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LEGG MASON INC
Form 13F-HR
May 15, 2003

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

Form 13F

Form 13F COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

Name: 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: Timothy C. Scheve
Title: Sr. Ex. Vice President
Phone: 410-454-3232

Signature, Place, and Date of Signing:

Timothy C. Scheve Baltimore, MD May 15, 2003

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 15

Form13F Information Table Entry Total: 7772

Form13F Information Table Value Total: \$33,794,735 (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 |
| 6 | 28-2204 | Brandywine Asset Management, LLC |
| 7 | 28-1062 | Gray, Seifert & Co., Inc. |
| 8 | 28-1701 | Legg Mason Capital Management, Inc. |
| 9 | 28-6485 | Legg Mason Focus Capital, Inc. |
| 10 | 28-6395 | Legg Mason Funds Management, Inc. |
| 11 | 28-6397 | Legg Mason Trust, fsb |
| 12 | 28-5474 | Legg Mason Wood Walker, Incorporated |
| 13 | 28-6399 | LMM, LLC |
| 14 | 28-7412 | Perigee Investment Counsel, Inc. |
| 15 | 28-10245 | Western Asset Management Company |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | FORM 13F INFORMATION TABLE | | | | | |
|------------------------|----------------|-----------|----------------------------|----------------|------------|--------------|--------------------|-------------|
| | | | VALUE (x\$1000) | SHARES/ PRN | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTH MANA |
| 1838 BD-DEB TRADING FD | COM | 282520105 | 24 | 1151 | SH | | Defined | 12 |
| 1ST SOURCE CORP | COM | 336901103 | 28 | 2181 | SH | | DEFINED | 2 |
| 3-D SYS CORP DEL | COM NEW | 88554D205 | 3 | 700 | SH | | Defined | 12 |
| 3COM CORP | COM | 885535104 | 7 | 1450 | SH | | DEFINED | 11 |
| 3COM CORP | COM | 885535104 | 24 | 5000 | SH | | DEFINED | |
| 3COM CORP | COM | 885535104 | 60 | 12096 | SH | | Defined | 12 |
| 3COM CORP | COM | 885535104 | 256 | 52010 | SH | | DEFINED | 3 |
| 3COM CORP | COM | 885535104 | 3080 | 625904 | SH | | DEFINED | 6 |
| 3DO CO | COM NEW | 88553W204 | 0 | 125 | SH | | Defined | 12 |
| 3M CO | COM | 88579Y101 | 2831 | 21772 | SH | | DEFINED | 2 |
| 3M CO | COM | 88579Y101 | 13683 | 105229 | SH | | DEFINED | 3 |
| 3M CO | COM | 88579Y101 | 1501 | 11544 | SH | | DEFINED | 5 |
| 3M CO | COM | 88579Y101 | 156 | 1200 | SH | | DEFINED | 6 |
| 3M CO | COM | 88579Y101 | 887 | 6821 | SH | | DEFINED | 1 |
| 3M CO | COM | 88579Y101 | 44 | 342 | SH | | DEFINED | 4 |
| 3M CO | COM | 88579Y101 | 7359 | 56595 | SH | | Defined | 12 |

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|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| 3M CO | COM | 88579Y101 | 583 | 4487 | SH | DEFINED | 11 |
| 3M CO | COM | 88579Y101 | 223 | 1165 | SH | DEFINED | 14 |
| 3M CO | COM | 88579Y101 | 222 | 1706 | SH | DEFINED | 7 |
| 3TEC ENERGY CORP | COM NEW | 88575R308 | 0 | 12 | SH | Defined | 12 |
| 4 KIDS ENTMT INC | COM | 350865101 | 83 | 7000 | SH | DEFINED | 11 |
| 4 KIDS ENTMT INC | COM | 350865101 | 6 | 500 | SH | Defined | 12 |
| 7-ELEVEN INC | COM NEW | 817826209 | 3557 | 511000 | SH | DEFINED | 6 |
| 7-ELEVEN INC | COM NEW | 817826209 | 13 | 1900 | SH | Defined | 12 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 9 | 366 | SH | Defined | 12 |
| A C MOORE ARTS & CRAFTS INC | COM | 00086T103 | 17 | 1250 | SH | Defined | 12 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 4 | 1852 | SH | DEFINED | 2 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 71 | 34500 | SH | DEFINED | 5 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 56 | 26985 | SH | Defined | 12 |
| A S V INC | COM | 001963107 | 11 | 1000 | SH | Defined | 12 |
| AAR CORP | COM | 000361105 | 3368 | 890974 | SH | DEFINED | 6 |
| AARON RENTS INC | COM | 002535201 | 8305 | 407510 | SH | DEFINED | 3 |
| AASTROM BIOSCIENCES INC | COM | 00253U107 | 2 | 8000 | SH | Defined | 12 |
| ABBOTT LABS | COM | 002824100 | 1069 | 28420 | SH | DEFINED | 6 |
| ABBOTT LABS | COM | 002824100 | 231 | 5760 | SH | DEFINED | 9 |
| ABBOTT LABS | COM | 002824100 | 345 | 6240 | SH | DEFINED | 14 |
| ABBOTT LABS | COM | 002824100 | 634 | 16849 | SH | DEFINED | 11 |
| ABBOTT LABS | COM | 002824100 | 4192 | 111463 | SH | DEFINED | 5 |
| ABBOTT LABS | COM | 002824100 | 17835 | 474200 | SH | Defined | 12 |
| ABBOTT LABS | COM | 002824100 | 7882 | 209582 | SH | DEFINED | 4 |
| ABBOTT LABS | COM | 002824100 | 16942 | 450452 | SH | DEFINED | 2 |
| ABBOTT LABS | COM | 002824100 | 5708 | 151770 | SH | DEFINED | 1 |
| ABBOTT LABS | COM | 002824100 | 8507 | 226184 | SH | DEFINED | 3 |
| ABC BANCORP | COM | 000400101 | 1206 | 88100 | SH | DEFINED | 6 |
| ABER DIAMOND CORP | COM | 002893105 | 93 | 5000 | SH | Defined | 12 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 118 | 3944 | SH | Defined | 12 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 4574 | 152300 | SH | DEFINED | 3 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 9128 | 303962 | SH | DEFINED | 6 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 30 | 1000 | SH | DEFINED | 4 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 16060 | 534800 | SH | Defined | 13 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 31515 | 1049460 | SH | DEFINED | 6 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 22 | 740 | SH | DEFINED | 11 |
| ABERDEEN ASIA PACIFIC INCOM | COM | 003009107 | 6000 | 1216946 | SH | Defined | 12 |
| ABERDEEN ASIA PACIFIC INCOM | COM | 003009107 | 3 | 420 | SH | DEFINED | 14 |
| ABERDEEN AUSTRALIA EQTY FD I | COM | 003011103 | 3 | 500 | SH | Defined | 12 |
| ABERDEEN GLOBAL INCOME FD IN | COM | 003013109 | 89 | 8457 | SH | Defined | 12 |
| ABGENIX INC | COM | 00339B107 | 398 | 45700 | SH | Defined | 12 |
| ABIGAIL ADAMS NATL BANCORP I | COM | 003390101 | 199 | 13645 | SH | Defined | 12 |
| ABIGAIL ADAMS NATL BANCORP I | COM | 003390101 | 24 | 1650 | SH | DEFINED | 11 |
| ABINGTON BANCORP INC NEW | COM | 00350P100 | 268 | 13000 | SH | DEFINED | 6 |
| ABIOMED INC | COM | 003654100 | 41 | 10400 | SH | Defined | 12 |
| ABITIBI-CONSOLIDATED INC | COM | 003924107 | 101 | 14600 | SH | Defined | 12 |
| ABLE LABORATORIES INC | COM NEW | 00371N407 | 12 | 833 | SH | Defined | 12 |
| ABM INDS INC | COM | 000957100 | 60 | 4600 | SH | Defined | 12 |
| ACADIA RLTY TR | COM SH BEN INT | 004239109 | 68 | 8500 | SH | DEFINED | 2 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 46303 | 2987300 | SH | Defined | 10 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 8587 | 554000 | SH | DEFINED | 3 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 2153 | 138917 | SH | DEFINED | 8 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 8 | 500 | SH | DEFINED | 2 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 103 | 6662 | SH | Defined | 12 |
| ACCESS PHARMACEUTICALS INC | COM NEW | 00431M209 | 20 | 10000 | SH | Defined | 12 |
| ACCESS PHARMACEUTICALS INC | COM NEW | 00431M209 | 310 | 154333 | SH | DEFINED | 5 |
| ACCREDITO HEALTH INC | COM | 00437V104 | 13 | 525 | SH | DEFINED | 2 |
| ACCREDITO HEALTH INC | COM | 00437V104 | 1 | 46 | SH | Defined | 12 |
| ACE CASH EXPRESS INC | COM | 004403101 | 1033 | 111700 | SH | DEFINED | 6 |
| ACE LTD | ORD | G0070K103 | 791 | 27319 | SH | Defined | 12 |
| ACE LTD | ORD | G0070K103 | 18851 | 651150 | SH | DEFINED | 6 |
| ACE LTD | ORD | G0070K103 | 1052 | 36325 | SH | DEFINED | 5 |

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|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| ACETO CORP | COM | 004446100 | 35 | 2700 | SH | DEFINED | 2 |
| ACM GOVT OPPORTUNITY FD INC | COM | 000918102 | 13 | 1375 | SH | Defined | 12 |
| ACM INCOME FUND INC | COM | 000912105 | 1530 | 174220 | SH | Defined | 12 |
| ACM MANAGED DLR INCOME FD | COM | 000949107 | 11 | 1500 | SH | Defined | 12 |
| ACM MANAGED INCOME FD INC | COM | 000919100 | 2 | 500 | SH | Defined | 12 |
| ACM MUN SECS INCOME FD INC | COM | 000942102 | 47 | 4106 | SH | Defined | 12 |
| ACTION PERFORMANCE COS INC | COM | 004933107 | 0 | 10 | SH | Defined | 12 |
| ACTION PRODS INTL INC | COM | 004920104 | 6 | 6000 | SH | Defined | 12 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 19592 | 1355835 | SH | DEFINED | 6 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 21 | 1420 | SH | Defined | 12 |
| ACTUANT CORP | CL A NEW | 00508X203 | 8843 | 251580 | SH | DEFINED | 3 |
| ACTUATE CORP | COM | 00508B102 | 3 | 2400 | SH | Defined | 12 |
| ACUITY BRANDS INC | COM | 00508Y102 | 7197 | 535080 | SH | DEFINED | 3 |
| ACUITY BRANDS INC | COM | 00508Y102 | 8 | 625 | SH | DEFINED | 11 |
| ACUITY BRANDS INC | COM | 00508Y102 | 11 | 800 | SH | DEFINED | 2 |
| ACUITY BRANDS INC | COM | 00508Y102 | 116 | 8625 | SH | Defined | 12 |
| ACUITY BRANDS INC | COM | 00508Y102 | 6963 | 517700 | SH | DEFINED | 6 |
| ACXIOM CORP | COM | 005125109 | 50490 | 3000000 | SH | Defined | 13 |
| ACXIOM CORP | COM | 005125109 | 67320 | 4000000 | SH | Defined | 10 |
| ACXIOM CORP | COM | 005125109 | 10823 | 643100 | SH | DEFINED | 8 |
| ACXIOM CORP | COM | 005125109 | 18119 | 1076560 | SH | DEFINED | 3 |
| ACXIOM CORP | COM | 005125109 | 245 | 14530 | SH | Defined | 12 |
| ADAMS EXPRESS CO | COM | 006212104 | 185 | 18245 | SH | Defined | 12 |
| ADAPTEC INC | COM | 00651F108 | 22 | 3600 | SH | Defined | 12 |
| ADAPTEC INC | COM | 00651F108 | 732 | 121420 | SH | DEFINED | 3 |
| ADECCO SA | SPONSORED ADR | 006754105 | 304 | 43440 | SH | DEFINED | 6 |
| ADMINISTAFF INC | COM | 007094105 | 3 | 500 | SH | Defined | 12 |
| ADOBE SYS INC | COM | 00724F101 | 106 | 3440 | SH | Defined | 12 |
| ADOBE SYS INC | COM | 00724F101 | 136 | 4402 | SH | DEFINED | 2 |
| ADTRAN INC | COM | 00738A106 | 759 | 21150 | SH | DEFINED | 3 |
| ADTRAN INC | COM | 00738A106 | 18 | 500 | SH | Defined | 12 |
| ADVANCE FINL BANCORP | COM | 007437106 | 6 | 300 | SH | Defined | 12 |
| ADVANCED AUTO PARTS INC | COM | 00751Y106 | 37 | 800 | SH | Defined | 12 |
| ADVANCED AUTO PARTS INC | COM | 00751Y106 | 293 | 6340 | SH | DEFINED | 3 |
| ADVANCED ENERGY INDS | COM | 007973100 | 3 | 300 | SH | Defined | 12 |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 229 | 15138 | SH | Defined | 12 |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 3 | 170 | SH | DEFINED | 6 |
| ADVANCED MARKETING SVCS INC | COM | 00753T105 | 2 | 200 | SH | Defined | 12 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 7 | 535 | SH | DEFINED | 7 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 4 | 285 | SH | Defined | 12 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 1103 | 82000 | SH | DEFINED | 3 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 10 | 711 | SH | DEFINED | 2 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 438 | 70800 | SH | DEFINED | 2 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 203 | 32790 | SH | Defined | 12 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1 | 200 | SH | DEFINED | 6 |
| ADVANCED NEUROMODULATION SYS | COM | 00757T101 | 11 | 250 | SH | Defined | 12 |
| ADVANCED NEUROMODULATION SYS | COM | 00757T101 | 120 | 2800 | SH | DEFINED | 9 |
| ADVANCED PHOTONIX INC | CL A | 00754E107 | 3 | 3450 | SH | Defined | 12 |
| ADVANCEPCS | COM | 00790K109 | 2760 | 97400 | SH | DEFINED | 3 |
| ADVANTA CORP | CL A | 007942105 | 942 | 137860 | SH | DEFINED | 6 |
| ADVANTA CORP | CL A | 007942105 | 6 | 814 | SH | Defined | 12 |
| ADVISORY BRD CO | COM | 00762W107 | 0 | 10 | SH | Defined | 12 |
| ADVO INC | COM | 007585102 | 92 | 2790 | SH | Defined | 12 |
| ADVO INC | COM | 007585102 | 369 | 11180 | SH | DEFINED | 3 |
| AEGON N V | ORD AMER REG | 007924103 | 53 | 7046 | SH | DEFINED | 11 |
| AEGON N V | ORD AMER REG | 007924103 | 49 | 6461 | SH | DEFINED | 2 |
| AEROPOSTALE | COM | 007865108 | 541 | 40860 | SH | DEFINED | 3 |
| AES CORP | COM | 00130H105 | 28960 | 8000000 | SH | Defined | 13 |
| AES CORP | COM | 00130H105 | 118 | 32612 | SH | DEFINED | 5 |
| AES CORP | COM | 00130H105 | 11 | 3077 | SH | DEFINED | 2 |
| AES CORP | COM | 00130H105 | 2 | 300 | SH | DEFINED | 14 |
| AES CORP | COM | 00130H105 | 2171 | 599600 | SH | Defined | 12 |

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| AES CORP | COM | 00130H105 | 111103 | 30691482 | SH | DEFINED | 8 |
| AES CORP | COM | 00130H105 | 518 | 138191 | SH | DEFINED | |
| AES CORP | COM | 00130H105 | 2 | 650 | SH | DEFINED | 11 |
| AES CORP | COM | 00130H105 | 579 | 160000 | SH | DEFINED | |
| AES CORP | COM | 00130H105 | 200619 | 55419694 | SH | Defined | 10 |
| AES TR III | PFD CV 6.75% | 00808N202 | 766 | 33000 | SH | Defined | 12 |
| AES TR III | PFD CV 6.75% | 00808N202 | 31 | 1350 | SH | DEFINED | 11 |
| AETHER SYS INC | COM | 00808V105 | 52 | 16510 | SH | Defined | 12 |
| AETNA INC NEW | COM | 00817Y108 | 27 | 550 | SH | DEFINED | 11 |
| AETNA INC NEW | COM | 00817y108 | 74 | 1500 | SH | DEFINED | 4 |
| AETNA INC NEW | COM | 00817Y108 | 18 | 370 | SH | DEFINED | 6 |
| AETNA INC NEW | COM | 00817Y108 | 415 | 8418 | SH | Defined | 12 |
| AETNA INC NEW | COM | 00817Y108 | 535 | 10850 | SH | DEFINED | 5 |
| AEW REAL ESTATE INCOME FD | COM | 00104H107 | 14 | 1000 | SH | Defined | 12 |
| AFC ENTERPRISES INC | COM | 00104Q107 | 4311 | 320246 | SH | DEFINED | 6 |
| AFC ENTERPRISES INC | COM | 00104Q107 | 149 | 11046 | SH | DEFINED | 2 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 43 | 970 | SH | Defined | 12 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 8 | 175 | SH | DEFINED | 2 |
| AFFYMETRIX INC | COM | 00826T108 | 3249 | 124960 | SH | DEFINED | 3 |
| AFFYMETRIX INC | COM | 00826T108 | 75 | 2900 | SH | DEFINED | 2 |
| AFFYMETRIX INC | COM | 00826T108 | 118 | 4520 | SH | Defined | 12 |
| AFLAC INC | COM | 001055102 | 6 | 125 | SH | DEFINED | 14 |
| AFLAC INC | COM | 001055102 | 1727 | 53879 | SH | Defined | 12 |
| AFLAC INC | COM | 001055102 | 7 | 229 | SH | DEFINED | 4 |
| AFLAC INC | COM | 001055102 | 4 | 114 | SH | DEFINED | 11 |
| AFLAC INC | COM | 001055102 | 4649 | 145066 | SH | DEFINED | 6 |
| AFLAC INC | COM | 001055102 | 2641 | 82400 | SH | DEFINED | 2 |
| AFTERMARKET TECHNOLOGY CORP | COM | 008318107 | 3903 | 345370 | SH | DEFINED | 6 |
| AG SVCS AMER INC | COM | 001250109 | 339 | 52200 | SH | DEFINED | 6 |
| AGCO CORP | COM | 001084102 | 316 | 19630 | SH | Defined | 12 |
| AGCO CORP | COM | 001084102 | 48 | 3000 | SH | DEFINED | 11 |
| AGERE SYS INC | CL A | 00845V100 | 14 | 8648 | SH | Defined | 12 |
| AGERE SYS INC | CL B | 00845V209 | 2 | 1346 | SH | DEFINED | 2 |
| AGERE SYS INC | CL A | 00845V100 | 0 | 31 | SH | DEFINED | 11 |
| AGERE SYS INC | CL B | 00845V209 | 0 | 223 | SH | DEFINED | 7 |
| AGERE SYS INC | CL B | 00845V209 | 22 | 14423 | SH | DEFINED | 6 |
| AGERE SYS INC | CL B | 00845V209 | 154 | 102665 | SH | DEFINED | 6 |
| AGERE SYS INC | CL A | 00845V100 | 0 | 8 | SH | DEFINED | 7 |
| AGERE SYS INC | CL A | 00845V100 | 5429 | 3393326 | SH | DEFINED | 6 |
| AGERE SYS INC | CL A | 00845V100 | 0 | 49 | SH | DEFINED | 2 |
| AGERE SYS INC | CL B | 00845V209 | 85 | 56912 | SH | Defined | 12 |
| AGERE SYS INC | CL B | 00845V209 | 2 | 1009 | SH | DEFINED | 11 |
| AGILE SOFTWARE CORP DEL | COM | 00846X105 | 8 | 1210 | SH | Defined | 12 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 15 | 1156 | SH | DEFINED | 11 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 185 | 14056 | SH | DEFINED | 5 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1823 | 138651 | SH | Defined | 12 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 862 | 65583 | SH | DEFINED | 2 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 5 | 380 | SH | DEFINED | 7 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 11610 | 882857 | SH | DEFINED | 6 |
| AGL RES INC | COM | 001204106 | 251 | 10619 | SH | Defined | 12 |
| AGL RES INC | COM | 001204106 | 54 | 2300 | SH | DEFINED | 11 |
| AGL RES INC | COM | 001204106 | 6828 | 288940 | SH | DEFINED | 3 |
| AGL RES INC | COM | 001204106 | 18016 | 762400 | SH | DEFINED | 6 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 585 | 44620 | SH | Defined | 12 |
| AGREE REALTY CORP | COM | 008492100 | 50 | 2575 | SH | Defined | 12 |
| AIM SELECT REAL ESTATE INCM | SHS | 00888R107 | 186 | 13859 | SH | Defined | 12 |
| AIR METHODS CORP | COM PAR \$.06 | 009128307 | 458 | 75900 | SH | DEFINED | 6 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 75 | 1800 | SH | DEFINED | 4 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 580 | 14000 | SH | DEFINED | 5 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 1299 | 31366 | SH | Defined | 12 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 891 | 21500 | SH | DEFINED | 6 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 121 | 2925 | SH | DEFINED | 2 |

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| AIR PRODS & CHEMS INC | COM | 009158106 | 143 | 3450 | SH | DEFINED | 11 |
| AIR T INC | COM | 009207101 | 0 | 200 | SH | Defined | 12 |
| AIRBORNE INC | COM | 009269101 | 126 | 6400 | SH | DEFINED | 9 |
| AIRBORNE INC | COM | 009269101 | 12 | 608 | SH | Defined | 12 |
| AIRGAS INC | COM | 009363102 | 15 | 835 | SH | Defined | 12 |
| AIRNET COMMUNICATIONS CORP | COM | 00941P106 | 0 | 683 | SH | Defined | 12 |
| AIRNET SYS INC | COM | 009417106 | 309 | 135000 | SH | DEFINED | 6 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 15 | 2275 | SH | Defined | 12 |
| AK STL HLDG CORP | COM | 001547108 | 7 | 2031 | SH | Defined | 12 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 0 | 100 | SH | DEFINED | 2 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 0 | 100 | SH | DEFINED | 7 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 4 | 3015 | SH | Defined | 12 |
| AKSYS LTD | COM | 010196103 | 2 | 300 | SH | Defined | 12 |
| AKTIEBOLAGETT ELECTROLUX | SPONSORED ADR | 010198208 | 251 | 7875 | SH | DEFINED | 2 |
| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 12 | 600 | SH | DEFINED | 11 |
| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 82 | 4098 | SH | DEFINED | 2 |
| ALABAMA NATL BANCORP DELA | COM | 010317105 | 353 | 8603 | SH | DEFINED | 2 |
| ALARIS MED INC | COM | 011637105 | 1002 | 96870 | SH | DEFINED | 3 |
| ALBANY INTL CORP | CL A | 012348108 | 14994 | 654460 | SH | DEFINED | 3 |
| ALBANY INTL CORP | CL A | 012348108 | 931 | 40652 | SH | DEFINED | 6 |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 2 | 160 | SH | Defined | 12 |
| ALBEMARLE CORP | COM | 012653101 | 9 | 375 | SH | DEFINED | 11 |
| ALBEMARLE CORP | COM | 012653101 | 1624 | 66700 | SH | DEFINED | 3 |
| ALBERTO CULVER CO | CL A | 013068200 | 559 | 11665 | SH | Defined | 12 |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 58 | 1180 | SH | DEFINED | 11 |
| ALBERTO CULVER CO | CL A | 013068200 | 19 | 386 | SH | DEFINED | 11 |
| ALBERTSONS INC | COM | 013104104 | 204 | 10840 | SH | DEFINED | 5 |
| ALBERTSONS INC | COM | 013104104 | 13 | 700 | SH | DEFINED | 2 |
| ALBERTSONS INC | COM | 013104104 | 281 | 14881 | SH | DEFINED | 11 |
| ALBERTSONS INC | COM | 013104104 | 337288 | 17893282 | SH | Defined | 10 |
| ALBERTSONS INC | COM | 013104104 | 173249 | 9190902 | SH | DEFINED | 8 |
| ALBERTSONS INC | COM | 013104104 | 3211 | 170365 | SH | Defined | 12 |
| ALBERTSONS INC | COM | 013104104 | 224 | 8400 | SH | DEFINED | 14 |
| ALBERTSONS INC | COM | 013104104 | 7 | 380 | SH | DEFINED | 6 |
| ALCAN INC | COM | 013716105 | 45 | 1600 | SH | DEFINED | 6 |
| ALCAN INC | COM | 013716105 | 41 | 1475 | SH | Defined | 12 |
| ALCATEL | SPONSORED ADR | 013904305 | 152 | 22035 | SH | DEFINED | 2 |
| ALCATEL | SPONSORED ADR | 013904305 | 25 | 3678 | SH | DEFINED | 11 |
| ALCOA INC | COM | 013817101 | 3277 | 115100 | SH | DEFINED | 14 |
| ALCOA INC | COM | 013817101 | 17341 | 894806 | SH | DEFINED | 6 |
| ALCOA INC | COM | 013817101 | 1803 | 93054 | SH | Defined | 12 |
| ALCOA INC | COM | 013817101 | 1819 | 93878 | SH | DEFINED | 3 |
| ALCOA INC | COM | 013817101 | 61 | 3150 | SH | DEFINED | 11 |
| ALCOA INC | COM | 013817101 | 101 | 5191 | SH | DEFINED | 2 |
| ALCOA INC | COM | 013817101 | 3 | 145 | SH | DEFINED | 4 |
| ALCON INC | COM SHS | H01301102 | 14 | 350 | SH | Defined | 12 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 40 | 1625 | SH | Defined | 12 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 18090 | 727692 | SH | DEFINED | 6 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 12 | 1000 | SH | DEFINED | 2 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 2 | 200 | SH | Defined | 12 |
| ALFA CORP | COM | 015385107 | 2995 | 257976 | SH | DEFINED | 6 |
| ALKERMES INC | COM | 01642T108 | 1 | 130 | SH | DEFINED | 2 |
| ALKERMES INC | COM | 01642t108 | 8 | 850 | SH | DEFINED | 4 |
| ALKERMES INC | COM | 01642T108 | 9 | 1000 | SH | Defined | 12 |
| ALL AMERICAN SEMICONDUCTOR I | COM NEW | 016557407 | 1 | 700 | SH | Defined | 12 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 8 | 1355 | SH | DEFINED | 2 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 217 | 34939 | SH | Defined | 12 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 2 | 400 | SH | DEFINED | 11 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 7588 | 1221843 | SH | DEFINED | 6 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 3 | 1000 | SH | DEFINED | 2 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 51 | 17466 | SH | Defined | 12 |
| ALLEGIANCE TELECOM INC | COM | 01747T102 | 6 | 19800 | SH | Defined | 12 |

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| ALLEGIANCE TELECOM INC | COM | 01747T102 | 1 | 2400 | SH | DEFINED | 2 |
| ALLEGiant BANCORP INC | COM | 017476102 | 1655 | 97900 | SH | DEFINED | 6 |
| ALLEN TELECOM INC | COM | 018091108 | 10 | 1000 | SH | DEFINED | 2 |
| ALLEN TELECOM INC | COM | 018091108 | 5040 | 516930 | SH | DEFINED | 3 |
| ALLEN TELECOM INC | COM | 018091108 | 10 | 1000 | SH | Defined | 12 |
| ALLERGAN INC | COM | 018490102 | 96 | 1410 | SH | Defined | 12 |
| ALLERGAN INC | COM | 018490102 | 3709 | 54375 | SH | DEFINED | 7 |
| ALLERGAN INC | COM | 018490102 | 218 | 3200 | SH | DEFINED | 2 |
| ALLERGAN INC | COM | 018490102 | 34 | 500 | SH | DEFINED | 11 |
| ALLETE INC | COM | 018522102 | 1 | 50 | SH | DEFINED | 6 |
| ALLETE INC | COM | 018522102 | 177 | 8539 | SH | DEFINED | 11 |
| ALLETE INC | COM | 018522102 | 168 | 8100 | SH | Defined | 12 |
| ALLETE INC | COM | 018522102 | 17 | 800 | SH | DEFINED | 2 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PARTN | 01855A101 | 1007 | 33447 | SH | DEFINED | 9 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PARTN | 01855A101 | 1407 | 48842 | SH | Defined | 12 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 85 | 5000 | SH | DEFINED | 11 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 131 | 7700 | SH | DEFINED | 3 |
| ALLIANCE FINANCIAL CORP NY | COM | 019205103 | 19 | 550 | SH | DEFINED | 2 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 18 | 1200 | SH | Defined | 12 |
| ALLIANCE IMAGING INC | COM NEW | 018606202 | 1529 | 486900 | SH | DEFINED | 6 |
| ALLIANCE NATL MUN INCOME FD | COM | 01864U106 | 86 | 6307 | SH | Defined | 12 |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R108 | 6 | 280 | SH | Defined | 12 |
| ALLIANCE WORLD DLR GV FD II | COM | 01879R106 | 269 | 24691 | SH | Defined | 12 |
| ALLIANCE WORLD DLR GV FD INC | COM | 018796102 | 158 | 13834 | SH | Defined | 12 |
| ALLIANT ENERGY CORP | COM | 018802108 | 2259 | 140592 | SH | Defined | 12 |
| ALLIANT ENERGY CORP | COM | 018802108 | 2537 | 157870 | SH | DEFINED | 6 |
| ALLIANT ENERGY CORP | COM | 018802108 | 7 | 444 | SH | DEFINED | 2 |
| ALLIANT ENERGY CORP | COM | 018802108 | 29 | 1825 | SH | DEFINED | 11 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 121 | 2233 | SH | DEFINED | 2 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 175 | 3242 | SH | Defined | 12 |
| ALLIANZ AKTIENGESELLSCHAFT | SP ADR 1/10 SH | 018805101 | 1043 | 210724 | SH | DEFINED | 6 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 35 | 1750 | SH | DEFINED | 11 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 2449 | 122592 | SH | Defined | 12 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 1 | 60 | SH | DEFINED | 6 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 1105 | 40210 | SH | DEFINED | 6 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 335 | 12200 | SH | DEFINED | 2 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 1 | 53 | SH | DEFINED | 11 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 2 | 300 | SH | DEFINED | 2 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 1 | 100 | SH | DEFINED | 6 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 131 | 16350 | SH | DEFINED | 3 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 354 | 44350 | SH | Defined | 12 |
| ALLMERICA FINL CORP | COM | 019754100 | 5 | 380 | SH | Defined | 12 |
| ALLMERICA SECS TR | SH BEN INT | 019921105 | 39 | 4000 | SH | Defined | 12 |
| ALLOS THERAPEUTICS INC | COM | 019777101 | 4 | 1000 | SH | Defined | 12 |
| ALLOU HEALTHCARE INC | CL A | 019782101 | 2 | 1000 | SH | Defined | 12 |
| ALLOU HEALTHCARE INC | CL A | 019782101 | 116 | 69500 | SH | DEFINED | 6 |
| ALLOY INC | COM | 019855105 | 28 | 5500 | SH | Defined | 12 |
| ALLOY INC | COM | 019855105 | 3 | 500 | SH | DEFINED | 11 |
| ALLSTATE CORP | COM | 020002101 | 3898 | 117513 | SH | Defined | 12 |
| ALLSTATE CORP | COM | 020002101 | 1503 | 45304 | SH | DEFINED | 6 |
| ALLSTATE CORP | COM | 020002101 | 10270 | 309620 | SH | DEFINED | 3 |
| ALLSTATE CORP | COM | 020002101 | 316 | 9528 | SH | DEFINED | 2 |
| ALLSTATE CORP | COM | 020002101 | 122 | 3675 | SH | DEFINED | 11 |
| ALLTEL CORP | COM | 020039103 | 97 | 2171 | SH | DEFINED | 11 |
| ALLTEL CORP | CORP UNT 7.75% | 020039822 | 41 | 870 | SH | Defined | 12 |
| ALLTEL CORP | COM | 020039103 | 11150 | 249109 | SH | DEFINED | 4 |
| ALLTEL CORP | COM | 020039103 | 54 | 1200 | SH | DEFINED | 14 |
| ALLTEL CORP | COM | 020039103 | 118 | 2628 | SH | DEFINED | 6 |
| ALLTEL CORP | COM | 020039103 | 8504 | 190000 | SH | Defined | 10 |
| ALLTEL CORP | COM | 020039103 | 402 | 8990 | SH | DEFINED | 2 |
| ALLTEL CORP | COM | 020039103 | 3501 | 78225 | SH | DEFINED | 5 |
| ALLTEL CORP | COM | 020039103 | 1535 | 34300 | SH | DEFINED | 8 |

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| ALLTEL CORP | COM | 020039103 | 4270 | 95389 | SH | Defined | 12 |
| ALMOST FAMILY INC | COM | 020409108 | 9 | 2000 | SH | Defined | 12 |
| ALPHANET SOLUTIONS INC | COM | 020787107 | 2 | 1200 | SH | Defined | 12 |
| ALPHARMA INC | CL A | 020813101 | 213 | 11900 | SH | Defined | 12 |
| ALPHARMA INC | CL A | 020813101 | 7707 | 429860 | SH | DEFINED | 3 |
| ALPHARMA INC | CL A | 020813101 | 9 | 500 | SH | DEFINED | 6 |
| ALTAIR NANOTECHNOLOGIES INC | COM | 021373105 | 2 | 5500 | SH | Defined | 12 |
| ALTERA CORP | COM | 021441100 | 175 | 12900 | SH | DEFINED | 6 |
| ALTERA CORP | COM | 021441100 | 4 | 300 | SH | DEFINED | 2 |
| ALTERA CORP | COM | 021441100 | 141 | 10394 | SH | Defined | 12 |
| ALTIRIS INC | COM | 02148M100 | 18 | 1450 | SH | Defined | 12 |
| AMAZON COM INC | COM | 023135106 | 135356 | 5200000 | SH | Defined | 13 |
| AMAZON COM INC | COM | 023135106 | 69 | 1800 | SH | DEFINED | 14 |
| AMAZON COM INC | COM | 023135106 | 29 | 1100 | SH | DEFINED | 2 |
| AMAZON COM INC | COM | 023135106 | 849837 | 32648363 | SH | Defined | 10 |
| AMAZON COM INC | COM | 023135106 | 10055 | 386271 | SH | Defined | 12 |
| AMAZON COM INC | COM | 023135106 | 480 | 18450 | SH | DEFINED | 11 |
| AMAZON COM INC | COM | 023135106 | 397001 | 15251688 | SH | DEFINED | 8 |
| AMB PROPERTY CORP | COM | 00163T109 | 59 | 2100 | SH | Defined | 12 |
| AMB PROPERTY CORP | COM | 00163T109 | 17 | 600 | SH | DEFINED | 2 |
| AMBAC FINL GROUP INC | COM | 023139108 | 30 | 400 | SH | DEFINED | 14 |
| AMBAC FINL GROUP INC | COM | 023139108 | 613 | 12132 | SH | Defined | 12 |
| AMBAC FINL GROUP INC | COM | 023139108 | 2134 | 42238 | SH | DEFINED | 6 |
| AMBAC FINL GROUP INC | COM | 023139108 | 20 | 400 | SH | DEFINED | 2 |
| AMCOL INTL CORP | COM | 02341W103 | 1336 | 235200 | SH | DEFINED | 6 |
| AMCOR LTD | ADR NEW | 02341R302 | 281 | 14200 | SH | DEFINED | 2 |
| AMDOCS LTD | ORD | G02602103 | 6410 | 482700 | SH | DEFINED | 3 |
| AMDOCS LTD | ORD | G02602103 | 251 | 18914 | SH | Defined | 12 |
| AMDOCS LTD | ORD | G02602103 | 689 | 51884 | SH | DEFINED | 8 |
| AMDOCS LTD | ORD | G02602103 | 21429 | 1613600 | SH | Defined | 10 |
| AMDOCS LTD | ORD | G02602103 | 75462 | 5682405 | SH | DEFINED | 6 |
| AMERADA HESS CORP | COM | 023551104 | 567 | 12800 | SH | DEFINED | 6 |
| AMERADA HESS CORP | COM | 023551104 | 0 | 2 | SH | DEFINED | 7 |
| AMERADA HESS CORP | COM | 023551104 | 98 | 2225 | SH | Defined | 12 |
| AMERCO | COM | 023586100 | 1 | 200 | SH | Defined | 12 |
| AMEREN CORP | COM | 023608102 | 1109 | 27925 | SH | DEFINED | 9 |
| AMEREN CORP | COM | 023608102 | 12 | 300 | SH | DEFINED | 2 |
| AMEREN CORP | COM | 023608102 | 14 | 360 | SH | DEFINED | 6 |
| AMEREN CORP | COM | 023608102 | 734 | 18803 | SH | Defined | 12 |
| AMERIANA BANCORP | COM | 023613102 | 9 | 700 | SH | Defined | 12 |
| AMERICA FIRST REAL ESTATE IN | UNIT LTD PARTN | 02364Y101 | 4 | 532 | SH | Defined | 12 |
| AMERICA FIRST TAX EX IVS L P | BEN UNIT CTF | 02364V107 | 246 | 35150 | SH | Defined | 12 |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | 02364W105 | 69 | 5124 | SH | DEFINED | 2 |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | 02364W105 | 1352 | 68800 | SH | DEFINED | 14 |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 23 | 1100 | SH | Defined | 12 |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 14558 | 691910 | SH | DEFINED | 3 |
| AMERICAN BUSINESS FINL SVCS | COM | 02476B106 | 361 | 32517 | SH | DEFINED | 6 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 2125 | 94859 | SH | Defined | 12 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 71 | 4910 | SH | Defined | 12 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 108 | 4716 | SH | DEFINED | 2 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 714 | 31250 | SH | DEFINED | 5 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 9901 | 433300 | SH | DEFINED | 6 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 877 | 38388 | SH | Defined | 12 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 10 | 420 | SH | DEFINED | 11 |
| AMERICAN EXPRESS CO | COM | 025816109 | 5225 | 157228 | SH | DEFINED | 3 |
| AMERICAN EXPRESS CO | COM | 025816109 | 2846 | 58300 | SH | DEFINED | 14 |
| AMERICAN EXPRESS CO | COM | 025816109 | 1163 | 35000 | SH | Defined | 10 |
| AMERICAN EXPRESS CO | COM | 025816109 | 2098 | 63123 | SH | DEFINED | 2 |
| AMERICAN EXPRESS CO | COM | 025816109 | 1671 | 46717 | SH | DEFINED | 9 |
| AMERICAN EXPRESS CO | COM | 025816109 | 482 | 14500 | SH | DEFINED | 1 |
| AMERICAN EXPRESS CO | COM | 025816109 | 927 | 27911 | SH | DEFINED | 4 |
| AMERICAN EXPRESS CO | COM | 025816109 | 10295 | 309798 | SH | DEFINED | 6 |

