORP	COM	165159104	8	600	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	6.25% PFD CONV	165167818	463	1639	SH	DEFINED	16
CHESAPEAKE ENERGY CORP	COM	165167107	36	1035	SH	DEFINED	17
CHESAPEAKE ENERGY CORP	COM	165167107	13	375	SH	DEFINED	18, 2
CHESAPEAKE ENERGY CORP	COM	165167107	12406	358555	SH	DEFINED	3
CHESAPEAKE ENERGY CORP	COM	165167107	14575	421239	SH	DEFINED	6
CHESAPEAKE ENERGY CORP	COM	165167107	894	25850	SH	DEFINED	5
CHESAPEAKE ENERGY CORP	COM	165167107	6	175	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	6.25% PFD CONV	165167818	16146	57103	SH	DEFINED	14
CHESAPEAKE ENERGY CORP	COM	165167107	10	300	SH	DEFINED	2
CHEVIOT FINL CORP	COM	166774109	18	1300	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	58448	693832	SH	DEFINED	17
CHEVRON CORP NEW	COM	166764100	171580	2036804	SH	DEFINED	6
CHEVRON CORP NEW	COM	166764100	23	270	SH	DEFINED	4
CHEVRON CORP NEW	COM	166764100	5595	66414	SH	DEFINED	1
CHEVRON CORP NEW	COM	166764100	1142	13558	SH	DEFINED	11

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CHEVRON CORP NEW	COM	166764100	5689	67538	SH	DEFINED	22
CHEVRON CORP NEW	COM	166764100	289413	3435578	SH	DEFINED	18
CHEVRON CORP NEW	COM	166764100	13521	160505	SH	DEFINED	5
CHEVRON CORP NEW	COM	166764100	44443	527579	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	3	34	SH	DEFINED	24
CHEVRON CORP NEW	COM	166764100	620	7365	SH	DEFINED	18, 2
CHEVRON CORP NEW	COM	166764100	3336	39600	SH	DEFINED	20
CHEVRON CORP NEW	COM	166764100	125224	1486519	SH	DEFINED	3
CHEVRON CORP NEW	COM	166764100	1462	17361	SH	DEFINED	16
CHEVRON CORP NEW	COM	166764100	8887	105500	SH	DEFINED	23
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	3249	86081	SH	DEFINED	3
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	84	2234	SH	DEFINED	18
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	19	500	SH	DEFINED	2
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	901	23884	SH	DEFINED	11
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	844	1579	SH	DEFINED	5
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	3011	5634	SH	DEFINED	3
CHICOS FAS INC	COM	168615102	6	250	SH	DEFINED	11
CHICOS FAS INC	COM	168615102	14	580	SH	DEFINED	2
CHICOS FAS INC	COM	168615102	243	10000	SH	DEFINED	5
CHICOS FAS INC	COM	168615102	545	22400	SH	DEFINED	6
CHICOS FAS INC	COM	168615102	291	11959	SH	DEFINED	18
CHICOS FAS INC	COM	168615102	1357	55750	SH	DEFINED	17
CHINA MED TECHNOLOGIES INC	SPONSORED ADR	169483104	6	200	SH	DEFINED	6
CHINA MOBILE LIMITED	SPONSORED ADR	16941M109	1296	24046	SH	DEFINED	2
CHINA MOBILE LIMITED	SPONSORED ADR	16941M109	54	1000	SH	DEFINED	18
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	22	200	SH	DEFINED	17
CHINA SUNERGY CO LTD	SPON ADR	16942X104	2	150	SH	DEFINED	18
CHINA TECHFAITH WIRLS COMM T	SPONSORED ADR	169424108	3379	605633	SH	DEFINED	18
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	7169	997050	SH	DEFINED	3
CHIPOTLE MEXICAN GRILL INC	CL B	169656204	0	4	SH	DEFINED	18
CHIPOTLE MEXICAN GRILL INC	CL B	169656204	148	1877	SH	DEFINED	2
CHIPOTLE MEXICAN GRILL INC	CL B	169656204	4	55	SH	DEFINED	6
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	0	4	SH	DEFINED	18
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	43	500	SH	DEFINED	17
CHIQUITA BRANDS INTL INC	COM	170032809	9	480	SH	DEFINED	4
CHIQUITA BRANDS INTL INC	COM	170032809	21	1095	SH	DEFINED	5
CHITTENDEN CORP	COM	170228100	9729	278375	SH	DEFINED	6
CHITTENDEN CORP	COM	170228100	157	4500	SH	DEFINED	5
CHOICEPOINT INC	COM	170388102	17	400	SH	DEFINED	4
CHOICEPOINT INC	COM	170388102	27	640	SH	DEFINED	18
CHOICEPOINT INC	COM	170388102	109	2574	SH	DEFINED	17
CHOICEPOINT INC	COM	170388102	9	218	SH	DEFINED	2
CHUBB CORP	COM	171232101	526	9716	SH	DEFINED	5
CHUBB CORP	COM	171232101	927	17131	SH	DEFINED	18, 2
CHUBB CORP	COM	171232101	6980	128920	SH	DEFINED	20
CHUBB CORP	COM	171232101	17492	323096	SH	DEFINED	3
CHUBB CORP	COM	171232101	5921	109370	SH	DEFINED	17
CHUBB CORP	COM	171232101	1584	29256	SH	DEFINED	2
CHUBB CORP	COM	171232101	18187	335920	SH	DEFINED	1
CHUBB CORP	COM	171232101	2697	49811	SH	DEFINED	6
CHUBB CORP	COM	171232101	39	725	SH	DEFINED	11
CHUBB CORP	COM	171232101	565554	10446136	SH	DEFINED	18
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	2915	154580	SH	DEFINED	3
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	23	1202	SH	DEFINED	6
CHURCH & DWIGHT INC	COM	171340102	3830	79031	SH	DEFINED	17
CHURCH & DWIGHT INC	COM	171340102	9	190	SH	DEFINED	4
CHURCH & DWIGHT INC	COM	171340102	1678	34620	SH	DEFINED	3
CHURCH & DWIGHT INC	COM	171340102	1102	22750	SH	DEFINED	18
CIBA SPECIALTY CHEMICALS HLD	SPONSORED ADR	17162W206	1663	51140	SH	DEFINED	17
CIBA SPECIALTY CHEMICALS HLD	SPONSORED ADR	17162W206	2099	64580	SH	DEFINED	18
CIBA SPECIALTY CHEMICALS HLD	SPONSORED ADR	17162W206	26347	810423	SH	DEFINED	6
CIBA SPECIALTY CHEMICALS HLD	SPONSORED ADR	17162W206	28	875	SH	DEFINED	18, 2



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CIBER INC	COM	17163B102	2264	276770	SH	DEFINED	3
CIENA CORP	COM NEW	171779309	485	13427	SH	DEFINED	3
CIENA CORP	COM NEW	171779309	22	617	SH	DEFINED	18
CIGNA CORP	COM	125509109	76	1446	SH	DEFINED	18
CIGNA CORP	COM	125509109	2170	41563	SH	DEFINED	17
CIGNA CORP	COM	125509109	2893	55404	SH	DEFINED	3
CIGNA CORP	COM	125509109	323	6192	SH	DEFINED	1
CIGNA CORP	COM	125509109	126090	2414590	SH	DEFINED	6
CIGNA CORP	COM	125509109	26	492	SH	DEFINED	11
CIGNA CORP	COM	125509109	774	14814	SH	DEFINED	2
CIMAREX ENERGY CO	COM	171798101	31945	810592	SH	DEFINED	6
CIMAREX ENERGY CO	COM	171798101	10	250	SH	DEFINED	5
CIMAREX ENERGY CO	COM	171798101	106	2700	SH	DEFINED	20
CIMAREX ENERGY CO	COM	171798101	27991	710260	SH	DEFINED	18
CIMAREX ENERGY CO	COM	171798101	122	3087	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	20148	3485782	SH	DEFINED	3
CINCINNATI BELL INC NEW	COM	171871106	106	18414	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	7633	1320670	SH	DEFINED	6
CINCINNATI BELL INC NEW	COM	171871106	0	3	SH	DEFINED	18
CINCINNATI BELL INC NEW	COM	171871106	9	1500	SH	DEFINED	17
CINCINNATI FINL CORP	COM	172062101	10	220	SH	DEFINED	5
CINCINNATI FINL CORP	COM	172062101	18677	430340	SH	DEFINED	18
CINCINNATI FINL CORP	COM	172062101	643	14812	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	187	4303	SH	DEFINED	24
CINCINNATI FINL CORP	COM	172062101	3404	78437	SH	DEFINED	17
CINCINNATI FINL CORP	COM	172062101	14126	325493	SH	DEFINED	2
CINCINNATI FINL CORP	COM	172062101	1174	27053	SH	DEFINED	3
CINCINNATI FINL CORP	COM	172062101	8	180	SH	DEFINED	18, 2
CINEMARK HOLDINGS INC	COM	17243V102	4598	257000	SH	DEFINED	18
CINTAS CORP	COM	172908105	2836	71924	SH	DEFINED	2
CINTAS CORP	COM	172908105	710	17994	SH	DEFINED	18
CINTAS CORP	COM	172908105	59	1500	SH	DEFINED	5
CINTAS CORP	COM	172908105	2	50	SH	DEFINED	6
CINTAS CORP	COM	172908105	843	21369	SH	DEFINED	3
CINTAS CORP	COM	172908105	5	135	SH	DEFINED	24
CINTAS CORP	COM	172908105	2409	61090	SH	DEFINED	17
CIRCOR INTL INC	COM	17273K109	927	22920	SH	DEFINED	3
CIRCUIT CITY STORE INC	COM	172737108	329	21826	SH	DEFINED	3
CIRCUIT CITY STORE INC	COM	172737108	1	57	SH	DEFINED	18
CIRCUIT CITY STORE INC	COM	172737108	73	4850	SH	DEFINED	6
CIRRUS LOGIC INC	COM	172755100	54405	6554814	SH	DEFINED	18
CIRRUS LOGIC INC	COM	172755100	968	116600	SH	DEFINED	20
CIRRUS LOGIC INC	COM	172755100	21	2480	SH	DEFINED	18, 2
CISCO SYS INC	COM	17275R102	4020	144330	SH	DEFINED	5
CISCO SYS INC	COM	17275R102	70	2500	SH	DEFINED	16
CISCO SYS INC	COM	17275R102	26605	962677	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	16855	605221	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	41829	1501932	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	3409	122400	SH	DEFINED	23
CISCO SYS INC	COM	17275R102	1947	69900	SH	DEFINED	22
CISCO SYS INC	COM	17275R102	1666642	59843509	SH	DEFINED	18
CISCO SYS INC	COM	17275R102	8834	317200	SH	DEFINED	11
CISCO SYS INC	COM	17275R102	11479	412173	SH	DEFINED	18, 2
CISCO SYS INC	COM	17275R102	10446	375094	SH	DEFINED	20
CISCO SYS INC	COM	17275R102	909021	32639909	SH	DEFINED	8
CISCO SYS INC	COM	17275R102	12228	439065	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	87445	3139862	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	65318	2345360	SH	DEFINED	17
CIT GROUP INC	COM	125581108	2954	53879	SH	DEFINED	3
CIT GROUP INC	COM	125581108	32	580	SH	DEFINED	17
CIT GROUP INC	COM	125581108	1457	26575	SH	DEFINED	20
CIT GROUP INC	COM	125581108	2856	52085	SH	DEFINED	6

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CIT GROUP INC	COM	125581108	923	16840	SH	DEFINED	5
CIT GROUP INC	COM	125581108	66104	1205625	SH	DEFINED	18
CIT GROUP INC	COM	125581108	5	100	SH	DEFINED	2
CITADEL BROADCASTING CORP	COM	17285T106	135	20949	SH	DEFINED	20
CITADEL BROADCASTING CORP	COM	17285T106	4207	652653	SH	DEFINED	6
CITADEL BROADCASTING CORP	COM	17285T106	245	38038	SH	DEFINED	2
CITADEL BROADCASTING CORP	COM	17285T106	122	18882	SH	DEFINED	17
CITADEL BROADCASTING CORP	COM	17285T106	166	25661	SH	DEFINED	4
CITADEL BROADCASTING CORP	COM	17285T106	25	3926	SH	DEFINED	1
CITADEL BROADCASTING CORP	COM	17285T106	3769	584394	SH	DEFINED	18
CITADEL BROADCASTING CORP	COM	17285T106	60	9315	SH	DEFINED	5
CITADEL BROADCASTING CORP	COM	17285T106	3	498	SH	DEFINED	11
CITADEL BROADCASTING CORP	COM	17285T106	16	2416	SH	DEFINED	18, 2
CITADEL BROADCASTING CORP	COM	17285T106	0	5	SH	DEFINED	3
CITI TRENDS INC	COM	17306X102	1	28	SH	DEFINED	18
CITIGROUP INC	COM	172967101	1843	35936	SH	DEFINED	11
CITIGROUP INC	COM	172967101	308261	6015182	SH	DEFINED	6
CITIGROUP INC	COM	172967101	42516	828942	SH	DEFINED	2
CITIGROUP INC	COM	172967101	25044	488278	SH	DEFINED	1
CITIGROUP INC	COM	172967101	1604	31276	SH	DEFINED	16
CITIGROUP INC	COM	172967101	14033	273600	SH	DEFINED	23
CITIGROUP INC	COM	172967101	1571783	30645010	SH	DEFINED	8
CITIGROUP INC	COM	172967101	7264	141618	SH	DEFINED	18
CITIGROUP INC	COM	172967101	12217	238196	SH	DEFINED	5
CITIGROUP INC	COM	172967101	29883	582631	SH	DEFINED	17
CITIGROUP INC	COM	172967101	190260	3709498	SH	DEFINED	3
CITIGROUP INC	COM	172967101	211	4112	SH	DEFINED	4
CITIZENS COMMUNICATIONS CO	COM	17453B101	6	400	SH	DEFINED	17
CITIZENS COMMUNICATIONS CO	COM	17453B101	56	3689	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	822	53861	SH	DEFINED	3
CITIZENS COMMUNICATIONS CO	COM	17453B101	9920	649670	SH	DEFINED	18
CITIZENS COMMUNICATIONS CO	COM	17453B101	205	13450	SH	DEFINED	11
CITIZENS COMMUNICATIONS CO	COM	17453B101	2900	189913	SH	DEFINED	4
CITIZENS COMMUNICATIONS CO	COM	17453B101	102	6678	SH	DEFINED	5
CITIZENS FIRST BANCORP INC D	COM	17461R106	329	15100	SH	DEFINED	1
CITIZENS FIRST BANCORP INC D	COM	17461R106	15	680	SH	DEFINED	5
CITIZENS REPUBLIC BANCORP IN	COM	174420109	0	19	SH	DEFINED	18
CITIZENS REPUBLIC BANCORP IN	COM	174420109	25571	1397313	SH	DEFINED	6
CITRIX SYS INC	COM	177376100	53	1578	SH	DEFINED	2
CITRIX SYS INC	COM	177376100	47354	1406417	SH	DEFINED	18
CITRIX SYS INC	COM	177376100	5680	168685	SH	DEFINED	17
CITRIX SYS INC	COM	177376100	954	28323	SH	DEFINED	3
CITRIX SYS INC	COM	177376100	27	795	SH	DEFINED	4
CITRIX SYS INC	COM	177376100	3	100	SH	DEFINED	11
CITRIX SYS INC	COM	177376100	556	16526	SH	DEFINED	5
CITY BK LYNNWOOD WASH	COM	17770A109	2	59	SH	DEFINED	18, 2
CITY BK LYNNWOOD WASH	COM	17770A109	1334	42350	SH	DEFINED	3
CITY BK LYNNWOOD WASH	COM	17770A109	5238	166231	SH	DEFINED	18
CITY BK LYNNWOOD WASH	COM	17770A109	3879	123110	SH	DEFINED	6
CITY HLDG CO	COM	177835105	2043	53304	SH	DEFINED	3
CITY NATL CORP	COM	178566105	7183	94404	SH	DEFINED	18
CITY NATL CORP	COM	178566105	3	35	SH	DEFINED	18, 2
CITY NATL CORP	COM	178566105	375	4930	SH	DEFINED	3
CITY NATL CORP	COM	178566105	13376	175790	SH	DEFINED	6
CITY NATL CORP	COM	178566105	3211	42200	SH	DEFINED	23
CKE RESTAURANTS INC	COM	12561E105	17004	847250	SH	DEFINED	3
CKX INC	COM	12562M106	15	1100	SH	DEFINED	18
CLARCOR INC	COM	179895107	36	950	SH	DEFINED	11
CLARCOR INC	COM	179895107	52	1400	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	18	476	SH	DEFINED	17
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2944	77852	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	87	2297	SH	DEFINED	11

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CLEAR CHANNEL COMMUNICATIONS	COM	184502102	76	2000	SH	DEFINED	18,2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	112	2969	SH	DEFINED	18
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	106	2807	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	439	11600	SH	DEFINED	6
CLEAR CHANNEL OUTDOOR HLDGS	CL A	18451C109	9554	337120	SH	DEFINED	3
CLEARWIRE CORP	CL A	185385309	0	20	SH	DEFINED	18
CLEVELAND CLIFFS INC	COM	185896107	3166	40765	SH	DEFINED	11
CLEVELAND CLIFFS INC	COM	185896107	318447	4100000	SH	DEFINED	13
CLEVELAND CLIFFS INC	COM	185896107	15	190	SH	DEFINED	4
CLEVELAND CLIFFS INC	COM	185896107	34806	448133	SH	DEFINED	3
CLEVELAND CLIFFS INC	COM	185896107	11460	147546	SH	DEFINED	17
CLOROX CO DEL	COM	189054109	11	184	SH	DEFINED	18
CLOROX CO DEL	COM	189054109	5518	88864	SH	DEFINED	17
CLOROX CO DEL	COM	189054109	863	13903	SH	DEFINED	5
CLOROX CO DEL	COM	189054109	143	2300	SH	DEFINED	2
CLOROX CO DEL	COM	189054109	1478	23802	SH	DEFINED	3
CLOROX CO DEL	COM	189054109	231	3721	SH	DEFINED	24
CMGI INC	COM	125750109	679	348180	SH	DEFINED	3
CMGI INC	COM	125750109	20	10000	SH	DEFINED	5
CMS ENERGY CORP	COM	125896100	12816	745133	SH	DEFINED	6
CMS ENERGY CORP	COM	125896100	21792	1266952	SH	DEFINED	3
CMS ENERGY CORP	COM	125896100	37	2150	SH	DEFINED	5
CMS ENERGY CORP	COM	125896100	3039	176700	SH	DEFINED	23
CNA FINL CORP	COM	126117100	763	16000	SH	DEFINED	16
CNA FINL CORP	COM	126117100	17422	365319	SH	DEFINED	3
CNA FINL CORP	COM	126117100	3906	81900	SH	DEFINED	1
CNA FINL CORP	COM	126117100	632	13260	SH	DEFINED	6
CNA FINL CORP	COM	126117100	52	1098	SH	DEFINED	18
CNA SURETY CORP	COM	12612L108	1705	90150	SH	DEFINED	3
CNA SURETY CORP	COM	12612L108	27657	1462541	SH	DEFINED	18
CNA SURETY CORP	COM	12612L108	11876	628020	SH	DEFINED	6
CNET NETWORKS INC	COM	12613R104	108506	13248599	SH	DEFINED	8
CNET NETWORKS INC	COM	12613R104	33	4000	SH	DEFINED	17
CNOOC LTD	SPONSORED ADR	126132109	11	97	SH	DEFINED	18,2
CNOOC LTD	SPONSORED ADR	126132109	4009	35262	SH	DEFINED	18
CNX GAS CORP	COM	12618H309	194	6330	SH	DEFINED	5
COACH INC	COM	189754104	46	980	SH	DEFINED	4
COACH INC	COM	189754104	4891	103206	SH	DEFINED	17
COACH INC	COM	189754104	3032	63984	SH	DEFINED	3
COACH INC	COM	189754104	24780	522892	SH	DEFINED	18
COACH INC	COM	189754104	27	565	SH	DEFINED	5
COCA COLA CO	COM	191216100	24010	458987	SH	DEFINED	17
COCA COLA CO	COM	191216100	5251	100386	SH	DEFINED	2
COCA COLA CO	COM	191216100	19	359	SH	DEFINED	16
COCA COLA CO	COM	191216100	31699	605982	SH	DEFINED	3
COCA COLA CO	COM	191216100	3424	65455	SH	DEFINED	20
COCA COLA CO	COM	191216100	617	11800	SH	DEFINED	11
COCA COLA CO	COM	191216100	1152	22022	SH	DEFINED	5
COCA COLA CO	COM	191216100	865227	16540373	SH	DEFINED	18
COCA COLA CO	COM	191216100	2737	52326	SH	DEFINED	1
COCA COLA CO	COM	191216100	136	2591	SH	DEFINED	4
COCA COLA CO	COM	191216100	14706	284731	SH	DEFINED	6
COCA COLA CO	COM	191216100	13084	250123	SH	DEFINED	24
COCA COLA CO	COM	191216100	7268	138946	SH	DEFINED	18,2
COCA COLA ENTERPRISES INC	COM	191219104	970	40430	SH	DEFINED	18
COCA COLA ENTERPRISES INC	COM	191219104	431	17960	SH	DEFINED	6
COCA COLA ENTERPRISES INC	COM	191219104	4195	174786	SH	DEFINED	3
COCA COLA FEMSA S A B DE C V	SPON ADR REP L	191241108	49	1110	SH	DEFINED	4
COCA COLA FEMSA S A B DE C V	SPON ADR REP L	191241108	84	1900	SH	DEFINED	6
COCA COLA FEMSA S A B DE C V	SPON ADR REP L	191241108	1382	31200	SH	DEFINED	18
COCA COLA FEMSA S A B DE C V	SPON ADR REP L	191241108	109	2463	SH	DEFINED	16
COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	1912EP104	104	2260	SH	DEFINED	18

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COEUR D ALENE MINES CORP IDA	COM	192108108	319	88850	SH	DEFINED	3
COGNEX CORP	COM	192422103	134	5950	SH	DEFINED	5
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	9	123	SH	DEFINED	18
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	420	5600	SH	DEFINED	5
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3221	42950	SH	DEFINED	1
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3	36	SH	DEFINED	2
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	148	1974	SH	DEFINED	17
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	2883	38443	SH	DEFINED	3
COGNOS INC	COM	19244C109	4722	118949	SH	DEFINED	3
COGNOS INC	COM	19244C109	9	220	SH	DEFINED	4
COHEN & STEERS DIV MJRS FDIN	COM	19248G106	0	7	SH	DEFINED	17
COHEN & STEERS INC	COM	19247A100	1947	44800	SH	DEFINED	20
COHEN & STEERS INC	COM	19247A100	76863	1769000	SH	DEFINED	18
COHERENT INC	COM	192479103	40	1300	SH	DEFINED	3
COHERENT INC	COM	192479103	7	230	SH	DEFINED	2
COINSTAR INC	COM	19259P300	1	39	SH	DEFINED	18
COLDWATER CREEK INC	COM	193068103	9494	408700	SH	DEFINED	18
COLGATE PALMOLIVE CO	COM	194162103	4897	75510	SH	DEFINED	17
COLGATE PALMOLIVE CO	COM	194162103	3	47	SH	DEFINED	6
COLGATE PALMOLIVE CO	COM	194162103	6756	104172	SH	DEFINED	2
COLGATE PALMOLIVE CO	COM	194162103	1167	17997	SH	DEFINED	5
COLGATE PALMOLIVE CO	COM	194162103	130	2010	SH	DEFINED	18, 2
COLGATE PALMOLIVE CO	COM	194162103	302	4654	SH	DEFINED	24
COLGATE PALMOLIVE CO	COM	194162103	5179	79860	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	27091	417744	SH	DEFINED	18
COLGATE PALMOLIVE CO	COM	194162103	33	516	SH	DEFINED	4
COLGATE PALMOLIVE CO	COM	194162103	71	1090	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	295	4550	SH	DEFINED	1
COLONIAL BANCGROUP INC	COM	195493309	597	23894	SH	DEFINED	1
COLONIAL BANCGROUP INC	COM	195493309	12353	494730	SH	DEFINED	6
COLONIAL BANCGROUP INC	COM	195493309	1945	77881	SH	DEFINED	3
COLONIAL PPTYS TR	COM SH BEN INT	195872106	1677	46018	SH	DEFINED	17
COLONIAL PPTYS TR	COM SH BEN INT	195872106	9	250	SH	DEFINED	2
COLONIAL PPTYS TR	COM SH BEN INT	195872106	77	2125	SH	DEFINED	6
COLONIAL PPTYS TR	COM SH BEN INT	195872106	364	10000	SH	DEFINED	18
COLOR KINETICS INC	COM	19624P100	77	2311	SH	DEFINED	5
COLUMBIA BKG SYS INC	COM	197236102	7575	258977	SH	DEFINED	6
COLUMBIA LABS INC	COM	197779101	655	271784	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	1381	20110	SH	DEFINED	3
COLUMBIA SPORTSWEAR CO	COM	198516106	8306	120938	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	0	7	SH	DEFINED	18
COLUMBUS MCKINNON CORP N Y	COM	199333105	3919	121700	SH	DEFINED	3
COLUMBUS MCKINNON CORP N Y	COM	199333105	14	440	SH	DEFINED	4
COMBINATORX INC	COM	20010A103	22	3500	SH	DEFINED	18
COMCAST CORP NEW	CL A	20030N101	103088	3666012	SH	DEFINED	18
COMCAST CORP NEW	CL A SPL	20030N200	566	20229	SH	DEFINED	2
COMCAST CORP NEW	CL A	20030N101	2671	94992	SH	DEFINED	2
COMCAST CORP NEW	CL A SPL	20030N200	305	10905	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	45702	1625242	SH	DEFINED	3
COMCAST CORP NEW	CL A SPL	20030N200	260	9300	SH	DEFINED	3
COMCAST CORP NEW	CL A SPL	20030N200	19778	707375	SH	DEFINED	20
COMCAST CORP NEW	CL A SPL	20030N200	50	1800	SH	DEFINED	11
COMCAST CORP NEW	CL A SPL	20030N200	1212	43362	SH	DEFINED	5
COMCAST CORP NEW	CL A	20030N101	112	3985	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	60621	2155819	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	197	7021	SH	DEFINED	1
COMCAST CORP NEW	CL A SPL	20030N200	610	21810	SH	DEFINED	17
COMCAST CORP NEW	CL A SPL	20030N200	168	6015	SH	DEFINED	6
COMCAST CORP NEW	CL A SPL	20030N200	5480	195979	SH	DEFINED	18, 2
COMCAST CORP NEW	CL A	20030N101	2016	71703	SH	DEFINED	20
COMCAST CORP NEW	CL A	20030N101	281	9977	SH	DEFINED	18, 2
COMCAST CORP NEW	CL A	20030N101	279	9919	SH	DEFINED	11

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COMCAST CORP NEW	CL A	20030N101	35	1235	SH	DEFINED	5
COMCAST CORP NEW	CL A	20030N101	247	8788	SH	DEFINED	17
COMCAST CORP NEW	CL A SPL	20030N200	75	2700	SH	DEFINED	1
COMCAST CORP NEW	CL A SPL	20030N200	1749090	62556879	SH	DEFINED	18
COMERICA INC	COM	200340107	757	12723	SH	DEFINED	17
COMERICA INC	COM	200340107	9069	152501	SH	DEFINED	3
COMERICA INC	COM	200340107	183	3083	SH	DEFINED	2
COMERICA INC	COM	200340107	36	600	SH	DEFINED	18
COMERICA INC	COM	200340107	896	15060	SH	DEFINED	6
COMERICA INC	COM	200340107	59	1000	SH	DEFINED	11
COMERICA INC	COM	200340107	3	50	SH	DEFINED	5
COMFORCE CORP	COM	20038K109	362	134559	SH	DEFINED	6
COMFORT SYS USA INC	COM	199908104	3606	254323	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	19	525	SH	DEFINED	5
COMMERCE BANCORP INC NJ	COM	200519106	87	2352	SH	DEFINED	17
COMMERCE BANCORP INC NJ	COM	200519106	1120	30274	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	30369	820995	SH	DEFINED	18
COMMERCE BANCSHARES INC	COM	200525103	263	5800	SH	DEFINED	18
COMMERCE BANCSHARES INC	COM	200525103	92	2025	SH	DEFINED	17
COMMERCE BANCSHARES INC	COM	200525103	1980	43705	SH	DEFINED	1
COMMERCE BANCSHARES INC	COM	200525103	107	2370	SH	DEFINED	6
COMMERCE GROUP INC MASS	COM	200641108	532	15318	SH	DEFINED	24
COMMERCE GROUP INC MASS	COM	200641108	50233	1446800	SH	DEFINED	6
COMMERCE GROUP INC MASS	COM	200641108	0	11	SH	DEFINED	18
COMMERCIAL METALS CO	COM	201723103	76154	2255069	SH	DEFINED	3
COMMERCIAL METALS CO	COM	201723103	3708	109800	SH	DEFINED	23
COMMERCIAL METALS CO	COM	201723103	11	311	SH	DEFINED	2
COMMERCIAL METALS CO	COM	201723103	810	24000	SH	DEFINED	16
COMMERCIAL METALS CO	COM	201723103	18	530	SH	DEFINED	4
COMMERCIAL METALS CO	COM	201723103	7571	224200	SH	DEFINED	22
COMMERCIAL VEH GROUP INC	COM	202608105	5493	294850	SH	DEFINED	6
COMMSCOPE INC	COM	203372107	1	21	SH	DEFINED	18
COMMSCOPE INC	COM	203372107	89246	1529501	SH	DEFINED	3
COMMUNITY BANCORP NEV	COM	20343T100	429	15345	SH	DEFINED	3
COMMUNITY BK SYS INC	COM	203607106	400	20000	SH	DEFINED	4
COMMUNITY BK SYS INC	COM	203607106	14594	728990	SH	DEFINED	6
COMMUNITY BK SYS INC	COM	203607106	11	560	SH	DEFINED	17
COMMUNITY BKS INC MILLERSBUR	COM	203628102	2507	77820	SH	DEFINED	6
COMMUNITY HEALTH SYS INC NEW	COM	203668108	72	1770	SH	DEFINED	6
COMMUNITY HEALTH SYS INC NEW	COM	203668108	4031	99659	SH	DEFINED	3
COMMUNITY TR BANCORP INC	COM	204149108	6006	185929	SH	DEFINED	6
COMPANHIA BRASILEIRA DE DIST	SPON ADR PFD	20440T201	74	1910	SH	DEFINED	18
COMPANHIA BRASILEIRA DE DIST	SPON ADR PFD	20440T201	551	14264	SH	DEFINED	16
COMPANHIA DE BEBIDAS DAS AME	SPONSORED ADR	20441W104	327	4665	SH	DEFINED	16
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	2115	30218	SH	DEFINED	16
COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	247	5600	SH	DEFINED	16
COMPANHIA ENERGETICA DE MINA	SP ADR N-V PFD	204409601	647	30666	SH	DEFINED	16
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	970	56615	SH	DEFINED	16
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	8	455	SH	DEFINED	6
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	16	365	SH	DEFINED	4
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	5458	144766	SH	DEFINED	16
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	142510	3780100	SH	DEFINED	3
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	965	21660	SH	DEFINED	17
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	45	1000	SH	DEFINED	2
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	78	1750	SH	DEFINED	11
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	160	3600	SH	DEFINED	5
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	78	2085	SH	DEFINED	16
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	59176	1579715	SH	DEFINED	22
COMPASS BANCSHARES INC	COM	20449H109	755	10950	SH	DEFINED	18
COMPASS BANCSHARES INC	COM	20449H109	1442	20898	SH	DEFINED	3
COMPASS BANCSHARES INC	COM	20449H109	177	2566	SH	DEFINED	2
COMPASS MINERALS INTL INC	COM	20451N101	49190	1419209	SH	DEFINED	18

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COMPASS MINERALS INTL INC	COM	20451N101	7	200	SH	DEFINED	18,2
COMPASS MINERALS INTL INC	COM	20451N101	59	1710	SH	DEFINED	3
COMPLETE PRODUCTION SERVICES	COM	20453E109	1969	76153	SH	DEFINED	3
COMPTON PETE CORP	COM	204940100	10	1010	SH	DEFINED	4
COMPUCREDIT CORP	COM	20478N100	12	333	SH	DEFINED	2
COMPUCREDIT CORP	COM	20478N100	17	490	SH	DEFINED	4
COMPUDYNE CORP	COM PAR \$0.75	204795306	54	10000	SH	DEFINED	17
COMPUGEN LTD	ORD	M25722105	1929	662789	SH	DEFINED	18
COMPUTER SCIENCES CORP	COM	205363104	5023	84920	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	2	31	SH	DEFINED	2
COMPUTER SCIENCES CORP	COM	205363104	38866	657070	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	197	3337	SH	DEFINED	17
COMPUWARE CORP	COM	205638109	29181	2460479	SH	DEFINED	3
COMPUWARE CORP	COM	205638109	98	8260	SH	DEFINED	18
COMPUWARE CORP	COM	205638109	1	120	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	7911	667000	SH	DEFINED	23
COMPUWARE CORP	COM	205638109	4209	354900	SH	DEFINED	22
COMSTOCK RES INC	COM NEW	205768203	0	11	SH	DEFINED	18
COMSYS IT PARTNERS INC	COM	20581E104	7839	343646	SH	DEFINED	3
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	0	10	SH	DEFINED	18
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	10169	219070	SH	DEFINED	3
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	10	213	SH	DEFINED	2
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	16	340	SH	DEFINED	4
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	46134	993839	SH	DEFINED	6
CON-WAY INC	COM	205944101	2633	52400	SH	DEFINED	23
CON-WAY INC	COM	205944101	2547	50700	SH	DEFINED	22
CON-WAY INC	COM	205944101	42034	836667	SH	DEFINED	6
CON-WAY INC	COM	205944101	9971	198460	SH	DEFINED	3
CON-WAY INC	COM	205944101	121	2412	SH	DEFINED	17
CON-WAY INC	COM	205944101	121	2415	SH	DEFINED	18
CONAGRA FOODS INC	COM	205887102	81	3000	SH	DEFINED	1
CONAGRA FOODS INC	COM	205887102	49	1823	SH	DEFINED	2
CONAGRA FOODS INC	COM	205887102	8	300	SH	DEFINED	18,2
CONAGRA FOODS INC	COM	205887102	2111	78595	SH	DEFINED	3
CONAGRA FOODS INC	COM	205887102	230	8560	SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	71	2650	SH	DEFINED	5
CONAGRA FOODS INC	COM	205887102	1118	41635	SH	DEFINED	17
CONAGRA FOODS INC	COM	205887102	14	526	SH	DEFINED	18
CONCURRENT COMPUTER CORP NEW	COM	206710204	0	7	SH	DEFINED	18
CONMED CORP	COM	207410101	11800	403011	SH	DEFINED	3
CONMED CORP	COM	207410101	45916	1568163	SH	DEFINED	6
CONMED CORP	COM	207410101	407	13900	SH	DEFINED	17
CONNS INC	COM	208242107	11599	406124	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	599	7631	SH	DEFINED	18,2
CONOCOPHILLIPS	COM	20825C104	657	8364	SH	DEFINED	16
CONOCOPHILLIPS	COM	20825C104	79351	1010836	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	1984	25277	SH	DEFINED	20
CONOCOPHILLIPS	COM	20825C104	0	3	SH	DEFINED	24
CONOCOPHILLIPS	COM	20825C104	11215	142868	SH	DEFINED	5
CONOCOPHILLIPS	COM	20825C104	126165	1607192	SH	DEFINED	18
CONOCOPHILLIPS	COM	20825C104	12306	156764	SH	DEFINED	17
CONOCOPHILLIPS	COM	20825C104	4549	57950	SH	DEFINED	22
CONOCOPHILLIPS	COM	20825C104	2105	26809	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	592	7540	SH	DEFINED	1
CONOCOPHILLIPS	COM	20825C104	145	1852	SH	DEFINED	4
CONOCOPHILLIPS	COM	20825C104	307372	3915575	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	16561	210967	SH	DEFINED	2
CONSECO INC	COM NEW	208464883	68312	3270122	SH	DEFINED	6
CONSECO INC	COM NEW	208464883	1816	86927	SH	DEFINED	18
CONSOL ENERGY INC	COM	20854P109	37	800	SH	DEFINED	11
CONSOL ENERGY INC	COM	20854P109	2536	54997	SH	DEFINED	3
CONSOL ENERGY INC	COM	20854P109	1037	22490	SH	DEFINED	17

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CONSOL ENERGY INC	COM	20854P109	4	80	SH	DEFINED	18
CONSOLIDATED EDISON INC	COM	209115104	26	580	SH	DEFINED	5
CONSOLIDATED EDISON INC	COM	209115104	1933	42837	SH	DEFINED	3
CONSOLIDATED EDISON INC	COM	209115104	0	5	SH	DEFINED	24
CONSOLIDATED EDISON INC	COM	209115104	1299	28780	SH	DEFINED	6
CONSOLIDATED EDISON INC	COM	209115104	144	3200	SH	DEFINED	2
CONSOLIDATED EDISON INC	COM	209115104	20	450	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM	209115104	481	10657	SH	DEFINED	18
CONSOLIDATED EDISON INC	COM	209115104	105	2326	SH	DEFINED	17
CONSOLIDATED GRAPHICS INC	COM	209341106	27815	401483	SH	DEFINED	3
CONSOLIDATED TOMOKA LD CO	COM	210226106	173	2491	SH	DEFINED	18
CONSOLIDATED TOMOKA LD CO	COM	210226106	13	182	SH	DEFINED	11
CONSTELLATION BRANDS INC	CL A	21036P108	12580	518120	SH	DEFINED	6
CONSTELLATION BRANDS INC	CL A	21036P108	49	2000	SH	DEFINED	18
CONSTELLATION BRANDS INC	CL A	21036P108	70	2891	SH	DEFINED	17
CONSTELLATION BRANDS INC	CL A	21036P108	742	30549	SH	DEFINED	3
CONSTELLATION BRANDS INC	CL A	21036P108	8	340	SH	DEFINED	4
CONSTELLATION ENERGY GROUP I	COM	210371100	7291	83636	SH	DEFINED	3
CONSTELLATION ENERGY GROUP I	COM	210371100	133	1530	SH	DEFINED	2
CONSTELLATION ENERGY GROUP I	COM	210371100	214	2450	SH	DEFINED	18
CONSTELLATION ENERGY GROUP I	COM	210371100	381	4370	SH	DEFINED	17
CONSTELLATION ENERGY GROUP I	COM	210371100	7	80	SH	DEFINED	6
CONSTELLATION ENERGY GROUP I	COM	210371100	1166	13372	SH	DEFINED	11
CONSTELLATION ENERGY GROUP I	COM	210371100	560	6420	SH	DEFINED	5
CONSTELLATION ENERGY GROUP I	COM	210371100	215	2472	SH	DEFINED	18, 2
CONTINENTAL AIRLS INC	CL B	210795308	26	760	SH	DEFINED	18
CONTINENTAL AIRLS INC	CL B	210795308	11144	329010	SH	DEFINED	3
CONTINENTAL RESOURCES INC	COM	212015101	6	400	SH	DEFINED	18
CONVERA CORP	CL A	211919105	24222	5555556	SH	DEFINED	13
CONVERGYS CORP	COM	212485106	1200	49503	SH	DEFINED	2
CONVERGYS CORP	COM	212485106	15	600	SH	DEFINED	18
CONVERGYS CORP	COM	212485106	0	14	SH	DEFINED	17
CONVERGYS CORP	COM	212485106	1304	53780	SH	DEFINED	3
COOPER COS INC	COM NEW	216648402	27	500	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	377	6600	SH	DEFINED	2
COOPER INDS LTD	CL A	G24182100	12844	224986	SH	DEFINED	18
COOPER INDS LTD	CL A	G24182100	7403	129675	SH	DEFINED	6
COOPER INDS LTD	CL A	G24182100	1681	29438	SH	DEFINED	3
COOPER INDS LTD	CL A	G24182100	50	876	SH	DEFINED	17
COOPER INDS LTD	CL A	G24182100	68	1190	SH	DEFINED	11
COOPER TIRE & RUBR CO	COM	216831107	15141	548197	SH	DEFINED	18
COOPER TIRE & RUBR CO	COM	216831107	4588	166110	SH	DEFINED	3
COOPER TIRE & RUBR CO	COM	216831107	4	150	SH	DEFINED	18, 2
CORE LABORATORIES N V	COM	N22717107	449	4415	SH	DEFINED	18, 2
CORE LABORATORIES N V	COM	N22717107	7434	73100	SH	DEFINED	20
CORE LABORATORIES N V	COM	N22717107	31	300	SH	DEFINED	5
CORE LABORATORIES N V	COM	N22717107	32	310	SH	DEFINED	4
CORE LABORATORIES N V	COM	N22717107	378177	3718916	SH	DEFINED	18
CORE MARK HOLDING CO INC	COM	218681104	144	3992	SH	DEFINED	6
COREL CORP NEW	COM	21869X103	4104	309700	SH	DEFINED	6
CORINTHIAN COLLEGES INC	COM	218868107	21225	1302945	SH	DEFINED	6
CORN PRODS INTL INC	COM	219023108	26084	573896	SH	DEFINED	3
CORN PRODS INTL INC	COM	219023108	4240	93300	SH	DEFINED	22
CORN PRODS INTL INC	COM	219023108	90	1980	SH	DEFINED	6
CORN PRODS INTL INC	COM	219023108	207	4552	SH	DEFINED	2
CORN PRODS INTL INC	COM	219023108	91	2000	SH	DEFINED	18
CORN PRODS INTL INC	COM	219023108	51	1120	SH	DEFINED	1
CORNELL COMPANIES INC	COM	219141108	1124	45780	SH	DEFINED	3
CORNING INC	COM	219350105	23	900	SH	DEFINED	11
CORNING INC	COM	219350105	25	980	SH	DEFINED	4
CORNING INC	COM	219350105	317	12400	SH	DEFINED	1
CORNING INC	COM	219350105	13371	523308	SH	DEFINED	17

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CORNING INC	COM	219350105	94303	3690928	SH	DEFINED	18
CORNING INC	COM	219350105	772	30210	SH	DEFINED	5
CORNING INC	COM	219350105	8844	346146	SH	DEFINED	3
CORNING INC	COM	219350105	723	28317	SH	DEFINED	2
CORPBANCA	SP ADR REG S	21987A209	9042	295300	SH	DEFINED	22
CORPORATE EXECUTIVE BRD CO	COM	21988R102	88956	1370450	SH	DEFINED	8
CORPORATE EXECUTIVE BRD CO	COM	21988R102	1	9	SH	DEFINED	18
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	123	3000	SH	DEFINED	11
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	23542	409464	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	104	6000	SH	DEFINED	2
CORUS BANKSHARES INC	COM	220873103	31445	1821845	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	15	850	SH	DEFINED	4
COST-U-LESS INC	COM	221492101	26	2400	SH	DEFINED	6
COSTCO WHSL CORP NEW	COM	22160K105	29	500	SH	DEFINED	1
COSTCO WHSL CORP NEW	COM	22160K105	1	10	SH	DEFINED	6
COSTCO WHSL CORP NEW	COM	22160K105	334	5705	SH	DEFINED	2
COSTCO WHSL CORP NEW	COM	22160K105	12	200	SH	DEFINED	18, 2
COSTCO WHSL CORP NEW	COM	22160K105	755	12899	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	2638	45082	SH	DEFINED	18
COSTCO WHSL CORP NEW	COM	22160K105	6960	118936	SH	DEFINED	3
COSTCO WHSL CORP NEW	COM	22160K105	3771	64440	SH	DEFINED	17
COSTCO WHSL CORP NEW	COM	22160K105	325	5550	SH	DEFINED	11
COTT CORP QUE	COM	22163N106	69072	4800000	SH	DEFINED	13
COUNTRYWIDE FINANCIAL CORP	COM	222372104	172	4736	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	9829	270403	SH	DEFINED	18
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1585	43600	SH	DEFINED	23
COUNTRYWIDE FINANCIAL CORP	COM	222372104	27270	750198	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	756	20785	SH	DEFINED	5
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1828784	50310423	SH	DEFINED	8
COUNTRYWIDE FINANCIAL CORP	COM	222372104	36	998	SH	DEFINED	17
COUNTRYWIDE FINANCIAL CORP	COM	222372104	38	1035	SH	DEFINED	2
COUNTRYWIDE FINANCIAL CORP	COM	222372104	6753	185778	SH	DEFINED	3
COUSINS PPTYS INC	COM	222795106	8907	307040	SH	DEFINED	18
COUSINS PPTYS INC	COM	222795106	20	700	SH	DEFINED	2
COUSINS PPTYS INC	COM	222795106	2764	95270	SH	DEFINED	3
COVAD COMMUNICATIONS GROUP I	COM	222814204	7	8000	SH	DEFINED	18
COVANCE INC	COM	222816100	96	1403	SH	DEFINED	5
COVANCE INC	COM	222816100	56	820	SH	DEFINED	11
COVANCE INC	COM	222816100	15	225	SH	DEFINED	2
COVANCE INC	COM	222816100	69	1000	SH	DEFINED	18
COVANCE INC	COM	222816100	18766	273720	SH	DEFINED	17
COVANCE INC	COM	222816100	26973	393424	SH	DEFINED	1
COVANSYS CORP	COM	22281W103	34	1000	SH	DEFINED	17
COVANTA HLDG CORP	COM	22282E102	175	7100	SH	DEFINED	20
COVANTA HLDG CORP	COM	22282E102	82766	3357650	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	21	360	SH	DEFINED	18, 2
COVENTRY HEALTH CARE INC	COM	222862104	17	287	SH	DEFINED	5
COVENTRY HEALTH CARE INC	COM	222862104	20566	356741	SH	DEFINED	3
COVENTRY HEALTH CARE INC	COM	222862104	51151	887263	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	175	3034	SH	DEFINED	11
COVENTRY HEALTH CARE INC	COM	222862104	18	310	SH	DEFINED	4
COVENTRY HEALTH CARE INC	COM	222862104	358	6205	SH	DEFINED	20
COVENTRY HEALTH CARE INC	COM	222862104	9	151	SH	DEFINED	2
COVIDIEN LTD	WHEN ISSUED	G2552X108	205	4750	SH	DEFINED	4
COVIDIEN LTD	WHEN ISSUED	G2552X108	410	9509	SH	DEFINED	6
COX RADIO INC	CL A	224051102	1043	73240	SH	DEFINED	3
COX RADIO INC	CL A	224051102	3	200	SH	DEFINED	2
CPI INTERNATIONAL INC	COM	12618M100	398	20080	SH	DEFINED	3
CRAFTMADE INTL INC	COM	22413E104	1275	74530	SH	DEFINED	6
CRANE CO	COM	224399105	13303	292700	SH	DEFINED	18
CRANE CO	COM	224399105	26562	584409	SH	DEFINED	6
CRANE CO	COM	224399105	5909	130007	SH	DEFINED	3



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CREDICORP LTD	COM	G2519Y108	516	8433	SH	DEFINED	16
CREDICORP LTD	COM	G2519Y108	15744	257375	SH	DEFINED	3
CREDIT SUISSE ASSET MGMT INC	COM	224916106	21	4902	SH	DEFINED	18
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	566	7970	SH	DEFINED	5
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	191	2687	SH	DEFINED	16
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	59	830	SH	DEFINED	2
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	9540	134435	SH	DEFINED	18
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	2562	36098	SH	DEFINED	17
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	62	870	SH	DEFINED	18,2
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	50826	730090	SH	DEFINED	6
CREE INC	COM	225447101	254412	9841851	SH	DEFINED	18
CREE INC	COM	225447101	43	1650	SH	DEFINED	4
CREE INC	COM	225447101	1009	39022	SH	DEFINED	18,2
CREE INC	COM	225447101	763	29500	SH	DEFINED	20
CRESCENT REAL ESTATE EQUITIE	COM	225756105	56	2500	SH	DEFINED	18
CRH PLC	ADR	12626K203	235	4708	SH	DEFINED	18,2
CRH PLC	ADR	12626K203	59237	1188783	SH	DEFINED	18
CRH PLC	ADR	12626K203	38	760	SH	DEFINED	4
CRITICARE SYS INC	COM	226901106	9	2725	SH	DEFINED	5
CRM HOLDINGS LTD	COM	G2554P103	32	4187	SH	DEFINED	6
CROSS CTRY HEALTHCARE INC	COM	227483104	8554	512833	SH	DEFINED	18
CROSS CTRY HEALTHCARE INC	COM	227483104	4	230	SH	DEFINED	18,2
CROSSTEX ENERGY INC	COM	22765Y104	97228	3384200	SH	DEFINED	18
CROWN CASTLE INTL CORP	COM	228227104	4655	128331	SH	DEFINED	18
CROWN CASTLE INTL CORP	COM	228227104	202	5563	SH	DEFINED	5
CROWN HOLDINGS INC	COM	228368106	14986	600180	SH	DEFINED	6
CROWN HOLDINGS INC	COM	228368106	4954	198380	SH	DEFINED	3
CROWN HOLDINGS INC	COM	228368106	46	1825	SH	DEFINED	18
CROWN HOLDINGS INC	COM	228368106	800	32028	SH	DEFINED	17
CRYSTAL RIV CAP INC	COM	229393301	6420	264441	SH	DEFINED	6
CRYSTAL RIV CAP INC	COM	229393301	5476	225517	SH	DEFINED	3
CRYSTALLEX INTL CORP	COM	22942F101	2	600	SH	DEFINED	18
CSG SYS INTL INC	COM	126349109	435	16400	SH	DEFINED	3
CSK AUTO CORP	COM	125965103	2407	130825	SH	DEFINED	3
CSS INDS INC	COM	125906107	3508	88560	SH	DEFINED	3
CSS INDS INC	COM	125906107	6273	158370	SH	DEFINED	6
CSX CORP	COM	126408103	9647	213990	SH	DEFINED	23
CSX CORP	COM	126408103	766	17000	SH	DEFINED	16
CSX CORP	COM	126408103	30701	681036	SH	DEFINED	3
CSX CORP	COM	126408103	1546	34298	SH	DEFINED	2
CSX CORP	COM	126408103	79	1750	SH	DEFINED	5
CSX CORP	COM	126408103	314	6970	SH	DEFINED	18
CSX CORP	COM	126408103	7321	162410	SH	DEFINED	6
CSX CORP	COM	126408103	41	904	SH	DEFINED	11
CSX CORP	COM	126408103	18	400	SH	DEFINED	17
CTRIP COM INTL LTD	ADR	22943F100	79	999	SH	DEFINED	5
CTRIP COM INTL LTD	ADR	22943F100	1	13	SH	DEFINED	18
CTRIP COM INTL LTD	ADR	22943F100	325	4133	SH	DEFINED	16
CTS CORP	COM	126501105	1	100	SH	DEFINED	2
CTS CORP	COM	126501105	1320	104260	SH	DEFINED	3
CUBIST PHARMACEUTICALS INC	COM	229678107	11997	608677	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	128	2400	SH	DEFINED	17
CULLEN FROST BANKERS INC	COM	229899109	10	180	SH	DEFINED	18,2
CULLEN FROST BANKERS INC	COM	229899109	4060	75923	SH	DEFINED	1
CULLEN FROST BANKERS INC	COM	229899109	47	880	SH	DEFINED	11
CULLEN FROST BANKERS INC	COM	229899109	67	1250	SH	DEFINED	5
CULLEN FROST BANKERS INC	COM	229899109	22173	414686	SH	DEFINED	18
CUMMINS INC	COM	231021106	44	438	SH	DEFINED	2
CUMMINS INC	COM	231021106	40	400	SH	DEFINED	11
CUMMINS INC	COM	231021106	20930	206793	SH	DEFINED	3
CUMMINS INC	COM	231021106	13	130	SH	DEFINED	4
CUMMINS INC	COM	231021106	13279	131200	SH	DEFINED	23

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CUMMINS INC	COM	231021106	6316	62400	SH	DEFINED	22
CURRENCY SHARES EURO TR	EURO SHS	23130C108	763	5620	SH	DEFINED	11
CURTISS WRIGHT CORP	COM	231561101	802	17200	SH	DEFINED	3
CUTERA INC	COM	232109108	7049	282860	SH	DEFINED	3
CV THERAPEUTICS INC	COM	126667104	0	19	SH	DEFINED	18
CV THERAPEUTICS INC	COM	126667104	26989	2043075	SH	DEFINED	8
CVB FINL CORP	COM	126600105	16197	1456552	SH	DEFINED	6
CVS CAREMARK CORPORATION	COM	126650100	8964	245916	SH	DEFINED	3
CVS CAREMARK CORPORATION	COM	126650100	32392	888657	SH	DEFINED	17
CVS CAREMARK CORPORATION	COM	126650100	204	5600	SH	DEFINED	18, 2
CVS CAREMARK CORPORATION	COM	126650100	11565	317279	SH	DEFINED	11
CVS CAREMARK CORPORATION	COM	126650100	11829	324524	SH	DEFINED	5
CVS CAREMARK CORPORATION	COM	126650100	67992	1865355	SH	DEFINED	18
CVS CAREMARK CORPORATION	COM	126650100	58	1600	SH	DEFINED	1
CVS CAREMARK CORPORATION	COM	126650100	67	1850	SH	DEFINED	4
CVS CAREMARK CORPORATION	COM	126650100	177	4864	SH	DEFINED	2
CYBERONICS INC	COM	23251P102	51	3050	SH	DEFINED	2
CYBERONICS INC	COM	23251P102	19	1100	SH	DEFINED	4
CYMER INC	COM	232572107	0	3	SH	DEFINED	18
CYMER INC	COM	232572107	12	310	SH	DEFINED	4
CYNOSURE INC	CL A	232577205	8622	236670	SH	DEFINED	3
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	484	36500	SH	DEFINED	3
CYPRESS SEMICONDUCTOR CORP	COM	232806109	5	200	SH	DEFINED	17
CYTEC INDS INC	COM	232820100	340	5325	SH	DEFINED	20
CYTEC INDS INC	COM	232820100	13	200	SH	DEFINED	18, 2
CYTEC INDS INC	COM	232820100	6	100	SH	DEFINED	2
CYTEC INDS INC	COM	232820100	11647	182646	SH	DEFINED	6
CYTEC INDS INC	COM	232820100	92615	1452324	SH	DEFINED	18
CYTYC CORP	COM	232946103	8	175	SH	DEFINED	2
CYTYC CORP	COM	232946103	34	800	SH	DEFINED	4
CYTYC CORP	COM	232946103	8	195	SH	DEFINED	18
D R HORTON INC	COM	23331A109	790	39650	SH	DEFINED	6
D R HORTON INC	COM	23331A109	349	17526	SH	DEFINED	24
D R HORTON INC	COM	23331A109	862	43253	SH	DEFINED	3
DADE BEHRING HLDGS INC	COM	23342J206	9065	170658	SH	DEFINED	3
DAIMLERCHRYSLER AG	ORD	D1668R123	47	506	SH	DEFINED	2
DAIMLERCHRYSLER AG	ORD	D1668R123	2150	23377	SH	DEFINED	17
DAIMLERCHRYSLER AG	ORD	D1668R123	52	570	SH	DEFINED	3
DAIMLERCHRYSLER AG	ORD	D1668R123	29	316	SH	DEFINED	5
DAIMLERCHRYSLER AG	ORD	D1668R123	3525	38340	SH	DEFINED	18
DAIMLERCHRYSLER AG	ORD	D1668R123	45	485	SH	DEFINED	18, 2
DAIMLERCHRYSLER AG	ORD	D1668R123	47786	529692	SH	DEFINED	6
DANAHER CORP DEL	COM	235851102	347	4600	SH	DEFINED	17
DANAHER CORP DEL	NOTE 1/2	235851AF9	7571	6875000	PRN	DEFINED	18
DANAHER CORP DEL	COM	235851102	178	2359	SH	DEFINED	11
DANAHER CORP DEL	COM	235851102	2852	37778	SH	DEFINED	3
DANAHER CORP DEL	COM	235851102	1012	13400	SH	DEFINED	5
DANAHER CORP DEL	COM	235851102	5805	76882	SH	DEFINED	18
DANKA BUSINESS SYS PLC	SPONSORED ADR	236277109	3	2850	SH	DEFINED	5
DARDEN RESTAURANTS INC	COM	237194105	401	9119	SH	DEFINED	24
DARDEN RESTAURANTS INC	COM	237194105	4183	95100	SH	DEFINED	23
DARDEN RESTAURANTS INC	COM	237194105	2	50	SH	DEFINED	6
DARDEN RESTAURANTS INC	COM	237194105	13	300	SH	DEFINED	17
DARDEN RESTAURANTS INC	COM	237194105	336	7640	SH	DEFINED	18
DARDEN RESTAURANTS INC	COM	237194105	88	1998	SH	DEFINED	2
DARDEN RESTAURANTS INC	COM	237194105	11586	263368	SH	DEFINED	3
DARDEN RESTAURANTS INC	COM	237194105	2208	50200	SH	DEFINED	22
DARLING INTL INC	COM	237266101	166	18150	SH	DEFINED	3
DATASCOPE CORP	COM	238113104	23	600	SH	DEFINED	5
DATASCOPE CORP	COM	238113104	3575	93398	SH	DEFINED	3
DATAWATCH CORP	COM NEW	237917208	13	2340	SH	DEFINED	1
DAVITA INC	COM	23918K108	15	275	SH	DEFINED	17

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DAWSON GEOPHYSICAL CO	COM	239359102	5624	91570	SH	DEFINED	3
DCT INDUSTRIAL TRUST INC	COM	233153105	108	10000	SH	DEFINED	18
DEAN FOODS CO NEW	COM	242370104	78	2450	SH	DEFINED	17
DEAN FOODS CO NEW	COM	242370104	663	20796	SH	DEFINED	3
DEB SHOPS INC	COM	242728103	1000	36149	SH	DEFINED	6
DEB SHOPS INC	COM	242728103	7900	285700	SH	DEFINED	18
DECKERS OUTDOOR CORP	COM	243537107	1556	15420	SH	DEFINED	3
DEERE & CO	COM	244199105	105	870	SH	DEFINED	5
DEERE & CO	COM	244199105	7244	60000	SH	DEFINED	8
DEERE & CO	COM	244199105	5251	43495	SH	DEFINED	6
DEERE & CO	COM	244199105	15362	127230	SH	DEFINED	18
DEERE & CO	COM	244199105	10447	86526	SH	DEFINED	11
DEERE & CO	COM	244199105	5996	49660	SH	DEFINED	3
DEERE & CO	COM	244199105	5	43	SH	DEFINED	18,2
DEERE & CO	COM	244199105	21881	181226	SH	DEFINED	17
DEERE & CO	COM	244199105	719	5955	SH	DEFINED	2
DEERE & CO	COM	244199105	85	700	SH	DEFINED	1
DEERFIELD TRIARC CAP CORP	COM	244572301	14640	1000672	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	22	1808	SH	DEFINED	5
DEL MONTE FOODS CO	COM	24522P103	20854	1714947	SH	DEFINED	18
DEL MONTE FOODS CO	COM	24522P103	94	7723	SH	DEFINED	2
DEL MONTE FOODS CO	COM	24522P103	97	7947	SH	DEFINED	17
DEL MONTE FOODS CO	COM	24522P103	117314	9647511	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	11	880	SH	DEFINED	18,2
DELEK US HLDGS INC	COM	246647101	7364	276314	SH	DEFINED	3
DELIA'S INC NEW	COM	246911101	328	43014	SH	DEFINED	5
DELL INC	COM	24702R101	3854	135000	SH	DEFINED	8
DELL INC	COM	24702R101	6	200	SH	DEFINED	4
DELL INC	COM	24702R101	151	5300	SH	DEFINED	5
DELL INC	COM	24702R101	19699	689988	SH	DEFINED	3
DELL INC	COM	24702R101	23359	818170	SH	DEFINED	2
DELL INC	COM	24702R101	518289	18153717	SH	DEFINED	18
DELL INC	COM	24702R101	280	9800	SH	DEFINED	20
DELL INC	COM	24702R101	1274	44632	SH	DEFINED	17
DELL INC	COM	24702R101	67830	2384175	SH	DEFINED	6
DELL INC	COM	24702R101	7624	267023	SH	DEFINED	18,2
DELPHI FINL GROUP INC	CL A	247131105	45231	1081567	SH	DEFINED	6
DELPHI FINL GROUP INC	CL A	247131105	0	9	SH	DEFINED	18
DELPHI FINL GROUP INC	CL A	247131105	23030	550701	SH	DEFINED	3
DELTA AIR LINES INC DEL	COM NEW	247361702	44325	2250000	SH	DEFINED	13
DELTA AIR LINES INC DEL	COM NEW	247361702	1	57	SH	DEFINED	2
DELTA FINANCIAL CORP	COM	247918105	160	13000	SH	DEFINED	2
DELTA NAT GAS INC	COM	247748106	4	157	SH	DEFINED	11
DELTIC TIMBER CORP	COM	247850100	41	742	SH	DEFINED	18
DELUXE CORP	COM	248019101	20	500	SH	DEFINED	18
DELUXE CORP	COM	248019101	18426	453723	SH	DEFINED	3
DELUXE CORP	COM	248019101	54783	1349005	SH	DEFINED	6
DENBURY RES INC	COM NEW	247916208	200	5320	SH	DEFINED	5
DENBURY RES INC	COM NEW	247916208	6	170	SH	DEFINED	18,2
DENBURY RES INC	COM NEW	247916208	18823	501942	SH	DEFINED	18
DENDREON CORP	COM	24823Q107	16	2250	SH	DEFINED	2
DENTSPLY INTL INC NEW	COM	249030107	38	1000	SH	DEFINED	17
DENTSPLY INTL INC NEW	COM	249030107	7366	192524	SH	DEFINED	3
DENTSPLY INTL INC NEW	COM	249030107	8095	211579	SH	DEFINED	2
DENTSPLY INTL INC NEW	COM	249030107	29	765	SH	DEFINED	5
DESARROLLADORA HOMEX S A DE	SPONSORED ADR	25030W100	121	2000	SH	DEFINED	11
DEUTSCHE BANK AG NAMEN	ORD	D18190898	181	1252	SH	DEFINED	16
DEUTSCHE BANK AG NAMEN	ORD	D18190898	133	920	SH	DEFINED	18
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	89	4828	SH	DEFINED	17
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	137	7465	SH	DEFINED	6
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	511	27755	SH	DEFINED	18
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	4	200	SH	DEFINED	11

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DEVELOPERS DIVERSIFIED RLTY	COM	251591103	1035	19644	SH	DEFINED	3
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	55	1042	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	11850	224815	SH	DEFINED	1
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	90	1700	SH	DEFINED	5
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	11	218	SH	DEFINED	18
DEVON ENERGY CORP NEW	COM	25179M103	10950	139866	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	11744	150000	SH	DEFINED	8
DEVON ENERGY CORP NEW	COM	25179M103	23	290	SH	DEFINED	4
DEVON ENERGY CORP NEW	COM	25179M103	711	9082	SH	DEFINED	5
DEVON ENERGY CORP NEW	COM	25179M103	51	647	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	196398	2510462	SH	DEFINED	6
DEVON ENERGY CORP NEW	COM	25179M103	611	7800	SH	DEFINED	20
DEVON ENERGY CORP NEW	COM	25179M103	21227	271137	SH	DEFINED	3
DEVON ENERGY CORP NEW	COM	25179M103	71	911	SH	DEFINED	2
DEVON ENERGY CORP NEW	COM	25179M103	140121	1789765	SH	DEFINED	18
DEVON ENERGY CORP NEW	COM	25179M103	5589	71393	SH	DEFINED	17
DEVRY INC DEL	COM	251893103	510	15000	SH	DEFINED	5
DEVRY INC DEL	COM	251893103	9420	276900	SH	DEFINED	3
DIAGEO P L C	SPON ADR NEW	25243Q205	3801	45620	SH	DEFINED	17
DIAGEO P L C	SPON ADR NEW	25243Q205	34208	410615	SH	DEFINED	18
DIAGEO P L C	SPON ADR NEW	25243Q205	1055	12660	SH	DEFINED	11
DIAGEO P L C	SPON ADR NEW	25243Q205	70443	862490	SH	DEFINED	6
DIAGEO P L C	SPON ADR NEW	25243Q205	406	4875	SH	DEFINED	18, 2
DIAGEO P L C	SPON ADR NEW	25243Q205	77	925	SH	DEFINED	5
DIAGEO P L C	SPON ADR NEW	25243Q205	7899	94817	SH	DEFINED	2
DIAMOND MGMT & TECHNOLOGY CO	COM	25269L106	3	200	SH	DEFINED	17
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	178450	1757089	SH	DEFINED	18
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	620	6100	SH	DEFINED	20
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1442	14200	SH	DEFINED	1
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	5	50	SH	DEFINED	2
DIAMONDROCK HOSPITALITY CO	COM	252784301	1661	87072	SH	DEFINED	3
DICKS SPORTING GOODS INC	COM	253393102	12674	217880	SH	DEFINED	3
DICKS SPORTING GOODS INC	COM	253393102	22	380	SH	DEFINED	2
DICKS SPORTING GOODS INC	COM	253393102	29	500	SH	DEFINED	5
DIEBOLD INC	COM	253651103	104	2000	SH	DEFINED	17
DIEBOLD INC	COM	253651103	352	6741	SH	DEFINED	2
DIEBOLD INC	COM	253651103	9	175	SH	DEFINED	5
DIEBOLD INC	COM	253651103	398	7632	SH	DEFINED	18
DIGI INTL INC	COM	253798102	6818	462561	SH	DEFINED	18
DIGI INTL INC	COM	253798102	3	185	SH	DEFINED	18, 2
DIGI INTL INC	COM	253798102	45	3050	SH	DEFINED	3
DIGIMARC CORP	COM	253807101	35	3600	SH	DEFINED	18
DIGITAL ANGEL CORP	COM	253830103	2	1000	SH	DEFINED	2
DIGITAL RIV INC	COM	25388B104	9057	200150	SH	DEFINED	3
DIGITAL RIV INC	COM	25388B104	22268	492100	SH	DEFINED	18
DIGITAL RIV INC	COM	25388B104	15	325	SH	DEFINED	2
DIGITAL RIV INC	COM	25388B104	12	260	SH	DEFINED	5
DIGITAL RLTY TR INC	COM	253868103	2751	73000	SH	DEFINED	3
DILLARDS INC	CL A	254067101	6	170	SH	DEFINED	18, 2
DILLARDS INC	CL A	254067101	8351	232416	SH	DEFINED	3
DILLARDS INC	CL A	254067101	11816	328868	SH	DEFINED	18
DILLARDS INC	CL A	254067101	98	2730	SH	DEFINED	6
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	1	5244	SH	DEFINED	18
DIME CMNTY BANCSHARES	COM	253922108	4922	373160	SH	DEFINED	6
DIODES INC	COM	254543101	3269	78265	SH	DEFINED	3
DIRECTV GROUP INC	COM	25459L106	26	1117	SH	DEFINED	17
DIRECTV GROUP INC	COM	25459L106	961568	41608314	SH	DEFINED	8
DIRECTV GROUP INC	COM	25459L106	0	10	SH	DEFINED	6
DIRECTV GROUP INC	COM	25459L106	16605	718507	SH	DEFINED	4
DIRECTV GROUP INC	COM	25459L106	31	1336	SH	DEFINED	18
DIRECTV GROUP INC	COM	25459L106	29	1261	SH	DEFINED	5
DIRECTV GROUP INC	COM	25459L106	0	17	SH	DEFINED	11

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DIRECTV GROUP INC	COM	25459L106	7252	313785	SH	DEFINED	3
DIRECTV GROUP INC	COM	25459L106	32	1399	SH	DEFINED	2
DISCOVERY HOLDING CO	CL A COM	25468Y107	430	18720	SH	DEFINED	5
DISCOVERY HOLDING CO	CL A COM	25468Y107	403	17549	SH	DEFINED	18, 2
DISCOVERY HOLDING CO	CL A COM	25468Y107	132818	5777208	SH	DEFINED	18
DISCOVERY HOLDING CO	CL A COM	25468Y107	1295	56340	SH	DEFINED	20
DISCOVERY HOLDING CO	CL A COM	25468Y107	1697	73825	SH	DEFINED	17
DISNEY WALT CO	COM DISNEY	254687106	21515	630196	SH	DEFINED	2
DISNEY WALT CO	COM DISNEY	254687106	39751	1164346	SH	DEFINED	3
DISNEY WALT CO	COM DISNEY	254687106	9162	268375	SH	DEFINED	17
DISNEY WALT CO	COM DISNEY	254687106	113326	3325322	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	11699	342688	SH	DEFINED	4
DISNEY WALT CO	COM DISNEY	254687106	1755	51420	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	254687106	1437111	42094635	SH	DEFINED	18
DISNEY WALT CO	COM DISNEY	254687106	4164	121968	SH	DEFINED	5
DISNEY WALT CO	COM DISNEY	254687106	221	6479	SH	DEFINED	11
DISNEY WALT CO	COM DISNEY	254687106	7149	209414	SH	DEFINED	18, 2
DISNEY WALT CO	COM DISNEY	254687106	19784	579500	SH	DEFINED	20
DJO INCORPORATED	COM	23325G104	11278	273270	SH	DEFINED	18
DOBSON COMMUNICATIONS CORP	CL A	256069105	17300	1557164	SH	DEFINED	18
DOBSON COMMUNICATIONS CORP	CL A	256069105	18412	1657218	SH	DEFINED	3
DOBSON COMMUNICATIONS CORP	SDCV 1.500%10/0	256069AG0	2973	2450000	PRN	DEFINED	18
DOCUMENT SEC SYS INC	COM	25614T101	2801	203090	SH	DEFINED	18
DOLBY LABORATORIES INC	COM	25659T107	509	14370	SH	DEFINED	20
DOLBY LABORATORIES INC	COM	25659T107	8951	252786	SH	DEFINED	3
DOLBY LABORATORIES INC	COM	25659T107	44217	1248714	SH	DEFINED	18
DOLLAR FINL CORP	COM	256664103	25407	891470	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	1082	49356	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	286	13038	SH	DEFINED	24
DOLLAR GEN CORP	COM	256669102	66	3000	SH	DEFINED	5
DOLLAR GEN CORP	COM	256669102	66	3000	SH	DEFINED	2
DOLLAR TREE STORES INC	COM	256747106	15796	362719	SH	DEFINED	3
DOLLAR TREE STORES INC	COM	256747106	5587	128300	SH	DEFINED	22
DOLLAR TREE STORES INC	COM	256747106	14	314	SH	DEFINED	18
DOLLAR TREE STORES INC	COM	256747106	6820	156600	SH	DEFINED	23
DOMINION RES BLACK WARRIOR T	UNITS BEN INT	25746Q108	0	20	SH	DEFINED	18
DOMINION RES INC VA NEW	COM	25746U109	343	3980	SH	DEFINED	2
DOMINION RES INC VA NEW	COM	25746U109	719	8327	SH	DEFINED	11
DOMINION RES INC VA NEW	COM	25746U109	1661	19241	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	294	3412	SH	DEFINED	1
DOMINION RES INC VA NEW	COM	25746U109	39118	453223	SH	DEFINED	18
DOMINION RES INC VA NEW	COM	25746U109	879	10188	SH	DEFINED	5
DOMINION RES INC VA NEW	COM	25746U109	518	6000	SH	DEFINED	20
DOMINION RES INC VA NEW	COM	25746U109	4816	55794	SH	DEFINED	3
DOMINION RES INC VA NEW	COM	25746U109	469	5437	SH	DEFINED	17
DOMINOS PIZZA INC	COM	25754A201	2	100	SH	DEFINED	18
DOMTAR CORP	COM	257559104	6	579	SH	DEFINED	2
DONALDSON INC	COM	257651109	13095	368350	SH	DEFINED	1
DONALDSON INC	COM	257651109	1305	36722	SH	DEFINED	2
DONALDSON INC	COM	257651109	8	220	SH	DEFINED	17
DONALDSON INC	COM	257651109	58	1625	SH	DEFINED	11
DONALDSON INC	COM	257651109	34	950	SH	DEFINED	5
DONEGAL GROUP INC	CL A	257701201	1532	102825	SH	DEFINED	6
DONEGAL GROUP INC	CL B	257701300	536	32673	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	60903	1399756	SH	DEFINED	18
DONNELLEY R R & SONS CO	COM	257867101	24052	552789	SH	DEFINED	3
DONNELLEY R R & SONS CO	COM	257867101	12669	291157	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	31	710	SH	DEFINED	18, 2
DONNELLEY R R & SONS CO	COM	257867101	596	13700	SH	DEFINED	2
DORAL FINL CORP	COM	25811P100	1	1120	SH	DEFINED	24
DORMAN PRODUCTS INC	COM	258278100	1724	124780	SH	DEFINED	6
DOVER CORP	COM	260003108	752	14700	SH	DEFINED	5

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DOVER CORP	COM	260003108	316	6180	SH	DEFINED	11
DOVER CORP	COM	260003108	120	2350	SH	DEFINED	6
DOVER CORP	COM	260003108	10	200	SH	DEFINED	1
DOVER CORP	COM	260003108	179073	3500938	SH	DEFINED	18
DOVER CORP	COM	260003108	13668	267210	SH	DEFINED	2
DOVER CORP	COM	260003108	3509	68597	SH	DEFINED	3
DOVER CORP	COM	260003108	1770	34600	SH	DEFINED	20
DOVER CORP	COM	260003108	82	1610	SH	DEFINED	18,2
DOVER CORP	COM	260003108	37	729	SH	DEFINED	16
DOVER CORP	COM	260003108	3870	75666	SH	DEFINED	17
DOVER DOWNS GAMING & ENTMT I	COM	260095104	2108	140435	SH	DEFINED	3
DOW CHEM CO	COM	260543103	102	2316	SH	DEFINED	18,2
DOW CHEM CO	COM	260543103	1788	40442	SH	DEFINED	2
DOW CHEM CO	COM	260543103	27143	613817	SH	DEFINED	3
DOW CHEM CO	COM	260543103	88	2000	SH	DEFINED	11
DOW CHEM CO	COM	260543103	66731	1509058	SH	DEFINED	6
DOW CHEM CO	COM	260543103	60	1350	SH	DEFINED	4
DOW CHEM CO	COM	260543103	3178	71858	SH	DEFINED	17
DOW CHEM CO	COM	260543103	223201	5047516	SH	DEFINED	18
DOW CHEM CO	COM	260543103	1409	31855	SH	DEFINED	5
DOW CHEM CO	COM	260543103	3630	82100	SH	DEFINED	20
DOW JONES & CO INC	COM	260561105	593	10314	SH	DEFINED	3
DOW JONES & CO INC	COM	260561105	1436	25000	SH	DEFINED	17
DOW JONES & CO INC	COM	260561105	11	200	SH	DEFINED	2
DOWNEY FINL CORP	COM	261018105	66	1001	SH	DEFINED	24
DOWNEY FINL CORP	COM	261018105	40397	612260	SH	DEFINED	6
DOWNEY FINL CORP	COM	261018105	6	96	SH	DEFINED	2
DOWNEY FINL CORP	COM	261018105	15	230	SH	DEFINED	4
DPL INC	COM	233293109	323	11407	SH	DEFINED	2
DPL INC	COM	233293109	1675	59107	SH	DEFINED	17
DPL INC	COM	233293109	39	1362	SH	DEFINED	11
DPL INC	COM	233293109	191	6750	SH	DEFINED	18
DR REDDYS LABS LTD	ADR	256135203	6758	418700	SH	DEFINED	22
DR REDDYS LABS LTD	ADR	256135203	16	1000	SH	DEFINED	11
DRAXIS HEALTH INC	COM	26150J101	70	11750	SH	DEFINED	3
DRESS BARN INC	COM	261570105	4034	196580	SH	DEFINED	3
DRESSER-RAND GROUP INC	COM	261608103	7552	191191	SH	DEFINED	6
DRS TECHNOLOGIES INC	COM	23330X100	57	1000	SH	DEFINED	2
DRS TECHNOLOGIES INC	COM	23330X100	3	55	SH	DEFINED	18,2
DRS TECHNOLOGIES INC	COM	23330X100	12364	215886	SH	DEFINED	18
DRYSHIPS INC	SHS	Y2109Q101	1670	38490	SH	DEFINED	3
DSP GROUP INC	COM	23332B106	782	38200	SH	DEFINED	20
DSP GROUP INC	COM	23332B106	35143	1716800	SH	DEFINED	18
DST SYS INC DEL	COM	233326107	2	20	SH	DEFINED	6
DST SYS INC DEL	COM	233326107	99777	1259650	SH	DEFINED	8
DST SYS INC DEL	COM	233326107	79	1000	SH	DEFINED	11
DST SYS INC DEL	COM	233326107	1356	17124	SH	DEFINED	3
DSW INC	CL A	23334L102	4580	131529	SH	DEFINED	3
DTE ENERGY CO	COM	233331107	92	1902	SH	DEFINED	18
DTE ENERGY CO	COM	233331107	20	407	SH	DEFINED	18,2
DTE ENERGY CO	COM	233331107	1662	34461	SH	DEFINED	3
DTE ENERGY CO	COM	233331107	180	3723	SH	DEFINED	2
DTE ENERGY CO	COM	233331107	520	10793	SH	DEFINED	17
DTE ENERGY CO	COM	233331107	49722	1031150	SH	DEFINED	6
DU PONT E I DE NEMOURS & CO	COM	263534109	6975	137200	SH	DEFINED	20
DU PONT E I DE NEMOURS & CO	COM	263534109	86904	1709364	SH	DEFINED	6
DU PONT E I DE NEMOURS & CO	COM	263534109	436	8570	SH	DEFINED	4
DU PONT E I DE NEMOURS & CO	COM	263534109	1370	26960	SH	DEFINED	1
DU PONT E I DE NEMOURS & CO	COM	263534109	754419	14839086	SH	DEFINED	18
DU PONT E I DE NEMOURS & CO	COM	263534109	576	11320	SH	DEFINED	11
DU PONT E I DE NEMOURS & CO	COM	263534109	8622	169582	SH	DEFINED	17
DU PONT E I DE NEMOURS & CO	COM	263534109	23644	465065	SH	DEFINED	3

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DU PONT E I DE NEMOURS & CO	COM	263534109	14177	278863	SH	DEFINED	24
DU PONT E I DE NEMOURS & CO	COM	263534109	3267	64257	SH	DEFINED	18,2
DU PONT E I DE NEMOURS & CO	COM	263534109	1249	24573	SH	DEFINED	2
DU PONT E I DE NEMOURS & CO	COM	263534109	1120	22038	SH	DEFINED	5
DUCOMMUN INC DEL	COM	264147109	2357	91600	SH	DEFINED	6
DUKE ENERGY CORP NEW	COM	26441C105	5013	273916	SH	DEFINED	3
DUKE ENERGY CORP NEW	COM	26441C105	50	2707	SH	DEFINED	11
DUKE ENERGY CORP NEW	COM	26441C105	1464	79974	SH	DEFINED	6
DUKE ENERGY CORP NEW	COM	26441C105	62	3400	SH	DEFINED	20
DUKE ENERGY CORP NEW	COM	26441C105	139	7604	SH	DEFINED	5
DUKE ENERGY CORP NEW	COM	26441C105	83997	4589983	SH	DEFINED	18
DUKE ENERGY CORP NEW	COM	26441C105	1541	84200	SH	DEFINED	2
DUKE ENERGY CORP NEW	COM	26441C105	1446	79032	SH	DEFINED	18,2
DUKE ENERGY CORP NEW	COM	26441C105	3855	210676	SH	DEFINED	17
DUKE REALTY CORP	COM NEW	264411505	4568	128059	SH	DEFINED	18
DUKE REALTY CORP	COM NEW	264411505	18	500	SH	DEFINED	5
DUKE REALTY CORP	COM NEW	264411505	43	1200	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	672	18847	SH	DEFINED	2
DUKE REALTY CORP	COM NEW	264411505	554	15519	SH	DEFINED	17
DUN & BRADSTREET CORP DEL NE	COM	26483E100	31	300	SH	DEFINED	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	31	300	SH	DEFINED	5
DUN & BRADSTREET CORP DEL NE	COM	26483E100	41	400	SH	DEFINED	1
DUN & BRADSTREET CORP DEL NE	COM	26483E100	57	550	SH	DEFINED	18
DUN & BRADSTREET CORP DEL NE	COM	26483E100	93	901	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	9776	94927	SH	DEFINED	3
DUN & BRADSTREET CORP DEL NE	COM	26483E100	168	1632	SH	DEFINED	17
DURECT CORP	COM	266605104	36	9325	SH	DEFINED	5
DYCOM INDS INC	COM	267475101	25173	839670	SH	DEFINED	18
DYCOM INDS INC	COM	267475101	18	600	SH	DEFINED	3
DYCOM INDS INC	COM	267475101	10264	342370	SH	DEFINED	6
DYCOM INDS INC	COM	267475101	14	460	SH	DEFINED	2
DYNAMEX INC	COM	26784F103	175	6874	SH	DEFINED	3
DYNAMEX INC	COM	26784F103	26	1000	SH	DEFINED	18
DYNAMEX INC	COM	26784F103	763	29900	SH	DEFINED	17
DYNAMICS RESH CORP	COM	268057106	958	73560	SH	DEFINED	6
DYNCORP INTL INC	CL A	26817C101	303	13770	SH	DEFINED	3
DYNEGY INC DEL	CL A	26817G102	0	28	SH	DEFINED	17
DYNEGY INC DEL	CL A	26817G102	9116	965650	SH	DEFINED	18
DYNEGY INC DEL	CL A	26817G102	17	1835	SH	DEFINED	5
DYNEGY INC DEL	CL A	26817G102	15969	1691703	SH	DEFINED	6
DYNEGY INC DEL	CL A	26817G102	607	64249	SH	DEFINED	3
E M C CORP MASS	COM	268648102	368	20355	SH	DEFINED	5
E M C CORP MASS	COM	268648102	2	130	SH	DEFINED	6
E M C CORP MASS	COM	268648102	18	1000	SH	DEFINED	1
E M C CORP MASS	COM	268648102	27	1500	SH	DEFINED	11
E M C CORP MASS	COM	268648102	27150	1500000	SH	DEFINED	13
E M C CORP MASS	COM	268648102	737	40700	SH	DEFINED	20
E M C CORP MASS	COM	268648102	158938	8781096	SH	DEFINED	18
E M C CORP MASS	COM	268648102	295	16310	SH	DEFINED	2
E M C CORP MASS	COM	268648102	11521	636514	SH	DEFINED	3
E M C CORP MASS	COM	268648102	359	19815	SH	DEFINED	18,2
E M C CORP MASS	COM	268648102	322	17812	SH	DEFINED	17
E M C CORP MASS	COM	268648102	33	1835	SH	DEFINED	4
E ON AG	SPONSORED ADR	268780103	65	1170	SH	DEFINED	17
E ON AG	SPONSORED ADR	268780103	17	300	SH	DEFINED	18,2
E ON AG	SPONSORED ADR	268780103	51	920	SH	DEFINED	4
E ON AG	SPONSORED ADR	268780103	4101	73700	SH	DEFINED	5
E ON AG	SPONSORED ADR	268780103	7177	128990	SH	DEFINED	18
E TRADE FINANCIAL CORP	COM	269246104	6135	277735	SH	DEFINED	11
E TRADE FINANCIAL CORP	COM	269246104	1487	67295	SH	DEFINED	3
E TRADE FINANCIAL CORP	COM	269246104	11	500	SH	DEFINED	2
E TRADE FINANCIAL CORP	COM	269246104	15	670	SH	DEFINED	4

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E TRADE FINANCIAL CORP	COM	269246104	22181	1004114	SH	DEFINED	17
E TRADE FINANCIAL CORP	COM	269246104	3	137	SH	DEFINED	18
E TRADE FINANCIAL CORP	COM	269246104	191409	8664975	SH	DEFINED	8
EAGLE BULK SHIPPING INC	COM	Y2187A101	7	300	SH	DEFINED	2
EAGLE MATERIALS INC	COM	26969P108	7	150	SH	DEFINED	5
EAGLE MATERIALS INC	COM	26969P108	14715	300000	SH	DEFINED	13
EAGLE MATERIALS INC	COM	26969P108	20912	426331	SH	DEFINED	3
EAGLE TEST SYS INC	COM	270006109	4546	283080	SH	DEFINED	3
EARTHLINK INC	COM	270321102	7517	1006264	SH	DEFINED	6
EAST WEST BANCORP INC	COM	27579R104	7270	186980	SH	DEFINED	18
EAST WEST BANCORP INC	COM	27579R104	68	1755	SH	DEFINED	5
EAST WEST BANCORP INC	COM	27579R104	2978	76600	SH	DEFINED	23
EAST WEST BANCORP INC	COM	27579R104	2893	74400	SH	DEFINED	22
EAST WEST BANCORP INC	COM	27579R104	11256	289513	SH	DEFINED	3
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	25	1000	SH	DEFINED	2
EASTERN INS HLDGS INC	COM	276534104	6	385	SH	DEFINED	5
EASTGROUP PPTY INC	COM	277276101	88	2000	SH	DEFINED	17
EASTGROUP PPTY INC	COM	277276101	48	1091	SH	DEFINED	5
EASTMAN CHEM CO	COM	277432100	857	13317	SH	DEFINED	3
EASTMAN CHEM CO	COM	277432100	9	146	SH	DEFINED	5
EASTMAN CHEM CO	COM	277432100	324	5035	SH	DEFINED	18
EASTMAN CHEM CO	COM	277432100	332	5160	SH	DEFINED	6
EASTMAN KODAK CO	COM	277461109	86	3095	SH	DEFINED	6
EASTMAN KODAK CO	COM	277461109	1273	45737	SH	DEFINED	3
EASTMAN KODAK CO	COM	277461109	11	390	SH	DEFINED	2
EASTMAN KODAK CO	COM	277461109	484	17403	SH	DEFINED	18
EASTMAN KODAK CO	COM	277461109	1932	69435	SH	DEFINED	17
EASTMAN KODAK CO	COM	277461109	598	21496	SH	DEFINED	5
EASTMAN KODAK CO	COM	277461109	1453630	52232489	SH	DEFINED	8
EASTMAN KODAK CO	NOTE 3.375%10/1	277461BE8	51615	48600000	PRN	DEFINED	14
EASTMAN KODAK CO	COM	277461109	125235	4500000	SH	DEFINED	13
EASTMAN KODAK CO	COM	277461109	11522	38770	CALL	DEFINED	13
EATON CORP	COM	278058102	20071	215815	SH	DEFINED	18
EATON CORP	COM	278058102	140	1500	SH	DEFINED	17
EATON CORP	COM	278058102	544	5850	SH	DEFINED	6
EATON CORP	COM	278058102	61	655	SH	DEFINED	5
EATON CORP	COM	278058102	674	7250	SH	DEFINED	2
EATON CORP	COM	278058102	18	190	SH	DEFINED	18,2
EATON CORP	COM	278058102	4216	45330	SH	DEFINED	3
EATON VANCE CORP	COM NON VTG	278265103	17	385	SH	DEFINED	2
EATON VANCE CORP	COM NON VTG	278265103	14	310	SH	DEFINED	5
EATON VANCE CORP	COM NON VTG	278265103	9	200	SH	DEFINED	18
EATON VANCE CORP	COM NON VTG	278265103	18	400	SH	DEFINED	17
EBAY INC	COM	278642103	102	3160	SH	DEFINED	1
EBAY INC	COM	278642103	43	1350	SH	DEFINED	4
EBAY INC	COM	278642103	103	3200	SH	DEFINED	5
EBAY INC	COM	278642103	97	3000	SH	DEFINED	17
EBAY INC	COM	278642103	593937	18456700	SH	DEFINED	18
EBAY INC	COM	278642103	1686526	52409145	SH	DEFINED	8
EBAY INC	COM	278642103	11	340	SH	DEFINED	2
EBAY INC	COM	278642103	6153	191200	SH	DEFINED	20
EBAY INC	COM	278642103	2828	87893	SH	DEFINED	18,2
EBAY INC	COM	278642103	10324	320810	SH	DEFINED	3
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	7	155	SH	DEFINED	17
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	1583	36500	SH	DEFINED	20
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	171192	3947239	SH	DEFINED	18
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	367	8457	SH	DEFINED	18,2
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	9039	208407	SH	DEFINED	2
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	13699	315875	SH	DEFINED	3
ECI TELECOM LTD	ORD	268258100	20635	2255200	SH	DEFINED	18
ECOLAB INC	COM	278865100	3343	78299	SH	DEFINED	17
ECOLAB INC	COM	278865100	45	1050	SH	DEFINED	2



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ECOLAB INC	COM	278865100	18287	428265	SH	DEFINED	1
ECOLAB INC	COM	278865100	116	2710	SH	DEFINED	11
ECOLAB INC	COM	278865100	115	2700	SH	DEFINED	5
ECOLAB INC	COM	278865100	1189	27850	SH	DEFINED	3
ECOLLEGE COM	COM	27887E100	11	510	SH	DEFINED	2
ECTEL LTD	ORD	M29925100	0	123	SH	DEFINED	4
EDISON INTL	COM	281020107	28	500	SH	DEFINED	1
EDISON INTL	COM	281020107	11696	208417	SH	DEFINED	3
EDISON INTL	COM	281020107	13	225	SH	DEFINED	2
EDISON INTL	COM	281020107	80	1425	SH	DEFINED	5
EDISON INTL	COM	281020107	415	7400	SH	DEFINED	17
EDISON INTL	COM	281020107	367	6540	SH	DEFINED	6
EDISON INTL	COM	281020107	9	164	SH	DEFINED	18
EDWARDS AG INC	COM	281760108	152	1800	SH	DEFINED	16
EDWARDS AG INC	COM	281760108	45	531	SH	DEFINED	3
EDWARDS AG INC	COM	281760108	1032	12200	SH	DEFINED	1
EDWARDS AG INC	COM	281760108	282	3330	SH	DEFINED	6
EDWARDS AG INC	COM	281760108	5639	66700	SH	DEFINED	22
EDWARDS LIFESCIENCES CORP	COM	28176E108	1	20	SH	DEFINED	6
EDWARDS LIFESCIENCES CORP	COM	28176E108	24778	502192	SH	DEFINED	3
EDWARDS LIFESCIENCES CORP	COM	28176E108	44	900	SH	DEFINED	2
EDWARDS LIFESCIENCES CORP	COM	28176E108	18	375	SH	DEFINED	5
EDWARDS LIFESCIENCES CORP	COM	28176E108	1574	31900	SH	DEFINED	23
EFUNDS CORP	COM	28224R101	74	2100	SH	DEFINED	11
EHEALTH INC	COM	28238P109	0	9	SH	DEFINED	18
EL PASO CORP	COM	28336L109	12605	731545	SH	DEFINED	18
EL PASO CORP	COM	28336L109	7	400	SH	DEFINED	4
EL PASO CORP	COM	28336L109	7	400	SH	DEFINED	1
EL PASO CORP	COM	28336L109	1907	110696	SH	DEFINED	3
EL PASO CORP	COM	28336L109	10	600	SH	DEFINED	18, 2
EL PASO CORP	COM	28336L109	6	320	SH	DEFINED	17
EL PASO CORP	COM	28336L109	751	43586	SH	DEFINED	2
EL PASO ELEC CO	COM NEW	283677854	12011	489045	SH	DEFINED	3
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678209	21	500	PRN	DEFINED	17
ELAN PLC	ADR	284131208	24	1100	SH	DEFINED	18, 2
ELAN PLC	ADR	284131208	610	27800	SH	DEFINED	20
ELAN PLC	ADR	284131208	1260	57450	SH	DEFINED	5
ELAN PLC	ADR	284131208	75114	3425182	SH	DEFINED	18
ELECTRO SCIENTIFIC INDS	COM	285229100	52	2500	SH	DEFINED	5
ELECTRONIC ARTS INC	COM	285512109	572634	12101320	SH	DEFINED	18
ELECTRONIC ARTS INC	COM	285512109	69	1450	SH	DEFINED	5
ELECTRONIC ARTS INC	COM	285512109	942234	19911961	SH	DEFINED	8
ELECTRONIC ARTS INC	COM	285512109	491	10375	SH	DEFINED	1
ELECTRONIC ARTS INC	COM	285512109	201	4245	SH	DEFINED	17
ELECTRONIC ARTS INC	COM	285512109	2334	49325	SH	DEFINED	3
ELECTRONIC ARTS INC	COM	285512109	3961	83703	SH	DEFINED	18, 2
ELECTRONIC ARTS INC	COM	285512109	4032	85200	SH	DEFINED	20
ELECTRONIC CLEARING HOUSE IN	COM PAR.01 NEW	285562500	560	40000	SH	DEFINED	1
ELECTRONIC DATA SYS NEW	COM	285661104	112	4056	SH	DEFINED	11
ELECTRONIC DATA SYS NEW	COM	285661104	14	522	SH	DEFINED	2
ELECTRONIC DATA SYS NEW	COM	285661104	45699	1647986	SH	DEFINED	3
ELECTRONIC DATA SYS NEW	COM	285661104	30	1092	SH	DEFINED	17
ELECTRONIC DATA SYS NEW	COM	285661104	484	17463	SH	DEFINED	18
ELECTRONIC DATA SYS NEW	COM	285661104	196	7075	SH	DEFINED	5
ELECTRONIC DATA SYS NEW	COM	285661104	726	26180	SH	DEFINED	6
ELECTRONIC DATA SYS NEW	COM	285661104	2978	107400	SH	DEFINED	22
ELECTRONIC DATA SYS NEW	COM	285661104	1622	58500	SH	DEFINED	23
ELECTRONICS FOR IMAGING INC	COM	286082102	17371	615572	SH	DEFINED	18
ELECTRONICS FOR IMAGING INC	COM	286082102	6379	226065	SH	DEFINED	6
ELIZABETH ARDEN INC	COM	28660G106	12896	531591	SH	DEFINED	18
ELLIS PERRY INTL INC	COM	288853104	34	1066	SH	DEFINED	6
ELLIS PERRY INTL INC	COM	288853104	6492	201800	SH	DEFINED	3

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EMBARQ CORP	COM	29078E105	253	3994	SH	DEFINED	17
EMBARQ CORP	COM	29078E105	8	126	SH	DEFINED	4
EMBARQ CORP	COM	29078E105	291	4594	SH	DEFINED	6
EMBARQ CORP	COM	29078E105	44	702	SH	DEFINED	2
EMBARQ CORP	COM	29078E105	1064	16794	SH	DEFINED	20
EMBARQ CORP	COM	29078E105	176	2776	SH	DEFINED	18, 2
EMBARQ CORP	COM	29078E105	2283	36019	SH	DEFINED	3
EMBARQ CORP	COM	29078E105	364	5740	SH	DEFINED	5
EMBARQ CORP	COM	29078E105	144095	2273863	SH	DEFINED	18
EMBRAER-EMPRESA BRASILEIRA D	SP ADR COM SHS	29081M102	315	6530	SH	DEFINED	16
EMBRAER-EMPRESA BRASILEIRA D	SP ADR COM SHS	29081M102	42087	873000	SH	DEFINED	22
EMBRAER-EMPRESA BRASILEIRA D	SP ADR COM SHS	29081M102	14	300	SH	DEFINED	17
EMC INS GROUP INC	COM	268664109	2748	110719	SH	DEFINED	6
EMCOR GROUP INC	COM	29084Q100	4027	55240	SH	DEFINED	3
EMCOR GROUP INC	COM	29084Q100	6	80	SH	DEFINED	18, 2
EMCOR GROUP INC	COM	29084Q100	10999	150880	SH	DEFINED	18
EMCORE CORP	COM	290846104	5	865	SH	DEFINED	2
EMERGENCY MEDICAL SVCS CORP	CL A	29100P102	5665	144780	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	397856	8501197	SH	DEFINED	18
EMERSON ELEC CO	COM	291011104	42	898	SH	DEFINED	16
EMERSON ELEC CO	COM	291011104	20518	438429	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	14697	314035	SH	DEFINED	2
EMERSON ELEC CO	COM	291011104	35650	761746	SH	DEFINED	17
EMERSON ELEC CO	COM	291011104	1444	30849	SH	DEFINED	5
EMERSON ELEC CO	COM	291011104	2190	46800	SH	DEFINED	1
EMERSON ELEC CO	COM	291011104	957	20450	SH	DEFINED	6
EMERSON ELEC CO	COM	291011104	1809	38663	SH	DEFINED	18, 2
EMERSON ELEC CO	COM	291011104	94	2000	SH	DEFINED	4
EMERSON ELEC CO	COM	291011104	323	6909	SH	DEFINED	24
EMERSON ELEC CO	COM	291011104	6923	147936	SH	DEFINED	11
EMERSON RADIO CORP	COM NEW	291087203	644	214782	SH	DEFINED	6
EMISPHERE TECHNOLOGIES INC	COM	291345106	3	700	SH	DEFINED	18
EMS TECHNOLOGIES INC	COM	26873N108	13	575	SH	DEFINED	5
EMS TECHNOLOGIES INC	COM	26873N108	2688	121855	SH	DEFINED	3
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	89	1600	SH	DEFINED	18
ENCANA CORP	COM	292505104	668	10876	SH	DEFINED	1
ENCANA CORP	COM	292505104	458	7450	SH	DEFINED	3
ENCANA CORP	COM	292505104	172385	2805282	SH	DEFINED	18
ENCANA CORP	COM	292505104	1018	16568	SH	DEFINED	18, 2
ENCANA CORP	COM	292505104	1224	19900	SH	DEFINED	6
ENCANA CORP	COM	292505104	32	514	SH	DEFINED	5
ENCANA CORP	COM	292505104	627	10200	SH	DEFINED	20
ENCORE ACQUISITION CO	COM	29255W100	7867	282983	SH	DEFINED	6
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	0	250	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	27511	520834	SH	DEFINED	18
ENDESA S A	SPONSORED ADR	29258N107	1835	34744	SH	DEFINED	17
ENDESA S A	SPONSORED ADR	29258N107	68	1285	SH	DEFINED	18, 2
ENDESA S A	SPONSORED ADR	29258N107	291	5500	SH	DEFINED	2
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	12	350	SH	DEFINED	4
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	8	235	SH	DEFINED	2
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	2720	79460	SH	DEFINED	17
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	9806	286480	SH	DEFINED	18
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	4029	117714	SH	DEFINED	3
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	5144	128460	SH	DEFINED	3
ENEL SOCIETA PER AZIONI	ADR	29265W108	21	400	SH	DEFINED	17
ENERGEN CORP	COM	29265N108	553	10069	SH	DEFINED	24
ENERGEN CORP	COM	29265N108	47823	870459	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	22	399	SH	DEFINED	2
ENERGEN CORP	COM	29265N108	28	510	SH	DEFINED	4
ENERGEN CORP	COM	29265N108	21693	394838	SH	DEFINED	6
ENERGEN CORP	COM	29265N108	2198	40000	SH	DEFINED	22
ENERGIZER HLDGS INC	COM	29266R108	6	61	SH	DEFINED	17

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ENERGIZER HLDGS INC	COM	29266R108	2	20	SH	DEFINED	6
ENERGIZER HLDGS INC	COM	29266R108	10	100	SH	DEFINED	18
ENERGY CONVERSION DEVICES IN	COM	292659109	66994	2173725	SH	DEFINED	8
ENERGY CONVERSION DEVICES IN	COM	292659109	1	17	SH	DEFINED	18
ENERGY EAST CORP	COM	29266M109	26	1001	SH	DEFINED	17
ENERGY EAST CORP	COM	29266M109	14721	564230	SH	DEFINED	6
ENERGY EAST CORP	COM	29266M109	10	400	SH	DEFINED	1
ENERGY FOCUS INC	COM	29268T102	20	3000	SH	DEFINED	18
ENERGY PARTNERS LTD	COM	29270U105	167	10000	SH	DEFINED	18
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	238	3850	SH	DEFINED	18
ENERSIS S A	SPONSORED ADR	29274F104	109	5419	SH	DEFINED	16
ENERSYS	COM	29275Y102	2334	127560	SH	DEFINED	3
ENI S P A	SPONSORED ADR	26874R108	28	390	SH	DEFINED	2
ENI S P A	SPONSORED ADR	26874R108	62	858	SH	DEFINED	18
ENI S P A	SPONSORED ADR	26874R108	79	1094	SH	DEFINED	6
ENI S P A	SPONSORED ADR	26874R108	38	530	SH	DEFINED	4
ENI S P A	SPONSORED ADR	26874R108	37	512	SH	DEFINED	5
ENI S P A	SPONSORED ADR	26874R108	29	400	SH	DEFINED	17
ENNIS INC	COM	293389102	483	20550	SH	DEFINED	2
ENNIS INC	COM	293389102	9518	404682	SH	DEFINED	6
ENNIS INC	COM	293389102	6124	260356	SH	DEFINED	3
ENNIS INC	COM	293389102	71	3000	SH	DEFINED	17
ENPRO INDS INC	COM	29355X107	20496	478998	SH	DEFINED	3
ENSCO INTL INC	COM	26874Q100	18	300	SH	DEFINED	11
ENSCO INTL INC	COM	26874Q100	307	5040	SH	DEFINED	6
ENSCO INTL INC	COM	26874Q100	35	575	SH	DEFINED	4
ENSCO INTL INC	COM	26874Q100	3155	51719	SH	DEFINED	2
ENSCO INTL INC	COM	26874Q100	56	925	SH	DEFINED	5
ENSCO INTL INC	COM	26874Q100	3033	49712	SH	DEFINED	3
ENTEGRIS INC	COM	29362U104	6	530	SH	DEFINED	18, 2
ENTEGRIS INC	COM	29362U104	14969	1260040	SH	DEFINED	18
ENERGY CORP NEW	COM	29364G103	3	25	SH	DEFINED	18, 2
ENERGY CORP NEW	COM	29364G103	689	6420	SH	DEFINED	6
ENERGY CORP NEW	COM	29364G103	107	1000	SH	DEFINED	11
ENERGY CORP NEW	COM	29364G103	3370	31394	SH	DEFINED	3
ENERGY CORP NEW	COM	29364G103	442	4115	SH	DEFINED	5
ENERGY CORP NEW	COM	29364G103	22094	205816	SH	DEFINED	17
ENERGY CORP NEW	COM	29364G103	83	770	SH	DEFINED	18
ENTERPRISE GP HLDGS L P	UNIT LP INT	293716106	587	15480	SH	DEFINED	3
ENTERPRISE PRODS PARTNERS L	COM	293792107	50	1566	SH	DEFINED	5
ENTERPRISE PRODS PARTNERS L	COM	293792107	13	400	SH	DEFINED	11
ENTERPRISE PRODS PARTNERS L	COM	293792107	4	124	SH	DEFINED	1
ENTERPRISE PRODS PARTNERS L	COM	293792107	108	3400	SH	DEFINED	2
ENTERPRISE PRODS PARTNERS L	COM	293792107	3449	108420	SH	DEFINED	18
ENTERPRISE PRODS PARTNERS L	COM	293792107	217	6825	SH	DEFINED	17
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	12	225	SH	DEFINED	17
ENZO BIOCHEM INC	COM	294100102	476	31862	SH	DEFINED	3
ENZO BIOCHEM INC	COM	294100102	2138	143021	SH	DEFINED	20
ENZO BIOCHEM INC	COM	294100102	70626	4724137	SH	DEFINED	18
ENZON PHARMACEUTICALS INC	COM	293904108	3242	412957	SH	DEFINED	3
EOG RES INC	COM	26875P101	1651	22600	SH	DEFINED	18
EOG RES INC	COM	26875P101	2783	38095	SH	DEFINED	3
EOG RES INC	COM	26875P101	35	477	SH	DEFINED	11
EOG RES INC	COM	26875P101	29	400	SH	DEFINED	2
EPIC BANCORP	COM	294250105	736	53500	SH	DEFINED	1
EPICOR SOFTWARE CORP	COM	29426L108	8	550	SH	DEFINED	4
EPICOR SOFTWARE CORP	COM	29426L108	17575	1181902	SH	DEFINED	6
EPICOR SOFTWARE CORP	COM	29426L108	213	14300	SH	DEFINED	3
EPIQ SYS INC	COM	26882D109	14	870	SH	DEFINED	18, 2
EPIQ SYS INC	COM	26882D109	12604	779962	SH	DEFINED	18
EQUIFAX INC	COM	294429105	3121	70272	SH	DEFINED	3
EQUIFAX INC	COM	294429105	16	350	SH	DEFINED	2

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EQUIFAX INC	COM	294429105	378	8500	SH	DEFINED	1
EQUIFAX INC	COM	294429105	20	440	SH	DEFINED	4
EQUIFAX INC	COM	294429105	980	22072	SH	DEFINED	17
EQUITABLE RES INC	COM	294549100	176	3554	SH	DEFINED	5
EQUITABLE RES INC	COM	294549100	170	3420	SH	DEFINED	11
EQUITABLE RES INC	COM	294549100	50	1000	SH	DEFINED	6
EQUITABLE RES INC	COM	294549100	18	360	SH	DEFINED	4
EQUITABLE RES INC	COM	294549100	0	0	SH	DEFINED	18
EQUITABLE RES INC	COM	294549100	14	283	SH	DEFINED	2
EQUITABLE RES INC	COM	294549100	20	400	SH	DEFINED	18,2
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	104	2000	SH	DEFINED	1
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	12	225	SH	DEFINED	11
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	433	8300	SH	DEFINED	18
EQUITY ONE	COM	294752100	46	1800	SH	DEFINED	17
EQUITY RESIDENTIAL	SH BEN INT	29476L107	15287	335015	SH	DEFINED	1
EQUITY RESIDENTIAL	SH BEN INT	29476L107	333	7305	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	64	1400	SH	DEFINED	5
EQUITY RESIDENTIAL	SH BEN INT	29476L107	126	2755	SH	DEFINED	6
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	76	1500	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	758	16620	SH	DEFINED	18
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2889	63310	SH	DEFINED	17
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2101	46040	SH	DEFINED	3
ERICSSON L M TEL CO	ADR B SEK 10	294821608	5594	140225	SH	DEFINED	18
ERICSSON L M TEL CO	ADR B SEK 10	294821608	36	910	SH	DEFINED	17
ERICSSON L M TEL CO	ADR B SEK 10	294821608	17	430	SH	DEFINED	18,2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	78	1945	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	43	1090	SH	DEFINED	4
ERICSSON L M TEL CO	ADR B SEK 10	294821608	18	460	SH	DEFINED	11
ERIE INDTY CO	CL A	29530P102	1	20	SH	DEFINED	6
ERIE INDTY CO	CL A	29530P102	7	128	SH	DEFINED	2
ESCALADE INC	COM	296056104	711	76162	SH	DEFINED	6
ESCHELON TELECOM INC	COM	296290109	2365	79910	SH	DEFINED	3
ESCO TECHNOLOGIES INC	COM	296315104	6	170	SH	DEFINED	18
ESTERLINE TECHNOLOGIES CORP	COM	297425100	12	250	SH	DEFINED	4
ESTERLINE TECHNOLOGIES CORP	COM	297425100	20381	421878	SH	DEFINED	6
ETHAN ALLEN INTERIORS INC	COM	297602104	4389	128146	SH	DEFINED	4
ETHAN ALLEN INTERIORS INC	COM	297602104	30345	885990	SH	DEFINED	6
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	12431	11925000	PRN	DEFINED	18
EVCI CAREER COLLEGES INC	COM	26926P100	9	10000	SH	DEFINED	5
EVEREST RE GROUP LTD	COM	G3223R108	43	400	SH	DEFINED	1
EVEREST RE GROUP LTD	COM	G3223R108	13	120	SH	DEFINED	4
EVEREST RE GROUP LTD	COM	G3223R108	25	232	SH	DEFINED	24
EVEREST RE GROUP LTD	COM	G3223R108	1	6	SH	DEFINED	18
EVEREST RE GROUP LTD	COM	G3223R108	8252	75960	SH	DEFINED	3
EVEREST RE GROUP LTD	COM	G3223R108	16819	154809	SH	DEFINED	6
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	142	10090	SH	DEFINED	8
EVERGREEN SOLAR INC	COM	30033R108	9	1000	SH	DEFINED	5
EVERGREEN SOLAR INC	COM	30033R108	46339	4982700	SH	DEFINED	8
EXAR CORP	COM	300645108	11188	834962	SH	DEFINED	18
EXAR CORP	COM	300645108	5	380	SH	DEFINED	18,2
EXCEL MARITIME CARRIERS LTD	COM	V3267N107	126	5000	SH	DEFINED	3
EXCEL TECHNOLOGY INC	COM	30067T103	253	9055	SH	DEFINED	18,2
EXCEL TECHNOLOGY INC	COM	30067T103	26	935	SH	DEFINED	4
EXCEL TECHNOLOGY INC	COM	30067T103	42378	1516740	SH	DEFINED	18
EXCEL TECHNOLOGY INC	COM	30067T103	120	4300	SH	DEFINED	20
EXELIXIS INC	COM	30161Q104	60	4921	SH	DEFINED	5
EXELON CORP	COM	30161N101	29	400	SH	DEFINED	18,2
EXELON CORP	COM	30161N101	8562	117933	SH	DEFINED	11
EXELON CORP	COM	30161N101	21	296	SH	DEFINED	6
EXELON CORP	COM	30161N101	47	654	SH	DEFINED	4
EXELON CORP	COM	30161N101	39532	544518	SH	DEFINED	17
EXELON CORP	COM	30161N101	56782	782122	SH	DEFINED	18

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EXELON CORP	COM	30161N101	16455	226657	SH	DEFINED	3
EXELON CORP	COM	30161N101	479	6600	SH	DEFINED	20
EXELON CORP	COM	30161N101	27	367	SH	DEFINED	2
EXELON CORP	COM	30161N101	1156	15926	SH	DEFINED	5
EXIDE TECHNOLOGIES	COM NEW	302051206	78608	8452431	SH	DEFINED	13
EXPEDIA INC DEL	COM	30212P105	362349	12371084	SH	DEFINED	18
EXPEDIA INC DEL	COM	30212P105	1637815	55917193	SH	DEFINED	8
EXPEDIA INC DEL	COM	30212P105	205030	7000000	SH	DEFINED	13
EXPEDIA INC DEL	COM	30212P105	19	637	SH	DEFINED	2
EXPEDIA INC DEL	COM	30212P105	17733	605425	SH	DEFINED	6
EXPEDIA INC DEL	COM	30212P105	2496	85203	SH	DEFINED	18, 2
EXPEDITORS INTL WASH INC	COM	302130109	165	4000	SH	DEFINED	11
EXPEDITORS INTL WASH INC	COM	302130109	61	1475	SH	DEFINED	5
EXPEDITORS INTL WASH INC	COM	302130109	23	566	SH	DEFINED	18
EXPRESS SCRIPTS INC	COM	302182100	15	300	SH	DEFINED	18
EXPRESS SCRIPTS INC	COM	302182100	25277	505441	SH	DEFINED	17
EXPRESS SCRIPTS INC	COM	302182100	5448	108948	SH	DEFINED	3
EXPRESS SCRIPTS INC	COM	302182100	16	310	SH	DEFINED	4
EXPRESS SCRIPTS INC	COM	302182100	5475	109480	SH	DEFINED	11
EXPRESSJET HOLDINGS INC	CL A	30218U108	4978	832370	SH	DEFINED	6
EXTRA SPACE STORAGE INC	COM	30225T102	2114	128150	SH	DEFINED	3
EXTREME NETWORKS INC	COM	30226D106	13328	3290900	SH	DEFINED	18
EXXON MOBIL CORP	COM	30231G102	259196	3090081	SH	DEFINED	17
EXXON MOBIL CORP	COM	30231G102	25809	307690	SH	DEFINED	6
EXXON MOBIL CORP	COM	30231G102	829	9886	SH	DEFINED	4
EXXON MOBIL CORP	COM	30231G102	107173	1348418	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	17816	212400	SH	DEFINED	23
EXXON MOBIL CORP	COM	30231G102	10191	121500	SH	DEFINED	22
EXXON MOBIL CORP	COM	30231G102	2516	30000	SH	DEFINED	8
EXXON MOBIL CORP	COM	30231G102	1304014	15546191	SH	DEFINED	18
EXXON MOBIL CORP	COM	30231G102	13922	165973	SH	DEFINED	18, 2
EXXON MOBIL CORP	COM	30231G102	13840	165000	SH	DEFINED	11
EXXON MOBIL CORP	COM	30231G102	4988	59460	SH	DEFINED	20
EXXON MOBIL CORP	COM	30231G102	135583	1616395	SH	DEFINED	5
EXXON MOBIL CORP	COM	30231G102	74861	892480	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	259880	3098232	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	1721	20520	SH	DEFINED	16
EZCORP INC	CL A NON VTG	302301106	18888	1426623	SH	DEFINED	3
F M C CORP	COM NEW	302491303	5230	58505	SH	DEFINED	3
F M C CORP	COM NEW	302491303	299	3350	SH	DEFINED	18
F M C CORP	COM NEW	302491303	44130	493680	SH	DEFINED	6
F N B CORP VA	COM	302930102	3203	89223	SH	DEFINED	6
F N B UNITED CORP	COM	302519103	1435	89719	SH	DEFINED	6
F5 NETWORKS INC	COM	315616102	15	190	SH	DEFINED	4
F5 NETWORKS INC	COM	315616102	1167	1515	PUT	DEFINED	18
FACTSET RESH SYS INC	COM	303075105	59	864	SH	DEFINED	4
FACTSET RESH SYS INC	COM	303075105	16	236	SH	DEFINED	18
FACTSET RESH SYS INC	COM	303075105	14	200	SH	DEFINED	17
FACTSET RESH SYS INC	COM	303075105	25	362	SH	DEFINED	5
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	16012	828800	SH	DEFINED	18
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	7	350	SH	DEFINED	18, 2
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	12015	621881	SH	DEFINED	3
FAIRFAX FINL HLDGS LTD	SUB VTG	303901102	958	5000	SH	DEFINED	8
FAIRFAX FINL HLDGS LTD	SUB VTG	303901102	37126	193700	SH	DEFINED	13
FAIRPOINT COMMUNICATIONS INC	COM	305560104	7	400	SH	DEFINED	17
FAMILY DLR STORES INC	COM	307000109	26	764	SH	DEFINED	24
FAMILY DLR STORES INC	COM	307000109	10621	309477	SH	DEFINED	3
FAMILY DLR STORES INC	COM	307000109	9	272	SH	DEFINED	18
FAMILY DLR STORES INC	COM	307000109	44	1288	SH	DEFINED	16
FAMILY DLR STORES INC	COM	307000109	24	700	SH	DEFINED	2
FARMER BROS CO	COM	307675108	34	1500	SH	DEFINED	2
FASTENAL CO	COM	311900104	4	100	SH	DEFINED	18

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FASTENAL CO	COM	311900104	25	600	SH	DEFINED	5
FASTENAL CO	COM	311900104	446	10666	SH	DEFINED	11
FBL FINL GROUP INC	CL A	30239F106	29279	744638	SH	DEFINED	6
FEDERAL AGRIC MTG CORP	CL C	313148306	16	466	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	82875	1365322	SH	DEFINED	18
FEDERAL HOME LN MTG CORP	COM	313400301	12955	213425	SH	DEFINED	4
FEDERAL HOME LN MTG CORP	COM	313400301	308	5068	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	519	8550	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	12773	210432	SH	DEFINED	3
FEDERAL HOME LN MTG CORP	COM	313400301	2387	39316	SH	DEFINED	1
FEDERAL HOME LN MTG CORP	COM	313400301	1899	31292	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	971	15990	SH	DEFINED	20
FEDERAL HOME LN MTG CORP	COM	313400301	212	3490	SH	DEFINED	17
FEDERAL HOME LN MTG CORP	COM	313400301	11611	191288	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	211	3225	SH	DEFINED	18, 2
FEDERAL NATL MTG ASSN	COM	313586109	19351	296210	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	241	3693	SH	DEFINED	18
FEDERAL NATL MTG ASSN	COM	313586109	10236	156688	SH	DEFINED	17
FEDERAL NATL MTG ASSN	COM	313586109	4164	63742	SH	DEFINED	4
FEDERAL NATL MTG ASSN	COM	313586109	72549	1110493	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	39	600	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	20477	313447	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	1481	22668	SH	DEFINED	5
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1392	18017	SH	DEFINED	17
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	127	1643	SH	DEFINED	11
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	73	950	SH	DEFINED	2
FEDERAL SIGNAL CORP	COM	313855108	32	2000	SH	DEFINED	2
FEDERAL SIGNAL CORP	COM	313855108	14	900	SH	DEFINED	11
FEDERAL SIGNAL CORP	COM	313855108	290	18290	SH	DEFINED	17
FEDERATED INVS INC PA	CL B	314211103	15431	402582	SH	DEFINED	3
FEDERATED INVS INC PA	CL B	314211103	34	875	SH	DEFINED	5
FEDERATED INVS INC PA	CL B	314211103	1	30	SH	DEFINED	6
FEDEX CORP	COM	31428X106	599	5400	SH	DEFINED	16
FEDEX CORP	COM	31428X106	8071	72730	SH	DEFINED	17
FEDEX CORP	COM	31428X106	25365	228578	SH	DEFINED	3
FEDEX CORP	COM	31428X106	102	920	SH	DEFINED	11
FEDEX CORP	COM	31428X106	266	2400	SH	DEFINED	5
FEDEX CORP	COM	31428X106	605	5454	SH	DEFINED	18
FEDEX CORP	COM	31428X106	72	650	SH	DEFINED	1
FEDEX CORP	COM	31428X106	53067	478210	SH	DEFINED	6
FEDEX CORP	COM	31428X106	114493	1031750	SH	DEFINED	8
FEDEX CORP	COM	31428X106	15116	136221	SH	DEFINED	2
FEI CO	COM	30241L109	1	24	SH	DEFINED	18
FEI CO	COM	30241L109	50	1545	SH	DEFINED	5
FELCOR LODGING TR INC	COM	31430F101	1	29	SH	DEFINED	18
FELCOR LODGING TR INC	COM	31430F101	24809	953110	SH	DEFINED	3
FELCOR LODGING TR INC	COM	31430F101	36	1400	SH	DEFINED	2
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	241	10000	SH	DEFINED	18
FERRO CORP	COM	315405100	1167	46800	SH	DEFINED	2
FIDELITY COMWLTH TR	NDQ CP IDX TRK	315912808	3100	30345	SH	DEFINED	1
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	20	839	SH	DEFINED	17
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	117804	4970630	SH	DEFINED	18
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	186	7830	SH	DEFINED	5
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	3544	149551	SH	DEFINED	3
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	178	7527	SH	DEFINED	6
FIDELITY NATL INFORMATION SV	COM	31620M106	87165	1605843	SH	DEFINED	18
FIDELITY NATL INFORMATION SV	COM	31620M106	39	723	SH	DEFINED	11
FIDELITY NATL INFORMATION SV	COM	31620M106	434	8000	SH	DEFINED	1
FIDELITY NATL INFORMATION SV	COM	31620M106	1397	25736	SH	DEFINED	3
FIDELITY NATL INFORMATION SV	COM	31620M106	20	369	SH	DEFINED	17
FIELDSTONE INVT CORP	COM	31659U300	291	80000	SH	DEFINED	8
FIFTH THIRD BANCORP	COM	316773100	989	24877	SH	DEFINED	18

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FIFTH THIRD BANCORP	COM	316773100	16	400	SH	DEFINED	5
FIFTH THIRD BANCORP	COM	316773100	19717	495765	SH	DEFINED	6
FIFTH THIRD BANCORP	COM	316773100	19531	491106	SH	DEFINED	2
FIFTH THIRD BANCORP	COM	316773100	3468	87200	SH	DEFINED	3
FIFTH THIRD BANCORP	COM	316773100	10491	263783	SH	DEFINED	17
FINANCIAL FED CORP	COM	317492106	701	23511	SH	DEFINED	1
FINANCIAL FED CORP	COM	317492106	8566	287260	SH	DEFINED	18
FINANCIAL FED CORP	COM	317492106	7200	241460	SH	DEFINED	6
FINANCIAL FED CORP	COM	317492106	4	120	SH	DEFINED	18,2
FINISAR	COM	31787A101	1	197	SH	DEFINED	18
FINISH LINE INC	CL A	317923100	5883	645800	SH	DEFINED	6
FINLAY ENTERPRISES INC	COM NEW	317884203	838	156667	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	6	113	SH	DEFINED	17
FIRST AMERN CORP CALIF	COM	318522307	11483	231970	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	36229	731900	SH	DEFINED	18
FIRST BANCORP N C	COM	318910106	2741	146353	SH	DEFINED	6
FIRST BANCORP P R	COM	318672102	10	948	SH	DEFINED	24
FIRST BANCORP P R	COM	318672102	7	620	SH	DEFINED	4
FIRST CASH FINL SVCS INC	COM	31942D107	8207	350113	SH	DEFINED	3
FIRST CHARTER CORP	COM	319439105	5490	281986	SH	DEFINED	6
FIRST CMNTY BANCSHARES INC N	COM	31983A103	4716	151198	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	274	25100	SH	DEFINED	1
FIRST COMWLTH FINL CORP PA	COM	319829107	24	2229	SH	DEFINED	18
FIRST CONSULTING GROUP INC	COM	31986R103	2461	259030	SH	DEFINED	6
FIRST CONSULTING GROUP INC	COM	31986R103	217	22790	SH	DEFINED	3
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	78	400	SH	DEFINED	2
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	97	500	SH	DEFINED	5
FIRST DATA CORP	COM	319963104	100	3050	SH	DEFINED	1
FIRST DATA CORP	COM	319963104	9068	277564	SH	DEFINED	17
FIRST DATA CORP	COM	319963104	13000	397927	SH	DEFINED	18
FIRST DATA CORP	COM	319963104	4298	131553	SH	DEFINED	5
FIRST DATA CORP	COM	319963104	2264	69287	SH	DEFINED	2
FIRST DATA CORP	COM	319963104	3869	118427	SH	DEFINED	3
FIRST DATA CORP	COM	319963104	114	3500	SH	DEFINED	11
FIRST DATA CORP	COM	319963104	110	3380	SH	DEFINED	6
FIRST DEFIANCE FINL CORP	COM	32006W106	2366	79346	SH	DEFINED	6
FIRST DEFIANCE FINL CORP	COM	32006W106	30	1000	SH	DEFINED	5
FIRST FINL BANCORP OH	COM	320209109	136	9074	SH	DEFINED	2
FIRST FINL BANKSHARES	COM	32020R109	776	20001	SH	DEFINED	1
FIRST FINL HLDGS INC	COM	320239106	5582	170652	SH	DEFINED	6
FIRST FINL SVC CORP	COM	32022D108	1185	41664	SH	DEFINED	6
FIRST FRANKLIN CORP	COM	320272107	13	900	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	639	16397	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	16	400	SH	DEFINED	11
FIRST HORIZON NATL CORP	COM	320517105	38549	988420	SH	DEFINED	6
FIRST HORIZON NATL CORP	COM	320517105	52	1328	SH	DEFINED	1
FIRST HORIZON NATL CORP	COM	320517105	778	19938	SH	DEFINED	3
FIRST HORIZON NATL CORP	COM	320517105	359	9214	SH	DEFINED	17
FIRST HORIZON NATL CORP	COM	320517105	16	400	SH	DEFINED	18
FIRST IND CORP	COM	32054R108	1011	45683	SH	DEFINED	17
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	7	170	SH	DEFINED	3
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	81	2092	SH	DEFINED	17
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	194	5000	SH	DEFINED	18
FIRST M & F CORP	COM	320744105	1573	84426	SH	DEFINED	6
FIRST MARBLEHEAD CORP	COM	320771108	2179	56400	SH	DEFINED	22
FIRST MARBLEHEAD CORP	COM	320771108	2960	76600	SH	DEFINED	23
FIRST MARBLEHEAD CORP	COM	320771108	21033	544334	SH	DEFINED	3
FIRST MARBLEHEAD CORP	COM	320771108	138	3573	SH	DEFINED	11
FIRST MERCHANTS CORP	COM	320817109	61	2544	SH	DEFINED	2
FIRST MERCHANTS CORP	COM	320817109	215	8951	SH	DEFINED	18
FIRST MERCHANTS CORP	COM	320817109	3416	142154	SH	DEFINED	6
FIRST MERCURY FINANCIAL CORP	COM	320841109	3622	172740	SH	DEFINED	3

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FIRST MIDWEST BANCORP DEL	COM	320867104	6090	171510	SH	DEFINED	6
FIRST MUTUAL BANCSHARES INC	COM	32190E102	826	37167	SH	DEFINED	6
FIRST NIAGARA FINL GP INC	COM	33582V108	41	3101	SH	DEFINED	2
FIRST NIAGARA FINL GP INC	COM	33582V108	112	8538	SH	DEFINED	5
FIRST NIAGARA FINL GP INC	COM	33582V108	5	399	SH	DEFINED	17
FIRST PL FINL CORP	COM	33610T109	4588	217241	SH	DEFINED	6
FIRST REGL BANCORP	COM	33615C101	1441	56660	SH	DEFINED	3
FIRST REGL BANCORP	COM	33615C101	5	210	SH	DEFINED	4
FIRST REGL BANCORP	COM	33615C101	636	25000	SH	DEFINED	1
FIRST REP BK SAN FRANCISCO	COM	336158100	161	3000	SH	DEFINED	18
FIRST SEC GROUP INC	COM	336312103	2	200	SH	DEFINED	18, 2
FIRST SEC GROUP INC	COM	336312103	8168	756280	SH	DEFINED	18
FIRST SEC GROUP INC	COM	336312103	270	25000	SH	DEFINED	1
FIRST ST BANCORPORATION	COM	336453105	47	2200	SH	DEFINED	2
FIRST ST BANCORPORATION	COM	336453105	8	360	SH	DEFINED	3
FIRST ST BANCORPORATION	COM	336453105	5	243000	SH	DEFINED	1
FIRST UTD CORP	COM	33741H107	1503	75739	SH	DEFINED	6
FIRST W VA BANCORP INC	COM	337493100	21	1100	SH	DEFINED	11
FIRSTBANK CORP MICH	COM	33761G104	763	39646	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	6	100	SH	DEFINED	11
FIRSTENERGY CORP	COM	337932107	49	754	SH	DEFINED	4
FIRSTENERGY CORP	COM	337932107	92	1420	SH	DEFINED	5
FIRSTENERGY CORP	COM	337932107	42	645	SH	DEFINED	1
FIRSTENERGY CORP	COM	337932107	28618	442110	SH	DEFINED	3
FIRSTENERGY CORP	COM	337932107	602	9296	SH	DEFINED	2
FIRSTENERGY CORP	COM	337932107	259	3997	SH	DEFINED	18
FIRSTENERGY CORP	COM	337932107	4216	65133	SH	DEFINED	17
FIRSTENERGY CORP	COM	337932107	2253	34800	SH	DEFINED	22
FIRSTENERGY CORP	COM	337932107	1135	17529	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	34014	599584	SH	DEFINED	3
FIRSTFED FINL CORP	COM	337907109	13779	242890	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	16	280	SH	DEFINED	4
FIRSTMERIT CORP	COM	337915102	1015	48500	SH	DEFINED	3
FIRSTMERIT CORP	COM	337915102	8	400	SH	DEFINED	2
FIRSTSERVICE CORP	SUB VTG SH	33761N109	137	3800	SH	DEFINED	18
FISERV INC	COM	337738108	7219	127095	SH	DEFINED	5
FISERV INC	COM	337738108	3	60	SH	DEFINED	6
FISERV INC	COM	337738108	57	1000	SH	DEFINED	2
FISERV INC	COM	337738108	2793	49168	SH	DEFINED	3
FISERV INC	COM	337738108	6	100	SH	DEFINED	17
FISERV INC	COM	337738108	35817	630583	SH	DEFINED	18
FISERV INC	COM	337738108	50	881	SH	DEFINED	4
FISERV INC	COM	337738108	10	177590	SH	DEFINED	1
FIVE STAR QUALITY CARE INC	COM	33832D106	0	30	SH	DEFINED	17
FLAGSTAR BANCORP INC	COM	337930101	31090	2580079	SH	DEFINED	6
FLAMEL TECHNOLOGIES SA	SPONSORED ADR	338488109	1	29	SH	DEFINED	18
FLANDERS CORP	COM	338494107	9	1225	SH	DEFINED	5
FLEXTRONICS INTL LTD	NOTE 1.000% 8/0	33938EAL1	5980	6375000	PRN	DEFINED	18
FLEXTRONICS INTL LTD	ORD	Y2573F102	463	42893	SH	DEFINED	5
FLEXTRONICS INTL LTD	ORD	Y2573F102	19	1746	SH	DEFINED	18
FLEXTRONICS INTL LTD	ORD	Y2573F102	56	5200	SH	DEFINED	4
FLEXTRONICS INTL LTD	ORD	Y2573F102	1516	140350	SH	DEFINED	3
FLIR SYS INC	COM	302445101	2787	60250	SH	DEFINED	5
FLIR SYS INC	COM	302445101	13	285150	SH	DEFINED	1
FLORIDA EAST COAST INDS	COM	340632108	166	2000	SH	DEFINED	1
FLORIDA EAST COAST INDS	COM	340632108	283	3415	SH	DEFINED	18
FLORIDA EAST COAST INDS	COM	340632108	1307	15754	SH	DEFINED	17
FLORIDA ROCK INDS INC	COM	341140101	375	5550	SH	DEFINED	17
FLORIDA ROCK INDS INC	COM	341140101	8711	129058	SH	DEFINED	18
FLORIDA ROCK INDS INC	COM	341140101	1688	25000	SH	DEFINED	6
FLORIDA ROCK INDS INC	COM	341140101	3	50	SH	DEFINED	18, 2
FLORIDA ROCK INDS INC	COM	341140101	486	7197	SH	DEFINED	24



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FLOWERS FOODS INC	COM	343498101	36	1090	SH	DEFINED	3
FLOWSERVE CORP	COM	34354P105	573	8000	SH	DEFINED	3
FLOWSERVE CORP	COM	34354P105	1	7	SH	DEFINED	18
FLUOR CORP NEW	COM	343412102	1562	14021	SH	DEFINED	3
FLUOR CORP NEW	COM	343412102	156233	1402825	SH	DEFINED	8
FLUOR CORP NEW	COM	343412102	99	889	SH	DEFINED	18
FLUOR CORP NEW	COM	343412102	150	1350	SH	DEFINED	5
FLUOR CORP NEW	COM	343412102	251	2250	SH	DEFINED	17
FLUSHING FINL CORP	COM	343873105	4512	280935	SH	DEFINED	6
FMC TECHNOLOGIES INC	COM	30249U101	19	240	SH	DEFINED	11
FMC TECHNOLOGIES INC	COM	30249U101	1	12	SH	DEFINED	18
FMC TECHNOLOGIES INC	COM	30249U101	11	140	SH	DEFINED	5
FMC TECHNOLOGIES INC	COM	30249U101	226	2850	SH	DEFINED	3
FNB CORP PA	COM	302520101	20350	1215640	SH	DEFINED	6
FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	6137	121532	SH	DEFINED	17
FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	104	2060	SH	DEFINED	5
FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	1	14	SH	DEFINED	18
FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	72	1425	SH	DEFINED	11
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	47	1200	SH	DEFINED	18
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	9802	249300	SH	DEFINED	3
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	606	15408	SH	DEFINED	16
FOOT LOCKER INC	COM	344849104	11523	528570	SH	DEFINED	6
FOOT LOCKER INC	COM	344849104	221	10135	SH	DEFINED	18
FORCE PROTECTION INC	COM NEW	345203202	7	320	SH	DEFINED	2
FORCE PROTECTION INC	COM NEW	345203202	36	1740	SH	DEFINED	5
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	14	350	SH	DEFINED	14
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	66	1700	SH	DEFINED	17
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	0	530	PRN	DEFINED	18
FORD MTR CO DEL	NOTE 4.250%12/1	345370CF5	76	60000	PRN	DEFINED	16
FORD MTR CO DEL	COM PAR \$0.01	345370860	10	1048	SH	DEFINED	4
FORD MTR CO DEL	COM PAR \$0.01	345370860	46	4919	SH	DEFINED	17
FORD MTR CO DEL	COM PAR \$0.01	345370860	700	74318	SH	DEFINED	18
FORD MTR CO DEL	COM PAR \$0.01	345370860	36	3781	SH	DEFINED	2
FORD MTR CO DEL	NOTE 4.250%12/1	345370CF5	23671	18800000	PRN	DEFINED	14
FORD MTR CO DEL	COM PAR \$0.01	345370860	2800	297279	SH	DEFINED	3
FORD MTR CO DEL	COM PAR \$0.01	345370860	139	14734	SH	DEFINED	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	323	34300	SH	DEFINED	6
FORDING CDN COAL TR	TR UNIT	345425102	491	15000	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	10684	172300	SH	DEFINED	1
FOREST CITY ENTERPRISES INC	CL A	345550107	15352	249700	SH	DEFINED	1
FOREST CITY ENTERPRISES INC	CL A	345550107	631	10270	SH	DEFINED	18, 2
FOREST CITY ENTERPRISES INC	CL A	345550107	621	10100	SH	DEFINED	20
FOREST CITY ENTERPRISES INC	CL A	345550107	135463	2203364	SH	DEFINED	18
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	99	1600	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL A	345550107	393	6400	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	2456	39600	SH	DEFINED	18
FOREST LABS INC	COM	345838106	16882	369820	SH	DEFINED	20
FOREST LABS INC	COM	345838106	38544	844327	SH	DEFINED	3
FOREST LABS INC	COM	345838106	4	90	SH	DEFINED	2
FOREST LABS INC	COM	345838106	1196605	26212594	SH	DEFINED	18
FOREST LABS INC	COM	345838106	1076	23560	SH	DEFINED	17
FOREST LABS INC	COM	345838106	219	4795	SH	DEFINED	4
FOREST LABS INC	COM	345838106	126	2763	SH	DEFINED	11
FOREST LABS INC	COM	345838106	5052	110659	SH	DEFINED	18, 2
FOREST LABS INC	COM	345838106	260	5700	SH	DEFINED	6
FOREST OIL CORP	COM PAR \$0.01	346091705	10343	244753	SH	DEFINED	6
FORTUNE BRANDS INC	COM	349631101	31427	381539	SH	DEFINED	18
FORTUNE BRANDS INC	COM	349631101	79	960	SH	DEFINED	11
FORTUNE BRANDS INC	COM	349631101	101861	1238069	SH	DEFINED	6
FORTUNE BRANDS INC	COM	349631101	19138	232340	SH	DEFINED	17
FORTUNE BRANDS INC	COM	349631101	33	400	SH	DEFINED	5
FORTUNE BRANDS INC	COM	349631101	497	6030	SH	DEFINED	2

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FORTUNE BRANDS INC	COM	349631101	2001	24296	SH	DEFINED	3
FORTUNE BRANDS INC	COM	349631101	362	4400	SH	DEFINED	20
FORTUNE BRANDS INC	COM	349631101	25	300	SH	DEFINED	4
FOSSIL INC	COM	349882100	15725	533239	SH	DEFINED	3
FOSTER WHEELER LTD	SHS NEW	G36535139	167653	1567000	SH	DEFINED	8
FOSTER WHEELER LTD	SHS NEW	G36535139	149786	1400000	SH	DEFINED	13
FOSTER WHEELER LTD	SHS NEW	G36535139	2996	28000	SH	DEFINED	3
FOSTER WHEELER LTD	SHS NEW	G36535139	1	10	SH	DEFINED	18
FOUNDRY NETWORKS INC	COM	35063R100	413	24785	SH	DEFINED	17
FOUNDRY NETWORKS INC	COM	35063R100	16759	1005929	SH	DEFINED	18
FOUNDRY NETWORKS INC	COM	35063R100	7	400	SH	DEFINED	18, 2
FOUNDRY NETWORKS INC	COM	35063R100	16083	965330	SH	DEFINED	6
FPIC INS GROUP INC	COM	302563101	0	7	SH	DEFINED	18
FPIC INS GROUP INC	COM	302563101	395	9700	SH	DEFINED	6
FPL GROUP INC	COM	302571104	525	9260	SH	DEFINED	6
FPL GROUP INC	COM	302571104	91	1600	SH	DEFINED	5
FPL GROUP INC	COM	302571104	420	7410	SH	DEFINED	2
FPL GROUP INC	COM	302571104	3659	64490	SH	DEFINED	3
FPL GROUP INC	COM	302571104	704	12405	SH	DEFINED	18, 2
FPL GROUP INC	COM	302571104	91	1600	SH	DEFINED	1
FPL GROUP INC	COM	302571104	23567	415351	SH	DEFINED	17
FPL GROUP INC	COM	302571104	296	5210	SH	DEFINED	11
FPL GROUP INC	COM	302571104	42895	755999	SH	DEFINED	18
FRANCE TELECOM	SPONSORED ADR	35177Q105	2591	94270	SH	DEFINED	17
FRANCE TELECOM	SPONSORED ADR	35177Q105	10179	370433	SH	DEFINED	18
FRANCE TELECOM	SPONSORED ADR	35177Q105	55340	2046743	SH	DEFINED	6
FRANCE TELECOM	SPONSORED ADR	35177Q105	55	2000	SH	DEFINED	18, 2
FRANKLIN BK CORP DEL	COM	352451108	2721	182589	SH	DEFINED	6
FRANKLIN BK CORP DEL	COM	352451108	9	580	SH	DEFINED	2
FRANKLIN ELEC INC	COM	353514102	4	89	SH	DEFINED	18
FRANKLIN RES INC	COM	354613101	115	865	SH	DEFINED	18, 2
FRANKLIN RES INC	COM	354613101	741	5594	SH	DEFINED	1
FRANKLIN RES INC	COM	354613101	751	5670	SH	DEFINED	5
FRANKLIN RES INC	COM	354613101	1325	10000	SH	DEFINED	20
FRANKLIN RES INC	COM	354613101	56	424	SH	DEFINED	4
FRANKLIN RES INC	COM	354613101	3988	30108	SH	DEFINED	3
FRANKLIN RES INC	COM	354613101	5	40	SH	DEFINED	2
FRANKLIN RES INC	COM	354613101	91635	691740	SH	DEFINED	18
FRANKLIN RES INC	COM	354613101	5921	44699	SH	DEFINED	17
FRANKLIN STREET PPTYS CORP	COM	35471R106	131	7920	SH	DEFINED	17
FRANKLIN STREET PPTYS CORP	COM	35471R106	112	6787	SH	DEFINED	2
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	17366	209689	SH	DEFINED	17
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	2358	28475	SH	DEFINED	22
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	21	250	SH	DEFINED	4
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	23	272	SH	DEFINED	18
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	1044	12600	SH	DEFINED	5
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	381	4606	SH	DEFINED	11
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	14558	175775	SH	DEFINED	3
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	2111	25491	SH	DEFINED	23
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	88	1067	SH	DEFINED	2
FREIGHTCAR AMER INC	COM	357023100	20796	434695	SH	DEFINED	3
FREMONT GEN CORP	COM	357288109	14	1300	SH	DEFINED	4
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	36	780	SH	DEFINED	18, 2
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	45302	1004815	SH	DEFINED	6
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	2947	64149	SH	DEFINED	18
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	2888	62870	SH	DEFINED	17
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	27	5000	SH	DEFINED	5
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	120	21900	SH	DEFINED	8
FRISCHS RESTAURANTS INC	COM	358748101	1372	44940	SH	DEFINED	6
FRONTIER OIL CORP	COM	35914P105	4106	93800	SH	DEFINED	23
FRONTIER OIL CORP	COM	35914P105	55988	1279130	SH	DEFINED	3
FRONTIER OIL CORP	COM	35914P105	2976	68000	SH	DEFINED	22

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FRONTLINE LTD	SHS	G3682E127	1	20	SH	DEFINED	18
FRONTLINE LTD	SHS	G3682E127	7726	168498	SH	DEFINED	3
FROZEN FOOD EXPRESS INDS INC	COM	359360104	67	6635	SH	DEFINED	6
FTD GROUP INC	COM	30267U108	6059	329108	SH	DEFINED	3
FUELCELL ENERGY INC	COM	35952H106	19	2350	SH	DEFINED	5
FUELCELL ENERGY INC	COM	35952H106	2	190	SH	DEFINED	2
FUJIFILM HLDGS CORP	ADR 2 ORD	35958N107	17	390	SH	DEFINED	18
FULLER H B CO	COM	359694106	18	600	SH	DEFINED	2
FULLER H B CO	COM	359694106	12754	426700	SH	DEFINED	6
FULLER H B CO	COM	359694106	34692	1160657	SH	DEFINED	3
FULTON FINL CORP PA	COM	360271100	23993	1663890	SH	DEFINED	6
FULTON FINL CORP PA	COM	360271100	20	1377	SH	DEFINED	11
FULTON FINL CORP PA	COM	360271100	169	11700	SH	DEFINED	5
FURNITURE BRANDS INTL INC	COM	360921100	13029	917517	SH	DEFINED	6
FURNITURE BRANDS INTL INC	COM	360921100	12622	888855	SH	DEFINED	18
FURNITURE BRANDS INTL INC	COM	360921100	5	380	SH	DEFINED	18, 2
GALLAGHER ARTHUR J & CO	COM	363576109	29	1025	SH	DEFINED	5
GAMESTOP CORP NEW	CL A	36467W109	49	1257	SH	DEFINED	3
GAMESTOP CORP NEW	CL A	36467W109	20	508	SH	DEFINED	18
GAMESTOP CORP NEW	CL A	36467W109	15	380	SH	DEFINED	4
GANNETT INC	COM	364730101	370	6729	SH	DEFINED	5
GANNETT INC	COM	364730101	1295	23561	SH	DEFINED	18, 2
GANNETT INC	COM	364730101	17003	312358	SH	DEFINED	6
GANNETT INC	COM	364730101	280	5096	SH	DEFINED	24
GANNETT INC	COM	364730101	2830	51503	SH	DEFINED	3
GANNETT INC	COM	364730101	1892	34425	SH	DEFINED	2
GANNETT INC	COM	364730101	88	1600	SH	DEFINED	20
GANNETT INC	COM	364730101	110	2000	SH	DEFINED	11
GANNETT INC	COM	364730101	87705	1596089	SH	DEFINED	18
GANNETT INC	COM	364730101	33	600	SH	DEFINED	1
GANNETT INC	COM	364730101	2827	51451	SH	DEFINED	17
GAP INC DEL	COM	364760108	2	120	SH	DEFINED	2
GAP INC DEL	COM	364760108	3694	193400	SH	DEFINED	20
GAP INC DEL	COM	364760108	348	18235	SH	DEFINED	18, 2
GAP INC DEL	COM	364760108	2234	116979	SH	DEFINED	3
GAP INC DEL	COM	364760108	388	20320	SH	DEFINED	6
GAP INC DEL	COM	364760108	267564	14008595	SH	DEFINED	18
GAP INC DEL	COM	364760108	4	200	SH	DEFINED	17
GARDNER DENVER INC	COM	365558105	16626	390749	SH	DEFINED	3
GARDNER DENVER INC	COM	365558105	17	400	SH	DEFINED	4
GARDNER DENVER INC	COM	365558105	6	147	SH	DEFINED	2
GARMIN LTD	ORD	G37260109	17	230	SH	DEFINED	4
GARMIN LTD	ORD	G37260109	321	4334	SH	DEFINED	11
GARMIN LTD	ORD	G37260109	15	200	SH	DEFINED	17
GARMIN LTD	ORD	G37260109	15	200	SH	DEFINED	2
GARMIN LTD	ORD	G37260109	1883	25460	SH	DEFINED	3
GARMIN LTD	ORD	G37260109	6	78	SH	DEFINED	18
GARTNER INC	COM	366651107	0	13	SH	DEFINED	2
GARTNER INC	COM	366651107	14	560	SH	DEFINED	18
GATEWAY FINL HLDGS INC	COM	368140109	820	56100	SH	DEFINED	1
GATEWAY INC	COM	367626108	0	100	SH	DEFINED	2
GATX CORP	COM	361448103	3165	64270	SH	DEFINED	6
GATX CORP	COM	361448103	25	500	SH	DEFINED	11
GATX CORP	COM	361448103	20	406	SH	DEFINED	24
GATX CORP	COM	361448103	64	1308	SH	DEFINED	2
GAYLORD ENTMT CO NEW	COM	367905106	1	27	SH	DEFINED	18
GAYLORD ENTMT CO NEW	COM	367905106	314	5850	SH	DEFINED	5
GEHL CO	COM	368483103	3189	105050	SH	DEFINED	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	7133	1449710	SH	DEFINED	3
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	9698	1971087	SH	DEFINED	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	0	87	SH	DEFINED	5
GEN-PROBE INC NEW	COM	36866T103	86	1430	SH	DEFINED	5

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GEN-PROBE INC NEW	COM	36866T103	7	115	SH	DEFINED	18
GENAERA CORP	COM NEW	36867G209	0	66	SH	DEFINED	17
GENCO SHIPPING & TRADING LTD	SHS	Y2685T107	349	8450	SH	DEFINED	3
GENCO SHIPPING & TRADING LTD	SHS	Y2685T107	202	4900	SH	DEFINED	5
GENE LOGIC INC	COM	368689105	4	2780	SH	DEFINED	5
GENENTECH INC	COM NEW	368710406	8663	114500	SH	DEFINED	20
GENENTECH INC	COM NEW	368710406	140	1850	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	21	275	SH	DEFINED	4
GENENTECH INC	COM NEW	368710406	33388	441290	SH	DEFINED	1
GENENTECH INC	COM NEW	368710406	9899	130835	SH	DEFINED	17
GENENTECH INC	COM NEW	368710406	916714	12116227	SH	DEFINED	18
GENENTECH INC	COM NEW	368710406	6042	79860	SH	DEFINED	5
GENENTECH INC	COM NEW	368710406	8658	114428	SH	DEFINED	18, 2
GENENTECH INC	COM NEW	368710406	75	987	SH	DEFINED	2
GENENTECH INC	COM NEW	368710406	12	160	SH	DEFINED	3
GENERAL AMERN INVS INC	COM	368802104	95	2333	SH	DEFINED	1
GENERAL CABLE CORP DEL NEW	COM	369300108	31370	414126	SH	DEFINED	3
GENERAL CABLE CORP DEL NEW	COM	369300108	0	1	SH	DEFINED	18
GENERAL DYNAMICS CORP	COM	369550108	19996	255632	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	892	11400	SH	DEFINED	6
GENERAL DYNAMICS CORP	COM	369550108	162	2072	SH	DEFINED	4
GENERAL DYNAMICS CORP	COM	369550108	4877	62346	SH	DEFINED	18
GENERAL DYNAMICS CORP	COM	369550108	11541	147550	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	6580	84126	SH	DEFINED	17
GENERAL DYNAMICS CORP	COM	369550108	7776	99407	SH	DEFINED	5
GENERAL DYNAMICS CORP	COM	369550108	16896	216000	SH	DEFINED	8
GENERAL DYNAMICS CORP	COM	369550108	163	2078	SH	DEFINED	2
GENERAL ELECTRIC CO	COM	369604103	47168	1232171	SH	DEFINED	1
GENERAL ELECTRIC CO	COM	369604103	5049	131898	SH	DEFINED	4
GENERAL ELECTRIC CO	COM	369604103	5501	143700	SH	DEFINED	23
GENERAL ELECTRIC CO	COM	369604103	1776	46400	SH	DEFINED	22
GENERAL ELECTRIC CO	COM	369604103	1244181	32502108	SH	DEFINED	8
GENERAL ELECTRIC CO	COM	369604103	21603	564332	SH	DEFINED	5
GENERAL ELECTRIC CO	COM	369604103	3729	97423	SH	DEFINED	11
GENERAL ELECTRIC CO	COM	369604103	93902	2453028	SH	DEFINED	17
GENERAL ELECTRIC CO	COM	369604103	2369651	61903109	SH	DEFINED	18
GENERAL ELECTRIC CO	COM	369604103	19375	506148	SH	DEFINED	24
GENERAL ELECTRIC CO	COM	369604103	12512	326850	SH	DEFINED	20
GENERAL ELECTRIC CO	COM	369604103	69155	1806567	SH	DEFINED	2
GENERAL ELECTRIC CO	COM	369604103	142657	3726663	SH	DEFINED	3
GENERAL ELECTRIC CO	COM	369604103	965	25210	SH	DEFINED	16
GENERAL ELECTRIC CO	COM	369604103	152469	3988271	SH	DEFINED	6
GENERAL ELECTRIC CO	COM	369604103	19044	497484	SH	DEFINED	18, 2
GENERAL GROWTH PPTYS INC	COM	370021107	35	660	SH	DEFINED	11
GENERAL GROWTH PPTYS INC	COM	370021107	172	3250	SH	DEFINED	5
GENERAL GROWTH PPTYS INC	COM	370021107	68	1275	SH	DEFINED	2
GENERAL GROWTH PPTYS INC	COM	370021107	2052	38745	SH	DEFINED	3
GENERAL GROWTH PPTYS INC	COM	370021107	232	4380	SH	DEFINED	17
GENERAL GROWTH PPTYS INC	COM	370021107	159	3000	SH	DEFINED	18
GENERAL MARITIME CORP	SHS	Y2692M103	1096	40910	SH	DEFINED	3
GENERAL MLS INC	COM	370334104	759	12987	SH	DEFINED	18, 2
GENERAL MLS INC	COM	370334104	85	1453	SH	DEFINED	11
GENERAL MLS INC	COM	370334104	57552	985145	SH	DEFINED	6
GENERAL MLS INC	COM	370334104	10398	177988	SH	DEFINED	4
GENERAL MLS INC	COM	370334104	1741	29808	SH	DEFINED	17
GENERAL MLS INC	COM	370334104	118223	2023674	SH	DEFINED	18
GENERAL MLS INC	COM	370334104	3208	54916	SH	DEFINED	3
GENERAL MLS INC	COM	370334104	303	5180	SH	DEFINED	20
GENERAL MLS INC	COM	370334104	407	6973	SH	DEFINED	2
GENERAL MLS INC	COM	370334104	354	6060	SH	DEFINED	5
GENERAL MTRS CORP	COM	370442105	120960	3200000	SH	DEFINED	13
GENERAL MTRS CORP	DEB SR CV C 33	370442717	226	9000	PRN	DEFINED	17

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GENERAL MTRS CORP	DEB SR CV C 33	370442717	187516	7389800	SH	DEFINED	14
GENERAL MTRS CORP	DEB SR CV C 33	370442717	76	3025	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CONV B	370442733	73	3300	PRN	DEFINED	17
GENERAL MTRS CORP	COM	370442105	68	1799	SH	DEFINED	17
GENERAL MTRS CORP	COM	370442105	24	636	SH	DEFINED	5
GENERAL MTRS CORP	COM	370442105	23	600	SH	DEFINED	4
GENERAL MTRS CORP	DEB SR CONV B	370442733	88557	3962875	SH	DEFINED	14
GENERAL MTRS CORP	COM	370442105	220	5813	SH	DEFINED	18
GENERAL MTRS CORP	COM	370442105	866	22900	SH	DEFINED	16
GENERAL MTRS CORP	COM	370442105	14652	387626	SH	DEFINED	24
GENERAL MTRS CORP	COM	370442105	92	2430	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	283497	7499925	SH	DEFINED	8
GENERAL MTRS CORP	COM	370442105	5452	144230	SH	DEFINED	3
GENESCO INC	COM	371532102	27542	526520	SH	DEFINED	6
GENESEE & WYO INC	CL A	371559105	1	22	SH	DEFINED	18
GENESIS HEALTHCARE CORP	COM	37184D101	229	3350	SH	DEFINED	5
GENESIS LEASE LTD	ADR	37183T107	15043	549016	SH	DEFINED	6
GENESIS MICROCHIP INC DEL	COM	37184C103	33	3500	SH	DEFINED	6
GENITOPE CORP	COM	37229P507	4	1100	SH	DEFINED	5
GENLYTE GROUP INC	COM	372302109	36615	466192	SH	DEFINED	3
GENOMIC HEALTH INC	COM	37244C101	28	1510	SH	DEFINED	5
GENTA INC	COM NEW	37245M207	1	4000	SH	DEFINED	17
GENTA INC	COM NEW	37245M207	0	1000	SH	DEFINED	2
GENTEK INC	COM NEW	37245X203	28	800	SH	DEFINED	18
GENTEX CORP	COM	371901109	8	400	SH	DEFINED	2
GENTIVA HEALTH SERVICES INC	COM	37247A102	3	168	SH	DEFINED	2
GENUINE PARTS CO	COM	372460105	2367	47722	SH	DEFINED	3
GENUINE PARTS CO	COM	372460105	166	3345	SH	DEFINED	17
GENUINE PARTS CO	COM	372460105	9	180	SH	DEFINED	11
GENUINE PARTS CO	COM	372460105	317	6400	SH	DEFINED	24
GENUINE PARTS CO	COM	372460105	1	25	SH	DEFINED	18, 2
GENUINE PARTS CO	COM	372460105	15	300	SH	DEFINED	18
GENUINE PARTS CO	COM	372460105	1269	25577	SH	DEFINED	2
GENWORTH FINL INC	COM CL A	37247D106	34	989	SH	DEFINED	2
GENWORTH FINL INC	COM CL A	37247D106	587	17060	SH	DEFINED	6
GENWORTH FINL INC	COM CL A	37247D106	681	19797	SH	DEFINED	5
GENWORTH FINL INC	COM CL A	37247D106	602	17500	SH	DEFINED	17
GENWORTH FINL INC	COM CL A	37247D106	5	144	SH	DEFINED	18
GENWORTH FINL INC	COM CL A	37247D106	6417	186537	SH	DEFINED	3
GENWORTH FINL INC	COM CL A	37247D106	24	700	SH	DEFINED	1
GENZYME CORP	COM	372917104	16785	260637	SH	DEFINED	1
GENZYME CORP	COM	372917104	249	3861	SH	DEFINED	4
GENZYME CORP	COM	372917104	1459194	22658297	SH	DEFINED	18
GENZYME CORP	COM	372917104	747	11600	SH	DEFINED	6
GENZYME CORP	NOTE 1.250%12/0	372917AN4	8650	8225000	PRN	DEFINED	18
GENZYME CORP	COM	372917104	118	1825	SH	DEFINED	5
GENZYME CORP	COM	372917104	2643	41048	SH	DEFINED	3
GENZYME CORP	COM	372917104	451	7002	SH	DEFINED	17
GENZYME CORP	COM	372917104	43	667	SH	DEFINED	2
GENZYME CORP	COM	372917104	18233	283122	SH	DEFINED	20
GENZYME CORP	COM	372917104	4193	65113	SH	DEFINED	18, 2
GEORGIA GULF CORP	COM PAR \$0.01	373200203	11655	643540	SH	DEFINED	6
GERBER SCIENTIFIC INC	COM	373730100	360	30950	SH	DEFINED	3
GERDAU AMERISTEEL CORP	COM	37373P105	8443	577080	SH	DEFINED	3
GERDAU S A	SPONSORED ADR	373737105	536	20858	SH	DEFINED	16
GERDAU S A	SPONSORED ADR	373737105	4357	169400	SH	DEFINED	3
GERMAN AMERN BANCORP INC	COM	373865104	1776	129195	SH	DEFINED	6
GEVITY HR INC	COM	374393106	17	875	SH	DEFINED	5
GEVITY HR INC	COM	374393106	4652	240650	SH	DEFINED	3
GFI GROUP INC	COM	361652209	1	11	SH	DEFINED	18
GFI GROUP INC	COM	361652209	3642	50255	SH	DEFINED	3
GIBRALTAR INDS INC	COM	374689107	14469	653249	SH	DEFINED	6