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| AMERICAN EXPRESS CO | COM | 025816109 | 9189 | 276535 | SH | Defined | 12 |
| AMERICAN EXPRESS CO | COM | 025816109 | 167 | 5012 | SH | DEFINED | 11 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 72 | 3639 | SH | DEFINED | 11 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 25 | 1250 | SH | DEFINED | 2 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 3 | 140 | SH | DEFINED | 6 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 36 | 1813 | SH | Defined | 12 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 754 | 38000 | SH | DEFINED | 3 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 6084 | 464400 | SH | DEFINED | 6 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 2376 | 181370 | SH | DEFINED | 3 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 7 | 500 | SH | Defined | 12 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 4 | 300 | SH | DEFINED | 2 |
| AMERICAN HEALTHWAYS INC | COM | 02649V104 | 0 | 5 | SH | Defined | 12 |
| AMERICAN HOME MTG HLDGS INC | COM | 02660M108 | 1754 | 175200 | SH | DEFINED | 6 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 17677 | 357464 | SH | DEFINED | 6 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 4821 | 66354 | SH | DEFINED | 14 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 4621 | 93446 | SH | DEFINED | 5 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 15654 | 316566 | SH | DEFINED | 3 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 2680 | 49552 | SH | DEFINED | 9 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 565 | 11416 | SH | DEFINED | 11 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 12712 | 257077 | SH | Defined | 12 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 22595 | 456932 | SH | DEFINED | 1 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 6818 | 137874 | SH | DEFINED | 4 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 4917 | 99440 | SH | DEFINED | 2 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 3462 | 70000 | SH | Defined | 10 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 160 | 3700 | SH | DEFINED | 11 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 7576 | 175175 | SH | DEFINED | 7 |
| AMERICAN MED SEC GROUP INC | COM | 02744P101 | 6248 | 471900 | SH | DEFINED | 3 |
| AMERICAN MED SEC GROUP INC | COM | 02744P101 | 1 | 100 | SH | Defined | 12 |
| AMERICAN MGMT SYS INC | COM | 027352103 | 244 | 20205 | SH | Defined | 12 |
| AMERICAN MGMT SYS INC | COM | 027352103 | 45 | 3705 | SH | DEFINED | 11 |
| AMERICAN MTG ACCEP CO | SH BEN INT | 027568104 | 16 | 1000 | SH | Defined | 12 |
| AMERICAN NATL BANKSHARES INC | COM | 027745108 | 7 | 282 | SH | Defined | 12 |
| AMERICAN NATL INS CO | COM | 028591105 | 5 | 60 | SH | DEFINED | 6 |
| AMERICAN PAC CORP | COM | 028740108 | 14 | 1750 | SH | Defined | 12 |
| AMERICAN PHARMACEUTICALS PTN | COM | 02886P109 | 23 | 1216 | SH | Defined | 12 |
| AMERICAN PHYSICIANS CAPITAL | COM | 028884104 | 7381 | 348140 | SH | DEFINED | 6 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 944 | 66300 | SH | DEFINED | 3 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 3 | 200 | SH | DEFINED | 11 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 550 | 38641 | SH | Defined | 12 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 56 | 3900 | SH | DEFINED | 2 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 1 | 100 | SH | DEFINED | 6 |
| AMERICAN REAL ESTATE PARTNR | DEPOSITRY UNIT | 029169109 | 26 | 2467 | SH | Defined | 12 |
| AMERICAN SHARED HOSPITAL SVC | COM | 029595105 | 30 | 8300 | SH | DEFINED | 6 |
| AMERICAN SOFTWARE INC | CL A | 029683109 | 430 | 139179 | SH | DEFINED | 6 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 161 | 2335 | SH | Defined | 12 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 10 | 150 | SH | DEFINED | 6 |
| AMERICAN STRATEGIC INCM PTFL | COM | 030098107 | 5 | 420 | SH | Defined | 12 |
| AMERICAN STS WTR CO | COM | 029899101 | 317 | 13262 | SH | Defined | 12 |
| AMERICAN STS WTR CO | COM | 029899101 | 28 | 1162 | SH | DEFINED | 11 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 52 | 14300 | SH | Defined | 12 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 2 | 450 | SH | DEFINED | 7 |
| AMERICAN TOWER CORP | CL A | 029912201 | 75 | 13600 | SH | DEFINED | 5 |
| AMERICAN TOWER CORP | CL A | 029912201 | 154 | 27875 | SH | Defined | 12 |
| AMERICAN VANGUARD CORP | COM | 030371108 | 608 | 24316 | SH | DEFINED | 6 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 9762 | 221300 | SH | DEFINED | 3 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 9 | 215 | SH | DEFINED | 11 |
| AMERICANWEST BANCORPORATION | COM | 03058P109 | 508 | 31328 | SH | DEFINED | 6 |
| AMERICREDIT CORP | COM | 03060R101 | 36300 | 11000000 | SH | Defined | 13 |
| AMERICREDIT CORP | COM | 03060R101 | 145 | 43860 | SH | Defined | 12 |
| AMERICREDIT CORP | COM | 03060R101 | 13200 | 4000000 | SH | Defined | 10 |
| AMERICREDIT CORP | COM | 03060R101 | 2674 | 810417 | SH | DEFINED | 8 |
| AMERIGAS PARTNERS L P | UNIT L P INT | 030975106 | 195 | 7938 | SH | DEFINED | 9 |

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| AMERIGAS PARTNERS L P | UNIT L P INT | 030975106 | 178 | 7433 | SH | Defined | 12 |
| AMERIGROUP CORP | COM | 03073T102 | 57 | 1950 | SH | DEFINED | 3 |
| AMERISERV FINL INC | COM | 03074A102 | 37 | 10576 | SH | Defined | 12 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 73 | 1384 | SH | Defined | 12 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 6 | 112 | SH | DEFINED | 2 |
| AMERITRADE HLDG CORP NEW | COM | 03074K100 | 1 | 300 | SH | Defined | 12 |
| AMERN STRATEGIC INCOME PTFL | COM | 030099105 | 24 | 1841 | SH | Defined | 12 |
| AMERON INTL INC | COM | 030710107 | 125 | 2095 | SH | Defined | 12 |
| AMERON INTL INC | COM | 030710107 | 3145 | 52600 | SH | DEFINED | 6 |
| AMERUS GROUP CO | COM | 03072M108 | 1 | 39 | SH | Defined | 12 |
| AMERUS GROUP CO | COM | 03072M108 | 14504 | 591036 | SH | DEFINED | 6 |
| AMETEK INC NEW | COM | 031100100 | 35 | 1050 | SH | Defined | 12 |
| AMETEK INC NEW | COM | 031100100 | 611 | 18500 | SH | DEFINED | 3 |
| AMGEN INC | COM | 031162100 | 310 | 5385 | SH | DEFINED | 4 |
| AMGEN INC | COM | 031162100 | 19996 | 347453 | SH | Defined | 12 |
| AMGEN INC | COM | 031162100 | 3126 | 54323 | SH | DEFINED | 2 |
| AMGEN INC | COM | 031162100 | 6989 | 121442 | SH | DEFINED | 3 |
| AMGEN INC | COM | 031162100 | 14783 | 256870 | SH | DEFINED | 1 |
| AMGEN INC | COM | 031162100 | 1089 | 18915 | SH | DEFINED | 5 |
| AMGEN INC | COM | 031162100 | 1016 | 12050 | SH | DEFINED | 14 |
| AMGEN INC | COM | 031162100 | 122 | 2112 | SH | DEFINED | 7 |
| AMGEN INC | COM | 031162100 | 4159 | 72260 | SH | DEFINED | 11 |
| AMGEN INC | COM | 031162100 | 86 | 1490 | SH | DEFINED | 9 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 22 | 4200 | SH | Defined | 12 |
| AMLI RESIDENTIAL PPTYS TR | SH BEN INT | 001735109 | 2 | 100 | SH | Defined | 12 |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 3280 | 298700 | SH | DEFINED | 6 |
| AMPAL AMERN ISRAEL CORP | PFD CV 6.50% | 032015307 | 1 | 204 | SH | Defined | 12 |
| AMPAL AMERN ISRAEL CORP | PFD CV 6.50% | 032015307 | 14 | 2228 | SH | DEFINED | 2 |
| AMPHENOL CORP NEW | CL A | 032095101 | 17917 | 439670 | SH | DEFINED | 3 |
| AMPHENOL CORP NEW | CL A | 032095101 | 1096 | 26890 | SH | Defined | 12 |
| AMR CORP | COM | 001765106 | 3 | 1525 | SH | Defined | 12 |
| AMR CORP | COM | 001765106 | 420 | 500 | SH | DEFINED | 9 |
| AMREP CORP NEW | COM | 032159105 | 0 | 54 | SH | DEFINED | 2 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 8 | 385 | SH | DEFINED | 11 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 19 | 942 | SH | DEFINED | 6 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 2870 | 144369 | SH | Defined | 12 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 229 | 11500 | SH | DEFINED | 3 |
| AMTECH SYS INC | COM PAR \$0.01N | 032332504 | 1 | 200 | SH | Defined | 12 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 1 | 70 | SH | Defined | 12 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 19 | 1200 | SH | DEFINED | 2 |
| ANADARKO PETE CORP | COM | 032511107 | 571 | 12542 | SH | Defined | 12 |
| ANADARKO PETE CORP | COM | 032511107 | 5718 | 125669 | SH | DEFINED | 6 |
| ANADARKO PETE CORP | COM | 032511107 | 1300 | 28580 | SH | DEFINED | 11 |
| ANADARKO PETE CORP | COM | 032511107 | 1820 | 40000 | SH | Defined | 10 |
| ANADARKO PETE CORP | COM | 032511107 | 1472 | 32349 | SH | DEFINED | 2 |
| ANADARKO PETE CORP | COM | 032511107 | 13621 | 299356 | SH | DEFINED | 1 |
| ANADARKO PETE CORP | COM | 032511107 | 336 | 7378 | SH | DEFINED | 5 |
| ANALOG DEVICES INC | COM | 032654105 | 118 | 4300 | SH | DEFINED | 2 |
| ANALOG DEVICES INC | COM | 032654105 | 2 | 55 | SH | DEFINED | 11 |
| ANALOG DEVICES INC | COM | 032654105 | 602 | 21905 | SH | Defined | 12 |
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 2188 | 48010 | SH | DEFINED | 3 |
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 22 | 475 | SH | Defined | 12 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 294 | 13400 | SH | DEFINED | 3 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 3764 | 171500 | SH | DEFINED | 6 |
| ANDERSONS INC | COM | 034164103 | 1178 | 92100 | SH | DEFINED | 6 |
| ANDREW CORP | COM | 034425108 | 324 | 58963 | SH | Defined | 12 |
| ANDRX GROUP | COM | 034553107 | 124 | 10500 | SH | DEFINED | 6 |
| ANDRX GROUP | COM | 034553107 | 68 | 5778 | SH | Defined | 12 |
| ANGEION CORP | COM | 03462H404 | 0 | 1 | SH | Defined | 12 |
| ANGELICA CORP | COM | 034663104 | 30 | 1750 | SH | DEFINED | 2 |
| ANGELICA CORP | COM | 034663104 | 51 | 3000 | SH | Defined | 12 |
| ANGELICA CORP | COM | 034663104 | 5570 | 326710 | SH | DEFINED | 3 |

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| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 4 | 200 | SH | Defined | 12 |
| ANGLOGOLD LTD | SPONSORED ADR | 035128206 | 33 | 1100 | SH | DEFINED | 2 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 1810 | 38835 | SH | DEFINED | 11 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 7990 | 171416 | SH | Defined | 12 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 34 | 500 | SH | DEFINED | 14 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 9409 | 201860 | SH | DEFINED | 3 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 24531 | 526306 | SH | DEFINED | 2 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 3244 | 69604 | SH | DEFINED | 5 |
| ANIXTER INTL INC | COM | 035290105 | 32 | 1400 | SH | DEFINED | 2 |
| ANIXTER INTL INC | COM | 035290105 | 1637 | 72230 | SH | DEFINED | 3 |
| ANIXTER INTL INC | COM | 035290105 | 3 | 114 | SH | Defined | 12 |
| ANNALY MTG MGMT INC | COM | 035710409 | 2329 | 133315 | SH | Defined | 12 |
| ANNALY MTG MGMT INC | COM | 035710409 | 73 | 4150 | SH | DEFINED | 11 |
| ANNALY MTG MGMT INC | COM | 035710409 | 109 | 6250 | SH | DEFINED | 2 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 11 | 525 | SH | DEFINED | 11 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 1 | 60 | SH | Defined | 12 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 8719 | 424710 | SH | DEFINED | 3 |
| ANSOFT CORP | COM | 036384105 | 2 | 300 | SH | Defined | 12 |
| ANSWERTHINK INC | COM | 036916104 | 1 | 500 | SH | Defined | 12 |
| ANSYS INC | COM | 036620105 | 365 | 15230 | SH | DEFINED | 3 |
| ANTEON INTL CORP | COM | 03674E108 | 207 | 9225 | SH | Defined | 12 |
| ANTHEM INC | COM | 03674B104 | 41738 | 630000 | SH | Defined | 10 |
| ANTHEM INC | COM | 03674B104 | 207 | 2124 | SH | DEFINED | 14 |
| ANTHEM INC | COM | 03674B104 | 7935 | 119780 | SH | DEFINED | 8 |
| ANTHEM INC | COM | 03674B104 | 682 | 10296 | SH | Defined | 12 |
| ANTHEM INC | COM | 03674B104 | 682 | 10300 | SH | DEFINED | 3 |
| ANTHEM INC | COM | 03674B104 | 70 | 1059 | SH | DEFINED | 2 |
| ANTHRACITE CAP INC | COM | 037023108 | 127 | 11065 | SH | Defined | 12 |
| ANTIGENICS INC DEL | COM | 037032109 | 16 | 1938 | SH | Defined | 12 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 12 | 900 | SH | Defined | 12 |
| AOL TIME WARNER INC | COM | 00184A105 | 5216 | 480334 | SH | DEFINED | 3 |
| AOL TIME WARNER INC | COM | 00184A105 | 1984 | 124400 | SH | DEFINED | 14 |
| AOL TIME WARNER INC | COM | 00184A105 | 5669 | 522046 | SH | DEFINED | 2 |
| AOL TIME WARNER INC | COM | 00184A105 | 254147 | 23402151 | SH | Defined | 10 |
| AOL TIME WARNER INC | COM | 00184A105 | 7 | 600 | SH | DEFINED | 7 |
| AOL TIME WARNER INC | COM | 00184A105 | 1659 | 136431 | SH | DEFINED | 9 |
| AOL TIME WARNER INC | COM | 00184A105 | 562 | 51509 | SH | DEFINED | |
| AOL TIME WARNER INC | COM | 00184A105 | 125724 | 11576815 | SH | DEFINED | 8 |
| AOL TIME WARNER INC | COM | 00184a105 | 10 | 950 | SH | DEFINED | 4 |
| AOL TIME WARNER INC | COM | 00184A105 | 776 | 71465 | SH | DEFINED | 1 |
| AOL TIME WARNER INC | COM | 00184A105 | 708 | 65161 | SH | DEFINED | 11 |
| AOL TIME WARNER INC | COM | 00184A105 | 12071 | 1111530 | SH | Defined | 12 |
| AOL TIME WARNER INC | COM | 00184A105 | 97 | 8900 | SH | DEFINED | 6 |
| AON CORP | COM | 037389103 | 18198 | 880000 | SH | Defined | 13 |
| AON CORP | COM | 037389103 | 730 | 35298 | SH | DEFINED | 11 |
| AON CORP | COM | 037389103 | 916 | 44285 | SH | Defined | 12 |
| AON CORP | COM | 037389103 | 2753 | 133100 | SH | DEFINED | 3 |
| AON CORP | COM | 037389103 | 3 | 140 | SH | DEFINED | 6 |
| AP PHARMA INC | COM | 00202j104 | 2 | 1580 | SH | DEFINED | 4 |
| APAC CUSTOMER SERVICES INC | COM | 00185E106 | 641 | 276344 | SH | DEFINED | 6 |
| APACHE CORP | COM | 037411105 | 28738 | 465469 | SH | DEFINED | 3 |
| APACHE CORP | COM | 037411105 | 231 | 3748 | SH | DEFINED | 1 |
| APACHE CORP | COM | 037411105 | 3998 | 64760 | SH | Defined | 12 |
| APACHE CORP | COM | 037411105 | 1391 | 22536 | SH | DEFINED | 6 |
| APACHE CORP | COM | 037411105 | 491 | 7959 | SH | DEFINED | 2 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 55 | 1500 | SH | DEFINED | 2 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 145 | 3979 | SH | Defined | 12 |
| APARTMENT INVT & MGMT CO | PFD CV P \$.01 | 03748R861 | 39 | 1573 | SH | Defined | 12 |
| APEX MORTGAGE CAPITAL | COM | 037564101 | 99 | 16500 | SH | Defined | 12 |
| APEX MUN FD INC | COM | 037580107 | 18 | 2300 | SH | Defined | 12 |
| APEX SILVER MINES LTD | ORD | G04074103 | 618 | 46145 | SH | Defined | 12 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 1619 | 196914 | SH | DEFINED | 6 |

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| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 1083 | 74310 | SH | Defined | 12 |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 61 | 4150 | SH | DEFINED | 11 |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 1 | 100 | SH | DEFINED | 6 |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 176 | 12100 | SH | DEFINED | 3 |
| APOLLO GROUP INC | COM UNV PHOENX | 037604204 | 17469 | 409590 | SH | DEFINED | 3 |
| APOLLO GROUP INC | COM UNV PHOENX | 037604204 | 4 | 100 | SH | Defined | 12 |
| APOLLO GROUP INC | CL A | 037604105 | 37 | 500 | SH | DEFINED | 14 |
| APOLLO GROUP INC | CL A | 037604105 | 641 | 12854 | SH | Defined | 12 |
| APOLLO GROUP INC | CL A | 037604105 | 55 | 1100 | SH | DEFINED | 4 |
| APPLE COMPUTER INC | COM | 037833100 | 1145 | 80971 | SH | Defined | 12 |
| APPLE COMPUTER INC | COM | 037833100 | 93 | 6600 | SH | DEFINED | 2 |
| APPLE COMPUTER INC | COM | 037833100 | 6 | 400 | SH | DEFINED | 6 |
| APPLE COMPUTER INC | COM | 037833100 | 189 | 13400 | SH | DEFINED | 5 |
| APPLE COMPUTER INC | COM | 037833100 | 39 | 2400 | SH | DEFINED | 14 |
| APPLEBEES INTL INC | COM | 037899101 | 28 | 1000 | SH | DEFINED | 2 |
| APPLEBEES INTL INC | COM | 037899101 | 141 | 5045 | SH | Defined | 12 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 13 | 800 | SH | DEFINED | 2 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 15 | 960 | SH | DEFINED | 11 |
| APPLERA CORP | COM CE GEN GRP | 038020202 | 65 | 7553 | SH | Defined | 12 |
| APPLERA CORP | COM CE GEN GRP | 038020202 | 2 | 200 | SH | DEFINED | 2 |
| APPLERA CORP | COM CE GEN GRP | 038020202 | 2345 | 272000 | SH | DEFINED | 6 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 81 | 5135 | SH | Defined | 12 |
| APPLICA INC | COM | 03815A106 | 6 | 1200 | SH | Defined | 12 |
| APPLIED DIGITAL SOLUTIONS | COM | 038188108 | 1 | 2400 | SH | Defined | 12 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 15 | 900 | SH | Defined | 12 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 443 | 26500 | SH | DEFINED | 3 |
| APPLIED INNOVATION INC | COM | 037916103 | 1 | 400 | SH | DEFINED | 2 |
| APPLIED MATLS INC | COM | 038222105 | 3453 | 274518 | SH | Defined | 12 |
| APPLIED MATLS INC | COM | 038222105 | 4144 | 329427 | SH | DEFINED | 2 |
| APPLIED MATLS INC | COM | 038222105 | 2145 | 170540 | SH | DEFINED | 3 |
| APPLIED MATLS INC | COM | 038222105 | 112 | 8895 | SH | DEFINED | 9 |
| APPLIED MATLS INC | COM | 038222105 | 351 | 27867 | SH | DEFINED | 11 |
| APPLIED MATLS INC | COM | 038222105 | 144 | 11450 | SH | DEFINED | 5 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 79 | 24100 | SH | DEFINED | 6 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 9 | 2700 | SH | Defined | 12 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 15 | 4500 | SH | DEFINED | 3 |
| APPLIED MOLECULAR EVOLUTION | COM | 03823E108 | 6 | 2200 | SH | DEFINED | 2 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 5993 | 256530 | SH | DEFINED | 3 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 235 | 10050 | SH | Defined | 12 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 47 | 2000 | SH | DEFINED | 11 |
| APT SATELLITE HOLDINGS LTD | SPONSORED ADR | 00203R105 | 34 | 21400 | SH | DEFINED | 2 |
| APTARGROUP INC | COM | 038336103 | 563 | 17400 | SH | DEFINED | 3 |
| APTARGROUP INC | COM | 038336103 | 249 | 7700 | SH | Defined | 12 |
| AQUACELL TECHNOLOGIES INC | COM | 03840N107 | 77 | 70000 | SH | Defined | 12 |
| AQUILA INC | COM | 03840P102 | 591 | 284160 | SH | Defined | 12 |
| ARADIGM CORP | COM | 038505103 | 1 | 525 | SH | DEFINED | 14 |
| ARADIGM CORP | COM | 038505103 | 2 | 1600 | SH | Defined | 12 |
| ARAMARK CORP | CL B | 038521100 | 9 | 400 | SH | Defined | 12 |
| ARBITRON INC | COM | 03875Q108 | 228 | 7194 | SH | Defined | 12 |
| ARBITRON INC | COM | 03875Q108 | 41 | 1282 | SH | DEFINED | 6 |
| ARCADIS N V | NY REGISTRY SH | 03923E107 | 155 | 22124 | SH | DEFINED | 6 |
| ARCH CHEMICALS INC | COM | 03937R102 | 9 | 493 | SH | Defined | 12 |
| ARCH CHEMICALS INC | COM | 03937R102 | 6874 | 367595 | SH | DEFINED | 6 |
| ARCH COAL INC | COM | 039380100 | 14273 | 750822 | SH | DEFINED | 6 |
| ARCH COAL INC | COM | 039380100 | 5 | 246 | SH | DEFINED | 4 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 18 | 1679 | SH | DEFINED | 6 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 26 | 2440 | SH | DEFINED | 2 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 78 | 7223 | SH | DEFINED | 9 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 22 | 2000 | SH | DEFINED | 11 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 542 | 50145 | SH | Defined | 12 |
| ARCHSTONE SMITH TR | COM | 039583109 | 1534 | 69840 | SH | Defined | 12 |
| ARCHSTONE SMITH TR | COM | 039583109 | 4 | 197 | SH | DEFINED | 11 |

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| ARCHSTONE SMITH TR | COM | 039583109 | 7 | 334 | SH | DEFINED | 7 |
| ARCTIC CAT INC | COM | 039670104 | 2404 | 154000 | SH | DEFINED | 6 |
| ARDEN RLTY INC | COM | 039793104 | 18 | 800 | SH | Defined | 12 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 0 | 6 | SH | Defined | 12 |
| ARGONAUT GROUP INC | COM | 040157109 | 30 | 3546 | SH | Defined | 12 |
| ARGOSY GAMING CO | COM | 040228108 | 4 | 200 | SH | Defined | 12 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 3 | 2300 | SH | Defined | 12 |
| ARIBA INC | COM | 04033V104 | 1544 | 547630 | SH | DEFINED | 3 |
| ARIBA INC | COM | 04033V104 | 10 | 3600 | SH | Defined | 12 |
| ARIBA INC | COM | 04033v104 | 1 | 200 | SH | DEFINED | 4 |
| ARISTOTLE CORP | COM NEW | 040448201 | 6 | 1530 | SH | Defined | 12 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 3 | 100 | SH | Defined | 12 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 3971 | 156200 | SH | DEFINED | 3 |
| ARMOR HOLDINGS INC | COM | 042260109 | 169 | 16900 | SH | DEFINED | 5 |
| ARQULE INC | COM | 04269E107 | 21 | 8900 | SH | Defined | 12 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 22 | 5100 | SH | Defined | 12 |
| ARRIS GROUP INC | COM | 04269Q100 | 1 | 350 | SH | Defined | 12 |
| ARROW ELECTRS INC | COM | 042735100 | 173 | 11800 | SH | DEFINED | 5 |
| ARROW ELECTRS INC | COM | 042735100 | 169 | 11500 | SH | Defined | 12 |
| ARROW ELECTRS INC | COM | 042735100 | 179 | 12200 | SH | DEFINED | 3 |
| ARROW ELECTRS INC | COM | 042735100 | 3 | 210 | SH | DEFINED | 6 |
| ARROW FINL CORP | COM | 042744102 | 319 | 11132 | SH | DEFINED | 6 |
| ARTISAN COMPONENTS INC | COM | 042923102 | 12393 | 766850 | SH | DEFINED | 3 |
| ARTISOFT INC | COM | 04314L106 | 1 | 1625 | SH | Defined | 12 |
| ARTISTDIRECT INC | COM NEW | 04315D400 | 0 | 3 | SH | Defined | 12 |
| ARVINMERITOR INC | COM | 043353101 | 4 | 300 | SH | DEFINED | 11 |
| ARVINMERITOR INC | COM | 043353101 | 21184 | 1514240 | SH | DEFINED | 6 |
| ARVINMERITOR INC | COM | 043353101 | 14 | 979 | SH | Defined | 12 |
| ASA LTD | COM | 002050102 | 573 | 16525 | SH | Defined | 12 |
| ASBURY AUTOMOTIVE GROUP INC | COM | 043436104 | 1280 | 160000 | SH | DEFINED | 6 |
| ASCENTIAL SOFTWARE CORP | COM | 04362P108 | 7 | 2573 | SH | Defined | 12 |
| ASCENTIAL SOFTWARE CORP | COM | 04362P108 | 57 | 20200 | SH | DEFINED | 6 |
| ASE TEST LTD | ORD | Y02516105 | 11533 | 3661325 | SH | DEFINED | 3 |
| ASHLAND INC | COM | 044204105 | 61 | 2060 | SH | Defined | 12 |
| ASHLAND INC | COM | 044204105 | 4 | 150 | SH | DEFINED | 6 |
| ASHLAND INC | COM | 044204105 | 30 | 1000 | SH | DEFINED | 4 |
| ASIA PAC FD INC | COM | 044901106 | 31 | 3785 | SH | Defined | 12 |
| ASM INTL N V | COM | N07045102 | 5 | 500 | SH | Defined | 12 |
| ASML HLDG NV | N Y SHS | N07059111 | 4 | 643 | SH | Defined | 12 |
| ASPECT COMMUNICATIONS CORP | COM | 04523Q102 | 10 | 3102 | SH | Defined | 12 |
| ASPECT MED SYS INC | COM | 045235108 | 2 | 500 | SH | Defined | 12 |
| ASSOCIATED BANC CORP | COM | 045487105 | 5 | 154 | SH | DEFINED | 6 |
| ASSOCIATED BANC CORP | COM | 045487105 | 191 | 5917 | SH | Defined | 12 |
| ASSOCIATED ESTATES RLTY CORP | COM | 045604105 | 39 | 7100 | SH | Defined | 12 |
| ASSOCIATED ESTATES RLTY CORP | COM | 045604105 | 8 | 1500 | SH | DEFINED | 11 |
| ASTORIA FINL CORP | COM | 046265104 | 218 | 9390 | SH | DEFINED | 3 |
| ASTORIA FINL CORP | COM | 046265104 | 23 | 1000 | SH | DEFINED | 2 |
| ASTORIA FINL CORP | COM | 046265104 | 9 | 400 | SH | DEFINED | 11 |
| ASTORIA FINL CORP | COM | 046265104 | 4 | 190 | SH | DEFINED | 6 |
| ASTORIA FINL CORP | COM | 046265104 | 1 | 60 | SH | Defined | 12 |
| ASTORIA FINL CORP | COM | 046265104 | 171 | 5000 | SH | DEFINED | 14 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 27 | 798 | SH | DEFINED | 11 |
| ASTRONICS CORP | COM | 046433108 | 255 | 69700 | SH | DEFINED | 6 |
| ASTROPOWER INC | COM | 04644A101 | 55 | 13050 | SH | Defined | 12 |
| AT & T LATIN AMER CORP | COM | 04649A106 | 0 | 330 | SH | Defined | 12 |
| AT&T CORP | COM NEW | 001957505 | 1949 | 120293 | SH | DEFINED | 6 |
| AT&T CORP | COM NEW | 001957505 | 55 | 2323 | SH | DEFINED | 14 |
| AT&T CORP | COM NEW | 001957505 | 36 | 2210 | SH | DEFINED | 11 |
| AT&T CORP | COM NEW | 001957505 | 1155 | 71292 | SH | Defined | 12 |
| AT&T CORP | COM NEW | 001957505 | 648 | 39984 | SH | DEFINED | 2 |
| AT&T CORP | COM NEW | 001957505 | 0 | 20 | SH | DEFINED | 7 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 22 | 3341 | SH | DEFINED | 11 |

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| AT&T WIRELESS SVCS INC | COM | 00209A106 | 1 | 64 | SH | DEFINED | 14 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 33 | 5000 | SH | DEFINED | |
| AT&T WIRELESS SVCS INC | COM | 00209a106 | 7063 | 1070162 | SH | DEFINED | 4 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 0 | 32 | SH | DEFINED | 7 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 1121 | 169846 | SH | Defined | 12 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 674 | 102056 | SH | DEFINED | 5 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 398 | 60283 | SH | DEFINED | 2 |
| ATC HEALTHCARE INC | CL A | 00209C102 | 7 | 9000 | SH | Defined | 12 |
| ATHEROGENICS INC | COM | 047439104 | 66 | 7000 | SH | Defined | 12 |
| ATI TECHNOLOGIES INC | COM | 001941103 | 373 | 72600 | SH | DEFINED | 3 |
| ATI TECHNOLOGIES INC | COM | 001941103 | 12 | 2250 | SH | Defined | 12 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 4002 | 644400 | SH | DEFINED | 6 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 1 | 210 | SH | Defined | 12 |
| ATLANTIC LIBERTY FINL CORP | COM | 048668107 | 6 | 400 | SH | Defined | 12 |
| ATLANTIC RLTY TR | SH BEN INT | 048798102 | 10 | 1000 | SH | Defined | 12 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM | 049164106 | 0 | 300 | SH | Defined | 12 |
| ATLAS PIPELINE PARTNERS LP | UNIT L P INT | 049392103 | 20 | 730 | SH | Defined | 12 |
| ATMEL CORP | SDCV | 5/2 049513AE4 | 185 | 6000 | SH | Defined | 12 |
| ATMEL CORP | COM | 049513104 | 56 | 34692 | SH | Defined | 12 |
| ATMOS ENERGY CORP | COM | 049560105 | 3617 | 170120 | SH | DEFINED | 3 |
| ATMOS ENERGY CORP | COM | 049560105 | 312 | 14692 | SH | Defined | 12 |
| ATMOS ENERGY CORP | COM | 049560105 | 65 | 3064 | SH | DEFINED | 2 |
| ATRION CORP | COM | 049904105 | 21 | 920 | SH | Defined | 12 |
| ATWOOD OCEANICS INC | COM | 050095108 | 5 | 200 | SH | DEFINED | 11 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 826 | 146200 | SH | DEFINED | 3 |
| AUDIOVOX CORP | CL A | 050757103 | 49 | 6650 | SH | Defined | 12 |
| AUDIOVOX CORP | CL A | 050757103 | 920 | 124800 | SH | DEFINED | 3 |
| AURORA FOODS INC | COM | 05164B106 | 1 | 2813 | SH | Defined | 12 |
| AUTHENTIDATE HLDG CORP | COM | 052666104 | 2 | 1000 | SH | Defined | 12 |
| AUTOBYTEL INC | COM | 05275N106 | 0 | 100 | SH | Defined | 12 |
| AUTODESK INC | COM | 052769106 | 1474 | 96600 | SH | DEFINED | 6 |
| AUTODESK INC | COM | 052769106 | 575 | 37673 | SH | Defined | 12 |
| AUTODESK INC | COM | 052769106 | 50 | 3300 | SH | DEFINED | 11 |
| AUTOLIV INC | COM | 052800109 | 12 | 613 | SH | DEFINED | 2 |
| AUTOLIV INC | COM | 052800109 | 16 | 818 | SH | DEFINED | 11 |
| AUTOLIV INC | COM | 052800109 | 8439 | 422580 | SH | DEFINED | 3 |
| AUTOLIV INC | COM | 052800109 | 8 | 402 | SH | Defined | 12 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 626 | 20340 | SH | DEFINED | 11 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 5319 | 172760 | SH | DEFINED | 4 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 16402 | 532708 | SH | DEFINED | 1 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 11586 | 376279 | SH | DEFINED | 2 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 1102 | 35797 | SH | DEFINED | 5 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 7741 | 251406 | SH | DEFINED | 3 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 8104 | 263190 | SH | Defined | 12 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 470 | 14817 | SH | DEFINED | 9 |
| AUTONATION INC | COM | 05329W102 | 3032 | 237790 | SH | DEFINED | 3 |
| AUTONATION INC | COM | 05329W102 | 2 | 150 | SH | DEFINED | 6 |
| AUTOZONE INC | COM | 053332102 | 7696 | 112000 | SH | DEFINED | 3 |
| AUTOZONE INC | COM | 053332102 | 2532 | 36850 | SH | Defined | 12 |
| AUTOZONE INC | COM | 053332102 | 48 | 700 | SH | DEFINED | 4 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 465 | 12590 | SH | DEFINED | 5 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 13 | 350 | SH | DEFINED | 2 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 169 | 4569 | SH | Defined | 12 |
| AVANEX CORP | COM | 05348W109 | 0 | 100 | SH | DEFINED | 2 |
| AVANEX CORP | COM | 05348W109 | 15 | 18650 | SH | Defined | 12 |
| AVANIR PHARMACEUTICALS | CL A | 05348P104 | 1 | 1000 | SH | Defined | 12 |
| AVANT IMMUNOTHERAPEUTICS INC | COM | 053491106 | 1 | 1075 | SH | Defined | 12 |
| AVATAR HLDGS INC | COM | 053494100 | 79 | 3100 | SH | Defined | 12 |
| AVAYA INC | COM | 053499109 | 1 | 283 | SH | DEFINED | 2 |
| AVAYA INC | COM | 053499109 | 0 | 33 | SH | DEFINED | 7 |
| AVAYA INC | COM | 053499109 | 62 | 30485 | SH | Defined | 12 |
| AVENTIS | SPONSORED ADR | 053561106 | 249 | 5630 | SH | DEFINED | 2 |