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GIBRALTAR INDS INC	COM	374689107	13555	611963	SH	DEFINED	18
GILEAD SCIENCES INC	COM	375558103	1944	50106	SH	DEFINED	5
GILEAD SCIENCES INC	COM	375558103	39	1000	SH	DEFINED	2
GILEAD SCIENCES INC	COM	375558103	17316	446310	SH	DEFINED	1
GILEAD SCIENCES INC	COM	375558103	4908	126600	SH	DEFINED	11
GILEAD SCIENCES INC	COM	375558103	25673	662180	SH	DEFINED	17
GILEAD SCIENCES INC	COM	375558103	32528	838365	SH	DEFINED	18
GILEAD SCIENCES INC	COM	375558103	6966	179538	SH	DEFINED	3
GILEAD SCIENCES INC	COM	375558103	52	1336	SH	DEFINED	4
GLACIER BANCORP INC NEW	COM	37637Q105	171	8383	SH	DEFINED	17
GLACIER BANCORP INC NEW	COM	37637Q105	455	22368	SH	DEFINED	2
GLACIER BANCORP INC NEW	COM	37637Q105	8	371193	SH	DEFINED	1
GLACIER BANCORP INC NEW	COM	37637Q105	147	7215	SH	DEFINED	6
GLACIER BANCORP INC NEW	COM	37637Q105	122	6000	SH	DEFINED	5
GLADSTONE CAPITAL CORP	COM	376535100	30	1400	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	4818	92000	SH	DEFINED	20
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	297	5675	SH	DEFINED	5
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	34	640	SH	DEFINED	4
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	345724	6601568	SH	DEFINED	18
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	10	200	SH	DEFINED	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	65987	1278932	SH	DEFINED	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	883	16854	SH	DEFINED	18, 2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	729	13916	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1123	21438	SH	DEFINED	3
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	408	7783	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	3596	68670	SH	DEFINED	17
GLIMCHER RLTY TR	SH BEN INT	379302102	25	1000	SH	DEFINED	17
GLOBAL CROSSING LTD	SHS NEW	G3921A175	1	63	SH	DEFINED	18
GLOBAL INDS LTD	COM	379336100	26616	992383	SH	DEFINED	3
GLOBAL INDS LTD	COM	379336100	2988	111400	SH	DEFINED	23
GLOBAL INDS LTD	COM	379336100	134	5000	SH	DEFINED	18
GLOBAL INDS LTD	COM	379336100	40	1500	SH	DEFINED	16
GLOBAL PMTS INC	COM	37940X102	17	425	SH	DEFINED	5
GLOBAL PMTS INC	COM	37940X102	1	22	SH	DEFINED	18
GLOBAL PMTS INC	COM	37940X102	11	280	SH	DEFINED	2
GLOBAL PMTS INC	COM	37940X102	422	10650	SH	DEFINED	3
GLOBALSANTAFE CORP	SHS	G3930E101	3360	46500	SH	DEFINED	23
GLOBALSANTAFE CORP	SHS	G3930E101	15646	216545	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	291013	4027862	SH	DEFINED	18
GLOBALSANTAFE CORP	SHS	G3930E101	20	275	SH	DEFINED	5
GLOBALSANTAFE CORP	SHS	G3930E101	19	266	SH	DEFINED	11
GLOBALSANTAFE CORP	SHS	G3930E101	243	3358	SH	DEFINED	18, 2
GLOBALSANTAFE CORP	SHS	G3930E101	5108	70700	SH	DEFINED	20
GLOBALSANTAFE CORP	SHS	G3930E101	165	2285	SH	DEFINED	2
GLOBALSANTAFE CORP	SHS	G3930E101	37135	513985	SH	DEFINED	3
GLOBALSANTAFE CORP	SHS	G3930E101	29	400	SH	DEFINED	16
GLOBALSANTAFE CORP	SHS	G3930E101	79	1100	SH	DEFINED	1
GMX RES INC	COM	38011M108	11564	334211	SH	DEFINED	18
GOL LINHAS AEREAS INTLG S A	SP ADR REP PFD	38045R107	414	12550	SH	DEFINED	16
GOLAR LNG LTD BERMUDA	SHS	G9456A100	5	300	SH	DEFINED	6
GOLDCORP INC NEW	COM	380956409	1862	78600	SH	DEFINED	6
GOLDEN CYCLE GOLD CORP	COM	380894105	1	100	SH	DEFINED	18
GOLDMAN SACHS GROUP INC	COM	38141G104	385	1775	SH	DEFINED	18, 2
GOLDMAN SACHS GROUP INC	COM	38141G104	39662	182985	SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141G104	747	3309	SH	DEFINED	5
GOLDMAN SACHS GROUP INC	COM	38141G104	1344	6200	SH	DEFINED	11
GOLDMAN SACHS GROUP INC	COM	38141G104	100973	465850	SH	DEFINED	8
GOLDMAN SACHS GROUP INC	COM	38141G104	1768	8156	SH	DEFINED	20
GOLDMAN SACHS GROUP INC	COM	38141G104	29586	136498	SH	DEFINED	17
GOLDMAN SACHS GROUP INC	COM	38141G104	290081	1338319	SH	DEFINED	18
GOLDMAN SACHS GROUP INC	COM	38141G104	35	162	SH	DEFINED	16
GOLDMAN SACHS GROUP INC	COM	38141G104	107664	496722	SH	DEFINED	6

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GOLDMAN SACHS GROUP INC	COM	38141G104	4735	21847	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	95	437	SH	DEFINED	4
GOLDMAN SACHS GROUP INC	COM	38141G104	53943	248874	SH	DEFINED	3
GOODMAN GLOBAL INC	COM	38239A100	3058	137619	SH	DEFINED	3
GOODMAN GLOBAL INC	COM	38239A100	11957	538132	SH	DEFINED	18
GOODMAN GLOBAL INC	COM	38239A100	6	250	SH	DEFINED	18, 2
GOODRICH CORP	COM	382388106	15	250	SH	DEFINED	18
GOODRICH CORP	COM	382388106	102	1710	SH	DEFINED	17
GOODRICH CORP	COM	382388106	5259	88301	SH	DEFINED	3
GOODRICH CORP	COM	382388106	68	1142	SH	DEFINED	4
GOODRICH CORP	COM	382388106	8593	144270	SH	DEFINED	11
GOODYEAR TIRE & RUBR CO	COM	382550101	13493	388177	SH	DEFINED	3
GOODYEAR TIRE & RUBR CO	COM	382550101	115	3309	SH	DEFINED	17
GOODYEAR TIRE & RUBR CO	COM	382550101	4623	133000	SH	DEFINED	23
GOODYEAR TIRE & RUBR CO	COM	382550101	6742	193960	SH	DEFINED	6
GOOGLE INC	CL A	38259P508	3317	6346	SH	DEFINED	5
GOOGLE INC	CL A	38259P508	170813	326789	SH	DEFINED	18
GOOGLE INC	CL A	38259P508	35088	67128	SH	DEFINED	3
GOOGLE INC	CL A	38259P508	3829	7326	SH	DEFINED	1
GOOGLE INC	CL A	38259P508	50	95	SH	DEFINED	4
GOOGLE INC	CL A	38259P508	2760892	5275119	SH	DEFINED	8
GOOGLE INC	CL A	38259P508	212	406	SH	DEFINED	17
GOOGLE INC	CL A	38259P508	392	750	SH	DEFINED	20
GOOGLE INC	CL A	38259P508	41	78	SH	DEFINED	2
GOOGLE INC	CL A	38259P508	164	314	SH	DEFINED	18, 2
GRACO INC	COM	384109104	5	130	SH	DEFINED	24
GRAFTECH INTL LTD	COM	384313102	34471	2047000	SH	DEFINED	6
GRAFTECH INTL LTD	COM	384313102	25385	1507440	SH	DEFINED	3
GRAINGER W W INC	COM	384802104	842	9045	SH	DEFINED	18
GRAINGER W W INC	COM	384802104	31	330	SH	DEFINED	6
GRAINGER W W INC	COM	384802104	42	450	SH	DEFINED	1
GRAINGER W W INC	COM	384802104	349	3750	SH	DEFINED	17
GRAINGER W W INC	COM	384802104	2993	32169	SH	DEFINED	3
GRAINGER W W INC	COM	384802104	219	2352	SH	DEFINED	2
GRAINGER W W INC	COM	384802104	275	2959	SH	DEFINED	24
GRAINGER W W INC	COM	384802104	32	340	SH	DEFINED	11
GRAMERCY CAP CORP	COM	384871109	5300	192450	SH	DEFINED	3
GRAMERCY CAP CORP	COM	384871109	9241	335560	SH	DEFINED	18
GRANT PRIDECO INC	COM	38821G101	10808	200772	SH	DEFINED	11
GRANT PRIDECO INC	COM	38821G101	156	2905	SH	DEFINED	4
GRANT PRIDECO INC	COM	38821G101	11789	219000	SH	DEFINED	20
GRANT PRIDECO INC	COM	38821G101	21272	395171	SH	DEFINED	17
GRANT PRIDECO INC	COM	38821G101	809628	15040456	SH	DEFINED	18
GRANT PRIDECO INC	COM	38821G101	12	225	SH	DEFINED	2
GRANT PRIDECO INC	COM	38821G101	1932	35889	SH	DEFINED	18, 2
GRANT PRIDECO INC	COM	38821G101	1060	19690	SH	DEFINED	3
GREAT AMERN FINL RES INC	COM	389915109	4544	187830	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	58	2000	SH	DEFINED	5
GREAT PLAINS ENERGY INC	COM	391164100	768	26373	SH	DEFINED	3
GREAT PLAINS ENERGY INC	COM	391164100	50415	1731274	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	84	2900	SH	DEFINED	17
GREAT SOUTHN BANCORP INC	COM	390905107	2833	104722	SH	DEFINED	6
GREATER BAY BANCORP	COM	391648102	2455	88190	SH	DEFINED	6
GREATER BAY BANCORP	COM	391648102	1203	43200	SH	DEFINED	1
GREATER COMMUNITY BANCORP	COM	39167M108	294	18675	SH	DEFINED	6
GREEN BANKSHARES INC	COM NEW	394361208	846	27070	SH	DEFINED	3
GREEN BANKSHARES INC	COM NEW	394361208	32	1010	SH	DEFINED	2
GREEN MTN COFFEE ROASTERS IN	COM	393122106	131	1660	SH	DEFINED	5
GREENFIELD ONLINE INC	COM	395150105	1567	98470	SH	DEFINED	3
GREENHILL & CO INC	COM	395259104	272	3955	SH	DEFINED	17
GREIF INC	CL A	397624107	0	8	SH	DEFINED	18
GREIF INC	CL A	397624107	21316	357594	SH	DEFINED	3

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GREY WOLF INC	COM	397888108	21415	2598904	SH	DEFINED	3
GRIFFON CORP	COM	398433102	10941	502333	SH	DEFINED	6
GROUP 1 AUTOMOTIVE INC	COM	398905109	24056	596321	SH	DEFINED	6
GROUPE CGI INC	CL A SUB VTG	39945C109	158	14090	SH	DEFINED	18
GROUPE CGI INC	CL A SUB VTG	39945C109	436	38815	SH	DEFINED	3
GROUPE DANONE	SPONSORED ADR	399449107	31442	1933676	SH	DEFINED	18
GROUPE DANONE	SPONSORED ADR	399449107	26	1600	SH	DEFINED	17
GROUPE DANONE	SPONSORED ADR	399449107	210	12910	SH	DEFINED	18,2
GROUPE DANONE	SPONSORED ADR	399449107	2784	171225	SH	DEFINED	11
GROUPE DANONE	SPONSORED ADR	399449107	298	18300	SH	DEFINED	2
GRUPO FINANCIERO GALICIA S A	SP ADR 10 SH B	399909100	28001	2919854	SH	DEFINED	22
GRUPO SIMEC S A B DE C V	ADR	400491106	9038	724200	SH	DEFINED	3
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	124	4505	SH	DEFINED	18,2
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	1129	40880	SH	DEFINED	16
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	29943	1084493	SH	DEFINED	18
GSI COMMERCE INC	COM	36238G102	16	690	SH	DEFINED	4
GSI COMMERCE INC	COM	36238G102	23	1000	SH	DEFINED	17
GSI COMMERCE INC	COM	36238G102	64	2800	SH	DEFINED	5
GSI GROUP INC CDA	COM	36229U102	6	625	SH	DEFINED	5
GTX INC DEL	COM	40052B108	28	1700	SH	DEFINED	1
GUESS INC	COM	401617105	21240	442135	SH	DEFINED	3
GUITAR CTR MGMT INC	COM	402040109	11120	185928	SH	DEFINED	6
GUITAR CTR MGMT INC	COM	402040109	8	140	SH	DEFINED	2
GULF ISLAND FABRICATION INC	COM	402307102	1421	40960	SH	DEFINED	3
GULFMARK OFFSHORE INC	COM	402629109	7723	150780	SH	DEFINED	6
GULFMARK OFFSHORE INC	COM	402629109	3	50	SH	DEFINED	18
GULFMARK OFFSHORE INC	COM	402629109	14526	283603	SH	DEFINED	3
GULFPORT ENERGY CORP	COM NEW	402635304	2448	122500	SH	DEFINED	3
GYMBOREE CORP	COM	403777105	12871	326584	SH	DEFINED	3
HAEMONETICS CORP	COM	405024100	2	30	SH	DEFINED	2
HAEMONETICS CORP	COM	405024100	25269	480317	SH	DEFINED	3
HAIN CELESTIAL GROUP INC	COM	405217100	0	13	SH	DEFINED	18
HAIN CELESTIAL GROUP INC	COM	405217100	43	1575	SH	DEFINED	17
HAIN CELESTIAL GROUP INC	COM	405217100	7710	284090	SH	DEFINED	3
HAIN CELESTIAL GROUP INC	COM	405217100	3485	128410	SH	DEFINED	2
HALLIBURTON CO	COM	406216101	297	8610	SH	DEFINED	2
HALLIBURTON CO	COM	406216101	2736	79300	SH	DEFINED	20
HALLIBURTON CO	COM	406216101	289	8380	SH	DEFINED	18,2
HALLIBURTON CO	COM	406216101	21550	624632	SH	DEFINED	3
HALLIBURTON CO	COM	406216101	538	15585	SH	DEFINED	5
HALLIBURTON CO	COM	406216101	96028	2783410	SH	DEFINED	18
HALLIBURTON CO	COM	406216101	1	20	SH	DEFINED	6
HALLIBURTON CO	COM	406216101	21	600	SH	DEFINED	11
HALLIBURTON CO	COM	406216101	100	2900	SH	DEFINED	4
HALLIBURTON CO	NOTE 3.125% 7/1	406216AM3	4573	2475000	PRN	DEFINED	18
HALLIBURTON CO	COM	406216101	206	5960	SH	DEFINED	17
HANCOCK HLDG CO	COM	410120109	5354	142587	SH	DEFINED	3
HANCOCK HLDG CO	COM	410120109	2666	70994	SH	DEFINED	6
HANDLEMAN CO DEL	COM	410252100	525	84300	SH	DEFINED	6
HANESBRANDS INC	COM	410345102	175	6472	SH	DEFINED	17
HANESBRANDS INC	COM	410345102	33	1239	SH	DEFINED	2
HANESBRANDS INC	COM	410345102	24162	893867	SH	DEFINED	6
HANESBRANDS INC	COM	410345102	4	150	SH	DEFINED	11
HANESBRANDS INC	COM	410345102	15	540	SH	DEFINED	18
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	1425	131960	SH	DEFINED	3
HANMI FINL CORP	COM	410495105	153	8940	SH	DEFINED	17
HANMI FINL CORP	COM	410495105	5	300	SH	DEFINED	2
HANOVER COMPRESSOR CO	COM	410768105	1	22	SH	DEFINED	2
HANOVER COMPRESSOR CO	COM	410768105	4	164	SH	DEFINED	18
HANOVER INS GROUP INC	COM	410867105	14	290	SH	DEFINED	4
HANOVER INS GROUP INC	COM	410867105	40	814	SH	DEFINED	2
HANOVER INS GROUP INC	COM	410867105	38697	793140	SH	DEFINED	6



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HANOVER INS GROUP INC	COM	410867105	12	250	SH	DEFINED	5
HANOVER INS GROUP INC	COM	410867105	2	50000	SH	DEFINED	1
HANSEN MEDICAL INC	COM	411307101	287	15200	SH	DEFINED	3
HANSEN NAT CORP	COM	411310105	1	18	SH	DEFINED	18
HANSON PLC NEW	SPONSORED ADR	411349103	20	187	SH	DEFINED	2
HARLEY DAVIDSON INC	COM	412822108	253	4240	SH	DEFINED	6
HARLEY DAVIDSON INC	COM	412822108	45	750	SH	DEFINED	4
HARLEY DAVIDSON INC	COM	412822108	209	3500	SH	DEFINED	18
HARLEY DAVIDSON INC	COM	412822108	83	1400	SH	DEFINED	2
HARLEY DAVIDSON INC	COM	412822108	36	600	SH	DEFINED	18, 2
HARLEY DAVIDSON INC	COM	412822108	2440	40931	SH	DEFINED	3
HARLEY DAVIDSON INC	COM	412822108	2533	42500	SH	DEFINED	17
HARLEY DAVIDSON INC	COM	412822108	234	3920	SH	DEFINED	11
HARLEY DAVIDSON INC	COM	412822108	179	3000	SH	DEFINED	5
HARLEYSVILLE GROUP INC	COM	412824104	18636	558642	SH	DEFINED	6
HARLEYSVILLE NATL CORP PA	COM	412850109	4358	270356	SH	DEFINED	6
HARMAN INTL INDS INC	COM	413086109	195	1667	SH	DEFINED	6
HARMAN INTL INDS INC	COM	413086109	1195	10232	SH	DEFINED	3
HARMONIC INC	COM	413160102	1	140	SH	DEFINED	18
HARRAHS ENTMT INC	COM	413619107	2500	29319	SH	DEFINED	3
HARRAHS ENTMT INC	COM	413619107	5006	58711	SH	DEFINED	5
HARRAHS ENTMT INC	COM	413619107	77	900	SH	DEFINED	18
HARRAHS ENTMT INC	COM	413619107	21	249	SH	DEFINED	11
HARRINGTON WEST FINL GROUP I	COM	41383L104	158	10000	SH	DEFINED	4
HARRINGTON WEST FINL GROUP I	COM	41383L104	1030	63845	SH	DEFINED	6
HARRIS & HARRIS GROUP INC	COM	413833104	23	2090	SH	DEFINED	5
HARRIS CORP DEL	COM	413875105	30	548	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	70234	1287518	SH	DEFINED	3
HARRIS CORP DEL	COM	413875105	127	2319	SH	DEFINED	18
HARRIS CORP DEL	COM	413875105	5	100	SH	DEFINED	17
HARRIS CORP DEL	COM	413875105	31	565	SH	DEFINED	4
HARRIS CORP DEL	COM	413875105	1691	31000	SH	DEFINED	22
HARRIS CORP DEL	COM	413875105	6044	110800	SH	DEFINED	23
HARRIS CORP DEL	COM	413875105	7	127	SH	DEFINED	2
HARSCO CORP	COM	415864107	1300	25000	SH	DEFINED	18
HARSCO CORP	COM	415864107	1626	31270	SH	DEFINED	3
HARTE-HANKS INC	COM	416196103	1	40000	SH	DEFINED	1
HARTE-HANKS INC	COM	416196103	18	700	SH	DEFINED	17
HARTFORD FINL SVCS GROUP INC	COM	416515104	28142	285675	SH	DEFINED	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	2079	21109	SH	DEFINED	17
HARTFORD FINL SVCS GROUP INC	COM	416515104	3320	33700	SH	DEFINED	20
HARTFORD FINL SVCS GROUP INC	COM	416515104	25596	259831	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	14	143	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	6783	68852	SH	DEFINED	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	73810	749268	SH	DEFINED	18
HARTFORD FINL SVCS GROUP INC	COM	416515104	6	65	SH	DEFINED	1
HARTFORD FINL SVCS GROUP INC	COM	416515104	3507	35600	SH	DEFINED	22
HARTFORD FINL SVCS GROUP INC	COM	416515104	1025	10407	SH	DEFINED	2
HARVEST ENERGY TR	TRUST UNIT	41752X101	189	6100	SH	DEFINED	5
HASBRO INC	COM	418056107	9	285	SH	DEFINED	2
HASBRO INC	COM	418056107	8318	264829	SH	DEFINED	3
HASBRO INC	COM	418056107	1209	38500	SH	DEFINED	22
HASBRO INC	COM	418056107	5	166	SH	DEFINED	18
HASBRO INC	COM	418056107	10	310	SH	DEFINED	4
HASTINGS ENTMT INC	COM	418365102	1123	157525	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	91	3840	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	99	4200	SH	DEFINED	2
HAWAIIAN ELEC INDUSTRIES	COM	419870100	13	544	SH	DEFINED	11
HAWAIIAN HOLDINGS INC	COM	419879101	8	2200	SH	DEFINED	2
HCC INS HLDGS INC	COM	404132102	11114	332650	SH	DEFINED	6
HCC INS HLDGS INC	COM	404132102	2527	75645	SH	DEFINED	1
HCC INS HLDGS INC	COM	404132102	16	470	SH	DEFINED	4

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HCC INS HLDGS INC	COM	404132102	2933	87800	SH	DEFINED	23
HCC INS HLDGS INC	COM	404132102	2656	79500	SH	DEFINED	22
HCC INS HLDGS INC	COM	404132102	29065	869960	SH	DEFINED	3
HCC INS HLDGS INC	COM	404132102	29	857	SH	DEFINED	18
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	1112	13200	SH	DEFINED	3
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	21	250	SH	DEFINED	11
HEADWATERS INC	COM	42210P102	15	860	SH	DEFINED	4
HEADWATERS INC	COM	42210P102	15927	922230	SH	DEFINED	6
HEADWATERS INC	COM	42210P102	7	406	SH	DEFINED	2
HEALTH CARE PPTY INVS INC	COM	421915109	23	800	SH	DEFINED	2
HEALTH CARE PPTY INVS INC	COM	421915109	7280	251645	SH	DEFINED	17
HEALTH CARE PPTY INVS INC	COM	421915109	203	7000	SH	DEFINED	1
HEALTH CARE PPTY INVS INC	COM	421915109	92	3184	SH	DEFINED	11
HEALTH CARE PPTY INVS INC	COM	421915109	40	1400	SH	DEFINED	5
HEALTH CARE PPTY INVS INC	COM	421915109	100	3450	SH	DEFINED	18
HEALTH CARE REIT INC	COM	42217K106	3080	76319	SH	DEFINED	17
HEALTH CARE REIT INC	COM	42217K106	40	1000	SH	DEFINED	18
HEALTH CARE REIT INC	COM	42217K106	18	450	SH	DEFINED	5
HEALTH MGMT ASSOC INC NEW	CL A	421933102	121	10626	SH	DEFINED	5
HEALTH MGMT ASSOC INC NEW	CL A	421933102	3	240	SH	DEFINED	18
HEALTH MGMT ASSOC INC NEW	CL A	421933102	74	6535	SH	DEFINED	24
HEALTH MGMT ASSOC INC NEW	CL A	421933102	379	33400	SH	DEFINED	3
HEALTH MGMT ASSOC INC NEW	CL A	421933102	52	4540	SH	DEFINED	6
HEALTH NET INC	COM	42222G108	9971	188835	SH	DEFINED	6
HEALTH NET INC	COM	42222G108	28288	535758	SH	DEFINED	3
HEALTH NET INC	COM	42222G108	470	8900	SH	DEFINED	16
HEALTH NET INC	COM	42222G108	2439	46200	SH	DEFINED	23
HEALTH NET INC	COM	42222G108	823243	15591716	SH	DEFINED	8
HEALTH NET INC	COM	42222G108	3205	60700	SH	DEFINED	22
HEALTHCARE RLTY TR	COM	421946104	55	1971	SH	DEFINED	18
HEALTHCARE RLTY TR	COM	421946104	60	2175	SH	DEFINED	17
HEALTHEXTRAS INC	COM	422211102	2	64	SH	DEFINED	18
HEALTHSPRING INC	COM	42224N101	10504	551080	SH	DEFINED	3
HEALTHSPRING INC	COM	42224N101	1	76	SH	DEFINED	18
HEALTHTRONICS INC	COM	42222L107	2	575	SH	DEFINED	5
HEALTHWAYS INC	COM	422245100	19	410	SH	DEFINED	5
HEARST-ARGYLE TELEVISION INC	COM	422317107	189	7828	SH	DEFINED	5
HEARST-ARGYLE TELEVISION INC	COM	422317107	0	10	SH	DEFINED	18
HEARTLAND EXPRESS INC	COM	422347104	383	23500	SH	DEFINED	5
HECLA MNG CO	COM	422704106	7873	921945	SH	DEFINED	3
HEICO CORP NEW	CL A	422806208	12826	364885	SH	DEFINED	18
HEIDRICK & STRUGGLES INTL IN	COM	422819102	8594	167716	SH	DEFINED	3
HEINZ H J CO	COM	423074103	2454	51699	SH	DEFINED	3
HEINZ H J CO	COM	423074103	1054	22202	SH	DEFINED	2
HEINZ H J CO	COM	423074103	4563	96119	SH	DEFINED	17
HEINZ H J CO	COM	423074103	652	13735	SH	DEFINED	18, 2
HEINZ H J CO	COM	423074103	38	800	SH	DEFINED	4
HEINZ H J CO	COM	423074103	120	2537	SH	DEFINED	11
HEINZ H J CO	COM	423074103	231	4873	SH	DEFINED	5
HEINZ H J CO	COM	423074103	52293	1101606	SH	DEFINED	18
HEINZ H J CO	COM	423074103	356	7500	SH	DEFINED	1
HEINZ H J CO	COM	423074103	323	6800	SH	DEFINED	6
HEINZ H J CO	COM	423074103	134	2825	SH	DEFINED	20
HELEN OF TROY CORP LTD	COM	G4388N106	0	16	SH	DEFINED	18
HELEN OF TROY CORP LTD	COM	G4388N106	613	22700	SH	DEFINED	3
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	16	410	SH	DEFINED	4
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	160	4000	SH	DEFINED	2
HELLENIC TELECOM ORGANIZATN	SPONSORED ADR	423325307	31	2000	SH	DEFINED	17
HELMERICH & PAYNE INC	COM	423452101	39	1100	SH	DEFINED	16
HELMERICH & PAYNE INC	COM	423452101	0	7	SH	DEFINED	18
HELMERICH & PAYNE INC	COM	423452101	743	20980	SH	DEFINED	6
HELMERICH & PAYNE INC	COM	423452101	897	25320	SH	DEFINED	2

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HELMERICH & PAYNE INC	COM	423452101	3668	103550	SH	DEFINED	3
HENRY JACK & ASSOC INC	COM	426281101	7	270	SH	DEFINED	4
HENRY JACK & ASSOC INC	COM	426281101	32734	1271220	SH	DEFINED	3
HERBALIFE LTD	COM USD SHS	G4412G101	1	18	SH	DEFINED	18
HERBALIFE LTD	COM USD SHS	G4412G101	3216	81120	SH	DEFINED	3
HERCULES INC	COM	427056106	18441	938453	SH	DEFINED	3
HERCULES INC	COM	427056106	7820	397980	SH	DEFINED	6
HERCULES INC	COM	427056106	57	2880	SH	DEFINED	17
HERCULES OFFSHORE INC	COM	427093109	1975	61000	SH	DEFINED	3
HERCULES TECH GROWTH CAP INC	COM	427096508	41	3000	SH	DEFINED	5
HERSHA HOSPITALITY TR	SH BEN INT A	427825104	2036	172229	SH	DEFINED	3
HERSHEY CO	COM	427866108	54	1059	SH	DEFINED	11
HERSHEY CO	COM	427866108	14	285	SH	DEFINED	4
HERSHEY CO	COM	427866108	18376	363020	SH	DEFINED	1
HERSHEY CO	COM	427866108	2197	43410	SH	DEFINED	17
HERSHEY CO	COM	427866108	2240	44246	SH	DEFINED	18
HERSHEY CO	COM	427866108	10	200	SH	DEFINED	5
HERSHEY CO	COM	427866108	649	12829	SH	DEFINED	2
HERSHEY CO	COM	427866108	1369	27037	SH	DEFINED	3
HERTZ GLOBAL HOLDINGS INC	COM	42805T105	4	160	SH	DEFINED	18
HERTZ GLOBAL HOLDINGS INC	COM	42805T105	47818	1799700	SH	DEFINED	8
HERTZ GLOBAL HOLDINGS INC	COM	42805T105	1982	74600	SH	DEFINED	3
HESS CORP	COM	42809H107	881	14945	SH	DEFINED	6
HESS CORP	COM	42809H107	604	10236	SH	DEFINED	18
HESS CORP	COM	42809H107	10321	175053	SH	DEFINED	3
HESS CORP	COM	42809H107	664	11268	SH	DEFINED	17
HESS CORP	COM	42809H107	12	209	SH	DEFINED	2
HEWITT ASSOCS INC	COM	42822Q100	92394	2887300	SH	DEFINED	18
HEWLETT PACKARD CO	COM	428236103	7144	160100	SH	DEFINED	23
HEWLETT PACKARD CO	COM	428236103	136706	3063800	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	2211	49535	SH	DEFINED	1
HEWLETT PACKARD CO	COM	428236103	2931	65699	SH	DEFINED	5
HEWLETT PACKARD CO	COM	428236103	104110	2333255	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	3317	74345	SH	DEFINED	2
HEWLETT PACKARD CO	COM	428236103	1462	32761	SH	DEFINED	4
HEWLETT PACKARD CO	COM	428236103	225	5050	SH	DEFINED	18, 2
HEWLETT PACKARD CO	COM	428236103	6515	146003	SH	DEFINED	17
HEWLETT PACKARD CO	COM	428236103	938515	21033512	SH	DEFINED	8
HEWLETT PACKARD CO	COM	428236103	3780	84709	SH	DEFINED	18
HEWLETT PACKARD CO	COM	428236103	1993	44673	SH	DEFINED	16
HEWLETT PACKARD CO	COM	428236103	4891	109614	SH	DEFINED	22
HEWLETT PACKARD CO	COM	428236103	305	6837	SH	DEFINED	11
HEXCEL CORP NEW	COM	428291108	506	24000	SH	DEFINED	5
HFF INC	CL A	40418F108	73	4700	SH	DEFINED	3
HICKORY TECH CORP	COM	429060106	1689	185558	SH	DEFINED	6
HIGHLAND HOSPITALITY CORP	COM	430141101	9803	510580	SH	DEFINED	3
HIGHWOODS PPTYS INC	COM	431284108	158	4200	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM	431284108	52	1400	SH	DEFINED	5
HIGHWOODS PPTYS INC	COM	431284108	1434	38240	SH	DEFINED	3
HILB ROGAL & HOBBS CO	COM	431294107	6	150	SH	DEFINED	4
HILB ROGAL & HOBBS CO	COM	431294107	6711	156582	SH	DEFINED	1
HILLENBRAND INDS INC	COM	431573104	7	110	SH	DEFINED	18
HILLENBRAND INDS INC	COM	431573104	14242	219111	SH	DEFINED	3
HILLENBRAND INDS INC	COM	431573104	386	5933	SH	DEFINED	2
HILTON HOTELS CORP	COM	432848109	35307	1054885	SH	DEFINED	18
HILTON HOTELS CORP	COM	432848109	3455	103219	SH	DEFINED	3
HILTON HOTELS CORP	COM	432848109	12	370	SH	DEFINED	4
HILTON HOTELS CORP	COM	432848109	33	1000	SH	DEFINED	11
HILTON HOTELS CORP	COM	432848109	1126	33645	SH	DEFINED	5
HILTON HOTELS CORP	NOTE 3.375% 4/1	432848AZ2	5732	3800000	PRN	DEFINED	18
HILTON HOTELS CORP	COM	432848109	876	26187	SH	DEFINED	17
HITACHI LIMITED	ADR 10 COM	433578507	35	500	SH	DEFINED	18

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HITTITE MICROWAVE CORP	COM	43365Y104	1	12	SH	DEFINED	18
HMN FINL INC	COM	40424G108	1044	29690	SH	DEFINED	6
HMS HLDGS CORP	COM	40425J101	23	1205	SH	DEFINED	5
HNI CORP	COM	40425I100	17	413	SH	DEFINED	24
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	10	5000	SH	DEFINED	17
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	2	1075	SH	DEFINED	5
HOLLY CORP	COM PAR \$0.01	435758305	65281	879910	SH	DEFINED	3
HOLLY CORP	COM PAR \$0.01	435758305	2752	37100	SH	DEFINED	23
HOLLY CORP	COM PAR \$0.01	435758305	5	64	SH	DEFINED	2
HOLLY CORP	COM PAR \$0.01	435758305	1	20	SH	DEFINED	6
HOLOGIC INC	COM	436440101	13	230	SH	DEFINED	5
HOME DEPOT INC	COM	437076102	7016	178295	SH	DEFINED	5
HOME DEPOT INC	COM	437076102	41	1050	SH	DEFINED	11
HOME DEPOT INC	COM	437076102	1379790	35064561	SH	DEFINED	8
HOME DEPOT INC	COM	437076102	9522	241988	SH	DEFINED	20
HOME DEPOT INC	COM	437076102	20665	525164	SH	DEFINED	17
HOME DEPOT INC	COM	437076102	1189967	30240597	SH	DEFINED	18
HOME DEPOT INC	COM	437076102	73	1860	SH	DEFINED	16
HOME DEPOT INC	COM	437076102	5064	128685	SH	DEFINED	24
HOME DEPOT INC	COM	437076102	15511	394174	SH	DEFINED	18, 2
HOME DEPOT INC	COM	437076102	2568	65248	SH	DEFINED	2
HOME DEPOT INC	COM	437076102	38316	973727	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	132483	3369842	SH	DEFINED	6
HOME DEPOT INC	COM	437076102	633	16109	SH	DEFINED	1
HOME DEPOT INC	COM	437076102	210	5335	SH	DEFINED	4
HOME INNS & HOTELS MGMT INC	SPON ADR	43713W107	0	15	SH	DEFINED	18
HOME INNS & HOTELS MGMT INC	SPON ADR	43713W107	71	2200	SH	DEFINED	16
HOME PROPERTIES INC	COM	437306103	166	3200	SH	DEFINED	17
HOME PROPERTIES INC	COM	437306103	519	10000	SH	DEFINED	18
HOME SOLUTIONS AMER INC	COM	437355100	4	740	SH	DEFINED	4
HONDA MOTOR LTD	AMERN SHS	438128308	18	500	SH	DEFINED	5
HONDA MOTOR LTD	AMERN SHS	438128308	4218	116220	SH	DEFINED	6
HONDA MOTOR LTD	AMERN SHS	438128308	130	3583	SH	DEFINED	18, 2
HONDA MOTOR LTD	AMERN SHS	438128308	34064	938665	SH	DEFINED	18
HONDA MOTOR LTD	AMERN SHS	438128308	170	4675	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	89	1583	SH	DEFINED	24
HONEYWELL INTL INC	COM	438516106	119140	2116912	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	16022	284691	SH	DEFINED	4
HONEYWELL INTL INC	COM	438516106	647225	11500088	SH	DEFINED	18
HONEYWELL INTL INC	COM	438516106	6374	113257	SH	DEFINED	5
HONEYWELL INTL INC	COM	438516106	1340	23811	SH	DEFINED	18, 2
HONEYWELL INTL INC	COM	438516106	7941	141100	SH	DEFINED	20
HONEYWELL INTL INC	COM	438516106	1974	35078	SH	DEFINED	17
HONEYWELL INTL INC	COM	438516106	7922	140769	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	31365	557307	SH	DEFINED	3
HONEYWELL INTL INC	COM	438516106	324	5750	SH	DEFINED	11
HOOKEER FURNITURE CORP	COM	439038100	6	275	SH	DEFINED	5
HOOKEER FURNITURE CORP	COM	439038100	4073	181525	SH	DEFINED	6
HORACE MANN EDUCATORS CORP N	COM	440327104	22271	1048550	SH	DEFINED	6
HORACE MANN EDUCATORS CORP N	COM	440327104	357	16800	SH	DEFINED	18
HORACE MANN EDUCATORS CORP N	COM	440327104	11	537	SH	DEFINED	3
HORIZON FINL CORP WASH	COM	44041F105	37	1700	SH	DEFINED	3
HORIZON LINES INC	COM	44044K101	22494	686625	SH	DEFINED	3
HORIZON OFFSHORE INC	COM NEW	44043J204	5695	296640	SH	DEFINED	6
HORMEL FOODS CORP	COM	440452100	12	326	SH	DEFINED	24
HORMEL FOODS CORP	COM	440452100	2	51	SH	DEFINED	18
HORMEL FOODS CORP	COM	440452100	8571	229470	SH	DEFINED	3
HORNBECK OFFSHORE SVCS INC N	COM	440543106	4448	114760	SH	DEFINED	6
HOSPIRA INC	COM	441060100	601	15400	SH	DEFINED	5
HOSPIRA INC	COM	441060100	5	130	SH	DEFINED	4
HOSPIRA INC	COM	441060100	9	225	SH	DEFINED	1
HOSPIRA INC	COM	441060100	957	24525	SH	DEFINED	3

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HOSPIRA INC	COM	441060100	500	12810	SH	DEFINED	17
HOSPIRA INC	COM	441060100	466	11943	SH	DEFINED	18
HOSPIRA INC	COM	441060100	98	2515	SH	DEFINED	2
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	41	1000	SH	DEFINED	11
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	35	850	SH	DEFINED	5
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	594	14325	SH	DEFINED	17
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1532	36919	SH	DEFINED	3
HOST HOTELS & RESORTS INC	COM	44107P104	700	30291	SH	DEFINED	17
HOST HOTELS & RESORTS INC	COM	44107P104	17454	754937	SH	DEFINED	3
HOST HOTELS & RESORTS INC	COM	44107P104	352	15211	SH	DEFINED	18
HOST HOTELS & RESORTS INC	COM	44107P104	3970	171700	SH	DEFINED	22
HOST HOTELS & RESORTS INC	COM	44107P104	30	1276	SH	DEFINED	2
HOUSEVALUES INC	COM	44183Y102	22850	5000000	SH	DEFINED	13
HOUSEVALUES INC	COM	44183Y102	57	12471	SH	DEFINED	18
HOUSTON WIRE & CABLE CO	COM	44244K109	4018	141413	SH	DEFINED	3
HOVNANIAN ENTERPRISES INC	CL A	442487203	2497	151045	SH	DEFINED	8
HOVNANIAN ENTERPRISES INC	CL A	442487203	5	310	SH	DEFINED	2
HRPT PPTYS TR	COM SH BEN INT	40426W101	40	3875	SH	DEFINED	17
HRPT PPTYS TR	COM SH BEN INT	40426W101	75	7215	SH	DEFINED	18
HSBC HLDGS PLC	ADR A 1/40PF A	404280604	32	1400	SH	DEFINED	18
HSBC HLDGS PLC	SPON ADR NEW	404280406	1355	14770	SH	DEFINED	11
HSBC HLDGS PLC	SPON ADR NEW	404280406	96	1050	SH	DEFINED	5
HSBC HLDGS PLC	SPON ADR NEW	404280406	49087	543284	SH	DEFINED	6
HSBC HLDGS PLC	SPON ADR NEW	404280406	335	3649	SH	DEFINED	2
HSBC HLDGS PLC	SPON ADR NEW	404280406	34	370	SH	DEFINED	4
HSBC HLDGS PLC	SPON ADR NEW	404280406	3125	34054	SH	DEFINED	17
HSBC HLDGS PLC	SPON ADR NEW	404280406	34235	373056	SH	DEFINED	18
HSBC HLDGS PLC	SPON ADR NEW	404280406	248	2701	SH	DEFINED	18, 2
HUB GROUP INC	CL A	443320106	31525	896627	SH	DEFINED	3
HUBBELL INC	CL B	443510201	211	3892	SH	DEFINED	17
HUBBELL INC	CL B	443510201	271	5000	SH	DEFINED	5
HUBBELL INC	CL B	443510201	217	4000	SH	DEFINED	11
HUBBELL INC	CL B	443510201	8	140	SH	DEFINED	18, 2
HUBBELL INC	CL B	443510201	163	3000	SH	DEFINED	2
HUBBELL INC	CL B	443510201	40017	738052	SH	DEFINED	18
HUDSON CITY BANCORP	COM	443683107	125338	10256766	SH	DEFINED	18
HUDSON CITY BANCORP	COM	443683107	330	27000	SH	DEFINED	1
HUDSON CITY BANCORP	COM	443683107	194	15840	SH	DEFINED	5
HUDSON CITY BANCORP	COM	443683107	959	78500	SH	DEFINED	6
HUDSON CITY BANCORP	COM	443683107	9	720	SH	DEFINED	17
HUDSON CITY BANCORP	COM	443683107	540	44200	SH	DEFINED	20
HUDSON CITY BANCORP	COM	443683107	929	76015	SH	DEFINED	3
HUDSON CITY BANCORP	COM	443683107	18	1500	SH	DEFINED	18, 2
HUDSON HIGHLAND GROUP INC	COM	443792106	30	1380	SH	DEFINED	5
HUGHES COMMUNICATIONS INC	COM	444398101	1	10	SH	DEFINED	18
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	50	2000	SH	DEFINED	18, 2
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	0	15	SH	DEFINED	6
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	0	0	SH	DEFINED	18
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	2	61	SH	DEFINED	17
HUMAN GENOME SCIENCES INC	COM	444903108	26	2900	SH	DEFINED	2
HUMANA INC	COM	444859102	71313	1170800	SH	DEFINED	8
HUMANA INC	COM	444859102	4282	70300	SH	DEFINED	6
HUMANA INC	COM	444859102	847	13900	SH	DEFINED	1
HUMANA INC	COM	444859102	2308	37900	SH	DEFINED	23
HUMANA INC	COM	444859102	2126	34900	SH	DEFINED	22
HUMANA INC	COM	444859102	58551	961270	SH	DEFINED	3
HUMANA INC	COM	444859102	21	350	SH	DEFINED	17
HUMANA INC	COM	444859102	92	1516	SH	DEFINED	18
HUNT J B TRANS SVCS INC	COM	445658107	501	17100	SH	DEFINED	5
HUNT J B TRANS SVCS INC	COM	445658107	4616	157450	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	1313	57755	SH	DEFINED	3
HUNTINGTON BANCSHARES INC	COM	446150104	80	3500	SH	DEFINED	5

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HUNTINGTON BANCSHARES INC	COM	446150104	505	22200	SH	DEFINED	1
HUNTINGTON BANCSHARES INC	COM	446150104	556	24456	SH	DEFINED	17
HUNTINGTON BANCSHARES INC	COM	446150104	39	1716	SH	DEFINED	18
HUNTINGTON BANCSHARES INC	COM	446150104	5359	235661	SH	DEFINED	2
HUNTINGTON BANCSHARES INC	COM	446150104	397	17450	SH	DEFINED	6
HUNTSMAN CORP	COM	447011107	14439	593985	SH	DEFINED	6
HURON CONSULTING GROUP INC	COM	447462102	12217	167338	SH	DEFINED	3
HUTTIG BLDG PRODS INC	COM	448451104	1156	152793	SH	DEFINED	6
I-MANY INC	COM	44973Q103	29	10425	SH	DEFINED	5
IAC INTERACTIVECORP	COM NEW	44919P300	507334	14658587	SH	DEFINED	18
IAC INTERACTIVECORP	COM NEW	44919P300	242270	7000000	SH	DEFINED	13
IAC INTERACTIVECORP	COM NEW	44919P300	1424643	41162750	SH	DEFINED	8
IAC INTERACTIVECORP	COM NEW	44919P300	1089	31455	SH	DEFINED	6
IAC INTERACTIVECORP	COM NEW	44919P300	474	13687	SH	DEFINED	17
IAC INTERACTIVECORP	COM NEW	44919P300	1220	35254	SH	DEFINED	3
IAC INTERACTIVECORP	COM NEW	44919P300	3301	95379	SH	DEFINED	18, 2
IAC INTERACTIVECORP	COM NEW	44919P300	22	637	SH	DEFINED	2
IAC INTERACTIVECORP	COM NEW	44919P300	3942	113900	SH	DEFINED	20
IAC INTERACTIVECORP	COM NEW	44919P300	50	1448	SH	DEFINED	11
IBERIABANK CORP	COM	450828108	3016	61000	SH	DEFINED	1
IBERIABANK CORP	COM	450828108	3	65	SH	DEFINED	18, 2
IBERIABANK CORP	COM	450828108	3898	78825	SH	DEFINED	6
IBERIABANK CORP	COM	450828108	6839	138305	SH	DEFINED	18
IBIS TECHNOLOGY CORP	COM	450909106	5	3000	SH	DEFINED	5
ICICI BK LTD	ADR	45104G104	302	6138	SH	DEFINED	16
ICICI BK LTD	ADR	45104G104	4463	90800	SH	DEFINED	3
ICICI BK LTD	ADR	45104G104	25	500	SH	DEFINED	11
ICICI BK LTD	ADR	45104G104	39	790	SH	DEFINED	17
ICO INC NEW	COM	449293109	43	4040	SH	DEFINED	5
ICU MED INC	COM	44930G107	3740	87090	SH	DEFINED	3
IDACORP INC	COM	451107106	9	267	SH	DEFINED	17
IDACORP INC	COM	451107106	10	309	SH	DEFINED	18
IDACORP INC	COM	451107106	25822	805915	SH	DEFINED	6
IDEARC INC	COM	451663108	16543	468245	SH	DEFINED	6
IDEARC INC	COM	451663108	61	1725	SH	DEFINED	17
IDEARC INC	COM	451663108	1	15	SH	DEFINED	18, 2
IDEARC INC	COM	451663108	187	5305	SH	DEFINED	24
IDEARC INC	COM	451663108	1	20	SH	DEFINED	11
IDEARC INC	COM	451663108	2	59	SH	DEFINED	4
IDEARC INC	COM	451663108	72	2042	SH	DEFINED	5
IDEARC INC	COM	451663108	112	3158	SH	DEFINED	18
IDEARC INC	COM	451663108	52	1467	SH	DEFINED	2
IDEARC INC	COM	451663108	2	43	SH	DEFINED	1
IDEX CORP	COM	45167R104	7	180	SH	DEFINED	18, 2
IDEX CORP	COM	45167R104	11	284049	SH	DEFINED	1
IDEX CORP	COM	45167R104	18	465	SH	DEFINED	5
IDEX CORP	COM	45167R104	36412	944779	SH	DEFINED	18
IDEXX LABS INC	COM	45168D104	24	250	SH	DEFINED	5
IDEXX LABS INC	COM	45168D104	12	129	SH	DEFINED	18
IDEXX LABS INC	COM	45168D104	82	868	SH	DEFINED	3
IDT CORP	CL B	448947309	80	7740	SH	DEFINED	5
IHOP CORP	COM	449623107	109	2000	SH	DEFINED	17
IKON OFFICE SOLUTIONS INC	COM	451713101	22739	1456692	SH	DEFINED	3
IKON OFFICE SOLUTIONS INC	COM	451713101	23	1480	SH	DEFINED	6
ILLINOIS TOOL WKS INC	COM	452308109	27	500	SH	DEFINED	18, 2
ILLINOIS TOOL WKS INC	COM	452308109	3354	61894	SH	DEFINED	17
ILLINOIS TOOL WKS INC	COM	452308109	3496	64515	SH	DEFINED	3
ILLINOIS TOOL WKS INC	COM	452308109	190	3500	SH	DEFINED	5
ILLINOIS TOOL WKS INC	COM	452308109	1895	34977	SH	DEFINED	18
ILLINOIS TOOL WKS INC	COM	452308109	357	6585	SH	DEFINED	1
ILLINOIS TOOL WKS INC	COM	452308109	24	450	SH	DEFINED	4
ILLINOIS TOOL WKS INC	COM	452308109	945	17446	SH	DEFINED	6

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ILLINOIS TOOL WKS INC	COM	452308109	16101	297120	SH	DEFINED	2
ILLINOIS TOOL WKS INC	COM	452308109	1826	33687	SH	DEFINED	11
IMATION CORP	COM	45245A107	6	154	SH	DEFINED	18
IMCLONE SYS INC	COM	45245W109	341722	9664083	SH	DEFINED	18
IMCLONE SYS INC	COM	45245W109	15260	431575	SH	DEFINED	8
IMCLONE SYS INC	COM	45245W109	447	12645	SH	DEFINED	18,2
IMCLONE SYS INC	COM	45245W109	4858	137382	SH	DEFINED	20
IMERGENT INC	COM	45247Q100	1517	62000	SH	DEFINED	3
IMMUCOR INC	COM	452526106	730	26100	SH	DEFINED	3
IMMUCOR INC	COM	452526106	11	385	SH	DEFINED	2
IMMUNICON CORP DEL	COM	45260A107	6	3000	SH	DEFINED	11
IMPERIAL OIL LTD	COM NEW	453038408	41	885	SH	DEFINED	18
IMPERIAL SUGAR CO NEW	COM NEW	453096208	745	24200	SH	DEFINED	3
IMPERIAL SUGAR CO NEW	COM NEW	453096208	273	8884	SH	DEFINED	14
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	57	620	SH	DEFINED	17
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	48	520	SH	DEFINED	18
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	14	155	SH	DEFINED	2
IMS HEALTH INC	COM	449934108	5557	172959	SH	DEFINED	17
IMS HEALTH INC	COM	449934108	51138	1591600	SH	DEFINED	18
IMS HEALTH INC	COM	449934108	999	31091	SH	DEFINED	3
IMS HEALTH INC	COM	449934108	115	3582	SH	DEFINED	2
IMS HEALTH INC	COM	449934108	41	1284	SH	DEFINED	5
INCYTE CORP	NOTE 3.500% 2/1	45337CAE2	4925	5650000	PRN	DEFINED	18
INDEPENDENT BANK CORP MASS	COM	453836108	1253	42404	SH	DEFINED	6
INDEPENDENT BANK CORP MASS	COM	453836108	381	12900	SH	DEFINED	5
INDEPENDENT BANK CORP MICH	COM	453838104	4636	269380	SH	DEFINED	6
INDEVUS PHARMACEUTICALS INC	COM	454072109	7	1000	SH	DEFINED	5
INDUSTRIAL ENTERPRISES AMER	COM NEW	456132208	5	940	SH	DEFINED	5
INDUSTRIAL SVCS AMER INC FLA	COM	456314103	580	41600	SH	DEFINED	6
INDYMAC BANCORP INC	COM	456607100	45332	1554066	SH	DEFINED	6
INERGY L P	UNIT LTD PTNR	456615103	399	11010	SH	DEFINED	3
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	22	1315	SH	DEFINED	18,2
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	34576	2131476	SH	DEFINED	6
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	1971	119214	SH	DEFINED	18
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	1502	90850	SH	DEFINED	17
INFINERA CORPORATION	COM	45667G103	0	15	SH	DEFINED	18
INFINITY PHARMACEUTICALS INC	COM	45665G303	2291	210600	SH	DEFINED	18
INFINITY PPTY & CAS CORP	COM	45665Q103	32209	634921	SH	DEFINED	6
INFOCUS CORP	COM	45665B106	4	1910	SH	DEFINED	5
INFORMATICA CORP	COM	45666Q102	15057	1019442	SH	DEFINED	3
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	1038	20594	SH	DEFINED	16
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	3169	62900	SH	DEFINED	3
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	20	400	SH	DEFINED	18
INFOUSA INC NEW	COM	456818301	4055	396730	SH	DEFINED	3
ING GROEP N V	SPONSORED ADR	456837103	1358	30886	SH	DEFINED	6
ING GROEP N V	SPONSORED ADR	456837103	210	4776	SH	DEFINED	2
ING GROEP N V	SPONSORED ADR	456837103	36103	821075	SH	DEFINED	18
ING GROEP N V	SPONSORED ADR	456837103	57	1300	SH	DEFINED	17
ING GROEP N V	SPONSORED ADR	456837103	244	5545	SH	DEFINED	18,2
ING GROEP N V	SPONSORED ADR	456837103	44	1010	SH	DEFINED	4
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	2597	47365	SH	DEFINED	3
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	5	100	SH	DEFINED	6
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	961	17536	SH	DEFINED	5
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	315	5746	SH	DEFINED	18
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	181	3305	SH	DEFINED	24
INGLES MKTS INC	CL A	457030104	18	526	SH	DEFINED	17
INGLES MKTS INC	CL A	457030104	679	19700	SH	DEFINED	6
INGRAM MICRO INC	CL A	457153104	7931	365308	SH	DEFINED	3
INGRAM MICRO INC	CL A	457153104	33	1500	SH	DEFINED	16
INGRAM MICRO INC	CL A	457153104	36030	1659610	SH	DEFINED	6
INNKEEPERS USA TR	COM	4576J0104	677	38192	SH	DEFINED	17
INNKEEPERS USA TR	COM	4576J0104	35	2000	SH	DEFINED	2

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INPHONIC INC	COM	45772G105	7	1475	SH	DEFINED	5
INPUT/OUTPUT INC	COM	457652105	24	1540	SH	DEFINED	18, 2
INPUT/OUTPUT INC	COM	457652105	95843	6139836	SH	DEFINED	18
INSIGHT ENTERPRISES INC	COM	45765U103	2335	103478	SH	DEFINED	3
INSIGHT ENTERPRISES INC	COM	45765U103	13332	590676	SH	DEFINED	18
INSIGHT ENTERPRISES INC	COM	45765U103	8231	364697	SH	DEFINED	6
INSMED INC	COM NEW	457669208	4	4375	SH	DEFINED	17
INSULET CORP	COM	45784P101	1	50	SH	DEFINED	18
INTEGRA BK CORP	COM	45814P105	1037	48318	SH	DEFINED	3
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	11199	226618	SH	DEFINED	3
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	226	4580	SH	DEFINED	17
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	7243	474360	SH	DEFINED	3
INTEGRYS ENERGY GROUP INC	COM	45822P105	2669	52613	SH	DEFINED	3
INTEGRYS ENERGY GROUP INC	COM	45822P105	25	495	SH	DEFINED	2
INTEGRYS ENERGY GROUP INC	COM	45822P105	261	5140	SH	DEFINED	17
INTEGRYS ENERGY GROUP INC	COM	45822P105	266	5246	SH	DEFINED	24
INTEGRYS ENERGY GROUP INC	COM	45822P105	37692	743001	SH	DEFINED	6
INTEGRYS ENERGY GROUP INC	COM	45822P105	29	577	SH	DEFINED	5
INTEGRYS ENERGY GROUP INC	COM	45822P105	13354	263228	SH	DEFINED	18
INTEL CORP	COM	458140100	776	32698	SH	DEFINED	24
INTEL CORP	COM	458140100	23761	1000907	SH	DEFINED	1
INTEL CORP	COM	458140100	1348	56800	SH	DEFINED	22
INTEL CORP	COM	458140100	10098	425000	SH	DEFINED	8
INTEL CORP	COM	458140100	107709	4537045	SH	DEFINED	6
INTEL CORP	COM	458140100	1823	76775	SH	DEFINED	5
INTEL CORP	COM	458140100	170	7158	SH	DEFINED	11
INTEL CORP	COM	458140100	6089	256500	SH	DEFINED	23
INTEL CORP	COM	458140100	6892	290310	SH	DEFINED	20
INTEL CORP	COM	458140100	29699	1249969	SH	DEFINED	17
INTEL CORP	COM	458140100	13604	573027	SH	DEFINED	4
INTEL CORP	COM	458140100	107	4506	SH	DEFINED	16
INTEL CORP	COM	458140100	12452	524513	SH	DEFINED	18, 2
INTEL CORP	COM	458140100	39923	1680280	SH	DEFINED	2
INTEL CORP	COM	458140100	100230	4221998	SH	DEFINED	3
INTEL CORP	COM	458140100	1099158	46300036	SH	DEFINED	18
INTELLI-CHECK INC	COM	45817G102	11	2000	SH	DEFINED	17
INTERACTIVE INTELLIGENCE INC	COM	45839M103	6742	327300	SH	DEFINED	3
INTERCONTINENTALEXCHANGE INC	COM	45865V100	14	95	SH	DEFINED	4
INTERCONTINENTALEXCHANGE INC	COM	45865V100	0	3	SH	DEFINED	18
INTERDIGITAL COMMUNICATIONS	COM	45866A105	19	600	SH	DEFINED	3
INTERFACE INC	CL A	458665106	15405	816785	SH	DEFINED	3
INTERLINE BRANDS INC	COM	458743101	155	5930	SH	DEFINED	3
INTERMUNE INC	COM	45884X103	0	5	SH	DEFINED	18
INTERNATIONAL ASSETS HLDG CO	COM	459028106	9	400	SH	DEFINED	18
INTERNATIONAL BANCSHARES COR	COM	459044103	26823	1046947	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	2368	22497	SH	DEFINED	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	23127	219731	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	0	1	SH	DEFINED	24
INTERNATIONAL BUSINESS MACHS	COM	459200101	939	8917	SH	DEFINED	16
INTERNATIONAL BUSINESS MACHS	COM	459200101	118794	1128688	SH	DEFINED	3
INTERNATIONAL BUSINESS MACHS	COM	459200101	28798	273618	SH	DEFINED	17
INTERNATIONAL BUSINESS MACHS	COM	459200101	2590	24610	SH	DEFINED	18, 2
INTERNATIONAL BUSINESS MACHS	COM	459200101	826	7850	SH	DEFINED	11
INTERNATIONAL BUSINESS MACHS	COM	459200101	797299	7575291	SH	DEFINED	8
INTERNATIONAL BUSINESS MACHS	COM	459200101	7251	68892	SH	DEFINED	22
INTERNATIONAL BUSINESS MACHS	COM	459200101	12398	117800	SH	DEFINED	23
INTERNATIONAL BUSINESS MACHS	COM	459200101	5420	51500	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	714	6779	SH	DEFINED	4
INTERNATIONAL BUSINESS MACHS	COM	459200101	254916	2422002	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	6545	62190	SH	DEFINED	20
INTERNATIONAL BUSINESS MACHS	COM	459200101	721420	6854343	SH	DEFINED	18
INTERNATIONAL COAL GRP INC N	COM	45928H106	21	3430	SH	DEFINED	5



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INTERNATIONAL COAL GRP INC N	COM	45928H106	6	1000	SH	DEFINED	18
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	16	300	SH	DEFINED	2
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	109	2100	SH	DEFINED	17
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	287	5500	SH	DEFINED	5
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	16475	315984	SH	DEFINED	18
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	209	4000	SH	DEFINED	1
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	639	12254	SH	DEFINED	3
INTERNATIONAL GAME TECHNOLOG	COM	459902102	11	275	SH	DEFINED	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	6	146	SH	DEFINED	18
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3323	83697	SH	DEFINED	17
INTERNATIONAL GAME TECHNOLOG	COM	459902102	60	1500	SH	DEFINED	1
INTERNATIONAL GAME TECHNOLOG	COM	459902102	389	9793	SH	DEFINED	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2090	52649	SH	DEFINED	3
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	2584	30185	SH	DEFINED	17
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	56	655	SH	DEFINED	18, 2
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	4029	47071	SH	DEFINED	18
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	69156	819155	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	86	2310	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	9217	247360	SH	DEFINED	3
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	48	2400	SH	DEFINED	18
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	11	200	SH	DEFINED	2
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	65606	1244650	SH	DEFINED	8
INTERNET CAP GROUP INC	COM NEW	46059C205	1	90	SH	DEFINED	17
INTERPOOL INC	COM	46062R108	6669	247900	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	475	41626	SH	DEFINED	18, 2
INTERPUBLIC GROUP COS INC	COM	460690100	2053	180096	SH	DEFINED	3
INTERPUBLIC GROUP COS INC	COM	460690100	327376	28717159	SH	DEFINED	18
INTERPUBLIC GROUP COS INC	COM	460690100	2	195	SH	DEFINED	17
INTERPUBLIC GROUP COS INC	COM	460690100	5651	495700	SH	DEFINED	20
INTERPUBLIC GROUP COS INC	COM	460690100	342	30000	SH	DEFINED	4
INTERPUBLIC GROUP COS INC	COM	460690100	283	24825	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	6	498	SH	DEFINED	5
INTERPUBLIC GROUP COS INC	COM	460690100	0	13	SH	DEFINED	2
INTERSECTIONS INC	COM	460981301	2370	237007	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	220	6980	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	3	81	SH	DEFINED	18
INTERSIL CORP	CL A	46069S109	966	4600	PUT	DEFINED	18
INTERSTATE HOTELS & RESRTS I	COM	46088S106	60	11400	SH	DEFINED	6
INTERWOVEN INC	COM NEW	46114T508	6771	482233	SH	DEFINED	3
INTEST CORP	COM	461147100	330	71270	SH	DEFINED	6
INTL PAPER CO	COM	460146103	23	600	SH	DEFINED	5
INTL PAPER CO	COM	460146103	2705	69277	SH	DEFINED	3
INTL PAPER CO	COM	460146103	11	280	SH	DEFINED	18, 2
INTL PAPER CO	COM	460146103	36	917	SH	DEFINED	17
INTL PAPER CO	COM	460146103	40	1016	SH	DEFINED	1
INTL PAPER CO	COM	460146103	294	7520	SH	DEFINED	6
INTL PAPER CO	COM	460146103	55	1400	SH	DEFINED	4
INTL PAPER CO	COM	460146103	2905	74396	SH	DEFINED	18
INTL PAPER CO	COM	460146103	864	22129	SH	DEFINED	2
INTL SECS EXCHANGE HLDGS INC	CL A	46031W204	113	1725	SH	DEFINED	11
INTL SECS EXCHANGE HLDGS INC	CL A	46031W204	2259	34575	SH	DEFINED	17
INTUIT	COM	461202103	6	200	SH	DEFINED	1
INTUIT	COM	461202103	7674	255127	SH	DEFINED	3
INTUIT	COM	461202103	69	2290	SH	DEFINED	17
INTUIT	COM	461202103	299	9937	SH	DEFINED	18
INTUIT	COM	461202103	45	1500	SH	DEFINED	11
INTUIT	COM	461202103	21	700	SH	DEFINED	5
INTUITIVE SURGICAL INC	COM NEW	46120E602	1	6	SH	DEFINED	18
INTUITIVE SURGICAL INC	COM NEW	46120E602	8	55	SH	DEFINED	4
INTUITIVE SURGICAL INC	COM NEW	46120E602	14	100	SH	DEFINED	17
INTUITIVE SURGICAL INC	COM NEW	46120E602	83	600	SH	DEFINED	2
INVACARE CORP	COM	461203101	147	8000	SH	DEFINED	2

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INVENTIV HEALTH INC	COM	46122E105	8971	245042	SH	DEFINED	3
INVENTIV HEALTH INC	COM	46122E105	1	25	SH	DEFINED	18
INVENTIV HEALTH INC	COM	46122E105	13	350	SH	DEFINED	4
INVENTIV HEALTH INC	COM	46122E105	10	261	SH	DEFINED	2
INVERNESS MED INNOVATIONS IN	COM	46126P106	13383	262312	SH	DEFINED	3
INVESCO PLC	SPONSORED ADR	46127U104	2136	82615	SH	DEFINED	17
INVESCO PLC	SPONSORED ADR	46127U104	3174	122781	SH	DEFINED	18
INVESCO PLC	SPONSORED ADR	46127U104	46374	1821920	SH	DEFINED	6
INVESCO PLC	SPONSORED ADR	46127U104	41	1585	SH	DEFINED	18,2
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	17670	407792	SH	DEFINED	6
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	52	1200	SH	DEFINED	17
INVESTORS BANCORP INC	COM	46146P102	186	13850	SH	DEFINED	5
INVESTORS FINL SERVICES CORP	COM	461915100	8868	143795	SH	DEFINED	18
INVESTORS FINL SERVICES CORP	COM	461915100	18	300	SH	DEFINED	5
INVESTORS FINL SERVICES CORP	COM	461915100	32056	519800	SH	DEFINED	8
INVESTORS FINL SERVICES CORP	COM	461915100	3	50	SH	DEFINED	18,2
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	1139	110282	SH	DEFINED	3
INVITROGEN CORP	COM	46185R100	37420	507390	SH	DEFINED	3
INVITROGEN CORP	COM	46185R100	2736	37100	SH	DEFINED	22
INVITROGEN CORP	COM	46185R100	18	240	SH	DEFINED	4
INVITROGEN CORP	COM	46185R100	8	110	SH	DEFINED	2
INVITROGEN CORP	COM	46185R100	144	1950	SH	DEFINED	18
IOMEGA CORP	COM NEW	462030305	8	1775	SH	DEFINED	5
IOWA TELECOMM SERVICES INC	COM	462594201	102	4500	SH	DEFINED	11
IOWA TELECOMM SERVICES INC	COM	462594201	4982	219200	SH	DEFINED	6
IPC HLDGS LTD	ORD	G4933P101	26869	832111	SH	DEFINED	3
IPCS INC	COM NEW	44980Y305	151	4472	SH	DEFINED	14
IPSCO INC	COM	462622101	12	75	SH	DEFINED	18
IRELAND BK	SPONSORED ADR	46267Q103	27129	334308	SH	DEFINED	18
IRELAND BK	SPONSORED ADR	46267Q103	149	1835	SH	DEFINED	18,2
IRIS INTL INC	COM	46270W105	3642	216250	SH	DEFINED	3
IRON MTN INC	COM	462846106	1	46	SH	DEFINED	18
IRON MTN INC	COM	462846106	49	1875	SH	DEFINED	5
IRON MTN INC	COM	462846106	2	82	SH	DEFINED	2
ISHARES INC	MSCI JAPAN	464286848	82593	5692135	SH	DEFINED	18
ISHARES INC	MSCI BRAZIL	464286400	1419	23102	SH	DEFINED	16
ISHARES INC	MSCI JAPAN	464286848	4	300	SH	DEFINED	1
ISHARES INC	MSCI PAC J IDX	464286665	2805	19150	SH	DEFINED	18
ISHARES INC	MSCI HONG KONG	464286871	39	2278	SH	DEFINED	5
ISHARES INC	MSCI JAPAN	464286848	400	27600	SH	DEFINED	20
ISHARES INC	MSCI GERMANY	464286806	67	2025	SH	DEFINED	5
ISHARES INC	MSCI TAIWAN	464286731	181	11300	SH	DEFINED	5
ISHARES INC	MSCI TAIWAN	464286731	2028	126737	SH	DEFINED	22
ISHARES INC	MSCI MEXICO	464286822	8789	142560	SH	DEFINED	22
ISHARES INC	MSCI FRANCE	464286707	3367	87691	SH	DEFINED	5
ISHARES INC	MSCI UTD KINGD	464286699	2621	102600	SH	DEFINED	5
ISHARES INC	MSCI CDA INDEX	464286509	16904	566106	SH	DEFINED	5
ISHARES INC	MSCI EMU INDEX	464286608	1494	12662	SH	DEFINED	16
ISHARES INC	MSCI PAC J IDX	464286665	4	25	SH	DEFINED	1
ISHARES INC	MSCI BRAZIL	464286400	7117	115880	SH	DEFINED	5
ISHARES INC	MSCI AUSTRALIA	464286103	8454	296951	SH	DEFINED	5
ISHARES INC	MSCI BRAZIL	464286400	40899	665890	SH	DEFINED	22
ISHARES INC	MSCI JAPAN	464286848	14907	1027331	SH	DEFINED	5
ISHARES TR	MSCI EAFE IDX	464287465	1389	17200	SH	DEFINED	4
ISHARES TR	NASDQ BIO INDX	464287556	11593	148404	SH	DEFINED	18
ISHARES TR	S&P MIDCAP 400	464287507	252	2826	SH	DEFINED	16
ISHARES TR	S&P MIDCAP 400	464287507	9	105	SH	DEFINED	18
ISHARES TR	RUSSELL MCP VL	464287473	102	645	SH	DEFINED	16
ISHARES TR	RUSSELL1000VAL	464287598	8	97	SH	DEFINED	6
ISHARES TR	RUSSELL MCP VL	464287473	39	250	SH	DEFINED	1
ISHARES TR	RUSSELL1000GRW	464287614	749	12650	SH	DEFINED	18
ISHARES TR	MSCI EAFE IDX	464287465	10738	132950	SH	DEFINED	1

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ISHARES TR	MSCI EAFE IDX	464287465	1600	19809	SH	DEFINED	18
ISHARES TR	MSCI EAFE IDX	464287465	622	7700	SH	DEFINED	5
ISHARES TR	MSCI EAFE IDX	464287465	1071	13260	SH	DEFINED	18,2
ISHARES TR	1-3 YR TRS BD	464287457	24	300	SH	DEFINED	18
ISHARES TR	RUSSELL MCP VL	464287473	61	390	SH	DEFINED	6
ISHARES TR	S&P/TOPIX 150	464287382	243	1900	SH	DEFINED	5
ISHARES TR	RUSSELL1000GRW	464287614	1984	33500	SH	DEFINED	4
ISHARES TR	RUSL 2000 VALU	464287630	5	63	SH	DEFINED	18
ISHARES TR	RUSL 2000 VALU	464287630	113	1368	SH	DEFINED	5
ISHARES TR	RUSL 2000 GROW	464287648	8	90	SH	DEFINED	1
ISHARES TR	RUSSELL 2000	464287655	21	250	SH	DEFINED	1
ISHARES TR	RUSSELL 2000	464287655	9	110	SH	DEFINED	4
ISHARES TR	RUSSELL 2000	464287655	75966	915700	SH	DEFINED	18
ISHARES TR	RUSL 3000 GROW	464287671	46	945	SH	DEFINED	18
ISHARES TR	S&P MIDLCP VALU	464287705	248	2860	SH	DEFINED	16
ISHARES TR	S&P SMLCAP 600	464287804	64	900	SH	DEFINED	5
ISHARES TR	S&P EURO PLUS	464287861	58	500	SH	DEFINED	5
ISHARES TR	S&P EURO PLUS	464287861	16551	141550	SH	DEFINED	18
ISHARES TR	S&P EURO PLUS	464287861	1484	12688	SH	DEFINED	16
ISHARES TR	RUSSELL1000VAL	464287598	58762	677450	SH	DEFINED	18
ISHARES TR	DJ SEL DIV INX	464287168	1437	20000	SH	DEFINED	8
ISHARES TR	S&P GSSI NATL	464287374	53	440	SH	DEFINED	5
ISHARES TR	RUSL 2000 GROW	464287648	17947	209050	SH	DEFINED	18
ISHARES TR	S&P 100 IDX FD	464287101	28	400	SH	DEFINED	4
ISHARES TR	S&P 100 IDX FD	464287101	81	1172	SH	DEFINED	16
ISHARES TR	DJ SEL DIV INX	464287168	32	450	SH	DEFINED	5
ISHARES TR	FTSE XNHUA IDX	464287184	39	300	SH	DEFINED	5
ISHARES TR	FTSE XNHUA IDX	464287184	1472	11425	SH	DEFINED	18
ISHARES TR	MSCI EMERG MKT	464287234	13	100	SH	DEFINED	5
ISHARES TR	S&P 100 IDX FD	464287101	19454	280929	SH	DEFINED	5
ISHARES TR	MSCI EMERG MKT	464287234	4575	34753	SH	DEFINED	18
ISHARES TR	TRANSP AVE IDX	464287192	18	200	SH	DEFINED	5
ISHARES TR	MSCI EMERG MKT	464287234	1506	11440	SH	DEFINED	1
ISHARES TR	MSCI EMERG MKT	464287234	218	1655	SH	DEFINED	18,2
ISHARES TR	S&P 500 INDEX	464287200	391	2600	SH	DEFINED	16
ISHARES TR	S&P 500 INDEX	464287200	19683	130778	SH	DEFINED	5
ISHARES TR	S&P 500 INDEX	464287200	45	296	SH	DEFINED	4
ISIS PHARMACEUTICALS INC	COM	464330109	770	79500	SH	DEFINED	20
ISIS PHARMACEUTICALS INC	COM	464330109	31778	3282801	SH	DEFINED	18
ISIS PHARMACEUTICALS INC	COM	464330109	146	15105	SH	DEFINED	18,2
ISLE OF CAPRI CASINOS INC	COM	464592104	1	61	SH	DEFINED	18
ISTAR FINL INC	COM	45031U101	204	4600	SH	DEFINED	18
ISTAR FINL INC	COM	45031U101	66	1500	SH	DEFINED	17
ISTAR FINL INC	COM	45031U101	78	1770	SH	DEFINED	5
ITC HLDGS CORP	COM	465685105	28	700	SH	DEFINED	5
ITC HLDGS CORP	COM	465685105	26877	661500	SH	DEFINED	18
ITLA CAP CORP	COM	450565106	3033	58190	SH	DEFINED	6
ITLA CAP CORP	COM	450565106	385	7380	SH	DEFINED	3
ITRON INC	COM	465741106	1	17	SH	DEFINED	18
ITT CORP NEW	COM	450911102	538	7875	SH	DEFINED	5
ITT CORP NEW	COM	450911102	1367	20022	SH	DEFINED	18
ITT CORP NEW	COM	450911102	28790	421643	SH	DEFINED	17
ITT CORP NEW	COM	450911102	262	3838	SH	DEFINED	2
ITT CORP NEW	COM	450911102	1976	28943	SH	DEFINED	3
ITT EDUCATIONAL SERVICES INC	COM	45068B109	23581	200898	SH	DEFINED	3
ITT EDUCATIONAL SERVICES INC	COM	45068B109	822	7000	SH	DEFINED	17
ITT EDUCATIONAL SERVICES INC	COM	45068B109	7	60	SH	DEFINED	6
IXIA	COM	45071R109	2767	298861	SH	DEFINED	3
J & J SNACK FOODS CORP	COM	466032109	9958	263856	SH	DEFINED	6
J CREW GROUP INC	COM	46612H402	736	13600	SH	DEFINED	18
J CREW GROUP INC	COM	46612H402	216	4000	SH	DEFINED	20
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	0	0	SH	DEFINED	18

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J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	19190	549847	SH	DEFINED	3
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	22	640	SH	DEFINED	18,2
JA SOLAR HOLDINGS CO LTD	SPON ADR	466090107	18809	557812	SH	DEFINED	18
JABIL CIRCUIT INC	COM	466313103	917	41545	SH	DEFINED	17
JABIL CIRCUIT INC	COM	466313103	106	4800	SH	DEFINED	5
JABIL CIRCUIT INC	COM	466313103	634	28741	SH	DEFINED	3
JABIL CIRCUIT INC	COM	466313103	267601	12125100	SH	DEFINED	8
JACK IN THE BOX INC	COM	466367109	18508	260894	SH	DEFINED	3
JACK IN THE BOX INC	COM	466367109	3320	46800	SH	DEFINED	6
JACKSON HEWITT TAX SVCS INC	COM	468202106	49	1750	SH	DEFINED	3
JACOBS ENGR GROUP INC DEL	COM	469814107	9	160	SH	DEFINED	2
JACOBS ENGR GROUP INC DEL	COM	469814107	46	800	SH	DEFINED	17
JACOBS ENGR GROUP INC DEL	COM	469814107	46	800	SH	DEFINED	11
JACOBS ENGR GROUP INC DEL	COM	469814107	523	9100	SH	DEFINED	5
JACOBS ENGR GROUP INC DEL	COM	469814107	19	336	SH	DEFINED	18
JACOBS ENGR GROUP INC DEL	COM	469814107	4782	83150	SH	DEFINED	1
JAKKS PAC INC	COM	47012E106	15	550	SH	DEFINED	4
JAKKS PAC INC	COM	47012E106	7328	260400	SH	DEFINED	3
JAKKS PAC INC	COM	47012E106	14827	526886	SH	DEFINED	6
JANUS CAP GROUP INC	COM	47102X105	28	1000	SH	DEFINED	5
JANUS CAP GROUP INC	COM	47102X105	1450	52098	SH	DEFINED	2
JANUS CAP GROUP INC	COM	47102X105	89	3213	SH	DEFINED	17
JANUS CAP GROUP INC	COM	47102X105	821	29476	SH	DEFINED	3
JANUS CAP GROUP INC	COM	47102X105	250	8980	SH	DEFINED	6
JARDEN CORP	COM	471109108	10520	244583	SH	DEFINED	3
JARDEN CORP	COM	471109108	47195	1097314	SH	DEFINED	6
JAZZ PHARMACEUTICALS INC	COM	472147107	16	1000	SH	DEFINED	18
JDA SOFTWARE GROUP INC	COM	46612K108	3237	164916	SH	DEFINED	3
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	453	33716	SH	DEFINED	3
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	27	2025	SH	DEFINED	18
JEFFERIES GROUP INC NEW	COM	472319102	10	355	SH	DEFINED	2
JER INVT TR INC	COM	46614H301	480	32000	SH	DEFINED	3
JETBLUE AWYS CORP	COM	477143101	36	3037	SH	DEFINED	18
JMP GROUP INC	COM	46629U107	1	75	SH	DEFINED	18
JOHNSON & JOHNSON	COM	478160104	4288	69581	SH	DEFINED	11
JOHNSON & JOHNSON	COM	478160104	35202	571276	SH	DEFINED	2
JOHNSON & JOHNSON	COM	478160104	6718	109017	SH	DEFINED	24
JOHNSON & JOHNSON	COM	478160104	75	1218	SH	DEFINED	16
JOHNSON & JOHNSON	COM	478160104	83289	1351650	SH	DEFINED	3
JOHNSON & JOHNSON	COM	478160104	38899	631272	SH	DEFINED	17
JOHNSON & JOHNSON	COM	478160104	11147	180893	SH	DEFINED	18,2
JOHNSON & JOHNSON	COM	478160104	3337	54152	SH	DEFINED	22
JOHNSON & JOHNSON	COM	478160104	5901	95765	SH	DEFINED	5
JOHNSON & JOHNSON	COM	478160104	1604136	26032713	SH	DEFINED	18
JOHNSON & JOHNSON	COM	478160104	11092	180000	SH	DEFINED	8
JOHNSON & JOHNSON	COM	478160104	3802	61700	SH	DEFINED	23
JOHNSON & JOHNSON	COM	478160104	18966	307785	SH	DEFINED	4
JOHNSON & JOHNSON	COM	478160104	68310	1112082	SH	DEFINED	6
JOHNSON & JOHNSON	COM	478160104	15073	244617	SH	DEFINED	20
JOHNSON & JOHNSON	COM	478160104	17347	281527	SH	DEFINED	1
JOHNSON & JOHNSON	COM	478160104	9350	15000	CALL	DEFINED	18
JOHNSON CTLS INC	COM	478366107	780	6736	SH	DEFINED	16
JOHNSON CTLS INC	COM	478366107	2651	22900	SH	DEFINED	22
JOHNSON CTLS INC	COM	478366107	9	80	SH	DEFINED	6
JOHNSON CTLS INC	COM	478366107	38	330	SH	DEFINED	18
JOHNSON CTLS INC	COM	478366107	67	575	SH	DEFINED	11
JOHNSON CTLS INC	COM	478366107	0	4	SH	DEFINED	24
JOHNSON CTLS INC	COM	478366107	12110	104601	SH	DEFINED	17
JOHNSON CTLS INC	COM	478366107	2627	22693	SH	DEFINED	2
JOHNSON CTLS INC	COM	478366107	28235	243888	SH	DEFINED	3
JOHNSON CTLS INC	COM	478366107	197	1700	SH	DEFINED	5
JONES APPAREL GROUP INC	COM	480074103	486	17214	SH	DEFINED	3

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JONES APPAREL GROUP INC	COM	480074103	18206	644450	SH	DEFINED	6
JONES LANG LASALLE INC	COM	48020Q107	5	43	SH	DEFINED	18
JONES LANG LASALLE INC	COM	48020Q107	41650	366962	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	25	600	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	1	13	SH	DEFINED	18
JOS A BANK CLOTHIERS INC	COM	480838101	18	425	SH	DEFINED	5
JOS A BANK CLOTHIERS INC	COM	480838101	3245	78258	SH	DEFINED	6
JOS A BANK CLOTHIERS INC	COM	480838101	9	207	SH	DEFINED	2
JOURNAL COMMUNICATIONS INC	CL A	481130102	12725	978110	SH	DEFINED	6
JOY GLOBAL INC	COM	481165108	5	79	SH	DEFINED	18
JOY GLOBAL INC	COM	481165108	27	455	SH	DEFINED	5
JOY GLOBAL INC	COM	481165108	9	150	SH	DEFINED	4
JOY GLOBAL INC	COM	481165108	9	160	SH	DEFINED	2
JP MORGAN CHASE & CO	COM	46625H100	12214	252089	SH	DEFINED	2
JP MORGAN CHASE & CO	COM	46625H100	3437	70934	SH	DEFINED	22
JP MORGAN CHASE & CO	COM	46625H100	72102	1488176	SH	DEFINED	6
JP MORGAN CHASE & CO	COM	46625H100	4339	89571	SH	DEFINED	1
JP MORGAN CHASE & CO	COM	46625H100	11812	243788	SH	DEFINED	20
JP MORGAN CHASE & CO	COM	46625H100	313	6465	SH	DEFINED	4
JP MORGAN CHASE & CO	COM	46625H100	6512	134402	SH	DEFINED	5
JP MORGAN CHASE & CO	COM	46625H100	4197	86624	SH	DEFINED	11
JP MORGAN CHASE & CO	COM	46625H100	13232	273110	SH	DEFINED	24
JP MORGAN CHASE & CO	COM	46625H100	1088692	22470417	SH	DEFINED	18
JP MORGAN CHASE & CO	COM	46625H100	11366	234600	SH	DEFINED	23
JP MORGAN CHASE & CO	COM	46625H100	27039	558087	SH	DEFINED	17
JP MORGAN CHASE & CO	COM	46625H100	5293	109244	SH	DEFINED	18, 2
JP MORGAN CHASE & CO	COM	46625H100	135802	2802930	SH	DEFINED	3
JP MORGAN CHASE & CO	COM	46625H100	946	19519	SH	DEFINED	16
JP MORGAN CHASE & CO	COM	46625H100	2257849	46601624	SH	DEFINED	8
JUNIPER NETWORKS INC	COM	48203R104	132827	5277200	SH	DEFINED	8
JUNIPER NETWORKS INC	COM	48203R104	31146	1237438	SH	DEFINED	17
JUNIPER NETWORKS INC	COM	48203R104	2852	113300	SH	DEFINED	20
JUNIPER NETWORKS INC	COM	48203R104	4835	192075	SH	DEFINED	11
JUNIPER NETWORKS INC	COM	48203R104	2248	89297	SH	DEFINED	3
JUNIPER NETWORKS INC	COM	48203R104	101	4010	SH	DEFINED	18, 2
JUNIPER NETWORKS INC	COM	48203R104	112	4430	SH	DEFINED	6
JUNIPER NETWORKS INC	COM	48203R104	219325	8713733	SH	DEFINED	18
K V PHARMACEUTICAL CO	CL A	482740206	18600	682806	SH	DEFINED	3
K-SWISS INC	CL A	482686102	15036	530730	SH	DEFINED	6
K2 INC	COM	482732104	2323	152900	SH	DEFINED	3
K2 INC	COM	482732104	6	390	SH	DEFINED	18, 2
K2 INC	COM	482732104	12581	828235	SH	DEFINED	18
KADANT INC	COM	48282T104	2	80	SH	DEFINED	18
KADANT INC	COM	48282T104	312	10000	SH	DEFINED	17
KAMAN CORP	COM	483548103	5793	185720	SH	DEFINED	3
KANSAS CITY SOUTHERN	COM NEW	485170302	6	152	SH	DEFINED	11
KANSAS CITY SOUTHERN	COM NEW	485170302	45	1200	SH	DEFINED	17
KANSAS CITY SOUTHERN	COM NEW	485170302	43606	1161584	SH	DEFINED	2
KAYDON CORP	COM	486587108	7	140	SH	DEFINED	18, 2
KAYDON CORP	COM	486587108	396	7600	SH	DEFINED	2
KAYDON CORP	COM	486587108	14400	276280	SH	DEFINED	18
KAYNE ANDERSON MLP INVSMNT C	COM	486606106	23	700	SH	DEFINED	11
KAYNE ANDERSON MLP INVSMNT C	COM	486606106	30	900	SH	DEFINED	2
KB HOME	COM	48666K109	36	920	SH	DEFINED	6
KB HOME	COM	48666K109	387	9835	SH	DEFINED	24
KB HOME	COM	48666K109	26	660	SH	DEFINED	17
KB HOME	COM	48666K109	231	5860	SH	DEFINED	5
KB HOME	COM	48666K109	3937	100000	SH	DEFINED	13
KB HOME	COM	48666K109	482	12240	SH	DEFINED	3
KB HOME	COM	48666K109	165649	4207500	SH	DEFINED	8
KBR INC	COM	48242W106	102	3880	SH	DEFINED	17
KBR INC	COM	48242W106	14788	563789	SH	DEFINED	6

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KBR INC	COM	48242W106	643	24525	SH	DEFINED	18
KBW INC	COM	482423100	29	1000	SH	DEFINED	1
KELLOGG CO	COM	487836108	2048	39540	SH	DEFINED	3
KELLOGG CO	COM	487836108	3171	61233	SH	DEFINED	17
KELLOGG CO	COM	487836108	290	5600	SH	DEFINED	18, 2
KELLOGG CO	COM	487836108	40023	772802	SH	DEFINED	18
KELLOGG CO	COM	487836108	198	3820	SH	DEFINED	11
KELLOGG CO	COM	487836108	39	750	SH	DEFINED	5
KELLOGG CO	COM	487836108	155	3001	SH	DEFINED	1
KELLOGG CO	COM	487836108	52	1000	SH	DEFINED	2
KELLOGG CO	COM	487836108	362	6990	SH	DEFINED	20
KELLY SVCS INC	CL A	488152208	7404	269620	SH	DEFINED	3
KEMET CORP	COM	488360108	3097	439245	SH	DEFINED	3
KENDLE INTERNATIONAL INC	COM	48880L107	37	1010	SH	DEFINED	2
KENEXA CORP	COM	488879107	7	176	SH	DEFINED	2
KENEXA CORP	COM	488879107	13	350	SH	DEFINED	4
KENNAMETAL INC	COM	489170100	4236	51642	SH	DEFINED	3
KENNAMETAL INC	COM	489170100	13790	168110	SH	DEFINED	18
KENNAMETAL INC	COM	489170100	25197	307170	SH	DEFINED	6
KENSEY NASH CORP	COM	490057106	107	4000	SH	DEFINED	2
KEY TRONICS CORP	COM	493144109	695	136602	SH	DEFINED	6
KEYCORP NEW	COM	493267108	402	11710	SH	DEFINED	5
KEYCORP NEW	COM	493267108	46	1350	SH	DEFINED	18
KEYCORP NEW	COM	493267108	26866	782600	SH	DEFINED	6
KEYCORP NEW	COM	493267108	1253	36491	SH	DEFINED	2
KEYCORP NEW	COM	493267108	2134	62164	SH	DEFINED	3
KEYCORP NEW	COM	493267108	1297	37772	SH	DEFINED	17
KEYCORP NEW	COM	493267108	53	1550	SH	DEFINED	11
KEYCORP NEW	COM	493267108	1	18	SH	DEFINED	24
KEYSPAN CORP	COM	49337W100	21	500	SH	DEFINED	11
KEYSPAN CORP	COM	49337W100	86	2050	SH	DEFINED	5
KEYSPAN CORP	COM	49337W100	174	4150	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	213	5069	SH	DEFINED	18
KEYSPAN CORP	COM	49337W100	18	425	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	889	21180	SH	DEFINED	17
KEYSPAN CORP	COM	49337W100	1156	27535	SH	DEFINED	3
KFORCE INC	COM	493732101	17	1040	SH	DEFINED	4
KFORCE INC	COM	493732101	8793	550220	SH	DEFINED	3
KILROY RLTY CORP	COM	49427F108	460	6500	SH	DEFINED	18
KILROY RLTY CORP	COM	49427F108	35	495	SH	DEFINED	17
KIMBALL INTL INC	CL B	494274103	10	700	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	2101	31417	SH	DEFINED	18, 2
KIMBERLY CLARK CORP	COM	494368103	5595	83650	SH	DEFINED	20
KIMBERLY CLARK CORP	COM	494368103	4287	64091	SH	DEFINED	17
KIMBERLY CLARK CORP	COM	494368103	127	1905	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	593003	8865345	SH	DEFINED	18
KIMBERLY CLARK CORP	COM	494368103	973	14550	SH	DEFINED	6
KIMBERLY CLARK CORP	COM	494368103	32	478	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	37	548	SH	DEFINED	1
KIMBERLY CLARK CORP	COM	494368103	60	900	SH	DEFINED	4
KIMBERLY CLARK CORP	COM	494368103	298	4450	SH	DEFINED	24
KIMBERLY CLARK CORP	COM	494368103	10904	163008	SH	DEFINED	2
KIMBERLY CLARK CORP	COM	494368103	10061	150408	SH	DEFINED	3
KIMCO REALTY CORP	COM	49446R109	98	2572	SH	DEFINED	18
KIMCO REALTY CORP	COM	49446R109	492	12932	SH	DEFINED	17
KIMCO REALTY CORP	COM	49446R109	514	13496	SH	DEFINED	1
KIMCO REALTY CORP	COM	49446R109	4275	112290	SH	DEFINED	11
KIMCO REALTY CORP	COM	49446R109	1380	36257	SH	DEFINED	3
KIMCO REALTY CORP	COM	49446R109	206	5421	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	15	400	SH	DEFINED	5
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	304	5500	SH	DEFINED	5
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	133	2401	SH	DEFINED	18, 2

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KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1455	26366	SH	DEFINED	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	2010	36420	SH	DEFINED	18
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	2	40	SH	DEFINED	1
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	62	1115	SH	DEFINED	11
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1187	21514	SH	DEFINED	17
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	316	6081	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	0	4	SH	DEFINED	2
KINDRED HEALTHCARE INC	COM	494580103	9180	298830	SH	DEFINED	6
KINETIC CONCEPTS INC	COM NEW	49460W208	3929	75600	SH	DEFINED	23
KINETIC CONCEPTS INC	COM NEW	49460W208	2801	53900	SH	DEFINED	22
KINETIC CONCEPTS INC	COM NEW	49460W208	4561	87757	SH	DEFINED	3
KINETIC CONCEPTS INC	COM NEW	49460W208	17424	335287	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	1054	51500	SH	DEFINED	16
KING PHARMACEUTICALS INC	COM	495582108	3703	181000	SH	DEFINED	23
KING PHARMACEUTICALS INC	COM	495582108	8795	429870	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	3776	184566	SH	DEFINED	20
KING PHARMACEUTICALS INC	COM	495582108	56185	2746086	SH	DEFINED	18
KING PHARMACEUTICALS INC	COM	495582108	2	82	SH	DEFINED	2
KING PHARMACEUTICALS INC	COM	495582108	71276	3483674	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	2952	144300	SH	DEFINED	22
KINROSS GOLD CORP	COM NO PAR	496902404	4672	400057	SH	DEFINED	6
KIRBY CORP	COM	497266106	8	210	SH	DEFINED	18, 2
KIRBY CORP	COM	497266106	15023	391326	SH	DEFINED	18
KKR FINANCIAL HLDGS LLC	COM	48248A306	16599	666359	SH	DEFINED	3
KKR FINANCIAL HLDGS LLC	COM	48248A306	62	2500	SH	DEFINED	18
KLA-TENCOR CORP	COM	482480100	7422	135060	SH	DEFINED	3
KLA-TENCOR CORP	COM	482480100	4251	77361	SH	DEFINED	17
KLA-TENCOR CORP	COM	482480100	426	7752	SH	DEFINED	18
KLA-TENCOR CORP	COM	482480100	1194	1895	PUT	DEFINED	18
KNBT BANCORP INC	COM	482921103	1058	72000	SH	DEFINED	4
KNIGHT TRANSN INC	COM	499064103	87	4500	SH	DEFINED	5
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	366	12000	SH	DEFINED	17
KNOLL INC	COM NEW	498904200	19500	870522	SH	DEFINED	3
KOHLBERG CAPITAL CORP	COM	500233101	393	21200	SH	DEFINED	3
KOHL'S CORP	COM	500255104	2468	34740	SH	DEFINED	17
KOHL'S CORP	COM	500255104	87	1221	SH	DEFINED	18
KOHL'S CORP	COM	500255104	9960	140226	SH	DEFINED	3
KOHL'S CORP	COM	500255104	482	6780	SH	DEFINED	5
KOMAG INC	COM NEW	500453204	56	1750	SH	DEFINED	3
KONA GRILL INC	COM	50047H201	8	460	SH	DEFINED	5
KONA GRILL INC	COM	50047H201	46	2500	SH	DEFINED	6
KONAMI CORP	SPONSORED ADR	50046R101	17	745	SH	DEFINED	18, 2
KONAMI CORP	SPONSORED ADR	50046R101	20371	886167	SH	DEFINED	6
KONAMI CORP	SPONSORED ADR	50046R101	1331	57320	SH	DEFINED	18
KONAMI CORP	SPONSORED ADR	50046R101	1094	47100	SH	DEFINED	17
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	1	100	SH	DEFINED	18
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	114	2695	SH	DEFINED	2
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	261	6173	SH	DEFINED	18, 2
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	68	1613	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	105046	2509906	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	41848	988848	SH	DEFINED	18
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	4808	113603	SH	DEFINED	17
KOOKMIN BK NEW	SPONSORED ADR	50049M109	88	1000	SH	DEFINED	11
KOOKMIN BK NEW	SPONSORED ADR	50049M109	3811	43448	SH	DEFINED	6
KOOKMIN BK NEW	SPONSORED ADR	50049M109	4	47	SH	DEFINED	18
KOOKMIN BK NEW	SPONSORED ADR	50049M109	34807	396800	SH	DEFINED	3
KOOKMIN BK NEW	SPONSORED ADR	50049M109	12034	137186	SH	DEFINED	22
KOPPERS HOLDINGS INC	COM	50060P106	18000	534433	SH	DEFINED	3
KORN FERRY INTL	COM NEW	500643200	26292	1001234	SH	DEFINED	3
KRAFT FOODS INC	CL A	50075N104	329	9327	SH	DEFINED	1
KRAFT FOODS INC	CL A	50075N104	318888	9046461	SH	DEFINED	18
KRAFT FOODS INC	CL A	50075N104	42	1199	SH	DEFINED	4

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KRAFT FOODS INC	CL A	50075N104	4242	120341	SH	DEFINED	17
KRAFT FOODS INC	CL A	50075N104	898	25489	SH	DEFINED	5
KRAFT FOODS INC	CL A	50075N104	146	4138	SH	DEFINED	11
KRAFT FOODS INC	CL A	50075N104	9758	276809	SH	DEFINED	8
KRAFT FOODS INC	CL A	50075N104	8902	252536	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	9685	274739	SH	DEFINED	3
KRAFT FOODS INC	CL A	50075N104	3499	99260	SH	DEFINED	24
KRAFT FOODS INC	CL A	50075N104	1010	28655	SH	DEFINED	18,2
KRAFT FOODS INC	CL A	50075N104	1049	29772	SH	DEFINED	2
KRAFT FOODS INC	CL A	50075N104	4272	121191	SH	DEFINED	20
KRISPY KREME DOUGHNUTS INC	COM	501014104	0	5	SH	DEFINED	1
KROGER CO	COM	501044101	6354	225880	SH	DEFINED	22
KROGER CO	COM	501044101	732	26030	SH	DEFINED	6
KROGER CO	COM	501044101	4054	144126	SH	DEFINED	17
KROGER CO	COM	501044101	227	8078	SH	DEFINED	18
KROGER CO	COM	501044101	332	11820	SH	DEFINED	5
KROGER CO	COM	501044101	55313	1966349	SH	DEFINED	3
KROGER CO	COM	501044101	2824	100405	SH	DEFINED	2
KROGER CO	COM	501044101	8042	285900	SH	DEFINED	23
KROGER CO	COM	501044101	544	19350	SH	DEFINED	16
KT CORP	SPONSORED ADR	48268K101	1103	47011	SH	DEFINED	6
KT CORP	SPONSORED ADR	48268K101	86	3675	SH	DEFINED	18
KULICKE & SOFFA INDS INC	COM	501242101	16597	1585169	SH	DEFINED	18
KULICKE & SOFFA INDS INC	COM	501242101	11735	1120842	SH	DEFINED	6
KULICKE & SOFFA INDS INC	COM	501242101	7	690	SH	DEFINED	18,2
KVH INDS INC	COM	482738101	70	8000	SH	DEFINED	6
KYOCERA CORP	ADR	501556203	107	1015	SH	DEFINED	18
KYPHON INC	COM	501577100	8446	175415	SH	DEFINED	2
KYPHON INC	COM	501577100	15	320	SH	DEFINED	5
KYPHON INC	COM	501577100	19	400	SH	DEFINED	18
KYPHON INC	COM	501577100	804	16700	SH	DEFINED	17
L-1 IDENTITY SOLUTIONS INC	COM	50212A106	20	1000	SH	DEFINED	5
L-3 COMMUNICATIONS CORP	DEBT 3.000% 8/0	502413AW7	5740	5100000	PRN	DEFINED	18
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	7595	77988	SH	DEFINED	2
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	18	185	SH	DEFINED	17
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	15612	160300	SH	DEFINED	20
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	3474	35670	SH	DEFINED	3
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	57	586	SH	DEFINED	11
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	48	495	SH	DEFINED	5
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1395294	14326872	SH	DEFINED	18
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	22799	234095	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	229	2355	SH	DEFINED	4
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	54	550	SH	DEFINED	6
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	3946	40521	SH	DEFINED	18,2
LA BARGE INC	COM	502470107	414	33700	SH	DEFINED	17
LABOR READY INC	COM NEW	505401208	3	130	SH	DEFINED	18,2
LABOR READY INC	COM NEW	505401208	10676	461979	SH	DEFINED	18
LABOR READY INC	COM NEW	505401208	18685	808530	SH	DEFINED	6
LABOR READY INC	COM NEW	505401208	8664	374920	SH	DEFINED	3
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	1921	24550	SH	DEFINED	17
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	3113	39777	SH	DEFINED	3
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	695	8884	SH	DEFINED	18
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	13	160	SH	DEFINED	4
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	373	4771	SH	DEFINED	11
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	111	1412	SH	DEFINED	2
LACLEDE GROUP INC	COM	505597104	11166	350260	SH	DEFINED	6
LACLEDE GROUP INC	COM	505597104	64	2000	SH	DEFINED	2
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	203	SH	DEFINED	1
LAFARGE COPPEE S A	SPON ADR NEW	505861401	33	730	SH	DEFINED	4
LAFARGE COPPEE S A	SPON ADR NEW	505861401	2172	47675	SH	DEFINED	11
LAKELAND FINL CORP	COM	511656100	2142	100720	SH	DEFINED	6
LAKELAND INDS INC	COM	511795106	886	63944	SH	DEFINED	6



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LAM RESEARCH CORP	COM	512807108	200	3900	SH	DEFINED	6
LAM RESEARCH CORP	COM	512807108	15	300	SH	DEFINED	4
LAM RESEARCH CORP	COM	512807108	21	400	SH	DEFINED	18,2
LAM RESEARCH CORP	COM	512807108	5773	112306	SH	DEFINED	17
LAM RESEARCH CORP	COM	512807108	19123	372051	SH	DEFINED	18
LAM RESEARCH CORP	COM	512807108	9	169	SH	DEFINED	2
LAM RESEARCH CORP	COM	512807108	9414	183160	SH	DEFINED	3
LAM RESEARCH CORP	COM	512807108	2128	41400	SH	DEFINED	11
LAMAR ADVERTISING CO	CL A	512815101	580	9245	SH	DEFINED	18
LAMSON & SESSIONS CO	COM	513696104	4264	160499	SH	DEFINED	3
LANCASTER COLONY CORP	COM	513847103	25	600	SH	DEFINED	18
LANCASTER COLONY CORP	COM	513847103	48	1150	SH	DEFINED	17
LANCASTER COLONY CORP	COM	513847103	16	373	SH	DEFINED	24
LANDAMERICA FINL GROUP INC	COM	514936103	34230	354750	SH	DEFINED	6
LANDAMERICA FINL GROUP INC	COM	514936103	321	3330	SH	DEFINED	5
LANDAUER INC	COM	51476K103	49	1000	SH	DEFINED	18
LANDAUER INC	COM	51476K103	320	6500	SH	DEFINED	17
LANDRYS RESTAURANTS INC	COM	51508L103	3310	109400	SH	DEFINED	6
LANDSTAR SYS INC	COM	515098101	1	22	SH	DEFINED	18
LANDSTAR SYS INC	COM	515098101	630	13055	SH	DEFINED	17
LAS VEGAS SANDS CORP	COM	517834107	143	1875	SH	DEFINED	5
LAS VEGAS SANDS CORP	COM	517834107	24	313	SH	DEFINED	2
LAS VEGAS SANDS CORP	COM	517834107	29830	390500	SH	DEFINED	18
LAS VEGAS SANDS CORP	COM	517834107	38	500	SH	DEFINED	17
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	20	450	SH	DEFINED	1
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	43	1000	SH	DEFINED	17
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	10885	250690	SH	DEFINED	18
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	87	2000	SH	DEFINED	2
LASERCARD CORP	COM	51807U101	4235	387800	SH	DEFINED	18
LAUDER ESTEE COS INC	CL A	518439104	18	400	SH	DEFINED	1
LAUDER ESTEE COS INC	CL A	518439104	12	260	SH	DEFINED	4
LAUDER ESTEE COS INC	CL A	518439104	637	14000	SH	DEFINED	16
LAUDER ESTEE COS INC	CL A	518439104	56	1227	SH	DEFINED	17
LAUDER ESTEE COS INC	CL A	518439104	2051	45070	SH	DEFINED	18
LAUDER ESTEE COS INC	CL A	518439104	16	350	SH	DEFINED	2
LAUDER ESTEE COS INC	CL A	518439104	63938	1404929	SH	DEFINED	3
LAUDER ESTEE COS INC	CL A	518439104	3058	67200	SH	DEFINED	22
LAUREATE EDUCATION INC	COM	518613104	1	9	SH	DEFINED	18
LAUREATE EDUCATION INC	COM	518613104	12	195	SH	DEFINED	2
LAWSON SOFTWARE INC NEW	COM	52078P102	8	790	SH	DEFINED	18,2
LAWSON SOFTWARE INC NEW	COM	52078P102	55180	5579381	SH	DEFINED	18
LAYNE CHRISTENSEN CO	COM	521050104	6555	160070	SH	DEFINED	3
LAZARD LTD	SHS A	G54050102	189	4200	SH	DEFINED	18
LAZARD LTD	SHS A	G54050102	1358	30150	SH	DEFINED	3
LCA-VISION INC	COM PAR \$.001	501803308	26721	565405	SH	DEFINED	18
LCA-VISION INC	COM PAR \$.001	501803308	1	31	SH	DEFINED	2
LEADIS TECHNOLOGY INC	COM	52171N103	53	15100	SH	DEFINED	6
LEAPFROG ENTERPRISES INC	CL A	52186N106	31	3000	SH	DEFINED	5
LEAR CORP	COM	521865105	3644	102318	SH	DEFINED	3
LECROY CORP	COM	52324W109	145	14951	SH	DEFINED	5
LECROY CORP	COM	52324W109	423	43522	SH	DEFINED	6
LEE ENTERPRISES INC	COM	523768109	8454	405288	SH	DEFINED	6
LEE ENTERPRISES INC	COM	523768109	76	3637	SH	DEFINED	5
LEESPORT FINANCIAL CORP	COM	524477106	44	2205	SH	DEFINED	1
LEGG MASON INC	COM	524901105	16058	163222	SH	DEFINED	11
LEGG MASON INC	COM	524901105	1623	16500	SH	DEFINED	2
LEGG MASON INC	COM	524901105	2045	20783	SH	DEFINED	3
LEGG MASON INC	COM	524901105	10	100	SH	DEFINED	17
LEGG MASON INC	COM	524901105	59	600	SH	DEFINED	18
LEGG MASON INC	COM	524901105	1053	10699	SH	DEFINED	8
LEGG MASON INC	COM	524901105	20624	209632	SH	DEFINED	6
LEGG MASON INC	COM	524901105	9379	95334	SH	DEFINED	1

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LEGG MASON INC	COM	524901105	523	5320	SH	DEFINED	5
LEGGETT & PLATT INC	COM	524660107	3	140	SH	DEFINED	18,2
LEGGETT & PLATT INC	COM	524660107	410	18575	SH	DEFINED	5
LEGGETT & PLATT INC	COM	524660107	5379	243950	SH	DEFINED	6
LEGGETT & PLATT INC	COM	524660107	620	28099	SH	DEFINED	3
LEGGETT & PLATT INC	COM	524660107	19953	904913	SH	DEFINED	18
LEGGETT & PLATT INC	COM	524660107	313	14200	SH	DEFINED	2
LEGGETT & PLATT INC	COM	524660107	15727	713242	SH	DEFINED	4
LEHMAN BROS HLDGS INC	COM	524908100	32784	432505	SH	DEFINED	3
LEHMAN BROS HLDGS INC	COM	524908100	598	8020	SH	DEFINED	17
LEHMAN BROS HLDGS INC	COM	524908100	2970	39860	SH	DEFINED	11
LEHMAN BROS HLDGS INC	COM	524908100	609	8035	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	23651	312012	SH	DEFINED	20
LEHMAN BROS HLDGS INC	COM	524908100	5776	77520	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	365	4810	SH	DEFINED	4
LEHMAN BROS HLDGS INC	COM	524908100	2168989	28614624	SH	DEFINED	18
LEHMAN BROS HLDGS INC	COM	524908100	1294	17363	SH	DEFINED	2
LEHMAN BROS HLDGS INC	COM	524908100	4369	57641	SH	DEFINED	18,2
LENNAR CORP	CL A	526057104	22	600	SH	DEFINED	11
LENNAR CORP	CL A	526057104	84088	2300000	SH	DEFINED	13
LENNAR CORP	CL A	526057104	812	22209	SH	DEFINED	3
LENNAR CORP	CL A	526057104	361	9865	SH	DEFINED	24
LENNAR CORP	CL A	526057104	2033	55600	SH	DEFINED	17
LENNOX INTL INC	COM	526107107	34	1000	SH	DEFINED	2
LENNOX INTL INC	COM	526107107	11103	324350	SH	DEFINED	3
LENNOX INTL INC	COM	526107107	35646	1041360	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	367	10420	SH	DEFINED	5
LEUCADIA NATL CORP	COM	527288104	95	2690	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	5156	146284	SH	DEFINED	1
LEUCADIA NATL CORP	COM	527288104	11	300	SH	DEFINED	2
LEUCADIA NATL CORP	COM	527288104	649	18400	SH	DEFINED	18
LEUCADIA NATL CORP	COM	527288104	35	1000	SH	DEFINED	17
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	243464	41617825	SH	DEFINED	8
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	395910	67677000	SH	DEFINED	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	17	2900	SH	DEFINED	11
LEVITT CORP	CL A	52742P108	10745	1139445	SH	DEFINED	6
LEXINGTON REALTY TRUST	COM	529043101	62	3000	SH	DEFINED	18
LEXINGTON REALTY TRUST	COM	529043101	29	1400	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	822	16680	SH	DEFINED	16
LEXMARK INTL NEW	CL A	529771107	2453	49748	SH	DEFINED	23
LEXMARK INTL NEW	CL A	529771107	2735	55463	SH	DEFINED	22
LEXMARK INTL NEW	CL A	529771107	1	25	SH	DEFINED	6
LEXMARK INTL NEW	CL A	529771107	8	160	SH	DEFINED	18,2
LEXMARK INTL NEW	CL A	529771107	1	15	SH	DEFINED	17
LEXMARK INTL NEW	CL A	529771107	13850	280872	SH	DEFINED	18
LEXMARK INTL NEW	CL A	529771107	5485	111225	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	6693	135729	SH	DEFINED	3
LHC GROUP INC	COM	50187A107	14091	537810	SH	DEFINED	3
LIBBEY INC	COM	529898108	108	5000	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER A	530555101	50	1207	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER C	530555309	1	25	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER A	530555101	181621	4425473	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER C	530555309	1154	29375	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER A	530555101	6	150	SH	DEFINED	5
LIBERTY GLOBAL INC	COM SER A	530555101	72	1760	SH	DEFINED	6
LIBERTY GLOBAL INC	COM SER A	530555101	1196	29151	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER C	530555309	83064	2113582	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER C	530555309	6	150	SH	DEFINED	5
LIBERTY GLOBAL INC	COM SER C	530555309	9	221	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER A	530555101	1	25	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER C	530555309	1051	26737	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER C	530555309	270	6866	SH	DEFINED	18,2

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LIBERTY GLOBAL INC	COM SER A	530555101	611	14899	SH	DEFINED	18,2
LIBERTY GLOBAL INC	COM SER A	530555101	1081	26329	SH	DEFINED	20
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	1365	2000000	PRN	DEFINED	14
LIBERTY MEDIA CORP	DEB 3.750% 2/1	530715AL5	9877	15425000	PRN	DEFINED	14
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	3393	151932	SH	DEFINED	17
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	4400	197050	SH	DEFINED	20
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	2129	95357	SH	DEFINED	18,2
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	176	7885	SH	DEFINED	4
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	727300	32570554	SH	DEFINED	18
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	6	51	SH	DEFINED	2
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	3568	30316	SH	DEFINED	17
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	2008	17062	SH	DEFINED	18,2
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	96	817	SH	DEFINED	4
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	18	150	SH	DEFINED	5
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	748370	6359362	SH	DEFINED	18
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	17	750	SH	DEFINED	5
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	4951	42070	SH	DEFINED	20
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	11	514	SH	DEFINED	2
LIBERTY PPTY TR	SH BEN INT	531172104	9	200	SH	DEFINED	2
LIBERTY PPTY TR	SH BEN INT	531172104	5075	115530	SH	DEFINED	18
LIBERTY PPTY TR	SH BEN INT	531172104	11	250	SH	DEFINED	11
LIBERTY PPTY TR	SH BEN INT	531172104	707	16095	SH	DEFINED	17
LIBERTY PPTY TR	SH BEN INT	531172104	211	4800	SH	DEFINED	5
LIFE TIME FITNESS INC	COM	53217R207	254	4770	SH	DEFINED	17
LIFE TIME FITNESS INC	COM	53217R207	96	1800	SH	DEFINED	3
LIFECCELL CORP	COM	531927101	13898	455068	SH	DEFINED	3
LIFEPOINT HOSPITALS INC	COM	53219L109	5	140	SH	DEFINED	18,2
LIFEPOINT HOSPITALS INC	COM	53219L109	19	500	SH	DEFINED	17
LIFEPOINT HOSPITALS INC	COM	53219L109	31686	819172	SH	DEFINED	18
LIFEPOINT HOSPITALS INC	COM	53219L109	28291	731419	SH	DEFINED	6
LIFEPOINT HOSPITALS INC	COM	53219L109	11925	308297	SH	DEFINED	3
LIGAND PHARMACEUTICALS INC	CL B	53220K207	3163	459697	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	1274	22793	SH	DEFINED	18,2
LILLY ELI & CO	COM	532457108	3364	60200	SH	DEFINED	20
LILLY ELI & CO	COM	532457108	9186	164388	SH	DEFINED	17
LILLY ELI & CO	COM	532457108	544	9731	SH	DEFINED	2
LILLY ELI & CO	COM	532457108	15567	278582	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	26	460	SH	DEFINED	4
LILLY ELI & CO	COM	532457108	260851	4668061	SH	DEFINED	18
LILLY ELI & CO	COM	532457108	757	13550	SH	DEFINED	5
LILLY ELI & CO	COM	532457108	25591	457974	SH	DEFINED	6
LILLY ELI & CO	COM	532457108	78	1400	SH	DEFINED	1
LILLY ELI & CO	COM	532457108	27	478	SH	DEFINED	11
LIMITED BRANDS INC	COM	532716107	861	31350	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	298	10864	SH	DEFINED	18
LIMITED BRANDS INC	COM	532716107	296	10798	SH	DEFINED	5
LIMITED BRANDS INC	COM	532716107	138	5016	SH	DEFINED	17
LIMITED BRANDS INC	COM	532716107	156	5700	SH	DEFINED	6
LIMITED BRANDS INC	COM	532716107	1472	53628	SH	DEFINED	3
LINCARE HLDGS INC	COM	532791100	12	290	SH	DEFINED	4
LINCARE HLDGS INC	COM	532791100	1	30	SH	DEFINED	6
LINCARE HLDGS INC	COM	532791100	2508	62940	SH	DEFINED	3
LINCOLN ELEC HLDGS INC	COM	533900106	7454	100410	SH	DEFINED	6
LINCOLN ELEC HLDGS INC	COM	533900106	11	145	SH	DEFINED	5
LINCOLN ELEC HLDGS INC	COM	533900106	13841	186441	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	203	2857	SH	DEFINED	11
LINCOLN NATL CORP IND	COM	534187109	1487	20961	SH	DEFINED	6
LINCOLN NATL CORP IND	COM	534187109	2029	28600	SH	DEFINED	1
LINCOLN NATL CORP IND	COM	534187109	621	8750	SH	DEFINED	18
LINCOLN NATL CORP IND	COM	534187109	138	1950	SH	DEFINED	5
LINCOLN NATL CORP IND	COM	534187109	8129	114578	SH	DEFINED	2
LINCOLN NATL CORP IND	COM	534187109	12230	172373	SH	DEFINED	3

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LINCOLN NATL CORP IND	COM	534187109	2932	41322	SH	DEFINED	17
LINEAR TECHNOLOGY CORP	COM	535678106	3945	109050	SH	DEFINED	11
LINEAR TECHNOLOGY CORP	COM	535678106	4404	121721	SH	DEFINED	1
LINEAR TECHNOLOGY CORP	COM	535678106	5	144	SH	DEFINED	2
LINEAR TECHNOLOGY CORP	COM	535678106	187	5161	SH	DEFINED	24
LINEAR TECHNOLOGY CORP	COM	535678106	15887	439105	SH	DEFINED	3
LINEAR TECHNOLOGY CORP	COM	535678106	4710	130175	SH	DEFINED	17
LINEAR TECHNOLOGY CORP	COM	535678106	235	6485	SH	DEFINED	18,2
LINEAR TECHNOLOGY CORP	COM	535678106	61759	1706991	SH	DEFINED	18
LINKTONE LTD	ADR	535925101	3	800	SH	DEFINED	6
LITHIA MTRS INC	CL A	536797103	3	135	SH	DEFINED	18,2
LITHIA MTRS INC	CL A	536797103	8032	316950	SH	DEFINED	18
LITHIA MTRS INC	CL A	536797103	7045	278010	SH	DEFINED	6
LIVE NATION INC	COM	538034109	0	12	SH	DEFINED	17
LIVE NATION INC	COM	538034109	0	6	SH	DEFINED	2
LIVE NATION INC	COM	538034109	6	271	SH	DEFINED	18
LIZ CLAIBORNE INC	COM	539320101	679	18206	SH	DEFINED	17
LIZ CLAIBORNE INC	COM	539320101	215	5759	SH	DEFINED	24
LIZ CLAIBORNE INC	COM	539320101	57944	1553475	SH	DEFINED	6
LIZ CLAIBORNE INC	COM	539320101	625	16761	SH	DEFINED	3
LKQ CORP	COM	501889208	11	465	SH	DEFINED	5
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	5	120	SH	DEFINED	18
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	19	415	SH	DEFINED	2
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	1787	39959	SH	DEFINED	6
LO-JACK CORP	COM	539451104	562	25210	SH	DEFINED	3
LOCKHEED MARTIN CORP	COM	539830109	1071	11375	SH	DEFINED	1
LOCKHEED MARTIN CORP	COM	539830109	38978	414084	SH	DEFINED	3
LOCKHEED MARTIN CORP	COM	539830109	13	140	SH	DEFINED	6
LOCKHEED MARTIN CORP	COM	539830109	19	200	SH	DEFINED	5
LOCKHEED MARTIN CORP	COM	539830109	5370	57051	SH	DEFINED	18
LOCKHEED MARTIN CORP	COM	539830109	1534	16300	SH	DEFINED	2
LOCKHEED MARTIN CORP	COM	539830109	2399	25490	SH	DEFINED	17
LOCKHEED MARTIN CORP	COM	539830109	282	3000	SH	DEFINED	18,2
LOCKHEED MARTIN CORP	COM	539830109	706	7500	SH	DEFINED	16
LOCKHEED MARTIN CORP	COM	539830109	18826	200000	SH	DEFINED	8
LODGENET ENTMT CORP	COM	540211109	140	4368	SH	DEFINED	11
LODGENET ENTMT CORP	COM	540211109	460	14350	SH	DEFINED	3
LOEWS CORP	CAROLNA GP STK	540424207	93	1207	SH	DEFINED	16
LOEWS CORP	COM	540424108	117	2295	SH	DEFINED	17
LOEWS CORP	COM	540424108	1346	26400	SH	DEFINED	1
LOEWS CORP	COM	540424108	14396	286428	SH	DEFINED	6
LOEWS CORP	CAROLNA GP STK	540424207	0	5	SH	DEFINED	18
LOEWS CORP	CAROLNA GP STK	540424207	8188	105966	SH	DEFINED	3
LOEWS CORP	COM	540424108	152317	2987770	SH	DEFINED	18
LOEWS CORP	COM	540424108	3132	61437	SH	DEFINED	2
LOEWS CORP	COM	540424108	902	17700	SH	DEFINED	22
LOEWS CORP	COM	540424108	1835	36000	SH	DEFINED	20
LOEWS CORP	COM	540424108	3961	77700	SH	DEFINED	23
LOEWS CORP	COM	540424108	32795	643300	SH	DEFINED	3
LOEWS CORP	COM	540424108	423	8300	SH	DEFINED	16
LONGS DRUG STORES CORP	COM	543162101	297	5650	SH	DEFINED	5
LONGS DRUG STORES CORP	COM	543162101	8994	171250	SH	DEFINED	3
LOUISIANA PAC CORP	COM	546347105	60	3170	SH	DEFINED	2
LOUISIANA PAC CORP	COM	546347105	219	11570	SH	DEFINED	5
LOUISIANA PAC CORP	COM	546347105	13364	706340	SH	DEFINED	6
LOUISIANA PAC CORP	COM	546347105	2	101	SH	DEFINED	18
LOWES COS INC	COM	548661107	18	575	SH	DEFINED	4
LOWES COS INC	COM	548661107	15357	500381	SH	DEFINED	3
LOWES COS INC	COM	548661107	5278	171981	SH	DEFINED	17
LOWES COS INC	COM	548661107	787	25642	SH	DEFINED	5
LOWES COS INC	COM	548661107	10807	352139	SH	DEFINED	18
LOWES COS INC	COM	548661107	288	9370	SH	DEFINED	6

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LOWES COS INC	COM	548661107	49	1600	SH	DEFINED	18, 2
LOWES COS INC	COM	548661107	1161	37820	SH	DEFINED	1
LOWES COS INC	NOTE 0.861%10/1	548661CG0	8554	8000000	PRN	DEFINED	18
LOWES COS INC	COM	548661107	29895	974097	SH	DEFINED	2
LOWES COS INC	COM	548661107	34	1120	SH	DEFINED	11
LSI CORPORATION	COM	502161102	128583	17121574	SH	DEFINED	18
LSI CORPORATION	NOTE 4.000% 5/1	502161AJ1	6099	6275000	PRN	DEFINED	18
LSI CORPORATION	COM	502161102	19	2568	SH	DEFINED	17
LSI CORPORATION	COM	502161102	912	121444	SH	DEFINED	3
LSI CORPORATION	COM	502161102	1	106	SH	DEFINED	2
LSI CORPORATION	COM	502161102	251	33376	SH	DEFINED	20
LSI CORPORATION	COM	502161102	18	2397	SH	DEFINED	18, 2
LSI CORPORATION	COM	502161102	98	13050	SH	DEFINED	6
LTC PPTYS INC	COM	502175102	5457	239850	SH	DEFINED	3
LTC PPTYS INC	COM	502175102	1	25	SH	DEFINED	18
LTX CORP	COM	502392103	5	850	SH	DEFINED	5
LUBRIZOL CORP	COM	549271104	22	335	SH	DEFINED	2
LUBRIZOL CORP	COM	549271104	666	10325	SH	DEFINED	18
LUBRIZOL CORP	COM	549271104	161	2500	SH	DEFINED	3
LUBRIZOL CORP	COM	549271104	26073	403920	SH	DEFINED	6
LUBRIZOL CORP	COM	549271104	2151	33320	SH	DEFINED	11
LUBRIZOL CORP	COM	549271104	48	750	SH	DEFINED	17
LUBYS INC	COM	549282101	737	76250	SH	DEFINED	6
LUFKIN INDS INC	COM	549764108	377	5840	SH	DEFINED	3
LUMINENT MTG CAP INC	COM	550278303	0	0	SH	DEFINED	5
LUMINENT MTG CAP INC	COM	550278303	61	6000	SH	DEFINED	17
LUNDIN MINING CORP	COM	550372106	19	1570	SH	DEFINED	4
LUNDIN MINING CORP	COM	550372106	10	814	SH	DEFINED	2
LUNDIN MINING CORP	COM	550372106	30	2500	SH	DEFINED	18
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	171	4415	SH	DEFINED	18
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	263	6808	SH	DEFINED	2
LYONDELL CHEMICAL CO	COM	552078107	63	1685	SH	DEFINED	5
LYONDELL CHEMICAL CO	COM	552078107	4	108	SH	DEFINED	17
LYONDELL CHEMICAL CO	COM	552078107	6655	179283	SH	DEFINED	3
LYONDELL CHEMICAL CO	COM	552078107	74	2000	SH	DEFINED	1
LYONDELL CHEMICAL CO	COM	552078107	173	4650	SH	DEFINED	6
LYONDELL CHEMICAL CO	COM	552078107	23	625	SH	DEFINED	11
LYONDELL CHEMICAL CO	COM	552078107	4	95	SH	DEFINED	2
M & T BK CORP	COM	55261F104	347	3250	SH	DEFINED	18
M & T BK CORP	COM	55261F104	86	800	SH	DEFINED	2
M & T BK CORP	COM	55261F104	107	1000	SH	DEFINED	17
M & T BK CORP	COM	55261F104	182	1700	SH	DEFINED	18, 2
M & T BK CORP	COM	55261F104	10641	99540	SH	DEFINED	4
M & T BK CORP	COM	55261F104	52	490	SH	DEFINED	6
M & T BK CORP	COM	55261F104	187	1750	SH	DEFINED	5
M & T BK CORP	COM	55261F104	3322	31072	SH	DEFINED	3
M D C HLDGS INC	COM	552676108	438	9055	SH	DEFINED	24
M D C HLDGS INC	COM	552676108	200	4130	SH	DEFINED	5
M D C HLDGS INC	COM	552676108	901	18632	SH	DEFINED	6
MACATAWA BK CORP	COM	554225102	2000	125735	SH	DEFINED	6
MACERICH CO	COM	554382101	31	373	SH	DEFINED	18
MACERICH CO	COM	554382101	91	1100	SH	DEFINED	17
MACK CALI RLTY CORP	COM	554489104	60	1370	SH	DEFINED	17
MACK CALI RLTY CORP	COM	554489104	9	200	SH	DEFINED	4
MACK CALI RLTY CORP	COM	554489104	1597	36725	SH	DEFINED	2
MACKINAC FINL CORP	COM	554571109	1	150	SH	DEFINED	2
MACQUARIE INFRASTRUCTURE CO	SH BEN INT	55607X108	17	400	SH	DEFINED	5
MACROVISION CORP	COM	555904101	15	500	SH	DEFINED	18
MACYS INC	COM	55616P104	8750	219966	SH	DEFINED	17
MACYS INC	COM	55616P104	95767	2407434	SH	DEFINED	6
MACYS INC	COM	55616P104	6125	153972	SH	DEFINED	11
MACYS INC	COM	55616P104	317	7977	SH	DEFINED	2

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MACYS INC	COM	55616P104	1112	27956	SH	DEFINED	5
MACYS INC	COM	55616P104	351	8818	SH	DEFINED	18
MACYS INC	COM	55616P104	11389	286310	SH	DEFINED	3
MACYS INC	COM	55616P104	80	2000	SH	DEFINED	18,2
MADDEN STEVEN LTD	COM	556269108	16442	501890	SH	DEFINED	3
MADDEN STEVEN LTD	COM	556269108	20	600	SH	DEFINED	5
MADDEN STEVEN LTD	COM	556269108	6159	187990	SH	DEFINED	6
MAF BANCORP INC	COM	55261R108	17755	327227	SH	DEFINED	4
MAF BANCORP INC	COM	55261R108	11691	215469	SH	DEFINED	6
MAF BANCORP INC	COM	55261R108	190	3495	SH	DEFINED	2
MAF BANCORP INC	COM	55261R108	132	2430	SH	DEFINED	5
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	0	7	SH	DEFINED	18
MAGNA ENTMT CORP	CL A	559211107	1	176	SH	DEFINED	18
MAGNA ENTMT CORP	CL A	559211107	4	1377	SH	DEFINED	17
MAGNA INTL INC	CL A	559222401	1547	17000	SH	DEFINED	3
MAGNA INTL INC	CL A	559222401	226	2480	SH	DEFINED	20
MAGNA INTL INC	CL A	559222401	3	30	SH	DEFINED	18,2
MAGNA INTL INC	CL A	559222401	9374	103027	SH	DEFINED	18
MAGNETEK INC	COM	559424106	11	2050	SH	DEFINED	5
MAGUIRE PPTYS INC	COM	559775101	10	300	SH	DEFINED	17
MAGYAR TELEKOM TELECOMMUNS P	SPONSORED ADR	559776109	55	1959	SH	DEFINED	16
MAIDENFORM BRANDS INC	COM	560305104	8	400	SH	DEFINED	4
MAIDENFORM BRANDS INC	COM	560305104	19323	972944	SH	DEFINED	3
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	3992	237762	SH	DEFINED	6
MAIR HOLDINGS INC	COM	560635104	1507	228244	SH	DEFINED	6
MANHATTAN ASSOCS INC	COM	562750109	3964	142045	SH	DEFINED	3
MANITOWOC INC	COM	563571108	28406	353399	SH	DEFINED	3
MANITOWOC INC	COM	563571108	56	700	SH	DEFINED	16
MANITOWOC INC	COM	563571108	3400	42300	SH	DEFINED	22
MANITOWOC INC	COM	563571108	113	1400	SH	DEFINED	2
MANITOWOC INC	COM	563571108	20	250	SH	DEFINED	4
MANNATECH INC	COM	563771104	4644	292234	SH	DEFINED	6
MANNATECH INC	COM	563771104	1574	99080	SH	DEFINED	3
MANNKIND CORP	COM	56400P201	13908	1128000	SH	DEFINED	8
MANNKIND CORP	COM	56400P201	94941	7700000	SH	DEFINED	13
MANOR CARE INC NEW	COM	564055101	3763	57632	SH	DEFINED	3
MANOR CARE INC NEW	COM	564055101	88	1350	SH	DEFINED	2
MANOR CARE INC NEW	COM	564055101	10629	162800	SH	DEFINED	18
MANPOWER INC	COM	56418H100	22698	246074	SH	DEFINED	3
MANPOWER INC	COM	56418H100	2389	25900	SH	DEFINED	23
MANPOWER INC	COM	56418H100	411	4455	SH	DEFINED	5
MANPOWER INC	COM	56418H100	869	9421	SH	DEFINED	18
MANPOWER INC	COM	56418H100	834	9040	SH	DEFINED	16
MANPOWER INC	COM	56418H100	46	500	SH	DEFINED	17
MANULIFE FINL CORP	COM	56501R106	17	450	SH	DEFINED	18,2
MANULIFE FINL CORP	COM	56501R106	15404	412757	SH	DEFINED	3
MANULIFE FINL CORP	COM	56501R106	37	992	SH	DEFINED	5
MANULIFE FINL CORP	COM	56501R106	7255	194401	SH	DEFINED	18
MARATHON OIL CORP	COM	565849106	3142	52400	SH	DEFINED	22
MARATHON OIL CORP	COM	565849106	1064	17740	SH	DEFINED	6
MARATHON OIL CORP	COM	565849106	28	472	SH	DEFINED	4
MARATHON OIL CORP	COM	565849106	2086	34794	SH	DEFINED	18
MARATHON OIL CORP	COM	565849106	480	8010	SH	DEFINED	5
MARATHON OIL CORP	COM	565849106	101	1680	SH	DEFINED	11
MARATHON OIL CORP	COM	565849106	15	250	SH	DEFINED	18,2
MARATHON OIL CORP	COM	565849106	38802	647130	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	145	2416	SH	DEFINED	17
MARATHON OIL CORP	COM	565849106	88	1468	SH	DEFINED	2
MARATHON OIL CORP	COM	565849106	791	13200	SH	DEFINED	16
MARCHEX INC	CL B	56624R108	64	3945	SH	DEFINED	5
MARCUS CORP	COM	566330106	37051	1559385	SH	DEFINED	18
MARCUS CORP	COM	566330106	102	4300	SH	DEFINED	5

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MARCUS CORP	COM	566330106	169	7100	SH	DEFINED	20
MARINEMAX INC	COM	567908108	8363	417748	SH	DEFINED	6
MARINER ENERGY INC	COM	56845T305	18380	757926	SH	DEFINED	3
MARKEL CORP	COM	570535104	368	759	SH	DEFINED	11
MARKEL CORP	COM	570535104	48	100	SH	DEFINED	17
MARKEL CORP	COM	570535104	4	9	SH	DEFINED	18
MARLIN BUSINESS SVCS CORP	COM	571157106	3131	146920	SH	DEFINED	6
MARRIOTT INTL INC NEW	CL A	571903202	94	2164	SH	DEFINED	2
MARRIOTT INTL INC NEW	CL A	571903202	2279	52701	SH	DEFINED	3
MARRIOTT INTL INC NEW	CL A	571903202	50	1155	SH	DEFINED	4
MARRIOTT INTL INC NEW	CL A	571903202	200	4633	SH	DEFINED	18
MARRIOTT INTL INC NEW	CL A	571903202	4882	112897	SH	DEFINED	17
MARSH & MCLENNAN COS INC	COM	571748102	5170	167427	SH	DEFINED	17
MARSH & MCLENNAN COS INC	COM	571748102	2091	67700	SH	DEFINED	20
MARSH & MCLENNAN COS INC	COM	571748102	694	22482	SH	DEFINED	18, 2
MARSH & MCLENNAN COS INC	COM	571748102	19	600	SH	DEFINED	5
MARSH & MCLENNAN COS INC	COM	571748102	479947	15542331	SH	DEFINED	18
MARSH & MCLENNAN COS INC	COM	571748102	2739	88683	SH	DEFINED	3
MARSH & MCLENNAN COS INC	COM	571748102	39242	1270803	SH	DEFINED	6
MARSH & MCLENNAN COS INC	COM	571748102	2380	3500	CALL	DEFINED	18
MARSHALL & ILSLEY CORP	COM	571834100	889	18670	SH	DEFINED	17
MARSHALL & ILSLEY CORP	COM	571834100	50	1040	SH	DEFINED	16
MARSHALL & ILSLEY CORP	COM	571834100	17753	372725	SH	DEFINED	3
MARSHALL & ILSLEY CORP	COM	571834100	47673	1000900	SH	DEFINED	18
MARSHALL & ILSLEY CORP	COM	571834100	48	1000	SH	DEFINED	1
MARSHALL & ILSLEY CORP	COM	571834100	471	9890	SH	DEFINED	6
MARSHALL & ILSLEY CORP	COM	571834100	520	10910	SH	DEFINED	2
MARTEK BIOSCIENCES CORP	COM	572901106	3338	128550	SH	DEFINED	3
MARTHA STEWART LIVING OMNIME	CL A	573083102	0	25	SH	DEFINED	17
MARTIN MARIETTA MATLS INC	COM	573284106	7835	48357	SH	DEFINED	11
MARTIN MARIETTA MATLS INC	COM	573284106	19338	119354	SH	DEFINED	17
MARTIN MARIETTA MATLS INC	COM	573284106	6469	39932	SH	DEFINED	6
MARTIN MARIETTA MATLS INC	COM	573284106	1977	12200	SH	DEFINED	3
MARTIN MARIETTA MATLS INC	COM	573284106	1945	12003	SH	DEFINED	2
MARVEL ENTERTAINMENT INC	COM	57383T103	8145	319650	SH	DEFINED	18
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	1	51	SH	DEFINED	18
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	184	10100	SH	DEFINED	5
MASCO CORP	COM	574599106	649	22803	SH	DEFINED	18, 2
MASCO CORP	COM	574599106	23951	841252	SH	DEFINED	6
MASCO CORP	COM	574599106	212	7460	SH	DEFINED	11
MASCO CORP	COM	574599106	172944	6074591	SH	DEFINED	18
MASCO CORP	COM	574599106	1355	47600	SH	DEFINED	20
MASCO CORP	COM	574599106	220	7734	SH	DEFINED	2
MASCO CORP	COM	574599106	1717	60293	SH	DEFINED	3
MASCO CORP	COM	574599106	894	31401	SH	DEFINED	17
MASSBANK CORP READ MASS	COM	576152102	40	1200	SH	DEFINED	1
MASSEY ENERGY CORP	COM	576206106	53	2000	SH	DEFINED	17
MASSEY ENERGY CORP	COM	576206106	2397	89930	SH	DEFINED	3
MASTERCARD INC	CL A	57636Q104	5596	33740	SH	DEFINED	3
MASTERCARD INC	CL A	57636Q104	13	80	SH	DEFINED	2
MATERIAL SCIENCES CORP	COM	576674105	14	1200	SH	DEFINED	5
MATRIA HEALTHCARE INC	COM NEW	576817209	17	555	SH	DEFINED	2
MATRIA HEALTHCARE INC	COM NEW	576817209	12	380	SH	DEFINED	4
MATRIA HEALTHCARE INC	COM NEW	576817209	2	72	SH	DEFINED	18
MATRIX SVC CO	COM	576853105	1449	58300	SH	DEFINED	3
MATSUSHITA ELEC INDL	ADR	576879209	5	270	SH	DEFINED	17
MATSUSHITA ELEC INDL	ADR	576879209	140	7050	SH	DEFINED	2
MATTEL INC	COM	577081102	51	2000	SH	DEFINED	4
MATTEL INC	COM	577081102	224	8850	SH	DEFINED	6
MATTEL INC	COM	577081102	19	747	SH	DEFINED	1
MATTEL INC	COM	577081102	1060	41900	SH	DEFINED	17
MATTEL INC	COM	577081102	204	8068	SH	DEFINED	18

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MATTEL INC	COM	577081102	15	596	SH	DEFINED	2
MATTEL INC	COM	577081102	2702	106838	SH	DEFINED	3
MATTEL INC	COM	577081102	329	13000	SH	DEFINED	16
MATTHEWS INTL CORP	CL A	577128101	6	130	SH	DEFINED	4
MATTSON TECHNOLOGY INC	COM	577223100	259	26700	SH	DEFINED	3
MAX & ERMAS RESTAURANTS INC	COM	577903107	1	110	SH	DEFINED	5
MAX CAPITAL GROUP LTD	SHS	G6052F103	15	520	SH	DEFINED	4
MAX CAPITAL GROUP LTD	SHS	G6052F103	1758	62135	SH	DEFINED	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	2	68	SH	DEFINED	17
MAXIM INTEGRATED PRODS INC	COM	57772K101	22	651	SH	DEFINED	1
MAXIM INTEGRATED PRODS INC	COM	57772K101	1722	51544	SH	DEFINED	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	87	2600	SH	DEFINED	18
MAXIMUS INC	COM	577933104	6898	159022	SH	DEFINED	3
MAXWELL TECHNOLOGIES INC	COM	577767106	6	450	SH	DEFINED	5
MBIA INC	COM	55262C100	408	6560	SH	DEFINED	2
MBIA INC	COM	55262C100	1282	20608	SH	DEFINED	3
MBIA INC	COM	55262C100	19	300	SH	DEFINED	11
MBIA INC	COM	55262C100	21447	344694	SH	DEFINED	17
MBIA INC	COM	55262C100	527	8470	SH	DEFINED	6
MBIA INC	COM	55262C100	39	620	SH	DEFINED	5
MBIA INC	COM	55262C100	477	7665	SH	DEFINED	18
MCAFEE INC	COM	579064106	239	6800	SH	DEFINED	5
MCAFEE INC	COM	579064106	12894	366313	SH	DEFINED	18
MCAFEE INC	COM	579064106	7	205	SH	DEFINED	18, 2
MCCLATCHY CO	CL A	579489105	156	6178	SH	DEFINED	5
MCCLATCHY CO	CL A	579489105	297	11748	SH	DEFINED	24
MCCLATCHY CO	CL A	579489105	6	230	SH	DEFINED	2
MCCLATCHY CO	CL A	579489105	9362	369900	SH	DEFINED	6
MCCLATCHY CO	CL A	579489105	44	1739	SH	DEFINED	17
MCCORMICK & CO INC	COM NON VTG	579780206	8	200	SH	DEFINED	4
MCCORMICK & CO INC	COM NON VTG	579780206	449	11748	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	18804	492503	SH	DEFINED	2
MCCORMICK & CO INC	COM NON VTG	579780206	8215	215171	SH	DEFINED	1
MCCORMICK & CO INC	COM NON VTG	579780206	1745	45710	SH	DEFINED	17
MCCORMICK & CO INC	COM NON VTG	579780206	35047	917952	SH	DEFINED	18
MCCORMICK & CO INC	COM NON VTG	579780206	786	20593	SH	DEFINED	3
MCCORMICK & CO INC	COM NON VTG	579780206	412	10800	SH	DEFINED	20
MCCORMICK & CO INC	COM NON VTG	579780206	113	2950	SH	DEFINED	5
MCCORMICK & SCHMICKS SEAFD R	COM	579793100	350	13510	SH	DEFINED	3
MCDERMOTT INTL INC	COM	580037109	12	150	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	17832	351303	SH	DEFINED	17
MCDONALDS CORP	COM	580135101	121	2389	SH	DEFINED	4
MCDONALDS CORP	COM	580135101	55	1084	SH	DEFINED	11
MCDONALDS CORP	COM	580135101	355897	7011366	SH	DEFINED	18
MCDONALDS CORP	COM	580135101	2721	53610	SH	DEFINED	20
MCDONALDS CORP	COM	580135101	2273	44779	SH	DEFINED	5
MCDONALDS CORP	COM	580135101	12170	239753	SH	DEFINED	6
MCDONALDS CORP	COM	580135101	17406	342915	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	91	1795	SH	DEFINED	24
MCDONALDS CORP	COM	580135101	315	6200	SH	DEFINED	1
MCDONALDS CORP	COM	580135101	705	13880	SH	DEFINED	18, 2
MCDONALDS CORP	COM	580135101	18644	367305	SH	DEFINED	3
MCG CAPITAL CORP	COM	58047P107	160	10000	SH	DEFINED	8
MCG CAPITAL CORP	COM	58047P107	2	145	SH	DEFINED	2
MCGRAW HILL COS INC	COM	580645109	13278	195040	SH	DEFINED	17
MCGRAW HILL COS INC	COM	580645109	136	2000	SH	DEFINED	18, 2
MCGRAW HILL COS INC	COM	580645109	3724	54705	SH	DEFINED	3
MCGRAW HILL COS INC	COM	580645109	744	10924	SH	DEFINED	1
MCGRAW HILL COS INC	COM	580645109	112	1650	SH	DEFINED	5
MCGRAW HILL COS INC	COM	580645109	11227	164903	SH	DEFINED	18
MCGRAW HILL COS INC	COM	580645109	109	1597	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	1747	29300	SH	DEFINED	6



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MCKESSON CORP	COM	58155Q103	119	1988	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	161	2700	SH	DEFINED	17
MCKESSON CORP	COM	58155Q103	48	800	SH	DEFINED	1
MCKESSON CORP	COM	58155Q103	400	6705	SH	DEFINED	5
MCKESSON CORP	COM	58155Q103	42743	716685	SH	DEFINED	3
MCKESSON CORP	COM	58155Q103	8349	139991	SH	DEFINED	18
MCMORAN EXPLORATION CO	COM	582411104	73	5197	SH	DEFINED	18
MCMORAN EXPLORATION CO	COM	582411104	2	124	SH	DEFINED	17
MCMORAN EXPLORATION CO	COM	582411104	0	17	SH	DEFINED	2
MDU RES GROUP INC	COM	552690109	1719	61296	SH	DEFINED	18
MDU RES GROUP INC	COM	552690109	415	14811	SH	DEFINED	24
MDU RES GROUP INC	COM	552690109	12584	448794	SH	DEFINED	3
MDU RES GROUP INC	COM	552690109	6595	235190	SH	DEFINED	6
MDU RES GROUP INC	COM	552690109	130	4635	SH	DEFINED	17
MDU RES GROUP INC	COM	552690109	309	11025	SH	DEFINED	2
MEADE INSTRUMENTS CORP	COM	583062104	70	31900	SH	DEFINED	6
MEADOWBROOK INS GROUP INC	COM	58319P108	4369	398600	SH	DEFINED	6
MEADOWBROOK INS GROUP INC	COM	58319P108	886	80794	SH	DEFINED	3
MEADWESTVACO CORP	COM	583334107	3146	89075	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	106	3000	SH	DEFINED	11
MEADWESTVACO CORP	COM	583334107	103	2910	SH	DEFINED	5
MEADWESTVACO CORP	COM	583334107	20	572	SH	DEFINED	17
MEADWESTVACO CORP	COM	583334107	1040	29433	SH	DEFINED	3
MEADWESTVACO CORP	COM	583334107	78	2208	SH	DEFINED	2
MEADWESTVACO CORP	COM	583334107	18	500	SH	DEFINED	18
MEASUREMENT SPECIALTIES INC	COM	583421102	2	98	SH	DEFINED	18
MEASUREMENT SPECIALTIES INC	COM	583421102	8	350	SH	DEFINED	5
MECHANICAL TECHNOLOGY INC	COM	583538103	21	16500	SH	DEFINED	17
MECHEL OAO	SPONSORED ADR	583840103	38948	1066200	SH	DEFINED	22
MECHEL OAO	SPONSORED ADR	583840103	4	100	SH	DEFINED	16
MEDAREX INC	COM	583916101	9	628	SH	DEFINED	2
MEDAREX INC	COM	583916101	26	1850	SH	DEFINED	4
MEDAREX INC	COM	583916101	85282	5967950	SH	DEFINED	8
MEDAREX INC	COM	583916101	7	500	SH	DEFINED	17
MEDCATH CORP	COM	58404W109	20571	646895	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1565	20072	SH	DEFINED	17
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1	10	SH	DEFINED	6
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	2589	33198	SH	DEFINED	5
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	42	535	SH	DEFINED	4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	432	5544	SH	DEFINED	18
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	400	5132	SH	DEFINED	11
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	536	6877	SH	DEFINED	2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	6412	82211	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	861	11042	SH	DEFINED	1
MEDIA GEN INC	CL A	584404107	31	937	SH	DEFINED	5
MEDIA GEN INC	CL A	584404107	1274	38300	SH	DEFINED	6
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	5665	584608	SH	DEFINED	3
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	6102	629687	SH	DEFINED	6
MEDICAL ACTION INDS INC	COM	58449L100	3381	187205	SH	DEFINED	3
MEDICINES CO	COM	584688105	9435	535496	SH	DEFINED	3
MEDICINES CO	COM	584688105	8	480	SH	DEFINED	4
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	164313	5380265	SH	DEFINED	8
MEDIMMUNE INC	COM	584699102	0	29233	SH	DEFINED	18
MEDIMMUNE INC	COM	584699102	0	680	SH	DEFINED	18, 2
MEDIS TECHNOLOGIES LTD	COM	58500P107	367	25000	SH	DEFINED	18
MEDTRONIC INC	NOTE 1.500% 4/1	585055A10	1178	1125000	PRN	DEFINED	18
MEDTRONIC INC	COM	585055106	2040	39327	SH	DEFINED	5
MEDTRONIC INC	COM	585055106	124	2400	SH	DEFINED	11
MEDTRONIC INC	COM	585055106	19648	378867	SH	DEFINED	1
MEDTRONIC INC	COM	585055106	231665	4467120	SH	DEFINED	18
MEDTRONIC INC	COM	585055106	26593	512781	SH	DEFINED	2
MEDTRONIC INC	COM	585055106	15733	303377	SH	DEFINED	3

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MEDTRONIC INC	COM	585055106	7205	138923	SH	DEFINED	17
MEDTRONIC INC	COM	585055106	576	11115	SH	DEFINED	18,2
MEDTRONIC INC	COM	585055106	3230	62275	SH	DEFINED	20
MELLON FINL CORP	COM	58551A108	480	10900	SH	DEFINED	1
MELLON FINL CORP	COM	58551A108	121	2755	SH	DEFINED	11
MELLON FINL CORP	COM	58551A108	10504	238737	SH	DEFINED	2
MELLON FINL CORP	COM	58551A108	2937	66748	SH	DEFINED	3
MELLON FINL CORP	COM	58551A108	9323	211880	SH	DEFINED	17
MELLON FINL CORP	COM	58551A108	40	900	SH	DEFINED	4
MELLON FINL CORP	COM	58551A108	385	8750	SH	DEFINED	6
MELLON FINL CORP	COM	58551A108	489	11103	SH	DEFINED	18
MEMC ELECTR MATLS INC	COM	552715104	28476	465896	SH	DEFINED	18
MEMC ELECTR MATLS INC	COM	552715104	2173	35555	SH	DEFINED	3
MEMC ELECTR MATLS INC	COM	552715104	10	161	SH	DEFINED	2
MEMC ELECTR MATLS INC	COM	552715104	165	2700	SH	DEFINED	20
MEMC ELECTR MATLS INC	COM	552715104	12493	204400	SH	DEFINED	1
MEMC ELECTR MATLS INC	COM	552715104	32	530	SH	DEFINED	4
MEMC ELECTR MATLS INC	COM	552715104	75	1220	SH	DEFINED	5
MENS WEARHOUSE INC	COM	587118100	22202	434742	SH	DEFINED	18
MENS WEARHOUSE INC	COM	587118100	31	600	SH	DEFINED	16
MENS WEARHOUSE INC	COM	587118100	52120	1020551	SH	DEFINED	3
MENTOR CORP MINN	COM	587188103	103	2520	SH	DEFINED	18
MENTOR CORP MINN	COM	587188103	7777	191180	SH	DEFINED	3
MENTOR GRAPHICS CORP	COM	587200106	1726	131056	SH	DEFINED	3
MENTOR GRAPHICS CORP	COM	587200106	94	7175	SH	DEFINED	5
MENTOR GRAPHICS CORP	SDCV 6.250% 3/0	587200AF3	8887	8125000	PRN	DEFINED	18
MERCANTILE BANK CORP	COM	587376104	1658	61174	SH	DEFINED	6
MERCER INS GROUP INC	COM	587902107	918	46130	SH	DEFINED	6
MERCER INTL INC	COM	588056101	123	12100	SH	DEFINED	17
MERCHANTS BANCSHARES	COM	588448100	1344	58420	SH	DEFINED	6
MERCK & CO INC	COM	589331107	32814	658918	SH	DEFINED	6
MERCK & CO INC	COM	589331107	39222	787586	SH	DEFINED	3
MERCK & CO INC	COM	589331107	2608	52370	SH	DEFINED	2
MERCK & CO INC	COM	589331107	14954	300275	SH	DEFINED	17
MERCK & CO INC	COM	589331107	157	3150	SH	DEFINED	18,2
MERCK & CO INC	COM	589331107	7102	142600	SH	DEFINED	1
MERCK & CO INC	COM	589331107	161	3223	SH	DEFINED	4
MERCK & CO INC	COM	589331107	14631	293796	SH	DEFINED	24
MERCK & CO INC	COM	589331107	1082	21723	SH	DEFINED	11
MERCK & CO INC	COM	589331107	4104	82406	SH	DEFINED	5
MERCK & CO INC	COM	589331107	21111	423909	SH	DEFINED	18
MERCURY GENL CORP NEW	COM	589400100	29926	543020	SH	DEFINED	6
MERCURY GENL CORP NEW	COM	589400100	28	500	SH	DEFINED	5
MEREDITH CORP	COM	589433101	23909	388135	SH	DEFINED	3
MEREDITH CORP	COM	589433101	1	20	SH	DEFINED	6
MEREDITH CORP	COM	589433101	35	575	SH	DEFINED	5
MEREDITH CORP	COM	589433101	3111	50499	SH	DEFINED	18
MERIDIAN BIOSCIENCE INC	COM	589584101	1276	58888	SH	DEFINED	2
MERIDIAN GOLD INC	COM	589975101	4300	155919	SH	DEFINED	18
MERIDIAN GOLD INC	COM	589975101	2	60	SH	DEFINED	18,2
MERIDIAN RESOURCE CORP	COM	58977Q109	3619	1198400	SH	DEFINED	6
MERITAGE HOMES CORP	COM	59001A102	5	177	SH	DEFINED	2
MERITAGE HOMES CORP	COM	59001A102	34775	1300000	SH	DEFINED	13
MERITAGE HOMES CORP	COM	59001A102	7	260	SH	DEFINED	4
MERITAGE HOMES CORP	COM	59001A102	58243	2177325	SH	DEFINED	8
MERIX CORP	COM	590049102	1610	204060	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	31050	371500	SH	DEFINED	20
MERRILL LYNCH & CO INC	COM	590188108	110771	1325334	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	164	1968	SH	DEFINED	4
MERRILL LYNCH & CO INC	COM	590188108	329	3941	SH	DEFINED	1
MERRILL LYNCH & CO INC	COM	590188108	1932	23114	SH	DEFINED	5
MERRILL LYNCH & CO INC	NOTE 3/1	590188W46	14722	11925000	PRN	DEFINED	18