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| AVERY DENNISON CORP | COM | 053611109 | 533 | 9081 | SH | Defined | 12 |
| AVERY DENNISON CORP | COM | 053611109 | 47 | 800 | SH | DEFINED | 2 |
| AVERY DENNISON CORP | COM | 053611109 | 111 | 1897 | SH | DEFINED | 11 |
| AVIALL INC NEW | COM | 05366B102 | 1235 | 159600 | SH | DEFINED | 6 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 1070 | 48200 | SH | DEFINED | 3 |
| AVISTA CORP | COM | 05379B107 | 525 | 49600 | SH | DEFINED | 6 |
| AVISTA CORP | COM | 05379B107 | 541 | 51050 | SH | DEFINED | 3 |
| AVISTA CORP | COM | 05379B107 | 27 | 2521 | SH | Defined | 12 |
| AVITAR INC NEW | COM | 053801106 | 4 | 21500 | SH | Defined | 12 |
| AVITAR INC NEW | COM | 053801106 | 4 | 20000 | SH | DEFINED | 5 |
| AVNET INC | COM | 053807103 | 121 | 11575 | SH | DEFINED | 5 |
| AVNET INC | COM | 053807103 | 3 | 240 | SH | DEFINED | 6 |
| AVNET INC | COM | 053807103 | 27 | 2550 | SH | Defined | 12 |
| AVNET INC | COM | 053807103 | 5283 | 504150 | SH | DEFINED | 3 |
| AVOCENT CORP | COM | 053893103 | 26180 | 1121695 | SH | DEFINED | 3 |
| AVOCENT CORP | COM | 053893103 | 288 | 12334 | SH | Defined | 12 |
| AVON PRODS INC | COM | 054303102 | 63 | 1100 | SH | DEFINED | 2 |
| AVON PRODS INC | COM | 054303102 | 1900 | 33310 | SH | Defined | 12 |
| AVON PRODS INC | COM | 054303102 | 1712 | 30000 | SH | Defined | 10 |
| AVON PRODS INC | COM | 054303102 | 258 | 4517 | SH | DEFINED | 11 |
| AVX CORP NEW | COM | 002444107 | 20 | 2200 | SH | DEFINED | 2 |
| AVX CORP NEW | COM | 002444107 | 29 | 3175 | SH | Defined | 12 |
| AVX CORP NEW | COM | 002444107 | 1 | 150 | SH | DEFINED | 6 |
| AWARE INC MASS | COM | 05453N100 | 0 | 200 | SH | Defined | 12 |
| AXA | SPONSORED ADR | 054536107 | 3226 | 273628 | SH | DEFINED | 6 |
| AXA | SPONSORED ADR | 054536107 | 3 | 236 | SH | DEFINED | 11 |
| AXA | SPONSORED ADR | 054536107 | 450 | 38166 | SH | DEFINED | 2 |
| AXCAN PHARMA INC | COM | 054923107 | 8 | 775 | SH | Defined | 12 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 9 | 1965 | SH | Defined | 12 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 13 | 2827 | SH | DEFINED | 2 |
| AXEDA SYSTEMS INC | COM | 054959101 | 1 | 1901 | SH | Defined | 12 |
| AXSYS TECHNOLOGIES INC | COM | 054615109 | 2 | 300 | SH | Defined | 12 |
| AZTAR CORP | COM | 054802103 | 24729 | 1841301 | SH | DEFINED | 6 |
| AZZ INC | COM | 002474104 | 655 | 78000 | SH | DEFINED | 6 |
| B A S F A G | SPONSORED ADR | 055262505 | 1550 | 41478 | SH | DEFINED | 6 |
| B2B INTERNET HOLDRS TR | DEPOSTRY RCPT | 056033103 | 1 | 300 | SH | Defined | 12 |
| BACK YD BURGERS INC | COM | 05635W101 | 5 | 1000 | SH | DEFINED | 2 |
| BACK YD BURGERS INC | COM | 05635W101 | 24 | 5330 | SH | Defined | 12 |
| BAIRNCO CORP | COM | 057097107 | 486 | 95300 | SH | DEFINED | 6 |
| BAKER HUGHES INC | COM | 057224107 | 30 | 1000 | SH | DEFINED | 11 |
| BAKER HUGHES INC | COM | 057224107 | 1129 | 37712 | SH | Defined | 12 |
| BAKER MICHAEL CORP | COM | 057149106 | 51 | 5875 | SH | Defined | 12 |
| BAKER MICHAEL CORP | COM | 057149106 | 809 | 93800 | SH | DEFINED | 6 |
| BALDOR ELEC CO | COM | 057741100 | 80 | 3750 | SH | Defined | 12 |
| BALL CORP | COM | 058498106 | 89 | 1600 | SH | DEFINED | 4 |
| BALL CORP | COM | 058498106 | 299 | 5360 | SH | Defined | 12 |
| BALL CORP | COM | 058498106 | 9033 | 162180 | SH | DEFINED | 6 |
| BALLARD PWR SYS INC | COM | 05858H104 | 3 | 350 | SH | DEFINED | 11 |
| BALLARD PWR SYS INC | COM | 05858H104 | 69 | 7350 | SH | Defined | 12 |
| BALLY TOTAL FITNESS HLDG COR | COM | 05873K108 | 0 | 50 | SH | Defined | 12 |
| BALLY TOTAL FITNESS HLDG COR | COM | 05873K108 | 2912 | 574400 | SH | DEFINED | 6 |
| BALTEK CORP | COM | 058822107 | 145 | 9600 | SH | DEFINED | 6 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 405 | 48650 | SH | DEFINED | 6 |
| BANCORP RHODE ISLAND INC | COM | 059690107 | 645 | 29050 | SH | DEFINED | 7 |
| BANCORP RHODE ISLAND INC | COM | 059690107 | 33 | 1500 | SH | DEFINED | 11 |
| BANCORPSOUTH INC | COM | 059692103 | 14229 | 773330 | SH | DEFINED | 3 |
| BANCORPSOUTH INC | COM | 059692103 | 175 | 9500 | SH | Defined | 12 |
| BANDAG INC | COM | 059815100 | 2 | 75 | SH | Defined | 12 |
| BANDAG INC | COM | 059815100 | 6693 | 209870 | SH | DEFINED | 3 |
| BANDAG INC | CL A | 059815308 | 1549 | 51400 | SH | DEFINED | 6 |
| BANK HAWAII CORP | COM | 062540109 | 82 | 2653 | SH | Defined | 12 |
| BANK HAWAII CORP | COM | 062540109 | 5090 | 165270 | SH | DEFINED | 6 |

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| BANK HAWAII CORP | COM | 062540109 | 4665 | 151470 | SH | DEFINED | 3 |
| BANK NEW YORK INC | COM | 064057102 | 243 | 11850 | SH | DEFINED | 5 |
| BANK NEW YORK INC | COM | 064057102 | 1 | 60 | SH | DEFINED | 6 |
| BANK NEW YORK INC | COM | 064057102 | 769 | 37500 | SH | DEFINED | 3 |
| BANK NEW YORK INC | COM | 064057102 | 199 | 9725 | SH | DEFINED | 4 |
| BANK NEW YORK INC | COM | 064057102 | 1499 | 66557 | SH | DEFINED | 9 |
| BANK NEW YORK INC | COM | 064057102 | 879 | 42894 | SH | Defined | 12 |
| BANK NEW YORK INC | COM | 064057102 | 207 | 10108 | SH | DEFINED | 2 |
| BANK NEW YORK INC | COM | 064057102 | 359 | 17500 | SH | DEFINED | 1 |
| BANK NEW YORK INC | COM | 064057102 | 198 | 9650 | SH | DEFINED | 11 |
| BANK NOVA SCOTIA HALIFAX | COM | 064149107 | 7 | 200 | SH | Defined | 12 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 437 | 6534 | SH | DEFINED | 1 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 557 | 5675 | SH | DEFINED | 14 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 166 | 2484 | SH | DEFINED | 9 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 37200 | 556552 | SH | DEFINED | 3 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 2273 | 34003 | SH | DEFINED | 5 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 982 | 14695 | SH | DEFINED | 11 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 223 | 3340 | SH | DEFINED | 7 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 44258 | 662141 | SH | DEFINED | 6 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 12579 | 188200 | SH | Defined | 10 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 8 | 120 | SH | DEFINED | 4 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 18554 | 277588 | SH | Defined | 12 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 723 | 10818 | SH | DEFINED | 2 |
| BANK OF BERMUDA LTD | SHS | G07644100 | 18 | 538 | SH | DEFINED | 2 |
| BANK OF GRANITE CORP | COM | 062401104 | 38 | 2282 | SH | Defined | 12 |
| BANK OF THE OZARKS INC | COM | 063904106 | 585 | 21010 | SH | DEFINED | 3 |
| BANK ONE CORP | COM | 06423A103 | 372287 | 10753525 | SH | Defined | 10 |
| BANK ONE CORP | COM | 06423A103 | 205698 | 5941595 | SH | DEFINED | 8 |
| BANK ONE CORP | COM | 06423A103 | 878 | 24884 | SH | DEFINED | |
| BANK ONE CORP | COM | 06423A103 | 256 | 7386 | SH | DEFINED | 2 |
| BANK ONE CORP | COM | 06423A103 | 10634 | 307170 | SH | DEFINED | 3 |
| BANK ONE CORP | COM | 06423A103 | 8544 | 246802 | SH | Defined | 12 |
| BANK ONE CORP | COM | 06423A103 | 4771 | 137800 | SH | DEFINED | 6 |
| BANK ONE CORP | COM | 06423A103 | 23 | 654 | SH | DEFINED | 9 |
| BANK ONE CORP | COM | 06423a103 | 17 | 500 | SH | DEFINED | 4 |
| BANK ONE CORP | COM | 06423A103 | 976 | 19500 | SH | DEFINED | 14 |
| BANK ONE CORP | COM | 06423A103 | 1134 | 32748 | SH | DEFINED | 11 |
| BANK UTD CORP LITIGATN CONT | RIGHT 99/99/9999 | 065416117 | 0 | 500 | SH | Defined | 12 |
| BANKATLANTIC BANCORP | CL A | 065908501 | 15 | 1500 | SH | Defined | 12 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 1028 | 47141 | SH | DEFINED | 8 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 20 | 900 | SH | DEFINED | 14 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 54 | 2490 | SH | DEFINED | 11 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 1153 | 52861 | SH | Defined | 12 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 5299 | 242975 | SH | DEFINED | 7 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 10024 | 459610 | SH | DEFINED | 3 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 6 | 290 | SH | DEFINED | 6 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 34896 | 1600000 | SH | Defined | 10 |
| BANNER CORP | COM | 06652V109 | 1298 | 81562 | SH | DEFINED | 6 |
| BANTA CORP | COM | 066821109 | 12924 | 438395 | SH | DEFINED | 3 |
| BARD C R INC | COM | 067383109 | 1220 | 19343 | SH | Defined | 12 |
| BARD C R INC | COM | 067383109 | 6313 | 100110 | SH | DEFINED | 3 |
| BARNES & NOBLE INC | COM | 067774109 | 1034 | 54450 | SH | Defined | 12 |
| BARNES & NOBLE INC | COM | 067774109 | 15138 | 797145 | SH | DEFINED | 6 |
| BARNES GROUP INC | COM | 067806109 | 38 | 1800 | SH | DEFINED | 11 |
| BARPOINT COM INC | COM | 068296102 | 1 | 7300 | SH | Defined | 12 |
| BARR LABS INC | COM | 068306109 | 532 | 9338 | SH | Defined | 12 |
| BARRA INC | COM | 068313105 | 4 | 150 | SH | Defined | 12 |
| BARRA INC | COM | 068313105 | 3691 | 124310 | SH | DEFINED | 6 |
| BARRICK GOLD CORP | COM | 067901108 | 60 | 3863 | SH | DEFINED | 11 |
| BARRICK GOLD CORP | COM | 067901108 | 1184 | 76061 | SH | Defined | 12 |
| BARRY R G CORP OHIO | COM | 068798107 | 3 | 1312 | SH | Defined | 12 |
| BAUSCH & LOMB INC | COM | 071707103 | 963 | 28902 | SH | DEFINED | 9 |

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| BAUSCH & LOMB INC | COM | 071707103 | 57 | 1723 | SH | Defined | 12 |
| BAUSCH & LOMB INC | COM | 071707103 | 2683 | 81570 | SH | DEFINED | 3 |
| BAUSCH & LOMB INC | COM | 071707103 | 137 | 4170 | SH | DEFINED | 2 |
| BAUSCH & LOMB INC | COM | 071707103 | 4 | 110 | SH | DEFINED | 6 |
| BAXTER INTL INC | COM | 071813109 | 270 | 14506 | SH | DEFINED | 11 |
| BAXTER INTL INC | CORP UNITS 7% | 071813406 | 4525 | 80000 | SH | DEFINED | 14 |
| BAXTER INTL INC | COM | 071813109 | 4256 | 155400 | SH | DEFINED | 14 |
| BAXTER INTL INC | COM | 071813109 | 4247 | 227855 | SH | DEFINED | 2 |
| BAXTER INTL INC | COM | 071813109 | 2112 | 113302 | SH | DEFINED | 5 |
| BAXTER INTL INC | COM | 071813109 | 2894 | 155260 | SH | Defined | 12 |
| BAXTER INTL INC | COM | 071813109 | 12 | 643.56 | SH | DEFINED | 4 |
| BAXTER INTL INC | COM | 071813109 | 62561 | 3356300 | SH | DEFINED | 8 |
| BAXTER INTL INC | COM | 071813109 | 109072 | 5851500 | SH | Defined | 10 |
| BAY VIEW CAP CORP DEL | COM | 07262L101 | 978 | 179400 | SH | Defined | 12 |
| BAYCORP HLDGS CORP | COM | 072728108 | 67 | 5083 | SH | DEFINED | 6 |
| BAYER A G | SPONSORED ADR | 072730302 | 103 | 7570 | SH | DEFINED | 2 |
| BB&T CORP | COM | 054937107 | 1399 | 44506 | SH | DEFINED | 2 |
| BB&T CORP | COM | 054937107 | 172 | 5469 | SH | DEFINED | 11 |
| BB&T CORP | COM | 054937107 | 10623 | 338004 | SH | Defined | 12 |
| BB&T CORP | COM | 054937107 | 47 | 1500 | SH | DEFINED | 7 |
| BB&T CORP | COM | 054937107 | 2 | 50 | SH | DEFINED | 6 |
| BCE INC | COM | 05534B109 | 730 | 39850 | SH | DEFINED | 6 |
| BCE INC | COM | 05534B109 | 39 | 2141 | SH | Defined | 12 |
| BCE INC | COM | 05534B109 | 391 | 21325 | SH | DEFINED | 2 |
| BCSB BANKCORP INC | COM | 054948104 | 7 | 500 | SH | Defined | 12 |
| BE AEROSPACE INC | COM | 073302101 | 1 | 375 | SH | Defined | 12 |
| BEA SYS INC | COM | 073325102 | 174 | 17059 | SH | Defined | 12 |
| BEACON POWER CORP | COM | 073677106 | 0 | 347 | SH | Defined | 12 |
| BEAR STEARNS COS INC | COM | 073902108 | 36 | 500 | SH | DEFINED | 14 |
| BEAR STEARNS COS INC | COM | 073902108 | 31 | 471 | SH | DEFINED | 11 |
| BEAR STEARNS COS INC | COM | 073902108 | 13120 | 200000 | SH | DEFINED | 6 |
| BEAR STEARNS COS INC | COM | 073902108 | 651 | 9923 | SH | Defined | 12 |
| BEAR STEARNS COS INC | COM | 073902108 | 392 | 5975 | SH | DEFINED | 2 |
| BEAR STEARNS COS INC | COM | 073902108 | 657 | 10011 | SH | DEFINED | 5 |
| BEARINGPOINT INC | COM | 074002106 | 2259 | 354614 | SH | DEFINED | 6 |
| BEARINGPOINT INC | COM | 074002106 | 204 | 32075 | SH | Defined | 12 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 766 | 13030 | SH | DEFINED | 3 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 2906 | 49421 | SH | DEFINED | 6 |
| BECKMAN COULTER INC | COM | 075811109 | 5518 | 162150 | SH | DEFINED | 6 |
| BECKMAN COULTER INC | COM | 075811109 | 1688 | 49593 | SH | Defined | 12 |
| BECKMAN COULTER INC | COM | 075811109 | 2825 | 83010 | SH | DEFINED | 3 |
| BECKMAN COULTER INC | COM | 075811109 | 129 | 3805 | SH | DEFINED | 11 |
| BECTON DICKINSON & CO | COM | 075887109 | 78 | 2275 | SH | DEFINED | 11 |
| BECTON DICKINSON & CO | COM | 075887109 | 534 | 15500 | SH | DEFINED | 6 |
| BECTON DICKINSON & CO | COM | 075887109 | 610 | 17700 | SH | DEFINED | 5 |
| BECTON DICKINSON & CO | COM | 075887109 | 2792 | 81082 | SH | Defined | 12 |
| BECTON DICKINSON & CO | COM | 075887109 | 34 | 1000 | SH | DEFINED | 2 |
| BECTON DICKINSON & CO | COM | 075887109 | 1922 | 55800 | SH | DEFINED | 3 |
| BED BATH & BEYOND INC | COM | 075896100 | 5 | 135 | SH | DEFINED | 11 |
| BED BATH & BEYOND INC | COM | 075896100 | 20 | 400 | SH | DEFINED | 14 |
| BED BATH & BEYOND INC | COM | 075896100 | 10 | 300 | SH | DEFINED | 2 |
| BED BATH & BEYOND INC | COM | 075896100 | 704 | 20387 | SH | Defined | 12 |
| BED BATH & BEYOND INC | COM | 075896100 | 37 | 1076 | SH | DEFINED | 4 |
| BED BATH & BEYOND INC | COM | 075896100 | 17 | 500 | SH | DEFINED | 7 |
| BEDFORD BANCSHARES INC | COM | 076014109 | 26 | 1134 | SH | Defined | 12 |
| BEDFORD PPTY INVS INC | COM PAR \$0.02 | 076446301 | 1976 | 73743 | SH | DEFINED | 9 |
| BEDFORD PPTY INVS INC | COM PAR \$0.02 | 076446301 | 18609 | 711900 | SH | DEFINED | 3 |
| BEI TECHNOLOGIES INC | COM | 05538P104 | 5 | 465 | SH | DEFINED | 11 |
| BEL FUSE INC | CL B | 077347300 | 7 | 350 | SH | Defined | 12 |
| BELLSOUTH CORP | COM | 079860102 | 159 | 5000 | SH | DEFINED | 14 |
| BELLSOUTH CORP | COM | 079860102 | 12 | 540 | SH | DEFINED | 7 |
| BELLSOUTH CORP | COM | 079860102 | 390 | 18010 | SH | DEFINED | 5 |

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| BELLSOUTH CORP | COM | 079860102 | 160 | 7381 | SH | DEFINED | 9 |
| BELLSOUTH CORP | COM | 079860102 | 611 | 28210 | SH | DEFINED | 6 |
| BELLSOUTH CORP | COM | 079860102 | 412 | 19032 | SH | DEFINED | 11 |
| BELLSOUTH CORP | COM | 079860102 | 478 | 22062 | SH | DEFINED | 1 |
| BELLSOUTH CORP | COM | 079860102 | 14575 | 672598 | SH | DEFINED | 3 |
| BELLSOUTH CORP | COM | 079860102 | 6322 | 291749 | SH | Defined | 12 |
| BELLSOUTH CORP | COM | 079860102 | 2049 | 94536 | SH | DEFINED | 2 |
| BELMONT BANCORP | COM | 080162100 | 23 | 4353 | SH | Defined | 12 |
| BELMONT BANCORP | COM | 080162100 | 23 | 4353 | SH | DEFINED | 11 |
| BELO CORP | COM SER A | 080555105 | 32 | 1600 | SH | DEFINED | 14 |
| BELO CORP | COM SER A | 080555105 | 279 | 13770 | SH | DEFINED | 3 |
| BELO CORP | COM SER A | 080555105 | 559 | 27588 | SH | Defined | 12 |
| BELO CORP | COM SER A | 080555105 | 1804 | 89060 | SH | DEFINED | 2 |
| BELO CORP | COM SER A | 080555105 | 5 | 230 | SH | DEFINED | 6 |
| BEMA GOLD CORP | COM | 08135F107 | 2 | 2000 | SH | Defined | 12 |
| BEMIS INC | COM | 081437105 | 767 | 18239 | SH | DEFINED | 5 |
| BEMIS INC | COM | 081437105 | 617 | 14669 | SH | Defined | 12 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 20207 | 713270 | SH | DEFINED | 3 |
| BENETTON GROUP SPA | ADR NEW | 081795403 | 21 | 1460 | SH | DEFINED | 6 |
| BENIHANA INC | CL A | 082047200 | 696 | 67530 | SH | DEFINED | 6 |
| BERKLEY W R CORP | COM | 084423102 | 97 | 2275 | SH | Defined | 12 |
| BERKLEY W R CORP | COM | 084423102 | 257 | 6000 | SH | DEFINED | 3 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 2233 | 35 | SH | Defined | 12 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 953 | 446 | SH | DEFINED | 2 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 12213 | 5715 | SH | Defined | 12 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 11230 | 5255 | SH | DEFINED | 6 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 1913 | 895 | SH | DEFINED | 4 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 33181 | 15527 | SH | DEFINED | 8 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 472 | 221 | SH | DEFINED | 1 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 319 | 5 | SH | DEFINED | 5 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 2763 | 1293 | SH | DEFINED | 5 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 3573 | 56 | SH | DEFINED | 11 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 25392 | 398 | SH | DEFINED | 2 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 442 | 207 | SH | DEFINED | 11 |
| BEST BUY INC | COM | 086516101 | 5 | 180 | SH | DEFINED | 2 |
| BEST BUY INC | COM | 086516101 | 4953 | 125000 | SH | DEFINED | 14 |
| BEST BUY INC | COM | 086516101 | 3704 | 137355 | SH | Defined | 12 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 149 | 74887 | SH | DEFINED | 9 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 9 | 4600 | SH | Defined | 12 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 3366 | 1666500 | SH | DEFINED | 6 |
| BG PLC | ADR FIN INST N | 055434203 | 338 | 17527 | SH | DEFINED | 6 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 3895 | 350914 | SH | DEFINED | 6 |
| BIG LOTS INC | COM | 089302103 | 1231 | 109416 | SH | DEFINED | 8 |
| BIG LOTS INC | COM | 089302103 | 2 | 200 | SH | DEFINED | 2 |
| BIG LOTS INC | COM | 089302103 | 1 | 56 | SH | Defined | 12 |
| BIG LOTS INC | COM | 089302103 | 37969 | 3375000 | SH | Defined | 10 |
| BINDVIEW DEV CORP | COM | 090327107 | 4 | 3000 | SH | Defined | 12 |
| BIO RAD LABS INC | CL A | 090572207 | 50 | 1400 | SH | Defined | 12 |
| BIO RAD LABS INC | CL A | 090572207 | 593 | 16580 | SH | DEFINED | 3 |
| BIO TECHNOLOGY GEN CORP | COM | 090578105 | 2 | 700 | SH | Defined | 12 |
| BIOGEN INC | COM | 090597105 | 869 | 24869 | SH | DEFINED | 9 |
| BIOGEN INC | COM | 090597105 | 721 | 24056 | SH | Defined | 12 |
| BIOGEN INC | COM | 090597105 | 6 | 200 | SH | DEFINED | 2 |
| BIOJECT MED TECH INC | COM NEW | 09059T206 | 10 | 2600 | SH | Defined | 12 |
| BIOMET INC | COM | 090613100 | 12784 | 417098 | SH | DEFINED | 2 |
| BIOMET INC | COM | 090613100 | 5400 | 176175 | SH | DEFINED | 7 |
| BIOMET INC | COM | 090613100 | 4313 | 140714 | SH | Defined | 12 |
| BIOMET INC | COM | 090613100 | 913 | 29775 | SH | DEFINED | 5 |
| BIOMET INC | COM | 090613100 | 93 | 3037 | SH | DEFINED | 11 |
| BIOMIRA INC | COM | 09161R106 | 2 | 1800 | SH | Defined | 12 |
| BIOPURE CORP | CL A | 09065H105 | 12 | 3700 | SH | Defined | 12 |
| BIORELIANCE CORP | COM | 090951104 | 1 | 70 | SH | DEFINED | 2 |

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| BIORELIANCE CORP | COM | 090951104 | 3 | 140 | SH | Defined | 12 |
| BIOSITE INC | COM | 090945106 | 468 | 12180 | SH | DEFINED | 3 |
| BIOSOURCE INTL INC | COM | 09066H104 | 15 | 2500 | SH | Defined | 12 |
| BIOSPHERE MEDICAL INC | COM | 09066V103 | 1 | 300 | SH | Defined | 12 |
| BIOTECH HOLDERS TR | DEPOSTRY RCPTS | 09067D201 | 280 | 3000 | SH | DEFINED | 2 |
| BIOTECH HOLDERS TR | DEPOSTRY RCPTS | 09067D201 | 364 | 3900 | SH | Defined | 12 |
| BIOTIME INC | COM | 09066L105 | 3 | 2100 | SH | Defined | 12 |
| BIOVAIL CORP | COM | 09067J109 | 148 | 3700 | SH | DEFINED | 6 |
| BIOVAIL CORP | COM | 09067J109 | 64 | 1608 | SH | Defined | 12 |
| BISYS GROUP INC | COM | 055472104 | 1 | 60 | SH | DEFINED | 6 |
| BISYS GROUP INC | COM | 055472104 | 293 | 17925 | SH | Defined | 12 |
| BJ SVCS CO | COM | 055482103 | 997 | 29000 | SH | Defined | 12 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 3703 | 327700 | SH | DEFINED | 8 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 593 | 52505 | SH | DEFINED | 5 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 490 | 43378 | SH | Defined | 12 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 3 | 300 | SH | DEFINED | 11 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 23390 | 2069860 | SH | DEFINED | 6 |
| BLACK & DECKER CORP | COM | 091797100 | 2007 | 57572 | SH | DEFINED | 2 |
| BLACK & DECKER CORP | COM | 091797100 | 3351 | 96135 | SH | Defined | 12 |
| BLACK & DECKER CORP | COM | 091797100 | 1071 | 28977 | SH | DEFINED | 9 |
| BLACK & DECKER CORP | COM | 091797100 | 23 | 650 | SH | DEFINED | 11 |
| BLACK & DECKER CORP | COM | 091797100 | 3 | 90 | SH | DEFINED | 6 |
| BLACK BOX CORP DEL | COM | 091826107 | 141 | 4750 | SH | DEFINED | 3 |
| BLACK BOX CORP DEL | COM | 091826107 | 5176 | 174700 | SH | DEFINED | 6 |
| BLACK BOX CORP DEL | COM | 091826107 | 67 | 2250 | SH | Defined | 12 |
| BLACK HILLS CORP | COM | 092113109 | 1 | 50 | SH | DEFINED | 11 |
| BLACK HILLS CORP | COM | 092113109 | 11183 | 406800 | SH | DEFINED | 6 |
| BLACK HILLS CORP | COM | 092113109 | 577 | 21006 | SH | Defined | 12 |
| BLACKROCK CORE BD TR | SHS BEN INT | 09249E101 | 208 | 14260 | SH | Defined | 12 |
| BLACKROCK FL INSD MUN 2008 T | COM | 09247H106 | 141 | 8866 | SH | Defined | 12 |
| BLACKROCK FLA INVT QUALITY M | COM | 09247B109 | 35 | 2250 | SH | Defined | 12 |
| BLACKROCK FLA MUN INCOME TR | SH BEN INT | 09248H105 | 25 | 1804 | SH | Defined | 12 |
| BLACKROCK HIGH YIELD TR | SH BEN INT | 09248N102 | 42 | 4166 | SH | Defined | 12 |
| BLACKROCK INC | CL A | 09247X101 | 5216 | 119800 | SH | DEFINED | 3 |
| BLACKROCK INC | CL A | 09247X101 | 7444 | 170975 | SH | DEFINED | 7 |
| BLACKROCK INC | CL A | 09247X101 | 52 | 1200 | SH | DEFINED | 11 |
| BLACKROCK INCOME OPP TRUST I | COM | 092475102 | 486 | 44700 | SH | Defined | 12 |
| BLACKROCK INCOME TR INC | COM | 09247F100 | 310 | 39275 | SH | Defined | 12 |
| BLACKROCK INSD MUN 2008 TRM | COM | 09247K109 | 52 | 3067 | SH | Defined | 12 |
| BLACKROCK INSD MUN INCOME TR | COM | 092479104 | 536 | 38372 | SH | Defined | 12 |
| BLACKROCK INSD MUN TERM TR I | COM | 092474105 | 72 | 6450 | SH | Defined | 12 |
| BLACKROCK INVT QUALITY MUN T | COM | 09247D105 | 41 | 2994 | SH | Defined | 12 |
| BLACKROCK INVT QUALITY TERM | COM | 09247J102 | 38 | 4000 | SH | Defined | 12 |
| BLACKROCK MD MUNICIPAL BOND | COM | 09249L105 | 96 | 6719 | SH | Defined | 12 |
| BLACKROCK MUN INCOME TR | SH BEN INT | 09248F109 | 351 | 26641 | SH | Defined | 12 |
| BLACKROCK MUN TARGET TERM TR | COM | 09247M105 | 82 | 7488 | SH | Defined | 12 |
| BLACKROCK MUNI 2018 TERM TR | COM | 09248C106 | 21 | 1504 | SH | Defined | 12 |
| BLACKROCK MUNI INCOME TR II | COM | 09249N101 | 31 | 2298 | SH | Defined | 12 |
| BLACKROCK MUNICIPAL BOND TR | COM | 09249H104 | 10 | 750 | SH | Defined | 12 |
| BLACKROCK N J MUN INCOME TR | SH BEN INT | 09248J101 | 30 | 2183 | SH | Defined | 12 |
| BLACKROCK NJ INVT QUALITY MU | COM | 09247C107 | 28 | 2000 | SH | Defined | 12 |
| BLACKROCK NY INSD MUN 2008 T | COM | 09247L107 | 260 | 15882 | SH | Defined | 12 |
| BLACKROCK STRATEGIC MUN TR | COM | 09248T109 | 27 | 2000 | SH | Defined | 12 |
| BLAIR CORP | COM | 092828102 | 2217 | 94300 | SH | DEFINED | 6 |
| BLAIR CORP | COM | 092828102 | 7 | 300 | SH | Defined | 12 |
| BLOCK H & R INC | COM | 093671105 | 11 | 260 | SH | DEFINED | 11 |
| BLOCK H & R INC | COM | 093671105 | 578 | 13536 | SH | Defined | 12 |
| BLOCK H & R INC | COM | 093671105 | 127 | 3120 | SH | DEFINED | 9 |
| BLOCK H & R INC | COM | 093671105 | 1621 | 37967 | SH | DEFINED | 2 |
| BLOCK H & R INC | COM | 093671105 | 21686 | 507990 | SH | DEFINED | 3 |
| BLOCKBUSTER INC | CL A | 093679108 | 7 | 392 | SH | Defined | 12 |
| BLOCKBUSTER INC | CL A | 093679108 | 12417 | 726120 | SH | DEFINED | 3 |

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| BLONDER TONGUE LABS INC | COM | 093698108 | 9 | 6400 | SH | DEFINED | 6 |
| BLUE CHIP VALUE FD INC | COM | 095333100 | 13 | 3040 | SH | Defined | 12 |
| BLUE COAT SYSTEMS INC | COM NEW | 09534T508 | 5 | 910 | SH | Defined | 12 |
| BLUEGREEN CORP | COM | 096231105 | 1020 | 287300 | SH | DEFINED | 6 |
| BLYTH INC | COM | 09643P108 | 13423 | 527860 | SH | DEFINED | 3 |
| BMC INDS INC MINN | COM | 055607105 | 0 | 200 | SH | Defined | 12 |
| BMC SOFTWARE INC | COM | 055921100 | 138 | 9149 | SH | Defined | 12 |
| BMC SOFTWARE INC | COM | 055921100 | 3 | 226 | SH | DEFINED | 7 |
| BMC SOFTWARE INC | COM | 055921100 | 26550 | 1759470 | SH | DEFINED | 3 |
| BMC SOFTWARE INC | COM | 055921100 | 2003 | 132769 | SH | DEFINED | 6 |
| BMC SOFTWARE INC | COM | 055921100 | 5 | 300 | SH | DEFINED | 2 |
| BNP RESIDENTIAL PPTYS INC | COM | 05564T103 | 24 | 2428 | SH | Defined | 12 |
| BOB EVANS FARMS INC | COM | 096761101 | 2 | 100 | SH | DEFINED | 2 |
| BOB EVANS FARMS INC | COM | 096761101 | 8572 | 355840 | SH | DEFINED | 6 |
| BOB EVANS FARMS INC | COM | 096761101 | 49 | 2034 | SH | Defined | 12 |
| BOEING CO | COM | 097023105 | 3115 | 124318 | SH | Defined | 12 |
| BOEING CO | COM | 097023105 | 96 | 2600 | SH | DEFINED | 14 |
| BOEING CO | COM | 097023105 | 18863 | 752719 | SH | DEFINED | 6 |
| BOEING CO | COM | 097023105 | 1425 | 51996 | SH | DEFINED | 9 |
| BOEING CO | COM | 097023105 | 717 | 28624 | SH | DEFINED | 2 |
| BOEING CO | COM | 097023105 | 80 | 3178 | SH | DEFINED | 11 |
| BOEING CO | COM | 097023105 | 5224 | 208468 | SH | DEFINED | 3 |
| BOISE CASCADE CORP | COM | 097383103 | 2 | 100 | SH | DEFINED | 2 |
| BOISE CASCADE CORP | COM | 097383103 | 26 | 1170 | SH | DEFINED | 11 |
| BOISE CASCADE CORP | COM | 097383103 | 3 | 120 | SH | DEFINED | 6 |
| BOISE CASCADE CORP | COM | 097383103 | 120 | 5479 | SH | Defined | 12 |
| BOK FINL CORP | COM NEW | 05561Q201 | 9167 | 280580 | SH | DEFINED | 3 |
| BOK FINL CORP | COM NEW | 05561Q201 | 30 | 925 | SH | Defined | 12 |
| BOLT TECHNOLOGY CORP | COM | 097698104 | 26 | 8415 | SH | Defined | 12 |
| BOMBAY CO INC | COM | 097924104 | 3 | 550 | SH | Defined | 12 |
| BON-TON STORES INC | COM | 09776J101 | 654 | 157500 | SH | DEFINED | 6 |
| BOOTS & COOTS/INTL WELL CTRL | COM | 099469108 | 0 | 150 | SH | Defined | 12 |
| BORDERS GROUP INC | COM | 099709107 | 248 | 16900 | SH | DEFINED | 2 |
| BORDERS GROUP INC | COM | 099709107 | 172 | 11690 | SH | Defined | 12 |
| BORDERS GROUP INC | COM | 099709107 | 10367 | 705250 | SH | DEFINED | 6 |
| BORG WARNER INC | COM | 099724106 | 58 | 1216 | SH | Defined | 12 |
| BORG WARNER INC | COM | 099724106 | 21858 | 456900 | SH | DEFINED | 6 |
| BORG WARNER INC | COM | 099724106 | 20795 | 434670 | SH | DEFINED | 3 |
| BORLAND SOFTWARE CORP | COM | 099849101 | 4 | 400 | SH | Defined | 12 |
| BOSTON ACOUSTICS INC | COM | 100534106 | 8 | 825 | SH | Defined | 12 |
| BOSTON ACOUSTICS INC | COM | 100534106 | 121 | 12827 | SH | DEFINED | 6 |
| BOSTON BEER INC | CL A | 100557107 | 36 | 2868 | SH | Defined | 12 |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 13194 | 842500 | SH | DEFINED | 3 |
| BOSTON LIFE SCIENCES INC | COM NEW | 100843408 | 0 | 215 | SH | Defined | 12 |
| BOSTON PROPERTIES INC | COM | 101121101 | 2299 | 60670 | SH | DEFINED | 2 |
| BOSTON PROPERTIES INC | COM | 101121101 | 791 | 20347 | SH | DEFINED | 9 |
| BOSTON PROPERTIES INC | COM | 101121101 | 2198 | 58000 | SH | DEFINED | 3 |
| BOSTON PROPERTIES INC | COM | 101121101 | 106 | 2810 | SH | Defined | 12 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 582 | 14275 | SH | Defined | 12 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 5695 | 139720 | SH | DEFINED | 6 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 49 | 1200 | SH | DEFINED | 4 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 1275 | 31275 | SH | DEFINED | 2 |
| BOSTONFED BANCORP INC | COM | 101178101 | 10 | 450 | SH | Defined | 12 |
| BOTTOMLINE TECH DEL INC | COM | 101388106 | 4 | 700 | SH | Defined | 12 |
| BOULDER TOTAL RETURN FD INC | COM | 101541100 | 6 | 500 | SH | Defined | 12 |
| BOWATER INC | COM | 102183100 | 4 | 100 | SH | DEFINED | 2 |
| BOWATER INC | COM | 102183100 | 3317 | 89280 | SH | DEFINED | 6 |
| BOWATER INC | COM | 102183100 | 79 | 2135 | SH | Defined | 12 |
| BOWL AMER INC | CL A | 102565108 | 51 | 4410 | SH | Defined | 12 |
| BOWNE & CO INC | COM | 103043105 | 13 | 1300 | SH | Defined | 12 |
| BOYD GAMING CORP | COM | 103304101 | 2030 | 159210 | SH | DEFINED | 3 |
| BOYDS COLLECTION LTD | COM | 103354106 | 4478 | 829200 | SH | DEFINED | 6 |