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MERRILL LYNCH & CO INC	COM	590188108	5851	70000	SH	DEFINED	8
MERRILL LYNCH & CO INC	COM	590188108	2093678	25049985	SH	DEFINED	18
MERRILL LYNCH & CO INC	COM	590188108	34	410	SH	DEFINED	16
MERRILL LYNCH & CO INC	COM	590188108	8239	98581	SH	DEFINED	18,2
MERRILL LYNCH & CO INC	COM	590188108	360	4307	SH	DEFINED	2
MERRILL LYNCH & CO INC	COM	590188108	44682	534596	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM	590188108	2867	34300	SH	DEFINED	11
MERRILL LYNCH & CO INC	COM	590188108	7810	93445	SH	DEFINED	17
MESA AIR GROUP INC	COM	590479101	3540	535590	SH	DEFINED	6
MESA AIR GROUP INC	COM	590479101	43	6500	SH	DEFINED	2
METABOLIX INC	COM	591018809	25	1000	SH	DEFINED	5
METAL MGMT INC	COM NEW	591097209	6316	143315	SH	DEFINED	3
METALICO INC	COM	591176102	561	70530	SH	DEFINED	6
METHANEX CORP	COM	59151K108	5376	213824	SH	DEFINED	3
METLIFE INC	COM	59156R108	380	5888	SH	DEFINED	11
METLIFE INC	COM	59156R108	27852	431949	SH	DEFINED	3
METLIFE INC	COM	59156R108	74	1152	SH	DEFINED	2
METLIFE INC	COM	59156R108	607	9420	SH	DEFINED	18
METLIFE INC	COM	59156R108	699	10837	SH	DEFINED	17
METLIFE INC	COM	59156R108	757	11733	SH	DEFINED	16
METLIFE INC	COM	59156R108	4769	73960	SH	DEFINED	22
METLIFE INC	COM	59156R108	1656	25683	SH	DEFINED	5
METLIFE INC	COM	59156R108	133	2055	SH	DEFINED	4
METLIFE INC	COM	59156R108	88516	1372772	SH	DEFINED	6
METLIFE INC	COM	59156R108	2257	35000	SH	DEFINED	1
METROPICS COMMUNICATIONS INC	COM	591708102	28	852	SH	DEFINED	5
METTLER TOLEDO INTERNATIONAL	COM	592688105	164	1716	SH	DEFINED	18,2
METTLER TOLEDO INTERNATIONAL	COM	592688105	50671	530530	SH	DEFINED	18
METTLER TOLEDO INTERNATIONAL	COM	592688105	41	425	SH	DEFINED	6
METTLER TOLEDO INTERNATIONAL	COM	592688105	14	150	SH	DEFINED	2
MEXCO ENERGY CORP	COM	592770101	15	2820	SH	DEFINED	6
MGE ENERGY INC	COM	55277P104	2325	71160	SH	DEFINED	18
MGI PHARMA INC	COM	552880106	19929	890860	SH	DEFINED	18
MGI PHARMA INC	COM	552880106	13	570	SH	DEFINED	4
MGI PHARMA INC	COM	552880106	8	360	SH	DEFINED	18,2
MGIC INVT CORP WIS	COM	552848103	163	2860	SH	DEFINED	5
MGIC INVT CORP WIS	COM	552848103	247	4340	SH	DEFINED	6
MGIC INVT CORP WIS	COM	552848103	3946	69400	SH	DEFINED	20
MGIC INVT CORP WIS	COM	552848103	5	95	SH	DEFINED	17
MGIC INVT CORP WIS	COM	552848103	1696	29820	SH	DEFINED	3
MGIC INVT CORP WIS	COM	552848103	246	4331	SH	DEFINED	24
MGIC INVT CORP WIS	COM	552848103	439	7729	SH	DEFINED	18,2
MGIC INVT CORP WIS	COM	552848103	14	246	SH	DEFINED	2
MGIC INVT CORP WIS	COM	552848103	265799	4674616	SH	DEFINED	18
MGM MIRAGE	COM	552953101	1426	17284	SH	DEFINED	5
MGM MIRAGE	COM	552953101	31	378	SH	DEFINED	2
MGM MIRAGE	COM	552953101	32670	396100	SH	DEFINED	18
MI DEVS INC	CL A SUB VTG	55304X104	27	751	SH	DEFINED	18
MI DEVS INC	CL A SUB VTG	55304X104	1547	42450	SH	DEFINED	3
MICREL INC	COM	594793101	7671	603080	SH	DEFINED	3
MICROCHIP TECHNOLOGY INC	COM	595017104	19	500	SH	DEFINED	2
MICROCHIP TECHNOLOGY INC	COM	595017104	12	329	SH	DEFINED	18
MICROCHIP TECHNOLOGY INC	COM	595017104	10083	272221	SH	DEFINED	1
MICROMET INC	COM	59509C105	1311	574942	SH	DEFINED	18
MICROMET INC	COM	59509C105	30	13241	SH	DEFINED	20
MICRON TECHNOLOGY INC	COM	595112103	2294	183077	SH	DEFINED	18,2
MICRON TECHNOLOGY INC	COM	595112103	1	110	SH	DEFINED	2
MICRON TECHNOLOGY INC	COM	595112103	178	14190	SH	DEFINED	4
MICRON TECHNOLOGY INC	COM	595112103	1522	121473	SH	DEFINED	3
MICRON TECHNOLOGY INC	COM	595112103	8554	682700	SH	DEFINED	20
MICRON TECHNOLOGY INC	COM	595112103	54936	4384359	SH	DEFINED	8
MICRON TECHNOLOGY INC	COM	595112103	575	45860	SH	DEFINED	6

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MICRON TECHNOLOGY INC	COM	595112103	623498	49760415	SH	DEFINED	18
MICROS SYS INC	COM	594901100	14698	270180	SH	DEFINED	3
MICROS SYS INC	COM	594901100	2	37	SH	DEFINED	18
MICROS SYS INC	COM	594901100	36	670	SH	DEFINED	5
MICROSEMI CORP	COM	595137100	1	57	SH	DEFINED	18
MICROSEMI CORP	COM	595137100	7	295	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	13168	446831	SH	DEFINED	20
MICROSOFT CORP	COM	594918104	32868	1115308	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	684	23213	SH	DEFINED	24
MICROSOFT CORP	COM	594918104	549	18625	SH	DEFINED	16
MICROSOFT CORP	COM	594918104	20611	699402	SH	DEFINED	18, 2
MICROSOFT CORP	COM	594918104	50514	1714069	SH	DEFINED	17
MICROSOFT CORP	COM	594918104	28275	959454	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	2030	68900	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	4842	164288	SH	DEFINED	5
MICROSOFT CORP	COM	594918104	111553	3785304	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	11935	405000	SH	DEFINED	8
MICROSOFT CORP	COM	594918104	4450	151000	SH	DEFINED	23
MICROSOFT CORP	COM	594918104	17967	609677	SH	DEFINED	4
MICROSOFT CORP	COM	594918104	24376	831596	SH	DEFINED	6
MICROSOFT CORP	COM	594918104	1793461	60857172	SH	DEFINED	18
MICROSOFT CORP	COM	594918104	6110	207330	SH	DEFINED	22
MICROSTRATEGY INC	CL A NEW	594972408	8	80	SH	DEFINED	4
MICROSTRATEGY INC	CL A NEW	594972408	47	500	SH	DEFINED	2
MID-AMER APT CMNTYS INC	COM	59522J103	2	45	SH	DEFINED	18, 2
MID-AMER APT CMNTYS INC	COM	59522J103	3	54	SH	DEFINED	17
MID-AMER APT CMNTYS INC	COM	59522J103	6026	114831	SH	DEFINED	18
MIDAS GROUP INC	COM	595626102	14121	622881	SH	DEFINED	6
MIDAS GROUP INC	COM	595626102	29	1300	SH	DEFINED	3
MIDCAP SPDR TR	UNIT SER 1	595635103	326	2000	SH	DEFINED	5
MIDCAP SPDR TR	UNIT SER 1	595635103	33	200	SH	DEFINED	18
MIDDLEBY CORP	COM	596278101	4	72	SH	DEFINED	17
MIDLAND CO	COM	597486109	5532	117843	SH	DEFINED	18
MIDLAND CO	COM	597486109	13109	279271	SH	DEFINED	6
MIDWEST BANC HOLDINGS INC	COM	598251106	2	145	SH	DEFINED	18, 2
MIDWEST BANC HOLDINGS INC	COM	598251106	6391	440760	SH	DEFINED	18
MILACRON INC	COM NEW	598709301	20	2240	SH	DEFINED	2
MILLEA HOLDINGS INC	ADR	60032R106	3490	85034	SH	DEFINED	17
MILLEA HOLDINGS INC	ADR	60032R106	4346	105904	SH	DEFINED	18
MILLEA HOLDINGS INC	ADR	60032R106	65011	1615707	SH	DEFINED	6
MILLEA HOLDINGS INC	ADR	60032R106	54	1325	SH	DEFINED	18, 2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1654	156500	SH	DEFINED	18, 2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	378154	35776112	SH	DEFINED	18
MILLENNIUM PHARMACEUTICALS I	COM	599902103	115	10840	SH	DEFINED	6
MILLENNIUM PHARMACEUTICALS I	COM	599902103	18	1700	SH	DEFINED	2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	2568	242976	SH	DEFINED	20
MILLENNIUM PHARMACEUTICALS I	COM	599902103	116	10935	SH	DEFINED	4
MILLER HERMAN INC	COM	600544100	142	4500	SH	DEFINED	17
MILLER HERMAN INC	COM	600544100	30714	971953	SH	DEFINED	3
MILLER HERMAN INC	COM	600544100	76	2400	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	18297	579009	SH	DEFINED	18
MILLER INDS INC TENN	COM NEW	600551204	50	2000	SH	DEFINED	2
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	11530	125820	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	3043	40519	SH	DEFINED	23
MILLIPORE CORP	COM	601073109	135	1800	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	26035	346710	SH	DEFINED	1
MILLIPORE CORP	COM	601073109	5800	77247	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	8	100	SH	DEFINED	17
MILLIPORE CORP	COM	601073109	48	644	SH	DEFINED	5
MINDRAY MEDICAL INTL LTD	SPON ADR	602675100	96	3147	SH	DEFINED	5
MINDSPEED TECHNOLOGIES INC	COM	602682106	0	66	SH	DEFINED	4
MINE SAFETY APPLIANCES CO	COM	602720104	88	2000	SH	DEFINED	5

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MIPS TECHNOLOGIES INC	COM	604567107	3	376	SH	DEFINED	18
MIRANT CORP NEW	COM	60467R100	1	13	SH	DEFINED	17
MIRANT CORP NEW	COM	60467R100	3828	89760	SH	DEFINED	3
MIRANT CORP NEW	*W EXP 01/03/201	60467R118	7	289	SH	DEFINED	17
MIRANT CORP NEW	COM	60467R100	1	20	SH	DEFINED	6
mitsubishi UFJ FINL GROUP IN	SPONSORED ADR	606822104	188	17063	SH	DEFINED	18, 2
mitsubishi UFJ FINL GROUP IN	SPONSORED ADR	606822104	124	11290	SH	DEFINED	2
mitsubishi UFJ FINL GROUP IN	SPONSORED ADR	606822104	50184	4641318	SH	DEFINED	6
mitsubishi UFJ FINL GROUP IN	SPONSORED ADR	606822104	38600	3502701	SH	DEFINED	18
mitsubishi UFJ FINL GROUP IN	SPONSORED ADR	606822104	2900	263150	SH	DEFINED	17
MITSUI & CO LTD	ADR	606827202	40	100	SH	DEFINED	17
MITSUI & CO LTD	ADR	606827202	38	95	SH	DEFINED	18
MITY ENTERPRISES INC	COM	606850105	764	35600	SH	DEFINED	6
MKS INSTRUMENT INC	COM	55306N104	13	470	SH	DEFINED	4
MKS INSTRUMENT INC	COM	55306N104	22310	805420	SH	DEFINED	3
MKS INSTRUMENT INC	COM	55306N104	26344	951042	SH	DEFINED	6
MOBILE MINI INC	COM	60740F105	1	20	SH	DEFINED	18
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	77342	1276900	SH	DEFINED	22
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	256	4219	SH	DEFINED	16
MODINE MFG CO	COM	607828100	17305	765726	SH	DEFINED	6
MOHAWK INDS INC	COM	608190104	133	1320	SH	DEFINED	6
MOHAWK INDS INC	COM	608190104	20	200	SH	DEFINED	18, 2
MOHAWK INDS INC	COM	608190104	1950	19350	SH	DEFINED	3
MOHAWK INDS INC	COM	608190104	25602	254014	SH	DEFINED	18
MOLDFLOW CORP	COM	608507109	13	600	SH	DEFINED	5
MOLEX INC	CL A	608554200	40	1500	SH	DEFINED	1
MOLEX INC	CL A	608554200	183	6887	SH	DEFINED	2
MOLEX INC	CL A	608554200	28	1061	SH	DEFINED	18
MOLEX INC	COM	608554101	14	451	SH	DEFINED	18
MOLEX INC	COM	608554101	672	22389	SH	DEFINED	3
MOLINA HEALTHCARE INC	COM	60855R100	7254	237667	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	135	1460	SH	DEFINED	18
MOLSON COORS BREWING CO	CL B	60871R209	39	425	SH	DEFINED	5
MOLSON COORS BREWING CO	CL B	60871R209	14	150	SH	DEFINED	6
MOLSON COORS BREWING CO	CL B	60871R209	46	500	SH	DEFINED	1
MOLSON COORS BREWING CO	CL B	60871R209	938	10145	SH	DEFINED	17
MOLSON COORS BREWING CO	CL B	60871R209	64019	692395	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	12	130	SH	DEFINED	18, 2
MONARCH CASINO & RESORT INC	COM	609027107	3871	144160	SH	DEFINED	3
MONEYGRAM INTL INC	COM	60935Y109	39	1400	SH	DEFINED	17
MONEYGRAM INTL INC	COM	60935Y109	1376	49238	SH	DEFINED	3
MONSANTO CO NEW	COM	61166W101	597	8833	SH	DEFINED	18
MONSANTO CO NEW	COM	61166W101	953	14111	SH	DEFINED	5
MONSANTO CO NEW	COM	61166W101	51	750	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	1639	24260	SH	DEFINED	1
MONSANTO CO NEW	COM	61166W101	5805	85943	SH	DEFINED	3
MONSANTO CO NEW	COM	61166W101	156	2305	SH	DEFINED	2
MONSANTO CO NEW	COM	61166W101	8685	128597	SH	DEFINED	17
MONSTER WORLDWIDE INC	COM	611742107	1	15	SH	DEFINED	18
MONSTER WORLDWIDE INC	COM	611742107	843	20523	SH	DEFINED	3
MONSTER WORLDWIDE INC	COM	611742107	2	50	SH	DEFINED	17
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	103078	5559750	SH	DEFINED	8
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	39	2100	SH	DEFINED	4
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	2	101	SH	DEFINED	18
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	949	51200	SH	DEFINED	3
MOODYS CORP	COM	615369105	37	590	SH	DEFINED	4
MOODYS CORP	COM	615369105	3124	50232	SH	DEFINED	17
MOODYS CORP	COM	615369105	2275	36583	SH	DEFINED	3
MOODYS CORP	COM	615369105	191	3070	SH	DEFINED	5
MOODYS CORP	COM	615369105	40	649	SH	DEFINED	18
MOODYS CORP	COM	615369105	67	1075	SH	DEFINED	11
MOODYS CORP	COM	615369105	332	5330	SH	DEFINED	2

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MOOG INC	CL A	615394202	745	16899	SH	DEFINED	18
MOOG INC	CL A	615394202	44	1000	SH	DEFINED	5
MOOG INC	CL A	615394202	225	5107	SH	DEFINED	17
MORGAN STANLEY	COM NEW	617446448	236597	2820663	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	168461	2011822	SH	DEFINED	6
MORGAN STANLEY	COM NEW	617446448	455	5427	SH	DEFINED	2
MORGAN STANLEY	COM NEW	617446448	5872	70000	SH	DEFINED	8
MORGAN STANLEY	COM NEW	617446448	82	980	SH	DEFINED	4
MORGAN STANLEY	COM NEW	617446448	70	830	SH	DEFINED	11
MORGAN STANLEY	COM NEW	617446448	53522	638075	SH	DEFINED	3
MORGAN STANLEY	COM NEW	617446448	361	4300	SH	DEFINED	18, 2
MORGAN STANLEY	COM NEW	617446448	1609	19182	SH	DEFINED	17
MORGAN STANLEY	COM NEW	617446448	3805	45360	SH	DEFINED	20
MORGAN STANLEY	COM NEW	617446448	741	8836	SH	DEFINED	1
MORGAN STANLEY	COM NEW	617446448	854	10184	SH	DEFINED	5
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	328	16000	SH	DEFINED	18
MORGAN STANLEY INDIA INVS FD	COM	61745C105	101	2250	SH	DEFINED	18
MOSAIC CO	COM	61945A107	1698	43525	SH	DEFINED	11
MOSAIC CO	COM	61945A107	5510	141200	SH	DEFINED	3
MOSAIC CO	COM	61945A107	16	400	SH	DEFINED	17
MOSAIC CO	COM	61945A107	5	119	SH	DEFINED	2
MOTOROLA INC	COM	620076109	25	1400	SH	DEFINED	1
MOTOROLA INC	COM	620076109	17186	970974	SH	DEFINED	20
MOTOROLA INC	COM	620076109	106	6000	SH	DEFINED	11
MOTOROLA INC	COM	620076109	4032	227775	SH	DEFINED	5
MOTOROLA INC	COM	620076109	879578	49693699	SH	DEFINED	18
MOTOROLA INC	COM	620076109	331245	18714400	SH	DEFINED	8
MOTOROLA INC	COM	620076109	2859	161546	SH	DEFINED	17
MOTOROLA INC	COM	620076109	413	23335	SH	DEFINED	2
MOTOROLA INC	COM	620076109	14022	792226	SH	DEFINED	3
MOTOROLA INC	COM	620076109	273	15440	SH	DEFINED	6
MOTOROLA INC	COM	620076109	4466	252292	SH	DEFINED	18, 2
MOTOROLA INC	COM	620076109	1	100	CALL	DEFINED	18
MOVADO GROUP INC	COM	624580106	5243	155406	SH	DEFINED	3
MOVE INC COM	COM	62458M108	3	700	SH	DEFINED	18
MPS GROUP INC	COM	553409103	24406	1825446	SH	DEFINED	3
MSC INDL DIRECT INC	CL A	553530106	35659	648350	SH	DEFINED	18
MSC INDL DIRECT INC	CL A	553530106	5871	106750	SH	DEFINED	3
MTS SYS CORP	COM	553777103	594	13300	SH	DEFINED	17
MUELLER INDS INC	COM	624756102	4	130	SH	DEFINED	18, 2
MUELLER INDS INC	COM	624756102	24162	701570	SH	DEFINED	6
MUELLER INDS INC	COM	624756102	46422	1347910	SH	DEFINED	18
MUELLER INDS INC	COM	624756102	16	460	SH	DEFINED	17
MUELLER WTR PRODS INC	COM SER B	624758207	23692	1579476	SH	DEFINED	6
MUELLER WTR PRODS INC	COM SER A	624758108	503	29460	SH	DEFINED	3
MULTI COLOR CORP	COM	625383104	12	300	SH	DEFINED	2
MULTI FINELINE ELECTRONIX IN	COM	62541B101	4455	259630	SH	DEFINED	6
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	49	2000	SH	DEFINED	18
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	49	2000	SH	DEFINED	17
MURPHY OIL CORP	COM	626717102	22453	377742	SH	DEFINED	18
MURPHY OIL CORP	COM	626717102	7864	132306	SH	DEFINED	3
MURPHY OIL CORP	COM	626717102	16962	285356	SH	DEFINED	6
MURPHY OIL CORP	COM	626717102	59	996	SH	DEFINED	11
MURPHY OIL CORP	COM	626717102	6	100	SH	DEFINED	2
MURPHY OIL CORP	COM	626717102	6717	113000	SH	DEFINED	1
MUTUALFIRST FINL INC	COM	62845B104	31	1700	SH	DEFINED	5
MWI VETERINARY SUPPLY INC	COM	55402X105	51	1290	SH	DEFINED	5
MYERS INDS INC	COM	628464109	109	4930	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	283	15578	SH	DEFINED	24
MYLAN LABS INC	COM	628530107	1990	109400	SH	DEFINED	22
MYLAN LABS INC	COM	628530107	9	500	SH	DEFINED	4
MYLAN LABS INC	COM	628530107	44	2400	SH	DEFINED	17

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MYLAN LABS INC	COM	628530107	32	1738	SH	DEFINED	18
MYLAN LABS INC	COM	628530107	20	1125	SH	DEFINED	11
MYLAN LABS INC	COM	628530107	759	41700	SH	DEFINED	16
MYLAN LABS INC	COM	628530107	35	1937	SH	DEFINED	2
MYLAN LABS INC	COM	628530107	2496	137200	SH	DEFINED	23
MYLAN LABS INC	COM	628530107	43336	2382395	SH	DEFINED	3
MYRIAD GENETICS INC	COM	62855J104	33	900	SH	DEFINED	2
NABI BIOPHARMACEUTICALS	COM	629519109	102	22100	SH	DEFINED	20
NABI BIOPHARMACEUTICALS	COM	629519109	4427	962400	SH	DEFINED	18
NABORS INDUSTRIES LTD	SHS	G6359F103	19260	576983	SH	DEFINED	2
NABORS INDUSTRIES LTD	SHS	G6359F103	127221	3811283	SH	DEFINED	18
NABORS INDUSTRIES LTD	SHS	G6359F103	53	1588	SH	DEFINED	17
NABORS INDUSTRIES LTD	SHS	G6359F103	391	11700	SH	DEFINED	20
NABORS INDUSTRIES LTD	SHS	G6359F103	477	14300	SH	DEFINED	6
NABORS INDUSTRIES LTD	SHS	G6359F103	470	14080	SH	DEFINED	11
NABORS INDUSTRIES LTD	SHS	G6359F103	97	2898	SH	DEFINED	5
NABORS INDUSTRIES LTD	SHS	G6359F103	7659	229435	SH	DEFINED	3
NACCO INDS INC	CL A	629579103	5909	38000	SH	DEFINED	6
NACCO INDS INC	CL A	629579103	78	500	SH	DEFINED	2
NALCO HOLDING COMPANY	COM	62985Q101	9468	344900	SH	DEFINED	18
NALCO HOLDING COMPANY	COM	62985Q101	132851	4839762	SH	DEFINED	8
NALCO HOLDING COMPANY	COM	62985Q101	23024	838756	SH	DEFINED	3
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	962	80674	SH	DEFINED	3
NANOGEN INC	COM	630075109	1119	828905	SH	DEFINED	18
NANOGEN INC	COM	630075109	70	52200	SH	DEFINED	20
NARA BANCORP INC	COM	63080P105	2993	187855	SH	DEFINED	3
NASDAQ STOCK MARKET INC	COM	631103108	15	490	SH	DEFINED	4
NASDAQ STOCK MARKET INC	COM	631103108	2787	93800	SH	DEFINED	20
NASDAQ STOCK MARKET INC	COM	631103108	140008	4712476	SH	DEFINED	18
NASDAQ STOCK MARKET INC	COM	631103108	55	1855	SH	DEFINED	17
NASH FINCH CO	COM	631158102	36165	730606	SH	DEFINED	6
NASTECH PHARMACEUTICAL INC	COM PAR \$0.006	631728409	0	16	SH	DEFINED	18
NATCO GROUP INC	CL A	63227W203	32	700	SH	DEFINED	3
NATIONAL ATLANTIC HLDGS CORP	COM	63253Y107	926	66635	SH	DEFINED	6
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	129	750	SH	DEFINED	2
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	115	660	SH	DEFINED	6
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	47	4090	SH	DEFINED	18, 2
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	13826	1207550	SH	DEFINED	18
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	23	2000	SH	DEFINED	2
NATIONAL CINEMEDIA INC	COM	635309107	1	40	SH	DEFINED	18
NATIONAL CITY CORP	COM	635405103	178	5346	SH	DEFINED	18
NATIONAL CITY CORP	COM	635405103	590	17700	SH	DEFINED	6
NATIONAL CITY CORP	COM	635405103	155	4639	SH	DEFINED	4
NATIONAL CITY CORP	COM	635405103	3077	92349	SH	DEFINED	17
NATIONAL CITY CORP	COM	635405103	3040	91231	SH	DEFINED	3
NATIONAL CITY CORP	COM	635405103	242	7269	SH	DEFINED	1
NATIONAL CITY CORP	COM	635405103	4335	130091	SH	DEFINED	2
NATIONAL CITY CORP	COM	635405103	36	1088	SH	DEFINED	11
NATIONAL CITY CORP	COM	635405103	812	24373	SH	DEFINED	5
NATIONAL DENTEX CORP	COM	63563H109	9447	503288	SH	DEFINED	18
NATIONAL DENTEX CORP	COM	63563H109	526	28036	SH	DEFINED	6
NATIONAL DENTEX CORP	COM	63563H109	5	280	SH	DEFINED	18, 2
NATIONAL FINL PARTNERS CORP	COM	63607P208	2	36	SH	DEFINED	18
NATIONAL FINL PARTNERS CORP	COM	63607P208	6526	140910	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	93201	2151942	SH	DEFINED	18
NATIONAL FUEL GAS CO N J	COM	636180101	13465	310900	SH	DEFINED	6
NATIONAL FUEL GAS CO N J	COM	636180101	30	700	SH	DEFINED	5
NATIONAL GRID PLC	SPON ADR NEW	636274300	4	50	SH	DEFINED	18
NATIONAL GRID PLC	SPON ADR NEW	636274300	45	614	SH	DEFINED	17
NATIONAL GRID PLC	SPON ADR NEW	636274300	11	152	SH	DEFINED	2
NATIONAL INTERSTATE CORP	COM	63654U100	3407	130638	SH	DEFINED	6
NATIONAL INTERSTATE CORP	COM	63654U100	1	25	SH	DEFINED	18

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NATIONAL INTERSTATE CORP	COM	63654U100	517	19840	SH	DEFINED	3
NATIONAL MED HEALTH CARD SYS	COM NEW	636918302	567	35450	SH	DEFINED	6
NATIONAL OILWELL VARCO INC	COM	637071101	16376	157098	SH	DEFINED	3
NATIONAL OILWELL VARCO INC	COM	637071101	14508	139175	SH	DEFINED	2
NATIONAL OILWELL VARCO INC	COM	637071101	20651	198108	SH	DEFINED	18
NATIONAL OILWELL VARCO INC	COM	637071101	62	595	SH	DEFINED	17
NATIONAL OILWELL VARCO INC	COM	637071101	10	95	SH	DEFINED	18, 2
NATIONAL PENN BANCSHARES INC	COM	637138108	10535	631566	SH	DEFINED	6
NATIONAL PENN BANCSHARES INC	COM	637138108	215	12875	SH	DEFINED	11
NATIONAL PENN BANCSHARES INC	COM	637138108	500	30000	SH	DEFINED	18
NATIONAL PRESTO INDS INC	COM	637215104	54	860	SH	DEFINED	18
NATIONAL PRESTO INDS INC	COM	637215104	50	800	SH	DEFINED	17
NATIONAL RETAIL PROPERTIES I	COM	637417106	66	3000	SH	DEFINED	11
NATIONAL RETAIL PROPERTIES I	COM	637417106	17629	806435	SH	DEFINED	3
NATIONAL SEMICONDUCTOR CORP	COM	637640103	537	19000	SH	DEFINED	5
NATIONAL SEMICONDUCTOR CORP	COM	637640103	17	600	SH	DEFINED	18
NATIONAL SEMICONDUCTOR CORP	COM	637640103	33	1172	SH	DEFINED	17
NATIONAL SEMICONDUCTOR CORP	COM	637640103	5405	191187	SH	DEFINED	3
NATIONAL SEMICONDUCTOR CORP	COM	637640103	3	110	SH	DEFINED	6
NATIONAL SEMICONDUCTOR CORP	COM	637640103	90468	3200150	SH	DEFINED	8
NATIONAL SEMICONDUCTOR CORP	COM	637640103	812	7060	PUT	DEFINED	18
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	13	500	SH	DEFINED	17
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	31	1236	SH	DEFINED	18
NATIONAL WESTN LIFE INS CO	CL A	638522102	9115	36041	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	9820	155340	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	39	620	SH	DEFINED	16
NATIONWIDE FINL SVCS INC	CL A	638612101	4266	67482	SH	DEFINED	3
NATIONWIDE FINL SVCS INC	CL A	638612101	7	107	SH	DEFINED	2
NATIONWIDE FINL SVCS INC	CL A	638612101	8	121	SH	DEFINED	11
NATIONWIDE FINL SVCS INC	CL A	638612101	33	515	SH	DEFINED	17
NATIONWIDE HEALTH PPTYS INC	COM	638620104	316	11600	SH	DEFINED	17
NATIONWIDE HEALTH PPTYS INC	COM	638620104	920	33814	SH	DEFINED	3
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	3	90	SH	DEFINED	2
NATUS MEDICAL INC DEL	COM	639050103	199	12525	SH	DEFINED	3
NATUZZI S P A	ADR	63905A101	5	600	SH	DEFINED	6
NAUTILUS INC	COM	63910B102	8	700	SH	DEFINED	5
NAVIGANT CONSULTING INC	COM	63935N107	11	610	SH	DEFINED	4
NAVIGATORS GROUP INC	COM	638904102	38	700	SH	DEFINED	1
NAVIGATORS GROUP INC	COM	638904102	5444	101000	SH	DEFINED	6
NAVIGATORS GROUP INC	COM	638904102	0	5	SH	DEFINED	18
NAVIGATORS GROUP INC	COM	638904102	1215	22540	SH	DEFINED	3
NAVIOS MARITIME HOLDINGS INC	COM	Y62196103	11	880	SH	DEFINED	4
NAVTEQ CORP	COM	63936L100	2674	63160	SH	DEFINED	1
NAVTEQ CORP	COM	63936L100	118969	2809855	SH	DEFINED	8
NBT BANCORP INC	COM	628778102	16272	721260	SH	DEFINED	6
NBT BANCORP INC	COM	628778102	11	500	SH	DEFINED	17
NBTY INC	COM	628782104	32896	761487	SH	DEFINED	3
NBTY INC	COM	628782104	4908	113600	SH	DEFINED	23
NBTY INC	COM	628782104	0	11	SH	DEFINED	18
NBTY INC	COM	628782104	149	3450	SH	DEFINED	17
NBTY INC	COM	628782104	26	600	SH	DEFINED	16
NCI BUILDING SYS INC	COM	628852105	16185	328102	SH	DEFINED	18
NCI BUILDING SYS INC	NOTE 2.125%11/1	628852AG0	7552	5650000	PRN	DEFINED	18
NCI BUILDING SYS INC	COM	628852105	39637	803514	SH	DEFINED	6
NCR CORP NEW	COM	62886E108	238	4526	SH	DEFINED	2
NCR CORP NEW	COM	62886E108	16	304	SH	DEFINED	18
NCR CORP NEW	COM	62886E108	7860	149606	SH	DEFINED	3
NEENAH PAPER INC	COM	640079109	8445	204687	SH	DEFINED	3
NEENAH PAPER INC	COM	640079109	4	97	SH	DEFINED	2
NEENAH PAPER INC	COM	640079109	17602	426598	SH	DEFINED	6
NEENAH PAPER INC	COM	640079109	24	575	SH	DEFINED	18
NEENAH PAPER INC	COM	640079109	1	15	SH	DEFINED	17



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NEKTAR THERAPEUTICS	COM	640268108	7	762	SH	DEFINED	2
NEKTAR THERAPEUTICS	COM	640268108	14	1480	SH	DEFINED	4
NEKTAR THERAPEUTICS	COM	640268108	382	40300	SH	DEFINED	6
NEKTAR THERAPEUTICS	COM	640268108	5	500	SH	DEFINED	18
NELNET INC	CL A	64031N108	13039	533495	SH	DEFINED	18
NELNET INC	CL A	64031N108	7	300	SH	DEFINED	18, 2
NELNET INC	CL A	64031N108	14959	612080	SH	DEFINED	6
NEON COMMUNICATIONS GROUP IN	COM	64050T101	416	83945	SH	DEFINED	14
NEOWARE INC	COM	64065P102	7	550	SH	DEFINED	4
NESS TECHNOLOGIES INC	COM	64104X108	8	590	SH	DEFINED	4
NESS TECHNOLOGIES INC	COM	64104X108	28418	2184371	SH	DEFINED	6
NESS TECHNOLOGIES INC	COM	64104X108	652	50150	SH	DEFINED	3
NET SERVICOS DE COMUNICACAO	SPONSD ADR NEW	64109T201	514	31100	SH	DEFINED	16
NETEASE COM INC	SPONSORED ADR	64110W102	115736	6800000	SH	DEFINED	13
NETFLIX INC	COM	64110L106	972	50153	SH	DEFINED	18
NETFLIX INC	COM	64110L106	29	1500	SH	DEFINED	3
NETFLIX INC	COM	64110L106	145425	7500000	SH	DEFINED	13
NETFLIX INC	COM	64110L106	455	23487	SH	DEFINED	5
NETGEAR INC	COM	64111Q104	13	350	SH	DEFINED	4
NETGEAR INC	COM	64111Q104	9185	253385	SH	DEFINED	18
NETGEAR INC	COM	64111Q104	29401	811051	SH	DEFINED	3
NETLOGIC MICROSYSTEMS INC	COM	64118B100	2	50	SH	DEFINED	18
NETWORK APPLIANCE INC	COM	64120L104	1732	59351	SH	DEFINED	3
NETWORK APPLIANCE INC	COM	64120L104	4	125	SH	DEFINED	2
NETWORK APPLIANCE INC	COM	64120L104	50	1704	SH	DEFINED	18
NETWORK APPLIANCE INC	COM	64120L104	6367	218053	SH	DEFINED	17
NETWORK APPLIANCE INC	COM	64120L104	35	1200	SH	DEFINED	18, 2
NETWORK APPLIANCE INC	COM	64120L104	909	31129	SH	DEFINED	1
NETWORK APPLIANCE INC	COM	64120L104	15	499	SH	DEFINED	4
NETWORK APPLIANCE INC	COM	64120L104	295	10100	SH	DEFINED	5
NETWORK EQUIP TECHNOLOGIES	COM	641208103	210	22000	SH	DEFINED	3
NETWORK EQUIP TECHNOLOGIES	COM	641208103	1038	108759	SH	DEFINED	18
NEW JERSEY RES	COM	646025106	23	446	SH	DEFINED	17
NEW JERSEY RES	COM	646025106	6220	121906	SH	DEFINED	18
NEW JERSEY RES	COM	646025106	4168	81700	SH	DEFINED	6
NEW JERSEY RES	COM	646025106	8043	157652	SH	DEFINED	3
NEW JERSEY RES	COM	646025106	39	771	SH	DEFINED	4
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	7542	140400	SH	DEFINED	16
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	74	1380	SH	DEFINED	5
NEW YORK & CO INC	COM	649295102	281	25600	SH	DEFINED	3
NEW YORK CMNTY BANCORP INC	COM	649445103	16	950	SH	DEFINED	2
NEW YORK CMNTY BANCORP INC	COM	649445103	1297	76216	SH	DEFINED	20
NEW YORK CMNTY BANCORP INC	COM	649445103	186	10917	SH	DEFINED	18, 2
NEW YORK CMNTY BANCORP INC	COM	649445103	16	941	SH	DEFINED	4
NEW YORK CMNTY BANCORP INC	COM	649445103	330	19380	SH	DEFINED	6
NEW YORK CMNTY BANCORP INC	COM	649445103	128539	7552261	SH	DEFINED	18
NEW YORK CMNTY BANCORP INC	COM	649445103	17	1000	SH	DEFINED	17
NEW YORK TIMES CO	CL A	650111107	176	6925	SH	DEFINED	18
NEW YORK TIMES CO	CL A	650111107	574	22595	SH	DEFINED	3
NEW YORK TIMES CO	CL A	650111107	5	200	SH	DEFINED	18, 2
NEW YORK TIMES CO	CL A	650111107	14	536	SH	DEFINED	24
NEW YORK TIMES CO	CL A	650111107	10985	432470	SH	DEFINED	6
NEW YORK TIMES CO	CL A	650111107	3377	132949	SH	DEFINED	5
NEW YORK TIMES CO	CL A	650111107	41	1600	SH	DEFINED	17
NEWALLIANCE BANCSHARES INC	COM	650203102	5193	352800	SH	DEFINED	6
NEWALLIANCE BANCSHARES INC	COM	650203102	86	5849	SH	DEFINED	17
NEWCASTLE INVT CORP	COM	65105M108	12847	512456	SH	DEFINED	3
NEWELL RUBBERMAID INC	COM	651229106	188	6400	SH	DEFINED	5
NEWELL RUBBERMAID INC	COM	651229106	1300	44189	SH	DEFINED	3
NEWELL RUBBERMAID INC	COM	651229106	239	8137	SH	DEFINED	2
NEWELL RUBBERMAID INC	COM	651229106	557	18919	SH	DEFINED	18
NEWELL RUBBERMAID INC	COM	651229106	394	13371	SH	DEFINED	17

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NEWELL RUBBERMAID INC	COM	651229106	29	1000	SH	DEFINED	18,2
NEWELL RUBBERMAID INC	COM	651229106	41	1400	SH	DEFINED	11
NEWELL RUBBERMAID INC	COM	651229106	32379	1100200	SH	DEFINED	6
NEWFIELD EXPL CO	COM	651290108	24	516	SH	DEFINED	11
NEWFIELD EXPL CO	COM	651290108	116947	2567439	SH	DEFINED	18
NEWFIELD EXPL CO	COM	651290108	364	8000	SH	DEFINED	20
NEWFIELD EXPL CO	COM	651290108	26	570	SH	DEFINED	18,2
NEWFIELD EXPL CO	COM	651290108	43	950	SH	DEFINED	4
NEWFIELD EXPL CO	COM	651290108	201	4410	SH	DEFINED	6
NEWMONT MINING CORP	COM	651639106	5452	139576	SH	DEFINED	18
NEWMONT MINING CORP	COM	651639106	190	4874	SH	DEFINED	5
NEWMONT MINING CORP	COM	651639106	17	430	SH	DEFINED	1
NEWMONT MINING CORP	COM	651639106	2821	72215	SH	DEFINED	3
NEWMONT MINING CORP	COM	651639106	235	6014	SH	DEFINED	2
NEWMONT MINING CORP	COM	651639106	141	3600	SH	DEFINED	20
NEWPARK RES INC	COM PAR \$.01NEW	651718504	23	2925	SH	DEFINED	5
NEWPARK RES INC	COM PAR \$.01NEW	651718504	43	5559	SH	DEFINED	2
NEWPORT CORP	COM	651824104	18	1150	SH	DEFINED	2
NEWPORT CORP	COM	651824104	62	4000	SH	DEFINED	5
NEWS CORP	CL B	65248E203	9	400	SH	DEFINED	2
NEWS CORP	CL A	65248E104	37	1765	SH	DEFINED	2
NEWS CORP	CL A	65248E104	39	1836	SH	DEFINED	17
NEWS CORP	CL A	65248E104	0	1	SH	DEFINED	24
NEWS CORP	CL A	65248E104	19455	917260	SH	DEFINED	3
NEWS CORP	CL A	65248E104	0	2	SH	DEFINED	11
NEWS CORP	CL A	65248E104	6	284	SH	DEFINED	5
NEWS CORP	CL A	65248E104	15833	746484	SH	DEFINED	18
NEWS CORP	CL A	65248E104	420	19808	SH	DEFINED	1
NEWS CORP	CL A	65248E104	1032	48660	SH	DEFINED	6
NEWS CORP	CL B	65248E203	3334	145333	SH	DEFINED	3
NEWS CORP	CL B	65248E203	11964	521526	SH	DEFINED	20
NEWS CORP	CL B	65248E203	2092	91187	SH	DEFINED	18,2
NEWS CORP	CL B	65248E203	736	32100	SH	DEFINED	5
NEWS CORP	CL B	65248E203	28	1200	SH	DEFINED	17
NEWS CORP	CL B	65248E203	22860	1004628	SH	DEFINED	6
NEWS CORP	CL B	65248E203	2603	113485	SH	DEFINED	23
NEWS CORP	CL B	65248E203	18	800	SH	DEFINED	11
NEWS CORP	CL A	65248E104	63	2954	SH	DEFINED	4
NEWS CORP	CL B	65248E203	807838	35215267	SH	DEFINED	18
NEXCEN BRANDS INC	COM	653351106	7976	715953	SH	DEFINED	18
NEXEN INC	COM	65334H102	3	100	SH	DEFINED	18
NGP CAP RES CO	COM	62912R107	1162	69527	SH	DEFINED	3
NICE SYS LTD	SPONSORED ADR	653656108	87	2510	SH	DEFINED	5
NICOR INC	COM	654086107	309	7209	SH	DEFINED	3
NICOR INC	COM	654086107	4738	110400	SH	DEFINED	6
NICOR INC	COM	654086107	34	800	SH	DEFINED	18
NICOR INC	COM	654086107	15	350	SH	DEFINED	5
NICOR INC	COM	654086107	13	300	SH	DEFINED	2
NICOR INC	COM	654086107	97	2250	SH	DEFINED	18,2
NIDEC CORP	SPONSORED ADR	654090109	5	319	SH	DEFINED	24
NII HLDGS INC	CL B NEW	62913F201	508662	6300000	SH	DEFINED	13
NII HLDGS INC	CL B NEW	62913F201	20	248	SH	DEFINED	18
NII HLDGS INC	NOTE 2.75% 8/1	62913FAF9	5974	3475000	PRN	DEFINED	18
NII HLDGS INC	CL B NEW	62913F201	118237	1464420	SH	DEFINED	8
NIKE INC	CL B	654106103	2087	35800	SH	DEFINED	22
NIKE INC	CL B	654106103	9	160	SH	DEFINED	6
NIKE INC	CL B	654106103	114	1952	SH	DEFINED	4
NIKE INC	CL B	654106103	31	540	SH	DEFINED	17
NIKE INC	CL B	654106103	54	930	SH	DEFINED	18
NIKE INC	CL B	654106103	286	4910	SH	DEFINED	5
NIKE INC	CL B	654106103	590	10120	SH	DEFINED	2
NIKE INC	CL B	654106103	33200	569569	SH	DEFINED	3

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NIKE INC	CL B	654106103	912	15650	SH	DEFINED	18,2
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	178	8022	SH	DEFINED	18,2
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	4	175	SH	DEFINED	2
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	332	14962	SH	DEFINED	6
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	21535	971339	SH	DEFINED	18
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	3	150	SH	DEFINED	17
NIS GROUP CO LTD	SP ADR 10 ORD	654655109	1199	283535	SH	DEFINED	17
NIS GROUP CO LTD	SP ADR 10 ORD	654655109	21	5070	SH	DEFINED	18,2
NIS GROUP CO LTD	SP ADR 10 ORD	654655109	21070	5091010	SH	DEFINED	6
NIS GROUP CO LTD	SP ADR 10 ORD	654655109	1552	366894	SH	DEFINED	18
NISOURCE INC	COM	65473P105	901	43483	SH	DEFINED	3
NISOURCE INC	COM	65473P105	84	4064	SH	DEFINED	2
NISOURCE INC	COM	65473P105	461	22260	SH	DEFINED	6
NISOURCE INC	COM	65473P105	67825	3275009	SH	DEFINED	18
NISOURCE INC	COM	65473P105	375	18117	SH	DEFINED	17
NISOURCE INC	COM	65473P105	762	36777	SH	DEFINED	18,2
NISSAN MOTORS	SPONSORED ADR	654744408	44	2050	SH	DEFINED	4
NISSAN MOTORS	SPONSORED ADR	654744408	19	890	SH	DEFINED	17
NISSAN MOTORS	SPONSORED ADR	654744408	21	985	SH	DEFINED	2
NMS COMMUNICATIONS CORP	COM	629248105	6	3350	SH	DEFINED	5
NN INC	COM	629337106	815	69050	SH	DEFINED	3
NN INC	COM	629337106	2680	227132	SH	DEFINED	6
NOBEL LEARNING CMNTYS INC	COM	654889104	73	5000	SH	DEFINED	18
NOBLE CORPORATION	SHS	G65422100	196	2010	SH	DEFINED	18,2
NOBLE CORPORATION	SHS	G65422100	171	1750	SH	DEFINED	11
NOBLE CORPORATION	SHS	G65422100	33332	341793	SH	DEFINED	18
NOBLE CORPORATION	SHS	G65422100	2310	23690	SH	DEFINED	17
NOBLE CORPORATION	SHS	G65422100	19	199	SH	DEFINED	2
NOBLE CORPORATION	SHS	G65422100	13165	135000	SH	DEFINED	8
NOBLE CORPORATION	SHS	G65422100	14957	153371	SH	DEFINED	3
NOBLE ENERGY INC	COM	655044105	5859	93904	SH	DEFINED	3
NOBLE ENERGY INC	COM	655044105	30	477	SH	DEFINED	18
NOBLE ENERGY INC	COM	655044105	586	9385	SH	DEFINED	5
NOBLE ENERGY INC	COM	655044105	314	5040	SH	DEFINED	17
NOBLE ENERGY INC	COM	655044105	37	587	SH	DEFINED	2
NOKIA CORP	SPONSORED ADR	654902204	2002	71224	SH	DEFINED	18,2
NOKIA CORP	SPONSORED ADR	654902204	5874	208975	SH	DEFINED	20
NOKIA CORP	SPONSORED ADR	654902204	51	1830	SH	DEFINED	4
NOKIA CORP	SPONSORED ADR	654902204	128	4560	SH	DEFINED	1
NOKIA CORP	SPONSORED ADR	654902204	2263	80500	SH	DEFINED	5
NOKIA CORP	SPONSORED ADR	654902204	310	11045	SH	DEFINED	11
NOKIA CORP	SPONSORED ADR	654902204	159357	5704061	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	373753	13296100	SH	DEFINED	8
NOKIA CORP	SPONSORED ADR	654902204	25880	920685	SH	DEFINED	17
NOKIA CORP	SPONSORED ADR	654902204	326956	11631315	SH	DEFINED	18
NOKIA CORP	SPONSORED ADR	654902204	18208	647750	SH	DEFINED	2
NOMURA HLDGS INC	SPONSORED ADR	65535H208	37	1880	SH	DEFINED	2
NOMURA HLDGS INC	SPONSORED ADR	65535H208	257	13220	SH	DEFINED	6
NOMURA HLDGS INC	SPONSORED ADR	65535H208	98	5055	SH	DEFINED	18,2
NOMURA HLDGS INC	SPONSORED ADR	65535H208	25289	1302198	SH	DEFINED	18
NORDIC AMERICAN TANKER SHIPP	COM	G65773106	547	13400	SH	DEFINED	5
NORDSTROM INC	COM	655664100	167	3270	SH	DEFINED	17
NORDSTROM INC	COM	655664100	256	5000	SH	DEFINED	2
NORDSTROM INC	COM	655664100	3	60	SH	DEFINED	6
NORDSTROM INC	COM	655664100	51	1000	SH	DEFINED	11
NORDSTROM INC	COM	655664100	15	301	SH	DEFINED	18
NORDSTROM INC	COM	655664100	8119	158828	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	6339	120576	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	2434	46295	SH	DEFINED	17
NORFOLK SOUTHERN CORP	COM	655844108	605	11500	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	198	3772	SH	DEFINED	5
NORFOLK SOUTHERN CORP	COM	655844108	16	308	SH	DEFINED	18

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NORFOLK SOUTHERN CORP	COM	655844108	68	1300	SH	DEFINED	1
NORFOLK SOUTHERN CORP	COM	655844108	81	1550	SH	DEFINED	4
NORFOLK SOUTHERN CORP	COM	655844108	11	200	SH	DEFINED	6
NORFOLK SOUTHERN CORP	COM	655844108	10257	195117	SH	DEFINED	2
NORSK HYDRO A S	SPONSORED ADR	656531605	168	4400	SH	DEFINED	2
NORSK HYDRO A S	SPONSORED ADR	656531605	38	1000	SH	DEFINED	4
NORSK HYDRO A S	SPONSORED ADR	656531605	39	1010	SH	DEFINED	6
NORTEL NETWORKS CORP NEW	COM NEW	656568508	117377	4880545	SH	DEFINED	6
NORTEL NETWORKS CORP NEW	COM NEW	656568508	3075	127859	SH	DEFINED	18
NORTEL NETWORKS CORP NEW	COM NEW	656568508	24	1015	SH	DEFINED	18, 2
NORTH AMERN ENERGY PARTNERS	COM	656844107	7330	361800	SH	DEFINED	18
NORTH CENT BANCSHARES INC	COM	658418108	338	8360	SH	DEFINED	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	432	10970	SH	DEFINED	18
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	205	5200	SH	DEFINED	17
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	12	315	SH	DEFINED	2
NORTH PITTSBURGH SYS INC	COM	661562108	832	39141	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	139	4890	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	3	99	SH	DEFINED	18
NORTHEAST UTILS	COM	664397106	25	884	SH	DEFINED	17
NORTHEAST UTILS	COM	664397106	3	100	SH	DEFINED	2
NORTHEAST UTILS	COM	664397106	10	351	SH	DEFINED	1
NORTHEAST UTILS	COM	664397106	12476	439911	SH	DEFINED	3
NORTHERN TR CORP	COM	665859104	51	800	SH	DEFINED	11
NORTHERN TR CORP	COM	665859104	36	562	SH	DEFINED	4
NORTHERN TR CORP	COM	665859104	128	2000	SH	DEFINED	1
NORTHERN TR CORP	COM	665859104	719	11186	SH	DEFINED	17
NORTHERN TR CORP	COM	665859104	64	1000	SH	DEFINED	18
NORTHERN TR CORP	COM	665859104	761	11848	SH	DEFINED	5
NORTHERN TR CORP	COM	665859104	104	1624	SH	DEFINED	2
NORTHERN TR CORP	COM	665859104	8822	137328	SH	DEFINED	3
NORTHERN TR CORP	COM	665859104	430	6700	SH	DEFINED	18, 2
NORTHGATE MINERALS CORP	COM	666416102	796	274327	SH	DEFINED	3
NORTHRIM BANCORP INC	COM	666762109	1147	42000	SH	DEFINED	1
NORTHRIM BANCORP INC	COM	666762109	5741	210244	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	1183	15195	SH	DEFINED	17
NORTHROP GRUMMAN CORP	COM	666807102	323	4150	SH	DEFINED	11
NORTHROP GRUMMAN CORP	COM	666807102	37027	475498	SH	DEFINED	3
NORTHROP GRUMMAN CORP	COM	666807102	650	8344	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	599	7687	SH	DEFINED	18
NORTHROP GRUMMAN CORP	COM	666807102	2744	35235	SH	DEFINED	5
NORTHROP GRUMMAN CORP	COM	666807102	179	2300	SH	DEFINED	2
NORTHROP GRUMMAN CORP	COM	666807102	2570	33000	SH	DEFINED	23
NORTHSTAR RLTY FIN CORP	COM	66704R100	5486	438560	SH	DEFINED	3
NORTHWEST NAT GAS CO	COM	667655104	8285	179358	SH	DEFINED	3
NORTHWEST NAT GAS CO	COM	667655104	7008	151730	SH	DEFINED	18
NORTHWESTERN CORP	COM NEW	668074305	2844	89412	SH	DEFINED	14
NOVA CHEMICALS CORP	COM	66977W109	466	13087	SH	DEFINED	3
NOVAGOLD RES INC	COM NEW	66987E206	17	1125	SH	DEFINED	5
NOVARTIS A G	SPONSORED ADR	66987V109	2586	46114	SH	DEFINED	11
NOVARTIS A G	SPONSORED ADR	66987V109	11826	210908	SH	DEFINED	2
NOVARTIS A G	SPONSORED ADR	66987V109	4393	78340	SH	DEFINED	20
NOVARTIS A G	SPONSORED ADR	66987V109	823	14683	SH	DEFINED	18, 2
NOVARTIS A G	SPONSORED ADR	66987V109	660	11769	SH	DEFINED	3
NOVARTIS A G	SPONSORED ADR	66987V109	8006	142785	SH	DEFINED	5
NOVARTIS A G	SPONSORED ADR	66987V109	345041	6153746	SH	DEFINED	18
NOVARTIS A G	SPONSORED ADR	66987V109	6777	120869	SH	DEFINED	17
NOVARTIS A G	SPONSORED ADR	66987V109	11	200	SH	DEFINED	4
NOVARTIS A G	SPONSORED ADR	66987V109	9318	166177	SH	DEFINED	6
NOVATEL WIRELESS INC	COM NEW	66987M604	10	397	SH	DEFINED	5
NOVATEL WIRELESS INC	COM NEW	66987M604	919	35300	SH	DEFINED	3
NOVAVAX INC	COM	670002104	7	2355	SH	DEFINED	5
NOVELL INC	COM	670006105	8	1001	SH	DEFINED	18

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NOVELL INC	COM	670006105	422	54137	SH	DEFINED	3
NOVELLUS SYS INC	COM	670008101	6425	226456	SH	DEFINED	6
NOVELLUS SYS INC	COM	670008101	272	9600	SH	DEFINED	5
NOVELLUS SYS INC	COM	670008101	54	1895	SH	DEFINED	18,2
NOVELLUS SYS INC	COM	670008101	2514	88600	SH	DEFINED	20
NOVELLUS SYS INC	COM	670008101	91	3200	SH	DEFINED	17
NOVELLUS SYS INC	COM	670008101	140553	4954292	SH	DEFINED	18
NOVELLUS SYS INC	COM	670008101	13884	489389	SH	DEFINED	3
NOVEN PHARMACEUTICALS INC	COM	670009109	675	28800	SH	DEFINED	3
NOVO-NORDISK A S	ADR	670100205	222	2045	SH	DEFINED	18,2
NOVO-NORDISK A S	ADR	670100205	978	9000	SH	DEFINED	2
NOVO-NORDISK A S	ADR	670100205	33	300	SH	DEFINED	5
NOVO-NORDISK A S	ADR	670100205	2374	21845	SH	DEFINED	17
NOVO-NORDISK A S	ADR	670100205	45596	419972	SH	DEFINED	18
NOVO-NORDISK A S	ADR	670100205	58482	549186	SH	DEFINED	6
NPS PHARMACEUTICALS INC	NOTE 3.000% 6/1	62936PAB9	6772	7100000	PRN	DEFINED	18
NPS PHARMACEUTICALS INC	COM	62936P103	1553	375075	SH	DEFINED	8
NRG ENERGY INC	COM NEW	629377508	36705	887533	SH	DEFINED	6
NRG ENERGY INC	COM NEW	629377508	1	1304	SH	DEFINED	14
NRG ENERGY INC	COM NEW	629377508	3055	73498	SH	DEFINED	3
NSTAR	COM	67019E107	33	1032	SH	DEFINED	17
NSTAR	COM	67019E107	67	2058	SH	DEFINED	5
NSTAR	COM	67019E107	25478	785130	SH	DEFINED	6
NSTAR	COM	67019E107	3981	122694	SH	DEFINED	3
NTELOS HLDGS CORP	COM	67020Q107	1649	59650	SH	DEFINED	3
NTT DOCOMO INC	SPONS ADR	62942M201	6	375	SH	DEFINED	18
NTT DOCOMO INC	SPONS ADR	62942M201	98	6184	SH	DEFINED	6
NU SKIN ENTERPRISES INC	CL A	67018T105	12174	737800	SH	DEFINED	18
NUANCE COMMUNICATIONS INC	COM	67020Y100	17	1030	SH	DEFINED	4
NUANCE COMMUNICATIONS INC	COM	67020Y100	8	492	SH	DEFINED	2
NUANCE COMMUNICATIONS INC	COM	67020Y100	4003	239278	SH	DEFINED	3
NUANCE COMMUNICATIONS INC	COM	67020Y100	1037	61984	SH	DEFINED	5
NUCO2 INC	COM	629428103	13	500	SH	DEFINED	5
NUCOR CORP	COM	670346105	2481	42307	SH	DEFINED	23
NUCOR CORP	COM	670346105	198	3376	SH	DEFINED	2
NUCOR CORP	COM	670346105	148	2516	SH	DEFINED	18
NUCOR CORP	COM	670346105	2950	50291	SH	DEFINED	3
NUCOR CORP	COM	670346105	37	630	SH	DEFINED	11
NUCOR CORP	COM	670346105	98	1664	SH	DEFINED	1
NUCOR CORP	COM	670346105	88	1500	SH	DEFINED	4
NUCOR CORP	COM	670346105	15	260	SH	DEFINED	6
NUCOR CORP	COM	670346105	496	8454	SH	DEFINED	17
NUSTAR ENERGY LP	UNIT COM	67058H102	276	4036	SH	DEFINED	17
NUSTAR ENERGY LP	UNIT COM	67058H102	2	31	SH	DEFINED	18
NUTRACEUTICAL INTL CORP	COM	67060Y101	2356	142207	SH	DEFINED	6
NUTRI SYS INC NEW	COM	67069D108	35	500	SH	DEFINED	16
NUTRI SYS INC NEW	COM	67069D108	8300	118820	SH	DEFINED	3
NUTRI SYS INC NEW	COM	67069D108	83808	1200000	SH	DEFINED	13
NUVEEN INVTS INC	CL A	67090F106	57	925	SH	DEFINED	18,2
NUVEEN INVTS INC	CL A	67090F106	14	225	SH	DEFINED	11
NUVEEN INVTS INC	CL A	67090F106	19	300	SH	DEFINED	5
NUVEEN INVTS INC	CL A	67090F106	17	270	SH	DEFINED	4
NUVEEN INVTS INC	CL A	67090F106	1316	21170	SH	DEFINED	20
NUVEEN INVTS INC	CL A	67090F106	429	6906	SH	DEFINED	3
NUVEEN INVTS INC	CL A	67090F106	6	102	SH	DEFINED	2
NUVEEN INVTS INC	CL A	67090F106	108608	1747507	SH	DEFINED	18
NUVEEN INVTS INC	CL A	67090F106	1390	22370	SH	DEFINED	17
NVIDIA CORP	COM	67066G104	6	140	SH	DEFINED	18
NVIDIA CORP	COM	67066G104	9303	225191	SH	DEFINED	3
NVIDIA CORP	COM	67066G104	222	5380	SH	DEFINED	5
NVIDIA CORP	COM	67066G104	161	3900	SH	DEFINED	2
NVR INC	COM	62944T105	6561	9652	SH	DEFINED	3

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NYMAGIC INC	COM	629484106	4496	111840	SH	DEFINED	6
NYMAGIC INC	COM	629484106	213	5300	SH	DEFINED	3
NYMOX PHARMACEUTICAL CORP	COM	67076P102	11	2000	SH	DEFINED	18
NYSE EURONEXT	COM	629491101	7588	103070	SH	DEFINED	11
NYSE EURONEXT	COM	629491101	5	65	SH	DEFINED	18
NYSE EURONEXT	COM	629491101	148	2015	SH	DEFINED	5
NYSE EURONEXT	COM	629491101	36634	497612	SH	DEFINED	17
O CHARLEYS INC	COM	670823103	14494	718941	SH	DEFINED	18
O CHARLEYS INC	COM	670823103	151	7500	SH	DEFINED	5
O CHARLEYS INC	COM	670823103	645	31990	SH	DEFINED	3
O CHARLEYS INC	COM	670823103	5	255	SH	DEFINED	18, 2
O REILLY AUTOMOTIVE INC	COM	686091109	31	850	SH	DEFINED	5
O REILLY AUTOMOTIVE INC	COM	686091109	95	2600	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	125	2160	SH	DEFINED	6
OCCIDENTAL PETE CORP DEL	COM	674599105	58	1000	SH	DEFINED	1
OCCIDENTAL PETE CORP DEL	COM	674599105	113	1960	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	732	12650	SH	DEFINED	18
OCCIDENTAL PETE CORP DEL	COM	674599105	1182	20416	SH	DEFINED	17
OCCIDENTAL PETE CORP DEL	COM	674599105	15161	261942	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	862	14896	SH	DEFINED	5
OCCIDENTAL PETE CORP DEL	COM	674599105	7	120	SH	DEFINED	2
OCEANERING INTL INC	COM	675232102	1	15	SH	DEFINED	18
OCEANFIRST FINL CORP	COM	675234108	3041	172773	SH	DEFINED	6
ODYSSEY RE HLDGS CORP	COM	67612W108	68589	1599190	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	241	7955	SH	DEFINED	5
OFFICE DEPOT INC	COM	676220106	8602	283910	SH	DEFINED	18
OFFICE DEPOT INC	COM	676220106	2624	86611	SH	DEFINED	3
OFFICE DEPOT INC	COM	676220106	1	20	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	14	470	SH	DEFINED	17
OFFICEMAX INC DEL	COM	67622P101	2066	52576	SH	DEFINED	3
OFFICEMAX INC DEL	COM	67622P101	35	900	SH	DEFINED	18
OFFICEMAX INC DEL	COM	67622P101	93	2361	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	58	1575	SH	DEFINED	2
OGE ENERGY CORP	COM	670837103	18	498	SH	DEFINED	24
OGE ENERGY CORP	COM	670837103	1125	30700	SH	DEFINED	16
OGE ENERGY CORP	COM	670837103	30407	829652	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	29005	791390	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	1898	51800	SH	DEFINED	22
OGE ENERGY CORP	COM	670837103	2320	63300	SH	DEFINED	23
OHIO CAS CORP	COM	677240103	268	6180	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	18768	433331	SH	DEFINED	6
OIL STS INTL INC	COM	678026105	7519	181880	SH	DEFINED	3
OIL SVC HOLDERS TR	DEPOSTRY RCPT	678002106	760	4350	SH	DEFINED	5
OLD POINT FINL CORP	COM	680194107	140	5476	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	390	18359	SH	DEFINED	18
OLD REP INTL CORP	COM	680223104	37	1750	SH	DEFINED	2
OLD REP INTL CORP	COM	680223104	257	12090	SH	DEFINED	5
OLD REP INTL CORP	COM	680223104	96	4533	SH	DEFINED	24
OLD REP INTL CORP	COM	680223104	3550	166975	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	15	706	SH	DEFINED	11
OLD REP INTL CORP	COM	680223104	3216	151250	SH	DEFINED	1
OLD SECOND BANCORP INC ILL	COM	680277100	12	400	SH	DEFINED	11
OLIN CORP	COM PAR \$1	680665205	36875	1755940	SH	DEFINED	6
OLIN CORP	COM PAR \$1	680665205	5	250	SH	DEFINED	5
OM GROUP INC	COM	670872100	21	393	SH	DEFINED	2
OM GROUP INC	COM	670872100	0	7	SH	DEFINED	18
OM GROUP INC	COM	670872100	1769	33419	SH	DEFINED	3
OMEGA HEALTHCARE INVS INC	COM	681936100	12096	764123	SH	DEFINED	3
OMEGA HEALTHCARE INVS INC	COM	681936100	19	1225	SH	DEFINED	11
OMNICARE CAP TR II	PFD B TR 4.00%	68214Q200	101	200300	PRN	DEFINED	18
OMNICARE INC	COM	681904108	5	130	SH	DEFINED	17
OMNICARE INC	COM	681904108	20619	571800	SH	DEFINED	6

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OMNICARE INC	COM	681904108	3	80	SH	DEFINED	18
OMNICELL INC	COM	68213N109	1679	80800	SH	DEFINED	3
OMNICOM GROUP INC	COM	681919106	97	1840	SH	DEFINED	4
OMNICOM GROUP INC	COM	681919106	4276	80806	SH	DEFINED	3
OMNICOM GROUP INC	COM	681919106	64	1200	SH	DEFINED	17
OMNICOM GROUP INC	COM	681919106	208	3930	SH	DEFINED	18, 2
OMNICOM GROUP INC	COM	681919106	95	1800	SH	DEFINED	6
OMNICOM GROUP INC	COM	681919106	32	600	SH	DEFINED	11
OMNICOM GROUP INC	COM	681919106	11166	211001	SH	DEFINED	18
OMNICOM GROUP INC	COM	681919106	995	18800	SH	DEFINED	5
OMNIVISION TECHNOLOGIES INC	COM	682128103	27451	1515810	SH	DEFINED	6
OMNIVISION TECHNOLOGIES INC	COM	682128103	4	215	SH	DEFINED	18, 2
OMNIVISION TECHNOLOGIES INC	COM	682128103	8879	490286	SH	DEFINED	18
OMNOVA SOLUTIONS INC	COM	682129101	5	845	SH	DEFINED	5
OMRIX BIOPHARMACEUTICALS INC	COM	681989109	4675	148610	SH	DEFINED	3
ON SEMICONDUCTOR CORP	COM	682189105	53918	5029659	SH	DEFINED	3
ON SEMICONDUCTOR CORP	COM	682189105	1	109	SH	DEFINED	18
ONEOK INC NEW	COM	682680103	2	40	SH	DEFINED	18
ONEOK INC NEW	COM	682680103	556	11039	SH	DEFINED	24
ONEOK INC NEW	COM	682680103	4673	92691	SH	DEFINED	3
ONEOK INC NEW	COM	682680103	163	3240	SH	DEFINED	6
ONEOK INC NEW	COM	682680103	57	1137	SH	DEFINED	11
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	705	10300	SH	DEFINED	5
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	2916	42600	SH	DEFINED	18
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	34	500	SH	DEFINED	11
ONLINE RES CORP	COM	68273G101	9459	861500	SH	DEFINED	18
ONLINE RES CORP	COM	68273G101	988	90000	SH	DEFINED	1
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	85	810	SH	DEFINED	18
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	2128	20200	SH	DEFINED	3
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	208	1975	SH	DEFINED	16
OPEN TEXT CORP	COM	683715106	2668	122600	SH	DEFINED	3
OPENWAVE SYS INC	COM NEW	683718308	4	650	SH	DEFINED	4
OPENWAVE SYS INC	COM NEW	683718308	5718	913411	SH	DEFINED	6
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	98	1900	SH	DEFINED	5
ORACLE CORP	COM	68389X105	1336	67800	SH	DEFINED	11
ORACLE CORP	COM	68389X105	10314	523300	SH	DEFINED	5
ORACLE CORP	COM	68389X105	193885	9836865	SH	DEFINED	18
ORACLE CORP	COM	68389X105	30847	1565065	SH	DEFINED	3
ORACLE CORP	COM	68389X105	1290	65472	SH	DEFINED	2
ORACLE CORP	COM	68389X105	121	6139	SH	DEFINED	4
ORACLE CORP	COM	68389X105	9591	486598	SH	DEFINED	1
ORACLE CORP	COM	68389X105	26233	1344101	SH	DEFINED	6
ORACLE CORP	COM	68389X105	402	20400	SH	DEFINED	20
ORACLE CORP	COM	68389X105	254	12890	SH	DEFINED	18, 2
ORACLE CORP	COM	68389X105	9725	493417	SH	DEFINED	17
ORACLE CORP	COM	68389X105	8215	15500	CALL	DEFINED	18
ORBCOMM INC	COM	68555P100	1	44	SH	DEFINED	18
ORBITAL SCIENCES CORP	COM	685564106	3	140	SH	DEFINED	18, 2
ORBITAL SCIENCES CORP	COM	685564106	418	19900	SH	DEFINED	20
ORBITAL SCIENCES CORP	COM	685564106	71373	3397104	SH	DEFINED	18
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	0	9	SH	DEFINED	18
ORIENTAL FINL GROUP INC	COM	68618W100	55	5000	SH	DEFINED	3
ORIGEN FINL INC	COM	68619E208	64	9700	SH	DEFINED	6
ORIX CORP	SPONSORED ADR	686330101	443	3325	SH	DEFINED	6
ORIX CORP	SPONSORED ADR	686330101	36279	272283	SH	DEFINED	18
ORIX CORP	SPONSORED ADR	686330101	44	330	SH	DEFINED	4
ORIX CORP	SPONSORED ADR	686330101	167	1250	SH	DEFINED	18, 2
ORMAT TECHNOLOGIES INC	COM	686688102	4207	111650	SH	DEFINED	18
ORTHOFIX INTL N V	COM	N6748L102	5	120	SH	DEFINED	4
ORTHOVITA INC	COM	68750U102	32	10500	SH	DEFINED	17
OSHKOSH TRUCK CORP	COM	688239201	11	170	SH	DEFINED	2
OSHKOSH TRUCK CORP	COM	688239201	23	370	SH	DEFINED	4

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OSHKOSH TRUCK CORP	COM	688239201	55	875	SH	DEFINED	24
OSHKOSH TRUCK CORP	COM	688239201	689	10950	SH	DEFINED	18
OSI PHARMACEUTICALS INC	COM	671040103	16637	459451	SH	DEFINED	3
OTTER TAIL CORP	COM	689648103	8	250	SH	DEFINED	2
OUTDOOR CHANNEL HLDGS INC	COM NEW	690027206	92	8200	SH	DEFINED	6
OVERHILL FARMS INC	COM	690212105	39	6900	SH	DEFINED	6
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	4	50	SH	DEFINED	2
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	0	0	SH	DEFINED	5
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	1701	20900	SH	DEFINED	1
OWENS & MINOR INC NEW	COM	690732102	2443	69920	SH	DEFINED	18
OWENS & MINOR INC NEW	COM	690732102	143	4080	SH	DEFINED	17
OWENS & MINOR INC NEW	COM	690732102	7	200	SH	DEFINED	6
OWENS ILL INC	COM NEW	690768403	42807	1223075	SH	DEFINED	6
OWENS ILL INC	COM NEW	690768403	44	1250	SH	DEFINED	5
OWENS ILL INC	COM NEW	690768403	776	22185	SH	DEFINED	3
OXFORD INDS INC	COM	691497309	17335	390960	SH	DEFINED	3
P A M TRANSN SVCS INC	COM	693149106	1761	96353	SH	DEFINED	6
P C CONNECTION	COM	69318J100	1531	115639	SH	DEFINED	3
P F CHANGS CHINA BISTRO INC	COM	69333Y108	15	436	SH	DEFINED	18
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	38	880	SH	DEFINED	17
PAB BANKSHARES INC	COM	69313P101	2099	110474	SH	DEFINED	6
PAB BANKSHARES INC	COM	69313P101	2037	107234	SH	DEFINED	18
PACCAR INC	COM	693718108	6363	73105	SH	DEFINED	11
PACCAR INC	COM	693718108	23625	271431	SH	DEFINED	17
PACCAR INC	COM	693718108	1681	19312	SH	DEFINED	2
PACCAR INC	COM	693718108	13233	152035	SH	DEFINED	3
PACCAR INC	COM	693718108	7	80	SH	DEFINED	6
PACER INTL INC TENN	COM	69373H106	14853	631520	SH	DEFINED	6
PACIFIC CAP BANCORP NEW	COM	69404P101	13789	511070	SH	DEFINED	6
PACIFIC CAP BANCORP NEW	COM	69404P101	492	18250	SH	DEFINED	3
PACIFIC CONTINENTAL CORP	COM	69412V108	449	27720	SH	DEFINED	1
PACIFIC SUNWEAR CALIF INC	COM	694873100	32200	1463654	SH	DEFINED	6
PACIFICARE HEALTH SYS DEL	DBCV 3.000%10/1	695112AG7	14245	3800000	PRN	DEFINED	18
PACKAGING CORP AMER	COM	695156109	42604	1683271	SH	DEFINED	3
PACKAGING CORP AMER	COM	695156109	2587	102200	SH	DEFINED	23
PACTIV CORP	COM	695257105	18786	589087	SH	DEFINED	3
PACTIV CORP	COM	695257105	4	140	SH	DEFINED	2
PACTIV CORP	COM	695257105	19	600	SH	DEFINED	5
PACTIV CORP	COM	695257105	38	1200	SH	DEFINED	16
PACTIV CORP	COM	695257105	13	404	SH	DEFINED	18
PACTIV CORP	COM	695257105	10	300	SH	DEFINED	11
PACTIV CORP	COM	695257105	48	1500	SH	DEFINED	17
PACTIV CORP	COM	695257105	1	40	SH	DEFINED	6
PAETEC HOLDING CORP	COM	695459107	5652	500614	SH	DEFINED	3
PALL CORP	COM	696429307	110	2400	SH	DEFINED	2
PALL CORP	COM	696429307	5717	124300	SH	DEFINED	20
PALL CORP	COM	696429307	2260	49140	SH	DEFINED	18, 2
PALL CORP	COM	696429307	4987	108433	SH	DEFINED	3
PALL CORP	COM	696429307	181	3940	SH	DEFINED	4
PALL CORP	COM	696429307	8251	179405	SH	DEFINED	11
PALL CORP	COM	696429307	710055	15439338	SH	DEFINED	18
PALM INC NEW	COM	696643105	43974	2744960	SH	DEFINED	18
PALM INC NEW	COM	696643105	22	1400	SH	DEFINED	18, 2
PALM INC NEW	COM	696643105	0	14	SH	DEFINED	2
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	0	8	SH	DEFINED	18
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	50	1449	SH	DEFINED	5
PANERA BREAD CO	CL A	69840W108	69	1500	SH	DEFINED	18
PANERA BREAD CO	CL A	69840W108	16	350	SH	DEFINED	5
PAPA JOHNS INTL INC	COM	698813102	4070	141510	SH	DEFINED	3
PAR PHARMACEUTICAL COS INC	COM	69888P106	20001	708490	SH	DEFINED	3
PAR TECHNOLOGY CORP	COM	698884103	864	101570	SH	DEFINED	6
PARALLEL PETE CORP DEL	COM	699157103	16	750	SH	DEFINED	5



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PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	18	820	SH	DEFINED	4
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	7	346	SH	DEFINED	2
PAREXEL INTL CORP	COM	699462107	9315	221478	SH	DEFINED	3
PARK ELECTROCHEMICAL CORP	COM	700416209	4439	157520	SH	DEFINED	6
PARK NATL CORP	COM	700658107	85	1000	SH	DEFINED	17
PARK NATL CORP	COM	700658107	14	168	SH	DEFINED	2
PARK NATL CORP	COM	700658107	17854	210568	SH	DEFINED	6
PARKER DRILLING CO	COM	701081101	19017	1804310	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	269	2750	SH	DEFINED	6
PARKER HANNIFIN CORP	COM	701094104	1332	13600	SH	DEFINED	20
PARKER HANNIFIN CORP	COM	701094104	331	3380	SH	DEFINED	18, 2
PARKER HANNIFIN CORP	COM	701094104	22827	233140	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	220	2250	SH	DEFINED	5
PARKER HANNIFIN CORP	COM	701094104	16238	165844	SH	DEFINED	17
PARKER HANNIFIN CORP	COM	701094104	5973	61000	SH	DEFINED	22
PARKER HANNIFIN CORP	COM	701094104	142	1450	SH	DEFINED	11
PARKER HANNIFIN CORP	COM	701094104	101	1031	SH	DEFINED	2
PARKER HANNIFIN CORP	COM	701094104	160730	1641609	SH	DEFINED	18
PARKVALE FINL CORP	COM	701492100	1793	60337	SH	DEFINED	6
PARLUX FRAGRANCES INC	COM	701645103	3	685	SH	DEFINED	2
PARLUX FRAGRANCES INC	COM	701645103	6	1360	SH	DEFINED	4
PARTNERRE LTD	COM	G6852T105	210	2715	SH	DEFINED	5
PARTNERRE LTD	COM	G6852T105	9621	124142	SH	DEFINED	3
PARTNERRE LTD	COM	G6852T105	24605	317481	SH	DEFINED	18
PARTNERS TR FINL GROUP INC N	COM	70213F102	51	4830	SH	DEFINED	5
PATRICK INDS INC	COM	703343103	7983	506535	SH	DEFINED	18
PATTERSON COMPANIES INC	COM	703395103	816	21881	SH	DEFINED	3
PATTERSON COMPANIES INC	COM	703395103	42	1125	SH	DEFINED	18, 2
PATTERSON COMPANIES INC	COM	703395103	7468	200370	SH	DEFINED	18
PATTERSON COMPANIES INC	COM	703395103	32	850	SH	DEFINED	2
PATTERSON UTI ENERGY INC	COM	703481101	26	1000	SH	DEFINED	18
PATTERSON UTI ENERGY INC	COM	703481101	1	50	SH	DEFINED	6
PATTERSON UTI ENERGY INC	COM	703481101	1614	61598	SH	DEFINED	3
PAYCHEX INC	COM	704326107	2265	57904	SH	DEFINED	18
PAYCHEX INC	COM	704326107	127	3250	SH	DEFINED	5
PAYCHEX INC	COM	704326107	130	3334	SH	DEFINED	11
PAYCHEX INC	COM	704326107	3662	93600	SH	DEFINED	1
PAYCHEX INC	COM	704326107	2089	53407	SH	DEFINED	3
PAYCHEX INC	COM	704326107	106	2717	SH	DEFINED	17
PAYCHEX INC	COM	704326107	24	625	SH	DEFINED	2
PAYCHEX INC	COM	704326107	11	282	SH	DEFINED	24
PAYLESS SHOESOURCE INC	COM	704379106	0	14	SH	DEFINED	18
PAYLESS SHOESOURCE INC	COM	704379106	41895	1327890	SH	DEFINED	3
PC-TEL INC	COM	69325Q105	44	5000	SH	DEFINED	18
PDL BIOPHARMA INC	COM	69329Y104	15	624	SH	DEFINED	18
PEABODY ENERGY CORP	COM	704549104	24	500	SH	DEFINED	5
PEABODY ENERGY CORP	COM	704549104	12902	269462	SH	DEFINED	6
PEABODY ENERGY CORP	COM	704549104	15	310	SH	DEFINED	4
PEABODY ENERGY CORP	COM	704549104	209	4316	SH	DEFINED	11
PEABODY ENERGY CORP	COM	704549104	3464	71600	SH	DEFINED	3
PEABODY ENERGY CORP	COM	704549104	49	1006	SH	DEFINED	2
PEABODY ENERGY CORP	COM	704549104	41	840	SH	DEFINED	17
PEABODY ENERGY CORP	COM	704549104	14812	306163	SH	DEFINED	18
PEARSON PLC	SPONSORED ADR	705015105	133	7900	SH	DEFINED	2
PEARSON PLC	SPONSORED ADR	705015105	2141	127130	SH	DEFINED	17
PEARSON PLC	SPONSORED ADR	705015105	1992	118300	SH	DEFINED	20
PEARSON PLC	SPONSORED ADR	705015105	299	17745	SH	DEFINED	18, 2
PEARSON PLC	SPONSORED ADR	705015105	13959	829388	SH	DEFINED	6
PEARSON PLC	SPONSORED ADR	705015105	236480	14042758	SH	DEFINED	18
PEARSON PLC	SPONSORED ADR	705015105	1553	92235	SH	DEFINED	3
PEDIATRIC SVCS OF AMERICA	COM	705323103	75	4700	SH	DEFINED	6
PEDIATRIX MED GROUP	COM	705324101	126	2289	SH	DEFINED	18, 2