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| BOYKIN LODGING CO | COM | 103430104 | 4493 | 609574 | SH | DEFINED | 6 |
| BP PLC | SPONSORED ADR | 055622104 | 449 | 11630 | SH | DEFINED | 7 |
| BP PLC | SPONSORED ADR | 055622104 | 772 | 20010 | SH | DEFINED | 11 |
| BP PLC | SPONSORED ADR | 055622104 | 14398 | 373095 | SH | DEFINED | 1 |
| BP PLC | SPONSORED ADR | 055622104 | 17541 | 454551 | SH | DEFINED | 2 |
| BP PLC | SPONSORED ADR | 055622104 | 16516 | 427994 | SH | DEFINED | 5 |
| BP PLC | SPONSORED ADR | 055622104 | 11860 | 307321 | SH | DEFINED | 6 |
| BP PLC | SPONSORED ADR | 055622104 | 132 | 2640 | SH | DEFINED | 14 |
| BP PRUDHOE BAY RTY TR | UNIT BEN INT | 055630107 | 55 | 3700 | SH | Defined | 12 |
| BP PRUDHOE BAY RTY TR | UNIT BEN INT | 055630107 | 75 | 5000 | SH | DEFINED | 11 |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 1086 | 80000 | SH | DEFINED | 3 |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 54 | 4000 | SH | Defined | 12 |
| BRADY CORP | CL A | 104674106 | 3 | 100 | SH | DEFINED | 7 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 2071 | 94126 | SH | Defined | 12 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 22 | 1000 | SH | DEFINED | 11 |
| BRANTLEY CAP CORP | COM | 105494108 | 67 | 8000 | SH | Defined | 12 |
| BRASCAN CORP | CL A LTD VT SH | 10549P606 | 603 | 30315 | SH | DEFINED | 6 |
| BRASCAN CORP | CL A LTD VT SH | 10549P606 | 42 | 2125 | SH | Defined | 12 |
| BRASS EAGLE INC | COM | 10553F106 | 722 | 94000 | SH | DEFINED | 6 |
| BRAZIL FD INC | COM | 105759104 | 18 | 1500 | SH | Defined | 12 |
| BRE PROPERTIES INC | CL A | 05564E106 | 410 | 13925 | SH | Defined | 12 |
| BRE PROPERTIES INC | CL A | 05564E106 | 1699 | 55500 | SH | DEFINED | 9 |
| BRE PROPERTIES INC | CL A | 05564E106 | 24 | 800 | SH | DEFINED | 7 |
| BRE PROPERTIES INC | CL A | 05564E106 | 15 | 500 | SH | DEFINED | 2 |
| BRIDGFORD FOODS CORP | COM | 108763103 | 14 | 1600 | SH | Defined | 12 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 2000 | 51500 | SH | DEFINED | 3 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 75 | 1940 | SH | Defined | 12 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 6 | 368 | SH | Defined | 12 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 5771 | 352350 | SH | DEFINED | 3 |
| BRILLIANCE CHINA AUTO HLDG L | SPONSORED ADR | 10949Q105 | 12 | 500 | SH | DEFINED | 3 |
| BRINKER INTL INC | COM | 109641100 | 283 | 9293 | SH | Defined | 12 |
| BRINKER INTL INC | COM | 109641100 | 6 | 202 | SH | DEFINED | 11 |
| BRINKER INTL INC | DBCV | 10/1 109641AC4 | 204 | 3000 | SH | Defined | 12 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 1661 | 78600 | SH | DEFINED | 8 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 11199 | 530000 | SH | Defined | 10 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 4629 | 219090 | SH | DEFINED | 2 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 1500 | 66788 | SH | DEFINED | 9 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 610 | 28846 | SH | DEFINED | 1 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 8 | 400 | SH | DEFINED | 7 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 4484 | 212218 | SH | DEFINED | 3 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 556 | 17900 | SH | DEFINED | 14 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 25085 | 1187168 | SH | DEFINED | 6 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 13512 | 639460 | SH | Defined | 12 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 551 | 26056 | SH | DEFINED | 11 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 1176 | 55650 | SH | DEFINED | 5 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 5402 | 255641 | SH | DEFINED | 4 |
| BRITISH AWYS PLC | ADR 2ND INSTAL | 110419306 | 15 | 900 | SH | DEFINED | 6 |
| BRITTON & KOONTZ CAP CORP | COM | 111091104 | 3 | 200 | SH | Defined | 12 |
| BROADBAND HOLDRS TR | DEPOSITRY RCPT | 11130P104 | 36 | 4500 | SH | Defined | 12 |
| BROADCOM CORP | CL A | 111320107 | 21 | 1720 | SH | Defined | 12 |
| BROADCOM CORP | CL A | 111320107 | 241 | 19500 | SH | DEFINED | 5 |
| BROADVISION INC | COM NEW | 111412607 | 7 | 1967 | SH | Defined | 12 |
| BROADWING INC | COM | 111620100 | 59776 | 14944000 | SH | Defined | 13 |
| BROADWING INC | COM | 111620100 | 61200 | 15300000 | SH | Defined | 10 |
| BROADWING INC | COM | 111620100 | 151 | 37668 | SH | Defined | 12 |
| BROADWING INC | COM | 111620100 | 7292 | 1823072 | SH | DEFINED | 8 |
| BROADWING INC | COM | 111620100 | 774 | 193594 | SH | DEFINED | 2 |
| BROADWING INC | PFD CV DEP1/20 | 111620407 | 150 | 4600 | SH | Defined | 12 |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 17 | 3390 | SH | Defined | 12 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 3897 | 311251 | SH | DEFINED | 7 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 27 | 2186 | SH | DEFINED | 11 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 38 | 3000 | SH | Defined | 12 |

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| BROWN & BROWN INC | COM | 115236101 | 44 | 1400 | SH | Defined | 12 |
| BROWN & BROWN INC | COM | 115236101 | 4536 | 144875 | SH | DEFINED | 7 |
| BROWN & BROWN INC | COM | 115236101 | 47 | 1500 | SH | DEFINED | 11 |
| BROWN FORMAN CORP | CL A | 115637100 | 204 | 1800 | SH | DEFINED | 14 |
| BROWN FORMAN CORP | CL A | 115637100 | 106 | 1371 | SH | DEFINED | 2 |
| BROWN FORMAN CORP | CL B | 115637209 | 399 | 5191 | SH | DEFINED | 2 |
| BROWN FORMAN CORP | CL B | 115637209 | 593 | 7711 | SH | Defined | 12 |
| BROWN SHOE INC NEW | COM | 115736100 | 6597 | 243700 | SH | DEFINED | 6 |
| BROWN SHOE INC NEW | COM | 115736100 | 2752 | 101650 | SH | DEFINED | 3 |
| BROWN SHOE INC NEW | COM | 115736100 | 23 | 848 | SH | Defined | 12 |
| BROWN TOM INC | COM NEW | 115660201 | 18 | 761 | SH | Defined | 12 |
| BRUNSWICK CORP | COM | 117043109 | 40 | 2115 | SH | Defined | 12 |
| BRUNSWICK CORP | COM | 117043109 | 4 | 190 | SH | DEFINED | 6 |
| BRYN MAWR BK CORP | COM | 117665109 | 50 | 1400 | SH | Defined | 12 |
| BSB BANCORP | COM | 055652101 | 39 | 1800 | SH | DEFINED | 4 |
| BSQUARE CORP | COM | 11776U102 | 1 | 700 | SH | Defined | 12 |
| BT GROUP PLC | ADR | 05577E101 | 154 | 6050 | SH | DEFINED | 2 |
| BUCA INC | COM | 117769109 | 638 | 116000 | SH | DEFINED | 6 |
| BUCKEYE PARTNERS L P | UNIT LTD PARTN | 118230101 | 22 | 600 | SH | DEFINED | 2 |
| BUCKEYE PARTNERS L P | UNIT LTD PARTN | 118230101 | 425 | 11828 | SH | Defined | 12 |
| BUCKLE INC | COM | 118440106 | 5839 | 329900 | SH | DEFINED | 6 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 2462 | 185000 | SH | DEFINED | 6 |
| BUNGE LIMITED | COM | G16962105 | 8656 | 344040 | SH | DEFINED | 3 |
| BUNGE LIMITED | COM | G16962105 | 12 | 470 | SH | Defined | 12 |
| BURLINGTON COAT FACTORY | COM | 121579106 | 10714 | 657300 | SH | DEFINED | 6 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 29099 | 1168651 | SH | DEFINED | 6 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 6 | 240 | SH | DEFINED | 11 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 612 | 24594 | SH | DEFINED | 2 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1035 | 41574 | SH | DEFINED | 5 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1021 | 40990 | SH | Defined | 12 |
| BURLINGTON RES INC | COM | 122014103 | 238 | 4979 | SH | DEFINED | 2 |
| BURLINGTON RES INC | COM | 122014103 | 24 | 500 | SH | DEFINED | 11 |
| BURLINGTON RES INC | COM | 122014103 | 200 | 4200 | SH | DEFINED | 5 |
| BURLINGTON RES INC | COM | 122014103 | 1859 | 38974 | SH | Defined | 12 |
| BURLINGTON RES INC | COM | 122014103 | 5 | 100 | SH | DEFINED | 6 |
| BUTLER MFG CO DEL | COM | 123655102 | 6 | 350 | SH | Defined | 12 |
| C & F FINL CORP | COM | 12466Q104 | 34 | 1000 | SH | Defined | 12 |
| C COR NET CORP | COM | 125010108 | 5 | 1600 | SH | Defined | 12 |
| C COR NET CORP | COM | 125010108 | 5 | 1400 | SH | DEFINED | 4 |
| C D I CORP | COM | 125071100 | 70 | 3025 | SH | Defined | 12 |
| C D I CORP | COM | 125071100 | 623 | 26720 | SH | DEFINED | 3 |
| C&D TECHNOLOGIES INC | COM | 124661109 | 6302 | 526030 | SH | DEFINED | 6 |
| CABCO TR FOR BELL SOUTH DEBS | TR CTF 6.75% | 126795202 | 23 | 900 | SH | DEFINED | 2 |
| CABLE DESIGN TECHNOLOGIES CO | COM | 126924109 | 117 | 17625 | SH | Defined | 12 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 114 | 6029 | SH | Defined | 12 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686c109 | 3 | 150 | SH | DEFINED | 4 |
| CABOT CORP | COM | 127055101 | 18 | 750 | SH | DEFINED | 6 |
| CABOT CORP | COM | 127055101 | 141 | 5900 | SH | Defined | 12 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 23 | 542 | SH | Defined | 12 |
| CABOT MICROELECTRONICS CORP | COM | 12709p103 | 7 | 160 | SH | DEFINED | 4 |
| CABOT OIL & GAS CORP | COM | 127097103 | 216 | 9000 | SH | DEFINED | 2 |
| CABOT OIL & GAS CORP | COM | 127097103 | 10047 | 418610 | SH | DEFINED | 3 |
| CABOT OIL & GAS CORP | COM | 127097103 | 0 | 7 | SH | Defined | 12 |
| CACI INTL INC | CL A | 127190304 | 3346 | 100300 | SH | DEFINED | 3 |
| CACI INTL INC | CL A | 127190304 | 10 | 300 | SH | DEFINED | 11 |
| CACI INTL INC | CL A | 127190304 | 304 | 9100 | SH | Defined | 12 |
| CADBURY SCHWEPPES PLC | ADR | 127209302 | 569 | 26175 | SH | DEFINED | 6 |
| CADBURY SCHWEPPES PLC | ADR | 127209302 | 768 | 35320 | SH | DEFINED | 2 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 185 | 18480 | SH | Defined | 12 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 87 | 8700 | SH | DEFINED | 3 |
| CAE INC | COM | 124765108 | 1 | 668 | SH | Defined | 12 |
| CAL DIVE INTL INC | COM | 127914109 | 18 | 1000 | SH | Defined | 12 |

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| CALAMOS CONV OPP AND INC FD | SH BEN INT | 128117108 | 682 | 42356 | SH | Defined | 12 |
| CALGON CARBON CORP | COM | 129603106 | 4 | 800 | SH | Defined | 12 |
| CALIFORNIA AMPLIFIER INC | COM | 129900106 | 573 | 150409 | SH | DEFINED | 6 |
| CALIFORNIA FIRST NTNL BANCOR | COM | 130222102 | 467 | 45800 | SH | DEFINED | 6 |
| CALIFORNIA PIZZA KITCHEN INC | COM | 13054D109 | 55 | 2410 | SH | Defined | 12 |
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 272 | 10563 | SH | Defined | 12 |
| CALLAWAY GOLF CO | COM | 131193104 | 305 | 25654 | SH | Defined | 12 |
| CALLAWAY GOLF CO | COM | 131193104 | 1395 | 117400 | SH | DEFINED | 6 |
| CALPINE CORP | COM | 131347106 | 2692 | 815812 | SH | DEFINED | 6 |
| CALPINE CORP | COM | 131347106 | 866 | 262324 | SH | Defined | 12 |
| CALPINE CORP | COM | 131347106 | 2 | 529 | SH | DEFINED | 2 |
| CALPINE CORP | COM | 131347106 | 24 | 6500 | SH | DEFINED | 14 |
| CALPINE CORP | COM | 131347106 | 50 | 15100 | SH | DEFINED | 5 |
| CALPINE CORP | COM | 131347106 | 28 | 8500 | SH | DEFINED | 11 |
| CAMBREX CORP | COM | 132011107 | 401 | 25700 | SH | DEFINED | 9 |
| CAMCO FINL CORP | COM | 132618109 | 2 | 122 | SH | DEFINED | 2 |
| CAMCO FINL CORP | COM | 132618109 | 1132 | 70737 | SH | DEFINED | 6 |
| CAMDEN NATL CORP | COM | 133034108 | 327 | 13000 | SH | Defined | 12 |
| CAMDEN NATL CORP | COM | 133034108 | 1051 | 41800 | SH | DEFINED | 6 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 37 | 1150 | SH | DEFINED | 11 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 1726 | 53283 | SH | Defined | 12 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 1791 | 53366 | SH | DEFINED | 9 |
| CAMPBELL SOUP CO | COM | 134429109 | 2 | 100 | SH | DEFINED | 6 |
| CAMPBELL SOUP CO | COM | 134429109 | 73 | 3491 | SH | Defined | 12 |
| CANADA LIFE FINL CORP | COM | 135113108 | 74 | 2513 | SH | Defined | 12 |
| CANADA SOUTHN PETE LTD | LTD VTG SH | 135231108 | 8 | 2888 | SH | Defined | 12 |
| CANADIAN NAT RES LTD | COM | 136385101 | 1 | 22 | SH | Defined | 12 |
| CANADIAN NAT RES LTD | COM | 136385101 | 68 | 2000 | SH | DEFINED | 11 |
| CANADIAN NATL RY CO | COM | 136375102 | 43 | 1000 | SH | DEFINED | 2 |
| CANADIAN NATL RY CO | COM | 136375102 | 172 | 4026 | SH | Defined | 12 |
| CANADIAN NATL RY CO | COM | 136375102 | 34 | 800 | SH | DEFINED | 11 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 6 | 300 | SH | DEFINED | 11 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 34 | 1634 | SH | Defined | 12 |
| CANNONDALE CORP | COM | 137798104 | 0 | 600 | SH | Defined | 12 |
| CANON INC | ADR | 138006309 | 4801 | 136814 | SH | DEFINED | 6 |
| CANON INC | ADR | 138006309 | 727 | 20725 | SH | DEFINED | 2 |
| CANON INC | ADR | 138006309 | 11 | 220 | SH | DEFINED | 14 |
| CANYON RESOURCES CORP | COM NEW | 138869300 | 3 | 2500 | SH | Defined | 12 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN INT | 139733109 | 11807 | 473400 | SH | DEFINED | 3 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN INT | 139733109 | 117 | 4700 | SH | Defined | 12 |
| CAPITAL BK CORP | COM | 139793103 | 7 | 500 | SH | Defined | 12 |
| CAPITAL CORP OF THE WEST | COM | 140065103 | 539 | 21606 | SH | DEFINED | 6 |
| CAPITAL CROSSING BK | COM | 140071101 | 14 | 500 | SH | Defined | 12 |
| CAPITAL CROSSING BK | COM | 140071101 | 1516 | 53700 | SH | DEFINED | 6 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 49 | 1647 | SH | DEFINED | 2 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 85091 | 2835407 | SH | DEFINED | 8 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 2708 | 90249 | SH | Defined | 12 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 712 | 23714 | SH | DEFINED | 11 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 381 | 12160 | SH | DEFINED | |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 750 | 25000 | SH | DEFINED | |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 156754 | 5223400 | SH | Defined | 10 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 9063 | 302000 | SH | DEFINED | 3 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 4 | 120 | SH | DEFINED | 6 |
| CAPITOL BANCORP LTD | COM | 14056D105 | 2088 | 98700 | SH | DEFINED | 6 |
| CAPITOL FED FINL | COM | 14057C106 | 30 | 1000 | SH | Defined | 12 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 9 | 750 | SH | Defined | 12 |
| CAPSTONE TURBINE CORP | COM | 14067D102 | 4 | 5835 | SH | Defined | 12 |
| CAPTARIS INC | COM | 14071N104 | 3 | 1000 | SH | Defined | 12 |
| CARAUSTAR INDS INC | COM | 140909102 | 3 | 400 | SH | Defined | 12 |
| CARDIAC SCIENCE INC | COM NEW | 141410209 | 20 | 8825 | SH | Defined | 12 |
| CARDINAL FINL CORP | COM | 14149F109 | 4 | 794 | SH | Defined | 12 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 775 | 13605 | SH | DEFINED | 5 |

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| CARDINAL HEALTH INC | COM | 14149y108 | 49 | 864.37 | SH | DEFINED | 4 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 6047 | 106141 | SH | DEFINED | 2 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 221 | 3888 | SH | DEFINED | 11 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 3027 | 53133 | SH | Defined | 12 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 13 | 160 | SH | DEFINED | 14 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 46 | 800 | SH | DEFINED | 7 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 3900 | 68450 | SH | DEFINED | 3 |
| CARDIOGENESIS CORP | COM | 14159W109 | 12 | 40000 | SH | Defined | 12 |
| CAREER EDUCATION CORP | COM | 141665109 | 122 | 2500 | SH | Defined | 12 |
| CAREMARK RX INC | COM | 141705103 | 2687 | 148069 | SH | DEFINED | 8 |
| CAREMARK RX INC | COM | 141705103 | 416 | 22937 | SH | Defined | 12 |
| CAREMARK RX INC | COM | 141705103 | 85305 | 4700000 | SH | Defined | 10 |
| CARLISLE COS INC | COM | 142339100 | 4876 | 120420 | SH | DEFINED | 3 |
| CARLISLE COS INC | COM | 142339100 | 8 | 200 | SH | Defined | 12 |
| CARMAX INC | COM | 143130102 | 3638 | 249660 | SH | Defined | 12 |
| CARMAX INC | COM | 143130102 | 14 | 941 | SH | DEFINED | 11 |
| CARMAX INC | COM | 143130102 | 874 | 60000 | SH | DEFINED | |
| CARNIVAL CORP | COM | 143658102 | 128 | 5295 | SH | DEFINED | 11 |
| CARNIVAL CORP | COM | 143658102 | 800 | 33200 | SH | DEFINED | 5 |
| CARNIVAL CORP | COM | 143658102 | 579 | 24000 | SH | DEFINED | 1 |
| CARNIVAL CORP | COM | 143658102 | 4758 | 197359 | SH | Defined | 12 |
| CARNIVAL CORP | COM | 143658102 | 13960 | 579032 | SH | DEFINED | 6 |
| CARNIVAL CORP | COM | 143658102 | 19 | 800 | SH | DEFINED | 2 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 3160 | 311370 | SH | DEFINED | 6 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 4696 | 185250 | SH | Defined | 12 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 33 | 1300 | SH | DEFINED | 11 |
| CARREKER CORP | COM | 144433109 | 4 | 2100 | SH | Defined | 12 |
| CARRIAGE SVCS INC | COM | 143905107 | 861 | 242600 | SH | DEFINED | 6 |
| CARRIER ACCESS CORP | COM | 144460102 | 0 | 425 | SH | DEFINED | 2 |
| CARRINGTON LABS INC | COM | 144525102 | 0 | 12 | SH | Defined | 12 |
| CARROLLTON BANCORP | COM | 145282109 | 196 | 13151 | SH | Defined | 12 |
| CARROLLTON BANCORP | COM | 145282109 | 10 | 630 | SH | DEFINED | 11 |
| CASCADE BANCORP | COM | 147154108 | 5139 | 350547 | SH | DEFINED | 7 |
| CASCADE BANCORP | COM | 147154108 | 40 | 2700 | SH | DEFINED | 11 |
| CASCADE CORP | COM | 147195101 | 2069 | 143700 | SH | DEFINED | 6 |
| CASCADE FINL CORP | COM | 147272108 | 23 | 2000 | SH | DEFINED | 11 |
| CASCADE FINL CORP | COM | 147272108 | 742 | 64500 | SH | DEFINED | 7 |
| CASCADE NAT GAS CORP | COM | 147339105 | 10 | 526 | SH | DEFINED | 2 |
| CASH AMER INTL INC | COM | 14754D100 | 1366 | 144130 | SH | DEFINED | 3 |
| CASH AMER INTL INC | COM | 14754D100 | 1216 | 128300 | SH | DEFINED | 6 |
| CASTLE CONV FD INC | COM | 148443104 | 9 | 450 | SH | Defined | 12 |
| CASTLE ENERGY CORP | COM PAR\$0.50N | 148449309 | 27 | 7500 | SH | Defined | 12 |
| CATELLUS DEV CORP | COM | 149111106 | 24 | 1150 | SH | DEFINED | 2 |
| CATERPILLAR INC DEL | COM | 149123101 | 5863 | 119157 | SH | Defined | 12 |
| CATERPILLAR INC DEL | COM | 149123101 | 20141 | 409360 | SH | DEFINED | 6 |
| CATERPILLAR INC DEL | COM | 149123101 | 1997 | 38619 | SH | DEFINED | 9 |
| CATERPILLAR INC DEL | COM | 149123101 | 210 | 2900 | SH | DEFINED | 14 |
| CATERPILLAR INC DEL | COM | 149123101 | 696 | 14150 | SH | DEFINED | 5 |
| CATERPILLAR INC DEL | COM | 149123101 | 59 | 1200 | SH | DEFINED | 11 |
| CATERPILLAR INC DEL | COM | 149123101 | 148 | 3000 | SH | DEFINED | 2 |
| CATHAY BANCORP INC | COM | 149150104 | 422 | 10810 | SH | DEFINED | 3 |
| CATO CORP NEW | CL A | 149205106 | 5350 | 281000 | SH | DEFINED | 6 |
| CATO CORP NEW | CL A | 149205106 | 538 | 28250 | SH | DEFINED | 3 |
| CATO CORP NEW | CL A | 149205106 | 2 | 100 | SH | Defined | 12 |
| CAVALIER HOMES INC | COM | 149507105 | 0 | 100 | SH | Defined | 12 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 12 | 285 | SH | DEFINED | 11 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 302 | 7450 | SH | Defined | 12 |
| CBRL GROUP INC | COM | 12489V106 | 310 | 11300 | SH | DEFINED | 3 |
| CBRL GROUP INC | COM | 12489V106 | 152 | 5548 | SH | Defined | 12 |
| CCC INFORMATION SVCS GROUP I | COM | 12487Q109 | 13 | 780 | SH | Defined | 12 |
| CDN SUPERIOR ENERGY INC | COM | 136644101 | 0 | 385 | SH | Defined | 12 |
| CDW COMPUTER CTRS INC | COM | 125129106 | 4 | 100 | SH | Defined | 12 |

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| CE FRANKLIN LTD | COM | 125151100 | 970 | 422000 | SH | DEFINED |
| CEC ENTMT INC | COM | 125137109 | 16666 | 612500 | SH | DEFINED 6 |
| CEC ENTMT INC | COM | 125137109 | 6 | 225 | SH | Defined 12 |
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 40 | 1600 | SH | DEFINED 2 |
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 313 | 12544 | SH | Defined 12 |
| CELANESE AG | ORD | D1497A101 | 1373 | 79148 | SH | DEFINED 6 |
| CELANESE AG | ORD | D1497A101 | 0 | 10 | SH | Defined 12 |
| CELANESE AG | ORD | D1497A101 | 316 | 18200 | SH | DEFINED 3 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 46 | 4000 | SH | Defined 12 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 9854 | 862140 | SH | DEFINED 3 |
| CELGENE CORP | COM | 151020104 | 9 | 360 | SH | Defined 12 |
| CELL GENESYS INC | COM | 150921104 | 15519 | 2100000 | SH | Defined 10 |
| CELL GENESYS INC | COM | 150921104 | 9 | 1200 | SH | DEFINED 2 |
| CELL GENESYS INC | COM | 150921104 | 5996 | 811407 | SH | Defined 12 |
| CELL GENESYS INC | COM | 150921104 | 611 | 82644 | SH | DEFINED 8 |
| CELL GENESYS INC | COM | 150921104 | 2 | 275 | SH | DEFINED 11 |
| CELL PATHWAYS INC NEW | COM | 15114R101 | 0 | 284 | SH | Defined 12 |
| CELLSTAR CORP | COM NEW | 150925204 | 16 | 2138 | SH | Defined 12 |
| CELSION CORPORATION | COM | 15117N107 | 2 | 5500 | SH | Defined 12 |
| CEMEX S A | SPON ADR 5 ORD | 151290889 | 17 | 1000 | SH | DEFINED 11 |
| CENDANT CORP | COM | 151313103 | 5297 | 417062 | SH | DEFINED 6 |
| CENDANT CORP | COM | 151313103 | 220 | 17350 | SH | DEFINED 11 |
| CENDANT CORP | COM | 151313103 | 43180 | 3400000 | SH | Defined 13 |
| CENDANT CORP | COM | 151313103 | 4740 | 373264 | SH | Defined 12 |
| CENDANT CORP | COM | 151313103 | 6643 | 523081 | SH | DEFINED 4 |
| CENDANT CORP | COM | 151313103 | 6773 | 533300 | SH | DEFINED 8 |
| CENDANT CORP | COM | 151313103 | 1671 | 131582 | SH | DEFINED 5 |
| CENDANT CORP | COM | 151313103 | 20 | 1586 | SH | DEFINED 2 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 2 | 290 | SH | DEFINED 6 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 78 | 11082 | SH | Defined 12 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 2 | 300 | SH | DEFINED 2 |
| CENTERPOINT PPTYS TR | SH BEN INT | 151895109 | 58 | 1000 | SH | DEFINED 2 |
| CENTEX CONSTRUCTION PRODUCTS | COM | 15231R109 | 332 | 9210 | SH | DEFINED 3 |
| CENTEX CONSTRUCTION PRODUCTS | COM | 15231R109 | 7 | 200 | SH | Defined 12 |
| CENTEX CONSTRUCTION PRODUCTS | COM | 15231R109 | 3427 | 95200 | SH | DEFINED 6 |
| CENTEX CORP | COM | 152312104 | 166 | 3050 | SH | Defined 12 |
| CENTEX CORP | COM | 152312104 | 38 | 700 | SH | DEFINED 4 |
| CENTILLIUM COMMUNICATIONS IN | COM | 152319109 | 4 | 1000 | SH | Defined 12 |
| CENTRAL FD CDA LTD | CL A | 153501101 | 4 | 900 | SH | Defined 12 |
| CENTRAL GARDEN & PET CO | COM | 153527106 | 3839 | 177400 | SH | DEFINED 6 |
| CENTRAL PKG CORP | COM | 154785109 | 48 | 4758 | SH | Defined 12 |
| CENTRAL PKG CORP | COM | 154785109 | 710 | 71000 | SH | DEFINED 6 |
| CENTRAL SECS CORP | COM | 155123102 | 42 | 2700 | SH | Defined 12 |
| CENTRAL VA BANKSHARES INC | COM | 155792104 | 27 | 1750 | SH | Defined 12 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 21 | 1200 | SH | DEFINED 2 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 1968 | 114400 | SH | DEFINED 6 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 41 | 2400 | SH | Defined 12 |
| CENTURY ALUM CO | COM | 156431108 | 7376 | 1168919 | SH | DEFINED 6 |
| CENTURY BUSINESS SVCS INC | COM | 156490104 | 151 | 58591 | SH | Defined 12 |
| CENTURYTEL INC | COM | 156700106 | 7974 | 288930 | SH | DEFINED 6 |
| CENTURYTEL INC | COM | 156700106 | 26383 | 955920 | SH | DEFINED 3 |
| CENTURYTEL INC | COM | 156700106 | 3101 | 112364 | SH | Defined 12 |
| CENTURYTEL INC | COM | 156700106 | 25 | 900 | SH | DEFINED 11 |
| CEPHALON INC | COM | 156708109 | 102 | 2560 | SH | DEFINED 3 |
| CEPHALON INC | COM | 156708109 | 2 | 53 | SH | Defined 12 |
| CEPHEID | COM | 15670R107 | 19 | 4600 | SH | Defined 12 |
| CERES GROUP INC | COM | 156772105 | 874 | 529400 | SH | DEFINED 6 |
| CERIDIAN CORP NEW | COM | 156779100 | 13 | 950 | SH | DEFINED 11 |
| CERIDIAN CORP NEW | COM | 156779100 | 194 | 13884 | SH | Defined 12 |
| CERIDIAN CORP NEW | COM | 156779100 | 41940 | 3000000 | SH | Defined 10 |
| CERIDIAN CORP NEW | COM | 156779100 | 1256 | 89836 | SH | DEFINED 8 |
| CERIDIAN CORP NEW | COM | 156779100 | 197 | 14100 | SH | DEFINED 3 |

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| CERIDIAN CORP NEW | COM | 156779100 | 62 | 4410 | SH | DEFINED | 6 |
| CERNER CORP | COM | 156782104 | 67 | 2075 | SH | Defined | 12 |
| CERNER CORP | COM | 156782104 | 2 | 50 | SH | DEFINED | 6 |
| CERNER CORP | COM | 156782104 | 130 | 4000 | SH | DEFINED | 2 |
| CERTEGY INC | COM | 156880106 | 3112 | 123498 | SH | DEFINED | 1 |
| CERTEGY INC | COM | 156880106 | 288 | 11431 | SH | Defined | 12 |
| CERTEGY INC | COM | 156880106 | 1 | 50 | SH | DEFINED | 6 |
| CERTEGY INC | COM | 156880106 | 12 | 475 | SH | DEFINED | 11 |
| CERUS CORP | COM | 157085101 | 2 | 250 | SH | DEFINED | 2 |
| CERUS CORP | COM | 157085101 | 5 | 600 | SH | Defined | 12 |
| CH ENERGY GROUP INC | COM | 12541M102 | 117 | 2800 | SH | DEFINED | 3 |
| CH ENERGY GROUP INC | COM | 12541M102 | 447 | 10713 | SH | Defined | 12 |
| CHALONE WINE GROUP LTD | COM | 157639105 | 4 | 517 | SH | Defined | 12 |
| CHAMPION ENTERPRISES INC | COM | 158496109 | 2 | 1000 | SH | DEFINED | 9 |
| CHARLES & COLVARD LTD | COM | 159765106 | 9 | 2000 | SH | Defined | 12 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 15558 | 609650 | SH | DEFINED | 3 |
| CHARLOTTE RUSSE HLDG INC | COM | 161048103 | 2281 | 282256 | SH | DEFINED | 6 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 19 | 23397 | SH | Defined | 12 |
| CHARTER MUN MTG ACCEP CO | SH BEN INT | 160908109 | 923 | 52550 | SH | Defined | 12 |
| CHARTER MUN MTG ACCEP CO | SH BEN INT | 160908109 | 1223 | 69600 | SH | DEFINED | 3 |
| CHARTER ONE FINL INC | COM | 160903100 | 17299 | 625431 | SH | DEFINED | 2 |
| CHARTER ONE FINL INC | COM | 160903100 | 4565 | 165050 | SH | DEFINED | 5 |
| CHARTER ONE FINL INC | COM | 160903100 | 307 | 11095 | SH | DEFINED | 11 |
| CHARTER ONE FINL INC | COM | 160903100 | 2422 | 87563 | SH | Defined | 12 |
| CHARTER ONE FINL INC | COM | 160903100 | 15 | 543 | SH | DEFINED | 6 |
| CHARTER ONE FINL INC | COM | 160903100 | 8152 | 294730 | SH | DEFINED | 4 |
| CHARTWELL DIVD & INCOME FD I | COM | 16139P104 | 27 | 3433 | SH | Defined | 12 |
| CHATEAU CMNTYS INC | COM | 161726104 | 7579 | 402049 | SH | DEFINED | 2 |
| CHATEAU CMNTYS INC | COM | 161726104 | 164 | 8717 | SH | Defined | 12 |
| CHATEAU CMNTYS INC | COM | 161726104 | 77 | 4084 | SH | DEFINED | 11 |
| CHATTEM INC | COM | 162456107 | 10718 | 696400 | SH | DEFINED | 3 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 165 | 11398 | SH | Defined | 12 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 7 | 500 | SH | DEFINED | 2 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 3437 | 237500 | SH | DEFINED | 3 |
| CHECKERS DRIVE-IN RESTAURANT | COM NEW | 162809305 | 0 | 83 | SH | Defined | 12 |
| CHECKFREE CORP NEW | COM | 162813109 | 1198 | 53314 | SH | Defined | 12 |
| CHECKFREE CORP NEW | COM | 162813109 | 4 | 180 | SH | DEFINED | 6 |
| CHECKPOINT SYS INC | COM | 162825103 | 8212 | 834560 | SH | DEFINED | 3 |
| CHECKPOINT SYS INC | COM | 162825103 | 50 | 5050 | SH | Defined | 12 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 23 | 700 | SH | DEFINED | 4 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 98 | 3043 | SH | Defined | 12 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 35 | 950 | SH | Defined | 12 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 27136 | 728480 | SH | DEFINED | 3 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 15 | 400 | SH | DEFINED | 9 |
| CHEMED CORP | COM | 163596109 | 13 | 400 | SH | Defined | 12 |
| CHEMED CORP | COM | 163596109 | 3 | 100 | SH | DEFINED | 2 |
| CHEMICAL FINL CORP | COM | 163731102 | 4272 | 161024 | SH | DEFINED | 6 |
| CHEROKEE INC DEL NEW | COM | 16444H102 | 1376 | 91700 | SH | DEFINED | 6 |
| CHESAPEAKE CORP | COM | 165159104 | 169 | 10000 | SH | DEFINED | 3 |
| CHESAPEAKE CORP | COM | 165159104 | 41 | 2448 | SH | Defined | 12 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 369 | 46990 | SH | Defined | 12 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 6896 | 877300 | SH | DEFINED | 6 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 47 | 5954 | SH | DEFINED | 11 |
| CHEVRONTEXACO CORP | COM | 166764100 | 16611 | 256935 | SH | Defined | 12 |
| CHEVRONTEXACO CORP | COM | 166764100 | 465 | 7196 | SH | DEFINED | 7 |
| CHEVRONTEXACO CORP | COM | 166764100 | 13192 | 204047 | SH | DEFINED | 2 |
| CHEVRONTEXACO CORP | COM | 166764100 | 1339 | 20715 | SH | DEFINED | 1 |
| CHEVRONTEXACO CORP | COM | 166764100 | 11 | 165 | SH | DEFINED | 4 |
| CHEVRONTEXACO CORP | COM | 166764100 | 471 | 4959 | SH | DEFINED | 14 |
| CHEVRONTEXACO CORP | COM | 166764100 | 7682 | 118831 | SH | DEFINED | 3 |
| CHEVRONTEXACO CORP | COM | 166764100 | 38120 | 589642 | SH | DEFINED | 6 |
| CHEVRONTEXACO CORP | COM | 166764100 | 5361 | 82926 | SH | DEFINED | 5 |