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PEDIATRIX MED GROUP	COM	705324101	38892	705211	SH	DEFINED	17
PEDIATRIX MED GROUP	COM	705324101	39	700	SH	DEFINED	3
PEDIATRIX MED GROUP	COM	705324101	41480	752122	SH	DEFINED	18
PEDIATRIX MED GROUP	COM	705324101	8902	161410	SH	DEFINED	11
PEETS COFFEE & TEA INC	COM	705560100	84	3400	SH	DEFINED	2
PEGASYSTEMS INC	COM	705573103	11	975	SH	DEFINED	5
PENGROWTH ENERGY TR	TR UNIT NEW	706902509	665	34825	SH	DEFINED	5
PENN NATL GAMING INC	COM	707569109	15	250	SH	DEFINED	4
PENN NATL GAMING INC	COM	707569109	40035	666248	SH	DEFINED	18
PENN NATL GAMING INC	COM	707569109	7	120	SH	DEFINED	2
PENNEY J C INC	COM	708160106	64299	888351	SH	DEFINED	3
PENNEY J C INC	COM	708160106	48	670	SH	DEFINED	4
PENNEY J C INC	COM	708160106	5796	80080	SH	DEFINED	6
PENNEY J C INC	COM	708160106	217	3000	SH	DEFINED	11
PENNEY J C INC	COM	708160106	4553	62900	SH	DEFINED	23
PENNEY J C INC	COM	708160106	5819	80400	SH	DEFINED	22
PENNEY J C INC	COM	708160106	47	648	SH	DEFINED	17
PENNEY J C INC	COM	708160106	548	7573	SH	DEFINED	18
PENNEY J C INC	COM	708160106	297	4100	SH	DEFINED	2
PENNEY J C INC	COM	708160106	1035	14300	SH	DEFINED	16
PENNEY J C INC	COM	708160106	219	3030	SH	DEFINED	5
PENNEY J C INC	COM	708160106	7	100	SH	DEFINED	1
PENNS WOODS BANCORP INC	COM	708430103	1308	38215	SH	DEFINED	6
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	2496	56312	SH	DEFINED	17
PENSON WORLDWIDE INC	COM	709600100	88	3600	SH	DEFINED	3
PENTAIR INC	COM	709631105	2171	56300	SH	DEFINED	17
PENTAIR INC	COM	709631105	400	10360	SH	DEFINED	24
PENTAIR INC	COM	709631105	67	1730	SH	DEFINED	6
PENTAIR INC	COM	709631105	65	1675	SH	DEFINED	5
PENTAIR INC	COM	709631105	8	200	SH	DEFINED	18
PEOPLES BANCORP INC	COM	709789101	3945	145733	SH	DEFINED	6
PEOPLES UNITED FINANCIAL INC	COM	712704105	252	12652	SH	DEFINED	1
PEOPLES UNITED FINANCIAL INC	COM	712704105	325	18341	SH	DEFINED	17
PEP BOYS MANNY MOE & JACK	COM	713278109	3	130	SH	DEFINED	18
PEPCO HOLDINGS INC	COM	713291102	9	315	SH	DEFINED	17
PEPCO HOLDINGS INC	COM	713291102	14	500	SH	DEFINED	18, 2
PEPCO HOLDINGS INC	COM	713291102	4373	155079	SH	DEFINED	3
PEPCO HOLDINGS INC	COM	713291102	322	11410	SH	DEFINED	6
PEPCO HOLDINGS INC	COM	713291102	48	1697	SH	DEFINED	11
PEPCO HOLDINGS INC	COM	713291102	19884	705116	SH	DEFINED	18
PEPCO HOLDINGS INC	COM	713291102	162	5746	SH	DEFINED	2
PEPSI BOTTLING GROUP INC	COM	713409100	3388	100600	SH	DEFINED	23
PEPSI BOTTLING GROUP INC	COM	713409100	8078	239833	SH	DEFINED	3
PEPSI BOTTLING GROUP INC	COM	713409100	105	3110	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	501	14877	SH	DEFINED	16
PEPSI BOTTLING GROUP INC	COM	713409100	5	150	SH	DEFINED	18
PEPSI BOTTLING GROUP INC	COM	713409100	6736	200000	SH	DEFINED	8
PEPSIAMERICAS INC	COM	71343P200	7	300	SH	DEFINED	2
PEPSIAMERICAS INC	COM	71343P200	38	1566	SH	DEFINED	16
PEPSIAMERICAS INC	COM	71343P200	61	2497	SH	DEFINED	17
PEPSIAMERICAS INC	COM	71343P200	99	4050	SH	DEFINED	6
PEPSICO INC	COM	713448108	926463	14286248	SH	DEFINED	18
PEPSICO INC	COM	713448108	2232	34424	SH	DEFINED	5
PEPSICO INC	COM	713448108	476	7335	SH	DEFINED	6
PEPSICO INC	COM	713448108	40430	623440	SH	DEFINED	17
PEPSICO INC	COM	713448108	136	2096	SH	DEFINED	24
PEPSICO INC	COM	713448108	193	2970	SH	DEFINED	4
PEPSICO INC	COM	713448108	7215	111254	SH	DEFINED	18, 2
PEPSICO INC	COM	713448108	18149	279856	SH	DEFINED	11
PEPSICO INC	COM	713448108	23731	365936	SH	DEFINED	1
PEPSICO INC	COM	713448108	4496	69330	SH	DEFINED	20
PEPSICO INC	COM	713448108	31960	492834	SH	DEFINED	3

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PEPSICO INC	COM	713448108	31179	480793	SH	DEFINED	2
PERCEPTRON INC	COM	71361F100	41	4100	SH	DEFINED	6
PEREGRINE PHARMACEUTICALS IN	COM	713661106	0	10	SH	DEFINED	2
PERFORMANCE FOOD GROUP CO	COM	713755106	4445	136800	SH	DEFINED	3
PERINI CORP	COM	713839108	12264	199323	SH	DEFINED	18
PERINI CORP	COM	713839108	6	95	SH	DEFINED	18, 2
PERKINELMER INC	COM	714046109	5	176	SH	DEFINED	2
PERKINELMER INC	COM	714046109	13239	508037	SH	DEFINED	3
PERKINELMER INC	COM	714046109	67	2560	SH	DEFINED	6
PEROT SYS CORP	CL A	714265105	5	320	SH	DEFINED	18, 2
PEROT SYS CORP	CL A	714265105	14351	842168	SH	DEFINED	18
PERRIGO CO	COM	714290103	7081	361619	SH	DEFINED	3
PERVASIVE SOFTWARE INC	COM	715710109	33	7132	SH	DEFINED	6
PETMED EXPRESS INC	COM	716382106	1499	116710	SH	DEFINED	3
PETRO-CDA	COM	71644E102	281	5280	SH	DEFINED	18
PETRO-CDA	COM	71644E102	19646	369555	SH	DEFINED	3
PETROCHINA CO LTD	SPONSORED ADR	71646E100	239	1610	SH	DEFINED	18
PETROCHINA CO LTD	SPONSORED ADR	71646E100	7	50	SH	DEFINED	2
PETROCHINA CO LTD	SPONSORED ADR	71646E100	15	100	SH	DEFINED	17
PETROHAWK ENERGY CORP	COM	716495106	22	1375	SH	DEFINED	5
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	2	20	SH	DEFINED	18
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	21	195	SH	DEFINED	17
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	1574	14752	SH	DEFINED	16
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	4216	34763	SH	DEFINED	16
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	321245	3011294	SH	DEFINED	22
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	30	250	SH	DEFINED	17
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	509	4200	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	20	164	SH	DEFINED	2
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	49053	404490	SH	DEFINED	22
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	122825	1151340	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	457	8566	SH	DEFINED	6
PETROLEUM GEO SVCS ASA NEW	SPONSORED ADR	716599105	0	9	SH	DEFINED	17
PETROQUEST ENERGY INC	COM	716748108	2314	159170	SH	DEFINED	3
PETSMART INC	COM	716768106	23	705	SH	DEFINED	5
PFF BANCORP INC	COM	69331W104	10	355	SH	DEFINED	2
PFF BANCORP INC	COM	69331W104	8921	319390	SH	DEFINED	6
PFIZER INC	COM	717081103	15814	618466	SH	DEFINED	2
PFIZER INC	COM	717081103	12821	501423	SH	DEFINED	24
PFIZER INC	COM	717081103	476	18631	SH	DEFINED	16
PFIZER INC	COM	717081103	11174	437000	SH	DEFINED	23
PFIZER INC	COM	717081103	8759	342536	SH	DEFINED	20
PFIZER INC	COM	717081103	127472	4989858	SH	DEFINED	6
PFIZER INC	COM	717081103	7680	300370	SH	DEFINED	18, 2
PFIZER INC	COM	717081103	1159637	45351452	SH	DEFINED	18
PFIZER INC	COM	717081103	28462	1113101	SH	DEFINED	17
PFIZER INC	COM	717081103	120320	4705527	SH	DEFINED	3
PFIZER INC	COM	717081103	6831	267140	SH	DEFINED	5
PFIZER INC	COM	717081103	802409	31380882	SH	DEFINED	8
PFIZER INC	COM	717081103	9545	373288	SH	DEFINED	22
PFIZER INC	COM	717081103	11210	438400	SH	DEFINED	4
PFIZER INC	COM	717081103	1295	50650	SH	DEFINED	11
PFIZER INC	COM	717081103	12734	497973	SH	DEFINED	1
PG&E CORP	COM	69331C108	24579	542578	SH	DEFINED	3
PG&E CORP	COM	69331C108	64	1410	SH	DEFINED	11
PG&E CORP	COM	69331C108	11	235	SH	DEFINED	2
PG&E CORP	COM	69331C108	6475	142940	SH	DEFINED	6
PG&E CORP	COM	69331C108	88	1940	SH	DEFINED	18
PHARMACEUTICAL PROD DEV INC	COM	717124101	12	320	SH	DEFINED	2
PHARMACEUTICAL PROD DEV INC	COM	717124101	10775	281550	SH	DEFINED	1
PHARMACEUTICAL PROD DEV INC	COM	717124101	13	345	SH	DEFINED	4
PHARMACEUTICAL PROD DEV INC	COM	717124101	14	370	SH	DEFINED	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	5	126	SH	DEFINED	18

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PHARMANET DEV GROUP INC	COM	717148100	38066	1194047	SH	DEFINED	6
PHARMANET DEV GROUP INC	COM	717148100	11288	354079	SH	DEFINED	3
PHASE FORWARD INC	COM	71721R406	10146	602875	SH	DEFINED	3
PHH CORP	COM NEW	693320202	4	129	SH	DEFINED	2
PHH CORP	COM NEW	693320202	11	350	SH	DEFINED	17
PHH CORP	COM NEW	693320202	8360	267878	SH	DEFINED	4
PHH CORP	COM NEW	693320202	3	98	SH	DEFINED	6
PHILADELPHIA CONS HLDG CORP	COM	717528103	767	18360	SH	DEFINED	18
PHILADELPHIA CONS HLDG CORP	COM	717528103	12	290	SH	DEFINED	2
PHILADELPHIA CONS HLDG CORP	COM	717528103	9568	228891	SH	DEFINED	1
PHILLIPS VAN HEUSEN CORP	COM	718592108	27	451	SH	DEFINED	18
PHILLIPS VAN HEUSEN CORP	COM	718592108	72449	1196123	SH	DEFINED	3
PHOENIX COS INC NEW	COM	71902E109	19158	1276340	SH	DEFINED	6
PHOENIX COS INC NEW	COM	71902E109	1	47	SH	DEFINED	2
PHOENIX COS INC NEW	COM	71902E109	3220	214548	SH	DEFINED	3
PHOENIX TECHNOLOGY LTD	COM	719153108	8	1000	SH	DEFINED	2
PHOTOMEDEX INC	COM	719358103	65	50000	SH	DEFINED	17
PHOTON DYNAMICS INC	COM	719364101	5	425	SH	DEFINED	5
PHOTON DYNAMICS INC	COM	719364101	14006	1284962	SH	DEFINED	18
PHOTRONICS INC	COM	719405102	6617	444708	SH	DEFINED	6
PICO HLDGS INC	COM NEW	693366205	11	250	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	23	950	SH	DEFINED	5
PIEDMONT NAT GAS INC	COM	720186105	10	400	SH	DEFINED	18
PIEDMONT NAT GAS INC	COM	720186105	39	1600	SH	DEFINED	2
PILGRIMS PRIDE CORP	COM	721467108	2058	53920	SH	DEFINED	3
PIMCO CORPORATE OPP FD	COM	72201B101	272	18000	SH	DEFINED	8
PINNACLE ENTMT INC	COM	723456109	73190	2600000	SH	DEFINED	13
PINNACLE ENTMT INC	COM	723456109	0	12	SH	DEFINED	18
PINNACLE WEST CAP CORP	COM	723484101	14	340	SH	DEFINED	11
PINNACLE WEST CAP CORP	COM	723484101	236	5930	SH	DEFINED	6
PINNACLE WEST CAP CORP	COM	723484101	633	15884	SH	DEFINED	3
PINNACLE WEST CAP CORP	COM	723484101	2	50	SH	DEFINED	2
PINNACLE WEST CAP CORP	COM	723484101	226	5678	SH	DEFINED	24
PINNACLE WEST CAP CORP	COM	723484101	225	5650	SH	DEFINED	5
PINNACLE WEST CAP CORP	COM	723484101	3	85	SH	DEFINED	18
PIONEER DRILLING CO	COM	723655106	15246	1022561	SH	DEFINED	3
PIONEER NAT RES CO	COM	723787107	15	312	SH	DEFINED	5
PIONEER NAT RES CO	COM	723787107	6	129	SH	DEFINED	17
PIONEER NAT RES CO	COM	723787107	169	3460	SH	DEFINED	6
PIPER JAFFRAY COS	COM	724078100	43	774	SH	DEFINED	2
PIPER JAFFRAY COS	COM	724078100	1	24	SH	DEFINED	17
PIPER JAFFRAY COS	COM	724078100	0	4	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	38	815	SH	DEFINED	16
PITNEY BOWES INC	COM	724479100	1621	34631	SH	DEFINED	3
PITNEY BOWES INC	COM	724479100	122975	2626540	SH	DEFINED	18
PITNEY BOWES INC	COM	724479100	309	6600	SH	DEFINED	20
PITNEY BOWES INC	COM	724479100	2566	54815	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	75	1600	SH	DEFINED	11
PITNEY BOWES INC	COM	724479100	5353	114328	SH	DEFINED	17
PITNEY BOWES INC	COM	724479100	506	10811	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	311	6633	SH	DEFINED	18, 2
PITNEY BOWES INC	COM	724479100	117	2500	SH	DEFINED	5
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	212	3330	SH	DEFINED	5
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	4519	71000	SH	DEFINED	18
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	64	1000	SH	DEFINED	11
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	55	860	SH	DEFINED	17
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	64	1000	SH	DEFINED	2
PLAINS EXPL& PRODTN CO	COM	726505100	178	3720	SH	DEFINED	5
PLAINS EXPL& PRODTN CO	COM	726505100	1147	24000	SH	DEFINED	2
PLANTRONICS INC NEW	COM	727493108	6	215	SH	DEFINED	18, 2
PLANTRONICS INC NEW	COM	727493108	11531	439770	SH	DEFINED	6
PLANTRONICS INC NEW	COM	727493108	13441	512625	SH	DEFINED	18

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PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	14984	431193	SH	DEFINED	6
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	20586	592410	SH	DEFINED	3
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	604	17385	SH	DEFINED	18
PLATO LEARNING INC	COM	72764Y100	5	1075	SH	DEFINED	5
PLAYBOY ENTERPRISES INC	CL B	728117300	11	1000	SH	DEFINED	2
PLEXUS CORP	COM	729132100	12319	535849	SH	DEFINED	3
PLEXUS CORP	COM	729132100	20450	889502	SH	DEFINED	6
PLEXUS CORP	COM	729132100	69	3000	SH	DEFINED	2
PLUG POWER INC	COM	72919P103	0	150	SH	DEFINED	17
PLUM CREEK TIMBER CO INC	COM	729251108	187	4500	SH	DEFINED	1
PLUM CREEK TIMBER CO INC	COM	729251108	1158	27800	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM	729251108	112	2700	SH	DEFINED	18, 2
PLUM CREEK TIMBER CO INC	COM	729251108	21	500	SH	DEFINED	17
PLUM CREEK TIMBER CO INC	COM	729251108	1100	26400	SH	DEFINED	18
PLUM CREEK TIMBER CO INC	COM	729251108	29	706	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM	729251108	1182	28371	SH	DEFINED	3
PLUM CREEK TIMBER CO INC	COM	729251108	1012	24300	SH	DEFINED	5
PMA CAP CORP	CL A	693419202	25	2375	SH	DEFINED	5
PMA CAP CORP	CL A	693419202	182	17012	SH	DEFINED	3
PMC COML TR	SH BEN INT	693434102	9	685	SH	DEFINED	18
PMC-SIERRA INC	COM	69344F106	0	50	SH	DEFINED	2
PMC-SIERRA INC	COM	69344F106	2	289	SH	DEFINED	18
PMI GROUP INC	COM	69344M101	189	4220	SH	DEFINED	18, 2
PMI GROUP INC	COM	69344M101	17	380	SH	DEFINED	4
PMI GROUP INC	COM	69344M101	353859	7921624	SH	DEFINED	18
PMI GROUP INC	COM	69344M101	6763	151400	SH	DEFINED	20
PMI GROUP INC	COM	69344M101	13	287	SH	DEFINED	17
PMI GROUP INC	COM	69344M101	1619	36244	SH	DEFINED	3
PMI GROUP INC	COM	69344M101	137	3065	SH	DEFINED	24
PMI GROUP INC	COM	69344M101	15716	351826	SH	DEFINED	2
PMI GROUP INC	COM	69344M101	8613	192814	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	29	400	SH	DEFINED	18, 2
PNC FINL SVCS GROUP INC	COM	693475105	301	4210	SH	DEFINED	4
PNC FINL SVCS GROUP INC	COM	693475105	3764	52590	SH	DEFINED	1
PNC FINL SVCS GROUP INC	COM	693475105	400	5588	SH	DEFINED	18
PNC FINL SVCS GROUP INC	COM	693475105	2954	41275	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	2183	30502	SH	DEFINED	5
PNC FINL SVCS GROUP INC	COM	693475105	0	751	SH	DEFINED	14
PNC FINL SVCS GROUP INC	COM	693475105	4394	61386	SH	DEFINED	17
PNC FINL SVCS GROUP INC	COM	693475105	3449	48181	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	9585	133900	SH	DEFINED	3
PNC FINL SVCS GROUP INC	COM	693475105	1297	18119	SH	DEFINED	11
PNM RES INC	COM	69349H107	6	210	SH	DEFINED	14
PNM RES INC	COM	69349H107	1924	69219	SH	DEFINED	3
PNM RES INC	COM	69349H107	7	235	SH	DEFINED	2
POGO PRODUCING CO	COM	730448107	11083	218220	SH	DEFINED	6
POGO PRODUCING CO	COM	730448107	102	2000	SH	DEFINED	18
POLARIS INDS INC	COM	731068102	108	2000	SH	DEFINED	18
POLARIS INDS INC	COM	731068102	910	16800	SH	DEFINED	17
POLARIS INDS INC	COM	731068102	302	5582	SH	DEFINED	24
POLARIS INDS INC	COM	731068102	211	3900	SH	DEFINED	3
POLARIS INDS INC	COM	731068102	28549	527120	SH	DEFINED	6
POLO RALPH LAUREN CORP	CL A	731572103	949	9669	SH	DEFINED	3
POLO RALPH LAUREN CORP	CL A	731572103	436	4445	SH	DEFINED	18
POLYCOM INC	COM	73172K104	12967	385920	SH	DEFINED	3
POLYONE CORP	COM	73179P106	14521	2019638	SH	DEFINED	6
POLYONE CORP	COM	73179P106	6	900	SH	DEFINED	5
POMEROY IT SOLUTIONS INC	COM	731822102	0	39	SH	DEFINED	2
POOL CORPORATION	COM	73278L105	19	487	SH	DEFINED	17
POPULAR INC	COM	733174106	3815	237400	SH	DEFINED	1
POPULAR INC	COM	733174106	149	9270	SH	DEFINED	6
POPULAR INC	COM	733174106	22	1400	SH	DEFINED	17

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PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	14884	247992	SH	DEFINED	18
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	5	85	SH	DEFINED	18,2
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	60	1000	SH	DEFINED	4
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	5126	85404	SH	DEFINED	3
PORTLAND GEN ELEC CO	COM NEW	736508847	32562	1186669	SH	DEFINED	3
PORTLAND GEN ELEC CO	COM NEW	736508847	9910	361160	SH	DEFINED	6
PORTLAND GEN ELEC CO	COM NEW	736508847	6	231	SH	DEFINED	14
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	87	6251	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	1	8	SH	DEFINED	18
POSCO	SPONSORED ADR	693483109	46	385	SH	DEFINED	17
POSCO	SPONSORED ADR	693483109	219	1822	SH	DEFINED	2
POSCO	SPONSORED ADR	693483109	3120	26000	SH	DEFINED	3
POSCO	SPONSORED ADR	693483109	1923	16021	SH	DEFINED	6
POSSIS MEDICAL INC	COM	737407106	3	300	SH	DEFINED	2
POST PPTYS INC	COM	737464107	407	7800	SH	DEFINED	2
POTASH CORP SASK INC	COM	73755L107	3898	50000	SH	DEFINED	23
POTLATCH CORP NEW	COM	737630103	732	17000	SH	DEFINED	3
POWERSHARES DB CMDTY IDX TRA	UNIT BEN INT	73935S105	12803	498186	SH	DEFINED	5
POWERSHARES DB CMDTY IDX TRA	UNIT BEN INT	73935S105	103	4000	SH	DEFINED	18
POWERSHARES ETF TRUST	WNRDRHLL CLN EN	73935X500	33	1600	SH	DEFINED	5
POWERSHARES ETF TRUST	WATER RESOURCE	73935X575	19	900	SH	DEFINED	5
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	249	5230	SH	DEFINED	2
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	173	3645	SH	DEFINED	17
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	36	750	SH	DEFINED	18,2
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	6	125	SH	DEFINED	4
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	69087	1451400	SH	DEFINED	18
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	1665	35000	SH	DEFINED	8
POWERWAVE TECHNOLOGIES INC	COM	739363109	0	54	SH	DEFINED	18
PPG INDS INC	COM	693506107	419	5500	SH	DEFINED	20
PPG INDS INC	COM	693506107	745	9782	SH	DEFINED	17
PPG INDS INC	COM	693506107	180078	2366023	SH	DEFINED	18
PPG INDS INC	COM	693506107	48736	640340	SH	DEFINED	6
PPG INDS INC	COM	693506107	1474	19362	SH	DEFINED	18,2
PPG INDS INC	COM	693506107	885	11623	SH	DEFINED	2
PPG INDS INC	COM	693506107	3175	41712	SH	DEFINED	3
PPL CORP	COM	69351T106	2930	62630	SH	DEFINED	3
PPL CORP	COM	69351T106	151	3218	SH	DEFINED	11
PPL CORP	COM	69351T106	456	9740	SH	DEFINED	6
PPL CORP	COM	69351T106	28	600	SH	DEFINED	18,2
PPL CORP	COM	69351T106	1620	34624	SH	DEFINED	17
PPL CORP	COM	69351T106	30	650	SH	DEFINED	5
PPL CORP	COM	69351T106	546	11660	SH	DEFINED	18
PPL CORP	COM	69351T106	21	454	SH	DEFINED	2
PRA INTL	COM	69353C101	12	485	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	258	3577	SH	DEFINED	18
PRAXAIR INC	COM	74005P104	28450	395200	SH	DEFINED	17
PRAXAIR INC	COM	74005P104	1237	17182	SH	DEFINED	5
PRAXAIR INC	COM	74005P104	8628	119849	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	72	1000	SH	DEFINED	1
PRAXAIR INC	COM	74005P104	3663	50887	SH	DEFINED	3
PRAXAIR INC	COM	74005P104	5	72	SH	DEFINED	24
PRAXAIR INC	COM	74005P104	15442	214499	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	47	653	SH	DEFINED	4
PRAXAIR INC	COM	74005P104	3323	46156	SH	DEFINED	6
PRE PAID LEGAL SVCS INC	COM	740065107	16497	256520	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	122	1006	SH	DEFINED	18
PRECISION CASTPARTS CORP	COM	740189105	485	4000	SH	DEFINED	5
PRECISION CASTPARTS CORP	COM	740189105	63	519	SH	DEFINED	4
PRECISION CASTPARTS CORP	COM	740189105	12144	100069	SH	DEFINED	3
PRECISION CASTPARTS CORP	COM	740189105	0	3	SH	DEFINED	24
PRECISION DRILLING TR	TR UNIT	740215108	965	39467	SH	DEFINED	3
PRECISION DRILLING TR	TR UNIT	740215108	3	120	SH	DEFINED	18,2

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PRECISION DRILLING TR	TR UNIT	740215108	2477	101290	SH	DEFINED	18
PREFERRED BK LOS ANGELES CA	COM	740367107	5122	128050	SH	DEFINED	3
PREMIERE GLOBAL SVCS INC	COM	740585104	3242	248990	SH	DEFINED	3
PRESIDENTIAL LIFE CORP	COM	740884101	9997	508480	SH	DEFINED	6
PRESTIGE BRANDS HLDGS INC	COM	74112D101	3697	284800	SH	DEFINED	6
PRICE T ROWE GROUP INC	COM	74144T108	69	1327	SH	DEFINED	18
PRICE T ROWE GROUP INC	COM	74144T108	11758	226602	SH	DEFINED	17
PRICE T ROWE GROUP INC	COM	74144T108	31	600	SH	DEFINED	5
PRICE T ROWE GROUP INC	COM	74144T108	7054	135945	SH	DEFINED	11
PRICE T ROWE GROUP INC	COM	74144T108	21	400	SH	DEFINED	2
PRICE T ROWE GROUP INC	COM	74144T108	3891	74982	SH	DEFINED	3
PRICELINE COM INC	COM NEW	741503403	23	333	SH	DEFINED	18
PRICELINE COM INC	COM NEW	741503403	41731	607088	SH	DEFINED	3
PRIDE INTL INC DEL	COM	74153Q102	24299	648665	SH	DEFINED	3
PRIDE INTL INC DEL	NOTE 3.250% 5/0	74153QAD4	8454	5650000	PRN	DEFINED	18
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	6313	108309	SH	DEFINED	2
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	678	11630	SH	DEFINED	6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	344	5900	SH	DEFINED	1
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	129	2211	SH	DEFINED	17
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	28403	487264	SH	DEFINED	3
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	184	3150	SH	DEFINED	5
PROASSURANCE CORP	COM	74267C106	6303	113220	SH	DEFINED	3
PROCENTURY CORP	COM	74268T108	412	24580	SH	DEFINED	3
PROCENTURY CORP	COM	74268T108	2540	151550	SH	DEFINED	6
PROCTER & GAMBLE CO	COM	742718109	14098	230394	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	30729	502189	SH	DEFINED	5
PROCTER & GAMBLE CO	COM	742718109	9	140	SH	DEFINED	24
PROCTER & GAMBLE CO	COM	742718109	11758	192149	SH	DEFINED	18, 2
PROCTER & GAMBLE CO	COM	742718109	4665	76241	SH	DEFINED	20
PROCTER & GAMBLE CO	COM	742718109	103444	1690534	SH	DEFINED	2
PROCTER & GAMBLE CO	COM	742718109	83363	1362369	SH	DEFINED	3
PROCTER & GAMBLE CO	COM	742718109	306	5000	SH	DEFINED	16
PROCTER & GAMBLE CO	COM	742718109	1615	26400	SH	DEFINED	22
PROCTER & GAMBLE CO	COM	742718109	4253	69500	SH	DEFINED	23
PROCTER & GAMBLE CO	COM	742718109	28140	459893	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	604	9875	SH	DEFINED	4
PROCTER & GAMBLE CO	COM	742718109	38	624	SH	DEFINED	6
PROCTER & GAMBLE CO	COM	742718109	1006302	16445533	SH	DEFINED	18
PROCTER & GAMBLE CO	COM	742718109	106536	1741076	SH	DEFINED	17
PROGENICS PHARMACEUTICALS IN	COM	743187106	5	230	SH	DEFINED	4
PROGRESS ENERGY INC	COM	743263105	405	8873	SH	DEFINED	2
PROGRESS ENERGY INC	COM	743263105	358	7857	SH	DEFINED	17
PROGRESS ENERGY INC	COM	743263105	3866	84790	SH	DEFINED	3
PROGRESS ENERGY INC	COM	743263105	938	20567	SH	DEFINED	6
PROGRESS ENERGY INC	COM	743263105	46	1000	SH	DEFINED	1
PROGRESS ENERGY INC	COM	743263105	118	2584	SH	DEFINED	18
PROGRESS ENERGY INC	COM	743263105	68	1500	SH	DEFINED	5
PROGRESS ENERGY INC	COM	743263105	91	1997	SH	DEFINED	11
PROGRESS SOFTWARE CORP	COM	743312100	12388	389680	SH	DEFINED	3
PROGRESS SOFTWARE CORP	COM	743312100	87	2750	SH	DEFINED	5
PROGRESSIVE CORP OHIO	COM	743315103	139336	5822641	SH	DEFINED	18
PROGRESSIVE CORP OHIO	COM	743315103	603	25200	SH	DEFINED	6
PROGRESSIVE CORP OHIO	COM	743315103	48	2020	SH	DEFINED	4
PROGRESSIVE CORP OHIO	COM	743315103	2711	113302	SH	DEFINED	3
PROGRESSIVE CORP OHIO	COM	743315103	404	16900	SH	DEFINED	20
PROGRESSIVE CORP OHIO	COM	743315103	10	400	SH	DEFINED	2
PROGRESSIVE CORP OHIO	COM	743315103	53	2200	SH	DEFINED	17
PROLIANCE INTL INC	COM	74340R104	1	375	SH	DEFINED	5
PROLIANCE INTL INC	COM	74340R104	6	2000	SH	DEFINED	18
PROLOGIS	SH BEN INT	743410102	85	1500	SH	DEFINED	18, 2
PROLOGIS	SH BEN INT	743410102	1217	21390	SH	DEFINED	11
PROLOGIS	SH BEN INT	743410102	665	11684	SH	DEFINED	18

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PROLOGIS	SH BEN INT	743410102	505	8882	SH	DEFINED	17
PROLOGIS	SH BEN INT	743410102	2321	40787	SH	DEFINED	3
PROSPERITY BANCSHARES INC	COM	743606105	58	1775	SH	DEFINED	2
PROSPERITY BANCSHARES INC	COM	743606105	49	1500	SH	DEFINED	11
PROTECTIVE LIFE CORP	COM	743674103	29448	615940	SH	DEFINED	6
PROTECTIVE LIFE CORP	COM	743674103	26	535	SH	DEFINED	11
PROTECTIVE LIFE CORP	COM	743674103	9	180	SH	DEFINED	2
PROVIDENT BANKSHARES CORP	COM	743859100	7	200	SH	DEFINED	17
PROVIDENT BANKSHARES CORP	COM	743859100	14	414	SH	DEFINED	4
PROVIDENT BANKSHARES CORP	COM	743859100	14523	443051	SH	DEFINED	6
PROVIDENT BANKSHARES CORP	COM	743859100	66	2006	SH	DEFINED	11
PROVIDENT FINL SVCS INC	COM	74386T105	32	2000	SH	DEFINED	5
PROVIDENT NEW YORK BANCORP	COM	744028101	46	3400	SH	DEFINED	5
PRUDENTIAL FINL INC	COM	744320102	37	380	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	744320102	589	6060	SH	DEFINED	6
PRUDENTIAL FINL INC	COM	744320102	30292	311546	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	97	1000	SH	DEFINED	17
PRUDENTIAL FINL INC	COM	744320102	322	3307	SH	DEFINED	18
PRUDENTIAL FINL INC	COM	744320102	778	8000	SH	DEFINED	5
PRUDENTIAL FINL INC	COM	744320102	7	70	SH	DEFINED	11
PRUDENTIAL FINL INC	COM	744320102	37	379	SH	DEFINED	2
PRUDENTIAL PLC	ADR	74435K204	51	1770	SH	DEFINED	4
PRUDENTIAL PLC	6.75%SUB REG S	G7293H114	75	3000	SH	DEFINED	2
PRUDENTIAL PLC	ADR	74435K204	25	870	SH	DEFINED	17
PS BUSINESS PKS INC CALIF	COM	69360J107	5770	91056	SH	DEFINED	18
PSS WORLD MED INC	COM	69366A100	34	1850	SH	DEFINED	18,2
PSS WORLD MED INC	COM	69366A100	1	30	SH	DEFINED	18
PSS WORLD MED INC	COM	69366A100	9	485	SH	DEFINED	2
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	22	600	SH	DEFINED	5
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	1	25	SH	DEFINED	18
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	20	540	SH	DEFINED	4
PUBLIC STORAGE	COM	74460D109	1507	19617	SH	DEFINED	3
PUBLIC STORAGE	COM	74460D109	38	500	SH	DEFINED	2
PUBLIC STORAGE	COM	74460D109	25	325	SH	DEFINED	18,2
PUBLIC STORAGE	COM	74460D109	533	6938	SH	DEFINED	18
PUBLIC STORAGE	COM	74460D109	74	960	SH	DEFINED	1
PUBLIC STORAGE	COM	74460D109	8	100	SH	DEFINED	11
PUBLIC STORAGE	COM A DP1/1000	74460D729	0	30	SH	DEFINED	1
PUBLIC STORAGE	COM	74460D109	103	1346	SH	DEFINED	17
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	74	841	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	724	8250	SH	DEFINED	18
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1739	19816	SH	DEFINED	17
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	18770	213831	SH	DEFINED	3
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	272	3100	SH	DEFINED	1
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	36337	413960	SH	DEFINED	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	161	1835	SH	DEFINED	11
PUBLICIS S A NEW	SPONSORED ADR	74463M106	14	320	SH	DEFINED	18,2
PUBLICIS S A NEW	SPONSORED ADR	74463M106	6188	142419	SH	DEFINED	18
PUBLICIS S A NEW	SPONSORED ADR	74463M106	2139	49228	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	93	3852	SH	DEFINED	18
PUGET ENERGY INC NEW	COM	745310102	5	202	SH	DEFINED	17
PUGET ENERGY INC NEW	COM	745310102	36390	1504980	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	7	300	SH	DEFINED	2
PUGET ENERGY INC NEW	COM	745310102	514	21255	SH	DEFINED	3
PULTE HOMES INC	COM	745867101	13	600	SH	DEFINED	17
PULTE HOMES INC	COM	745867101	89800	4000000	SH	DEFINED	13
PULTE HOMES INC	COM	745867101	603561	26884679	SH	DEFINED	8
PULTE HOMES INC	COM	745867101	120	5350	SH	DEFINED	6
PULTE HOMES INC	COM	745867101	760	33870	SH	DEFINED	3
PULTE HOMES INC	COM	745867101	17	759	SH	DEFINED	24
QIAGEN N V	ORD	N72482107	0	156	SH	DEFINED	18
QLOGIC CORP	COM	747277101	7	400	SH	DEFINED	2



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QLOGIC CORP	COM	747277101	1920	115313	SH	DEFINED	3
QLOGIC CORP	COM	747277101	2	100	SH	DEFINED	18
QLT INC	COM	746927102	30	4000	SH	DEFINED	18
QLT INC	COM	746927102	15	2000	SH	DEFINED	2
QUADRA REALTY TRUST INC	COM	746945104	34	2700	SH	DEFINED	6
QUALCOMM INC	COM	747525103	21240	489519	SH	DEFINED	3
QUALCOMM INC	COM	747525103	291934	6728150	SH	DEFINED	8
QUALCOMM INC	COM	747525103	88	2029	SH	DEFINED	4
QUALCOMM INC	COM	747525103	210	4850	SH	DEFINED	1
QUALCOMM INC	COM	747525103	460110	10604054	SH	DEFINED	18
QUALCOMM INC	COM	747525103	1151	26535	SH	DEFINED	5
QUALCOMM INC	COM	747525103	236	5433	SH	DEFINED	11
QUALCOMM INC	COM	747525103	260	6000	SH	DEFINED	18,2
QUALCOMM INC	COM	747525103	5172	119200	SH	DEFINED	20
QUALCOMM INC	COM	747525103	314	7245	SH	DEFINED	2
QUALCOMM INC	COM	747525103	4563	105153	SH	DEFINED	17
QUALITY DISTR INC FLA	COM	74756M102	2138	190419	SH	DEFINED	6
QUANEX CORP	COM	747620102	9	187	SH	DEFINED	18
QUANEX CORP	COM	747620102	1063	21820	SH	DEFINED	3
QUANTA SVCS INC	COM	74762E102	36	1170	SH	DEFINED	5
QUANTA SVCS INC	COM	74762E102	180499	5885200	SH	DEFINED	8
QUANTUM CORP	COM DSSG	747906204	19	5865	SH	DEFINED	18,2
QUANTUM CORP	COM DSSG	747906204	33	10300	SH	DEFINED	5
QUANTUM CORP	COM DSSG	747906204	43214	13632158	SH	DEFINED	18
QUANTUM CORP	COM DSSG	747906204	307	96700	SH	DEFINED	20
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	0	250	SH	DEFINED	17
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	4	2500	SH	DEFINED	5
QUEBECOR WORLD INC	COM NON-VTG	748203106	366	30100	SH	DEFINED	3
QUEST DIAGNOSTICS INC	COM	74834L100	31	600	SH	DEFINED	5
QUEST DIAGNOSTICS INC	COM	74834L100	10	194	SH	DEFINED	11
QUEST DIAGNOSTICS INC	COM	74834L100	45	870	SH	DEFINED	6
QUEST DIAGNOSTICS INC	COM	74834L100	1276	24707	SH	DEFINED	3
QUEST DIAGNOSTICS INC	COM	74834L100	3850	74545	SH	DEFINED	17
QUEST DIAGNOSTICS INC	COM	74834L100	10	200	SH	DEFINED	2
QUEST DIAGNOSTICS INC	COM	74834L100	35309	683615	SH	DEFINED	18
QUESTAR CORP	COM	748356102	281	5322	SH	DEFINED	17
QUESTAR CORP	COM	748356102	211	4000	SH	DEFINED	18
QUESTAR CORP	COM	748356102	19	360	SH	DEFINED	4
QUESTAR CORP	COM	748356102	885	16750	SH	DEFINED	5
QUESTAR CORP	COM	748356102	349	6600	SH	DEFINED	11
QUESTAR CORP	COM	748356102	30991	586405	SH	DEFINED	2
QUESTAR CORP	COM	748356102	227	4300	SH	DEFINED	18,2
QUESTAR CORP	COM	748356102	1439	27234	SH	DEFINED	3
QUICKSILVER RESOURCES INC	COM	74837R104	19	420	SH	DEFINED	4
QUICKSILVER RESOURCES INC	COM	74837R104	239	5370	SH	DEFINED	5
QUICKSILVER RESOURCES INC	COM	74837R104	9	197	SH	DEFINED	2
QUIGLEY CORP	COM NEW	74838L304	17	3600	SH	DEFINED	5
QUIKSILVER INC	COM	74838C106	0	30	SH	DEFINED	18
QUINTANA MARITIME LTD	SHS	Y7169G109	8	480	SH	DEFINED	4
QUIPP INC	COM	748802105	7	1000	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM	749121109	77859	8026749	SH	DEFINED	3
QWEST COMMUNICATIONS INTL IN	COM	749121109	78	8000	SH	DEFINED	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	131	13527	SH	DEFINED	18
QWEST COMMUNICATIONS INTL IN	COM	749121109	8646	891295	SH	DEFINED	23
QWEST COMMUNICATIONS INTL IN	COM	749121109	2345035	241756135	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	980	101000	SH	DEFINED	16
QWEST COMMUNICATIONS INTL IN	COM	749121109	63	6469	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM	749121109	4	422	SH	DEFINED	2
QWEST COMMUNICATIONS INTL IN	COM	749121109	0	1	SH	DEFINED	11
R H DONNELLEY CORP	COM NEW	74955W307	44538	587733	SH	DEFINED	18
R H DONNELLEY CORP	COM NEW	74955W307	31325	413366	SH	DEFINED	6
R H DONNELLEY CORP	COM NEW	74955W307	104	1375	SH	DEFINED	18,2

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R H DONNELLEY CORP	COM NEW	74955W307	27	360	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW	74955W307	455	6000	SH	DEFINED	17
RACKABLE SYS INC	COM	750077109	62	5000	SH	DEFINED	6
RADIAN GROUP INC	COM	750236101	65	1199	SH	DEFINED	2
RADIAN GROUP INC	COM	750236101	448	8287	SH	DEFINED	24
RADIAN GROUP INC	COM	750236101	2	36	SH	DEFINED	18
RADIAN GROUP INC	COM	750236101	13	240	SH	DEFINED	4
RADIANT SYSTEMS INC	COM	75025N102	5379	406290	SH	DEFINED	3
RADIATION THERAPY SVCS INC	COM	750323206	982	37290	SH	DEFINED	3
RADIOSHACK CORP	COM	750438103	135	4087	SH	DEFINED	18
RADIOSHACK CORP	COM	750438103	713	21512	SH	DEFINED	3
RADVISION LTD	ORD	M81869105	3	150	SH	DEFINED	2
RADYNE CORP	COM NEW	750611402	2494	233740	SH	DEFINED	6
RALCORP HLDGS INC NEW	COM	751028101	0	7	SH	DEFINED	18
RAMBUS INC DEL	COM	750917106	3	150	SH	DEFINED	17
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	2117	58909	SH	DEFINED	3
RANGE RES CORP	COM	75281A109	11354	303500	SH	DEFINED	18
RAVEN INDS INC	COM	754212108	1107	31000	SH	DEFINED	17
RAYMOND JAMES FINANCIAL INC	COM	754730109	250	8075	SH	DEFINED	5
RAYMOND JAMES FINANCIAL INC	COM	754730109	3550	114876	SH	DEFINED	23
RAYMOND JAMES FINANCIAL INC	COM	754730109	3988	129050	SH	DEFINED	22
RAYMOND JAMES FINANCIAL INC	COM	754730109	23	750	SH	DEFINED	18
RAYMOND JAMES FINANCIAL INC	COM	754730109	12	400	SH	DEFINED	2
RAYMOND JAMES FINANCIAL INC	COM	754730109	28118	909959	SH	DEFINED	3
RAYMOND JAMES FINANCIAL INC	COM	754730109	482	15590	SH	DEFINED	1
RAYONIER INC	COM	754907103	1294	28660	SH	DEFINED	17
RAYONIER INC	COM	754907103	48	1054	SH	DEFINED	2
RAYONIER INC	COM	754907103	3182	70490	SH	DEFINED	1
RAYONIER INC	COM	754907103	2503	55455	SH	DEFINED	11
RAYONIER INC	COM	754907103	119	2638	SH	DEFINED	18
RAYONIER INC	COM	754907103	474	10500	SH	DEFINED	3
RAYTHEON CO	COM NEW	755111507	99270	1842080	SH	DEFINED	6
RAYTHEON CO	COM NEW	755111507	366	6800	SH	DEFINED	16
RAYTHEON CO	COM NEW	755111507	28651	531665	SH	DEFINED	3
RAYTHEON CO	COM NEW	755111507	376	6971	SH	DEFINED	2
RAYTHEON CO	COM NEW	755111507	1427	26484	SH	DEFINED	17
RAYTHEON CO	COM NEW	755111507	9087	168612	SH	DEFINED	20
RAYTHEON CO	COM NEW	755111507	2831	52524	SH	DEFINED	18, 2
RAYTHEON CO	COM NEW	755111507	656359	12179603	SH	DEFINED	18
RAYTHEON CO	COM NEW	755111507	4591	85200	SH	DEFINED	23
RAYTHEON CO	COM NEW	755111507	12	222	SH	DEFINED	11
RAYTHEON CO	COM NEW	755111507	117	2175	SH	DEFINED	5
RBC BEARINGS INC	COM	75524B104	6464	156699	SH	DEFINED	18
RBC BEARINGS INC	COM	75524B104	4	100	SH	DEFINED	18, 2
RBC BEARINGS INC	COM	75524B104	685	16600	SH	DEFINED	5
RCM TECHNOLOGIES INC	COM NEW	749360400	23	2900	SH	DEFINED	6
REALNETWORKS INC	COM	75605L104	0	50	SH	DEFINED	18
REALTY INCOME CORP	COM	756109104	30	1200	SH	DEFINED	18
RED HAT INC	COM	756577102	177344	7959800	SH	DEFINED	13
RED HAT INC	COM	756577102	147738	6630978	SH	DEFINED	18
RED HAT INC	COM	756577102	3217	144400	SH	DEFINED	20
RED HAT INC	COM	756577102	141451	6348800	SH	DEFINED	8
REDDY ICE HLDGS INC	COM	75734R105	14	500	SH	DEFINED	17
REDWOOD TR INC	COM	758075402	97	2000	SH	DEFINED	11
REDWOOD TR INC	COM	758075402	3	68	SH	DEFINED	17
REDWOOD TR INC	COM	758075402	97	2000	SH	DEFINED	5
REED ELSEVIER N V	SPONSORED ADR	758204101	4428	116770	SH	DEFINED	18
REED ELSEVIER N V	SPONSORED ADR	758204101	42	1120	SH	DEFINED	4
REED ELSEVIER P L C	SPONSORED ADR	758205108	983	19016	SH	DEFINED	6
REGAL BELOIT CORP	COM	758750103	18971	407630	SH	DEFINED	6
REGAL BELOIT CORP	COM	758750103	13	280	SH	DEFINED	4
REGAL BELOIT CORP	COM	758750103	19	410	SH	DEFINED	18, 2

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REGAL BELOIT CORP	COM	758750103	36720	789002	SH	DEFINED	18
REGAL BELOIT CORP	COM	758750103	14781	317599	SH	DEFINED	3
REGAL ENTMT GROUP	CL A	758766109	7958	362870	SH	DEFINED	18
REGAL ENTMT GROUP	CL A	758766109	208	9500	SH	DEFINED	6
REGAL ENTMT GROUP	CL A	758766109	22	1000	SH	DEFINED	2
REGAL ENTMT GROUP	CL A	758766109	5411	246730	SH	DEFINED	3
REGIONS FINANCIAL CORP NEW	COM	7591EP100	184	5566	SH	DEFINED	2
REGIONS FINANCIAL CORP NEW	COM	7591EP100	20	617	SH	DEFINED	5
REGIONS FINANCIAL CORP NEW	COM	7591EP100	479	14475	SH	DEFINED	11
REGIONS FINANCIAL CORP NEW	COM	7591EP100	723	21851	SH	DEFINED	6
REGIONS FINANCIAL CORP NEW	COM	7591EP100	168	5085	SH	DEFINED	24
REGIONS FINANCIAL CORP NEW	COM	7591EP100	92	2775	SH	DEFINED	18
REGIONS FINANCIAL CORP NEW	COM	7591EP100	7398	223491	SH	DEFINED	3
REGIONS FINANCIAL CORP NEW	COM	7591EP100	2207	66671	SH	DEFINED	17
REGIS CORP MINN	COM	758932107	365	9549	SH	DEFINED	24
REGIS CORP MINN	COM	758932107	295	7700	SH	DEFINED	3
REHABCARE GROUP INC	COM	759148109	7244	508688	SH	DEFINED	18
REHABCARE GROUP INC	COM	759148109	5	320	SH	DEFINED	18, 2
REINSURANCE GROUP AMER INC	COM	759351109	15559	258279	SH	DEFINED	3
REINSURANCE GROUP AMER INC	COM	759351109	10	170	SH	DEFINED	17
REINSURANCE GROUP AMER INC	COM	759351109	35459	588630	SH	DEFINED	6
REIS INC	COM	75936P105	0	37	SH	DEFINED	2
REIS INC	COM	75936P105	406	44681	SH	DEFINED	6
RELIANCE STEEL & ALUMINUM CO	COM	759509102	697	12387	SH	DEFINED	6
RELIANCE STEEL & ALUMINUM CO	COM	759509102	51	900	SH	DEFINED	16
RELIANCE STEEL & ALUMINUM CO	COM	759509102	71277	1266924	SH	DEFINED	3
RELIANCE STEEL & ALUMINUM CO	COM	759509102	5210	92600	SH	DEFINED	22
RELIANCE STEEL & ALUMINUM CO	COM	759509102	17	310	SH	DEFINED	4
RELIANT ENERGY INC	COM	75952B105	125	4650	SH	DEFINED	2
RELIANT ENERGY INC	COM	75952B105	754	27969	SH	DEFINED	18
RELIANT ENERGY INC	COM	75952B105	19	709	SH	DEFINED	17
RELIANT ENERGY INC	COM	75952B105	5343	198270	SH	DEFINED	3
RELIANT ENERGY INC	COM	75952B105	58680	2177368	SH	DEFINED	6
RENAISSANCE LEARNING INC	COM	75968L105	66	5000	SH	DEFINED	17
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	5184	83628	SH	DEFINED	3
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	1	10	SH	DEFINED	18
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	203	3275	SH	DEFINED	5
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	16303	262996	SH	DEFINED	6
RENASANT CORP	COM	75970E107	2876	126486	SH	DEFINED	6
RENOVIS INC	COM	759885106	4	1000	SH	DEFINED	17
RENT A CTR INC NEW	COM	76009N100	74679	2847092	SH	DEFINED	6
RENT A CTR INC NEW	COM	76009N100	21794	830895	SH	DEFINED	3
REPLIGEN CORP	COM	759916109	3	700	SH	DEFINED	17
REPSOL YPF S A	SPONSORED ADR	76026T205	170	4400	SH	DEFINED	2
REPSOL YPF S A	SPONSORED ADR	76026T205	2618	67658	SH	DEFINED	6
REPUBLIC AWYS HLDGS INC	COM	760276105	4027	197885	SH	DEFINED	3
REPUBLIC AWYS HLDGS INC	COM	760276105	24109	1184711	SH	DEFINED	6
REPUBLIC BANCORP KY	CL A	760281204	61	3676	SH	DEFINED	6
REPUBLIC FIRST BANCORP INC	COM	760416107	580	60399	SH	DEFINED	6
REPUBLIC SVCS INC	COM	760759100	6986	227988	SH	DEFINED	11
REPUBLIC SVCS INC	COM	760759100	28252	922072	SH	DEFINED	8
REPUBLIC SVCS INC	COM	760759100	3469	113224	SH	DEFINED	3
REPUBLIC SVCS INC	COM	760759100	14292	466456	SH	DEFINED	17
REPUBLIC SVCS INC	COM	760759100	18	600	SH	DEFINED	5
RES-CARE INC	COM	760943100	4238	200470	SH	DEFINED	3
RESEARCH IN MOTION LTD	COM	760975102	59	296	SH	DEFINED	5
RESEARCH IN MOTION LTD	COM	760975102	18	90	SH	DEFINED	18
RESMED INC	COM	761152107	234	5680	SH	DEFINED	17
RESMED INC	COM	761152107	17716	429390	SH	DEFINED	1
RESMED INC	COM	761152107	22	535	SH	DEFINED	5
RESOURCE AMERICA INC	CL A	761195205	12968	629244	SH	DEFINED	6
RESOURCE AMERICA INC	CL A	761195205	21	1000	SH	DEFINED	1

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RESOURCE CAP CORP	COM	76120W302	528	37789	SH	DEFINED	3
RESOURCE CAP CORP	COM	76120W302	4437	317344	SH	DEFINED	6
RESOURCES CONNECTION INC	COM	76122Q105	1	28	SH	DEFINED	18
RESPIRONICS INC	COM	761230101	341	8000	SH	DEFINED	3
REUTERS GROUP PLC	SPONSORED ADR	76132M102	210	2816	SH	DEFINED	1
REUTERS GROUP PLC	SPONSORED ADR	76132M102	294	3941	SH	DEFINED	17
REVLON INC	CL A	761525500	14	10000	SH	DEFINED	17
REWARDS NETWORK INC	COM	761557107	5	1333	SH	DEFINED	18
REX STORES CORP	COM	761624105	3897	196538	SH	DEFINED	6
REXAM PLC	SP ADR NEW2001	761655406	78	1570	SH	DEFINED	18
REXAM PLC	SP ADR NEW2001	761655406	39	790	SH	DEFINED	4
REYNOLDS AMERICAN INC	COM	761713106	89	1366	SH	DEFINED	2
REYNOLDS AMERICAN INC	COM	761713106	9	140	SH	DEFINED	6
REYNOLDS AMERICAN INC	COM	761713106	15	225	SH	DEFINED	5
REYNOLDS AMERICAN INC	COM	761713106	89	1372	SH	DEFINED	18
REYNOLDS AMERICAN INC	COM	761713106	1755	26919	SH	DEFINED	3
RF INDS LTD	COM PAR \$0.01	749552105	134	23963	SH	DEFINED	6
RF MICRODEVICES INC	COM	749941100	10947	1754380	SH	DEFINED	6
RF MICRODEVICES INC	COM	749941100	13	2160	SH	DEFINED	4
RF MICRODEVICES INC	COM	749941100	858	137500	SH	DEFINED	20
RF MICRODEVICES INC	COM	749941100	16600	2660300	SH	DEFINED	18
RF MICRODEVICES INC	COM	749941100	568	91020	SH	DEFINED	3
RIMAGE CORP	COM	766721104	4816	152450	SH	DEFINED	18
RINKER GROUP LTD	SPONSORED ADR	76687M101	27	345	SH	DEFINED	18
RIO TINTO PLC	SPONSORED ADR	767204100	144	470	SH	DEFINED	6
RIO TINTO PLC	SPONSORED ADR	767204100	662	2162	SH	DEFINED	11
RIO TINTO PLC	SPONSORED ADR	767204100	83	270	SH	DEFINED	4
RIO TINTO PLC	SPONSORED ADR	767204100	636	2077	SH	DEFINED	5
RIO TINTO PLC	SPONSORED ADR	767204100	125	407	SH	DEFINED	18, 2
RIO TINTO PLC	SPONSORED ADR	767204100	42643	139302	SH	DEFINED	18
RIO TINTO PLC	SPONSORED ADR	767204100	30711	100325	SH	DEFINED	2
RIO TINTO PLC	SPONSORED ADR	767204100	89	290	SH	DEFINED	17
RITE AID CORP	COM	767754104	19	3000	SH	DEFINED	17
RITE AID CORP	COM	767754104	11	1666	SH	DEFINED	5
RITE AID CORP	COM	767754104	169	26500	SH	DEFINED	18
RITE AID CORP	COM	767754104	64	10000	SH	DEFINED	2
RIVERVIEW BANCORP INC	COM	769397100	1390	101340	SH	DEFINED	1
RIVIERA HLDGS CORP	COM	769627100	4	100	SH	DEFINED	5
RLI CORP	COM	749607107	7132	127475	SH	DEFINED	1
RLI CORP	COM	749607107	5053	90310	SH	DEFINED	6
RLI CORP	COM	749607107	9443	168770	SH	DEFINED	3
RLI CORP	COM	749607107	21	375	SH	DEFINED	2
ROBBINS & MYERS INC	COM	770196103	11795	222000	SH	DEFINED	3
ROBERT HALF INTL INC	COM	770323103	568	15556	SH	DEFINED	18
ROBERT HALF INTL INC	COM	770323103	8	210	SH	DEFINED	17
ROBERT HALF INTL INC	COM	770323103	15179	415861	SH	DEFINED	3
ROCK-TENN CO	CL A	772739207	1	21	SH	DEFINED	6
ROCK-TENN CO	CL A	772739207	18877	595126	SH	DEFINED	3
ROCKWELL AUTOMATION INC	COM	773903109	18747	269980	SH	DEFINED	1
ROCKWELL AUTOMATION INC	COM	773903109	42	600	SH	DEFINED	11
ROCKWELL AUTOMATION INC	COM	773903109	4	60	SH	DEFINED	6
ROCKWELL AUTOMATION INC	COM	773903109	46	665	SH	DEFINED	4
ROCKWELL AUTOMATION INC	COM	773903109	35	500	SH	DEFINED	5
ROCKWELL AUTOMATION INC	COM	773903109	94	1350	SH	DEFINED	2
ROCKWELL AUTOMATION INC	COM	773903109	3675	52926	SH	DEFINED	3
ROCKWELL AUTOMATION INC	COM	773903109	476	6850	SH	DEFINED	17
ROCKWELL AUTOMATION INC	COM	773903109	16	230	SH	DEFINED	18
ROCKWELL COLLINS INC	COM	774341101	403	5700	SH	DEFINED	17
ROCKWELL COLLINS INC	COM	774341101	1876	26560	SH	DEFINED	3
ROCKWELL COLLINS INC	COM	774341101	71	1000	SH	DEFINED	2
ROCKWELL COLLINS INC	COM	774341101	37	530	SH	DEFINED	5
ROCKWELL COLLINS INC	COM	774341101	11	152	SH	DEFINED	18

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ROCKWELL COLLINS INC	COM	774341101	183	2600	SH	DEFINED	1
ROCKWELL COLLINS INC	COM	774341101	63	895	SH	DEFINED	4
ROCKWOOD HLDGS INC	COM	774415103	351	9590	SH	DEFINED	3
ROCKY BRANDS INC	COM	774515100	1245	67220	SH	DEFINED	6
ROGERS COMMUNICATIONS INC	CL B	775109200	76	1792	SH	DEFINED	18
ROHM & HAAS CO	COM	775371107	319	5832	SH	DEFINED	24
ROHM & HAAS CO	COM	775371107	1235	22593	SH	DEFINED	3
ROHM & HAAS CO	COM	775371107	284	5200	SH	DEFINED	2
ROHM & HAAS CO	COM	775371107	409	7480	SH	DEFINED	6
ROHM & HAAS CO	COM	775371107	12	220	SH	DEFINED	18
ROHM & HAAS CO	COM	775371107	118	2151	SH	DEFINED	17
ROLLINS INC	COM	775711104	5156	226437	SH	DEFINED	3
ROPER INDS INC NEW	COM	776696106	23	400	SH	DEFINED	5
ROPER INDS INC NEW	NOTE 1.481% 1/1	776696AA4	6328	8725000	PRN	DEFINED	18
ROPER INDS INC NEW	COM	776696106	1153	20200	SH	DEFINED	17
ROPER INDS INC NEW	COM	776696106	1427	24990	SH	DEFINED	3
ROSETTA RESOURCES INC	COM	777779307	4063	188630	SH	DEFINED	3
ROSS STORES INC	COM	778296103	2051	66600	SH	DEFINED	22
ROSS STORES INC	COM	778296103	32232	1046497	SH	DEFINED	3
ROSS STORES INC	COM	778296103	12	388	SH	DEFINED	24
ROSS STORES INC	COM	778296103	28	900	SH	DEFINED	16
ROSS STORES INC	COM	778296103	15	500	SH	DEFINED	5
ROSS STORES INC	COM	778296103	23853	774462	SH	DEFINED	18
ROSS STORES INC	COM	778296103	2	50	SH	DEFINED	6
ROWAN COS INC	COM	779382100	6	151	SH	DEFINED	17
ROWAN COS INC	COM	779382100	3873	94500	SH	DEFINED	18
ROWAN COS INC	COM	779382100	18557	452850	SH	DEFINED	1
ROWAN COS INC	COM	779382100	718	17531	SH	DEFINED	3
ROYAL BANCSHARES PA INC	CL A	780081105	706	35813	SH	DEFINED	6
ROYAL BK CDA MONTREAL QUE	COM	780087102	301	5680	SH	DEFINED	18
ROYAL BK CDA MONTREAL QUE	COM	780087102	5259	99100	SH	DEFINED	23
ROYAL BK CDA MONTREAL QUE	COM	780087102	2192	41300	SH	DEFINED	22
ROYAL BK CDA MONTREAL QUE	COM	780087102	1162	21900	SH	DEFINED	16
ROYAL BK SCOTLAND GROUP PLC	SPON ADR F	780097804	44	1779	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	ADR PREF SER N	780097770	4	150	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	60	2700	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	11	500	SH	DEFINED	11
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF M	780097796	53	2200	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	22	1000	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	ADR PREF SHS Q	780097754	1	24	SH	DEFINED	24
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	387	9000	SH	DEFINED	5
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	5	125	SH	DEFINED	2
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	129	3000	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1405	17301	SH	DEFINED	5
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1949	24000	SH	DEFINED	8
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	41899	522913	SH	DEFINED	6
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	124325	1531090	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1507	18565	SH	DEFINED	11
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	1078	12939	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	26	310	SH	DEFINED	18, 2
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	909	11200	SH	DEFINED	20
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	28964	356695	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	4113	50655	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	193	2313	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	10042	120484	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	132	1580	SH	DEFINED	6
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1168	14385	SH	DEFINED	18, 2
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	17482	215291	SH	DEFINED	1
RPC INC	COM	749660106	10083	591697	SH	DEFINED	3
RPM INTL INC	COM	749685103	68	2930	SH	DEFINED	5
RPM INTL INC	COM	749685103	9	393	SH	DEFINED	24
RPM INTL INC	COM	749685103	8819	381590	SH	DEFINED	6

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RPM INTL INC	COM	749685103	1447	62625	SH	DEFINED	11
RPM INTL INC	COM	749685103	13	555	SH	DEFINED	2
RTI INTL METALS INC	COM	74973W107	98	1300	SH	DEFINED	5
RTI INTL METALS INC	COM	74973W107	53	700	SH	DEFINED	18
RUBY TUESDAY INC	COM	781182100	12440	472457	SH	DEFINED	3
RUBY TUESDAY INC	COM	781182100	2	75	SH	DEFINED	18, 2
RUBY TUESDAY INC	COM	781182100	3352	127300	SH	DEFINED	6
RUBY TUESDAY INC	COM	781182100	25	950	SH	DEFINED	24
RUBY TUESDAY INC	COM	781182100	97	3680	SH	DEFINED	2
RUBY TUESDAY INC	COM	781182100	3133	118985	SH	DEFINED	18
RUDDICK CORP	COM	781258108	11231	372881	SH	DEFINED	3
RUDDICK CORP	COM	781258108	7232	240110	SH	DEFINED	6
RUDOLPH TECHNOLOGIES INC	COM	781270103	3262	196400	SH	DEFINED	6
RUDOLPH TECHNOLOGIES INC	COM	781270103	10	600	SH	DEFINED	4
RURAL CELLULAR CORP	CL A	781904107	3111	71014	SH	DEFINED	3
RUSH ENTERPRISES INC	CL A	781846209	3366	154971	SH	DEFINED	3
RUTHS CHRIS STEAK HSE INC	COM	783332109	7	420	SH	DEFINED	4
RUTHS CHRIS STEAK HSE INC	COM	783332109	562	33100	SH	DEFINED	3
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	35	915	SH	DEFINED	18, 2
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	2010	53245	SH	DEFINED	17
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	2546	67443	SH	DEFINED	18
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	98881	2637660	SH	DEFINED	6
RYDER SYS INC	COM	783549108	2814	52300	SH	DEFINED	22
RYDER SYS INC	COM	783549108	29933	556370	SH	DEFINED	6
RYDER SYS INC	COM	783549108	31163	579241	SH	DEFINED	3
RYDEX ETF TRUST	TOP 50 ETF	78355W205	212	1910	SH	DEFINED	5
RYLAND GROUP INC	COM	783764103	142006	3800000	SH	DEFINED	13
RYLAND GROUP INC	COM	783764103	127389	3408854	SH	DEFINED	8
RYLAND GROUP INC	COM	783764103	368	9844	SH	DEFINED	24
S & T BANCORP INC	COM	783859101	1793	54498	SH	DEFINED	6
SADIA S A	SP ADR PFD 30	786326108	161	3450	SH	DEFINED	16
SAFECO CORP	COM	786429100	1044	16776	SH	DEFINED	3
SAFECO CORP	COM	786429100	19	300	SH	DEFINED	17
SAFECO CORP	COM	786429100	108	1733	SH	DEFINED	5
SAFECO CORP	COM	786429100	11	170	SH	DEFINED	18
SAFECO CORP	COM	786429100	47	750	SH	DEFINED	4
SAFECO CORP	COM	786429100	359	5760	SH	DEFINED	6
SAFEGUARD SCIENTIFICS INC	COM	786449108	8	3000	SH	DEFINED	17
SAFETY INS GROUP INC	COM	78648T100	13698	330881	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	40	1175	SH	DEFINED	2
SAFEWAY INC	COM NEW	786514208	45852	1347411	SH	DEFINED	3
SAFEWAY INC	COM NEW	786514208	4924	144700	SH	DEFINED	23
SAFEWAY INC	COM NEW	786514208	448	13155	SH	DEFINED	5
SAFEWAY INC	COM NEW	786514208	91	2660	SH	DEFINED	18
SAFEWAY INC	COM NEW	786514208	4	132	SH	DEFINED	18, 2
SAFEWAY INC	COM NEW	786514208	4847	142435	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	4012	117900	SH	DEFINED	22
SAFEWAY INC	COM NEW	786514208	38	1130	SH	DEFINED	16
SAGA COMMUNICATIONS	CL A	786598102	2145	218904	SH	DEFINED	6
SAIA INC	COM	78709Y105	3710	136096	SH	DEFINED	6
SAKS INC	COM	79377W108	17	800	SH	DEFINED	1
SALESFORCE COM INC	COM	79466L302	1	20	SH	DEFINED	18
SALIX PHARMACEUTICALS INC	COM	795435106	8	650	SH	DEFINED	2
SALIX PHARMACEUTICALS INC	COM	795435106	10	830	SH	DEFINED	4
SALLY BEAUTY HLDGS INC	COM	79546E104	1	75	SH	DEFINED	17
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	48	1500	SH	DEFINED	18
SANDERSON FARMS INC	COM	800013104	9176	203813	SH	DEFINED	3
SANDISK CORP	COM	80004C101	1773	36233	SH	DEFINED	3
SANDISK CORP	COM	80004C101	814211	16636920	SH	DEFINED	18
SANDISK CORP	COM	80004C101	22583	464400	SH	DEFINED	6
SANDISK CORP	COM	80004C101	169	3450	SH	DEFINED	4
SANDISK CORP	COM	80004C101	2812	57466	SH	DEFINED	18, 2

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SANDISK CORP	COM	80004C101	9254	189091	SH	DEFINED	20
SANDISK CORP	COM	80004C101	50	1019	SH	DEFINED	2
SANDISK CORP	COM	80004C101	15	300	SH	DEFINED	17
SANDY SPRING BANCORP INC	COM	800363103	33	1048	SH	DEFINED	11
SANMINA SCI CORP	COM	800907107	6	1995	SH	DEFINED	2
SANMINA SCI CORP	COM	800907107	18	5700	SH	DEFINED	4
SANMINA SCI CORP	COM	800907107	622	198725	SH	DEFINED	3
SANMINA SCI CORP	COM	800907107	2	798	SH	DEFINED	5
SANOFI AVENTIS	SPONSORED ADR	80105N105	51757	1310390	SH	DEFINED	6
SANOFI AVENTIS	SPONSORED ADR	80105N105	8	200	SH	DEFINED	11
SANOFI AVENTIS	SPONSORED ADR	80105N105	77	1910	SH	DEFINED	4
SANOFI AVENTIS	SPONSORED ADR	80105N105	1880	46680	SH	DEFINED	17
SANOFI AVENTIS	SPONSORED ADR	80105N105	12114	300821	SH	DEFINED	18
SANOFI AVENTIS	SPONSORED ADR	80105N105	157	3900	SH	DEFINED	5
SANOFI AVENTIS	SPONSORED ADR	80105N105	25	630	SH	DEFINED	2
SANOFI AVENTIS	SPONSORED ADR	80105N105	70	1750	SH	DEFINED	18, 2
SANTA FE ENERGY TR	RCPT DEP UNITS	802013102	5	200	SH	DEFINED	18
SANTOS LIMITED	SPONSORED ADR	803021609	1	19	SH	DEFINED	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	147	2884	SH	DEFINED	2
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	659	12900	SH	DEFINED	17
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	284	5555	SH	DEFINED	18, 2
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	15	300	SH	DEFINED	11
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	36549	715660	SH	DEFINED	18
SAPPI LTD	SPON ADR NEW	803069202	139	7579	SH	DEFINED	17
SAPPI LTD	SPON ADR NEW	803069202	14432	786451	SH	DEFINED	6
SARA LEE CORP	COM	803111103	668	38375	SH	DEFINED	5
SARA LEE CORP	COM	803111103	196	11254	SH	DEFINED	2
SARA LEE CORP	COM	803111103	74	4280	SH	DEFINED	18
SARA LEE CORP	COM	803111103	2611	150042	SH	DEFINED	17
SARA LEE CORP	COM	803111103	139	8000	SH	DEFINED	1
SARA LEE CORP	COM	803111103	377	21690	SH	DEFINED	6
SARA LEE CORP	COM	803111103	21	1200	SH	DEFINED	11
SARA LEE CORP	COM	803111103	2022	116212	SH	DEFINED	3
SASOL LTD	SPONSORED ADR	803866300	1324	35260	SH	DEFINED	11
SATYAM COMPUTER SERVICES LTD	ADR	804098101	1194	48214	SH	DEFINED	22
SATYAM COMPUTER SERVICES LTD	ADR	804098101	198	8000	SH	DEFINED	5
SATYAM COMPUTER SERVICES LTD	ADR	804098101	17	700	SH	DEFINED	2
SATYAM COMPUTER SERVICES LTD	ADR	804098101	956	38600	SH	DEFINED	3
SAUER-DANFOSS INC	COM	804137107	9673	325027	SH	DEFINED	18
SAUER-DANFOSS INC	COM	804137107	6	185	SH	DEFINED	18, 2
SAUL CTRS INC	COM	804395101	29	650	SH	DEFINED	11
SAUL CTRS INC	COM	804395101	23	500	SH	DEFINED	18
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	37	3000	SH	DEFINED	18
SAVVIS INC	COM NEW	805423308	3	54	SH	DEFINED	18
SCANA CORP NEW	COM	80589M102	17	450	SH	DEFINED	18, 2
SCANA CORP NEW	COM	80589M102	15676	409406	SH	DEFINED	18
SCANA CORP NEW	COM	80589M102	261	6820	SH	DEFINED	6
SCANA CORP NEW	COM	80589M102	13	350	SH	DEFINED	2
SCANA CORP NEW	COM	80589M102	61	1594	SH	DEFINED	1
SCHAWK INC	CL A	806373106	8	390	SH	DEFINED	4
SCHAWK INC	CL A	806373106	2228	111284	SH	DEFINED	3
SCHEIN HENRY INC	NOTE 3.000% 8/1	806407AB8	8696	6775000	PRN	DEFINED	18
SCHEIN HENRY INC	COM	806407102	27	500	SH	DEFINED	11
SCHEIN HENRY INC	COM	806407102	27	500	SH	DEFINED	5
SCHEIN HENRY INC	COM	806407102	60	1130	SH	DEFINED	18
SCHERING PLOUGH CORP	COM	806605101	11	352	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	50	1650	SH	DEFINED	6
SCHERING PLOUGH CORP	COM	806605101	69	2255	SH	DEFINED	1
SCHERING PLOUGH CORP	COM	806605101	76115	2500509	SH	DEFINED	18
SCHERING PLOUGH CORP	COM	806605101	15515	509685	SH	DEFINED	3
SCHERING PLOUGH CORP	COM	806605101	201	6613	SH	DEFINED	18, 2
SCHERING PLOUGH CORP	COM	806605101	850	27926	SH	DEFINED	2

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SCHERING PLOUGH CORP	COM	806605101	846	27800	SH	DEFINED	5
SCHERING PLOUGH CORP	COM	806605101	828	27200	SH	DEFINED	20
SCHERING PLOUGH CORP	COM	806605101	6171	202715	SH	DEFINED	17
SCHIFF NUTRITION INTL INC	COM	806693107	833	127180	SH	DEFINED	6
SCHLUMBERGER LTD	COM	806857108	328242	3864394	SH	DEFINED	18
SCHLUMBERGER LTD	COM	806857108	10345	121793	SH	DEFINED	11
SCHLUMBERGER LTD	COM	806857108	86	1017	SH	DEFINED	4
SCHLUMBERGER LTD	COM	806857108	48034	565501	SH	DEFINED	17
SCHLUMBERGER LTD	COM	806857108	1290	15185	SH	DEFINED	5
SCHLUMBERGER LTD	COM	806857108	21364	251520	SH	DEFINED	3
SCHLUMBERGER LTD	COM	806857108	933	10980	SH	DEFINED	18, 2
SCHLUMBERGER LTD	COM	806857108	3924	46200	SH	DEFINED	20
SCHLUMBERGER LTD	COM	806857108	29325	345245	SH	DEFINED	2
SCHLUMBERGER LTD	COM	806857108	40300	474448	SH	DEFINED	1
SCHOLASTIC CORP	COM	807066105	31	852	SH	DEFINED	1
SCHOLASTIC CORP	COM	807066105	8757	243660	SH	DEFINED	3
SCHWAB CHARLES CORP NEW	COM	808513105	947	46140	SH	DEFINED	18
SCHWAB CHARLES CORP NEW	COM	808513105	1499	73033	SH	DEFINED	2
SCHWAB CHARLES CORP NEW	COM	808513105	27	1334	SH	DEFINED	17
SCHWAB CHARLES CORP NEW	COM	808513105	3330	162304	SH	DEFINED	3
SCHWAB CHARLES CORP NEW	COM	808513105	137	6700	SH	DEFINED	5
SCHWAB CHARLES CORP NEW	COM	808513105	144	7000	SH	DEFINED	1
SCIELE PHARMA INC	COM	808627103	18042	765776	SH	DEFINED	3
SCIENTIFIC GAMES CORP	CL A	80874P109	10	280	SH	DEFINED	2
SCIENTIFIC GAMES CORP	CL A	80874P109	70	2000	SH	DEFINED	17
SCOPUS VIDEO NETWORKS LTD	SHS	M8260H106	81	16200	SH	DEFINED	6
SCOTTS MIRACLE GRO CO	CL A	810186106	240	5600	SH	DEFINED	5
SCOTTS MIRACLE GRO CO	CL A	810186106	590	13745	SH	DEFINED	2
SCRIPPS E W CO OHIO	CL A	811054204	607	13279	SH	DEFINED	3
SCRIPPS E W CO OHIO	CL A	811054204	228	5000	SH	DEFINED	17
SCRIPPS E W CO OHIO	CL A	811054204	18036	394745	SH	DEFINED	8
SCRIPPS E W CO OHIO	CL A	811054204	500	10947	SH	DEFINED	2
SCRIPPS E W CO OHIO	CL A	811054204	17	370	SH	DEFINED	4
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	6503	372012	SH	DEFINED	3
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	8	470	SH	DEFINED	2
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	4410	252288	SH	DEFINED	6
SEACOAST BKG CORP FLA	COM	811707306	24	1100	SH	DEFINED	11
SEACOAST BKG CORP FLA	COM	811707306	87	4000	SH	DEFINED	5
SEACOR HOLDINGS INC	COM	811904101	54700	585900	SH	DEFINED	18
SEAGATE TECHNOLOGY	SHS	G7945J104	498298	22889187	SH	DEFINED	18
SEAGATE TECHNOLOGY	SHS	G7945J104	669120	30735868	SH	DEFINED	8
SEAGATE TECHNOLOGY	SHS	G7945J104	41369	1900305	SH	DEFINED	6
SEAGATE TECHNOLOGY	SHS	G7945J104	1194	54850	SH	DEFINED	18, 2
SEAGATE TECHNOLOGY	SHS	G7945J104	2671	122696	SH	DEFINED	20
SEALED AIR CORP NEW	COM	81211K100	13	426	SH	DEFINED	18
SEALED AIR CORP NEW	COM	81211K100	12	400	SH	DEFINED	2
SEALED AIR CORP NEW	COM	81211K100	5249	169225	SH	DEFINED	3
SEARS HLDGS CORP	COM	812350106	48	282	SH	DEFINED	17
SEARS HLDGS CORP	COM	812350106	11	62	SH	DEFINED	1
SEARS HLDGS CORP	COM	812350106	4	25	SH	DEFINED	4
SEARS HLDGS CORP	COM	812350106	8	47	SH	DEFINED	6
SEARS HLDGS CORP	COM	812350106	72	425	SH	DEFINED	18
SEARS HLDGS CORP	COM	812350106	2133713	12588278	SH	DEFINED	8
SEARS HLDGS CORP	COM	812350106	3	15	SH	DEFINED	2
SEARS HLDGS CORP	COM	812350106	4438	26183	SH	DEFINED	3
SEASPAN CORP	SHS	Y75638109	23	700	SH	DEFINED	18
SEATTLE GENETICS INC	COM	812578102	10	1000	SH	DEFINED	18
SECURITY BANK CORP	COM	814047106	1143	56850	SH	DEFINED	3
SECURITY CAPITAL ASSURANCE	COM	G8018D107	91310	2957900	SH	DEFINED	8
SEI INVESTMENTS CO	COM	784117103	741	25506	SH	DEFINED	11
SELECT COMFORT CORP	COM	81616X103	12	770	SH	DEFINED	4
SELECT COMFORT CORP	COM	81616X103	1728	106564	SH	DEFINED	3