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|------------------------------|------------------|-----------|-------|--------|----|---------|----|
| CHEVRONTEXACO CORP | COM | 166764100 | 842 | 13030 | SH | DEFINED | 11 |
| CHICAGO MERCANTILE HLDGS INC | CL A | 167760107 | 5 | 100 | SH | Defined | 12 |
| CHICAGO PIZZA & BREWERY INC | COM | 167889104 | 27 | 3800 | SH | Defined | 12 |
| CHICOS FAS INC | COM | 168615102 | 192 | 9590 | SH | Defined | 12 |
| CHICOS FAS INC | COM | 168615102 | 74 | 3700 | SH | DEFINED | 2 |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 37 | 4000 | SH | Defined | 12 |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 862 | 93599 | SH | DEFINED | 6 |
| CHILE FD INC | COM | 168834109 | 63 | 8791 | SH | Defined | 12 |
| CHINA FD INC | COM | 169373107 | 33 | 2000 | SH | Defined | 12 |
| CHINA MOBILE HONG KONG LTD | SPONSORED ADR | 16941M109 | 1554 | 157000 | SH | DEFINED | 3 |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 0 | 29 | SH | DEFINED | 2 |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 4 | 393 | SH | Defined | 12 |
| CHIQUITA BRANDS INTL INC | *W EXP 01/01/200 | 170032114 | 18 | 5502 | SH | Defined | 12 |
| CHIRON CORP | COM | 170040109 | 128 | 3426 | SH | Defined | 12 |
| CHIRON CORP | COM | 170040109 | 1 | 16 | SH | DEFINED | 2 |
| CHIRON CORP | COM | 170040109 | 3653 | 97400 | SH | DEFINED | 3 |
| CHIRON CORP | COM | 170040109 | 25 | 675 | SH | DEFINED | 4 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 33 | 1350 | SH | DEFINED | 2 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 5474 | 224545 | SH | DEFINED | 3 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 84 | 3450 | SH | Defined | 12 |
| CHOICEPOINT INC | COM | 170388102 | 98 | 2886 | SH | Defined | 12 |
| CHORDIANT SOFTWARE INC | COM | 170404107 | 2 | 2180 | SH | Defined | 12 |
| CHRISTOPHER & BANKS CORP | COM | 171046105 | 3 | 150 | SH | Defined | 12 |
| CHRISTOPHER & BANKS CORP | COM | 171046105 | 3 | 150 | SH | DEFINED | 11 |
| CHROMAVISION MED SYS INC | COM | 17111P104 | 2 | 2000 | SH | DEFINED | 2 |
| CHROMAVISION MED SYS INC | COM | 17111P104 | 9 | 8500 | SH | Defined | 12 |
| CHROMCRAFT REVINGTON INC | COM | 171117104 | 1308 | 101800 | SH | DEFINED | 6 |
| CHUBB CORP | COM | 171232101 | 1230 | 27751 | SH | DEFINED | 2 |
| CHUBB CORP | COM | 171232101 | 945 | 21320 | SH | DEFINED | 5 |
| CHUBB CORP | COM | 171232101 | 12 | 260 | SH | DEFINED | 4 |
| CHUBB CORP | COM | 171232101 | 403 | 9100 | SH | DEFINED | 1 |
| CHUBB CORP | COM | 171232101 | 37 | 825 | SH | DEFINED | 11 |
| CHUBB CORP | COM | 171232101 | 568 | 12820 | SH | DEFINED | 6 |
| CHUBB CORP | COM | 171232101 | 1681 | 37937 | SH | Defined | 12 |
| CHURCH & DWIGHT INC | COM | 171340102 | 121 | 4000 | SH | Defined | 12 |
| CHURCHILL DOWNS INC | COM | 171484108 | 24 | 700 | SH | Defined | 12 |
| CIBER INC | COM | 17163B102 | 110 | 23112 | SH | Defined | 12 |
| CIENA CORP | COM | 171779101 | 145 | 33139 | SH | Defined | 12 |
| CIENA CORP | COM | 171779101 | 110 | 25085 | SH | DEFINED | 6 |
| CIGNA CORP | COM | 125509109 | 57 | 1250 | SH | DEFINED | 11 |
| CIGNA CORP | COM | 125509109 | 311 | 6804 | SH | Defined | 12 |
| CIGNA CORP | COM | 125509109 | 459 | 10042 | SH | DEFINED | 5 |
| CIGNA CORP | COM | 125509109 | 12148 | 265709 | SH | DEFINED | 6 |
| CIGNA CORP | COM | 125509109 | 206 | 4500 | SH | DEFINED | 2 |
| CIGNA HIGH INCOME SHS | SH BEN INT | 12551D109 | 31 | 11700 | SH | Defined | 12 |
| CIGNA INVTS SECS INC | COM | 17179X106 | 30 | 1775 | SH | Defined | 12 |
| CIM HIGH YIELD SECS | SH BEN INT | 125527101 | 4 | 1000 | SH | Defined | 12 |
| CIMA LABS INC | COM | 171796105 | 165 | 7600 | SH | Defined | 12 |
| CIMAREX ENERGY CO | COM | 171798101 | 6 | 318 | SH | Defined | 12 |
| CIMAREX ENERGY CO | COM | 171798101 | 7590 | 390220 | SH | DEFINED | 3 |
| CIMAREX ENERGY CO | COM | 171798101 | 26 | 1334 | SH | DEFINED | 11 |
| CIMAREX ENERGY CO | COM | 171798101 | 68 | 3505 | SH | DEFINED | 2 |
| CIMAREX ENERGY CO | COM | 171798101 | 6359 | 326948 | SH | DEFINED | 6 |
| CINCINNATI FINL CORP | COM | 172062101 | 180 | 5119 | SH | DEFINED | 11 |
| CINCINNATI FINL CORP | COM | 172062101 | 6 | 160 | SH | DEFINED | 6 |
| CINCINNATI FINL CORP | COM | 172062101 | 2196 | 62629 | SH | Defined | 12 |
| CINCINNATI FINL CORP | COM | 172062101 | 15982 | 455716 | SH | DEFINED | 2 |
| CINERGY CORP | COM | 172474108 | 1517 | 45078 | SH | Defined | 12 |
| CINERGY CORP | COM | 172474108 | 885 | 26302 | SH | DEFINED | 2 |
| CINERGY CORP | COM | 172474108 | 3701 | 110000 | SH | DEFINED | |
| CINERGY CORP | COM | 172474108 | 3 | 80 | SH | DEFINED | 6 |
| CINERGY CORP | COM | 172474108 | 93 | 2775 | SH | DEFINED | 11 |

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| CINTAS CORP | COM | 172908105 | 179 | 5445 | SH | DEFINED | 11 |
| CINTAS CORP | COM | 172908105 | 371 | 11269 | SH | Defined | 12 |
| CINTAS CORP | COM | 172908105 | 12 | 240 | SH | DEFINED | 14 |
| CINTAS CORP | COM | 172908105 | 18493 | 562102 | SH | DEFINED | 2 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 16 | 3000 | SH | DEFINED | 11 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 624 | 120000 | SH | DEFINED | |
| CIRCUIT CITY STORE INC | COM | 172737108 | 3532 | 679265 | SH | DEFINED | 6 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 2 | 400 | SH | DEFINED | 2 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 2460 | 473115 | SH | Defined | 12 |
| CIRRUS LOGIC INC | COM | 172755100 | 2 | 895 | SH | DEFINED | 4 |
| CIRRUS LOGIC INC | COM | 172755100 | 0 | 145 | SH | Defined | 12 |
| CISCO SYS INC | COM | 17275R102 | 8653 | 666628 | SH | DEFINED | 4 |
| CISCO SYS INC | COM | 17275R102 | 3259 | 251060 | SH | DEFINED | 6 |
| CISCO SYS INC | COM | 17275R102 | 31 | 2400 | SH | DEFINED | 7 |
| CISCO SYS INC | COM | 17275R102 | 3957 | 304854 | SH | DEFINED | 2 |
| CISCO SYS INC | COM | 17275R102 | 11766 | 906466 | SH | Defined | 12 |
| CISCO SYS INC | COM | 17275R102 | 388 | 29907 | SH | DEFINED | 11 |
| CISCO SYS INC | COM | 17275R102 | 4530 | 348970 | SH | DEFINED | 5 |
| CISCO SYS INC | COM | 17275R102 | 23244 | 1790722 | SH | DEFINED | 1 |
| CISCO SYS INC | COM | 17275R102 | 32957 | 2539088 | SH | DEFINED | 3 |
| CISCO SYS INC | COM | 17275R102 | 7722 | 406950 | SH | DEFINED | 14 |
| CISCO SYS INC | COM | 17275R102 | 556 | 40978 | SH | DEFINED | 9 |
| CIT GROUP INC | COM | 125581108 | 900 | 53380 | SH | Defined | 12 |
| CIT GROUP INC | COM | 125581108 | 5953 | 353100 | SH | DEFINED | 8 |
| CIT GROUP INC | COM | 125581108 | 25290 | 1500000 | SH | Defined | 13 |
| CITIBANK WEST FSB SAN FRAN C | 2ND CONT LITIG | 17306J301 | 0 | 17 | SH | Defined | 12 |
| CITIBANK WEST FSB SAN FRAN C | CONT LITIG REC | 17306J202 | 0 | 28 | SH | Defined | 12 |
| CITIGROUP INC | COM | 172967101 | 4588 | 123267 | SH | DEFINED | 9 |
| CITIGROUP INC | COM | 172967101 | 56664 | 1644818 | SH | DEFINED | 3 |
| CITIGROUP INC | COM | 172967101 | 58647 | 1702377 | SH | DEFINED | 6 |
| CITIGROUP INC | COM | 172967101 | 3380 | 98100 | SH | DEFINED | 1 |
| CITIGROUP INC | COM | 172967101 | 35 | 1027 | SH | DEFINED | 4 |
| CITIGROUP INC | COM | 172967101 | 772 | 21687 | SH | DEFINED | |
| CITIGROUP INC | COM | 172967101 | 8179 | 237430 | SH | DEFINED | 5 |
| CITIGROUP INC | COM | 172967101 | 321298 | 9326500 | SH | Defined | 10 |
| CITIGROUP INC | COM | 172967101 | 20670 | 600002 | SH | DEFINED | 2 |
| CITIGROUP INC | COM | 172967101 | 142 | 4125 | SH | DEFINED | 7 |
| CITIGROUP INC | COM | 172967101 | 11451 | 226457 | SH | DEFINED | 14 |
| CITIGROUP INC | COM | 172967101 | 177754 | 5159780 | SH | DEFINED | 8 |
| CITIGROUP INC | COM | 172967101 | 2598 | 75427 | SH | DEFINED | 11 |
| CITIGROUP INC | COM | 172967101 | 31396 | 911364 | SH | Defined | 12 |
| CITIZENS BKG CORP MICH | COM | 174420109 | 3 | 124 | SH | Defined | 12 |
| CITIZENS BKG CORP MICH | COM | 174420109 | 29 | 1236 | SH | DEFINED | 2 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 92 | 9183 | SH | DEFINED | 2 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 219 | 21935 | SH | Defined | 12 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 2216 | 222070 | SH | DEFINED | 3 |
| CITIZENS SOUTH BKG CP DEL | COM | 176682102 | 5 | 389 | SH | Defined | 12 |
| CITRIX SYS INC | COM | 177376100 | 40 | 3012 | SH | Defined | 12 |
| CITRIX SYS INC | COM | 177376100 | 31618 | 2402580 | SH | DEFINED | 3 |
| CITRIX SYS INC | COM | 177376100 | 33 | 2500 | SH | DEFINED | 2 |
| CITRIX SYS INC | COM | 177376100 | 14390 | 1093445 | SH | DEFINED | 6 |
| CITY HLDG CO | COM | 177835105 | 7927 | 289640 | SH | DEFINED | 3 |
| CITY HLDG CO | COM | 177835105 | 94 | 3450 | SH | Defined | 12 |
| CITY INVESTING CO LIQ TR | UNIT BEN INT | 177900107 | 1 | 500 | SH | DEFINED | 2 |
| CITY INVESTING CO LIQ TR | UNIT BEN INT | 177900107 | 1 | 588 | SH | Defined | 12 |
| CITY NATL CORP | COM | 178566105 | 135 | 3065 | SH | Defined | 12 |
| CKE RESTAURANTS INC | COM | 12561E105 | 73 | 16500 | SH | DEFINED | 6 |
| CLAIRES STORES INC | COM | 179584107 | 7 | 300 | SH | Defined | 12 |
| CLAIRES STORES INC | COM | 179584107 | 26 | 1100 | SH | DEFINED | 3 |
| CLARCOR INC | COM | 179895107 | 98 | 2700 | SH | DEFINED | 2 |
| CLARCOR INC | COM | 179895107 | 72 | 2000 | SH | DEFINED | 11 |
| CLARCOR INC | COM | 179895107 | 737 | 20356 | SH | Defined | 12 |

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| CLARUS CORP | COM | 182707109 | 11 | 2200 | SH | DEFINED | 2 |
| CLARUS CORP | COM | 182707109 | 1 | 200 | SH | Defined | 12 |
| CLAXSON INTERACTIVE GROUP IN | CL A | G21912103 | 1 | 2516 | SH | Defined | 12 |
| CLAYTON HOMES INC | COM | 184190106 | 109 | 9900 | SH | DEFINED | 2 |
| CLAYTON HOMES INC | COM | 184190106 | 119 | 9606 | SH | DEFINED | 9 |
| CLAYTON HOMES INC | COM | 184190106 | 62 | 5581 | SH | Defined | 12 |
| CLAYTON HOMES INC | COM | 184190106 | 25109 | 2274372 | SH | DEFINED | 6 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 1127 | 33227 | SH | Defined | 12 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 45 | 1325 | SH | DEFINED | 2 |
| CLEARONE COMMUNICATIONS INC | COM | 185060100 | 0 | 1400 | SH | Defined | 12 |
| CLECO CORP NEW | COM | 12561W105 | 13 | 1000 | SH | DEFINED | 7 |
| CLECO CORP NEW | COM | 12561W105 | 2166 | 172579 | SH | Defined | 12 |
| CLECO CORP NEW | COM | 12561W105 | 8513 | 678300 | SH | DEFINED | 6 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 34 | 1800 | SH | Defined | 12 |
| CLOROX CO DEL | COM | 189054109 | 3114 | 67447 | SH | Defined | 12 |
| CLOROX CO DEL | COM | 189054109 | 65 | 1400 | SH | DEFINED | 2 |
| CLOROX CO DEL | COM | 189054109 | 65 | 1400 | SH | DEFINED | 11 |
| CLOROX CO DEL | COM | 189054109 | 417 | 8970 | SH | DEFINED | 9 |
| CLOROX CO DEL | COM | 189054109 | 674 | 14600 | SH | DEFINED | 3 |
| CLOROX CO DEL | COM | 189054109 | 388 | 8400 | SH | DEFINED | 5 |
| CLOROX CO DEL | COM | 189054109 | 5 | 100 | SH | DEFINED | 4 |
| CLOSURE MED CORP | COM | 189093107 | 15 | 1150 | SH | Defined | 12 |
| CMGI INC | COM | 125750109 | 7 | 8613 | SH | Defined | 12 |
| CMS ENERGY CORP | COM | 125896100 | 18 | 4137 | SH | Defined | 12 |
| CNA FINL CORP | COM | 126117100 | 49 | 2200 | SH | Defined | 12 |
| CNA FINL CORP | COM | 126117100 | 2 | 110 | SH | DEFINED | 6 |
| CNET NETWORKS INC | COM | 12613R104 | 32630 | 13000000 | SH | Defined | 10 |
| CNET NETWORKS INC | COM | 12613R104 | 17 | 6600 | SH | Defined | 12 |
| CNET NETWORKS INC | COM | 12613R104 | 1027 | 409139 | SH | DEFINED | 8 |
| CNF INC | COM | 12612W104 | 11 | 375 | SH | Defined | 12 |
| CNF INC | COM | 12612W104 | 4768 | 156600 | SH | DEFINED | 6 |
| CNH GLOBAL N V | SHS | N20935107 | 46 | 29305 | SH | Defined | 12 |
| CNH GLOBAL N V | SHS | N20935107 | 0 | 150 | SH | DEFINED | 11 |
| CNS INC | COM | 126136100 | 1069 | 157500 | SH | DEFINED | 6 |
| COACH INC | COM | 189754104 | 892 | 23278 | SH | Defined | 12 |
| COACH INC | COM | 189754104 | 23 | 600 | SH | DEFINED | 2 |
| COAST FEDERAL LITIGATION TR | RIGHT 99/99/9999 | 19034Q110 | 0 | 2600 | SH | Defined | 12 |
| COASTAL BANCORP INC | COM | 19041P105 | 1815 | 60100 | SH | DEFINED | 6 |
| COBIZ INC | COM | 190897108 | 21 | 1500 | SH | DEFINED | 11 |
| COBIZ INC | COM | 190897108 | 1853 | 133300 | SH | DEFINED | 7 |
| COBRA ELECTRS CORP | COM | 191042100 | 340 | 56179 | SH | DEFINED | 6 |
| COCA COLA BOTTLING CO CONS | COM | 191098102 | 25 | 503 | SH | Defined | 12 |
| COCA COLA CO | COM | 191216100 | 1081 | 26693 | SH | DEFINED | 9 |
| COCA COLA CO | COM | 191216100 | 3306 | 55585 | SH | DEFINED | 14 |
| COCA COLA CO | COM | 191216100 | 215 | 5300 | SH | DEFINED | 7 |
| COCA COLA CO | COM | 191216100 | 10148 | 250683 | SH | DEFINED | 3 |
| COCA COLA CO | COM | 191216100 | 1393 | 34410 | SH | DEFINED | 1 |
| COCA COLA CO | COM | 191216100 | 18343 | 453147 | SH | Defined | 12 |
| COCA COLA CO | COM | 191216100 | 8093 | 199938 | SH | DEFINED | 2 |
| COCA COLA CO | COM | 191216100 | 298 | 7357 | SH | DEFINED | 4 |
| COCA COLA CO | COM | 191216100 | 499 | 12325 | SH | DEFINED | 11 |
| COCA COLA CO | COM | 191216100 | 912 | 22526 | SH | DEFINED | 5 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 738 | 39462 | SH | Defined | 12 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 9 | 500 | SH | DEFINED | 11 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 14054 | 751930 | SH | DEFINED | 3 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 3 | 150 | SH | DEFINED | 6 |
| COCA-COLA FEMSA S A DE C V | SPON ADR REP L | 191241108 | 4821 | 281273 | SH | DEFINED | 6 |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 21 | 15000 | SH | DEFINED | |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 2 | 1300 | SH | Defined | 12 |
| COGNEX CORP | COM | 192422103 | 6 | 288 | SH | Defined | 12 |
| COGNEX CORP | COM | 192422103 | -31 | -1500 | SH | DEFINED | |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 5 | 79 | SH | Defined | 12 |

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| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 40 | 587 | SH | DEFINED | 2 |
| COGNOS INC | COM | 19244C109 | 182 | 7991 | SH | Defined | 12 |
| COHEN & STEERS ADV INC RLTY | COM | 19247W102 | 1600 | 106072 | SH | Defined | 12 |
| COHEN & STEERS PREM INC RLTY | COM | 19247V104 | 1143 | 79519 | SH | Defined | 12 |
| COHEN & STEERS QUALITY RLTY | COM | 19247L106 | 1972 | 139854 | SH | Defined | 12 |
| COHEN & STEERS TOTAL RETURN | COM | 19247R103 | 301 | 20413 | SH | Defined | 12 |
| COHERENT INC | COM | 192479103 | 23 | 1200 | SH | Defined | 12 |
| COHU INC | COM | 192576106 | 7 | 450 | SH | Defined | 12 |
| COHU INC | COM | 192576106 | 202 | 13800 | SH | DEFINED | 3 |
| COHU INC | COM | 192576106 | 7 | 450 | SH | DEFINED | 11 |
| COINSTAR INC | COM | 19259P300 | 3210 | 191190 | SH | DEFINED | 6 |
| COINSTAR INC | COM | 19259P300 | 3 | 200 | SH | DEFINED | 2 |
| COLE KENNETH PRODTNS INC | CL A | 193294105 | 1272 | 58100 | SH | DEFINED | 3 |
| COLE NATIONAL CORP NEW | CL A | 193290103 | 8 | 900 | SH | Defined | 12 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 8824 | 162095 | SH | DEFINED | 2 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 15498 | 284675 | SH | DEFINED | 1 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 362 | 6650 | SH | DEFINED | 5 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 3362 | 61748 | SH | DEFINED | 3 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 4798 | 88139 | SH | Defined | 12 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 1804 | 33146 | SH | DEFINED | 11 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 762 | 14000 | SH | DEFINED | 7 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 57 | 1047.43 | SH | DEFINED | 4 |
| COLLAGENEX PHARMACEUTICALS I | COM | 19419B100 | 9 | 1000 | SH | Defined | 12 |
| COLLEGIATE PACIFIC INC | COM NEW | 194589206 | 0 | 4 | SH | Defined | 12 |
| COLLEGIATE PACIFIC INC | *W EXP 05/26/200 | 194589115 | 0 | 4 | SH | Defined | 12 |
| COLLINS & AIKMAN CORP NEW | COM NEW | 194830204 | 2 | 500 | SH | Defined | 12 |
| COLLINS INDS INC | COM | 194858106 | 100 | 27100 | SH | DEFINED | 6 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 10 | 875 | SH | DEFINED | 11 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 4055 | 360430 | SH | DEFINED | 6 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 257 | 22888 | SH | Defined | 12 |
| COLONIAL HIGH INCOME MUN TR | SH BEN INT | 195743109 | 38 | 5897 | SH | Defined | 12 |
| COLONIAL INTER HIGH INCOME F | SH BEN INT | 195763107 | 117 | 36500 | SH | Defined | 12 |
| COLONIAL INTERMARKET INCM TR | SH BEN INT | 195762109 | 25 | 3000 | SH | Defined | 12 |
| COLONIAL INVT GRADE MUN TR | SH BEN INT | 195768106 | 114 | 11200 | SH | Defined | 12 |
| COLONIAL MUN INCOME TR | SH BEN INT | 195799101 | 45 | 7829 | SH | Defined | 12 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 4341 | 131240 | SH | DEFINED | 3 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 349 | 10559 | SH | Defined | 12 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 93 | 2800 | SH | DEFINED | 11 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 310 | 9300 | SH | DEFINED | 9 |
| COLORADO MEDTECH INC | COM | 19652U104 | 1 | 250 | SH | Defined | 12 |
| COLUMBIA BANCORP | COM | 197227101 | 29 | 1200 | SH | DEFINED | 11 |
| COLUMBIA BANCORP | COM | 197227101 | 3113 | 127050 | SH | DEFINED | 7 |
| COLUMBIA BANCORP | COM | 197227101 | 812 | 33156 | SH | Defined | 12 |
| COLUMBIA BANCORP ORE | COM | 197231103 | 28 | 1700 | SH | DEFINED | 6 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 1964 | 142800 | SH | DEFINED | 6 |
| COLUMBIA LABS INC | COM | 197779101 | 16 | 4050 | SH | Defined | 12 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 2 | 50 | SH | DEFINED | 6 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 10 | 282 | SH | DEFINED | 11 |
| COMCAST CORP NEW | CL A | 20030N101 | 46 | 1617 | SH | DEFINED | |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 20 | 730 | SH | DEFINED | 4 |
| COMCAST CORP NEW | CL A | 20030N101 | 263926 | 9231424 | SH | Defined | 10 |
| COMCAST CORP NEW | CL A | 20030N101 | 5284 | 184811 | SH | DEFINED | 3 |
| COMCAST CORP NEW | CL A | 20030N101 | 989 | 33462 | SH | DEFINED | 9 |
| COMCAST CORP NEW | CL A | 20030N101 | 155935 | 5454183 | SH | DEFINED | 8 |
| COMCAST CORP NEW | CL A | 20030N101 | 80 | 1906 | SH | DEFINED | 14 |
| COMCAST CORP NEW | CL A | 20030N101 | 18209 | 636896 | SH | DEFINED | 6 |
| COMCAST CORP NEW | CL A | 20030N101 | 1 | 32 | SH | DEFINED | 7 |
| COMCAST CORP NEW | CL A | 20030N101 | 3248 | 113608 | SH | Defined | 12 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 136 | 4940 | SH | DEFINED | 11 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 253 | 9210 | SH | DEFINED | 2 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 338 | 12300 | SH | DEFINED | 6 |
| COMCAST CORP NEW | CL A | 20030N101 | 1932 | 67586 | SH | DEFINED | 2 |

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| COMCAST CORP NEW | CL A SPL | 20030N200 | 5738 | 208721 | SH | Defined | 12 |
| COMCAST CORP NEW | CL A | 20030N101 | 241 | 8428 | SH | DEFINED | 11 |
| COMCAST CORP NEW | CL A | 20030N101 | 5136 | 179646 | SH | DEFINED | 6 |
| COMCAST CORP NEW | CL A | 20030N101 | 673 | 23005 | SH | DEFINED | |
| COMCAST CORP NEW | CL A | 20030n101 | 8 | 291 | SH | DEFINED | 4 |
| COMERICA INC | COM | 200340107 | 7118 | 187901 | SH | DEFINED | 6 |
| COMERICA INC | COM | 200340107 | 355 | 9368 | SH | Defined | 12 |
| COMERICA INC | COM | 200340107 | 78 | 2058 | SH | DEFINED | 2 |
| COMERICA INC | COM | 200340107 | 63 | 1656 | SH | DEFINED | 11 |
| COMFORCE CORP | COM | 20038K109 | 0 | 3 | SH | Defined | 12 |
| COMFORT SYS USA INC | COM | 199908104 | 975 | 441200 | SH | DEFINED | 6 |
| COMFORT SYS USA INC | COM | 199908104 | 17 | 7900 | SH | Defined | 12 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 171 | 4311 | SH | Defined | 12 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 144 | 3620 | SH | DEFINED | 3 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 6148 | 168211 | SH | DEFINED | 7 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 2 | 52 | SH | DEFINED | 6 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 37 | 1000 | SH | DEFINED | 11 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 117 | 3196 | SH | Defined | 12 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 22 | 600 | SH | DEFINED | 14 |
| COMMERCE GROUP INC MASS | COM | 200641108 | 18644 | 545150 | SH | DEFINED | 6 |
| COMMERCE ONE INC DEL | COM NEW | 200693208 | 0 | 10 | SH | DEFINED | 14 |
| COMMERCE ONE INC DEL | COM NEW | 200693208 | 5 | 2872 | SH | Defined | 12 |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 15 | 690 | SH | Defined | 12 |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 18718 | 861785 | SH | DEFINED | 6 |
| COMMERCIAL METALS CO | COM | 201723103 | 4912 | 352100 | SH | DEFINED | 6 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 1744 | 115493 | SH | Defined | 12 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 115 | 7626 | SH | DEFINED | 11 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 14054 | 362040 | SH | DEFINED | 3 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 1285 | 33111 | SH | Defined | 12 |
| COMMONWEALTH TEL ENTERPRISES | CL B | 203349204 | 20 | 512 | SH | DEFINED | 4 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 13496 | 347644 | SH | DEFINED | 4 |
| COMMSCOPE INC | COM | 203372107 | 695 | 92618 | SH | Defined | 12 |
| COMMUNICATION INTELLIGENCE N | COM | 20338K106 | 0 | 1300 | SH | Defined | 12 |
| COMMUNITY BK NORTHN VA | COM | 203566104 | 68 | 3614 | SH | Defined | 12 |
| COMMUNITY BK SYS INC | COM | 203607106 | 15435 | 491103 | SH | DEFINED | 6 |
| COMMUNITY BK SYS INC | COM | 203607106 | 182 | 5800 | SH | DEFINED | 3 |
| COMMUNITY BK SYS INC | COM | 203607106 | 157 | 5000 | SH | Defined | 12 |
| COMMUNITY BKS INC MILLERSBUR | COM | 203628102 | 72 | 2471 | SH | Defined | 12 |
| COMMUNITY FIRST BANKSHARES I | COM | 203902101 | 1752 | 68580 | SH | DEFINED | 3 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 1 | 50 | SH | DEFINED | 6 |
| COMMUNITY INVS BANCORP INC | COM | 203719109 | 407 | 33750 | SH | Defined | 12 |
| COMMUNITY TR BANCORP INC | COM | 204149108 | 444 | 17600 | SH | DEFINED | 3 |
| COMMUNITY TR BANCORP INC | COM | 204149108 | 3184 | 126096 | SH | DEFINED | 6 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 8887 | 329760 | SH | DEFINED | 3 |
| COMPANIA ANONIMA NACIONL TEL | SPON ADR D | 204421101 | 0 | 0 | SH | DEFINED | 2 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 2436 | 77900 | SH | Defined | 12 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 161 | 5150 | SH | DEFINED | 11 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 8 | 270 | SH | DEFINED | 6 |
| COMPUCOM SYS INC | COM | 204780100 | 687 | 196225 | SH | DEFINED | 6 |
| COMPUCOM SYS INC | COM | 204780100 | 1 | 300 | SH | Defined | 12 |
| COMPUDYNE CORP | COM PAR \$0.75 | 204795306 | 117 | 16200 | SH | DEFINED | 9 |
| COMPUGEN LTD | ORD | M25722105 | 40 | 22000 | SH | Defined | 12 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | | 13450 | SH | DEFINED | 9 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 50 | 3625 | SH | DEFINED | 11 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 2797 | 204750 | SH | DEFINED | 5 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 9203 | 673698 | SH | DEFINED | 4 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 28686 | 2100000 | SH | Defined | 13 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 6574 | 481247 | SH | Defined | 12 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 59 | 4300 | SH | DEFINED | 14 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 6967 | 510000 | SH | Defined | 10 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 11460 | 838934 | SH | DEFINED | 6 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 8830 | 271279 | SH | DEFINED | 1 |

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| COMPUTER SCIENCES CORP | COM | 205363104 | 32 | 975 | SH | DEFINED | 11 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 20402 | 626800 | SH | DEFINED | 6 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 1710 | 52524 | SH | Defined | 12 |
| COMPUWARE CORP | COM | 205638109 | 1239 | 365435 | SH | DEFINED | 6 |
| COMPUWARE CORP | COM | 205638109 | 26 | 7720 | SH | DEFINED | 3 |
| COMPUWARE CORP | COM | 205638109 | 58 | 17000 | SH | DEFINED | 5 |
| COMPUWARE CORP | COM | 205638109 | 91 | 26900 | SH | Defined | 12 |
| COMSTOCK RES INC | COM NEW | 205768203 | 10 | 1000 | SH | Defined | 12 |
| COMSTOCK RES INC | COM NEW | 205768203 | 85 | 8450 | SH | DEFINED | 3 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 1290 | 114094 | SH | Defined | 12 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 4 | 380 | SH | DEFINED | 6 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 2 | 100 | SH | DEFINED | 14 |
| CONAGRA FOODS INC | COM | 205887102 | 13062 | 650486 | SH | DEFINED | 6 |
| CONAGRA FOODS INC | COM | 205887102 | 2391 | 119056 | SH | Defined | 12 |
| CONAGRA FOODS INC | COM | 205887102 | 247 | 12300 | SH | DEFINED | 2 |
| CONAGRA FOODS INC | COM | 205887102 | 47 | 2325 | SH | DEFINED | 11 |
| CONAGRA FOODS INC | COM | 205887102 | 23 | 1144 | SH | DEFINED | 7 |
| CONAGRA FOODS INC | COM | 205887102 | 9001 | 448260 | SH | DEFINED | 3 |
| CONAGRA FOODS INC | COM | 205887102 | 177 | 6000 | SH | DEFINED | 14 |
| CONAGRA FOODS INC | COM | 205887102 | 474 | 22790 | SH | DEFINED | 9 |
| CONCORD CAMERA CORP | COM | 206156101 | 5 | 1000 | SH | Defined | 12 |
| CONCORD EFS INC | COM | 206197105 | 2 | 140 | SH | DEFINED | 14 |
| CONCORD EFS INC | COM | 206197105 | 4 | 400 | SH | DEFINED | 7 |
| CONCORD EFS INC | COM | 206197105 | 9 | 1000 | SH | DEFINED | 2 |
| CONCORD EFS INC | COM | 206197105 | 75 | 8000 | SH | DEFINED | 11 |
| CONCORD EFS INC | COM | 206197105 | 3 | 270 | SH | DEFINED | 6 |
| CONCORD EFS INC | COM | 206197105 | 431 | 45811 | SH | Defined | 12 |
| CONCORDE CAREER COLLEGES INC | COM NEW | 20651H201 | 48 | 3000 | SH | Defined | 12 |
| CONCUR TECHNOLOGIES INC | COM | 206708109 | 3 | 500 | SH | Defined | 12 |
| CONCURRENT COMPUTER CORP NEW | COM | 206710204 | 1 | 300 | SH | Defined | 12 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 21 | 14000 | SH | DEFINED | 5 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 33 | 22374 | SH | Defined | 12 |
| CONMED CORP | COM | 207410101 | 674 | 41072 | SH | DEFINED | 6 |
| CONMED CORP | COM | 207410101 | 2489 | 151680 | SH | DEFINED | 3 |
| CONNECTICUT BANCSHARES INC | COM | 207540105 | 44 | 1050 | SH | Defined | 12 |
| CONNECTICUT WTR SVC INC | COM | 207797101 | 12 | 450 | SH | Defined | 12 |
| CONOCOPHILLIPS | COM | 20825C104 | 2835 | 52895 | SH | Defined | 12 |
| CONOCOPHILLIPS | COM | 20825C104 | 2952 | 55083 | SH | DEFINED | 2 |
| CONOCOPHILLIPS | COM | 20825C104 | 2309 | 43070 | SH | DEFINED | 3 |
| CONOCOPHILLIPS | COM | 20825C104 | 44 | 819 | SH | DEFINED | 11 |
| CONOCOPHILLIPS | COM | 20825C104 | 50289 | 938224 | SH | DEFINED | 6 |
| CONOCOPHILLIPS | COM | 20825C104 | 2114 | 39445 | SH | DEFINED | 5 |
| CONSECO STRATEGIC INCOME FD | SH BEN INT | 20847A102 | 51 | 5403 | SH | Defined | 12 |
| CONSOL ENERGY INC | COM | 20854P109 | 30 | 1840 | SH | Defined | 12 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 21 | 550 | SH | DEFINED | 6 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 627 | 16310 | SH | Defined | 12 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 15 | 400 | SH | DEFINED | 2 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 31 | 808 | SH | DEFINED | 11 |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 882 | 52440 | SH | DEFINED | 3 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 377 | 16605 | SH | Defined | 12 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 18 | 799 | SH | DEFINED | 11 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 349 | 12575 | SH | DEFINED | 5 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 3116 | 112369 | SH | Defined | 12 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 21 | 750 | SH | DEFINED | 2 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 70 | 2528 | SH | DEFINED | 11 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 126 | 4480 | SH | DEFINED | 9 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 4565 | 164607 | SH | DEFINED | 6 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 1045 | 37700 | SH | DEFINED | 3 |
| CONSUMER PORTFOLIO SVCS INC | COM | 210502100 | 10 | 6000 | SH | Defined | 12 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 30 | 5806 | SH | Defined | 12 |
| CONVERA CORP | CL A | 211919105 | 6 | 1500 | SH | Defined | 12 |
| CONVERGYS CORP | COM | 212485106 | 20 | 1500 | SH | DEFINED | 9 |

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| CONVERGYS CORP | COM | 212485106 | 11653 | 882784 | SH | DEFINED | 2 |
| CONVERGYS CORP | COM | 212485106 | 108 | 8200 | SH | DEFINED | 11 |
| CONVERGYS CORP | COM | 212485106 | 1 | 100 | SH | DEFINED | 6 |
| CONVERGYS CORP | COM | 212485106 | 1211 | 91723 | SH | Defined | 12 |
| COOPER CAMERON CORP | COM | 216640102 | 371 | 7500 | SH | DEFINED | 5 |
| COOPER CAMERON CORP | COM | 216640102 | 10 | 200 | SH | DEFINED | 11 |
| COOPER CAMERON CORP | COM | 216640102 | 773 | 15620 | SH | Defined | 12 |
| COOPER COS INC | COM NEW | 216648402 | -30 | -1000 | SH | Defined | 12 |
| COOPER COS INC | COM NEW | 216648402 | 9628 | 322020 | SH | DEFINED | 3 |
| COOPER INDS LTD | CL A | G24182100 | 4914 | 137603 | SH | DEFINED | 6 |
| COOPER INDS LTD | CL A | G24182100 | 107 | 3000 | SH | DEFINED | 2 |
| COOPER INDS LTD | CL A | G24182100 | 1339 | 37493 | SH | Defined | 12 |
| COOPER INDS LTD | CL A | G24182100 | 30 | 850 | SH | DEFINED | 11 |
| COOPER INDS LTD | CL A | G24182100 | 4720 | 132170 | SH | DEFINED | 6 |
| COOPER INDS LTD | CL A | G24182100 | 4624 | 129500 | SH | DEFINED | 3 |
| COOPER INDS LTD | CL A | G24182100 | 389 | 10905 | SH | DEFINED | 5 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 13446 | 1102100 | SH | DEFINED | 6 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 220 | 17995 | SH | Defined | 12 |
| COOPERATIVE BANKSHARES INC | COM | 216844100 | 12 | 600 | SH | Defined | 12 |
| COORS ADOLPH CO | CL B | 217016104 | 6 | 120 | SH | DEFINED | 11 |
| COORS ADOLPH CO | CL B | 217016104 | 178 | 2500 | SH | DEFINED | 14 |
| COORS ADOLPH CO | CL B | 217016104 | 188 | 3880 | SH | Defined | 12 |
| COORS ADOLPH CO | CL B | 217016104 | 2488 | 51300 | SH | DEFINED | 6 |
| COPART INC | COM | 217204106 | 1 | 195 | SH | Defined | 12 |
| COPPER MTN NETWORKS INC | COM NEW | 217510205 | 5 | 775 | SH | Defined | 12 |
| COPYTELE INC | COM | 217721109 | 1 | 4500 | SH | Defined | 12 |
| CORE LABORATORIES N V | COM | N22717107 | 1530 | 147080 | SH | DEFINED | 3 |
| CORE LABORATORIES N V | COM | N22717107 | 4 | 400 | SH | DEFINED | 4 |
| COREL CORPORATION | COM | 21868Q109 | 2 | 2150 | SH | Defined | 12 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 465 | 11780 | SH | DEFINED | 3 |
| CORIXA CORP | COM | 21887F100 | 1 | 100 | SH | Defined | 12 |
| CORN PRODS INTL INC | COM | 219023108 | 66 | 2276 | SH | DEFINED | 2 |
| CORN PRODS INTL INC | COM | 219023108 | 4783 | 164010 | SH | DEFINED | 3 |
| CORN PRODS INTL INC | COM | 219023108 | 8 | 268 | SH | DEFINED | 11 |
| CORN PRODS INTL INC | COM | 219023108 | 180 | 6169 | SH | Defined | 12 |
| CORNELL COMPANIES INC | COM | 219141108 | 1624 | 193300 | SH | DEFINED | 6 |
| CORNERSTONE BANCORP INC | COM | 218925105 | 141 | 8286 | SH | DEFINED | 9 |
| CORNERSTONE RLTY INCOME TR I | COM | 21922V102 | 1 | 200 | SH | Defined | 12 |
| CORNERSTONE TOTAL RTRN FD IN | COM | 21924U102 | 155 | 13679 | SH | Defined | 12 |
| CORNING INC | COM | 219350105 | 465 | 79567 | SH | DEFINED | 2 |
| CORNING INC | COM | 219350105 | 2463 | 421813 | SH | Defined | 12 |
| CORNING INC | COM | 219350105 | 8373 | 1433755 | SH | DEFINED | 6 |
| CORNING INC | COM | 219350105 | 67 | 11400 | SH | DEFINED | 1 |
| CORNING INC | COM | 219350105 | 27 | 4538 | SH | DEFINED | 11 |
| CORNING INC | COM | 219350105 | 769 | 131660 | SH | DEFINED | 5 |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 16 | 445 | SH | Defined | 12 |
| CORPORATE HIGH YIELD FD INC | COM | 219914108 | 57 | 6827 | SH | Defined | 12 |
| CORPORATE HIGH YIELD FD IV I | COM | 219930104 | 7 | 500 | SH | Defined | 12 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 881 | 59120 | SH | Defined | 12 |
| CORRECTIONAL SVCS CORP | COM | 219921103 | 207 | 79800 | SH | DEFINED | 6 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 15511 | 888365 | SH | DEFINED | 6 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 3 | 147 | SH | Defined | 12 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 1680 | 96220 | SH | DEFINED | 3 |
| CORTEX PHARMACEUTICALS INC | COM NEW | 220524300 | 4 | 5000 | SH | Defined | 12 |
| CORUS BANKSHARES INC | COM | 220873103 | 25100 | 628904 | SH | DEFINED | 6 |
| CORVIS CORP | COM | 221009103 | 10 | 15135 | SH | Defined | 12 |
| CORVIS CORP | COM | 221009103 | 0 | 500 | SH | DEFINED | 11 |
| COST PLUS INC CALIF | COM | 221485105 | 221 | 8400 | SH | DEFINED | 5 |
| COST PLUS INC CALIF | COM | 221485105 | 0 | 16 | SH | Defined | 12 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 976 | 32500 | SH | DEFINED | 5 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 780 | 25959 | SH | Defined | 12 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 300 | 10000 | SH | DEFINED | 2 |

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| COSTCO WHSL CORP NEW | COM | | 22160K105 | 48 | 1600 | SH | DEFINED | 11 |
| COTT CORP QUE | COM | | 22163N106 | 924 | 52648 | SH | Defined | 12 |
| COTT CORP QUE | COM | | 22163N106 | 43875 | 2500000 | SH | Defined | 13 |
| COTTON STS LIFE INS CO | COM | | 221774102 | 451 | 46837 | SH | DEFINED | 6 |
| COUNSEL CORP | COM | | 22226R102 | 3 | 2000 | SH | Defined | 12 |
| COUNTRYWIDE FINANCIAL CORP | COM | | 222372104 | 738 | 12831 | SH | Defined | 12 |
| COUNTRYWIDE FINANCIAL CORP | COM | | 222372104 | 245 | 3000 | SH | DEFINED | 14 |
| COUNTRYWIDE FINANCIAL CORP | COM | | 222372104 | 172 | 3000 | SH | DEFINED | 11 |
| COUNTRYWIDE FINANCIAL CORP | COM | | 222372104 | 248 | 4320 | SH | DEFINED | 6 |
| COUNTRYWIDE FINANCIAL CORP | COM | | 222372104 | 32033 | 557090 | SH | DEFINED | 3 |
| COURIER CORP | COM | | 222660102 | 85 | 1725 | SH | Defined | 12 |
| COUSINS PPTYS INC | COM | | 222795106 | 10 | 400 | SH | Defined | 12 |
| COUSINS PPTYS INC | COM | | 222795106 | 18 | 700 | SH | DEFINED | 2 |
| COVANCE INC | COM | | 222816100 | 511 | 22100 | SH | DEFINED | 3 |
| COVANCE INC | COM | | 222816100 | 35 | 1500 | SH | Defined | 12 |
| COVANSYS CORP | COM | | 22281W103 | 53 | 22380 | SH | Defined | 12 |
| COVENTRY HEALTH CARE INC | COM | | 222862104 | 39233 | 1192505 | SH | DEFINED | 3 |
| COVENTRY HEALTH CARE INC | COM | | 222862104 | 70 | 2113 | SH | Defined | 12 |
| COX COMMUNICATIONS INC NEW | CL A | | 224044107 | 15 | 490 | SH | DEFINED | 11 |
| COX COMMUNICATIONS INC NEW | SDEB | 0.426% 4/1 | 224044AX5 | 4837 | 10090000 | PRN | DEFINED | 15 |
| COX COMMUNICATIONS INC NEW | CL A | | 224044107 | 425 | 13648 | SH | Defined | 12 |
| COX COMMUNICATIONS INC NEW | CL A | | 224044107 | 14 | 451 | SH | DEFINED | 2 |
| COX RADIO INC | CL A | | 224051102 | 0 | 18 | SH | Defined | 12 |
| CP SHIPS LTD | COM | | 22409V102 | 8 | 593 | SH | Defined | 12 |
| CPAC INC | COM | | 126145101 | 349 | 68700 | SH | DEFINED | 6 |
| CPB INC | COM | | 125903104 | 608 | 23900 | SH | DEFINED | 3 |
| CPI AEROSTRUCTURES INC | COM NEW | | 125919308 | 41 | 6480 | SH | Defined | 12 |
| CPI CORP | COM | | 125902106 | 1117 | 85100 | SH | DEFINED | 6 |
| CRANE CO | COM | | 224399105 | 83 | 4790 | SH | DEFINED | 3 |
| CRANE CO | COM | | 224399105 | 8809 | 505677 | SH | DEFINED | 6 |
| CRANE CO | COM | | 224399105 | 26 | 1515 | SH | Defined | 12 |
| CRAWFORD & CO | CL A | | 224633206 | 631 | 151775 | SH | DEFINED | 6 |
| CREATIVE TECHNOLOGY LTD | ORD | | Y1775U107 | 15 | 2432 | SH | Defined | 12 |
| CREDENCE SYS CORP | COM | | 225302108 | 6 | 842 | SH | Defined | 12 |
| CREDIT ACCEP CORP MICH | COM | | 225310101 | 955 | 194980 | SH | DEFINED | 6 |
| CREDIT SUISSE ASSET MGMT INC | COM | | 224916106 | 59 | 13531 | SH | Defined | 12 |
| CREDIT SUISSE GROUP | SPONSORED ADR | | 225401108 | 3946 | 227023 | SH | DEFINED | 6 |
| CREDIT SUISSE HIGH YLD BND F | SH BEN INT | | 22544F103 | 29 | 6574 | SH | Defined | 12 |
| CREE INC | COM | | 225447101 | 77 | 4132 | SH | Defined | 12 |
| CRESCENT REAL ESTATE EQUITIE | COM | | 225756105 | 72 | 4975 | SH | Defined | 12 |
| CRESCENT REAL ESTATE EQUITIE | COM | | 225756105 | 278 | 19350 | SH | DEFINED | 3 |
| CRIIMI MAE INC | COM NEW | | 226603504 | 23 | 2605 | SH | Defined | 12 |
| CRIIMI MAE INC | PFD B CONV \$25 | | 226603207 | 14 | 600 | SH | Defined | 12 |
| CRITICAL PATH INC | COM | | 22674V100 | 0 | 215 | SH | Defined | 12 |
| CROMPTON CORP | COM | | 227116100 | 1085 | 267800 | SH | DEFINED | 3 |
| CROMPTON CORP | COM | | 227116100 | 4 | 1000 | SH | DEFINED | 2 |
| CROSS A T CO | CL A | | 227478104 | 7 | 1550 | SH | Defined | 12 |
| CROSS CTRY INC | COM | | 22748P105 | 576 | 50100 | SH | DEFINED | 6 |
| CROSS TIMBERS RTY TR | TR UNIT | | 22757R109 | 19 | 1000 | SH | Defined | 12 |
| CROSSROADS SYS INC | COM | | 22765D100 | 0 | 75 | SH | Defined | 12 |
| CROSSTEX ENERGY L P | COM | | 22765U102 | 221 | 9110 | SH | Defined | 12 |
| CROWN AMERN RLTY TR | SH BEN INT | | 228186102 | 1513 | 154050 | SH | DEFINED | 3 |
| CROWN AMERN RLTY TR | SH BEN INT | | 228186102 | 20 | 2000 | SH | Defined | 12 |
| CROWN CASTLE INTL CORP | COM | | 228227104 | 37 | 6735 | SH | Defined | 12 |
| CROWN MEDIA HLDGS INC | CL A | | 228411104 | 21 | 7575 | SH | Defined | 12 |
| CROWN PAC PARTNERS L P | UNIT LTD PARTN | | 228439105 | 0 | 715 | SH | Defined | 12 |
| CRYOLIFE INC | COM | | 228903100 | 14 | 2000 | SH | Defined | 12 |
| CRYSTALLEX INTL CORP | COM | | 22942F101 | 21 | 20000 | SH | Defined | 12 |
| CSG SYS INTL INC | COM | | 126349109 | 7502 | 865300 | SH | DEFINED | 6 |
| CSG SYS INTL INC | COM | | 126349109 | 9 | 1019 | SH | Defined | 12 |
| CSP INC | COM | | 126389105 | 2 | 933 | SH | Defined | 12 |
| CSX CORP | COM | | 126408103 | 2500 | 87669 | SH | Defined | 12 |

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| CSX CORP | COM | 126408103 | 138 | 4856 | SH | DEFINED | 11 |
| CSX CORP | COM | 126408103 | 12798 | 448750 | SH | DEFINED | 6 |
| CSX CORP | COM | 126408103 | 840 | 29465 | SH | DEFINED | 2 |
| CSX CORP | COM | 126408103 | 415 | 14564 | SH | DEFINED | 5 |
| CT COMMUNICATIONS INC | COM NEW | 126426402 | 19 | 2000 | SH | Defined | 12 |
| CTS CORP | COM | 126501105 | 0 | 80 | SH | Defined | 12 |
| CTS CORP | COM | 126501105 | 1 | 100 | SH | DEFINED | 2 |
| CUBIC CORP | COM | 229669106 | 3 | 210 | SH | Defined | 12 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 4 | 500 | SH | Defined | 12 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 2029 | 66800 | SH | DEFINED | 3 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 3181 | 104700 | SH | DEFINED | 7 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 79 | 2600 | SH | DEFINED | 11 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 556 | 18303 | SH | Defined | 12 |
| CULP INC | COM | 230215105 | 103 | 23000 | SH | DEFINED | 3 |
| CULP INC | COM | 230215105 | 251 | 56200 | SH | DEFINED | 6 |
| CUMMINS INC | COM | 231021106 | 3846 | 156360 | SH | DEFINED | 6 |
| CUMMINS INC | COM | 231021106 | 348 | 14150 | SH | Defined | 12 |
| CUMULUS MEDIA INC | CL A | 231082108 | 4 | 280 | SH | Defined | 12 |
| CUNO INC | COM | 126583103 | 1 | 20 | SH | Defined | 12 |
| CURAGEN CORP | COM | 23126R101 | 11 | 2570 | SH | Defined | 12 |
| CURATIVE HEALTH SVCS INC | COM | 231264102 | 12 | 675 | SH | Defined | 12 |
| CURIS INC | COM | 231269101 | 0 | 15 | SH | DEFINED | 4 |
| CURIS INC | COM | 231269101 | 0 | 35 | SH | Defined | 12 |
| CURON MED INC | COM | 231292103 | 1 | 1000 | SH | Defined | 12 |
| CURTISS WRIGHT CORP | CL B | 231561408 | 68 | 1151 | SH | Defined | 12 |
| CURTISS WRIGHT CORP | COM | 231561101 | 9922 | 164000 | SH | DEFINED | 3 |
| CURTISS WRIGHT CORP | COM | 231561101 | 12 | 200 | SH | Defined | 12 |
| CUTTER & BUCK INC | COM | 232217109 | 5 | 1500 | SH | Defined | 12 |
| CV THERAPEUTICS INC | COM | 126667104 | 0 | 8 | SH | Defined | 12 |
| CV THERAPEUTICS INC | COM | 126667104 | 11 | 600 | SH | DEFINED | 2 |
| CVF TECHNOLOGIES CORP | COM | 12666F102 | 2 | 12000 | SH | Defined | 12 |
| CVS CORP | COM | 126650100 | 5432 | 155000 | SH | DEFINED | 14 |
| CVS CORP | COM | 126650100 | 1200 | 50326 | SH | DEFINED | 2 |
| CVS CORP | COM | 126650100 | 1341 | 55417 | SH | DEFINED | 9 |
| CVS CORP | COM | 126650100 | 39 | 1655 | SH | DEFINED | 11 |
| CVS CORP | COM | 126650100 | 2243 | 94030 | SH | Defined | 12 |
| CVS CORP | COM | 126650100 | 4 | 150 | SH | DEFINED | 6 |
| CVS CORP | COM | 126650100 | 3869 | 162235 | SH | DEFINED | 5 |
| CYANOTECH CORP | COM NEW | 232437202 | 0 | 300 | SH | Defined | 12 |
| CYBERGUARD CORP | COM | 231910100 | 382 | 67000 | SH | Defined | 12 |
| CYMER INC | COM | 232572107 | 37 | 1559 | SH | Defined | 12 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 35 | 5010 | SH | Defined | 12 |
| CYSIVE INC | COM | 23281T108 | 7 | 2650 | SH | Defined | 12 |
| CYTEC INDS INC | COM | 232820100 | 45 | 1600 | SH | DEFINED | 6 |
| CYTEC INDS INC | COM | 232820100 | 45 | 1619 | SH | Defined | 12 |
| CYTOGEN CORP | COM NEW | 232824300 | 2 | 790 | SH | Defined | 12 |
| CYTRX CORP | COM NEW | 232828301 | 3 | 5000 | SH | Defined | 12 |
| CYTYC CORP | COM | 232946103 | 424 | 32487 | SH | Defined | 12 |
| CYTYC CORP | COM | 232946103 | 3 | 250 | SH | DEFINED | 11 |
| D & E COMMUNICATIONS INC | COM | 232860106 | 6 | 500 | SH | Defined | 12 |
| D & K HEALTHCARE RES INC | COM | 232861104 | 1546 | 151167 | SH | DEFINED | 6 |
| D R HORTON INC | COM | 23331A109 | 25 | 1306 | SH | DEFINED | 2 |
| D R HORTON INC | COM | 23331A109 | 11 | 566 | SH | Defined | 12 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 725 | 24749 | SH | Defined | 12 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 350 | 10842 | SH | DEFINED | 9 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 2092 | 71390 | SH | DEFINED | 6 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 114 | 3880 | SH | DEFINED | 2 |
| DALEEN TECHNOLOGIES INC | COM | 23437N104 | 21 | 236000 | SH | Defined | 12 |
| DAN RIV INC GA | CL A | 235774106 | 2 | 500 | SH | DEFINED | 6 |
| DANA CORP | COM | 235811106 | 2 | 259 | SH | DEFINED | 2 |
| DANA CORP | COM | 235811106 | 2290 | 324410 | SH | DEFINED | 6 |
| DANA CORP | COM | 235811106 | 36 | 5050 | SH | Defined | 12 |

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| DANAHER CORP DEL | COM | 235851102 | 521 | 7920 | SH | Defined | 12 |
| DANAHER CORP DEL | COM | 235851102 | 24 | 250 | SH | DEFINED | 14 |
| DANAHER CORP DEL | COM | 235851102 | 28 | 420 | SH | DEFINED | 11 |
| DANAHER CORP DEL | COM | 235851102 | 1823 | 27729 | SH | DEFINED | 2 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 216 | 12088 | SH | Defined | 12 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 71 | 4002 | SH | DEFINED | 2 |
| DATASCOPE CORP | COM | 238113104 | 130 | 4800 | SH | Defined | 12 |
| DATASCOPE CORP | COM | 238113104 | 9 | 350 | SH | DEFINED | 11 |
| DATASTREAM SYS INC | COM | 238124101 | 8 | 1100 | SH | Defined | 12 |
| DATAWATCH CORP | COM NEW | 237917208 | 3 | 1170 | SH | DEFINED | 7 |
| DAVE & BUSTERS INC | COM | 23833N104 | 21 | 2304 | SH | DEFINED | 2 |
| DAVITA INC | COM | 23918K108 | 9 | 450 | SH | Defined | 12 |
| DEAN FOODS CO NEW | COM | 242370104 | 147 | 3434 | SH | Defined | 12 |
| DEB SHOPS INC | COM | 242728103 | 8923 | 477671 | SH | DEFINED | 6 |
| DEBT STRATEGIES FD INC NEW | COM | 24276Q109 | 57 | 9250 | SH | Defined | 12 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 164 | 39000 | SH | DEFINED | 6 |
| DECODE GENETICS INC | COM | 243586104 | 4 | 2000 | SH | DEFINED | 2 |
| DEERE & CO | COM | 244199105 | 24 | 600 | SH | DEFINED | 11 |
| DEERE & CO | COM | 244199105 | 1131 | 28810 | SH | DEFINED | 6 |
| DEERE & CO | COM | 244199105 | 1022 | 26020 | SH | Defined | 12 |
| DEERE & CO | COM | 244199105 | 299 | 7628 | SH | DEFINED | 2 |
| DEL MONTE FOODS CO | COM | 24522p103 | 3 | 357 | SH | DEFINED | 4 |
| DEL MONTE FOODS CO | COM | 24522P103 | 34610 | 4639428 | SH | DEFINED | 6 |
| DEL MONTE FOODS CO | COM | 24522P103 | 579 | 77641 | SH | Defined | 12 |
| DEL MONTE FOODS CO | COM | 24522P103 | 3 | 448 | SH | DEFINED | 11 |
| DEL MONTE FOODS CO | COM | 24522P103 | 206 | 27608 | SH | DEFINED | 2 |
| DELAWARE INV GLBL DIV & INC | COM | 245916101 | 12 | 1136 | SH | Defined | 12 |
| DELAWARE INVTS DIV & INCOME | COM | 245915103 | 353 | 32725 | SH | Defined | 12 |
| DELCATH SYS INC | COM | 24661P104 | 4 | 3400 | SH | Defined | 12 |
| DELCATH SYS INC | *W EXP 10/18/200 | 24661P112 | 0 | 3000 | SH | Defined | 12 |
| DELIAS CORP | CL A | 24688Q101 | 0 | 800 | SH | Defined | 12 |
| DELL COMPUTER CORP | COM | 247025109 | 9012 | 330000 | SH | Defined | 10 |
| DELL COMPUTER CORP | COM | 247025109 | 493 | 18048 | SH | DEFINED | 11 |
| DELL COMPUTER CORP | COM | 247025109 | 4935 | 180705 | SH | DEFINED | 5 |
| DELL COMPUTER CORP | COM | 247025109 | 9380 | 343461 | SH | Defined | 12 |
| DELL COMPUTER CORP | COM | 247025109 | 929 | 32162 | SH | DEFINED | 9 |
| DELL COMPUTER CORP | COM | 247025109 | 22670 | 830107 | SH | DEFINED | 3 |
| DELL COMPUTER CORP | COM | 247025109 | 17719 | 648823 | SH | DEFINED | 2 |
| DELL COMPUTER CORP | COM | 247025109 | 4 | 100 | SH | DEFINED | 14 |
| DELL COMPUTER CORP | COM | 247025109 | 8494 | 311032 | SH | DEFINED | 4 |
| DELPHI CORP | COM | 247126105 | 5 | 785 | SH | DEFINED | 6 |
| DELPHI CORP | COM | 247126105 | 2007 | 200000 | SH | DEFINED | 14 |
| DELPHI CORP | COM | 247126105 | 785 | 114940 | SH | Defined | 12 |
| DELPHI CORP | COM | 247126105 | 5 | 752 | SH | DEFINED | 2 |
| DELPHI CORP | COM | 247126105 | 37 | 5424 | SH | DEFINED | 11 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 16492 | 420940 | SH | DEFINED | 3 |
| DELTA & PINE LD CO | COM | 247357106 | 13666 | 604412 | SH | DEFINED | 6 |
| DELTA & PINE LD CO | COM | 247357106 | 18 | 793 | SH | Defined | 12 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 3 | 320 | SH | DEFINED | 6 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 45 | 5052 | SH | Defined | 12 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 19 | 2098 | SH | DEFINED | 2 |
| DELTA NAT GAS INC | COM | 247748106 | 7 | 300 | SH | Defined | 12 |
| DELTAGEN INC | COM | 24783R103 | 0 | 1000 | SH | Defined | 12 |
| DELTATHREE INC | COM | 24783N102 | 1 | 2200 | SH | Defined | 12 |
| DELTIC TIMBER CORP | COM | 247850100 | 31 | 1311 | SH | Defined | 12 |
| DELUXE CORP | COM | 248019101 | 2484 | 61900 | SH | DEFINED | 6 |
| DELUXE CORP | COM | 248019101 | 391 | 9742 | SH | Defined | 12 |
| DENBURY RES INC | COM NEW | 247916208 | 49 | 4600 | SH | DEFINED | |
| DENDREON CORP | COM | 24823Q107 | 19 | 4000 | SH | DEFINED | 2 |
| DENISON INTERNATIONAL PLC | SPONSORED ADR | 248335101 | 50 | 3000 | SH | DEFINED | |
| DENTSPLY INTL INC NEW | COM | 249030107 | 6 | 167 | SH | DEFINED | 11 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 45 | 1284 | SH | Defined | 12 |

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| DEPARTMENT 56 INC | COM | 249509100 | 1791 | 182400 | SH | DEFINED | 6 |
| DEUTSCHE BANK AG NAMEN | ORD | D18190898 | 8 | 200 | SH | Defined | 12 |
| DEUTSCHE BANK AG NAMEN | ORD | D18190898 | 3941 | 93583 | SH | DEFINED | 6 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 7 | 650 | SH | DEFINED | 2 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 256 | 10583 | SH | Defined | 12 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 4936 | 204400 | SH | DEFINED | 1 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 3574 | 147990 | SH | DEFINED | 3 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 17 | 700 | SH | DEFINED | 2 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 25162 | 521810 | SH | DEFINED | 6 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 4716 | 97800 | SH | DEFINED | 7 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 388 | 8047 | SH | Defined | 12 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 63 | 1300 | SH | DEFINED | 11 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 93 | 1936 | SH | DEFINED | 2 |
| DEVRY INC DEL | COM | 251893103 | 288 | 15400 | SH | DEFINED | 5 |
| DEVRY INC DEL | COM | 251893103 | 848 | 45400 | SH | Defined | 12 |
| DEVRY INC DEL | COM | 251893103 | 18 | 950 | SH | DEFINED | 11 |
| DEVRY INC DEL | COM | 251893103 | 15 | 800 | SH | DEFINED | 2 |
| DHB INDS INC | COM | 23321E103 | 3 | 1500 | SH | Defined | 12 |
| DHB INDS INC | COM | 23321E103 | 1263 | 568800 | SH | DEFINED | 6 |
| DIAGNOSTIC PRODS CORP | COM | 252450101 | 3696 | 98960 | SH | DEFINED | 3 |
| DIAGNOSTIC PRODS CORP | COM | 252450101 | 67 | 1800 | SH | Defined | 12 |
| DIAL CORP NEW | COM | 25247D101 | 4358 | 224640 | SH | DEFINED | 3 |
| DIAL CORP NEW | COM | 25247D101 | 3258 | 167941 | SH | DEFINED | 6 |
| DIAL CORP NEW | COM | 25247D101 | 72 | 3693 | SH | Defined | 12 |
| DIAL CORP NEW | COM | 25247D101 | 43 | 2240 | SH | DEFINED | 9 |
| DIAMETRICS MED INC | COM | 252532106 | 0 | 100 | SH | Defined | 12 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 2 | 100 | SH | DEFINED | 6 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 4 | 200 | SH | DEFINED | 11 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 340 | 17537 | SH | Defined | 12 |
| DIAMONDCLUSTER INTL INC | CL A | 25278P106 | 31 | 22000 | SH | Defined | 12 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 1128 | 14126 | SH | Defined | 12 |
| DICE INC | COM | 25301P107 | 0 | 100 | SH | Defined | 12 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 805 | 35150 | SH | DEFINED | 3 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 80 | 3500 | SH | Defined | 12 |
| DIEBOLD INC | COM | 253651103 | 5959 | 175565 | SH | DEFINED | 7 |
| DIEBOLD INC | COM | 253651103 | 287 | 8450 | SH | DEFINED | 2 |
| DIEBOLD INC | COM | 253651103 | 2 | 50 | SH | DEFINED | 6 |
| DIEBOLD INC | COM | 253651103 | 2032 | 59881 | SH | Defined | 12 |
| DIEBOLD INC | COM | 253651103 | 109 | 3200 | SH | DEFINED | 11 |
| DIGENE CORP | COM | 253752109 | 5 | 300 | SH | Defined | 12 |
| DIGEX INC DEL | CL A | 253756100 | 1 | 3483 | SH | Defined | 12 |
| DIGIMARC CORP | COM | 253807101 | 1 | 100 | SH | Defined | 12 |
| DIGITAL ANGEL CORP | COM | 253830103 | 0 | 150 | SH | Defined | 12 |
| DIGITAL INSIGHT CORP | COM | 25385P106 | 2 | 170 | SH | Defined | 12 |
| DIGITAL RIV INC | COM | 25388B104 | 4000 | 292200 | SH | DEFINED | 3 |
| DIGITALTHINK INC | COM | 25388M100 | 5 | 2000 | SH | Defined | 12 |
| DIGITAS INC | COM | 25388K104 | 2 | 600 | SH | Defined | 12 |
| DILLARDS INC | CL A | 254067101 | 8974 | 694600 | SH | DEFINED | 6 |
| DIME BANCORP INC NEW | *W EXP 99/99/999 | 25429Q110 | 0 | 2475 | SH | Defined | 12 |
| DIMON INC | COM | 254394109 | 1380 | 240775 | SH | DEFINED | 3 |
| DIMON INC | COM | 254394109 | 3986 | 695600 | SH | DEFINED | 6 |
| DIMON INC | COM | 254394109 | 9 | 1650 | SH | Defined | 12 |
| DIOMED HOLDINGS INC | COM | 25454R108 | 0 | 500 | SH | Defined | 12 |
| DIONEX CORP | COM | 254546104 | 341 | 10320 | SH | DEFINED | 3 |
| DIONEX CORP | COM | 254546104 | 13 | 400 | SH | Defined | 12 |
| DIRECT INSITE CORP | COM NEW | 25457C207 | 0 | 240 | SH | DEFINED | 2 |
| DIRECT INSITE CORP | COM NEW | 25457C207 | 0 | 1 | SH | Defined | 12 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 2026 | 114201 | SH | DEFINED | 9 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 21821 | 1282090 | SH | DEFINED | 6 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 5750 | 337855 | SH | DEFINED | 2 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 5 | 300 | SH | DEFINED | 7 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 2759 | 162111 | SH | DEFINED | 5 |

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| DISNEY WALT CO | COM DISNEY | 254687106 | 3721 | 218637 | SH | DEFINED | 3 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 3970 | 159300 | SH | DEFINED | 14 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 6867 | 403457 | SH | DEFINED | 4 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 2187 | 128500 | SH | DEFINED | 1 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 368 | 21599 | SH | DEFINED | 11 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 11726 | 688972 | SH | Defined | 12 |
| DITECH COMMUNICATIONS CORP | COM | 25500M103 | 2 | 850 | SH | DEFINED | 11 |
| DIVERSA CORP | COM | 255064107 | 1 | 100 | SH | Defined | 12 |
| DIVINE INC | CL A NEW | 255402406 | 0 | 653 | SH | Defined | 12 |
| DIXIE GROUP INC | CL A | 255519100 | 418 | 139800 | SH | DEFINED | 6 |
| DNP SELECT INCOME FD | COM | 23325P104 | 1335 | 134395 | SH | Defined | 12 |
| DOCUCORP INTL INC | COM | 255911109 | 0 | 100 | SH | Defined | 12 |
| DOCUCORP INTL INC | COM | 255911109 | 266 | 80800 | SH | DEFINED | 6 |
| DOCUMENTUM INC | COM | 256159104 | 3 | 200 | SH | Defined | 12 |
| DOLLAR GEN CORP | COM | 256669102 | 1665 | 136378 | SH | Defined | 12 |
| DOLLAR GEN CORP | COM | 256669102 | 87 | 7150 | SH | DEFINED | 3 |
| DOLLAR GEN CORP | COM | 256669102 | 82 | 6725 | SH | DEFINED | 11 |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 7 | 400 | SH | Defined | 12 |
| DOLLAR TREE STORES INC | COM | 256747106 | 461 | 23185 | SH | Defined | 12 |
| DOMINION HOMES INC | COM | 257386102 | 630 | 46300 | SH | DEFINED | 6 |
| DOMINION RES BLACK WARRIOR T | UNITS BEN INT | 25746Q108 | 9 | 400 | SH | Defined | 12 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 3311 | 59802 | SH | Defined | 12 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 2256 | 40743 | SH | DEFINED | 11 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 222 | 4018 | SH | DEFINED | 1 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 7 | 121 | SH | DEFINED | 6 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 510 | 9213 | SH | DEFINED | 5 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 116 | 2090 | SH | DEFINED | 2 |
| DOMTAR INC | COM | 257561100 | 4866 | 494000 | SH | DEFINED | 6 |
| DONALDSON INC | COM | 257651109 | 81 | 2225 | SH | DEFINED | 11 |
| DONALDSON INC | COM | 257651109 | 904 | 24725 | SH | Defined | 12 |
| DONALDSON INC | COM | 257651109 | 1997 | 54600 | SH | DEFINED | 2 |
| DONEGAL GROUP INC | CL B | 257701300 | 270 | 25013 | SH | DEFINED | 6 |
| DONEGAL GROUP INC | CL A | 257701201 | 712 | 64044 | SH | DEFINED | 6 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 404 | 22068 | SH | Defined | 12 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 11 | 600 | SH | DEFINED | 11 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 134 | 7300 | SH | DEFINED | 2 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 7 | 400 | SH | DEFINED | 14 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 67 | 3670 | SH | DEFINED | 3 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 6837 | 373195 | SH | DEFINED | 6 |
| DORAL FINL CORP | COM | 25811P100 | 9931 | 280925 | SH | DEFINED | 3 |
| DOT HILL SYS CORP | COM | 25848T109 | 30 | 5000 | SH | DEFINED | |
| DOUBLECLICK INC | COM | 258609304 | 19 | 2488 | SH | Defined | 12 |
| DOVER CORP | COM | 260003108 | 492 | 20300 | SH | DEFINED | 11 |
| DOVER CORP | COM | 260003108 | 7583 | 313089 | SH | DEFINED | 2 |
| DOVER CORP | COM | 260003108 | 637 | 26300 | SH | DEFINED | 5 |
| DOVER CORP | COM | 260003108 | 1613 | 66580 | SH | Defined | 12 |
| DOVER DOWNS GAMING & ENTMT I | COM | 260095104 | 16 | 1653 | SH | Defined | 12 |
| DOVER MOTORSPORTS INC | COM | 260174107 | 8 | 2363 | SH | Defined | 12 |
| DOW CHEM CO | COM | 260543103 | 1182 | 42806 | SH | DEFINED | 5 |
| DOW CHEM CO | COM | 260543103 | 5185 | 187808 | SH | Defined | 12 |
| DOW CHEM CO | COM | 260543103 | 197 | 7140 | SH | DEFINED | 11 |
| DOW CHEM CO | COM | 260543103 | 3148 | 77600 | SH | DEFINED | 14 |
| DOW CHEM CO | COM | 260543103 | 8794 | 318497 | SH | DEFINED | 6 |
| DOW CHEM CO | COM | 260543103 | 1296 | 46947 | SH | DEFINED | 2 |
| DOW CHEM CO | COM | 260543103 | 2512 | 90968 | SH | DEFINED | 3 |
| DOW JONES & CO INC | COM | 260561105 | 334 | 9430 | SH | DEFINED | 2 |
| DOW JONES & CO INC | COM | 260561105 | 1153 | 29900 | SH | DEFINED | 9 |
| DOW JONES & CO INC | COM | 260561105 | 28 | 800 | SH | DEFINED | 3 |
| DOW JONES & CO INC | COM | 260561105 | 644 | 18170 | SH | Defined | 12 |
| DOW JONES & CO INC | COM | 260561105 | 25 | 700 | SH | DEFINED | 14 |
| DOWNEY FINL CORP | COM | 261018105 | 1419 | 36000 | SH | DEFINED | 3 |
| DOWNEY FINL CORP | COM | 261018105 | 17683 | 448700 | SH | DEFINED | 6 |

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| DPL INC | COM | 233293109 | 1338 | 107400 | SH | DEFINED | 6 |
| DPL INC | COM | 233293109 | 782 | 62791 | SH | DEFINED | 2 |
| DPL INC | COM | 233293109 | 48 | 3850 | SH | DEFINED | 11 |
| DPL INC | COM | 233293109 | 209 | 16804 | SH | Defined | 12 |
| DPL INC | COM | 233293109 | 1071 | 82412 | SH | DEFINED | 9 |
| DQE INC | COM | 23329J104 | 168 | 13752 | SH | Defined | 12 |
| DQE INC | COM | 23329J104 | 5906 | 484500 | SH | DEFINED | 6 |
| DREYFUS HIGH YIELD STRATEGIE | SH BEN INT | 26200S101 | 153 | 29685 | SH | Defined | 12 |
| DREYFUS MUN INCOME INC | COM | 26201R102 | 27 | 2850 | SH | Defined | 12 |
| DREYFUS STRATEGIC MUN BD FD | COM | 26202F107 | 145 | 16917 | SH | Defined | 12 |
| DREYFUS STRATEGIC MUNS INC | COM | 261932107 | 440 | 46003 | SH | Defined | 12 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 59 | 2350 | SH | Defined | 12 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 4 | 175 | SH | DEFINED | 11 |
| DSP GROUP INC | COM | 23332B106 | 5 | 300 | SH | DEFINED | 11 |
| DSP GROUP INC | COM | 23332B106 | 5 | 300 | SH | Defined | 12 |
| DSP GROUP INC | COM | 23332B106 | 4405 | 242990 | SH | DEFINED | 3 |
| DST SYS INC DEL | COM | 233326107 | 2 | 60 | SH | DEFINED | 6 |
| DST SYS INC DEL | COM | 233326107 | 643 | 23630 | SH | Defined | 12 |
| DTE ENERGY CO | COM | 233331107 | 16 | 420 | SH | DEFINED | 6 |
| DTE ENERGY CO | COM | 233331107 | 106 | 2742 | SH | Defined | 12 |
| DTE ENERGY CO | COM | 233331107 | 157 | 4055 | SH | DEFINED | 2 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 11151 | 286959 | SH | DEFINED | 6 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 3652 | 63955 | SH | DEFINED | 14 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 4114 | 105871 | SH | DEFINED | 5 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1020 | 25189 | SH | DEFINED | 9 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 6287 | 161794 | SH | DEFINED | 4 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1465 | 37700 | SH | DEFINED | 1 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 491 | 12643 | SH | DEFINED | 11 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 9953 | 256136 | SH | Defined | 12 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 63 | 1610 | SH | DEFINED | 7 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 10655 | 274200 | SH | DEFINED | 3 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1663 | 42798 | SH | DEFINED | 2 |
| DUANE READE INC | COM | 263578106 | 2375 | 187300 | SH | DEFINED | 6 |
| DUANE READE INC | COM | 263578106 | 360 | 28430 | SH | Defined | 12 |
| DUCKWALL-ALCO STORES INC NEW | COM | 264142100 | 500 | 53300 | SH | DEFINED | 6 |
| DUCOMMUN INC DEL | COM | 264147109 | 1315 | 128900 | SH | DEFINED | 6 |
| DUFF & PHELPS UTIL CORP BD T | COM | 26432K108 | 471 | 32977 | SH | Defined | 12 |
| DUKE ENERGY CORP | COM | 264399106 | 5664 | 389555 | SH | Defined | 12 |
| DUKE ENERGY CORP | COM | 264399106 | 47 | 3205 | SH | DEFINED | 11 |
| DUKE ENERGY CORP | COM | 264399106 | 1885 | 129654 | SH | DEFINED | 5 |
| DUKE ENERGY CORP | COM | 264399106 | 3053 | 210000 | SH | Defined | 10 |
| DUKE ENERGY CORP | COM | 264399106 | 64 | 3000 | SH | DEFINED | 14 |
| DUKE ENERGY CORP | COM | 264399106 | 3449 | 237201 | SH | DEFINED | 6 |
| DUKE ENERGY CORP | COM | 264399106 | 2246 | 154482 | SH | DEFINED | 2 |
| DUKE ENERGY CORP | COM | 264399106 | 189 | 13000 | SH | DEFINED | 4 |
| DUKE ENERGY CORP | COM | 264399106 | 275 | 19561 | SH | DEFINED | 9 |
| DUKE REALTY CORP | COM NEW | 264411505 | 74 | 2750 | SH | DEFINED | 11 |
| DUKE REALTY CORP | COM NEW | 264411505 | 1985 | 73573 | SH | DEFINED | 2 |
| DUKE REALTY CORP | COM NEW | 264411505 | 2102 | 77924 | SH | Defined | 12 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 148 | 3863 | SH | DEFINED | 2 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 36057 | 942670 | SH | DEFINED | 3 |
| DUPONT PHOTOMASKS INC | COM | 26613X101 | 3419 | 170450 | SH | DEFINED | 3 |
| DURA AUTOMOTIVE SYSTEMS CORP | CL A | 265903104 | 1253 | 223728 | SH | DEFINED | 6 |
| DURA AUTOMOTIVE SYSTEMS CORP | CL A | 265903104 | 1203 | 214910 | SH | DEFINED | 3 |
| DURATEK INC | COM | 26658Q102 | 4 | 400 | SH | Defined | 12 |
| DURECT CORP | COM | 266605104 | 6 | 4000 | SH | Defined | 12 |
| DUSA PHARMACEUTICALS INC | COM | 266898105 | 1 | 300 | SH | Defined | 12 |
| DUSA PHARMACEUTICALS INC | COM | 266898105 | 1 | 400 | SH | DEFINED | 2 |
| DVI INC | COM | 233343102 | 1501 | 175500 | SH | DEFINED | 6 |
| DYCOM INDS INC | COM | 267475101 | 4 | 400 | SH | DEFINED | 11 |
| DYCOM INDS INC | COM | 267475101 | 10 | 950 | SH | Defined | 12 |
| DYCOM INDS INC | COM | 267475101 | 20747 | 2008448 | SH | DEFINED | 6 |