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SELECT COMFORT CORP	COM	81616X103	7	407	SH	DEFINED	2
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	4	57	SH	DEFINED	2
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	25	700	SH	DEFINED	5
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	89	1283	SH	DEFINED	16
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	17	250	SH	DEFINED	5
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	2	85	SH	DEFINED	5
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	20	500	SH	DEFINED	5
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	119	3000	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	15939	451400	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	2209	55803	SH	DEFINED	3
SELECTIVE INS GROUP INC	COM	816300107	14708	547170	SH	DEFINED	6
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	68	1800	SH	DEFINED	5
SEMITOOL INC	COM	816909105	11	1150	SH	DEFINED	5
SEMPRA ENERGY	COM	816851109	785	13250	SH	DEFINED	6
SEMPRA ENERGY	COM	816851109	566	9550	SH	DEFINED	5
SEMPRA ENERGY	COM	816851109	409	6910	SH	DEFINED	18, 2
SEMPRA ENERGY	COM	816851109	2316	39100	SH	DEFINED	20
SEMPRA ENERGY	COM	816851109	40	674	SH	DEFINED	17
SEMPRA ENERGY	COM	816851109	15	250	SH	DEFINED	2
SEMPRA ENERGY	COM	816851109	3170	53528	SH	DEFINED	3
SEMPRA ENERGY	COM	816851109	270882	4573393	SH	DEFINED	18
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	227	11150	SH	DEFINED	17
SENOXYX INC	COM	81724Q107	10447	773870	SH	DEFINED	18
SENSIENT TECHNOLOGIES CORP	COM	81725T100	36	1400	SH	DEFINED	2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	50	1970	SH	DEFINED	17
SENSIENT TECHNOLOGIES CORP	COM	81725T100	22413	882750	SH	DEFINED	6
SENSIENT TECHNOLOGIES CORP	COM	81725T100	23	900	SH	DEFINED	11
SEPRACOR INC	COM	817315104	21	500	SH	DEFINED	17
SEPRACOR INC	COM	817315104	102550	2500000	SH	DEFINED	13
SEPRACOR INC	COM	817315104	2335	56915	SH	DEFINED	8
SEPRACOR INC	COM	817315104	33	800	SH	DEFINED	4
SEPRACOR INC	COM	817315104	4763	116120	SH	DEFINED	3
SERVICE CORP INTL	COM	817565104	24	1900	SH	DEFINED	2
SERVICE CORP INTL	COM	817565104	6	500	SH	DEFINED	17
SERVICE CORP INTL	COM	817565104	70	5490	SH	DEFINED	6
SERVICEMASTER CO	COM	81760N109	22	1403	SH	DEFINED	24
SERVICEMASTER CO	COM	81760N109	732	47328	SH	DEFINED	17
SERVICEMASTER CO	COM	81760N109	3297	213291	SH	DEFINED	18
SERVICEMASTER CO	COM	81760N109	260	16832	SH	DEFINED	2
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	4730	112500	SH	DEFINED	22
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	6773	161100	SH	DEFINED	23
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	42	1000	SH	DEFINED	18
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	5778	137431	SH	DEFINED	3
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	2275	54122	SH	DEFINED	6
SHAW GROUP INC	COM	820280105	44890	969765	SH	DEFINED	18
SHAW GROUP INC	COM	820280105	35	750	SH	DEFINED	5
SHAW GROUP INC	COM	820280105	4	90	SH	DEFINED	17
SHAW GROUP INC	COM	820280105	168058	3630539	SH	DEFINED	8
SHERWIN WILLIAMS CO	COM	824348106	20	300	SH	DEFINED	18, 2
SHERWIN WILLIAMS CO	COM	824348106	23051	346781	SH	DEFINED	18
SHERWIN WILLIAMS CO	COM	824348106	374	5625	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM	824348106	8822	132723	SH	DEFINED	6
SHERWIN WILLIAMS CO	COM	824348106	145	2184	SH	DEFINED	24
SHERWIN WILLIAMS CO	COM	824348106	1745	26246	SH	DEFINED	3
SHERWIN WILLIAMS CO	COM	824348106	2685	40396	SH	DEFINED	17
SHERWIN WILLIAMS CO	COM	824348106	48	716	SH	DEFINED	2
SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTRD	824596100	5175	42248	SH	DEFINED	18
SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTRD	824596100	4912	40100	SH	DEFINED	22
SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTRD	824596100	11	90	SH	DEFINED	18, 2
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	0	7	SH	DEFINED	18
SHIRE PLC	SPONSORED ADR	82481R106	96	1300	SH	DEFINED	18
SHIRE PLC	SPONSORED ADR	82481R106	634	8549	SH	DEFINED	6

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SHOE CARNIVAL INC	COM	824889109	2776	100980	SH	DEFINED	3
SHUFFLE MASTER INC	COM	825549108	12	700	SH	DEFINED	5
SIEMENS A G	SPONSORED ADR	826197501	3083	21549	SH	DEFINED	17
SIEMENS A G	SPONSORED ADR	826197501	52	365	SH	DEFINED	2
SIEMENS A G	SPONSORED ADR	826197501	1699	11875	SH	DEFINED	11
SIEMENS A G	SPONSORED ADR	826197501	71	495	SH	DEFINED	18, 2
SIEMENS A G	SPONSORED ADR	826197501	71944	512934	SH	DEFINED	6
SIEMENS A G	SPONSORED ADR	826197501	13864	96913	SH	DEFINED	18
SIEMENS A G	SPONSORED ADR	826197501	53	370	SH	DEFINED	4
SIERRA BANCORP	COM	82620P102	1641	58206	SH	DEFINED	6
SIERRA PAC RES NEW	COM	826428104	133	7550	SH	DEFINED	6
SIERRA PAC RES NEW	COM	826428104	9	500	SH	DEFINED	2
SIERRA PAC RES NEW	COM	826428104	9770	556360	SH	DEFINED	18
SIERRA PAC RES NEW	COM	826428104	7209	410563	SH	DEFINED	3
SIERRA WIRELESS INC	COM	826516106	8	340	SH	DEFINED	4
SIGMA ALDRICH CORP	COM	826552101	2	55	SH	DEFINED	24
SIGMA ALDRICH CORP	COM	826552101	18855	441888	SH	DEFINED	17
SIGMA ALDRICH CORP	COM	826552101	527	12360	SH	DEFINED	5
SIGMA ALDRICH CORP	COM	826552101	896	20992	SH	DEFINED	3
SIGMA ALDRICH CORP	COM	826552101	1998	46818	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	3509	82237	SH	DEFINED	18
SIGMA ALDRICH CORP	COM	826552101	188	4400	SH	DEFINED	2
SIGNET GROUP PLC	SP ADR REP 10	82668L872	2464	116340	SH	DEFINED	18
SIGNET GROUP PLC	SP ADR REP 10	82668L872	34512	1656514	SH	DEFINED	6
SIGNET GROUP PLC	SP ADR REP 10	82668L872	14	650	SH	DEFINED	4
SIGNET GROUP PLC	SP ADR REP 10	82668L872	2123	100255	SH	DEFINED	17
SIGNET GROUP PLC	SP ADR REP 10	82668L872	32	1515	SH	DEFINED	18, 2
SILGAN HOLDINGS INC	COM	827048109	80203	1450859	SH	DEFINED	6
SILGAN HOLDINGS INC	COM	827048109	5298	95843	SH	DEFINED	3
SILICON IMAGE INC	COM	82705T102	5630	656185	SH	DEFINED	3
SILICON LABORATORIES INC	COM	826919102	1	34	SH	DEFINED	18
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	2049	82535	SH	DEFINED	18
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	72706	2952525	SH	DEFINED	6
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	27	1100	SH	DEFINED	18, 2
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	2204	88770	SH	DEFINED	17
SILICON STORAGE TECHNOLOGY I	COM	827057100	198	53010	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	21546	1958727	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	3949	359000	SH	DEFINED	22
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	82752	7600938	SH	DEFINED	6
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	2401	218262	SH	DEFINED	18
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	2119	192646	SH	DEFINED	17
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	30	2710	SH	DEFINED	18, 2
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	4060	147140	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	93	1000	SH	DEFINED	1
SIMON PPTY GROUP INC NEW	COM	828806109	147	1575	SH	DEFINED	2
SIMON PPTY GROUP INC NEW	COM	828806109	1322	14214	SH	DEFINED	18
SIMON PPTY GROUP INC NEW	COM	828806109	6130	65891	SH	DEFINED	17
SIMON PPTY GROUP INC NEW	COM	828806109	53	571	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	37	400	SH	DEFINED	11
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	72	94600	PRN	DEFINED	18
SIMON PPTY GROUP INC NEW	COM	828806109	3310	35571	SH	DEFINED	3
SIMPSON MANUFACTURING CO INC	COM	829073105	76037	2253620	SH	DEFINED	18
SIMPSON MANUFACTURING CO INC	COM	829073105	904	26800	SH	DEFINED	20
SIMPSON MANUFACTURING CO INC	COM	829073105	19101	566130	SH	DEFINED	6
SIMPSON MANUFACTURING CO INC	COM	829073105	157	4657	SH	DEFINED	3
SIMPSON MANUFACTURING CO INC	COM	829073105	35	1025	SH	DEFINED	18, 2
SINA CORP	NOTE 7/1	82922RAB9	6274	3800000	PRN	DEFINED	18
SINA CORP	ORD	G81477104	87906	2100000	SH	DEFINED	13
SINA CORP	ORD	G81477104	23417	559412	SH	DEFINED	18
SINCLAIR BROADCAST GROUP INC	CL A	829226109	5973	420050	SH	DEFINED	3
SINCLAIR BROADCAST GROUP INC	CL A	829226109	85	6000	SH	DEFINED	11
SIRF TECHNOLOGY HLDGS INC	COM	82967H101	0	21	SH	DEFINED	18

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SIRIUS SATELLITE RADIO INC	COM	82966U103	8	2700	SH	DEFINED	17
SIRIUS SATELLITE RADIO INC	COM	82966U103	2362	782030	SH	DEFINED	20
SIRIUS SATELLITE RADIO INC	COM	82966U103	98733	32692930	SH	DEFINED	18
SIRIUS SATELLITE RADIO INC	COM	82966U103	5	1550	SH	DEFINED	6
SIRONA DENTAL SYSTEMS INC	COM	82966C103	11	280	SH	DEFINED	4
SIX FLAGS INC	COM	83001P109	18	3000	SH	DEFINED	18
SJW CORP	COM	784305104	2	60	SH	DEFINED	2
SK TELECOM LTD	SPONSORED ADR	78440P108	77	2830	SH	DEFINED	17
SK TELECOM LTD	SPONSORED ADR	78440P108	1420	51927	SH	DEFINED	6
SK TELECOM LTD	SPONSORED ADR	78440P108	26426	966215	SH	DEFINED	18
SK TELECOM LTD	SPONSORED ADR	78440P108	147	5387	SH	DEFINED	18, 2
SKECHERS U S A INC	CL A	830566105	36825	1261135	SH	DEFINED	3
SKY FINL GROUP INC	COM	83080P103	70	2500	SH	DEFINED	5
SKY FINL GROUP INC	COM	83080P103	14	500	SH	DEFINED	2
SKY FINL GROUP INC	COM	83080P103	3808	136689	SH	DEFINED	6
SKYWEST INC	COM	830879102	4941	207364	SH	DEFINED	18
SKYWEST INC	COM	830879102	4	175	SH	DEFINED	18, 2
SKYWEST INC	COM	830879102	105	4392	SH	DEFINED	24
SKYWEST INC	COM	830879102	9043	379485	SH	DEFINED	3
SKYWEST INC	COM	830879102	25965	1089601	SH	DEFINED	6
SKYWORKS SOLUTIONS INC	COM	83088M102	1954	265906	SH	DEFINED	3
SKYWORKS SOLUTIONS INC	COM	83088M102	1	70	SH	DEFINED	4
SKYWORKS SOLUTIONS INC	COM	83088M102	1	105	SH	DEFINED	17
SKYWORKS SOLUTIONS INC	COM	83088M102	15	2000	SH	DEFINED	5
SL GREEN RLTY CORP	COM	78440X101	24	195	SH	DEFINED	5
SL GREEN RLTY CORP	COM	78440X101	94	760	SH	DEFINED	17
SLM CORP	COM	78442P106	3258	56589	SH	DEFINED	17
SLM CORP	COM	78442P106	1511	26250	SH	DEFINED	18
SLM CORP	COM	78442P106	271	4700	SH	DEFINED	6
SLM CORP	COM	78442P106	259	4500	SH	DEFINED	1
SLM CORP	COM	78442P106	3715	64522	SH	DEFINED	3
SLM CORP	COM	78442P106	75	1300	SH	DEFINED	18, 2
SLM CORP	COM	78442P106	898	15599	SH	DEFINED	2
SMART MODULAR TECHNOLOGIES I	ORD SHS	G82245104	2977	216375	SH	DEFINED	3
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	27687	446354	SH	DEFINED	18
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	1479	23838	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	123	1990	SH	DEFINED	18, 2
SMITH A O	COM	831865209	16974	425520	SH	DEFINED	6
SMITH A O	COM	831865209	44	1100	SH	DEFINED	2
SMITH A O	COM	831865209	18315	459138	SH	DEFINED	3
SMITH INTL INC	COM	832110100	263	4484	SH	DEFINED	11
SMITH INTL INC	COM	832110100	42	718	SH	DEFINED	4
SMITH INTL INC	COM	832110100	3703	63142	SH	DEFINED	3
SMITH INTL INC	COM	832110100	9	160	SH	DEFINED	18, 2
SMITH INTL INC	COM	832110100	8	143	SH	DEFINED	18
SMITH INTL INC	COM	832110100	25	420	SH	DEFINED	5
SMITHFIELD FOODS INC	COM	832248108	21122	686015	SH	DEFINED	18
SMITHFIELD FOODS INC	COM	832248108	3	90	SH	DEFINED	18, 2
SMITHFIELD FOODS INC	COM	832248108	38237	1241884	SH	DEFINED	6
SMITHFIELD FOODS INC	COM	832248108	557	18100	SH	DEFINED	20
SMITHFIELD FOODS INC	COM	832248108	213	6914	SH	DEFINED	3
SMUCKER J M CO	COM NEW	832696405	234	3683	SH	DEFINED	24
SMUCKER J M CO	COM NEW	832696405	1358	21324	SH	DEFINED	2
SMUCKER J M CO	COM NEW	832696405	96	1508	SH	DEFINED	18
SMUCKER J M CO	COM NEW	832696405	5516	86640	SH	DEFINED	6
SMUCKER J M CO	COM NEW	832696405	21	335	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	8	120	SH	DEFINED	1
SMUCKER J M CO	COM NEW	832696405	13	203	SH	DEFINED	4
SMUCKER J M CO	COM NEW	832696405	199	3120	SH	DEFINED	17
SMURFIT-STONE CONTAINER CORP	COM	832727101	114	8590	SH	DEFINED	6
SNAP ON INC	COM	833034101	106	2100	SH	DEFINED	5
SNAP ON INC	COM	833034101	8626	170780	SH	DEFINED	18

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SNAP ON INC	COM	833034101	10	190	SH	DEFINED	2
SNAP ON INC	COM	833034101	10040	198771	SH	DEFINED	3
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	120	700	SH	DEFINED	2
SOCKET COMMUNICATIONS INC	COM	833672108	1	1700	SH	DEFINED	20
SOCKET COMMUNICATIONS INC	COM	833672108	29	33500	SH	DEFINED	18
SOFTBRANDS INC	COM	83402A107	7	3210	SH	DEFINED	5
SOHU COM INC	COM	83408W103	19879	621400	SH	DEFINED	18
SOLARFUN POWER HOLDINGS CO L	SPONSORED ADR	83415U108	18329	1798681	SH	DEFINED	8
SOLECTRON CORP	COM	834182107	1617	439500	SH	DEFINED	22
SOLECTRON CORP	COM	834182107	533	144928	SH	DEFINED	3
SOLECTRON CORP	COM	834182107	108	29330	SH	DEFINED	6
SOLECTRON CORP	COM	834182107	27	7300	SH	DEFINED	4
SOLECTRON CORP	COM	834182107	214	58050	SH	DEFINED	5
SOMERSET HILLS BANCORP	COM	834728107	867	69720	SH	DEFINED	1
SONIC AUTOMOTIVE INC	CL A	83545G102	22794	786800	SH	DEFINED	6
SONIC CORP	COM	835451105	16	730	SH	DEFINED	4
SONIC CORP	COM	835451105	12	560	SH	DEFINED	2
SONICWALL INC	COM	835470105	11412	1328495	SH	DEFINED	18
SONOCO PRODS CO	COM	835495102	31	717	SH	DEFINED	2
SONOCO PRODS CO	COM	835495102	22	505	SH	DEFINED	11
SONOCO PRODS CO	COM	835495102	4656	108761	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	36	850	SH	DEFINED	5
SONOCO PRODS CO	COM	835495102	75	1750	SH	DEFINED	18
SONOCO PRODS CO	COM	835495102	221	5166	SH	DEFINED	17
SONUS NETWORKS INC	COM	835916107	256	30000	SH	DEFINED	18
SONUS NETWORKS INC	COM	835916107	23	2725	SH	DEFINED	5
SONY CORP	ADR NEW	835699307	1033	20100	SH	DEFINED	2
SONY CORP	ADR NEW	835699307	4118	80156	SH	DEFINED	18
SONY CORP	ADR NEW	835699307	2982	58054	SH	DEFINED	17
SONY CORP	ADR NEW	835699307	26	500	SH	DEFINED	5
SONY CORP	ADR NEW	835699307	48	940	SH	DEFINED	18, 2
SONY CORP	ADR NEW	835699307	65859	1306279	SH	DEFINED	6
SOTHEBYS	COM	835898107	22	480	SH	DEFINED	2
SOTHEBYS	COM	835898107	870	18900	SH	DEFINED	5
SOTHEBYS	COM	835898107	29938	650547	SH	DEFINED	3
SOURCE CAP INC	COM	836144105	82	1200	SH	DEFINED	5
SOURCE INTERLINK COS INC	COM NEW	836151209	8171	1640742	SH	DEFINED	6
SOURCE INTERLINK COS INC	COM NEW	836151209	3	550	SH	DEFINED	4
SOURCEFIRE INC	COM	83616T108	8798	628886	SH	DEFINED	18
SOUTH FINL GROUP INC	COM	837841105	19	847	SH	DEFINED	2
SOUTH JERSEY INDS INC	COM	838518108	10	275	SH	DEFINED	11
SOUTHERN CO	COM	842587107	4092	119322	SH	DEFINED	3
SOUTHERN CO	COM	842587107	181	5266	SH	DEFINED	2
SOUTHERN CO	COM	842587107	392	11427	SH	DEFINED	18
SOUTHERN CO	COM	842587107	556	16201	SH	DEFINED	5
SOUTHERN CO	COM	842587107	6022	175609	SH	DEFINED	17
SOUTHERN CO	COM	842587107	21	600	SH	DEFINED	1
SOUTHERN CO	COM	842587107	597	17400	SH	DEFINED	6
SOUTHERN CO	COM	842587107	109	3175	SH	DEFINED	11
SOUTHERN COPPER CORP	COM	84265V105	435	4620	SH	DEFINED	16
SOUTHERN COPPER CORP	COM	84265V105	9	100	SH	DEFINED	6
SOUTHERN COPPER CORP	COM	84265V105	52	548	SH	DEFINED	18
SOUTHERN COPPER CORP	COM	84265V105	2511	26643	SH	DEFINED	3
SOUTHERN COPPER CORP	COM	84265V105	19	200	SH	DEFINED	17
SOUTHERN UN CO NEW	COM	844030106	24	745	SH	DEFINED	17
SOUTHERN UN CO NEW	COM	844030106	0	0	SH	DEFINED	18
SOUTHERN UN CO NEW	COM	844030106	126	3860	SH	DEFINED	6
SOUTHERN UN CO NEW	COM	844030106	108	3312	SH	DEFINED	4
SOUTHERN UN CO NEW	COM	844030106	113	3465	SH	DEFINED	18, 2
SOUTHWEST AIRLS CO	COM	844741108	62	4188	SH	DEFINED	11
SOUTHWEST AIRLS CO	COM	844741108	2324	155862	SH	DEFINED	18
SOUTHWEST AIRLS CO	COM	844741108	45575	3056658	SH	DEFINED	6

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SOUTHWEST AIRLS CO	COM	844741108	7	500	SH	DEFINED	2
SOUTHWEST AIRLS CO	COM	844741108	1830	122751	SH	DEFINED	3
SOUTHWEST AIRLS CO	COM	844741108	2680	179764	SH	DEFINED	17
SOUTHWEST BANCORP INC OKLA	COM	844767103	2449	101870	SH	DEFINED	6
SOUTHWEST BANCORP INC OKLA	COM	844767103	2392	99514	SH	DEFINED	3
SOUTHWEST GAS CORP	COM	844895102	10862	321260	SH	DEFINED	3
SOUTHWESTERN ENERGY CO	COM	845467109	60	1340	SH	DEFINED	5
SOUTHWESTERN ENERGY CO	COM	845467109	5	110	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	235	11101	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	320	15155	SH	DEFINED	6
SOVEREIGN BANCORP INC	COM	845905108	15738	744450	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	131	6214	SH	DEFINED	17
SOVEREIGN BANCORP INC	COM	845905108	18	840	SH	DEFINED	18
SOVEREIGN BANCORP INC	COM	845905108	26	1235	SH	DEFINED	5
SOVEREIGN BANCORP INC	COM	845905108	1207	57080	SH	DEFINED	3
SOVEREIGN BANCORP INC	COM	845905108	4	210	SH	DEFINED	2
SOVRAN SELF STORAGE INC	COM	84610H108	17	353	SH	DEFINED	17
SPAIN FD	COM	846330108	8	500	SH	DEFINED	18
SPARTAN MTRS INC	COM	846819100	1325	77850	SH	DEFINED	3
SPARTAN STORES INC	COM	846822104	10229	310820	SH	DEFINED	3
SPARTECH CORP	COM NEW	847220209	5989	225583	SH	DEFINED	3
SPDR TR	UNIT SER 1	78462F103	239	1590	SH	DEFINED	18
SPDR TR	UNIT SER 1	78462F103	241	1604	SH	DEFINED	16
SPDR TR	UNIT SER 1	78462F103	2426	16127	SH	DEFINED	1
SPDR TR	UNIT SER 1	78462F103	86	570	SH	DEFINED	4
SPDR TR	UNIT SER 1	78462F103	609	4050	SH	DEFINED	5
SPECIALTY UNDERWRITERS ALLIA	COM	84751T309	902	113800	SH	DEFINED	6
SPECTRA ENERGY CORP	COM	847560109	2566	98859	SH	DEFINED	3
SPECTRA ENERGY CORP	COM	847560109	753	28996	SH	DEFINED	18, 2
SPECTRA ENERGY CORP	COM	847560109	37	1439	SH	DEFINED	5
SPECTRA ENERGY CORP	COM	847560109	1511	58218	SH	DEFINED	17
SPECTRA ENERGY CORP	COM	847560109	3	132	SH	DEFINED	11
SPECTRA ENERGY CORP	COM	847560109	92	3550	SH	DEFINED	6
SPECTRA ENERGY CORP	COM	847560109	108963	4197353	SH	DEFINED	18
SPECTRA ENERGY CORP	COM	847560109	264	10186	SH	DEFINED	20
SPECTRA ENERGY CORP	COM	847560109	920	35455	SH	DEFINED	2
SPECTRUM BRANDS INC	COM	84762L105	3154	465880	SH	DEFINED	6
SPECTRUM CTL INC	COM	847615101	586	34700	SH	DEFINED	17
SPEEDWAY MOTORSPORTS INC	COM	847788106	19375	484620	SH	DEFINED	6
SPEEDWAY MOTORSPORTS INC	COM	847788106	218	5465	SH	DEFINED	24
SPHERION CORP	COM	848420105	9291	989439	SH	DEFINED	3
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	6	176	SH	DEFINED	18
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	340	9430	SH	DEFINED	5
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	126	3500	SH	DEFINED	3
SPIRIT FIN CORP	COM	848568309	19	1285	SH	DEFINED	18
SPIRIT FIN CORP	COM	848568309	1416	97230	SH	DEFINED	3
SPIRIT FIN CORP	COM	848568309	15	1000	SH	DEFINED	18, 2
SPRINT NEXTEL CORP	COM FON	852061100	6924	334300	SH	DEFINED	6
SPRINT NEXTEL CORP	COM FON	852061100	2841202	137189871	SH	DEFINED	8
SPRINT NEXTEL CORP	COM FON	852061100	2007	96900	SH	DEFINED	11
SPRINT NEXTEL CORP	COM FON	852061100	3951	190784	SH	DEFINED	17
SPRINT NEXTEL CORP	COM FON	852061100	1412	68185	SH	DEFINED	20
SPRINT NEXTEL CORP	COM FON	852061100	196745	9500000	SH	DEFINED	13
SPRINT NEXTEL CORP	COM FON	852061100	955	46124	SH	DEFINED	5
SPRINT NEXTEL CORP	COM FON	852061100	174414	8421706	SH	DEFINED	18
SPRINT NEXTEL CORP	COM FON	852061100	19574	945124	SH	DEFINED	2
SPRINT NEXTEL CORP	COM FON	852061100	823	39745	SH	DEFINED	18, 2
SPRINT NEXTEL CORP	COM FON	852061100	18366	886812	SH	DEFINED	4
SPRINT NEXTEL CORP	COM FON	852061100	15490	747971	SH	DEFINED	3
SPX CORP	COM	784635104	243	2770	SH	DEFINED	17
SPX CORP	COM	784635104	1718	19560	SH	DEFINED	3
SPX CORP	COM	784635104	5785	65885	SH	DEFINED	18

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SPX CORP	COM	784635104	13734	156404	SH	DEFINED	6
SPX CORP	COM	784635104	331	3768	SH	DEFINED	5
ST JOE CO	COM	790148100	1136	24520	SH	DEFINED	6
ST JOE CO	COM	790148100	1025	22125	SH	DEFINED	18
ST JOE CO	COM	790148100	664	14319	SH	DEFINED	17
ST JOE CO	COM	790148100	65	1400	SH	DEFINED	11
ST JOE CO	COM	790148100	42107	908650	SH	DEFINED	8
ST JUDE MED INC	COM	790849103	3991	96203	SH	DEFINED	3
ST JUDE MED INC	COM	790849103	610	14700	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	62	1500	SH	DEFINED	18,2
ST JUDE MED INC	COM	790849103	11095	267407	SH	DEFINED	17
ST JUDE MED INC	COM	790849103	13924	335588	SH	DEFINED	18
ST MARY LD & EXPL CO	COM	792228108	17	458	SH	DEFINED	24
ST MARY LD & EXPL CO	COM	792228108	557	15200	SH	DEFINED	2
ST MARY LD & EXPL CO	COM	792228108	110	2999	SH	DEFINED	6
STAGE STORES INC	COM NEW	85254C305	4753	226758	SH	DEFINED	6
STAGE STORES INC	COM NEW	85254C305	0	3	SH	DEFINED	18
STANCORP FINL GROUP INC	COM	852891100	172	3280	SH	DEFINED	3
STANCORP FINL GROUP INC	COM	852891100	348	6640	SH	DEFINED	18
STANCORP FINL GROUP INC	COM	852891100	40334	768560	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	5819	110875	SH	DEFINED	1
STANDARD MICROSYSTEMS CORP	COM	853626109	151	4400	SH	DEFINED	20
STANDARD MICROSYSTEMS CORP	COM	853626109	60299	1755953	SH	DEFINED	18
STANDARD MICROSYSTEMS CORP	COM	853626109	128	3740	SH	DEFINED	18,2
STANDARD MICROSYSTEMS CORP	COM	853626109	24	685	SH	DEFINED	4
STANDARD MTR PRODS INC	COM	853666105	1329	88410	SH	DEFINED	3
STANDARD PAC CORP NEW	COM	85375C101	8	430	SH	DEFINED	2
STANDARD PAC CORP NEW	COM	85375C101	167	9550	SH	DEFINED	5
STANDARD PAC CORP NEW	COM	85375C101	4189	238980	SH	DEFINED	6
STANDARD PAC CORP NEW	COM	85375C101	70330	4012000	SH	DEFINED	8
STANDARD PARKING CORP	COM	853790103	1417	40340	SH	DEFINED	3
STANDEX INTL CORP	COM	854231107	5208	183130	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	3038	147890	SH	DEFINED	6
STANLEY WKS	COM	854616109	8	130	SH	DEFINED	18
STANLEY WKS	COM	854616109	498	8212	SH	DEFINED	17
STANLEY WKS	COM	854616109	9839	162088	SH	DEFINED	3
STANLEY WKS	COM	854616109	55	900	SH	DEFINED	1
STANLEY WKS	COM	854616109	1475	24300	SH	DEFINED	22
STANLEY WKS	COM	854616109	163	2690	SH	DEFINED	6
STAPLES INC	COM	855030102	371	15614	SH	DEFINED	2
STAPLES INC	COM	855030102	321	13535	SH	DEFINED	5
STAPLES INC	COM	855030102	13	550	SH	DEFINED	11
STAPLES INC	COM	855030102	7425	312900	SH	DEFINED	1
STAPLES INC	COM	855030102	465	19600	SH	DEFINED	20
STAPLES INC	COM	855030102	1291	54395	SH	DEFINED	17
STAPLES INC	COM	855030102	43504	1833308	SH	DEFINED	18
STAPLES INC	COM	855030102	11146	469710	SH	DEFINED	3
STARBUCKS CORP	COM	855244109	3076	117225	SH	DEFINED	3
STARBUCKS CORP	COM	855244109	847	32268	SH	DEFINED	18
STARBUCKS CORP	COM	855244109	6	240	SH	DEFINED	4
STARBUCKS CORP	COM	855244109	199	7600	SH	DEFINED	18,2
STARBUCKS CORP	COM	855244109	2561	97606	SH	DEFINED	17
STARBUCKS CORP	COM	855244109	127	4824	SH	DEFINED	2
STARBUCKS CORP	COM	855244109	83	3150	SH	DEFINED	5
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	129	1923	SH	DEFINED	2
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	571	8520	SH	DEFINED	18
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	27712	413174	SH	DEFINED	17
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	8306	123845	SH	DEFINED	11
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	2289	34122	SH	DEFINED	3
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	5	70	SH	DEFINED	6
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	333	4970	SH	DEFINED	5
STATE AUTO FINL CORP	COM	855707105	5912	192872	SH	DEFINED	6

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STATE BANCORP INC N.Y	COM	855716106	0	24	SH	DEFINED	24
STATE STR CORP	COM	857477103	6109	89312	SH	DEFINED	2
STATE STR CORP	COM	857477103	16122	235706	SH	DEFINED	17
STATE STR CORP	COM	857477103	337194	4929742	SH	DEFINED	18
STATE STR CORP	COM	857477103	460	6725	SH	DEFINED	5
STATE STR CORP	COM	857477103	35741	522533	SH	DEFINED	1
STATE STR CORP	COM	857477103	6703	98000	SH	DEFINED	20
STATE STR CORP	COM	857477103	312	4555	SH	DEFINED	18,2
STATE STR CORP	COM	857477103	5172	75613	SH	DEFINED	3
STATION CASINOS INC	COM	857689103	18953	218355	SH	DEFINED	18
STATOIL ASA	SPONSORED ADR	85771P102	64	2060	SH	DEFINED	17
STEAK N SHAKE CO	COM	857873103	2091	125290	SH	DEFINED	6
STEAK N SHAKE CO	COM	857873103	21	1248	SH	DEFINED	2
STEEL DYNAMICS INC	COM	858119100	4007	95600	SH	DEFINED	23
STEEL DYNAMICS INC	COM	858119100	13	300	SH	DEFINED	4
STEEL DYNAMICS INC	COM	858119100	7	176	SH	DEFINED	18
STEEL DYNAMICS INC	COM	858119100	42	1000	SH	DEFINED	16
STEEL DYNAMICS INC	COM	858119100	27249	650171	SH	DEFINED	3
STEELCASE INC	CL A	858155203	163	8810	SH	DEFINED	6
STEELCASE INC	CL A	858155203	11567	625237	SH	DEFINED	3
STEINER LEISURE LTD	ORD	P8744Y102	172	3500	SH	DEFINED	3
STEINER LEISURE LTD	ORD	P8744Y102	10488	213512	SH	DEFINED	18
STEINER LEISURE LTD	ORD	P8744Y102	14	280	SH	DEFINED	4
STERICYCLE INC	COM	858912108	89	2000	SH	DEFINED	18
STERICYCLE INC	COM	858912108	6260	140795	SH	DEFINED	17
STERICYCLE INC	COM	858912108	89	2000	SH	DEFINED	5
STERIS CORP	COM	859152100	279	9125	SH	DEFINED	2
STERIS CORP	COM	859152100	98	3200	SH	DEFINED	5
STERIS CORP	COM	859152100	19444	635429	SH	DEFINED	3
STERLING BANCORP	COM	859158107	3	157	SH	DEFINED	18
STERLING BANCSHARES INC	COM	858907108	11499	1016688	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	75	2600	SH	DEFINED	5
STERLING FINL CORP WASH	COM	859319105	407	14052	SH	DEFINED	6
STEWART ENTERPRISES INC	CL A	860370105	2049	262990	SH	DEFINED	3
STEWART ENTERPRISES INC	CL A	860370105	0	20	SH	DEFINED	18
STEWART W P & CO LTD	COM	G84922106	54	5000	SH	DEFINED	5
STILLWATER MNG CO	COM	86074Q102	2	214	SH	DEFINED	17
STMICROELECTRONICS N V	NY REGISTRY	861012102	58	3000	SH	DEFINED	18
STMICROELECTRONICS N V	NY REGISTRY	861012102	6774	353000	SH	DEFINED	3
STONE ENERGY CORP	COM	861642106	28040	818440	SH	DEFINED	6
STONE ENERGY CORP	COM	861642106	789	23035	SH	DEFINED	2
STORA ENSO CORP	SPON ADR REP R	86210M106	6	304	SH	DEFINED	18
STORA ENSO CORP	SPON ADR REP R	86210M106	7705	411361	SH	DEFINED	5
STRATEGIC DIAGNOSTICS INC	COM	862700101	8	1800	SH	DEFINED	5
STRATEGIC HOTELS & RESORTS I	COM	86272T106	81	3620	SH	DEFINED	18
STRATTEC SEC CORP	COM	863111100	2584	55021	SH	DEFINED	6
STRAYER ED INC	COM	863236105	132	1000	SH	DEFINED	1
STRAYER ED INC	COM	863236105	1	6	SH	DEFINED	18
STREETTRACKS GOLD TR	GOLD SHS	863307104	180	2805	SH	DEFINED	2
STREETTRACKS GOLD TR	GOLD SHS	863307104	47630	741100	SH	DEFINED	18
STREETTRACKS GOLD TR	GOLD SHS	863307104	822	12785	SH	DEFINED	17
STREETTRACKS GOLD TR	GOLD SHS	863307104	267	4150	SH	DEFINED	20
STREETTRACKS GOLD TR	GOLD SHS	863307104	162	2522	SH	DEFINED	11
STREETTRACKS GOLD TR	GOLD SHS	863307104	4788	74506	SH	DEFINED	5
STREETTRACKS SER TR	KBW CAP MARKET	86330E778	1374	20000	SH	DEFINED	1
STREETTRACKS SER TR	KBW REG BANKNG	86330E554	1147	25000	SH	DEFINED	1
STREETTRACKS SER TR	DJ WIL REIT	86330E604	157	1931	SH	DEFINED	5
STREETTRACKS SER TR	KBW INSURANCE	86330E786	1189	20000	SH	DEFINED	1
STREETTRACKS SER TR	KBW BANK ETF	86330E794	1110	20000	SH	DEFINED	1
STREETTRACKS SER TR	DJ WIL REIT	86330E604	125	1540	SH	DEFINED	17
STRIDE RITE CORP	COM	863314100	4549	224530	SH	DEFINED	6
STRIDE RITE CORP	COM	863314100	18	900	SH	DEFINED	1

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STRYKER CORP	COM	863667101	11659	184805	SH	DEFINED	11
STRYKER CORP	COM	863667101	29914	474148	SH	DEFINED	1
STRYKER CORP	COM	863667101	882	13975	SH	DEFINED	18,2
STRYKER CORP	COM	863667101	39632	628190	SH	DEFINED	17
STRYKER CORP	COM	863667101	22769	360891	SH	DEFINED	18
STRYKER CORP	COM	863667101	1290	20441	SH	DEFINED	2
STRYKER CORP	COM	863667101	2993	47441	SH	DEFINED	3
STRYKER CORP	COM	863667101	317	5025	SH	DEFINED	5
STUDENT LN CORP	COM	863902102	12729	62429	SH	DEFINED	6
STURM RUGER & CO INC	COM	864159108	1769	113960	SH	DEFINED	3
SUEZ	SPONSORED ADR	864686100	1817	31703	SH	DEFINED	17
SUEZ	SPONSORED ADR	864686100	7919	138155	SH	DEFINED	11
SUEZ	SPONSORED ADR	864686100	40	700	SH	DEFINED	2
SUEZ	SPONSORED ADR	864686100	64	1115	SH	DEFINED	18
SUFFOLK BANCORP	COM	864739107	16	500	SH	DEFINED	5
SUN BANCORP INC	COM	86663B102	8	486	SH	DEFINED	17
SUN COMMUNITIES INC	COM	866674104	30	1000	SH	DEFINED	2
SUN COMMUNITIES INC	COM	866674104	45	1500	SH	DEFINED	6
SUN COMMUNITIES INC	COM	866674104	417	14000	SH	DEFINED	18
SUN HEALTHCARE GROUP INC	COM NEW	866933401	41	2815	SH	DEFINED	5
SUN HEALTHCARE GROUP INC	COM NEW	866933401	5874	405377	SH	DEFINED	3
SUN HYDRAULICS CORP	COM	866942105	5	100	SH	DEFINED	17
SUN LIFE FINL INC	COM	866796105	93	1943	SH	DEFINED	18
SUN LIFE FINL INC	COM	866796105	8	163	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	3278	623115	SH	DEFINED	18
SUN MICROSYSTEMS INC	COM	866810104	56	10600	SH	DEFINED	17
SUN MICROSYSTEMS INC	COM	866810104	103	19500	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	8	1450	SH	DEFINED	11
SUN MICROSYSTEMS INC	COM	866810104	387	73650	SH	DEFINED	6
SUN MICROSYSTEMS INC	COM	866810104	9200	1749000	SH	DEFINED	3
SUN MICROSYSTEMS INC	COM	866810104	48	9117	SH	DEFINED	2
SUNCOR ENERGY INC	COM	867229106	944	10500	SH	DEFINED	20
SUNCOR ENERGY INC	COM	867229106	283	3151	SH	DEFINED	18,2
SUNCOR ENERGY INC	COM	867229106	130	1450	SH	DEFINED	5
SUNCOR ENERGY INC	COM	867229106	11	120	SH	DEFINED	1
SUNCOR ENERGY INC	COM	867229106	106492	1184293	SH	DEFINED	18
SUNOCO INC	COM	86764P109	214	2686	SH	DEFINED	24
SUNOCO INC	COM	86764P109	3331	41800	SH	DEFINED	22
SUNOCO INC	COM	86764P109	36	450	SH	DEFINED	4
SUNOCO INC	COM	86764P109	342	4298	SH	DEFINED	17
SUNOCO INC	COM	86764P109	87	1096	SH	DEFINED	18
SUNOCO INC	COM	86764P109	88	1100	SH	DEFINED	2
SUNOCO INC	COM	86764P109	26999	338845	SH	DEFINED	3
SUNOCO INC	COM	86764P109	228	2860	SH	DEFINED	6
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	60	1000	SH	DEFINED	18
SUNOPTA INC	COM	8676EP108	30	2700	SH	DEFINED	5
SUNPOWER CORP	COM CL A	867652109	173629	2753830	SH	DEFINED	8
SUNPOWER CORP	COM CL A	867652109	13	200	SH	DEFINED	18
SUNPOWER CORP	DBCV 1.250% 2/1	867652AA7	5454	4325000	PRN	DEFINED	18
SUNRISE SENIOR LIVING INC	COM	86768K106	40	1000	SH	DEFINED	17
SUNRISE SENIOR LIVING INC	COM	86768K106	32	812	SH	DEFINED	18
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	18	500	SH	DEFINED	17
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	51	1400	SH	DEFINED	18
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	11	300	SH	DEFINED	5
SUNTRUST BKS INC	COM	867914103	780	9097	SH	DEFINED	18
SUNTRUST BKS INC	COM	867914103	288	3358	SH	DEFINED	17
SUNTRUST BKS INC	COM	867914103	124	1451	SH	DEFINED	5
SUNTRUST BKS INC	COM	867914103	966	11261	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	3125	36450	SH	DEFINED	1
SUNTRUST BKS INC	COM	867914103	4854	56612	SH	DEFINED	3
SUNTRUST BKS INC	COM	867914103	72	844	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	25632	298950	SH	DEFINED	6



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SUPERGEN INC	COM	868059106	4640	834450	SH	DEFINED	3
SUPERIOR BANCORP	COM	86806M106	31	3040	SH	DEFINED	17
SUPERIOR ENERGY SVCS INC	COM	868157108	23642	592224	SH	DEFINED	3
SUPERIOR ENERGY SVCS INC	COM	868157108	1280	32075	SH	DEFINED	17
SUPERIOR ENERGY SVCS INC	COM	868157108	2	60	SH	DEFINED	18
SUPERIOR ESSEX INC	COM	86815V105	1021	27335	SH	DEFINED	6
SUPERIOR ESSEX INC	COM	86815V105	0	2	SH	DEFINED	18
SUPERIOR ESSEX INC	COM	86815V105	2068	55356	SH	DEFINED	3
SUPERIOR INDS INTL INC	COM	868168105	33	1500	SH	DEFINED	6
SUPERIOR INDS INTL INC	COM	868168105	4	190	SH	DEFINED	18, 2
SUPERIOR INDS INTL INC	COM	868168105	8729	401149	SH	DEFINED	18
SUPERIOR WELL SVCS INC	COM	86837X105	3188	125450	SH	DEFINED	18
SUPERIOR WELL SVCS INC	COM	86837X105	9070	356958	SH	DEFINED	6
SUPERTEL HOSPITALITY INC MD	COM	868526104	34	4000	SH	DEFINED	17
SUPERVALU INC	COM	868536103	464	10014	SH	DEFINED	6
SUPERVALU INC	COM	868536103	69	1500	SH	DEFINED	1
SUPERVALU INC	COM	868536103	24	516	SH	DEFINED	24
SUPERVALU INC	COM	868536103	2	38	SH	DEFINED	17
SUPERVALU INC	COM	868536103	17	375	SH	DEFINED	18
SUPERVALU INC	COM	868536103	6	136	SH	DEFINED	2
SUPERVALU INC	COM	868536103	3398	73361	SH	DEFINED	3
SUPERVALU INC	COM	868536103	769	16600	SH	DEFINED	5
SUPREME INDS INC	CL A	868607102	902	130030	SH	DEFINED	6
SUREWEST COMMUNICATIONS	COM	868733106	25	900	SH	DEFINED	6
SURMODICS INC	COM	868873100	50	1000	SH	DEFINED	18
SURMODICS INC	COM	868873100	20	400	SH	DEFINED	2
SUSQUEHANNA BANCSHARES INC P	COM	869099101	19202	858374	SH	DEFINED	6
SUSQUEHANNA BANCSHARES INC P	COM	869099101	7	300	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	9	420	SH	DEFINED	17
SUSSEX BANCORP	COM	869245100	452	31500	SH	DEFINED	1
SVB FINL GROUP	COM	78486Q101	701	13200	SH	DEFINED	3
SWIFT ENERGY CO	COM	870738101	241	5645	SH	DEFINED	17
SWIFT ENERGY CO	COM	870738101	19964	466876	SH	DEFINED	3
SWISS HELVETIA FD INC	RIGHT 06/22/2007	870875119	0	4604	SH	DEFINED	18
SYBASE INC	COM	871130100	29381	1229851	SH	DEFINED	3
SYBASE INC	COM	871130100	26	1100	SH	DEFINED	18
SYCAMORE NETWORKS INC	COM	871206108	14	3450	SH	DEFINED	5
SYKES ENTERPRISES INC	COM	871237103	10027	528020	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	23744	1175440	SH	DEFINED	8
SYMANTEC CORP	COM	871503108	17	821	SH	DEFINED	2
SYMANTEC CORP	COM	871503108	178	8818	SH	DEFINED	17
SYMANTEC CORP	COM	871503108	10	518	SH	DEFINED	18, 2
SYMANTEC CORP	COM	871503108	2888	142952	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	7456	369094	SH	DEFINED	5
SYMANTEC CORP	COM	871503108	41	2008	SH	DEFINED	1
SYMANTEC CORP	COM	871503108	8758	433568	SH	DEFINED	4
SYMANTEC CORP	COM	871503108	735	36370	SH	DEFINED	6
SYMANTEC CORP	COM	871503108	87004	4307106	SH	DEFINED	18
SYMMETRICOM INC	NOTE 3.250% 6/1	871543AB0	3070	3075000	PRN	DEFINED	18
SYNAPTICS INC	COM	87157D109	3	76	SH	DEFINED	18
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	95	3230	SH	DEFINED	5
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	217	7398	SH	DEFINED	3
SYNERON MEDICAL LTD	ORD SHS	M87245102	9	360	SH	DEFINED	4
SYNERON MEDICAL LTD	ORD SHS	M87245102	34158	1369055	SH	DEFINED	6
SYNGENTA AG	SPONSORED ADR	87160A100	8	216	SH	DEFINED	17
SYNGENTA AG	SPONSORED ADR	87160A100	11	290	SH	DEFINED	18, 2
SYNGENTA AG	SPONSORED ADR	87160A100	4049	104020	SH	DEFINED	18
SYNIVERSE HLDGS INC	COM	87163F106	385	29900	SH	DEFINED	3
SYNNEX CORP	COM	87162W100	5027	243900	SH	DEFINED	3
SYNNEX CORP	COM	87162W100	12372	600310	SH	DEFINED	6
SYNOPSIS INC	COM	871607107	7	280	SH	DEFINED	18
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G105	6	450	SH	DEFINED	5

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SYNOVUS FINL CORP	COM	87161C105	6872	223852	SH	DEFINED	3
SYNOVUS FINL CORP	COM	87161C105	47	1530	SH	DEFINED	4
SYNOVUS FINL CORP	COM	87161C105	91	2950	SH	DEFINED	6
SYNOVUS FINL CORP	COM	87161C105	1700	55380	SH	DEFINED	18
SYNOVUS FINL CORP	COM	87161C105	48	1572	SH	DEFINED	2
SYNTA PHARMACEUTICALS CORP	COM	87162T206	6186	745320	SH	DEFINED	18
SYNTROLEUM CORP	COM	871630109	8888	3220380	SH	DEFINED	13
SYPRIS SOLUTIONS INC	COM	871655106	8	1000	SH	DEFINED	5
SYSCO CORP	COM	871829107	34506	1045939	SH	DEFINED	17
SYSCO CORP	COM	871829107	3258	98769	SH	DEFINED	3
SYSCO CORP	COM	871829107	26578	805650	SH	DEFINED	2
SYSCO CORP	COM	871829107	234	7082	SH	DEFINED	24
SYSCO CORP	COM	871829107	19492	590861	SH	DEFINED	1
SYSCO CORP	COM	871829107	71	2150	SH	DEFINED	5
SYSCO CORP	COM	871829107	8672	262871	SH	DEFINED	18
SYSCO CORP	COM	871829107	4546	137800	SH	DEFINED	11
SYSCO CORP	COM	871829107	19	570	SH	DEFINED	4
SYSCO CORP	COM	871829107	21	635	SH	DEFINED	6
SYSCO CORP	COM	871829107	1062	32190	SH	DEFINED	18,2
SYSTEMAX INC	COM	871851101	21	1000	SH	DEFINED	18
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	324464	29152223	SH	DEFINED	18
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	570	51218	SH	DEFINED	18,2
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	5154	463065	SH	DEFINED	6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	5989	538128	SH	DEFINED	22
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	497	44639	SH	DEFINED	5
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	2970	266837	SH	DEFINED	3
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	4528	406806	SH	DEFINED	20
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	110053	5510900	SH	DEFINED	8
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	5102	255500	SH	DEFINED	18
TAL INTL GROUP INC	COM	874083108	761	25610	SH	DEFINED	3
TALBOTS INC	COM	874161102	598	23900	SH	DEFINED	17
TALEO CORP	CL A	87424N104	6955	308680	SH	DEFINED	18
TALISMAN ENERGY INC	COM	87425E103	36	1850	SH	DEFINED	4
TAM SA	SP ADR REP PFD	87484D103	377	11400	SH	DEFINED	16
TAM SA	SP ADR REP PFD	87484D103	12327	372406	SH	DEFINED	22
TANGER FACTORY OUTLET CTRES I	COM	875465106	112	3000	SH	DEFINED	1
TANOX INC	COM	87588Q109	31	1600	SH	DEFINED	2
TARGET CORP	COM	87612E106	8264	129940	SH	DEFINED	5
TARGET CORP	COM	87612E106	121371	1908342	SH	DEFINED	18
TARGET CORP	COM	87612E106	33310	523735	SH	DEFINED	2
TARGET CORP	COM	87612E106	585	9200	SH	DEFINED	16
TARGET CORP	COM	87612E106	17272	271574	SH	DEFINED	17
TARGET CORP	COM	87612E106	827	13000	SH	DEFINED	20
TARGET CORP	COM	87612E106	49932	785087	SH	DEFINED	3
TARGET CORP	COM	87612E106	2958	46515	SH	DEFINED	11
TARGET CORP	COM	87612E106	21	332	SH	DEFINED	4
TARGET CORP	COM	87612E106	421	6620	SH	DEFINED	18,2
TARGET CORP	COM	87612E106	2156	33900	SH	DEFINED	22
TARGET CORP	COM	87612E106	2296	36100	SH	DEFINED	23
TARGET CORP	COM	87612E106	13668	214894	SH	DEFINED	1
TARGET CORP	COM	87612E106	82705	1300392	SH	DEFINED	6
TARRAGON CORP	COM	876287103	20	2336	SH	DEFINED	17
TASTY BAKING CO	COM	876553306	31	3000	SH	DEFINED	17
TATA MTRS LTD	SPONSORED ADR	876568502	49	3000	SH	DEFINED	16
TATA MTRS LTD	SPONSORED ADR	876568502	123	7500	SH	DEFINED	3
TATA MTRS LTD	SPONSORED ADR	876568502	6	350	SH	DEFINED	2
TAUBMAN CTRES INC	COM	876664103	139	2800	SH	DEFINED	18
TAYLOR CAP GROUP INC	COM	876851106	3537	128461	SH	DEFINED	6
TBS INTERNATIONAL LIMITED	COM CL A	G86975151	1268	44650	SH	DEFINED	3
TCF FINL CORP	COM	872275102	168	6050	SH	DEFINED	5
TCF FINL CORP	COM	872275102	11914	428560	SH	DEFINED	6
TCF FINL CORP	COM	872275102	9377	337286	SH	DEFINED	1

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TCF FINL CORP	COM	872275102	5745	206658	SH	DEFINED	2
TD AMERITRADE HLDG CORP	COM	87236Y108	145022	7251100	SH	DEFINED	13
TD AMERITRADE HLDG CORP	COM	87236Y108	42444	2122175	SH	DEFINED	8
TD AMERITRADE HLDG CORP	COM	87236Y108	18	900	SH	DEFINED	4
TD AMERITRADE HLDG CORP	COM	87236Y108	4	175	SH	DEFINED	2
TD AMERITRADE HLDG CORP	COM	87236Y108	2820	141000	SH	DEFINED	1
TEAM INC	COM	878155100	2866	63727	SH	DEFINED	3
TECH DATA CORP	COM	878237106	123	3199	SH	DEFINED	5
TECH DATA CORP	COM	878237106	217	5650	SH	DEFINED	18
TECH DATA CORP	COM	878237106	40	1030	SH	DEFINED	6
TECHNE CORP	COM	878377100	248	4333	SH	DEFINED	11
TECHNIP NEW	SPONSORED ADR	878546209	2389	28930	SH	DEFINED	17
TECHNIP NEW	SPONSORED ADR	878546209	49448	610896	SH	DEFINED	6
TECHNIP NEW	SPONSORED ADR	878546209	10991	133078	SH	DEFINED	18
TECHNIP NEW	SPONSORED ADR	878546209	53	645	SH	DEFINED	18, 2
TECHNITROL INC	COM	878555101	34	1200	SH	DEFINED	18
TECHNITROL INC	COM	878555101	118	4100	SH	DEFINED	5
TECHNITROL INC	COM	878555101	12329	430014	SH	DEFINED	3
TECHNOLOGY RESH CORP	COM NEW	878727304	261	65095	SH	DEFINED	6
TECHNOLOGY SOLUTIONS CO	COM NEW	87872T207	0	1	SH	DEFINED	18
TECO ENERGY INC	COM	872375100	19	1130	SH	DEFINED	2
TECO ENERGY INC	COM	872375100	17	1000	SH	DEFINED	18
TECO ENERGY INC	COM	872375100	29702	1728845	SH	DEFINED	6
TECO ENERGY INC	COM	872375100	4220	245640	SH	DEFINED	3
TECO ENERGY INC	COM	872375100	571	33227	SH	DEFINED	17
TECUMSEH PRODS CO	CL A	878895200	42	2700	SH	DEFINED	18
TECUMSEH PRODS CO	CL B	878895101	13	900	SH	DEFINED	18
TEEKAY CORPORATION	COM	Y8564W103	1772	30600	SH	DEFINED	6
TEKELEC	COM	879101103	547	37900	SH	DEFINED	3
TEKELEC	COM	879101103	28847	2000481	SH	DEFINED	18
TEKELEC	COM	879101103	10	690	SH	DEFINED	4
TEKTRONIX INC	COM	879131100	260	7700	SH	DEFINED	5
TEKTRONIX INC	COM	879131100	436	12913	SH	DEFINED	3
TEKTRONIX INC	COM	879131100	14952	443159	SH	DEFINED	18
TEKTRONIX INC	COM	879131100	7	200	SH	DEFINED	18, 2
TEL OFFSHORE TR	UNIT BEN INT	872382106	92	8900	SH	DEFINED	18
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	15893	837800	SH	DEFINED	3
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	132	6946	SH	DEFINED	16
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	9153	367300	SH	DEFINED	3
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	25	900	SH	DEFINED	17
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	8	292	SH	DEFINED	18
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	7	250	SH	DEFINED	5
TELECOM HLDRS TR	DEPOSITRY RCPT	87927P200	1	16	SH	DEFINED	6
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	2207	86217	SH	DEFINED	6
TELEDYNE TECHNOLOGIES INC	COM	879360105	1447	31500	SH	DEFINED	3
TELEDYNE TECHNOLOGIES INC	COM	879360105	3	68	SH	DEFINED	5
TELEFLEX INC	COM	879369106	577	7060	SH	DEFINED	3
TELEFLEX INC	COM	879369106	82	1000	SH	DEFINED	2
TELEFLEX INC	COM	879369106	117	1430	SH	DEFINED	24
TELEFONICA S A	SPONSORED ADR	879382208	249	3723	SH	DEFINED	1
TELEFONICA S A	SPONSORED ADR	879382208	250	3738	SH	DEFINED	18, 2
TELEFONICA S A	SPONSORED ADR	879382208	2131	31918	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	6692	100233	SH	DEFINED	17
TELEFONICA S A	SPONSORED ADR	879382208	37199	557210	SH	DEFINED	18
TELEFONICA S A	SPONSORED ADR	879382208	24	361	SH	DEFINED	5
TELEFONICA S A	SPONSORED ADR	879382208	1115	16700	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	130	1944	SH	DEFINED	11
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	362	9560	SH	DEFINED	2
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	300	7910	SH	DEFINED	18
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	9	225	SH	DEFINED	11
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	138	3632	SH	DEFINED	17
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	39114	1032300	SH	DEFINED	3

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TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	1724	45491	SH	DEFINED	16
TELEPHONE & DATA SYS INC	SPL COM	879433860	86	1500	SH	DEFINED	17
TELEPHONE & DATA SYS INC	SPL COM	879433860	291	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	219	3501	SH	DEFINED	18
TELEPHONE & DATA SYS INC	COM	879433100	187	2990	SH	DEFINED	6
TELEPHONE & DATA SYS INC	COM	879433100	35358	565098	SH	DEFINED	3
TELEPHONE & DATA SYS INC	COM	879433100	94	1500	SH	DEFINED	17
TELEPHONE & DATA SYS INC	SPL COM	879433860	201	3500	SH	DEFINED	18
TELEPHONE & DATA SYS INC	SPL COM	879433860	6	107	SH	DEFINED	11
TELEPHONE & DATA SYS INC	COM	879433100	317	5065	SH	DEFINED	2
TELETECH HOLDINGS INC	COM	879939106	6819	210000	SH	DEFINED	3
TELLABS INC	COM	879664100	4692	436060	SH	DEFINED	6
TELLABS INC	COM	879664100	747	69452	SH	DEFINED	3
TELLABS INC	COM	879664100	35608	3309295	SH	DEFINED	18
TEMECULA VY BANCORP INC CA	COM	87972L104	177	10000	SH	DEFINED	4
TEMPLE INLAND INC	COM	879868107	295	4800	SH	DEFINED	2
TEMPLE INLAND INC	COM	879868107	2488	40430	SH	DEFINED	6
TEMPLE INLAND INC	COM	879868107	180	2920	SH	DEFINED	5
TEMPLE INLAND INC	COM	879868107	1039	16891	SH	DEFINED	3
TEMPLETON EMERG MKTS INCOME	COM	880192109	146	10000	SH	DEFINED	8
TEMPUR PEDIC INTL INC	COM	88023U101	15973	616733	SH	DEFINED	3
TEMPUR PEDIC INTL INC	COM	88023U101	38	1485	SH	DEFINED	5
TEMPUR PEDIC INTL INC	COM	88023U101	40368	1558627	SH	DEFINED	6
TEMPUR PEDIC INTL INC	COM	88023U101	10	400	SH	DEFINED	17
TEMPUR PEDIC INTL INC	COM	88023U101	2	61	SH	DEFINED	18
TENARIS S A	SPONSORED ADR	88031M109	620	12665	SH	DEFINED	16
TENARIS S A	SPONSORED ADR	88031M109	1	19	SH	DEFINED	18
TENARIS S A	SPONSORED ADR	88031M109	78	1600	SH	DEFINED	11
TENARIS S A	SPONSORED ADR	88031M109	13875	283400	SH	DEFINED	3
TENET HEALTHCARE CORP	COM	88033G100	863	132490	SH	DEFINED	18
TENET HEALTHCARE CORP	COM	88033G100	18067	2775186	SH	DEFINED	6
TENET HEALTHCARE CORP	COM	88033G100	490	75325	SH	DEFINED	3
TENET HEALTHCARE CORP	COM	88033G100	2	242	SH	DEFINED	17
TENNANT CO	COM	880345103	11	305	SH	DEFINED	2
TENNANT CO	COM	880345103	2771	75920	SH	DEFINED	3
TENNECO INC	COM	880349105	245	7000	SH	DEFINED	20
TENNECO INC	COM	880349105	18443	526340	SH	DEFINED	18
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	2041	46015	SH	DEFINED	18
TERADYNE INC	COM	880770102	1806	102757	SH	DEFINED	3
TERADYNE INC	COM	880770102	6024	342640	SH	DEFINED	6
TERADYNE INC	COM	880770102	64221	3653100	SH	DEFINED	18
TERADYNE INC	COM	880770102	1260	71659	SH	DEFINED	20
TEREX CORP NEW	COM	880779103	20	250	SH	DEFINED	4
TEREX CORP NEW	COM	880779103	10	125	SH	DEFINED	2
TEREX CORP NEW	COM	880779103	38159	469365	SH	DEFINED	3
TERRA INDS INC	COM	880915103	14712	578761	SH	DEFINED	3
TESCO CORP	COM	88157K101	73	2330	SH	DEFINED	18
TESORO CORP	COM	881609101	5	80	SH	DEFINED	2
TESORO CORP	COM	881609101	24710	432367	SH	DEFINED	3
TESORO CORP	COM	881609101	13	220	SH	DEFINED	4
TESSERA TECHNOLOGIES INC	COM	88164L100	6217	153310	SH	DEFINED	3
TETRA TECHNOLOGIES INC DEL	COM	88162F105	3776	133890	SH	DEFINED	3
TEVA PHARMACEUTICAL FIN II L	DBCV 0.250% 2/0	88164RAB3	7631	6275000	PRN	DEFINED	18
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	351	8507	SH	DEFINED	17
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1030	24980	SH	DEFINED	20
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	701	16985	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	102333	2480791	SH	DEFINED	18
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	211	5119	SH	DEFINED	18, 2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	214	5200	SH	DEFINED	1
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	93	2257	SH	DEFINED	4
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	86459	2109826	SH	DEFINED	6
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	17	411	SH	DEFINED	11

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TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	344	8344	SH	DEFINED	16
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	351	8505	SH	DEFINED	5
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	10626	257600	SH	DEFINED	3
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	1619	72420	SH	DEFINED	3
TEXAS INDS INC	COM	882491103	16	200	SH	DEFINED	17
TEXAS INSTRS INC	COM	882508104	261195	6941145	SH	DEFINED	8
TEXAS INSTRS INC	COM	882508104	16054	426637	SH	DEFINED	3
TEXAS INSTRS INC	COM	882508104	829	22020	SH	DEFINED	2
TEXAS INSTRS INC	COM	882508104	1503630	39958278	SH	DEFINED	18
TEXAS INSTRS INC	COM	882508104	16148	429114	SH	DEFINED	18,2
TEXAS INSTRS INC	COM	882508104	12837	341149	SH	DEFINED	20
TEXAS INSTRS INC	COM	882508104	98	2600	SH	DEFINED	11
TEXAS INSTRS INC	COM	882508104	1090	28965	SH	DEFINED	5
TEXAS INSTRS INC	COM	882508104	257	6820	SH	DEFINED	6
TEXAS INSTRS INC	COM	882508104	200	5310	SH	DEFINED	1
TEXAS INSTRS INC	COM	882508104	15	395	SH	DEFINED	4
TEXAS INSTRS INC	COM	882508104	15125	401943	SH	DEFINED	17
TEXAS ROADHOUSE INC	CL A	882681109	22	1710	SH	DEFINED	5
TEXAS ROADHOUSE INC	CL A	882681109	1	57	SH	DEFINED	18
TEXAS ROADHOUSE INC	CL A	882681109	6350	496500	SH	DEFINED	3
TEXTRON INC	COM	883203101	3667	33301	SH	DEFINED	3
TEXTRON INC	COM	883203101	22	200	SH	DEFINED	2
TEXTRON INC	COM	883203101	2210	20070	SH	DEFINED	20
TEXTRON INC	COM	883203101	76990	699209	SH	DEFINED	6
TEXTRON INC	COM	883203101	696	6325	SH	DEFINED	5
TEXTRON INC	COM	883203101	1352	12277	SH	DEFINED	17
TEXTRON INC	COM	883203101	235435	2138180	SH	DEFINED	18
TEXTRON INC	COM	883203101	612	5561	SH	DEFINED	18,2
TFS FINL CORP	COM	87240R107	171	14780	SH	DEFINED	5
THE BANK HOLDINGS INC	COM	88331E104	109	6615	SH	DEFINED	1
THERMO FISHER SCIENTIFIC INC	COM	883556102	8539	165109	SH	DEFINED	11
THERMO FISHER SCIENTIFIC INC	COM	883556102	16	310	SH	DEFINED	4
THERMO FISHER SCIENTIFIC INC	COM	883556102	934	18050	SH	DEFINED	5
THERMO FISHER SCIENTIFIC INC	COM	883556102	55	1060	SH	DEFINED	18
THERMO FISHER SCIENTIFIC INC	COM	883556102	23	440	SH	DEFINED	18,2
THERMO FISHER SCIENTIFIC INC	COM	883556102	11443	221245	SH	DEFINED	17
THERMO FISHER SCIENTIFIC INC	COM	883556102	6155	119013	SH	DEFINED	3
THERMO FISHER SCIENTIFIC INC	COM	883556102	38	740	SH	DEFINED	2
THERMO FISHER SCIENTIFIC INC	COM	883556102	73	1413	SH	DEFINED	1
THOMAS & BETTS CORP	COM	884315102	4377	75470	SH	DEFINED	3
THOMAS & BETTS CORP	COM	884315102	29	500	SH	DEFINED	11
THOR INDS INC	COM	885160101	13156	291440	SH	DEFINED	6
THOR INDS INC	COM	885160101	17	370	SH	DEFINED	4
THOR INDS INC	COM	885160101	440	9740	SH	DEFINED	24
THOR INDS INC	COM	885160101	6	139	SH	DEFINED	2
THORATEC CORP	COM NEW	885175307	39	2100	SH	DEFINED	2
THORNBURG MTG INC	COM	885218107	213	8125	SH	DEFINED	2
THQ INC	COM NEW	872443403	15	505	SH	DEFINED	2
THQ INC	COM NEW	872443403	61	2000	SH	DEFINED	18
THQ INC	COM NEW	872443403	31	1000	SH	DEFINED	3
TIBCO SOFTWARE INC	COM	88632Q103	12459	1376636	SH	DEFINED	18
TIBCO SOFTWARE INC	COM	88632Q103	192	21200	SH	DEFINED	5
TIDEWATER INC	COM	886423102	42641	601596	SH	DEFINED	3
TIDEWATER INC	COM	886423102	1398	19727	SH	DEFINED	18
TIDEWATER INC	COM	886423102	12	175	SH	DEFINED	17
TIDEWATER INC	COM	886423102	55406	784185	SH	DEFINED	6
TIDEWATER INC	COM	886423102	7846	110700	SH	DEFINED	22
TIERONE CORP	COM	88650R108	84	2800	SH	DEFINED	5
TIERONE CORP	COM	88650R108	1848	61380	SH	DEFINED	6
TIFFANY & CO NEW	COM	886547108	17	323	SH	DEFINED	18
TIFFANY & CO NEW	COM	886547108	57	1075	SH	DEFINED	11
TIFFANY & CO NEW	COM	886547108	769	14500	SH	DEFINED	5

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TIFFANY & CO NEW	COM	886547108	2372	44704	SH	DEFINED	17
TIFFANY & CO NEW	COM	886547108	2501	48405	SH	DEFINED	6
TIFFANY & CO NEW	COM	886547108	1141	21513	SH	DEFINED	3
TIFFANY & CO NEW	COM	886547108	23	433	SH	DEFINED	24
TIM HORTONS INC	COM	88706M103	461	15000	SH	DEFINED	1
TIM HORTONS INC	COM	88706M103	4	139	SH	DEFINED	11
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	274	7962	SH	DEFINED	16
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	32374	939204	SH	DEFINED	22
TIMBERLAND BANCORP INC	COM	887098101	1212	77210	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	8	325	SH	DEFINED	18,2
TIMBERLAND CO	CL A	887100105	71	2800	SH	DEFINED	2
TIMBERLAND CO	CL A	887100105	27167	1078490	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	13102	520119	SH	DEFINED	18
TIMBERLAND CO	CL A	887100105	5	200	SH	DEFINED	17
TIME WARNER INC	COM	887317105	552	26243	SH	DEFINED	11
TIME WARNER INC	COM	887317105	785	37300	SH	DEFINED	6
TIME WARNER INC	COM	887317105	5129	243795	SH	DEFINED	17
TIME WARNER INC	COM	887317105	1239366	58905218	SH	DEFINED	8
TIME WARNER INC	COM	887317105	546	25952	SH	DEFINED	1
TIME WARNER INC	COM	887317105	1300	61764	SH	DEFINED	5
TIME WARNER INC	COM	887317105	2070780	98421123	SH	DEFINED	18
TIME WARNER INC	COM	887317105	26295	1249772	SH	DEFINED	20
TIME WARNER INC	COM	887317105	15582	740596	SH	DEFINED	18,2
TIME WARNER INC	COM	887317105	42673	2028169	SH	DEFINED	3
TIME WARNER INC	COM	887317105	9056	430421	SH	DEFINED	2
TIMKEN CO	COM	887389104	15	410	SH	DEFINED	4
TIMKEN CO	COM	887389104	47555	1316935	SH	DEFINED	6
TIMKEN CO	COM	887389104	676	18715	SH	DEFINED	18
TJX COS INC NEW	COM	872540109	221	8046	SH	DEFINED	11
TJX COS INC NEW	COM	872540109	9007	327534	SH	DEFINED	3
TJX COS INC NEW	COM	872540109	58	2092	SH	DEFINED	17
TJX COS INC NEW	COM	872540109	24848	903572	SH	DEFINED	18
TJX COS INC NEW	COM	872540109	705	25633	SH	DEFINED	5
TJX COS INC NEW	COM	872540109	40	1460	SH	DEFINED	4
TJX COS INC NEW	COM	872540109	322	11700	SH	DEFINED	6
TJX COS INC NEW	COM	872540109	16500	600000	SH	DEFINED	8
TNS INC	COM	872960109	177	12300	SH	DEFINED	3
TNT N V	SPONSORED ADR	87260W101	5011	111361	SH	DEFINED	18
TNT N V	SPONSORED ADR	87260W101	13	290	SH	DEFINED	18,2
TNT N V	SPONSORED ADR	87260W101	48	1070	SH	DEFINED	4
TNT N V	SPONSORED ADR	87260W101	156	3470	SH	DEFINED	2
TODCO	COM	88889T107	1	16	SH	DEFINED	18
TODCO	COM	88889T107	24379	516386	SH	DEFINED	3
TOFUTTI BRANDS INC	COM	88906B105	1	500	SH	DEFINED	1
TOLL BROTHERS INC	COM	889478103	507	20300	SH	DEFINED	20
TOLL BROTHERS INC	COM	889478103	64266	2572706	SH	DEFINED	18
TOLL BROTHERS INC	COM	889478103	6	235	SH	DEFINED	2
TOLL BROTHERS INC	COM	889478103	18	730	SH	DEFINED	18,2
TOLL BROTHERS INC	COM	889478103	12425	497400	SH	DEFINED	8
TOLL BROTHERS INC	COM	889478103	14	570	SH	DEFINED	4
TOLL BROTHERS INC	COM	889478103	10715	428945	SH	DEFINED	6
TOLL BROTHERS INC	COM	889478103	1671	66900	SH	DEFINED	17
TOMKINS PLC	SPONSORED ADR	890030208	20492	986614	SH	DEFINED	18
TOMKINS PLC	SPONSORED ADR	890030208	102	4895	SH	DEFINED	18,2
TOMOTHERAPY INC	COM	890088107	39	1770	SH	DEFINED	5
TOMOTHERAPY INC	COM	890088107	2	100	SH	DEFINED	18
TOMPKINS FINANCIAL CORPORATI	COM	890110109	2564	68563	SH	DEFINED	18
TONGJITANG CHINESE MED CO	SPON ADR	89025E103	43	3855	SH	DEFINED	5
TONGJITANG CHINESE MED CO	SPON ADR	89025E103	1537	136634	SH	DEFINED	16
TOOTSIE ROLL INDS INC	COM	890516107	35	1267	SH	DEFINED	18
TOOTSIE ROLL INDS INC	COM	890516107	23	818	SH	DEFINED	17
TOOTSIE ROLL INDS INC	COM	890516107	60	2178	SH	DEFINED	2

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TORCHMARK CORP	COM	891027104	10586	158001	SH	DEFINED	6
TORCHMARK CORP	COM	891027104	1008	15046	SH	DEFINED	3
TORO CO	COM	891092108	569	9665	SH	DEFINED	24
TORO CO	COM	891092108	47	800	SH	DEFINED	17
TORO CO	COM	891092108	2363	40122	SH	DEFINED	3
TORONTO DOMINION BK ONT	COM NEW	891160509	20	286	SH	DEFINED	5
TORONTO DOMINION BK ONT	COM NEW	891160509	536	7820	SH	DEFINED	18
TORTOISE ENERGY INF'RSTRCTR C	COM	89147L100	21	500	SH	DEFINED	18
TOTAL S A	SPONSORED ADR	89151E109	3791	46810	SH	DEFINED	17
TOTAL S A	SPONSORED ADR	89151E109	5810	71741	SH	DEFINED	6
TOTAL S A	SPONSORED ADR	89151E109	145	1792	SH	DEFINED	11
TOTAL S A	SPONSORED ADR	89151E109	16	200	SH	DEFINED	1
TOTAL S A	SPONSORED ADR	89151E109	38	470	SH	DEFINED	4
TOTAL S A	SPONSORED ADR	89151E109	442134	5459793	SH	DEFINED	18
TOTAL S A	SPONSORED ADR	89151E109	49	600	SH	DEFINED	5
TOTAL S A	SPONSORED ADR	89151E109	492	6078	SH	DEFINED	18, 2
TOTAL S A	SPONSORED ADR	89151E109	3161	39040	SH	DEFINED	20
TOTAL S A	SPONSORED ADR	89151E109	8939	110382	SH	DEFINED	2
TOTAL SYS SVCS INC	COM	891906109	59	2000	SH	DEFINED	5
TOTAL SYS SVCS INC	COM	891906109	3143	106510	SH	DEFINED	3
TOUSA INC	COM	872962105	1723	411120	SH	DEFINED	6
TOUSA INC	COM	872962105	8	1840	SH	DEFINED	4
TOWER GROUP INC	COM	891777104	893	28000	SH	DEFINED	3
TOWN SPORTS INTL HLDGS INC	COM	89214A102	1403	72620	SH	DEFINED	3
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	1668	13250	SH	DEFINED	2
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	176	1400	SH	DEFINED	17
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	30	236	SH	DEFINED	5
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	2505	19899	SH	DEFINED	18
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	47	370	SH	DEFINED	4
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	25	200	SH	DEFINED	1
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	50	400	SH	DEFINED	11
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	53744	426948	SH	DEFINED	6
TRACTOR SUPPLY CO	COM	892356106	5	97	SH	DEFINED	18
TRACTOR SUPPLY CO	COM	892356106	14	265	SH	DEFINED	5
TRACTOR SUPPLY CO	COM	892356106	73	1400	SH	DEFINED	2
TRAFFIX INC	COM	892721101	6	1000	SH	DEFINED	18
TRANSACTION SYS ARCHITECTS	COM	893416107	2	50	SH	DEFINED	6
TRANSATLANTIC HLDGS INC	COM	893521104	3014	42380	SH	DEFINED	3
TRANSATLANTIC HLDGS INC	COM	893521104	1	17	SH	DEFINED	18
TRANSATLANTIC HLDGS INC	COM	893521104	181	2540	SH	DEFINED	6
TRANSATLANTIC HLDGS INC	COM	893521104	1	20	SH	DEFINED	2
TRANSATLANTIC HLDGS INC	COM	893521104	1864	26203	SH	DEFINED	17
TRANSATLANTIC HLDGS INC	COM	893521104	69	971	SH	DEFINED	1
TRANSCANADA CORP	COM	89353D107	2	60	SH	DEFINED	18
TRANSCONTINENTAL RLTY INVS	COM NEW	893617209	5	315	SH	DEFINED	17
TRANSOCEAN INC	ORD	G90078109	24710	233154	SH	DEFINED	3
TRANSOCEAN INC	ORD	G90078109	14625	138000	SH	DEFINED	8
TRANSOCEAN INC	ORD	G90078109	442	4170	SH	DEFINED	11
TRANSOCEAN INC	ORD	G90078109	12	116	SH	DEFINED	5
TRANSOCEAN INC	ORD	G90078109	178	1676	SH	DEFINED	17
TRANSOCEAN INC	ORD	G90078109	2	19	SH	DEFINED	1
TRANSOCEAN INC	ORD	G90078109	91	861	SH	DEFINED	4
TRANSOCEAN INC	ORD	G90078109	8	77	SH	DEFINED	2
TRANSOCEAN INC	ORD	G90078109	20062	189294	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	67562	637499	SH	DEFINED	18
TRAVELCENTERS OF AMERICA LLC	COM	894174101	57	1402	SH	DEFINED	17
TRAVELERS COMPANIES INC	COM	89417E109	1998	37350	SH	DEFINED	20
TRAVELERS COMPANIES INC	COM	89417E109	1176	21982	SH	DEFINED	5
TRAVELERS COMPANIES INC	COM	89417E109	2243	41919	SH	DEFINED	18, 2
TRAVELERS COMPANIES INC	COM	89417E109	208	3897	SH	DEFINED	2
TRAVELERS COMPANIES INC	COM	89417E109	835	15600	SH	DEFINED	16
TRAVELERS COMPANIES INC	COM	89417E109	37490	700740	SH	DEFINED	8