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| DYNEGY INC NEW | CL A | 26816Q101 | 26 | 9973 | SH | Defined | 12 |
| DYNEX CAP INC | COM NEW | 26817Q506 | 12 | 2475 | SH | Defined | 12 |
| DYNEX CAP INC | PFD CV C 9.73% | 26817Q407 | 44 | 1500 | SH | DEFINED | 2 |
| E M C CORP MASS | COM | 268648102 | 212 | 29350 | SH | DEFINED | 4 |
| E M C CORP MASS | COM | 268648102 | 12 | 1670 | SH | DEFINED | 3 |
| E M C CORP MASS | COM | 268648102 | 1054 | 145836 | SH | DEFINED | 5 |
| E M C CORP MASS | COM | 268648102 | 1593 | 150000 | SH | DEFINED | 14 |
| E M C CORP MASS | COM | 268648102 | 3184 | 440414 | SH | Defined | 12 |
| E M C CORP MASS | COM | 268648102 | 16 | 2250 | SH | DEFINED | 11 |
| E M C CORP MASS | COM | 268648102 | 259 | 32825 | SH | DEFINED | 9 |
| E M C CORP MASS | COM | 268648102 | 108 | 14890 | SH | DEFINED | 2 |
| E TRADE GROUP INC | COM | 269246104 | 25525 | 6063034 | SH | DEFINED | 6 |
| E TRADE GROUP INC | COM | 269246104 | 43 | 10270 | SH | Defined | 12 |
| E TRADE GROUP INC | COM | 269246104 | 2 | 250 | SH | DEFINED | 14 |
| EAGLE BANCORP INC MD | COM | 268948106 | 251 | 18250 | SH | Defined | 12 |
| EARTHLINK INC | COM | 270321102 | 1 | 100 | SH | DEFINED | 7 |
| EARTHLINK INC | COM | 270321102 | 40 | 6989 | SH | Defined | 12 |
| EARTHSHELL CORP | COM | 27032B100 | 5 | 9765 | SH | Defined | 12 |
| EAST WEST BANCORP INC | COM | 27579R104 | 5088 | 164925 | SH | DEFINED | 7 |
| EAST WEST BANCORP INC | COM | 27579R104 | 52 | 1700 | SH | DEFINED | 11 |
| EASTERN AMERN NAT GAS TR | SPERS RCT UNIT | 276217106 | 722 | 37585 | SH | Defined | 12 |
| EASTERN CO | COM | 276317104 | 504 | 41900 | SH | DEFINED | 6 |
| EASTERN VA BANKSHARES INC | COM | 277196101 | 3370 | 130616 | SH | Defined | 12 |
| EASTGROUP PPTY INC | COM | 277276101 | 13 | 500 | SH | Defined | 12 |
| EASTMAN CHEM CO | COM | 277432100 | 1 | 30 | SH | DEFINED | 7 |
| EASTMAN CHEM CO | COM | 277432100 | 44 | 1519 | SH | Defined | 12 |
| EASTMAN CHEM CO | COM | 277432100 | 6 | 216 | SH | DEFINED | 4 |
| EASTMAN CHEM CO | COM | 277432100 | 7474 | 257807 | SH | DEFINED | 6 |
| EASTMAN CHEM CO | COM | 277432100 | 8 | 267 | SH | DEFINED | 2 |
| EASTMAN CHEM CO | COM | 277432100 | 2316 | 79900 | SH | DEFINED | 3 |
| EASTMAN KODAK CO | COM | 277461109 | 10026 | 338700 | SH | DEFINED | 3 |
| EASTMAN KODAK CO | COM | 277461109 | 212 | 7147 | SH | DEFINED | 2 |
| EASTMAN KODAK CO | COM | 277461109 | 4 | 120 | SH | DEFINED | 7 |
| EASTMAN KODAK CO | COM | 277461109 | 370 | 11709 | SH | DEFINED | 9 |
| EASTMAN KODAK CO | COM | 277461109 | 9929 | 335442 | SH | Defined | 12 |
| EASTMAN KODAK CO | COM | 277461109 | 439042 | 14832515 | SH | Defined | 10 |
| EASTMAN KODAK CO | COM | 277461109 | 9519 | 321590 | SH | DEFINED | 6 |
| EASTMAN KODAK CO | COM | 277461109 | 1057 | 35274 | SH | DEFINED | |
| EASTMAN KODAK CO | COM | 277461109 | 561 | 12900 | SH | DEFINED | 14 |
| EASTMAN KODAK CO | COM | 277461109 | 240347 | 8119822 | SH | DEFINED | 8 |
| EASTMAN KODAK CO | COM | 277461109 | 331 | 11184 | SH | DEFINED | 11 |
| EATON CORP | COM | 278058102 | 21 | 300 | SH | DEFINED | 11 |
| EATON CORP | COM | 278058102 | 17 | 250 | SH | DEFINED | 6 |
| EATON CORP | COM | 278058102 | 192 | 2750 | SH | DEFINED | 2 |
| EATON CORP | COM | 278058102 | 851 | 12160 | SH | Defined | 12 |
| EATON CORP | COM | 278058102 | 3980 | 56900 | SH | DEFINED | 3 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 537 | 20100 | SH | Defined | 12 |
| EATON VANCE FL MUNI INCOME T | SH BEN INT | 27826B100 | 31 | 2000 | SH | Defined | 12 |
| EATON VANCE INS MUN BD FD | COM | 27827X101 | 356 | 25811 | SH | Defined | 12 |
| EATON VANCE INS MUN BD FD II | COM | 27827K109 | 19 | 1333 | SH | Defined | 12 |
| EATON VANCE INS PA MUN BD FD | COM | 27828W102 | 34 | 2200 | SH | Defined | 12 |
| EATON VANCE MUNI INCOME TRUS | SH BEN INT | 27826U108 | 96 | 6662 | SH | Defined | 12 |
| EATON VANCE NJ MUNI INCOME T | SH BEN INT | 27826V106 | 26 | 1800 | SH | Defined | 12 |
| EATON VANCE SR INCOME TR | SH BEN INT | 27826S103 | 26 | 3116 | SH | Defined | 12 |
| EBAY INC | COM | 278642103 | 30 | 350 | SH | DEFINED | 7 |
| EBAY INC | COM | 278642103 | 6 | 50 | SH | DEFINED | 14 |
| EBAY INC | COM | 278642103 | 67459 | 790750 | SH | Defined | 10 |
| EBAY INC | COM | 278642103 | 1570 | 18403 | SH | Defined | 12 |
| EBAY INC | COM | 278642103 | 34 | 400 | SH | DEFINED | 11 |
| EBAY INC | COM | 278642103 | 165 | 1918 | SH | DEFINED | |
| EBAY INC | COM | 278642103 | 35694 | 418400 | SH | DEFINED | 8 |
| EBAY INC | COM | 278642103 | 60 | 700 | SH | DEFINED | 4 |

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| ECHELON CORP | COM | 27874N105 | 220 | 20800 | SH | Defined | 12 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 267 | 9246 | SH | Defined | 12 |
| ECI TELECOM LTD | ORD | 268258100 | 0 | 200 | SH | Defined | 12 |
| ECLIPSYS CORP | COM | 278856109 | 46 | 5757 | SH | Defined | 12 |
| ECOLAB INC | COM | 278865100 | 25 | 350 | SH | DEFINED | 14 |
| ECOLAB INC | COM | 278865100 | 135 | 2745 | SH | DEFINED | 11 |
| ECOLAB INC | COM | 278865100 | 49 | 1000 | SH | DEFINED | 9 |
| ECOLAB INC | COM | 278865100 | 1395 | 28269 | SH | Defined | 12 |
| ECOLAB INC | COM | 278865100 | 10 | 200 | SH | DEFINED | 2 |
| EDELBROCK CORP | COM | 279434104 | 336 | 33100 | SH | DEFINED | 6 |
| EDISON INTL | COM | 281020107 | 7786 | 568720 | SH | DEFINED | 6 |
| EDISON INTL | COM | 281020107 | 210 | 15337 | SH | Defined | 12 |
| EDO CORP | COM | 281347104 | 63 | 3500 | SH | Defined | 12 |
| EDO CORP | COM | 281347104 | 25 | 1400 | SH | DEFINED | 2 |
| EDUCATION MGMT CORP | COM | 28139t101 | 60 | 1500 | SH | DEFINED | 4 |
| EDUCATION MGMT CORP | COM | 28139T101 | 14 | 340 | SH | Defined | 12 |
| EDWARDS AG INC | COM | 281760108 | 188 | 7259 | SH | Defined | 12 |
| EDWARDS AG INC | COM | 281760108 | 1 | 50 | SH | DEFINED | 6 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 4 | 160 | SH | DEFINED | 11 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 10319 | 376590 | SH | DEFINED | 3 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 60 | 2206 | SH | Defined | 12 |
| EFUNDS CORP | COM | 28224R101 | 4928 | 717385 | SH | DEFINED | 6 |
| EGAIN COMMUNICATIONS | COM | 28225C103 | 0 | 100 | SH | Defined | 12 |
| EL PASO CORP | COM | 28336L109 | 0 | 20 | SH | DEFINED | 7 |
| EL PASO CORP | COM | 28336L109 | 7748 | 1280630 | SH | DEFINED | 6 |
| EL PASO CORP | COM | 28336L109 | 6 | 1000 | SH | DEFINED | 11 |
| EL PASO CORP | COM | 28336L109 | 514 | 84978 | SH | Defined | 12 |
| EL PASO CORP | COM | 28336L109 | 469 | 77562 | SH | DEFINED | 2 |
| EL PASO CORP | DBCV | 28336LAC3 | 80053 | 208270000 | PRN | DEFINED | 15 |
| EL PASO ELEC CO | COM NEW | 283677854 | 17004 | 1574483 | SH | DEFINED | 6 |
| EL PASO ELEC CO | COM NEW | 283677854 | 1168 | 108150 | SH | Defined | 12 |
| EL PASO ENERGY CAP TR I | PFD CV TR SECS | 283678209 | 45 | 2000 | SH | Defined | 12 |
| EL PASO ENERGY PARTNERS L P | COM | 28368B102 | 19 | 600 | SH | DEFINED | 11 |
| EL PASO ENERGY PARTNERS L P | COM | 28368B102 | 1123 | 36205 | SH | Defined | 12 |
| ELAN PLC | ADR | 284131208 | 3 | 1000 | SH | DEFINED | 11 |
| ELBIT SYS LTD | ORD | M3760D101 | 3 | 200 | SH | Defined | 12 |
| ELBIT SYS LTD | ORD | M3760D101 | 5 | 300 | SH | DEFINED | 11 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 107 | 8515 | SH | Defined | 12 |
| ELECTROGLAS INC | COM | 285324109 | 0 | 500 | SH | Defined | 12 |
| ELECTRONIC ARTS INC | COM | 285512109 | 216 | 3688 | SH | Defined | 12 |
| ELECTRONIC ARTS INC | COM | 285512109 | 476 | 8125 | SH | DEFINED | 1 |
| ELECTRONIC ARTS INC | COM | 285512109 | 18 | 300 | SH | DEFINED | 2 |
| ELECTRONIC ARTS INC | COM | 285512109 | 53 | 900 | SH | DEFINED | 4 |
| ELECTRONIC ARTS INC | COM | 285512109 | 3003 | 51211 | SH | DEFINED | 11 |
| ELECTRONIC ARTS INC | COM | 285512109 | 340 | 5800 | SH | DEFINED | 5 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 2244 | 127500 | SH | DEFINED | 8 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 18040 | 1025000 | SH | Defined | 10 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 5583 | 317235 | SH | DEFINED | 6 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 65 | 3690 | SH | DEFINED | 11 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 2745 | 155970 | SH | Defined | 12 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 0 | 16 | SH | DEFINED | 7 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 826 | 46940 | SH | DEFINED | 2 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | 286045109 | 6 | 350 | SH | DEFINED | 11 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | 286045109 | 4676 | 278500 | SH | DEFINED | 6 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 118 | 6695 | SH | Defined | 12 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 28063 | 1586468 | SH | DEFINED | 6 |
| ELLIS PERRY INTL INC | COM | 288853104 | 1209 | 63143 | SH | DEFINED | 6 |
| ELLSWORTH CONV GROWTH & INCO | COM | 289074106 | 71 | 9465 | SH | Defined | 12 |
| ELSCINT LTD NEW | ORD | M40168102 | 1 | 160 | SH | Defined | 12 |
| EMBARCADERO TECHNOLOGIES INC | COM | 290787100 | 8 | 1300 | SH | Defined | 12 |
| EMBEX INC | COM | 290817105 | 337 | 42700 | SH | DEFINED | 6 |
| EMCOR GROUP INC | COM | 29084Q100 | 15309 | 317290 | SH | DEFINED | 3 |

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| EMCOR GROUP INC | COM | 29084Q100 | 550 | 11400 | SH | DEFINED | 6 |
| EMCORE CORP | COM | 290846104 | 0 | 300 | SH | Defined | 12 |
| EMERGE INTERACTIVE INC | CL A | 29088W103 | 8 | 20420 | SH | Defined | 12 |
| EMERGING MKTS FLOATING RATE | COM | 290885102 | 10 | 800 | SH | Defined | 12 |
| EMERGING MKTS INCM FD II | COM | 290920107 | 95 | 7000 | SH | Defined | 12 |
| EMERSON ELEC CO | COM | 291011104 | 7512 | 165650 | SH | DEFINED | 3 |
| EMERSON ELEC CO | COM | 291011104 | 18128 | 399742 | SH | DEFINED | 6 |
| EMERSON ELEC CO | COM | 291011104 | 3452 | 51800 | SH | DEFINED | 14 |
| EMERSON ELEC CO | COM | 291011104 | 726 | 16000 | SH | DEFINED | 1 |
| EMERSON ELEC CO | COM | 291011104 | 755 | 16659 | SH | DEFINED | 5 |
| EMERSON ELEC CO | COM | 291011104 | 10960 | 241682 | SH | Defined | 12 |
| EMERSON ELEC CO | COM | 291011104 | 626 | 13805 | SH | DEFINED | 11 |
| EMERSON ELEC CO | COM | 291011104 | 11337 | 249979 | SH | DEFINED | 2 |
| EMERSON RADIO CORP | COM NEW | 291087203 | 10 | 1500 | SH | Defined | 12 |
| EMERSON RADIO CORP | COM NEW | 291087203 | 419 | 60920 | SH | DEFINED | 3 |
| EMISPHERE TECHNOLOGIES INC | COM | 291345106 | 3 | 1100 | SH | Defined | 12 |
| EMPIRE DIST ELEC CO | COM | 291641108 | 126 | 7175 | SH | Defined | 12 |
| EMS TECHNOLOGIES INC | COM | 26873N108 | 5 | 350 | SH | Defined | 12 |
| EMULEX CORP | COM NEW | 292475209 | 928 | 48480 | SH | DEFINED | 3 |
| EMULEX CORP | COM NEW | 292475209 | 5 | 260 | SH | Defined | 12 |
| EN POINTE TECHNOLOGIES INC | COM | 29247F108 | 1 | 2000 | SH | Defined | 12 |
| ENBRIDGE ENERGY MANAGEMENT L | SHS UNITS LLI | 29250X103 | 1009 | 25350 | SH | Defined | 12 |
| ENBRIDGE ENERGY PARTNERS L P | COM | 29250R106 | 1550 | 33908 | SH | Defined | 12 |
| ENCANA CORP | COM | 292505104 | 2032 | 62802 | SH | Defined | 12 |
| ENCANA CORP | COM | 292505104 | 62 | 1910 | SH | DEFINED | 11 |
| ENDESA S A | SPONSORED ADR | 29258N107 | 327 | 26950 | SH | DEFINED | 2 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 5 | 400 | SH | Defined | 12 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 7501 | 556040 | SH | DEFINED | 3 |
| ENDOCARDIAL SOLUTIONS INC | COM | 292962107 | 1 | 400 | SH | Defined | 12 |
| ENDOCARE INC | COM | 29264P104 | 18 | 7208 | SH | Defined | 12 |
| ENERGEN CORP | COM | 29265N108 | 3558 | 110970 | SH | DEFINED | 6 |
| ENERGEN CORP | COM | 29265N108 | 8 | 250 | SH | Defined | 12 |
| ENERGEN CORP | COM | 29265N108 | 904 | 28200 | SH | DEFINED | 3 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 224 | 8800 | SH | DEFINED | 3 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 3 | 100 | SH | Defined | 12 |
| ENERGY EAST CORP | COM | 29266M109 | 5119 | 287594 | SH | DEFINED | 6 |
| ENERGY EAST CORP | COM | 29266M109 | 515 | 28913 | SH | Defined | 12 |
| ENERGY EAST CORP | COM | 29266M109 | 3560 | 200000 | SH | DEFINED | |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 55 | 2850 | SH | Defined | 12 |
| ENGELHARD CORP | COM | 292845104 | 17 | 800 | SH | DEFINED | 7 |
| ENGELHARD CORP | COM | 292845104 | 1 | 70 | SH | DEFINED | 6 |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 922 | 23550 | SH | DEFINED | 3 |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 29 | 750 | SH | Defined | 12 |
| ENI S P A | SPONSORED ADR | 26874R108 | 3 | 45 | SH | DEFINED | 7 |
| ENNIS BUSINESS FORMS INC | COM | 293389102 | 229 | 20250 | SH | DEFINED | 2 |
| ENNIS BUSINESS FORMS INC | COM | 293389102 | 2386 | 210600 | SH | DEFINED | 6 |
| ENPRO INDS INC | COM | 29355X107 | 11 | 2840 | SH | Defined | 12 |
| ENSCO INTL INC | COM | 26874Q100 | 303 | 11885 | SH | Defined | 12 |
| ENSCO INTL INC | COM | 26874Q100 | 343 | 13455 | SH | DEFINED | 5 |
| ENSCO INTL INC | COM | 26874Q100 | 534 | 20950 | SH | DEFINED | 2 |
| ENSCO INTL INC | COM | 26874Q100 | 136 | 5346 | SH | DEFINED | 7 |
| ENTEGRIS INC | COM | 29362U104 | 649 | 65150 | SH | DEFINED | 3 |
| ENTERASYS NETWORKS INC | COM | 293637104 | 84 | 45469 | SH | Defined | 12 |
| ENTERASYS NETWORKS INC | COM | 293637104 | 19 | 10195 | SH | DEFINED | 6 |
| ENTERASYS NETWORKS INC | COM | 293637104 | 1 | 675 | SH | DEFINED | 11 |
| ENTERCOM COMMUNICATIONS CORP | CL A | 293639100 | 0 | 6 | SH | Defined | 12 |
| ENERGY CORP NEW | COM | 29364G103 | 19510 | 405200 | SH | DEFINED | 3 |
| ENERGY CORP NEW | COM | 29364G103 | 5 | 110 | SH | DEFINED | 6 |
| ENERGY CORP NEW | COM | 29364G103 | 174 | 3613 | SH | Defined | 12 |
| ENERGY CORP NEW | COM | 29364G103 | 4 | 75 | SH | DEFINED | 11 |
| ENTERPRISE PRODS PARTNERS L | COM | 293792107 | 2467 | 118330 | SH | Defined | 12 |
| ENTERTAINMENT PPTY TR | COM SH BEN INT | 29380T105 | 92 | 3475 | SH | Defined | 12 |

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| ENTERTAINMENT PPTYS TR | COM SH BEN INT | 29380T105 | 3489 | 131670 | SH | DEFINED | 3 |
| ENTREMED INC | COM | 29382F103 | 1 | 500 | SH | DEFINED | 11 |
| ENTREMED INC | COM | 29382F103 | 0 | 300 | SH | Defined | 12 |
| ENTROPIN INC | COM | 293844106 | 0 | 700 | SH | Defined | 12 |
| ENTRUST INC | COM | 293848107 | 6 | 2200 | SH | Defined | 12 |
| ENVIRONMENTAL ELEMENTS CORP | COM | 293940102 | 17 | 7629 | SH | Defined | 12 |
| ENVIRONMENTAL TECTONICS CORP | COM | 294092101 | 62 | 10600 | SH | Defined | 12 |
| ENZO BIOCHEM INC | COM | 294100102 | 48 | 3675 | SH | Defined | 12 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 42 | 3730 | SH | Defined | 12 |
| EOG RES INC | COM | 26875P101 | 313 | 7900 | SH | Defined | 12 |
| EOG RES INC | COM | 26875P101 | 40 | 1000 | SH | DEFINED | 2 |
| EON LABS INC | COM | 29412E100 | 541 | 20260 | SH | DEFINED | 3 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 4 | 2000 | SH | Defined | 12 |
| EPLUS INC | COM | 294268107 | 963 | 133800 | SH | DEFINED | 6 |
| EQUIDYNE CORP | COM | 29442R105 | 0 | 200 | SH | Defined | 12 |
| EQUIFAX INC | COM | 294429105 | 19 | 950 | SH | DEFINED | 11 |
| EQUIFAX INC | COM | 294429105 | 2219 | 110997 | SH | DEFINED | 1 |
| EQUIFAX INC | COM | 294429105 | 1679 | 83980 | SH | Defined | 12 |
| EQUITABLE RES INC | COM | 294549100 | 9231 | 246100 | SH | DEFINED | 6 |
| EQUITABLE RES INC | COM | 294549100 | 3198 | 85270 | SH | DEFINED | 3 |
| EQUITABLE RES INC | COM | 294549100 | 111 | 2958 | SH | Defined | 12 |
| EQUITABLE RES INC | COM | 294549100 | 23 | 600 | SH | DEFINED | 2 |
| EQUITABLE RES INC | COM | 294549100 | 15 | 400 | SH | DEFINED | 11 |
| EQUITY INCOME FD | UT 1 EX SR-ATT | 294700703 | 18 | 257 | SH | Defined | 12 |
| EQUITY INNS INC | COM | 294703103 | 2 | 300 | SH | Defined | 12 |
| EQUITY MARKETING INC | COM | 294724109 | 58 | 4400 | SH | Defined | 12 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 1418 | 55715 | SH | DEFINED | 2 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 257 | 10110 | SH | Defined | 12 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 85 | 3325 | SH | DEFINED | 11 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 2151 | 84500 | SH | DEFINED | 3 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 171 | 5200 | SH | DEFINED | 14 |
| EQUITY OFFICE PROPERTIES TRU | PFD CV B 5.25% | 294741509 | 7 | 155 | SH | DEFINED | 2 |
| EQUITY ONE | COM | 294752100 | 297 | 19433 | SH | Defined | 12 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 15350 | 637715 | SH | DEFINED | 1 |
| EQUITY RESIDENTIAL | PFD CONV E 7% | 29476L883 | 57 | 2100 | SH | DEFINED | 2 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 1187 | 49320 | SH | DEFINED | 2 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 1373 | 53848 | SH | DEFINED | 9 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 242 | 10043 | SH | Defined | 12 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 12 | 500 | SH | DEFINED | 11 |
| EQUITY RESIDENTIAL | PFD CV 1/10 G | 29476L859 | 7 | 300 | SH | Defined | 12 |
| ERESEARCHTECHNOLOGY INC | COM | 29481V108 | 293 | 10900 | SH | Defined | 12 |
| ERESOURCE CAP GROUP INC | COM NEW | 26883W205 | 1 | 2429 | SH | Defined | 12 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 5 | 800 | SH | DEFINED | 11 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 21 | 3257 | SH | DEFINED | 2 |
| ERIE INDTY CO | CL A | 29530P102 | 70 | 1915 | SH | Defined | 12 |
| ESB FINL CORP | COM | 26884F102 | 6 | 336 | SH | Defined | 12 |
| ESCALADE INC | COM | 296056104 | 2 | 150 | SH | Defined | 12 |
| ESPEED INC | CL A | 296643109 | 497 | 42740 | SH | DEFINED | 3 |
| ESPEED INC | CL A | 296643109 | 1 | 100 | SH | Defined | 12 |
| ESS TECHNOLOGY INC | COM | 269151106 | 16 | 2700 | SH | Defined | 12 |
| ESS TECHNOLOGY INC | COM | 269151106 | 4125 | 692050 | SH | DEFINED | 6 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 11 | 640 | SH | DEFINED | 3 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 10 | 350 | SH | DEFINED | 11 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 3 | 101 | SH | DEFINED | 2 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 1179 | 40050 | SH | DEFINED | 5 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 6407 | 217719 | SH | DEFINED | 4 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 1601 | 54395 | SH | Defined | 12 |
| ETHYL CORP | COM NEW | 297659609 | 2 | 234 | SH | DEFINED | 11 |
| ETHYL CORP | COM NEW | 297659609 | 0 | 20 | SH | Defined | 12 |
| EUROPE FD INC | COM | 29874M103 | 22 | 3275 | SH | Defined | 12 |
| EUROPEAN WT FD INC | COM | 298792102 | 22 | 11395 | SH | Defined | 12 |
| EUROTECH LTD | COM | 298796103 | 1 | 10000 | SH | Defined | 12 |

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| EVANS & SUTHERLAND COMPUTER | COM | 299096107 | 48 | 8000 | SH | Defined | 12 |
| EVERCEL INC | COM | 299759100 | 1 | 400 | SH | Defined | 12 |
| EVERCEL INC | COM | 299759100 | 42 | 19000 | SH | DEFINED | 11 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 17678 | 309004 | SH | DEFINED | 6 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 129 | 2251 | SH | Defined | 12 |
| EXACTECH INC | COM | 30064E109 | 36 | 3200 | SH | Defined | 12 |
| EXAR CORP | COM | 300645108 | 0 | 14 | SH | Defined | 12 |
| EXCEL TECHNOLOGY INC | COM | 30067t103 | 24 | 1200 | SH | DEFINED | 4 |
| EXCEL TECHNOLOGY INC | COM | 30067T103 | 3 | 130 | SH | Defined | 12 |
| EXCEL TECHNOLOGY INC | COM | 30067T103 | 163 | 8000 | SH | DEFINED | 11 |
| EXELON CORP | COM | 30161N101 | 20 | 400 | SH | DEFINED | 11 |
| EXELON CORP | COM | 30161N101 | 212 | 4201 | SH | DEFINED | 5 |
| EXELON CORP | COM | 30161N101 | 7 | 148 | SH | DEFINED | 6 |
| EXELON CORP | COM | 30161N101 | 633 | 12555 | SH | Defined | 12 |
| EXELON CORP | COM | 30161N101 | 286 | 5692 | SH | DEFINED | 9 |
| EXELON CORP | COM | 30161N101 | 6334 | 125650 | SH | DEFINED | 3 |
| EXELON CORP | COM | 30161N101 | 6 | 110 | SH | DEFINED | 2 |
| EXPEDIA INC | *W EXP 02/04/200 | 302125125 | 18 | 540 | SH | Defined | 12 |
| EXPEDIA INC | CL A | 302125109 | 71 | 1378 | SH | Defined | 12 |
| EXPEDIA INC | CL A | 302125109 | 336 | 6500 | SH | DEFINED | 3 |
| EXPEDIA INC | CL A | 302125109 | 12 | 226 | SH | DEFINED | 7 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 28 | 784 | SH | Defined | 12 |
| EXPLORATION CO | COM NEW | 302133202 | 4 | 1200 | SH | Defined | 12 |
| EXPONENT INC | COM | 30214U102 | 1111 | 84500 | SH | DEFINED | 6 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 6948 | 124750 | SH | DEFINED | 3 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 28 | 500 | SH | Defined | 12 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 95 | 1700 | SH | DEFINED | 4 |
| EXPRESSJET HOLDINGS INC | CL A | 30218U108 | 1 | 180 | SH | Defined | 12 |
| EXPRESSJET HOLDINGS INC | CL A | 30218U108 | 1623 | 197940 | SH | DEFINED | 3 |
| EXTENDED STAY AMER INC | COM | 30224P101 | 2 | 200 | SH | DEFINED | 6 |
| EXTREME NETWORKS INC | COM | 30226D106 | 2 | 400 | SH | Defined | 12 |
| EXXON MOBIL CORP | COM | 30231G102 | 5234 | 149766 | SH | DEFINED | 11 |
| EXXON MOBIL CORP | COM | 30231G102 | 41037 | 1174152 | SH | DEFINED | 2 |
| EXXON MOBIL CORP | COM | 30231G102 | 9739 | 278660 | SH | DEFINED | 6 |
| EXXON MOBIL CORP | COM | 30231g102 | 158 | 4534 | SH | DEFINED | 4 |
| EXXON MOBIL CORP | COM | 30231G102 | 31996 | 915472 | SH | DEFINED | 1 |
| EXXON MOBIL CORP | COM | 30231G102 | 45235 | 1294278 | SH | Defined | 12 |
| EXXON MOBIL CORP | COM | 30231G102 | 38327 | 1096621 | SH | DEFINED | 5 |
| EXXON MOBIL CORP | COM | 30231G102 | 1633 | 46730 | SH | DEFINED | 7 |
| EXXON MOBIL CORP | COM | 30231G102 | 67767 | 1938970 | SH | DEFINED | 3 |
| EXXON MOBIL CORP | COM | 30231G102 | 739 | 14384 | SH | DEFINED | 14 |
| EXXON MOBIL CORP | COM | 30231G102 | 4258 | 121471 | SH | DEFINED | 9 |
| EZENIA INC | COM | 302311105 | 0 | 800 | SH | Defined | 12 |
| F M C CORP | COM NEW | 302491303 | 12 | 781 | SH | Defined | 12 |
| F M C CORP | COM NEW | 302491303 | 9109 | 580900 | SH | DEFINED | 6 |
| F N B CORP N C | COM | 302519103 | 274 | 10781 | SH | Defined | 12 |
| F N B CORP VA | COM | 302930102 | 21 | 736 | SH | Defined | 12 |
| F&M BANCORP MD | COM | 302367107 | 608 | 13811 | SH | Defined | 12 |
| F&M BANCORP MD | COM | 302367107 | 198 | 4500 | SH | DEFINED | 11 |
| F5 NETWORKS INC | COM | 315616102 | 22 | 1750 | SH | Defined | 12 |
| FACTUAL DATA CORP | COM | 303094106 | 383 | 41100 | SH | DEFINED | 6 |
| FAIR ISAAC & CO INC | COM | 303250104 | 18 | 360 | SH | DEFINED | 11 |
| FAIRCHILD SEMICONDUCTOR INTL | CL A | 303726103 | 49 | 4675 | SH | Defined | 12 |
| FAIRCHILD SEMICONDUCTOR INTL | CL A | 303726103 | 6526 | 623900 | SH | DEFINED | 3 |
| FAIRCHILD SEMICONDUCTOR INTL | CL A | 303726103 | 1 | 60 | SH | DEFINED | 6 |
| FAIRMONT HOTELS RESORTS INC | COM | 305204109 | 34 | 1500 | SH | DEFINED | 2 |
| FAIRMONT HOTELS RESORTS INC | COM | 305204109 | 2 | 100 | SH | DEFINED | 11 |
| FAIRMONT HOTELS RESORTS INC | COM | 305204109 | 81 | 3593 | SH | Defined | 12 |
| FALCONSTOR SOFTWARE INC | COM | 306137100 | 2 | 400 | SH | Defined | 12 |
| FALMOUTH BANCORP INC | COM | 306754102 | 2 | 100 | SH | Defined | 12 |
| FAMILY DLR STORES INC | COM | 307000109 | 77 | 2500 | SH | DEFINED | 11 |
| FAMILY DLR STORES INC | COM | 307000109 | 278 | 9000 | SH | DEFINED | 2 |

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| FAMILY DLR STORES INC | COM | 307000109 | 25 | 800 | SH | DEFINED | 4 |
| FAMILY DLR STORES INC | COM | 307000109 | 828 | 26800 | SH | Defined | 12 |
| FARMER BROS CO | COM | 307675108 | 58 | 190 | SH | DEFINED | 2 |
| FASTENAL CO | COM | 311900104 | 1 | 38 | SH | Defined | 12 |
| FBL FINL GROUP INC | CL A | 30239F106 | 8088 | 409500 | SH | DEFINED | 6 |
| FEDDERS CORP | COM NEW | 313135501 | 1183 | 359540 | SH | DEFINED | 6 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 4325 | 81450 | SH | DEFINED | 5 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 289 | 5450 | SH | DEFINED | 1 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 454 | 8554 | SH | DEFINED | 11 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 13740 | 258748 | SH | DEFINED | 3 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 62 | 1160 | SH | DEFINED | 9 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 4714 | 88771 | SH | Defined | 12 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 11579 | 218053 | SH | DEFINED | 2 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 7926 | 149272 | SH | DEFINED | 4 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 15837 | 242347 | SH | DEFINED | 3 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 6547 | 100176 | SH | DEFINED | 1 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 291715 | 4463884 | SH | Defined | 10 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 35092 | 536988 | SH | DEFINED | 6 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 22005 | 336721 | SH | DEFINED | 2 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 9630 | 142457 | SH | DEFINED | 9 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 5702 | 87245.81 | SH | DEFINED | 4 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 5499 | 84141 | SH | DEFINED | 5 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 160365 | 2453947 | SH | DEFINED | 8 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 16672 | 255120 | SH | Defined | 12 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 2527 | 38669 | SH | DEFINED | 11 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 4570 | 47600 | SH | DEFINED | 14 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 727 | 10878 | SH | DEFINED | |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 103 | 3400 | SH | DEFINED | 11 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 1167 | 37650 | SH | DEFINED | 9 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 68 | 2225 | SH | DEFINED | 2 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 2023 | 66623 | SH | Defined | 12 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 1120 | 78856 | SH | Defined | 12 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 16 | 1150 | SH | DEFINED | 11 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 261 | 16780 | SH | DEFINED | 9 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 125 | 8816 | SH | DEFINED | 2 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 59 | 2100 | SH | DEFINED | 2 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 19494 | 695730 | SH | DEFINED | 6 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 363 | 12955 | SH | Defined | 12 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 541 | 19300 | SH | DEFINED | 5 |
| FEDERATED INVS INC PA | CL B | 314211103 | 509 | 20000 | SH | DEFINED | 7 |
| FEDERATED INVS INC PA | CL B | 314211103 | 974 | 38255 | SH | Defined | 12 |
| FEDEX CORP | COM | 31428X106 | 1759 | 31947 | SH | Defined | 12 |
| FEDEX CORP | COM | 31428X106 | 44 | 800 | SH | DEFINED | 11 |
| FEDEX CORP | COM | 31428X106 | 245 | 4450 | SH | DEFINED | 2 |
| FEDEX CORP | COM | 31428X106 | 5430 | 98600 | SH | DEFINED | 3 |
| FEDEX CORP | COM | 31428X106 | 9007 | 163550 | SH | DEFINED | 6 |
| FEI CO | COM | 30241L109 | 8806 | 551740 | SH | DEFINED | 3 |
| FELCOR LODGING TR INC | COM | 31430F101 | 7 | 1200 | SH | DEFINED | 2 |
| FELCOR LODGING TR INC | COM | 31430F101 | 115 | 18475 | SH | Defined | 12 |
| FERRELLGAS PARTNERS L.P. | UNIT LTD PART | 315293100 | 156 | 7500 | SH | Defined | 12 |
| FERRO CORP | COM | 315405100 | 1251 | 58525 | SH | DEFINED | 2 |
| FERRO CORP | COM | 315405100 | 9 | 415 | SH | DEFINED | 11 |
| FERRO CORP | COM | 315405100 | 13 | 600 | SH | Defined | 12 |
| FFD FINL CORP | COM | 30243C107 | 24 | 2000 | SH | Defined | 12 |
| FIBERCORE INC | COM | 31563B109 | 0 | 500 | SH | Defined | 12 |
| FIDELITY BANCORP INC DEL | COM | 31583B105 | 335 | 11300 | SH | DEFINED | 6 |
| FIDELITY BANKSHARES INC NEW | COM | 31604Q107 | 27 | 1500 | SH | DEFINED | 11 |
| FIDELITY BANKSHARES INC NEW | COM | 31604Q107 | 3260 | 177950 | SH | DEFINED | 7 |
| FIDELITY NATL FINL INC | COM | 316326107 | 7 | 198 | SH | DEFINED | 6 |
| FIDELITY NATL FINL INC | COM | 316326107 | 17548 | 513844 | SH | DEFINED | 3 |
| FIDELITY NATL FINL INC | COM | 316326107 | 26 | 775 | SH | Defined | 12 |
| FIFTH THIRD BANCORP | COM | 316773100 | 49844 | 992298 | SH | DEFINED | 2 |