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TRAVELERS COMPANIES INC	COM	89417E109	440309	8230083	SH	DEFINED	18
TRAVELERS COMPANIES INC	COM	89417E109	948	17718	SH	DEFINED	17
TRAVELERS COMPANIES INC	COM	89417E109	6003	112200	SH	DEFINED	22
TRAVELERS COMPANIES INC	COM	89417E109	2691	50300	SH	DEFINED	23
TRAVELERS COMPANIES INC	COM	89417E109	27	505	SH	DEFINED	11
TRAVELERS COMPANIES INC	COM	89417E109	2140	40000	SH	DEFINED	1
TRAVELERS COMPANIES INC	COM	89417E109	72128	1348180	SH	DEFINED	6
TRAVELERS COMPANIES INC	COM	89417E109	43680	816445	SH	DEFINED	3
TRC COS INC	COM	872625108	47	3150	SH	DEFINED	18
TRC COS INC	COM	872625108	1536	103550	SH	DEFINED	1
TREDEGAR CORP	COM	894650100	1890	88750	SH	DEFINED	3
TREEHOUSE FOODS INC	COM	89469A104	81	3056	SH	DEFINED	17
TRI CONTL CORP	COM	895436103	8	311	SH	DEFINED	18
TRIAD GTY INC	COM	895925105	9	220	SH	DEFINED	4
TRIAD GTY INC	COM	895925105	14534	363979	SH	DEFINED	6
TRIAD GTY INC	COM	895925105	2821	70650	SH	DEFINED	18
TRIAD HOSPITALS INC	COM	89579K109	3447	64125	SH	DEFINED	6
TRIARC COS INC	CL B SER 1	895927309	216	13750	SH	DEFINED	5
TRIBUNE CO NEW	COM	896047107	177	6029	SH	DEFINED	6
TRIBUNE CO NEW	COM	896047107	229	7795	SH	DEFINED	17
TRIBUNE CO NEW	COM	896047107	203	6912	SH	DEFINED	18
TRIBUNE CO NEW	COM	896047107	394	13385	SH	DEFINED	3
TRICO BANCSHARES	COM	896095106	2848	127385	SH	DEFINED	6
TRIDENT MICROSYSTEMS INC	COM	895919108	9	500	SH	DEFINED	4
TRIMBLE NAVIGATION LTD	COM	896239100	15	453	SH	DEFINED	18
TRIMBLE NAVIGATION LTD	COM	896239100	6	200	SH	DEFINED	2
TRIMERIS INC	COM	896263100	14	2100	SH	DEFINED	3
TRINA SOLAR LIMITED	SPON ADR	89628E104	15518	301610	SH	DEFINED	8
TRINITY BIOTECH PLC	SPON ADR NEW	896438306	29	2500	SH	DEFINED	5
TRINITY INDS INC	COM	896522109	9	208	SH	DEFINED	18
TRINITY INDS INC	COM	896522109	55853	1282800	SH	DEFINED	13
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	8281	1636600	SH	DEFINED	3
TRIUMPH GROUP INC NEW	COM	896818101	118	1800	SH	DEFINED	5
TRIUMPH GROUP INC NEW	COM	896818101	180	2750	SH	DEFINED	3
TRONOX INC	COM CL B	897051207	28	1965	SH	DEFINED	3
TRONOX INC	COM CL B	897051207	11	791	SH	DEFINED	2
TRONOX INC	COM CL B	897051207	47	3366	SH	DEFINED	18
TRONOX INC	COM CL B	897051207	1	90	SH	DEFINED	5
TRUE RELIGION APPAREL INC	COM	89784N104	23	1130	SH	DEFINED	4
TRUE RELIGION APPAREL INC	COM	89784N104	2638	129774	SH	DEFINED	3
TRUMP ENTMT RESORTS INC	COM	89816T103	4142	329249	SH	DEFINED	18
TRUMP ENTMT RESORTS INC	COM	89816T103	2	135	SH	DEFINED	18, 2
TRUSTCO BK CORP N Y	COM	898349105	2259	228600	SH	DEFINED	6
TRUSTMARK CORP	COM	898402102	122	4700	SH	DEFINED	3
TRUSTMARK CORP	COM	898402102	31357	1212558	SH	DEFINED	6
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	35085	952620	SH	DEFINED	6
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	340	4862	SH	DEFINED	3
TSR INC	COM	872885108	251	64290	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM	87305R109	5265	405030	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM	87305R109	6941	533918	SH	DEFINED	3
TUESDAY MORNING CORP	COM NEW	899035505	10380	839840	SH	DEFINED	6
TUPPERWARE BRANDS CORP	COM	899896104	6	215	SH	DEFINED	18, 2
TUPPERWARE BRANDS CORP	COM	899896104	45988	1600130	SH	DEFINED	6
TUPPERWARE BRANDS CORP	COM	899896104	12194	424272	SH	DEFINED	18
TUPPERWARE BRANDS CORP	COM	899896104	17	600	SH	DEFINED	17
TUPPERWARE BRANDS CORP	COM	899896104	11826	411483	SH	DEFINED	3
TURBOCHEF TECHNOLOGIES INC	COM NEW	900006206	3	200	SH	DEFINED	18
TXU CORP	COM	873168108	4905	72887	SH	DEFINED	3
TXU CORP	COM	873168108	13	200	SH	DEFINED	2
TXU CORP	COM	873168108	47	700	SH	DEFINED	1
TXU CORP	COM	873168108	231	3435	SH	DEFINED	18
TXU CORP	COM	873168108	57	848	SH	DEFINED	16



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TXU CORP	COM	873168108	162	2400	SH	DEFINED	17
TYCO ELECTRONICS LTD	WHEN ISSUED	G9144P105	186	4750	SH	DEFINED	4
TYCO ELECTRONICS LTD	WHEN ISSUED	G9144P105	371	9509	SH	DEFINED	6
TYCO INTERNATIONAL LTD	WHEN ISSUED	G9143X208	24152	714754	SH	DEFINED	3
TYCO INTERNATIONAL LTD	WHEN ISSUED	G9143X208	255	4750	SH	DEFINED	4
TYCO INTERNATIONAL LTD	WHEN ISSUED	G9143X208	510	9509	SH	DEFINED	6
TYCO INTL LTD NEW	COM	902124106	1792	53035	SH	DEFINED	5
TYCO INTL LTD NEW	COM	902124106	1996100	59073679	SH	DEFINED	18
TYCO INTL LTD NEW	COM	902124106	354795	10500000	SH	DEFINED	13
TYCO INTL LTD NEW	COM	902124106	22934	678725	SH	DEFINED	20
TYCO INTL LTD NEW	COM	902124106	21822	645819	SH	DEFINED	4
TYCO INTL LTD NEW	COM	902124106	324	9600	SH	DEFINED	6
TYCO INTL LTD NEW	COM	902124106	2799033	82836131	SH	DEFINED	8
TYCO INTL LTD NEW	COM	902124106	5624	166446	SH	DEFINED	18, 2
TYSON FOODS INC	CL A	902494103	44	1920	SH	DEFINED	16
TYSON FOODS INC	CL A	902494103	40044	1738014	SH	DEFINED	3
TYSON FOODS INC	CL A	902494103	13	572	SH	DEFINED	2
TYSON FOODS INC	CL A	902494103	294	12760	SH	DEFINED	6
TYSON FOODS INC	CL A	902494103	1	62	SH	DEFINED	18
TYSON FOODS INC	CL A	902494103	55	2400	SH	DEFINED	17
U S AIRWAYS GROUP INC	COM	90341W108	441	14572	SH	DEFINED	3
U S AIRWAYS GROUP INC	COM	90341W108	163458	5400000	SH	DEFINED	13
U S CONCRETE INC	COM	90333L102	4486	516270	SH	DEFINED	6
U S CONCRETE INC	COM	90333L102	6	670	SH	DEFINED	4
U S PHYSICAL THERAPY INC	COM	90337L108	12	925	SH	DEFINED	5
U S XPRESS ENTERPRISES INC	CL A	90338N103	2096	112784	SH	DEFINED	6
UAL CORP	COM NEW	902549807	52496	1293334	SH	DEFINED	8
UAL CORP	COM NEW	902549807	231363	5700000	SH	DEFINED	13
UAL CORP	COM NEW	902549807	5	122	SH	DEFINED	17
UAP HLDG CORP	COM	903441103	2996	99400	SH	DEFINED	6
UAP HLDG CORP	COM	903441103	93454	3100675	SH	DEFINED	8
UBS AG	SHS NEW	H89231338	4613	76878	SH	DEFINED	3
UBS AG	SHS NEW	H89231338	134	2230	SH	DEFINED	5
UBS AG	SHS NEW	H89231338	201521	3358119	SH	DEFINED	18
UBS AG	SHS NEW	H89231338	145	2419	SH	DEFINED	18, 2
UCBH HOLDINGS INC	COM	90262T308	12010	657363	SH	DEFINED	18
UCBH HOLDINGS INC	COM	90262T308	5	300	SH	DEFINED	18, 2
UDR INC	COM	902653104	31	1169	SH	DEFINED	11
UDR INC	COM	902653104	121	4591	SH	DEFINED	6
UDR INC	COM	902653104	26	1000	SH	DEFINED	1
UDR INC	COM	902653104	68	2589	SH	DEFINED	18
UDR INC	COM	902653104	1570	59693	SH	DEFINED	17
UDR INC	COM	902653104	221	8399	SH	DEFINED	2
UGI CORP NEW	COM	902681105	198	7250	SH	DEFINED	18, 2
UGI CORP NEW	COM	902681105	79	2907	SH	DEFINED	24
UGI CORP NEW	COM	902681105	16817	616455	SH	DEFINED	3
UGI CORP NEW	COM	902681105	4692	172000	SH	DEFINED	22
UGI CORP NEW	COM	902681105	127	4645	SH	DEFINED	18
UGI CORP NEW	COM	902681105	74	2700	SH	DEFINED	17
UIL HLDG CORP	COM	902748102	2971	89763	SH	DEFINED	3
UIL HLDG CORP	COM	902748102	55	1666	SH	DEFINED	17
UIL HLDG CORP	COM	902748102	55	1666	SH	DEFINED	11
ULTRA CLEAN HLDGS INC	COM	90385V107	2718	194400	SH	DEFINED	6
ULTRA PETROLEUM CORP	COM	903914109	28	500	SH	DEFINED	2
ULTRA PETROLEUM CORP	COM	903914109	6	100	SH	DEFINED	18
UMB FINL CORP	COM	902788108	3739	101404	SH	DEFINED	6
UMB FINL CORP	COM	902788108	920	24950	SH	DEFINED	3
UMB FINL CORP	COM	902788108	251	6800	SH	DEFINED	5
UMB FINL CORP	COM	902788108	24	660	SH	DEFINED	2
UMPQUA HLDGS CORP	COM	904214103	29195	1241802	SH	DEFINED	18
UMPQUA HLDGS CORP	COM	904214103	4	185	SH	DEFINED	18, 2
UNDER ARMOUR INC	CL A	904311107	30	650	SH	DEFINED	11

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UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	1131	10022	SH	DEFINED	16
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	45645	404400	SH	DEFINED	3
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	388	3441	SH	DEFINED	6
UNICO AMERN CORP	COM	904607108	716	53658	SH	DEFINED	6
UNIFIRST CORP MASS	COM	904708104	1912	43410	SH	DEFINED	6
UNIFIRST CORP MASS	COM	904708104	6942	157600	SH	DEFINED	3
UNILEVER N V	N Y SHS NEW	904784709	3251	104801	SH	DEFINED	11
UNILEVER N V	N Y SHS NEW	904784709	31	1000	SH	DEFINED	2
UNILEVER N V	N Y SHS NEW	904784709	293	9460	SH	DEFINED	17
UNILEVER N V	N Y SHS NEW	904784709	6233	200950	SH	DEFINED	3
UNILEVER N V	N Y SHS NEW	904784709	1716	55327	SH	DEFINED	18
UNILEVER N V	N Y SHS NEW	904784709	308	9939	SH	DEFINED	1
UNILEVER N V	N Y SHS NEW	904784709	38	1210	SH	DEFINED	4
UNILEVER N V	N Y SHS NEW	904784709	2391	77058	SH	DEFINED	6
UNILEVER PLC	SPON ADR NEW	904767704	403630	12511776	SH	DEFINED	18
UNILEVER PLC	SPON ADR NEW	904767704	164	5089	SH	DEFINED	11
UNILEVER PLC	SPON ADR NEW	904767704	1480	45887	SH	DEFINED	3
UNILEVER PLC	SPON ADR NEW	904767704	715	22149	SH	DEFINED	18, 2
UNILEVER PLC	SPON ADR NEW	904767704	5383	166860	SH	DEFINED	20
UNILEVER PLC	SPON ADR NEW	904767704	27	822	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	7	225	SH	DEFINED	17
UNION BANKSHARES CORP	COM	905399101	2346	101112	SH	DEFINED	6
UNION DRILLING INC	COM	90653P105	626	38140	SH	DEFINED	3
UNION DRILLING INC	COM	90653P105	3095	188460	SH	DEFINED	6
UNION PAC CORP	COM	907818108	1176	10211	SH	DEFINED	17
UNION PAC CORP	COM	907818108	10528	91429	SH	DEFINED	3
UNION PAC CORP	COM	907818108	2945	25577	SH	DEFINED	2
UNION PAC CORP	COM	907818108	144	1250	SH	DEFINED	18, 2
UNION PAC CORP	COM	907818108	734	6374	SH	DEFINED	18
UNION PAC CORP	COM	907818108	376	3266	SH	DEFINED	1
UNION PAC CORP	COM	907818108	599	5200	SH	DEFINED	5
UNION PAC CORP	COM	907818108	1354	11755	SH	DEFINED	6
UNIONBANCAL CORP	COM	908906100	2	40	SH	DEFINED	2
UNIONBANCAL CORP	COM	908906100	54	900	SH	DEFINED	18
UNIONBANCAL CORP	COM	908906100	306	5120	SH	DEFINED	6
UNISOURCE ENERGY CORP	COM	909205106	11	320	SH	DEFINED	4
UNISYS CORP	COM	909214108	52	5700	SH	DEFINED	17
UNISYS CORP	COM	909214108	500	54755	SH	DEFINED	3
UNISYS CORP	COM	909214108	26	2858	SH	DEFINED	18
UNIT CORP	COM	909218109	3536	56200	SH	DEFINED	23
UNIT CORP	COM	909218109	13879	220613	SH	DEFINED	3
UNITED AMER INDEMNITY LTD	CL A	90933T109	1504	60470	SH	DEFINED	3
UNITED AUTO GROUP INC	COM	909440109	28808	1353140	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	16	500	SH	DEFINED	11
UNITED BANKSHARES INC WEST V	COM	909907107	60	1900	SH	DEFINED	4
UNITED BANKSHARES INC WEST V	COM	909907107	13239	416331	SH	DEFINED	6
UNITED CMNTY FINL CORP OHIO	COM	909839102	4103	411131	SH	DEFINED	6
UNITED FIRE & CAS CO	COM	910331107	8919	252091	SH	DEFINED	6
UNITED INDL CORP	COM	910671106	5179	86340	SH	DEFINED	6
UNITED INDL CORP	COM	910671106	1605	26760	SH	DEFINED	3
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	23	6715	SH	DEFINED	18, 2
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	1364	398865	SH	DEFINED	17
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	73291	21565191	SH	DEFINED	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	1905	557041	SH	DEFINED	18
UNITED NAT FOODS INC	COM	911163103	6209	233600	SH	DEFINED	18
UNITED NAT FOODS INC	COM	911163103	13	500	SH	DEFINED	11
UNITED NAT FOODS INC	COM	911163103	17733	667167	SH	DEFINED	1
UNITED NAT FOODS INC	COM	911163103	82	3095	SH	DEFINED	2
UNITED NAT FOODS INC	COM	911163103	13	500	SH	DEFINED	17
UNITED ONLINE INC	COM	911268100	16	1000	SH	DEFINED	18
UNITED ONLINE INC	COM	911268100	56116	3403068	SH	DEFINED	6
UNITED ONLINE INC	COM	911268100	18402	1115974	SH	DEFINED	3

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UNITED PARCEL SERVICE INC	CL B	911312106	202632	2775787	SH	DEFINED	18
UNITED PARCEL SERVICE INC	CL B	911312106	161	2202	SH	DEFINED	2
UNITED PARCEL SERVICE INC	CL B	911312106	14335	196374	SH	DEFINED	1
UNITED PARCEL SERVICE INC	CL B	911312106	5	70	SH	DEFINED	6
UNITED PARCEL SERVICE INC	CL B	911312106	3462	47423	SH	DEFINED	17
UNITED PARCEL SERVICE INC	CL B	911312106	599	8200	SH	DEFINED	20
UNITED PARCEL SERVICE INC	CL B	911312106	1118	15316	SH	DEFINED	18, 2
UNITED PARCEL SERVICE INC	CL B	911312106	2956	40500	SH	DEFINED	11
UNITED PARCEL SERVICE INC	CL B	911312106	1632	22350	SH	DEFINED	5
UNITED PARCEL SERVICE INC	CL B	911312106	22095	302668	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	24	335	SH	DEFINED	4
UNITED RENTALS INC	COM	911363109	18296	562264	SH	DEFINED	3
UNITED RENTALS INC	COM	911363109	478	14700	SH	DEFINED	1
UNITED RENTALS INC	COM	911363109	34785	1068980	SH	DEFINED	6
UNITED RENTALS INC	COM	911363109	1	23	SH	DEFINED	18
UNITED RENTALS NORTH AMER IN	NOTE 1.875%10/1	911365AH7	5576	3700000	PRN	DEFINED	18
UNITED SEC BANCSHARES INC	SHS	911459105	1440	56889	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	207	2280	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	10608	117090	SH	DEFINED	3
UNITED STATES LIME & MINERAL	COM	911922102	110	3000	SH	DEFINED	17
UNITED STATES OIL FUND LP	UNITS	91232N108	1179	22250	SH	DEFINED	5
UNITED STATES STL CORP NEW	COM	912909108	7286	66999	SH	DEFINED	3
UNITED STATES STL CORP NEW	COM	912909108	10	95	SH	DEFINED	2
UNITED STATES STL CORP NEW	COM	912909108	302142	2778320	SH	DEFINED	8
UNITED STATES STL CORP NEW	COM	912909108	543750	5000000	SH	DEFINED	13
UNITED STATES STL CORP NEW	COM	912909108	45	414	SH	DEFINED	18
UNITED STATES STL CORP NEW	COM	912909108	21	190	SH	DEFINED	17
UNITED STATIONERS INC	COM	913004107	5	80	SH	DEFINED	18, 2
UNITED STATIONERS INC	COM	913004107	12758	191450	SH	DEFINED	3
UNITED STATIONERS INC	COM	913004107	2832	42500	SH	DEFINED	6
UNITED STATIONERS INC	COM	913004107	9435	141580	SH	DEFINED	18
UNITED TECHNOLOGIES CORP	COM	913017109	2139	30150	SH	DEFINED	20
UNITED TECHNOLOGIES CORP	COM	913017109	78	1096	SH	DEFINED	4
UNITED TECHNOLOGIES CORP	COM	913017109	17896	252309	SH	DEFINED	1
UNITED TECHNOLOGIES CORP	COM	913017109	2542	35834	SH	DEFINED	5
UNITED TECHNOLOGIES CORP	COM	913017109	83699	1180016	SH	DEFINED	6
UNITED TECHNOLOGIES CORP	COM	913017109	65776	927341	SH	DEFINED	17
UNITED TECHNOLOGIES CORP	COM	913017109	557590	7861127	SH	DEFINED	18
UNITED TECHNOLOGIES CORP	COM	913017109	5343	75321	SH	DEFINED	24
UNITED TECHNOLOGIES CORP	COM	913017109	2821	39775	SH	DEFINED	18, 2
UNITED TECHNOLOGIES CORP	COM	913017109	20938	295189	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	43384	611650	SH	DEFINED	3
UNITED TECHNOLOGIES CORP	COM	913017109	8203	115644	SH	DEFINED	11
UNITED THERAPEUTICS CORP DEL	COM	91307C102	5	80	SH	DEFINED	4
UNITEDHEALTH GROUP INC	COM	91324P102	3733	73000	SH	DEFINED	23
UNITEDHEALTH GROUP INC	COM	91324P102	299	5850	SH	DEFINED	5
UNITEDHEALTH GROUP INC	COM	91324P102	342	6690	SH	DEFINED	4
UNITEDHEALTH GROUP INC	COM	91324P102	55516	1085570	SH	DEFINED	6
UNITEDHEALTH GROUP INC	COM	91324P102	1936	37840	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	2848	55700	SH	DEFINED	22
UNITEDHEALTH GROUP INC	COM	91324P102	2518399	49245185	SH	DEFINED	18
UNITEDHEALTH GROUP INC	COM	91324P102	254	4965	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	8904	174114	SH	DEFINED	18, 2
UNITEDHEALTH GROUP INC	COM	91324P102	24928	487450	SH	DEFINED	20
UNITEDHEALTH GROUP INC	COM	91324P102	10452	204379	SH	DEFINED	17
UNITEDHEALTH GROUP INC	COM	91324P102	353	6895	SH	DEFINED	2
UNITEDHEALTH GROUP INC	COM	91324P102	62857	1229109	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	767	15000	SH	DEFINED	16
UNITEDHEALTH GROUP INC	COM	91324P102	2287278	44725816	SH	DEFINED	8
UNITRIN INC	COM	913275103	14198	288690	SH	DEFINED	6
UNITRIN INC	COM	913275103	79	1600	SH	DEFINED	18
UNIVERSAL AMERN FINL CORP	COM	913377107	427	20060	SH	DEFINED	3

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UNIVERSAL COMPRESSION HLDGS	COM	913431102	1	9	SH	DEFINED	18
UNIVERSAL CORP VA	COM	913456109	24	400	SH	DEFINED	17
UNIVERSAL CORP VA	COM	913456109	10659	174970	SH	DEFINED	3
UNIVERSAL CORP VA	COM	913456109	11784	193430	SH	DEFINED	6
UNIVERSAL DISPLAY CORP	COM	91347P105	16	1000	SH	DEFINED	18
UNIVERSAL ELECTRS INC	COM	913483103	305	8400	SH	DEFINED	3
UNIVERSAL FST PRODS INC	COM	913543104	342	8100	SH	DEFINED	5
UNIVERSAL FST PRODS INC	COM	913543104	11085	262295	SH	DEFINED	6
UNIVERSAL HLTH SVCS INC	CL B	913903100	288	4691	SH	DEFINED	5
UNIVERSAL HLTH SVCS INC	CL B	913903100	984	16000	SH	DEFINED	17
UNIVERSAL HLTH SVCS INC	CL B	913903100	5286	85956	SH	DEFINED	3
UNIVERSAL TECHNICAL INST INC	COM	913915104	8605	338925	SH	DEFINED	8
UNIVEST CORP PA	COM	915271100	2427	107763	SH	DEFINED	6
UNUM GROUP	COM	91529Y106	1415	54191	SH	DEFINED	3
UNUM GROUP	COM	91529Y106	11	415	SH	DEFINED	2
UNUM GROUP	COM	91529Y106	682	26139	SH	DEFINED	6
UNUM GROUP	COM	91529Y106	195	7461	SH	DEFINED	5
UNUM GROUP	COM	91529Y106	0	0	SH	DEFINED	18
UNUM GROUP	COM	91529Y106	52	2000	SH	DEFINED	18,2
UPM KYMMENE CORP	SPONSORED ADR	915436109	139	5653	SH	DEFINED	16
UPM KYMMENE CORP	SPONSORED ADR	915436109	1739	70820	SH	DEFINED	17
UPM KYMMENE CORP	SPONSORED ADR	915436109	5988	243808	SH	DEFINED	18
UPM KYMMENE CORP	SPONSORED ADR	915436109	37874	1572809	SH	DEFINED	6
UPM KYMMENE CORP	SPONSORED ADR	915436109	41	1680	SH	DEFINED	18,2
URBAN OUTFITTERS INC	COM	917047102	11074	460833	SH	DEFINED	18
URBAN OUTFITTERS INC	COM	917047102	74834	3114180	SH	DEFINED	8
URS CORP NEW	COM	903236107	117	2400	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	67	2030	SH	DEFINED	4
US BANCORP DEL	COM NEW	902973304	31274	949144	SH	DEFINED	17
US BANCORP DEL	COM NEW	902973304	5	151	SH	DEFINED	18,2
US BANCORP DEL	COM NEW	902973304	6767	205365	SH	DEFINED	5
US BANCORP DEL	COM NEW	902973304	2869	87071	SH	DEFINED	18
US BANCORP DEL	COM NEW	902973304	94086	2855419	SH	DEFINED	6
US BANCORP DEL	COM NEW	902973304	28608	868213	SH	DEFINED	2
US BANCORP DEL	COM NEW	902973304	2210	67086	SH	DEFINED	1
US BANCORP DEL	COM NEW	902973304	22	677	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	17037	517057	SH	DEFINED	3
USA MOBILITY INC	COM	90341G103	4351	162600	SH	DEFINED	3
USA MOBILITY INC	COM	90341G103	4	142	SH	DEFINED	6
USA TRUCK INC	COM	902925106	1087	65456	SH	DEFINED	6
USANA HEALTH SCIENCES INC	COM	90328M107	1722	38500	SH	DEFINED	3
USEC INC	COM	90333E108	23537	1070820	SH	DEFINED	6
UST INC	COM	902911106	3	50	SH	DEFINED	6
UST INC	COM	902911106	52	960	SH	DEFINED	2
UST INC	COM	902911106	1369	25492	SH	DEFINED	3
UTI WORLDWIDE INC	ORD	G87210103	2851	106420	SH	DEFINED	1
V F CORP	COM	918204108	419	4576	SH	DEFINED	5
V F CORP	COM	918204108	609	6650	SH	DEFINED	6
V F CORP	COM	918204108	148	1620	SH	DEFINED	2
V F CORP	COM	918204108	3984	43503	SH	DEFINED	3
V F CORP	COM	918204108	7089	77404	SH	DEFINED	17
V F CORP	COM	918204108	11646	127173	SH	DEFINED	11
VAIL RESORTS INC	COM	91879Q109	7847	128920	SH	DEFINED	3
VAIL RESORTS INC	COM	91879Q109	191	3140	SH	DEFINED	5
VALASSIS COMMUNICATIONS INC	COM	918866104	3	200	SH	DEFINED	17
VALASSIS COMMUNICATIONS INC	COM	918866104	14381	836600	SH	DEFINED	6
VALEANT PHARMACEUTICALS INTL	COM	91911X104	11714	701860	SH	DEFINED	3
VALEANT PHARMACEUTICALS INTL	COM	91911X104	84864	5084700	SH	DEFINED	18
VALEANT PHARMACEUTICALS INTL	COM	91911X104	2006	120200	SH	DEFINED	20
VALERO ENERGY CORP NEW	COM	91913Y100	55	750	SH	DEFINED	2
VALERO ENERGY CORP NEW	COM	91913Y100	59	800	SH	DEFINED	11
VALERO ENERGY CORP NEW	COM	91913Y100	1955	26465	SH	DEFINED	5

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VALERO ENERGY CORP NEW	COM	91913Y100	1506	20384	SH	DEFINED	18
VALERO ENERGY CORP NEW	COM	91913Y100	1	10	SH	DEFINED	6
VALERO ENERGY CORP NEW	COM	91913Y100	4039	54680	SH	DEFINED	17
VALERO ENERGY CORP NEW	COM	91913Y100	48407	655390	SH	DEFINED	3
VALERO ENERGY CORP NEW	COM	91913Y100	3055	41357	SH	DEFINED	23
VALERO ENERGY CORP NEW	COM	91913Y100	1854	25100	SH	DEFINED	22
VALLEY NATL BANCORP	COM	919794107	122	5411	SH	DEFINED	5
VALMONT INDS INC	COM	920253101	58	800	SH	DEFINED	2
VALSPAR CORP	COM	920355104	480	16893	SH	DEFINED	24
VALSPAR CORP	COM	920355104	7504	264135	SH	DEFINED	2
VALSPAR CORP	COM	920355104	7896	277940	SH	DEFINED	18
VALSPAR CORP	COM	920355104	1582	55696	SH	DEFINED	3
VALUECLICK INC	COM	92046N102	16	550	SH	DEFINED	4
VALUECLICK INC	COM	92046N102	2	53	SH	DEFINED	18
VALUECLICK INC	COM	92046N102	9	316	SH	DEFINED	2
VANGUARD INDEX FDS	STK MRK ETF	922908769	2689	18000	SH	DEFINED	8
VANGUARD INDEX FDS	STK MRK ETF	922908769	5409	36210	SH	DEFINED	18
VANGUARD INTL EQUITY INDEX F	EMR MKT ETF	922042858	163	1782	SH	DEFINED	5
VANGUARD INTL EQUITY INDEX F	EURPEAN ETF	922042874	1481	19398	SH	DEFINED	16
VARIAN INC	COM	922206107	11	200	SH	DEFINED	18
VARIAN INC	COM	922206107	17	302	SH	DEFINED	17
VARIAN INC	COM	922206107	33	600	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	4789	112650	SH	DEFINED	1
VARIAN MED SYS INC	COM	92220P105	34	800	SH	DEFINED	18
VARIAN MED SYS INC	COM	92220P105	270	6355	SH	DEFINED	5
VARIAN MED SYS INC	COM	92220P105	102	2400	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	70	1658	SH	DEFINED	17
VARIAN MED SYS INC	COM	92220P105	865	20345	SH	DEFINED	3
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	31	770	SH	DEFINED	16
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	50	1237	SH	DEFINED	5
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	36643	914713	SH	DEFINED	3
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	18	450	SH	DEFINED	18
VCA ANTECH INC	COM	918194101	1	25	SH	DEFINED	18
VECTOR GROUP LTD	COM	92240M108	9	414	SH	DEFINED	1
VECTOR GROUP LTD	COM	92240M108	5159	229003	SH	DEFINED	3
VECTREN CORP	COM	92240G101	10	370	SH	DEFINED	18
VECTREN CORP	COM	92240G101	19235	714250	SH	DEFINED	6
VECTREN CORP	COM	92240G101	161	5982	SH	DEFINED	2
VENTANA MED SYS INC	COM	92276H106	427	5520	SH	DEFINED	17
VENTAS INC	COM	92276F100	15	400	SH	DEFINED	2
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	2243	28610	SH	DEFINED	11
VERIFONE HLDGS INC	COM	92342Y109	14	400	SH	DEFINED	18
VERIFONE HLDGS INC	COM	92342Y109	5	130	SH	DEFINED	24
VERIGY LTD	SHS	Y93691106	659	23018	SH	DEFINED	20
VERIGY LTD	SHS	Y93691106	72	2520	SH	DEFINED	18, 2
VERIGY LTD	SHS	Y93691106	4725	165136	SH	DEFINED	3
VERIGY LTD	SHS	Y93691106	109099	3813325	SH	DEFINED	18
VERIGY LTD	SHS	Y93691106	1	37	SH	DEFINED	6
VERISIGN INC	COM	92343E102	321530	10133323	SH	DEFINED	18
VERISIGN INC	COM	92343E102	3091	97400	SH	DEFINED	20
VERISIGN INC	COM	92343E102	802	25278	SH	DEFINED	18, 2
VERISIGN INC	COM	92343E102	38	1200	SH	DEFINED	11
VERISIGN INC	COM	92343E102	22	700	SH	DEFINED	2
VERISIGN INC	COM	92343E102	1478	46586	SH	DEFINED	3
VERIZON COMMUNICATIONS	COM	92343V104	316209	7680566	SH	DEFINED	18
VERIZON COMMUNICATIONS	COM	92343V104	8495	206348	SH	DEFINED	17
VERIZON COMMUNICATIONS	COM	92343V104	2680	65100	SH	DEFINED	22
VERIZON COMMUNICATIONS	COM	92343V104	7932	192673	SH	DEFINED	5
VERIZON COMMUNICATIONS	COM	92343V104	8983	218200	SH	DEFINED	23
VERIZON COMMUNICATIONS	COM	92343V104	432	10489	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343V104	358	8701	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM	92343V104	144	3497	SH	DEFINED	4

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VERIZON COMMUNICATIONS	COM	92343V104	95966	2330977	SH	DEFINED	6
VERIZON COMMUNICATIONS	COM	92343V104	1462	35517	SH	DEFINED	18,2
VERIZON COMMUNICATIONS	COM	92343V104	14610	354864	SH	DEFINED	24
VERIZON COMMUNICATIONS	COM	92343V104	206	5000	SH	DEFINED	20
VERIZON COMMUNICATIONS	COM	92343V104	3195	77597	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM	92343V104	95133	2310742	SH	DEFINED	3
VERTEX PHARMACEUTICALS INC	COM	92532F100	3520	123250	SH	DEFINED	20
VERTEX PHARMACEUTICALS INC	COM	92532F100	29	1000	SH	DEFINED	11
VERTEX PHARMACEUTICALS INC	COM	92532F100	178932	6265124	SH	DEFINED	18
VERTICALNET INC	COM PAR \$ 0.01	92532L305	0	108	SH	DEFINED	17
VERTRUE INC	COM	92534N101	2714	55640	SH	DEFINED	3
VERTRUE INC	COM	92534N101	18770	384772	SH	DEFINED	6
VIACELL INC	COM	92554J105	3770	681728	SH	DEFINED	18
VIACELL INC	COM	92554J105	47	8459	SH	DEFINED	20
VIACOM INC NEW	CL B	92553P201	57	1368	SH	DEFINED	2
VIACOM INC NEW	CL B	92553P201	131	3148	SH	DEFINED	18,2
VIACOM INC NEW	CL B	92553P201	1662	39925	SH	DEFINED	20
VIACOM INC NEW	CL B	92553P201	4545	109168	SH	DEFINED	3
VIACOM INC NEW	CL B	92553P201	758	18200	SH	DEFINED	5
VIACOM INC NEW	CL B	92553P201	91641	2201311	SH	DEFINED	18
VIACOM INC NEW	CL B	92553P201	64	1533	SH	DEFINED	17
VIACOM INC NEW	CL B	92553P201	1	20	SH	DEFINED	1
VIACOM INC NEW	CL B	92553P201	8227	197610	SH	DEFINED	4
VIACOM INC NEW	CL B	92553P201	1258	30217	SH	DEFINED	6
VIACOM INC NEW	CL A	92553P102	141	3400	SH	DEFINED	6
VIACOM INC NEW	CL A	92553P102	55	1332	SH	DEFINED	1
VIACOM INC NEW	CL A	92553P102	4	100	SH	DEFINED	18,2
VIACOM INC NEW	CL A	92553P102	0	0	SH	DEFINED	18
VIAD CORP	COM NEW	92552R406	8	200	SH	DEFINED	17
VIAD CORP	COM NEW	92552R406	6439	152699	SH	DEFINED	3
VICOR CORP	COM	925815102	10	775	SH	DEFINED	5
VINEYARD NATL BANCORP	COM	927426106	3514	153001	SH	DEFINED	3
VINEYARD NATL BANCORP	COM	927426106	6	253	SH	DEFINED	18
VION PHARMACEUTICALS INC	COM	927624106	8	7640	SH	DEFINED	18
VIRGIN MEDIA INC	COM	92769L101	15866	651037	SH	DEFINED	6
VIRGIN MEDIA INC	COM	92769L101	2	71	SH	DEFINED	18
VIRGINIA COMM BANCORP INC	COM	92778Q109	13	772	SH	DEFINED	11
VIRGINIA COMM BANCORP INC	COM	92778Q109	1632	96485	SH	DEFINED	3
VIROPHARMA INC	COM	928241108	9504	688699	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	16	1032	SH	DEFINED	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	131	8250	SH	DEFINED	18
VISHAY INTERTECHNOLOGY INC	COM	928298108	3259	206000	SH	DEFINED	23
VISHAY INTERTECHNOLOGY INC	COM	928298108	31984	2021765	SH	DEFINED	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	42138	2663606	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	337	21300	SH	DEFINED	16
VISHAY INTERTECHNOLOGY INC	COM	928298108	3	194	SH	DEFINED	17
VISTEON CORP	COM	92839U107	2	267	SH	DEFINED	2
VISTEON CORP	COM	92839U107	1	130	SH	DEFINED	18
VISTEON CORP	COM	92839U107	3	390	SH	DEFINED	17
VISUAL SCIENCES INC	COM	92845H108	29	1900	SH	DEFINED	3
VITAL IMAGES INC	COM	92846N104	27	1000	SH	DEFINED	2
VIVUS INC	COM	928551100	14	2700	SH	DEFINED	5
VIVUS INC	COM	928551100	0	3	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	3721	110636	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	226	6713	SH	DEFINED	16
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	1905	56641	SH	DEFINED	3
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	8870	263738	SH	DEFINED	17
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	786	23385	SH	DEFINED	5
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	1496	44498	SH	DEFINED	18,2
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	1729	51404	SH	DEFINED	11
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	77214	2344421	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	517553	15389618	SH	DEFINED	18

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VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	448	13321	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	7394	219875	SH	DEFINED	20
VOLT INFORMATION SCIENCES IN	COM	928703107	10389	563408	SH	DEFINED	3
VOLVO AKTIEBOLAGET	ADR B	928856400	8	421	SH	DEFINED	18
VORNADO RLTY TR	SH BEN INT	929042109	53	485	SH	DEFINED	5
VORNADO RLTY TR	SH BEN INT	929042109	665	6056	SH	DEFINED	2
VORNADO RLTY TR	SH BEN INT	929042109	130	1184	SH	DEFINED	18
VORNADO RLTY TR	SH BEN INT	929042109	2295	20891	SH	DEFINED	3
VORNADO RLTY TR	SH BEN INT	929042109	1999	18200	SH	DEFINED	17
VORNADO RLTY TR	SH BEN INT	929042109	8	75	SH	DEFINED	11
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	411	18035	SH	DEFINED	16
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	55030	2416778	SH	DEFINED	22
VULCAN MATLS CO	COM	929160109	1741	15198	SH	DEFINED	3
VULCAN MATLS CO	COM	929160109	26	225	SH	DEFINED	11
VULCAN MATLS CO	COM	929160109	42	365	SH	DEFINED	1
W & T OFFSHORE INC	COM	92922P106	34047	1216390	SH	DEFINED	6
W HLDG CO INC	COM	929251106	90	34000	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	85	2700	SH	DEFINED	17
W P CAREY & CO LLC	COM	92930Y107	31	1000	SH	DEFINED	4
W P CAREY & CO LLC	COM	92930Y107	52	1649	SH	DEFINED	18
W-H ENERGY SVCS INC	COM	92925E108	42532	686996	SH	DEFINED	3
WABASH NATL CORP	COM	929566107	4621	315840	SH	DEFINED	6
WABTEC CORP	COM	929740108	14680	401875	SH	DEFINED	3
WABTEC CORP	COM	929740108	12182	333485	SH	DEFINED	18
WACHOVIA CORP NEW	COM	929903102	1242	24240	SH	DEFINED	1
WACHOVIA CORP NEW	COM	929903102	46	901	SH	DEFINED	16
WACHOVIA CORP NEW	COM	929903102	30066	586652	SH	DEFINED	3
WACHOVIA CORP NEW	COM	929903102	1298	25326	SH	DEFINED	2
WACHOVIA CORP NEW	COM	929903102	9596	187230	SH	DEFINED	17
WACHOVIA CORP NEW	COM	929903102	983	19189	SH	DEFINED	20
WACHOVIA CORP NEW	COM	929903102	443	8647	SH	DEFINED	18, 2
WACHOVIA CORP NEW	COM	929903102	966	18856	SH	DEFINED	11
WACHOVIA CORP NEW	COM	929903102	300	5862	SH	DEFINED	5
WACHOVIA CORP NEW	COM	929903102	149575	2918535	SH	DEFINED	18
WACHOVIA CORP NEW	COM	929903102	683	13335	SH	DEFINED	4
WACHOVIA CORP NEW	COM	929903102	110043	2147172	SH	DEFINED	6
WADDELL & REED FINL INC	CL A	930059100	0	14	SH	DEFINED	18
WADDELL & REED FINL INC	CL A	930059100	10	371	SH	DEFINED	2
WADDELL & REED FINL INC	CL A	930059100	16	630	SH	DEFINED	4
WADDELL & REED FINL INC	CL A	930059100	19748	764075	SH	DEFINED	6
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	1230	94405	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	4961	103117	SH	DEFINED	24
WAL MART STORES INC	COM	931142103	1487	30909	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	856	17800	SH	DEFINED	11
WAL MART STORES INC	COM	931142103	10507	218400	SH	DEFINED	23
WAL MART STORES INC	COM	931142103	9307	193446	SH	DEFINED	22
WAL MART STORES INC	COM	931142103	11243	233686	SH	DEFINED	17
WAL MART STORES INC	COM	931142103	590	12265	SH	DEFINED	5
WAL MART STORES INC	COM	931142103	72	1506	SH	DEFINED	4
WAL MART STORES INC	COM	931142103	7077	147108	SH	DEFINED	18, 2
WAL MART STORES INC	COM	931142103	44067	915974	SH	DEFINED	6
WAL MART STORES INC	COM	931142103	8890	184780	SH	DEFINED	20
WAL MART STORES INC	COM	931142103	1752	36424	SH	DEFINED	2
WAL MART STORES INC	COM	931142103	113534	2359892	SH	DEFINED	3
WAL MART STORES INC	COM	931142103	829	17226	SH	DEFINED	16
WAL MART STORES INC	COM	931142103	797655	16579812	SH	DEFINED	18
WALGREEN CO	COM	931422109	469	10783	SH	DEFINED	18, 2
WALGREEN CO	COM	931422109	4279	98281	SH	DEFINED	2
WALGREEN CO	COM	931422109	79526	1826499	SH	DEFINED	18
WALGREEN CO	COM	931422109	23294	534999	SH	DEFINED	17
WALGREEN CO	COM	931422109	356	8180	SH	DEFINED	20
WALGREEN CO	COM	931422109	29178	670146	SH	DEFINED	1

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WALGREEN CO	COM	931422109	55	1255	SH	DEFINED	4
WALGREEN CO	COM	931422109	827	18990	SH	DEFINED	5
WALGREEN CO	COM	931422109	11667	267959	SH	DEFINED	3
WALTER INDS INC	COM	93317Q105	15778	544802	SH	DEFINED	6
WARNACO GROUP INC	COM NEW	934390402	8329	211710	SH	DEFINED	3
WARNER CHILCOTT LIMITED	COM CL A	G9435N108	4545	251235	SH	DEFINED	3
WARNER MUSIC GROUP CORP	COM	934550104	10	670	SH	DEFINED	18, 2
WARNER MUSIC GROUP CORP	COM	934550104	133862	9263800	SH	DEFINED	18
WARNER MUSIC GROUP CORP	COM	934550104	41	2805	SH	DEFINED	20
WASHINGTON BKG CO OAK HBR WA	COM	937303105	850	56074	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	2147	88319	SH	DEFINED	2
WASHINGTON FED INC	COM	938824109	42	1734	SH	DEFINED	17
WASHINGTON FED INC	COM	938824109	49	2000	SH	DEFINED	18
WASHINGTON FED INC	COM	938824109	72870	2997526	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	479	19718	SH	DEFINED	4
WASHINGTON GROUP INTL INC	COM NEW	938862208	407	5082	SH	DEFINED	14
WASHINGTON GROUP INTL INC	COM NEW	938862208	7	86	SH	DEFINED	18
WASHINGTON MUT INC	COM	939322103	21	500	SH	DEFINED	1
WASHINGTON MUT INC	COM	939322103	69640	1633196	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	892	20925	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	111	2602	SH	DEFINED	11
WASHINGTON MUT INC	COM	939322103	12792	300000	SH	DEFINED	8
WASHINGTON MUT INC	COM	939322103	9124	213973	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	4492	105351	SH	DEFINED	17
WASHINGTON MUT INC	COM	939322103	15466	362713	SH	DEFINED	18
WASHINGTON MUT INC	COM	939322103	1131	26526	SH	DEFINED	2
WASHINGTON MUT INC	COM	939322103	1652	38740	SH	DEFINED	4
WASHINGTON POST CO	CL B	939640108	203	261	SH	DEFINED	18
WASHINGTON POST CO	CL B	939640108	97	125	SH	DEFINED	11
WASHINGTON POST CO	CL B	939640108	974	1255	SH	DEFINED	17
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	191	5625	SH	DEFINED	17
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	23	666	SH	DEFINED	5
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	99	2900	SH	DEFINED	1
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	235	6906	SH	DEFINED	2
WASHINGTON TR BANCORP	COM	940610108	2622	104022	SH	DEFINED	6
WASTE CONNECTIONS INC	COM	941053100	34	1125	SH	DEFINED	17
WASTE CONNECTIONS INC	COM	941053100	2	71	SH	DEFINED	18
WASTE INDUSTRIES USA INC	COM	941057101	1229	36010	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	22	559	SH	DEFINED	2
WASTE MGMT INC DEL	COM	94106L109	1531	39209	SH	DEFINED	18, 2
WASTE MGMT INC DEL	COM	94106L109	3203	82026	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	1535	39310	SH	DEFINED	5
WASTE MGMT INC DEL	COM	94106L109	269898	6911600	SH	DEFINED	18
WASTE MGMT INC DEL	COM	94106L109	39	1000	SH	DEFINED	17
WASTE MGMT INC DEL	COM	94106L109	660	16900	SH	DEFINED	20
WASTE MGMT INC DEL	COM	94106L109	337	8630	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	12969	332104	SH	DEFINED	4
WASTE MGMT INC DEL	COM	94106L109	5	131	SH	DEFINED	1
WATERS CORP	COM	941848103	3483	58682	SH	DEFINED	3
WATERS CORP	COM	941848103	1579	26593	SH	DEFINED	17
WATERS CORP	COM	941848103	51	860	SH	DEFINED	4
WATERS CORP	COM	941848103	107	1800	SH	DEFINED	16
WATERS CORP	COM	941848103	3728	62800	SH	DEFINED	23
WATSCO INC	COM	942622200	9	160	SH	DEFINED	2
WATSCO INC	COM	942622200	1	26	SH	DEFINED	18
WATSON PHARMACEUTICALS INC	COM	942683103	17	512	SH	DEFINED	18
WATSON PHARMACEUTICALS INC	COM	942683103	13116	403201	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM	942683103	131	4040	SH	DEFINED	6
WATSON WYATT WORLDWIDE INC	CL A	942712100	35	700	SH	DEFINED	3
WATSON WYATT WORLDWIDE INC	CL A	942712100	9374	185707	SH	DEFINED	18
WATTS WATER TECHNOLOGIES INC	CL A	942749102	195	5195	SH	DEFINED	17
WAVE SYSTEMS CORP	COM NEW	943526301	7558	3652292	SH	DEFINED	18



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WAVE SYSTEMS CORP	COM NEW	943526301	337	162610	SH	DEFINED	20
WCI CMNTYS INC	COM	92923C104	1339	80280	SH	DEFINED	6
WD-40 CO	COM	929236107	26	800	SH	DEFINED	18
WEATHERFORD INTERNATIONAL LT	COM	G95089101	4605	83365	SH	DEFINED	18, 2
WEATHERFORD INTERNATIONAL LT	COM	G95089101	25234	456800	SH	DEFINED	20
WEATHERFORD INTERNATIONAL LT	COM	G95089101	2916	52786	SH	DEFINED	3
WEATHERFORD INTERNATIONAL LT	COM	G95089101	2020114	36569773	SH	DEFINED	18
WEATHERFORD INTERNATIONAL LT	COM	G95089101	9	168	SH	DEFINED	2
WEATHERFORD INTERNATIONAL LT	COM	G95089101	338	6120	SH	DEFINED	4
WEATHERFORD INTERNATIONAL LT	COM	G95089101	133	2408	SH	DEFINED	11
WEATHERFORD INTERNATIONAL LT	COM	G95089101	1130	20465	SH	DEFINED	5
WEBMD HEALTH CORP	CL A	94770V102	3	62	SH	DEFINED	18
WEBSense INC	COM	947684106	5419	255020	SH	DEFINED	3
WEBSense INC	COM	947684106	55	2600	SH	DEFINED	18, 2
WEBSense INC	COM	947684106	0	0	SH	DEFINED	18
WEBSITE PROS INC	COM	94769V105	128	13550	SH	DEFINED	3
WEBSTER FINL CORP CONN	COM	947890109	131	3075	SH	DEFINED	5
WEBSTER FINL CORP CONN	COM	947890109	21	500	SH	DEFINED	18
WEBSTER FINL CORP CONN	COM	947890109	38741	907910	SH	DEFINED	6
WEINGARTEN RLTY INVS	SH BEN INT	948741103	1371	33352	SH	DEFINED	3
WEINGARTEN RLTY INVS	SH BEN INT	948741103	65	1575	SH	DEFINED	2
WEINGARTEN RLTY INVS	SH BEN INT	948741103	3316	80672	SH	DEFINED	17
WEINGARTEN RLTY INVS	SH BEN INT	948741103	148	3591	SH	DEFINED	18
WEINGARTEN RLTY INVS	SH BEN INT	948741103	1941	47230	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	41	1000	SH	DEFINED	1
WEIS MKTS INC	COM	948849104	2	50	SH	DEFINED	18, 2
WEIS MKTS INC	COM	948849104	5510	136027	SH	DEFINED	18
WELLCARE HEALTH PLANS INC	COM	94946T106	9	102	SH	DEFINED	2
WELLCARE HEALTH PLANS INC	COM	94946T106	2797	30900	SH	DEFINED	23
WELLCARE HEALTH PLANS INC	COM	94946T106	51510	569105	SH	DEFINED	3
WELLMAN INC	COM	949702104	412	135455	SH	DEFINED	6
WELLPOINT INC	COM	94973V107	3680	46100	SH	DEFINED	23
WELLPOINT INC	COM	94973V107	45771	573352	SH	DEFINED	3
WELLPOINT INC	COM	94973V107	167	2092	SH	DEFINED	2
WELLPOINT INC	COM	94973V107	469	5880	SH	DEFINED	18, 2
WELLPOINT INC	COM	94973V107	926	11600	SH	DEFINED	16
WELLPOINT INC	COM	94973V107	244616	3064208	SH	DEFINED	18
WELLPOINT INC	COM	94973V107	3408	42696	SH	DEFINED	11
WELLPOINT INC	COM	94973V107	1154	14460	SH	DEFINED	5
WELLPOINT INC	COM	94973V107	5	60	SH	DEFINED	6
WELLPOINT INC	COM	94973V107	239545	3000685	SH	DEFINED	8
WELLPOINT INC	COM	94973V107	3249	40700	SH	DEFINED	22
WELLPOINT INC	COM	94973V107	4751	59508	SH	DEFINED	1
WELLPOINT INC	COM	94973V107	143	1787	SH	DEFINED	4
WELLPOINT INC	COM	94973V107	1397	17500	SH	DEFINED	20
WELLPOINT INC	COM	94973V107	9416	117955	SH	DEFINED	17
WELLS FARGO & CO NEW	COM	949746101	48	1364	SH	DEFINED	16
WELLS FARGO & CO NEW	COM	949746101	1417	40300	SH	DEFINED	4
WELLS FARGO & CO NEW	COM	949746101	2687	76400	SH	DEFINED	1
WELLS FARGO & CO NEW	COM	949746101	614627	17475900	SH	DEFINED	18
WELLS FARGO & CO NEW	COM	949746101	3154	89667	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	6531	185688	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	3850	109471	SH	DEFINED	18, 2
WELLS FARGO & CO NEW	COM	949746101	2868	81552	SH	DEFINED	20
WELLS FARGO & CO NEW	COM	949746101	40190	1142737	SH	DEFINED	17
WELLS FARGO & CO NEW	COM	949746101	52050	1479964	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	29100	827400	SH	DEFINED	6
WELLS FARGO & CO NEW	COM	949746101	23393	665151	SH	DEFINED	2
WENDYS INTL INC	COM	950590109	504	13727	SH	DEFINED	3
WENDYS INTL INC	COM	950590109	4	103	SH	DEFINED	11
WENDYS INTL INC	COM	950590109	1	34	SH	DEFINED	18
WERNER ENTERPRISES INC	COM	950755108	22152	1099340	SH	DEFINED	6

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WERNER ENTERPRISES INC	COM	950755108	15	755	SH	DEFINED	24
WESBANCO INC	COM	950810101	1675	56780	SH	DEFINED	6
WESCO INTL INC	COM	95082P105	10	164	SH	DEFINED	2
WESCO INTL INC	DBCV 2.625%10/1	95082PAE5	5881	3800000	PRN	DEFINED	18
WESCO INTL INC	COM	95082P105	12390	204958	SH	DEFINED	6
WESCO INTL INC	COM	95082P105	22	360	SH	DEFINED	4
WESCO INTL INC	COM	95082P105	5334	88240	SH	DEFINED	3
WESCO INTL INC	COM	95082P105	25058	414520	SH	DEFINED	18
WEST BANCORPORATION INC	CAP STK	95123P106	2164	135475	SH	DEFINED	6
WEST COAST BANCORP ORE NEW	COM	952145100	754	24797	SH	DEFINED	3
WEST COAST BANCORP ORE NEW	COM	952145100	1845	60702	SH	DEFINED	6
WEST MARINE INC	COM	954235107	11699	850202	SH	DEFINED	18
WEST MARINE INC	COM	954235107	5	370	SH	DEFINED	18, 2
WEST PHARMACEUTICAL SVSC INC	COM	955306105	34673	735382	SH	DEFINED	3
WEST PHARMACEUTICAL SVSC INC	COM	955306105	38	800	SH	DEFINED	5
WESTAFF INC	COM	957070105	4	875	SH	DEFINED	5
WESTAMERICA BANCORPORATION	COM	957090103	23	530	SH	DEFINED	18
WESTAR ENERGY INC	COM	95709T100	42330	1743410	SH	DEFINED	6
WESTAR ENERGY INC	COM	95709T100	28	1148	SH	DEFINED	17
WESTAR ENERGY INC	COM	95709T100	337	13875	SH	DEFINED	18
WESTAR ENERGY INC	COM	95709T100	26	1059	SH	DEFINED	2
WESTAR ENERGY INC	COM	95709T100	16	650	SH	DEFINED	11
WESTELL TECHNOLOGIES INC	CL A	957541105	2139	819689	SH	DEFINED	6
WESTERN ASSET 2008 WW DLR GO	COM	95766W103	4	400	SH	DEFINED	18
WESTERN ASSET GLB PTNRS INCO	COM	95766G108	36	3000	SH	DEFINED	18
WESTERN ASSET HIGH INCM FD I	COM	95766H106	4	400	SH	DEFINED	18
WESTERN ASSET WORLDWIDE INCO	COM	957668106	5	400	SH	DEFINED	18
WESTERN DIGITAL CORP	COM	958102105	810	41850	SH	DEFINED	16
WESTERN DIGITAL CORP	COM	958102105	14013	724185	SH	DEFINED	6
WESTERN DIGITAL CORP	COM	958102105	4408	227800	SH	DEFINED	23
WESTERN DIGITAL CORP	COM	958102105	20185	1043167	SH	DEFINED	18
WESTERN DIGITAL CORP	COM	958102105	50151	2591787	SH	DEFINED	3
WESTERN DIGITAL CORP	COM	958102105	30	1573	SH	DEFINED	17
WESTERN DIGITAL CORP	COM	958102105	21	1100	SH	DEFINED	18, 2
WESTERN REFNG INC	COM	959319104	21786	376921	SH	DEFINED	3
WESTERN REFNG INC	COM	959319104	173	3000	SH	DEFINED	18
WESTERN UN CO	COM	959802109	1359	65262	SH	DEFINED	2
WESTERN UN CO	COM	959802109	32	1545	SH	DEFINED	16
WESTERN UN CO	COM	959802109	344	16534	SH	DEFINED	11
WESTERN UN CO	COM	959802109	1515	72722	SH	DEFINED	17
WESTERN UN CO	COM	959802109	2530	121480	SH	DEFINED	3
WESTERN UN CO	COM	959802109	1382	66357	SH	DEFINED	1
WESTERN UN CO	COM	959802109	82	3950	SH	DEFINED	5
WESTERN UN CO	COM	959802109	1778	85394	SH	DEFINED	6
WESTERN UN CO	COM	959802109	1612	77379	SH	DEFINED	18
WESTERN UN CO	COM	959802109	5145	246983	SH	DEFINED	4
WESTLAKE CHEM CORP	COM	960413102	34573	1229490	SH	DEFINED	6
WEYCO GROUP INC	COM	962149100	528	19600	SH	DEFINED	17
WEYERHAEUSER CO	COM	962166104	239	3026	SH	DEFINED	17
WEYERHAEUSER CO	COM	962166104	4483	56800	SH	DEFINED	20
WEYERHAEUSER CO	COM	962166104	586	7430	SH	DEFINED	18, 2
WEYERHAEUSER CO	COM	962166104	3892	49312	SH	DEFINED	3
WEYERHAEUSER CO	COM	962166104	50	633	SH	DEFINED	2
WEYERHAEUSER CO	COM	962166104	708	8976	SH	DEFINED	6
WEYERHAEUSER CO	COM	962166104	79	1000	SH	DEFINED	5
WEYERHAEUSER CO	COM	962166104	383916	4864001	SH	DEFINED	18
WGL HLDGS INC	COM	92924F106	6007	184039	SH	DEFINED	3
WGL HLDGS INC	COM	92924F106	23	700	SH	DEFINED	11
WGL HLDGS INC	COM	92924F106	30848	945090	SH	DEFINED	6
WHIRLPOOL CORP	COM	963320106	55	495	SH	DEFINED	18
WHIRLPOOL CORP	COM	963320106	16	140	SH	DEFINED	4
WHIRLPOOL CORP	COM	963320106	8	72	SH	DEFINED	2

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WHIRLPOOL CORP	COM	963320106	5282	47502	SH	DEFINED	3
WHIRLPOOL CORP	COM	963320106	8	71	SH	DEFINED	17
WHIRLPOOL CORP	COM	963320106	4091	36790	SH	DEFINED	6
WHITE MTNS INS GROUP LTD	COM	G9618E107	142	234	SH	DEFINED	11
WHITE MTNS INS GROUP LTD	COM	G9618E107	61	100	SH	DEFINED	2
WHITE MTNS INS GROUP LTD	COM	G9618E107	1024	1690	SH	DEFINED	5
WHITE MTNS INS GROUP LTD	COM	G9618E107	716	1182	SH	DEFINED	17
WHITING PETE CORP NEW	COM	966387102	12	305	SH	DEFINED	2
WHITING PETE CORP NEW	COM	966387102	20267	500177	SH	DEFINED	6
WHITNEY HLDG CORP	COM	966612103	75	2490	SH	DEFINED	3
WHITNEY HLDG CORP	COM	966612103	914	30375	SH	DEFINED	18
WHITNEY HLDG CORP	COM	966612103	25596	850365	SH	DEFINED	6
WHOLE FOODS MKT INC	COM	966837106	23	600	SH	DEFINED	18
WHOLE FOODS MKT INC	COM	966837106	512	13375	SH	DEFINED	17
WHOLE FOODS MKT INC	COM	966837106	857	22376	SH	DEFINED	3
WHOLE FOODS MKT INC	COM	966837106	153	4000	SH	DEFINED	1
WHOLE FOODS MKT INC	COM	966837106	278	7265	SH	DEFINED	11
WHOLE FOODS MKT INC	COM	966837106	184	4800	SH	DEFINED	5
WIDEPOINT CORP	COM	967590100	5	5000	SH	DEFINED	5
WILD OATS MARKETS INC	COM	96808B107	18	1100	SH	DEFINED	1
WILD OATS MARKETS INC	COM	96808B107	6	350	SH	DEFINED	2
WILEY JOHN & SONS INC	CL A	968223206	636	13173	SH	DEFINED	5
WILEY JOHN & SONS INC	CL A	968223206	515	10656	SH	DEFINED	17
WILLIAMS COS INC DEL	COM	969457100	70	2200	SH	DEFINED	5
WILLIAMS COS INC DEL	COM	969457100	7408	234292	SH	DEFINED	11
WILLIAMS COS INC DEL	COM	969457100	22255	703840	SH	DEFINED	6
WILLIAMS COS INC DEL	COM	969457100	3134	99100	SH	DEFINED	20
WILLIAMS COS INC DEL	COM	969457100	288	9100	SH	DEFINED	17
WILLIAMS COS INC DEL	COM	969457100	200486	6340494	SH	DEFINED	18
WILLIAMS COS INC DEL	COM	969457100	137	4321	SH	DEFINED	2
WILLIAMS COS INC DEL	COM	969457100	4719	149251	SH	DEFINED	3
WILLIAMS COS INC DEL	COM	969457100	191	6046	SH	DEFINED	18, 2
WILLIAMS CTLS INC	COM NEW	969465608	6	365	SH	DEFINED	5
WILLIAMS SCOTSMAN INTL INC	COM	96950G102	0	4	SH	DEFINED	18
WILLIAMS SONOMA INC	COM	969904101	70880	2244445	SH	DEFINED	18
WILLIAMS SONOMA INC	COM	969904101	1481	46900	SH	DEFINED	20
WILLIAMS SONOMA INC	COM	969904101	225	7129	SH	DEFINED	2
WILLIAMS SONOMA INC	COM	969904101	343	10866	SH	DEFINED	3
WILLIAMS SONOMA INC	COM	969904101	76	2395	SH	DEFINED	18, 2
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	29	650	SH	DEFINED	5
WILMINGTON TRUST CORP	COM	971807102	17	400	SH	DEFINED	5
WILMINGTON TRUST CORP	COM	971807102	133	3200	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	623	15000	SH	DEFINED	4
WILMINGTON TRUST CORP	COM	971807102	286	6900	SH	DEFINED	1
WILMINGTON TRUST CORP	COM	971807102	83	2000	SH	DEFINED	17
WILMINGTON TRUST CORP	COM	971807102	220	5300	SH	DEFINED	2
WILSHIRE BANCORP INC	COM	97186T108	1684	138253	SH	DEFINED	3
WILSONS THE LEATHER EXPERTS	COM	972463103	46	24900	SH	DEFINED	6
WIND RIVER SYSTEMS INC	COM	973149107	4	400	SH	DEFINED	18
WINDSTREAM CORP	COM	97381W104	244	16509	SH	DEFINED	6
WINDSTREAM CORP	COM	97381W104	14	930	SH	DEFINED	4
WINDSTREAM CORP	COM	97381W104	2	310	SH	DEFINED	1
WINDSTREAM CORP	COM	97381W104	338	22902	SH	DEFINED	5
WINDSTREAM CORP	COM	97381W104	49	3343	SH	DEFINED	11
WINDSTREAM CORP	COM	97381W104	801	54291	SH	DEFINED	17
WINDSTREAM CORP	COM	97381W104	22133	1499496	SH	DEFINED	18
WINDSTREAM CORP	COM	97381W104	3931	266319	SH	DEFINED	3
WINDSTREAM CORP	COM	97381W104	162	10975	SH	DEFINED	18, 2
WINDSTREAM CORP	COM	97381W104	75	5065	SH	DEFINED	2
WINLAND ELECTRS INC	COM	974241101	51	15820	SH	DEFINED	6
WINN DIXIE STORES INC	COM NEW	974280307	185	6300	SH	DEFINED	5
WINN DIXIE STORES INC	COM NEW	974280307	22878	780812	SH	DEFINED	3

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WINNEBAGO INDS INC	COM	974637100	4	145	SH	DEFINED	2
WIPRO LTD	SPON ADR 1 SH	97651M109	16	1000	SH	DEFINED	2
WIPRO LTD	SPON ADR 1 SH	97651M109	72	4600	SH	DEFINED	16
WIRELESS TELECOM GROUP INC	COM	976524108	727	235300	SH	DEFINED	6
WIRELESS XCESSORIES GROUP IN	COM	97652L100	130	37180	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	20	447	SH	DEFINED	1
WISCONSIN ENERGY CORP	COM	976657106	714	16150	SH	DEFINED	18
WISCONSIN ENERGY CORP	COM	976657106	125	2835	SH	DEFINED	2
WISCONSIN ENERGY CORP	COM	976657106	269	6080	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	171	3875	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	149	3368	SH	DEFINED	17
WISDOMTREE TRUST	EUROPE SMCP DV	97717W869	510	7020	SH	DEFINED	16
WMS INDS INC	COM	929297109	23279	806620	SH	DEFINED	3
WMS INDS INC	COM	929297109	11	382	SH	DEFINED	2
WNS HOLDINGS LTD	SPON ADR	92932M101	1	25	SH	DEFINED	18
WOLVERINE WORLD WIDE INC	COM	978097103	0	12	SH	DEFINED	18
WOLVERINE WORLD WIDE INC	COM	978097103	21839	788136	SH	DEFINED	3
WORLD ACCEP CORP DEL	COM	981419104	4469	104591	SH	DEFINED	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	104	6500	SH	DEFINED	20
WORLD WRESTLING ENTMT INC	CL A	98156Q108	19797	1238100	SH	DEFINED	18
WORLD WRESTLING ENTMT INC	CL A	98156Q108	6056	378707	SH	DEFINED	3
WORTHINGTON INDS INC	COM	981811102	11	500	SH	DEFINED	2
WORTHINGTON INDS INC	COM	981811102	49936	2306510	SH	DEFINED	6
WORTHINGTON INDS INC	COM	981811102	22	1000	SH	DEFINED	17
WPP GROUP PLC	SPON ADR 0905	929309409	30807	412131	SH	DEFINED	18
WPP GROUP PLC	SPON ADR 0905	929309409	25	334	SH	DEFINED	5
WPP GROUP PLC	SPON ADR 0905	929309409	135	1805	SH	DEFINED	18, 2
WPP GROUP PLC	SPON ADR 0905	929309409	2194	32056	SH	DEFINED	6
WPP GROUP PLC	SPON ADR 0905	929309409	120	1600	SH	DEFINED	11
WRIGHT EXPRESS CORP	COM	98233Q105	12433	362800	SH	DEFINED	18
WRIGHT MED GROUP INC	COM	98235T107	668	27700	SH	DEFINED	3
WRIGLEY WM JR CO	COM	982526105	551880	9977947	SH	DEFINED	18
WRIGLEY WM JR CO	COM	982526105	57	1025	SH	DEFINED	4
WRIGLEY WM JR CO	COM	982526105	7691	139056	SH	DEFINED	1
WRIGLEY WM JR CO	COM	982526105	226	4085	SH	DEFINED	5
WRIGLEY WM JR CO	COM	982526105	31	562	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	26	462	SH	DEFINED	17
WRIGLEY WM JR CO	COM	982526105	325	5885	SH	DEFINED	24
WRIGLEY WM JR CO	COM	982526105	3448	62344	SH	DEFINED	18, 2
WRIGLEY WM JR CO	COM	982526105	4161	75225	SH	DEFINED	20
WRIGLEY WM JR CO	COM	982526105	100	1815	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	1869	33796	SH	DEFINED	3
WRIGLEY WM JR CO	COM	982526105	6	100	SH	DEFINED	6
WSB FINANCIAL GROUP INC	COM	92933E108	1106	70000	SH	DEFINED	1
WSFS FINL CORP	COM	929328102	20	300	SH	DEFINED	5
WSFS FINL CORP	COM	929328102	1759	26890	SH	DEFINED	6
WYETH	COM	983024100	1587	27682	SH	DEFINED	18, 2
WYETH	COM	983024100	679863	11856699	SH	DEFINED	18
WYETH	COM	983024100	112091	1958205	SH	DEFINED	6
WYETH	COM	983024100	186	3250	SH	DEFINED	4
WYETH	COM	983024100	2495	43528	SH	DEFINED	1
WYETH	COM	983024100	2198	38337	SH	DEFINED	11
WYETH	COM	983024100	9048	157800	SH	DEFINED	20
WYETH	COM	983024100	13218	230527	SH	DEFINED	17
WYETH	COM	983024100	25061	437068	SH	DEFINED	3
WYETH	COM	983024100	4615	80476	SH	DEFINED	2
WYETH	COM	983024100	1627	28374	SH	DEFINED	5
WYNDHAM WORLDWIDE CORP	COM	98310W108	5	140	SH	DEFINED	17
WYNDHAM WORLDWIDE CORP	COM	98310W108	618	17040	SH	DEFINED	8
WYNDHAM WORLDWIDE CORP	COM	98310W108	3928	108316	SH	DEFINED	4
WYNDHAM WORLDWIDE CORP	COM	98310W108	10013	276142	SH	DEFINED	18
WYNDHAM WORLDWIDE CORP	COM	98310W108	144	3977	SH	DEFINED	11

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WYNDHAM WORLDWIDE CORP	COM	98310W108	9	254	SH	DEFINED	16
WYNDHAM WORLDWIDE CORP	COM	98310W108	73	2000	SH	DEFINED	18,2
WYNDHAM WORLDWIDE CORP	COM	98310W108	22	616	SH	DEFINED	2
WYNDHAM WORLDWIDE CORP	COM	98310W108	3704	102147	SH	DEFINED	3
WYNDHAM WORLDWIDE CORP	COM	98310W108	14	395	SH	DEFINED	6
WYNN RESORTS LTD	COM	983134107	1	9	SH	DEFINED	18
WYNN RESORTS LTD	COM	983134107	861	9600	SH	DEFINED	3
X-RITE INC	COM	983857103	1342	90830	SH	DEFINED	3
XCEL ENERGY INC	COM	98389B100	31	1490	SH	DEFINED	2
XCEL ENERGY INC	COM	98389B100	196	9570	SH	DEFINED	17
XCEL ENERGY INC	COM	98389B100	1325	64714	SH	DEFINED	3
XCEL ENERGY INC	COM	98389B100	704	34413	SH	DEFINED	6
XCEL ENERGY INC	COM	98389B100	20	1000	SH	DEFINED	11
XERIUM TECHNOLOGIES INC	COM	98416J100	23220	3047215	SH	DEFINED	6
XEROX CORP	COM	984121103	1	50	SH	DEFINED	2
XEROX CORP	COM	984121103	839	45432	SH	DEFINED	6
XEROX CORP	COM	984121103	3131	169400	SH	DEFINED	22
XEROX CORP	COM	984121103	53	2880	SH	DEFINED	5
XEROX CORP	COM	984121103	2663	144100	SH	DEFINED	23
XEROX CORP	COM	984121103	25370	1372845	SH	DEFINED	3
XEROX CORP	COM	984121103	6	302	SH	DEFINED	17
XEROX CORP	COM	984121103	11547	624825	SH	DEFINED	18
XEROX CORP	COM	984121103	918	49700	SH	DEFINED	16
XILINX INC	COM	983919101	32	1200	SH	DEFINED	18,2
XILINX INC	COM	983919101	96	3600	SH	DEFINED	17
XILINX INC	COM	983919101	723	27003	SH	DEFINED	18
XILINX INC	COM	983919101	1	38	SH	DEFINED	2
XILINX INC	COM	983919101	11802	440867	SH	DEFINED	3
XL CAP LTD	CL A	G98255105	529	6281	SH	DEFINED	5
XL CAP LTD	CL A	G98255105	15104	179186	SH	DEFINED	3
XL CAP LTD	CL A	G98255105	587	6969	SH	DEFINED	18
XL CAP LTD	CL A	G98255105	414	4908	SH	DEFINED	6
XL CAP LTD	CL A	G98255105	146581	1739010	SH	DEFINED	8
XM SATELLITE RADIO HLDGS INC	CL A	983759101	6	510	SH	DEFINED	18,2
XM SATELLITE RADIO HLDGS INC	CL A	983759101	183807	15616565	SH	DEFINED	8
XM SATELLITE RADIO HLDGS INC	CL A	983759101	109461	9300000	SH	DEFINED	13
XM SATELLITE RADIO HLDGS INC	CL A	983759101	0	20	SH	DEFINED	18
XM SATELLITE RADIO HLDGS INC	CL A	983759101	7	600	SH	DEFINED	17
XTO ENERGY INC	COM	98385X106	23	386	SH	DEFINED	2
XTO ENERGY INC	COM	98385X106	62	1028	SH	DEFINED	4
XTO ENERGY INC	COM	98385X106	7	120	SH	DEFINED	18,2
XTO ENERGY INC	COM	98385X106	4072	67755	SH	DEFINED	3
XTO ENERGY INC	COM	98385X106	784	13047	SH	DEFINED	17
XTO ENERGY INC	COM	98385X106	26132	434819	SH	DEFINED	1
XTO ENERGY INC	COM	98385X106	21245	353500	SH	DEFINED	18
XTO ENERGY INC	COM	98385X106	7715	128377	SH	DEFINED	5
XYRATEX LTD	COM	G98268108	1574	70826	SH	DEFINED	3
YADKIN VALLEY FINANCIAL CORP	COM	984314104	946	51532	SH	DEFINED	6
YAHOO INC	COM	984332106	12	450	SH	DEFINED	2
YAHOO INC	COM	984332106	40	1475	SH	DEFINED	5
YAHOO INC	COM	984332106	827664	30507329	SH	DEFINED	18
YAHOO INC	COM	984332106	10	375	SH	DEFINED	4
YAHOO INC	COM	984332106	2140154	78885128	SH	DEFINED	8
YAHOO INC	COM	984332106	176345	6500000	SH	DEFINED	13
YAHOO INC	COM	984332106	7693	283561	SH	DEFINED	18,2
YAHOO INC	COM	984332106	5811	214182	SH	DEFINED	17
YAHOO INC	COM	984332106	8666	319443	SH	DEFINED	3
YAHOO INC	COM	984332106	81	3000	SH	DEFINED	11
YAHOO INC	COM	984332106	4802	177000	SH	DEFINED	20
YAMANA GOLD INC	COM	98462Y100	661	59400	SH	DEFINED	6
YARDVILLE NATL BANCORP	COM	985021104	222	6500	SH	DEFINED	17
YELLOW ROADWAY CORP	NOTE 5.000% 8/0	985577AA3	50	5025000	PRN	DEFINED	18

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YRC WORLDWIDE INC	COM	984249102	24717	671660	SH	DEFINED	8
YRC WORLDWIDE INC	COM	984249102	8	230	SH	DEFINED	4
YRC WORLDWIDE INC	COM	984249102	45415	1234095	SH	DEFINED	6
YUM BRANDS INC	COM	988498101	282	8604	SH	DEFINED	18
YUM BRANDS INC	COM	988498101	116	3530	SH	DEFINED	2
YUM BRANDS INC	COM	988498101	2715	82964	SH	DEFINED	3
YUM BRANDS INC	COM	988498101	25191	769882	SH	DEFINED	17
YUM BRANDS INC	COM	988498101	115	3520	SH	DEFINED	18,2
YUM BRANDS INC	COM	988498101	146	4460	SH	DEFINED	6
YUM BRANDS INC	COM	988498101	6426	196386	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	39	1200	SH	DEFINED	5
ZALE CORP NEW	COM	988858106	28425	1193818	SH	DEFINED	6
ZEBRA TECHNOLOGIES CORP	CL A	989207105	58	1500	SH	DEFINED	17
ZEBRA TECHNOLOGIES CORP	CL A	989207105	68	1750	SH	DEFINED	5
ZENITH NATL INS CORP	COM	989390109	9	191	SH	DEFINED	2
ZENITH NATL INS CORP	COM	989390109	26765	568375	SH	DEFINED	6
ZENITH NATL INS CORP	COM	989390109	16	350	SH	DEFINED	4
ZENITH NATL INS CORP	COM	989390109	18788	398985	SH	DEFINED	3
ZIMMER HLDGS INC	COM	98956P102	102	1207	SH	DEFINED	5
ZIMMER HLDGS INC	COM	98956P102	875	10305	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	9748	114832	SH	DEFINED	17
ZIMMER HLDGS INC	COM	98956P102	4	50	SH	DEFINED	18,2
ZIMMER HLDGS INC	COM	98956P102	3154	37159	SH	DEFINED	3
ZIMMER HLDGS INC	COM	98956P102	1339	15768	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	0	5	SH	DEFINED	6
ZIMMER HLDGS INC	COM	98956P102	20	240	SH	DEFINED	4
ZIMMER HLDGS INC	COM	98956P102	221	2600	SH	DEFINED	1
ZIMMER HLDGS INC	COM	98956P102	1121	13204	SH	DEFINED	18
ZIONS BANCORPORATION	COM	989701107	74	960	SH	DEFINED	4
ZIONS BANCORPORATION	COM	989701107	5286	68733	SH	DEFINED	3
ZIONS BANCORPORATION	COM	989701107	612	7960	SH	DEFINED	18
ZIONS BANCORPORATION	COM	989701107	19181	249391	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	295	3830	SH	DEFINED	6
ZIONS BANCORPORATION	COM	989701107	1242	16155	SH	DEFINED	11
ZOLL MED CORP	COM	989922109	1976	88580	SH	DEFINED	3
ZORAN CORP	COM	98975F101	26968	1345694	SH	DEFINED	3
ZUMIEZ INC	COM	989817101	0	8	SH	DEFINED	18
ZWEIG TOTAL RETURN FD INC	COM	989837109	23	4600	SH	DEFINED	2
ZYGO CORP	COM	989855101	1926	134790	SH	DEFINED	3