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| FIFTH THIRD BANCORP | COM | 316773100 | 2971 | 59140 | SH | DEFINED | 3 |
| FIFTH THIRD BANCORP | COM | 316773100 | 15 | 210 | SH | DEFINED | 14 |
| FIFTH THIRD BANCORP | COM | 316773100 | 53 | 1065 | SH | DEFINED | 11 |
| FIFTH THIRD BANCORP | COM | 316773100 | 4665 | 92874 | SH | DEFINED | 7 |
| FIFTH THIRD BANCORP | COM | 316773100 | 2131 | 42494 | SH | Defined | 12 |
| FILENET CORP | COM | 316869106 | 0 | 30 | SH | Defined | 12 |
| FINANCIAL FED CORP | COM | 317492106 | 287 | 15000 | SH | DEFINED | 7 |
| FINISAR | COM | 31787A101 | 0 | 300 | SH | Defined | 12 |
| FINLAY ENTERPRISES INC | COM NEW | 317884203 | 1679 | 132600 | SH | DEFINED | 6 |
| FIREPOND INC | COM NEW | 318224201 | 0 | 100 | SH | Defined | 12 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 5135 | 210450 | SH | DEFINED | 3 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 27 | 1089 | SH | Defined | 12 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 9591 | 393072 | SH | DEFINED | 6 |
| FIRST BANCORP N C | COM | 318910106 | 31 | 1246 | SH | Defined | 12 |
| FIRST BANCORP P R | COM | 318672102 | 10923 | 404870 | SH | DEFINED | 3 |
| FIRST BELL BANCORP INC | COM | 319301107 | 262 | 10000 | SH | DEFINED | 2 |
| FIRST BELL BANCORP INC | COM | 319301107 | 1474 | 56200 | SH | DEFINED | 6 |
| FIRST CASH FINL SVCS INC | COM | 31942D107 | 956 | 95200 | SH | DEFINED | 6 |
| FIRST CHARTER CORP | COM | 319439105 | 234 | 13402 | SH | Defined | 12 |
| FIRST CHARTER CORP | COM | 319439105 | 362 | 20900 | SH | DEFINED | 3 |
| FIRST CMNTY BANCORP CALIF | COM | 31983B101 | 84 | 2920 | SH | Defined | 12 |
| FIRST CMNTY BANCORP CALIF | COM | 31983B101 | 127 | 4380 | SH | DEFINED | 2 |
| FIRST CMNTY BANCORP CALIF | COM | 31983B101 | 2632 | 91050 | SH | DEFINED | 7 |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 60 | 5117 | SH | Defined | 12 |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 116 | 10000 | SH | DEFINED | 1 |
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 231 | 2455 | SH | Defined | 12 |
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 10820 | 115000 | SH | DEFINED | 6 |
| FIRST DATA CORP | COM | 319963104 | 1417 | 38299 | SH | DEFINED | 2 |
| FIRST DATA CORP | COM | 319963104 | 3410 | 92150 | SH | Defined | 12 |
| FIRST DATA CORP | COM | 319963104 | 21560 | 582539 | SH | DEFINED | 1 |
| FIRST DATA CORP | COM | 319963104 | 3326 | 89855 | SH | DEFINED | 11 |
| FIRST DATA CORP | COM | 319963104 | 13236 | 357630 | SH | DEFINED | 3 |
| FIRST ESSEX BANCORP INC | COM | 320103104 | 313 | 10100 | SH | DEFINED | 6 |
| FIRST FED CAP CORP | COM | 319960100 | 4792 | 234800 | SH | DEFINED | 6 |
| FIRST FED CAP CORP | COM | 319960100 | 673 | 33000 | SH | DEFINED | 3 |
| FIRST FINL BANKSHARES | COM | 32020R109 | 573 | 16140 | SH | DEFINED | 3 |
| FIRST FINL BANKSHARES | COM | 32020R109 | 369 | 10383 | SH | DEFINED | 6 |
| FIRST FINL BANKSHARES | COM | 32020R109 | 555 | 15625 | SH | DEFINED | 7 |
| FIRST FINL CORP IND | COM | 320218100 | 13 | 283 | SH | Defined | 12 |
| FIRST FINL FD INC | COM | 320228109 | 369 | 26425 | SH | Defined | 12 |
| FIRST FINL HLDGS INC | COM | 320239106 | 7 | 300 | SH | DEFINED | 11 |
| FIRST FINL HLDGS INC | COM | 320239106 | 49 | 2000 | SH | Defined | 12 |
| FIRST FRANKLIN CORP | COM | 320272107 | 13 | 900 | SH | DEFINED | 2 |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 280 | 11013 | SH | Defined | 12 |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 3 | 100 | SH | DEFINED | 7 |
| FIRST IND CORP | COM | 32054R108 | 2551 | 161425 | SH | DEFINED | 6 |
| FIRST IND CORP | COM | 32054R108 | 9 | 600 | SH | DEFINED | 2 |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 215 | 7593 | SH | Defined | 12 |
| FIRST MARINER BANCORP | COM | 320795107 | 4 | 330 | SH | DEFINED | 11 |
| FIRST MARINER BANCORP | COM | 320795107 | 61 | 4830 | SH | Defined | 12 |
| FIRST MERCHANTS CORP | COM | 320817109 | 537 | 23540 | SH | DEFINED | 3 |
| FIRST MERCHANTS CORP | COM | 320817109 | 29 | 1260 | SH | DEFINED | 6 |
| FIRST MERCHANTS CORP | COM | 320817109 | 35 | 1515 | SH | Defined | 12 |
| FIRST MUTUAL BANCSHARES INC | COM | 32190E102 | 550 | 32930 | SH | DEFINED | 6 |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 4439 | 205500 | SH | DEFINED | 6 |
| FIRST ST BANCORPORATION | COM | 336453105 | 2430 | 113625 | SH | DEFINED | 7 |
| FIRST TENN NATL CORP | COM | 337162101 | 6 | 160 | SH | DEFINED | 6 |
| FIRST TENN NATL CORP | COM | 337162101 | 270 | 6800 | SH | DEFINED | 11 |
| FIRST TENN NATL CORP | COM | 337162101 | 1064 | 26790 | SH | Defined | 12 |
| FIRST TENN NATL CORP | COM | 337162101 | 2188 | 55100 | SH | DEFINED | 3 |
| FIRST TENN NATL CORP | COM | 337162101 | 5711 | 143816 | SH | DEFINED | 2 |
| FIRST UTD CORP | COM | 33741H107 | 992 | 46300 | SH | DEFINED | 6 |

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| FIRST UTD CORP | COM | 33741H107 | 6 | 292 | SH | Defined | 12 |
| FIRST VA BANKS INC | COM | 337477103 | 1289 | 32851 | SH | Defined | 12 |
| FIRST W VA BANCORP INC | COM | 337493100 | 38 | 1903 | SH | Defined | 12 |
| FIRST W VA BANCORP INC | COM | 337493100 | 30 | 1500 | SH | DEFINED | 11 |
| FIRST YRS INC | COM | 337610109 | 10 | 900 | SH | DEFINED | 11 |
| FIRST YRS INC | COM | 337610109 | 76 | 6600 | SH | DEFINED | 6 |
| FIRSTENERGY CORP | COM | 337932107 | 9 | 300 | SH | DEFINED | 11 |
| FIRSTENERGY CORP | COM | 337932107 | 708 | 225000 | SH | DEFINED | |
| FIRSTENERGY CORP | COM | 337932107 | 1696 | 53836 | SH | Defined | 12 |
| FIRSTENERGY CORP | COM | 337932107 | 53 | 1686 | SH | DEFINED | 2 |
| FIRSTENERGY CORP | COM | 337932107 | 7 | 209 | SH | DEFINED | 6 |
| FIRSTFED AMER BANCORP INC | COM | 337929103 | 2025 | 72318 | SH | DEFINED | 6 |
| FIRSTFED FINL CORP | COM | 337907109 | 7964 | 263800 | SH | DEFINED | 6 |
| FIRSTFED FINL CORP | COM | 337907109 | 123 | 4080 | SH | Defined | 12 |
| FIRSTMERIT CORP | COM | 337915102 | 469 | 25428 | SH | Defined | 12 |
| FIRSTMERIT CORP | COM | 337915102 | 2098 | 113750 | SH | DEFINED | 6 |
| FIRSTMERIT CORP | COM | 337915102 | 7 | 400 | SH | DEFINED | 2 |
| FIRSTSERVICE CORP | SUB VTG SH | 33761N109 | 1 | 66 | SH | Defined | 12 |
| FISERV INC | COM | 337738108 | 31 | 1000 | SH | DEFINED | 11 |
| FISERV INC | COM | 337738108 | 37 | 1187 | SH | Defined | 12 |
| FISERV INC | COM | 337738108 | 9 | 300 | SH | DEFINED | 4 |
| FISERV INC | COM | 337738108 | 5908 | 187663 | SH | DEFINED | 7 |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 39 | 1400 | SH | Defined | 12 |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 89 | 3180 | SH | DEFINED | 3 |
| FIVE STAR QUALITY CARE INC | COM | 33832D106 | 2 | 1433 | SH | Defined | 12 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 7880 | 298825 | SH | DEFINED | 6 |
| FLANDERS CORP | COM | 338494107 | 99 | 44500 | SH | Defined | 12 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 214 | 6100 | SH | DEFINED | 14 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 31556 | 1321422 | SH | DEFINED | 6 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 2905 | 121632 | SH | DEFINED | 3 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 2462 | 96144 | SH | DEFINED | 9 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 4060 | 170000 | SH | Defined | 10 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 1910 | 80000 | SH | DEFINED | 8 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 2396 | 100322 | SH | DEFINED | 5 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 141 | 5910 | SH | DEFINED | 11 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 6258 | 262058 | SH | Defined | 12 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 264 | 11053 | SH | DEFINED | 4 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 248 | 10368 | SH | DEFINED | 2 |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 8 | 2000 | SH | Defined | 12 |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 2 | 500 | SH | DEFINED | 2 |
| FLEMING COS INC | COM | 339130106 | 13 | 26000 | SH | Defined | 12 |
| FLEXSTEEL INDS INC | COM | 339382103 | 20 | 1500 | SH | Defined | 12 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 10486 | 1202580 | SH | Defined | 12 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 57 | 6500 | SH | DEFINED | 2 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 38 | 4400 | SH | DEFINED | 11 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 7615 | 873277 | SH | DEFINED | 6 |
| FLIR SYS INC | COM | 302445101 | 121 | 2550 | SH | Defined | 12 |
| FLORIDA BANKS INC | COM | 340560101 | 10 | 1100 | SH | DEFINED | 2 |
| FLORIDA EAST COAST INDS | CL B | 340632207 | 27 | 1101 | SH | Defined | 12 |
| FLORIDA EAST COAST INDS | CL A | 340632108 | 413 | 16885 | SH | Defined | 12 |
| FLORIDA PUB UTILS CO | COM | 341135101 | 3 | 200 | SH | Defined | 12 |
| FLORIDA ROCK INDS INC | COM | 341140101 | 1662 | 49108 | SH | Defined | 12 |
| FLOWERS FOODS INC | COM | 343498101 | 93 | 3400 | SH | DEFINED | 3 |
| FLOWERS FOODS INC | COM | 343498101 | 13 | 459 | SH | Defined | 12 |
| FLOWSERVE CORP | COM | 34354P105 | 11 | 905 | SH | Defined | 12 |
| FLOWSERVE CORP | COM | 34354P105 | 10393 | 892100 | SH | DEFINED | 6 |
| FLUOR CORP NEW | COM | 343412102 | 2 | 50 | SH | DEFINED | 6 |
| FLUOR CORP NEW | COM | 343412102 | 235 | 6989 | SH | Defined | 12 |
| FLUSHING FINL CORP | COM | 343873105 | 2566 | 147451 | SH | DEFINED | 6 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 507 | 26400 | SH | DEFINED | 3 |
| FNB CORP PA | COM | 302520101 | 108 | 3776 | SH | Defined | 12 |
| FNB FINANCIAL SERVICES CORP | COM | 302526108 | 671 | 37823 | SH | DEFINED | 6 |

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| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 3324 | 99915 | SH | DEFINED | 3 |
| FONAR CORP | COM | 344437108 | 0 | 131 | SH | Defined | 12 |
| FOOT LOCKER INC | COM | 344849104 | 34 | 3166 | SH | Defined | 12 |
| FOOT LOCKER INC | COM | 344849104 | 4247 | 396890 | SH | DEFINED | 6 |
| FOOT LOCKER INC | COM | 344849104 | 5 | 500 | SH | DEFINED | 11 |
| FOOTSTAR INC | COM | 344912100 | 0 | 28 | SH | Defined | 12 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 1288 | 36140 | SH | Defined | 12 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 144 | 4085 | SH | DEFINED | 11 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 7356 | 206725 | SH | DEFINED | 6 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 53 | 1500 | SH | DEFINED | 7 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 70 | 9262 | SH | DEFINED | 11 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 4034 | 536416 | SH | Defined | 12 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 633 | 84188 | SH | DEFINED | 2 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 11 | 1000 | SH | DEFINED | 14 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 4220 | 561174 | SH | DEFINED | 6 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 68 | 1964 | SH | Defined | 12 |
| FOREST LABS INC | COM | 345838106 | 186 | 3440 | SH | DEFINED | 4 |
| FOREST LABS INC | COM | 345838106 | 516 | 9555 | SH | Defined | 12 |
| FOREST LABS INC | COM | 345838106 | 183 | 3400 | SH | DEFINED | 11 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 223 | 10000 | SH | Defined | 12 |
| FORGENT NETWORKS INC | COM | 34629U103 | 2 | 1500 | SH | Defined | 12 |
| FORRESTER RESH INC | COM | 346563109 | 4 | 250 | SH | DEFINED | 11 |
| FORT DEARBORN INCOME SECS IN | COM | 347200107 | 11 | 735 | SH | Defined | 12 |
| FORTUNE BRANDS INC | COM | 349631101 | 1253 | 29227 | SH | Defined | 12 |
| FORTUNE BRANDS INC | COM | 349631101 | 81 | 1900 | SH | DEFINED | 11 |
| FORTUNE BRANDS INC | COM | 349631101 | 12322 | 287420 | SH | DEFINED | 6 |
| FORTUNE BRANDS INC | COM | 349631101 | 34 | 800 | SH | DEFINED | 4 |
| FORTUNE BRANDS INC | COM | 349631101 | 172 | 4016 | SH | DEFINED | 2 |
| FOSSIL INC | COM | 349882100 | 5 | 300 | SH | Defined | 12 |
| FOSTER WHEELER LTD | SHS | G36535105 | 0 | 200 | SH | Defined | 12 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 38 | 4725 | SH | Defined | 12 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 437 | 16380 | SH | Defined | 12 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 17561 | 658450 | SH | DEFINED | 3 |
| FPL GROUP INC | COM | 302571104 | 212 | 3590 | SH | DEFINED | 11 |
| FPL GROUP INC | COM | 302571104 | 1530 | 25961 | SH | Defined | 12 |
| FPL GROUP INC | COM | 302571104 | 198 | 3365 | SH | DEFINED | 2 |
| FPL GROUP INC | COM | 302571104 | 1875 | 31858 | SH | DEFINED | 9 |
| FPL GROUP INC | COM | 302571104 | 2598 | 30000 | SH | DEFINED | 14 |
| FPL GROUP INC | COM | 302571104 | 5 | 80 | SH | DEFINED | 6 |
| FRANCE TELECOM | SPONSORED ADR | 35177Q105 | 11 | 475 | SH | DEFINED | 6 |
| FRANKLIN ELEC INC | COM | 353514102 | 6539 | 139182 | SH | Defined | 12 |
| FRANKLIN ELEC INC | COM | 353514102 | 665 | 14150 | SH | DEFINED | 3 |
| FRANKLIN ELEC INC | COM | 353514102 | 13 | 268 | SH | DEFINED | 11 |
| FRANKLIN FINL CORP TENN | COM NEW | 353523202 | 12 | 400 | SH | Defined | 12 |
| FRANKLIN MULTI-INCOME FD | SH BEN INT | 354021107 | 16 | 2650 | SH | Defined | 12 |
| FRANKLIN RES INC | COM | 354613101 | 4 | 120 | SH | DEFINED | 6 |
| FRANKLIN RES INC | COM | 354613101 | 76 | 2299 | SH | DEFINED | 7 |
| FRANKLIN RES INC | COM | 354613101 | 448 | 13626 | SH | Defined | 12 |
| FRANKLIN UNVL TR | SH BEN INT | 355145103 | 1 | 200 | SH | Defined | 12 |
| FREEMARKETS INC | COM | 356602102 | 3 | 500 | SH | DEFINED | 11 |
| FREEMARKETS INC | COM | 356602102 | 143 | 26075 | SH | Defined | 12 |
| FREEMARKETS INC | COM | 356602102 | 46 | 2200 | SH | Defined | 12 |
| FREEMARKETS INC | COM | 356602102 | 234 | 13732 | SH | Defined | 12 |
| FREEMARKETS INC | COM | 356602102 | 9430 | 553050 | SH | DEFINED | 3 |
| FREEMARKETS INC | COM | 356602102 | 8 | 1180 | SH | Defined | 12 |
| FREEMARKETS INC | COM | 356602102 | 8486 | 1221000 | SH | DEFINED | 6 |
| FRESENIUS MED CARE AG | SPONSORED ADR | 358029106 | 4354 | 255096 | SH | DEFINED | 6 |
| FRESH BRANDS INC | COM | 35803U108 | 8 | 600 | SH | Defined | 12 |
| FRESH BRANDS INC | COM | 35803U108 | 687 | 51100 | SH | DEFINED | 6 |
| FRESH DEL MONTE PRODUCE INC | ORD | G36738105 | 9892 | 648630 | SH | DEFINED | 3 |
| FRESH DEL MONTE PRODUCE INC | ORD | G36738105 | 15 | 1000 | SH | Defined | 12 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358433100 | 7 | 750 | SH | Defined | 12 |

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| FRIEDMANS INC | CL A | 358438109 | 2242 | 233500 | SH | DEFINED | 6 |
| FRIENDLY ICE CREAM CORP NEW | COM | 358497105 | 182 | 30400 | SH | DEFINED | 6 |
| FRISCHS RESTAURANTS INC | COM | 358748101 | 858 | 47900 | SH | DEFINED | 6 |
| FRONTIER AIRLINES INC NEW | COM | 359065109 | 5 | 1000 | SH | Defined | 12 |
| FRONTIER AIRLINES INC NEW | COM | 359065109 | 4 | 750 | SH | DEFINED | 11 |
| FRONTIER OIL CORP | COM | 35914P105 | 68 | 4000 | SH | Defined | 12 |
| FTI CONSULTING INC | COM | 302941109 | 208 | 4500 | SH | DEFINED | 11 |
| FTI CONSULTING INC | COM | 302941109 | 118 | 2550 | SH | Defined | 12 |
| FUELCELL ENERGY INC | COM | 35952H106 | 94 | 18635 | SH | Defined | 12 |
| FULLER H B CO | COM | 359694106 | 15346 | 663766 | SH | DEFINED | 3 |
| FULLER H B CO | COM | 359694106 | 9972 | 431300 | SH | DEFINED | 6 |
| FULTON FINL CORP PA | COM | 360271100 | 34 | 1800 | SH | DEFINED | 11 |
| FULTON FINL CORP PA | COM | 360271100 | 773 | 41074 | SH | Defined | 12 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 83 | 4267 | SH | Defined | 12 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 8873 | 453607 | SH | DEFINED | 6 |
| GABELLI CONV & INCOME SECS F | CONV SECS FD | 36240B109 | 121 | 12782 | SH | Defined | 12 |
| GABELLI EQUITY TR INC | COM | 362397101 | 414 | 59933 | SH | Defined | 12 |
| GABELLI GLOBAL MULTIMEDIA TR | COM | 36239Q109 | 14 | 2239 | SH | Defined | 12 |
| GABELLI UTIL TR | COM | 36240A101 | 124 | 13873 | SH | Defined | 12 |
| GABLES RESIDENTIAL TR | SH BEN INT | 362418105 | 27 | 1000 | SH | DEFINED | 11 |
| GABLES RESIDENTIAL TR | SH BEN INT | 362418105 | 1240 | 46350 | SH | Defined | 12 |
| GADZOOKS INC | COM | 362553109 | 308 | 127100 | SH | DEFINED | 6 |
| GAIAM INC | CL A | 36268Q103 | 198 | 36902 | SH | DEFINED | 6 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 5 | 200 | SH | DEFINED | 11 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 836 | 34040 | SH | Defined | 12 |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 13554 | 353800 | SH | DEFINED | 6 |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 62 | 1615 | SH | DEFINED | 11 |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 61 | 1590 | SH | DEFINED | 2 |
| GALYANS TRADING INC | COM | 36458R101 | 837 | 66993 | SH | DEFINED | 6 |
| GAMESTOP CORP | CL A | 36466R101 | 60 | 5000 | SH | Defined | 12 |
| GAMESTOP CORP | CL A | 36466R101 | 9588 | 799010 | SH | DEFINED | 3 |
| GAMETECH INTERNATIONAL INC | COM | 36466D102 | 214 | 73002 | SH | DEFINED | 6 |
| GANNETT INC | COM | 364730101 | 7 | 100 | SH | DEFINED | 6 |
| GANNETT INC | COM | 364730101 | 385 | 5465 | SH | DEFINED | 5 |
| GANNETT INC | COM | 364730101 | 2842 | 40354 | SH | Defined | 12 |
| GANNETT INC | COM | 364730101 | 7509 | 106620 | SH | DEFINED | 3 |
| GANNETT INC | COM | 364730101 | 41 | 525 | SH | DEFINED | 14 |
| GANNETT INC | COM | 364730101 | 1072 | 15225 | SH | DEFINED | 2 |
| GANNETT INC | COM | 364730101 | 164 | 2330 | SH | DEFINED | 11 |
| GAP INC DEL | COM | 364760108 | 827 | 57045 | SH | Defined | 12 |
| GAP INC DEL | COM | 364760108 | 19 | 1312 | SH | DEFINED | 11 |
| GARDEN FRESH RESTAURANT CORP | COM | 365235100 | 537 | 57407 | SH | DEFINED | 6 |
| GARDEN FRESH RESTAURANT CORP | COM | 365235100 | 1 | 100 | SH | Defined | 12 |
| GARMIN LTD | ORD | G37260109 | 130 | 3620 | SH | DEFINED | 3 |
| GARMIN LTD | ORD | G37260109 | 269 | 7500 | SH | Defined | 12 |
| GARTNER INC | CL B | 366651206 | 2 | 279 | SH | Defined | 12 |
| GATEWAY FINL HLDGS INC | COM | 368140109 | 1 | 99 | SH | Defined | 12 |
| GATEWAY INC | COM | 367626108 | 1664 | 705000 | SH | Defined | 13 |
| GATEWAY INC | COM | 367626108 | 38 | 16200 | SH | DEFINED | 9 |
| GATEWAY INC | COM | 367626108 | 6 | 2610 | SH | DEFINED | 11 |
| GATEWAY INC | COM | 367626108 | 2 | 640 | SH | DEFINED | 6 |
| GATEWAY INC | COM | 367626108 | 385 | 163341 | SH | Defined | 12 |
| GATX CORP | COM | 361448103 | 1 | 100 | SH | DEFINED | 6 |
| GATX CORP | COM | 361448103 | 17 | 1148 | SH | DEFINED | 2 |
| GATX CORP | COM | 361448103 | 193 | 13349 | SH | Defined | 12 |
| GAYLORD ENTMT CO NEW | COM | 367905106 | 7 | 389 | SH | Defined | 12 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 23 | 6300 | SH | Defined | 12 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 5142 | 1401400 | SH | Defined | 13 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 41629 | 11346273 | SH | DEFINED | 6 |
| GEN-PROBE INC NEW | COM | 36866T103 | 34 | 1500 | SH | DEFINED | 3 |
| GENAISSANCE PHARMACEUTICALS | COM | 36867W105 | 84 | 60000 | SH | DEFINED | |
| GENAISSANCE PHARMACEUTICALS | COM | 36867W105 | 827 | 590825 | SH | Defined | 12 |

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| GENCORP INC | COM | 368682100 | 4504 | 720600 | SH | DEFINED | 6 |
| GENCORP INC | COM | 368682100 | 7 | 1156 | SH | Defined | 12 |
| GENE LOGIC INC | COM | 368689105 | 9 | 1700 | SH | Defined | 12 |
| GENELABS TECHNOLOGIES INC | COM | 368706107 | 15 | 11900 | SH | Defined | 12 |
| GENENTECH INC | COM NEW | 368710406 | 35 | 1000 | SH | DEFINED | 2 |
| GENENTECH INC | COM NEW | 368710406 | 15917 | 454653 | SH | DEFINED | 1 |
| GENENTECH INC | COM NEW | 368710406 | 1468 | 41939 | SH | DEFINED | 11 |
| GENENTECH INC | COM NEW | 368710406 | 496 | 14170 | SH | Defined | 12 |
| GENENTECH INC | COM NEW | 368710406 | 12 | 330 | SH | DEFINED | 4 |
| GENERAL AMERN INVS INC | COM | 368802104 | 48 | 2052 | SH | Defined | 12 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 19616 | 356200 | SH | DEFINED | 8 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 9070 | 164702 | SH | DEFINED | 1 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 93 | 1690 | SH | DEFINED | 11 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 2551 | 46314 | SH | Defined | 12 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 1765 | 32030 | SH | DEFINED | 9 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 25613 | 465100 | SH | Defined | 10 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 148 | 2690 | SH | DEFINED | 2 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 6 | 100 | SH | DEFINED | 6 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 60 | 1085 | SH | DEFINED | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 2023 | 25000 | SH | DEFINED | 14 |
| GENERAL ELEC CO | COM | 369604103 | 150 | 5900 | SH | DEFINED | 6 |
| GENERAL ELEC CO | COM | 369604103 | 65548 | 2570508 | SH | DEFINED | 3 |
| GENERAL ELEC CO | COM | 369604103 | 12857 | 504203 | SH | DEFINED | 5 |
| GENERAL ELEC CO | COM | 369604103 | 436 | 17107 | SH | DEFINED | 7 |
| GENERAL ELEC CO | COM | 369604103 | 61720 | 2420388 | SH | Defined | 12 |
| GENERAL ELEC CO | COM | 369604103 | 6992 | 274197 | SH | DEFINED | 11 |
| GENERAL ELEC CO | COM | 369604103 | 10583 | 415000 | SH | Defined | 10 |
| GENERAL ELEC CO | COM | 369604103 | 7637 | 275110 | SH | DEFINED | 9 |
| GENERAL ELEC CO | COM | 369604103 | 15194 | 410801 | SH | DEFINED | 14 |
| GENERAL ELEC CO | COM | 369604103 | 17263 | 676989 | SH | DEFINED | 1 |
| GENERAL ELEC CO | COM | 369604103 | 2905 | 113910 | SH | DEFINED | 4 |
| GENERAL ELEC CO | COM | 369604103 | 42259 | 1657234 | SH | DEFINED | 2 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 445 | 8250 | SH | DEFINED | 5 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 82 | 1525 | SH | Defined | 12 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 21643 | 401160 | SH | DEFINED | 3 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 147 | 2725 | SH | DEFINED | 2 |
| GENERAL MLS INC | COM | 370334104 | 310 | 6800 | SH | DEFINED | 5 |
| GENERAL MLS INC | COM | 370334104 | 307 | 6734 | SH | DEFINED | 11 |
| GENERAL MLS INC | COM | 370334104 | 1567 | 34400 | SH | Defined | 12 |
| GENERAL MLS INC | COM | 370334104 | 4016 | 60000 | SH | DEFINED | 14 |
| GENERAL MLS INC | COM | 370334104 | 444 | 9755 | SH | DEFINED | 2 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 95 | 8450 | SH | DEFINED | 11 |
| GENERAL MTRS CORP | COM | 370442105 | 20 | 600 | SH | DEFINED | 4 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 342 | 31060 | SH | DEFINED | |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 2090 | 127000 | SH | DEFINED | 14 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 897 | 80051 | SH | Defined | 12 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 2730 | 243751 | SH | DEFINED | 6 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 138886 | 12400500 | SH | Defined | 10 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 81995 | 7321000 | SH | DEFINED | 8 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 148 | 13257 | SH | DEFINED | 2 |
| GENERAL MTRS CORP | DEB SR CONV B | 370442733 | 52 | 2300 | SH | Defined | 12 |
| GENERAL MTRS CORP | COM | 370442105 | 93 | 2762 | SH | DEFINED | 6 |
| GENERAL MTRS CORP | COM | 370442105 | 232 | 6892 | SH | DEFINED | 11 |
| GENERAL MTRS CORP | COM | 370442105 | 3 | 100 | SH | DEFINED | 7 |
| GENERAL MTRS CORP | COM | 370442105 | 1668 | 49600 | SH | Defined | 10 |
| GENERAL MTRS CORP | COM | 370442105 | 284 | 11718 | SH | DEFINED | 9 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 0 | 4 | SH | DEFINED | 7 |
| GENERAL MTRS CORP | COM | 370442105 | 2104 | 62591 | SH | DEFINED | 3 |
| GENERAL MTRS CORP | COM | 370442105 | 1340 | 39865 | SH | DEFINED | 2 |
| GENERAL MTRS CORP | COM | 370442105 | 3011 | 60950 | SH | DEFINED | 14 |
| GENERAL MTRS CORP | COM | 370442105 | 7602 | 226108 | SH | Defined | 12 |
| GENESCO INC | COM | 371532102 | 5077 | 357000 | SH | DEFINED | 6 |

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| GENESEE & WYO INC | CL A | 371559105 | 64 | 4106 | SH | Defined | 12 |
| GENESEE & WYO INC | CL A | 371559105 | 1975 | 127425 | SH | DEFINED | 6 |
| GENESEE CORP | CL B | 371601204 | 0 | 52 | SH | Defined | 12 |
| GENESIS HEALTH VENTURE INC N | COM | 37183F107 | 0 | 8 | SH | Defined | 12 |
| GENESIS HEALTH VENTURE INC N | COM | 37183F107 | 446 | 30000 | SH | DEFINED | 6 |
| GENESIS MICROCHIP INC DEL | COM | 37184C103 | 641 | 51400 | SH | DEFINED | 3 |
| GENESIS MICROCHIP INC DEL | COM | 37184C103 | 3 | 206 | SH | Defined | 12 |
| GENESIS MICROCHIP INC DEL | COM | 37184C103 | 4 | 315 | SH | DEFINED | 11 |
| GENLYTE GROUP INC | COM | 372302109 | 7014 | 213000 | SH | DEFINED | 3 |
| GENLYTE GROUP INC | COM | 372302109 | 1383 | 42000 | SH | DEFINED | 6 |
| GENTA INC | COM NEW | 37245M207 | 50 | 6970 | SH | Defined | 12 |
| GENTEX CORP | COM | 371901109 | 8 | 300 | SH | Defined | 12 |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 11 | 1300 | SH | Defined | 12 |
| GENUINE PARTS CO | COM | 372460105 | 515 | 16875 | SH | DEFINED | 5 |
| GENUINE PARTS CO | COM | 372460105 | 1636 | 53615 | SH | DEFINED | 6 |
| GENUINE PARTS CO | COM | 372460105 | 314 | 10305 | SH | DEFINED | 2 |
| GENUINE PARTS CO | COM | 372460105 | 163 | 5330 | SH | DEFINED | 11 |
| GENUINE PARTS CO | COM | 372460105 | 3550 | 116344 | SH | Defined | 12 |
| GENUS INC | COM | 372461103 | 3 | 2000 | SH | Defined | 12 |
| GENZYME CORP | COM BIOSURGERY | 372917708 | 0 | 51 | SH | DEFINED | 2 |
| GENZYME CORP | COM BIOSURGERY | 372917708 | 22 | 18418 | SH | DEFINED | 5 |
| GENZYME CORP | COM-MOLECULAR | 372917500 | 0 | 51 | SH | DEFINED | 2 |
| GENZYME CORP | COM BIOSURGERY | 372917708 | 6 | 4972 | SH | Defined | 12 |
| GENZYME CORP | COM-MOLECULAR | 372917500 | 5 | 3285 | SH | Defined | 12 |
| GENZYME CORP | COM GENL DIV | 372917104 | 20 | 550 | SH | DEFINED | 4 |
| GENZYME CORP | COM GENL DIV | 372917104 | 2739 | 75149 | SH | Defined | 12 |
| GENZYME CORP | COM GENL DIV | 372917104 | 175 | 4800 | SH | DEFINED | 11 |
| GENZYME CORP | COM BIOSURGERY | 372917708 | 0 | 39 | SH | DEFINED | 4 |
| GENZYME CORP | COM GENL DIV | 372917104 | 53 | 1448 | SH | DEFINED | 2 |
| GEORGIA GULF CORP | COM PAR \$0.01 | 373200203 | 2460 | 122190 | SH | DEFINED | 3 |
| GEORGIA GULF CORP | COM PAR \$0.01 | 373200203 | 2 | 95 | SH | Defined | 12 |
| GEORGIA PAC CORP | COM | 373298108 | 247 | 17769 | SH | DEFINED | 5 |
| GEORGIA PAC CORP | COM | 373298108 | 147 | 10589 | SH | Defined | 12 |
| GEORGIA PAC CORP | COM | 373298108 | 1 | 52 | SH | DEFINED | 2 |
| GEORGIA PAC CORP | COM | 373298108 | 8 | 592 | SH | DEFINED | 6 |
| GERON CORP | COM | 374163103 | 6 | 1200 | SH | Defined | 12 |
| GETTY IMAGES INC | COM | 374276103 | 69 | 2500 | SH | Defined | 12 |
| GETTY RLTY CORP NEW | COM | 374297109 | 366 | 19495 | SH | Defined | 12 |
| GEVITY HR INC | COM | 374393106 | 25 | 3600 | SH | Defined | 12 |
| GIGAMEDIA LTD | ORD | Y2711Y104 | 4043 | 4442500 | SH | DEFINED | 3 |
| GILAT SATELLITE NETWORKS LTD | ORD | M51474100 | 0 | 550 | SH | Defined | 12 |
| GILEAD SCIENCES INC | COM | 375558103 | 474 | 11300 | SH | DEFINED | 3 |
| GILEAD SCIENCES INC | COM | 375558103 | 15 | 350 | SH | DEFINED | 7 |
| GILEAD SCIENCES INC | COM | 375558103 | 853 | 20310 | SH | Defined | 12 |
| GILLETTE CO | COM | 375766102 | 316 | 10209 | SH | DEFINED | 2 |
| GILLETTE CO | COM | 375766102 | 1539 | 49247 | SH | DEFINED | 9 |
| GILLETTE CO | COM | 375766102 | 19 | 630 | SH | DEFINED | 4 |
| GILLETTE CO | COM | 375766102 | 8717 | 281747 | SH | Defined | 12 |
| GILLETTE CO | COM | 375766102 | 6 | 200 | SH | DEFINED | 7 |
| GILLETTE CO | COM | 375766102 | 324 | 10481 | SH | DEFINED | 11 |
| GILLETTE CO | COM | 375766102 | 1935 | 62527 | SH | DEFINED | 1 |
| GILLETTE CO | COM | 375766102 | 3679 | 118922 | SH | DEFINED | 3 |
| GIVEN IMAGING | ORD SHS | M52020100 | 10 | 1100 | SH | Defined | 12 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 27 | 1000 | SH | DEFINED | 11 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 1640 | 61280 | SH | DEFINED | 3 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 3987 | 149000 | SH | DEFINED | 7 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 3786 | 141494 | SH | DEFINED | 6 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 232 | 8677 | SH | DEFINED | 2 |
| GLAMIS GOLD LTD | COM | 376775102 | 28 | 2690 | SH | Defined | 12 |
| GLATFELTER | COM | 377316104 | 101 | 9520 | SH | Defined | 12 |
| GLATFELTER | COM | 377316104 | 8 | 775 | SH | DEFINED | 11 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 209 | 5531 | SH | DEFINED | 9 |

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|------------------------------|---------------|-----------|-------|--------|----|---------|----|
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 864 | 24541 | SH | DEFINED | 5 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 331 | 9406 | SH | DEFINED | 2 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 19 | 541 | SH | DEFINED | 7 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 11 | 300 | SH | DEFINED | 14 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 2303 | 65438 | SH | DEFINED | 6 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 39 | 1110 | SH | DEFINED | 11 |
| GLB BANCORP INC | COM | 361778103 | 78 | 7480 | SH | Defined | 12 |
| GLEN BURNIE BANCORP | COM | 377407101 | 8 | 400 | SH | Defined | 12 |
| GLENAYRE TECHNOLOGIES INC | COM | 377899109 | 3 | 3300 | SH | Defined | 12 |
| GLENBOROUGH RLTY TR INC | COM | 37803P105 | 14 | 906 | SH | Defined | 12 |
| GLIMCHER RLTY TR | SH BEN INT | 379302102 | 101 | 5250 | SH | Defined | 12 |
| GLOBAL HIGH INCOME DLR FD IN | COM | 37933G108 | 128 | 8200 | SH | Defined | 12 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 11 | 600 | SH | Defined | 12 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 18288 | 988530 | SH | DEFINED | 3 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 1987 | 107400 | SH | DEFINED | 6 |
| GLOBAL INDS LTD | COM | 379336100 | 16 | 3500 | SH | Defined | 12 |
| GLOBAL PARTNERS INCOME FD IN | COM | 37935R102 | 38 | 3150 | SH | Defined | 12 |
| GLOBAL PMTS INC | COM | 37940X102 | 15422 | 505300 | SH | DEFINED | 3 |
| GLOBAL POWER EQUIPMENT INC | COM | 37941P108 | 3383 | 663400 | SH | DEFINED | 6 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 10 | 465 | SH | DEFINED | 11 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 1128 | 54627 | SH | DEFINED | 6 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 266 | 12900 | SH | DEFINED | 5 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 268 | 13001 | SH | Defined | 12 |
| GLOBESPANVIRATA INC | COM | 37957V106 | 100 | 22299 | SH | Defined | 12 |
| GLOBESPANVIRATA INC | COM | 37957V106 | 10 | 2142 | SH | DEFINED | 11 |
| GOAMERICA INC | COM | 38020R106 | 7 | 29352 | SH | Defined | 12 |
| GOLD BANC CORP INC | COM | 379907108 | 1986 | 246760 | SH | DEFINED | 3 |
| GOLDCORP INC NEW | COM | 380956409 | 651 | 61345 | SH | Defined | 12 |
| GOLDCORP INC NEW | COM | 380956409 | 32 | 3000 | SH | DEFINED | 2 |
| GOLDCORP INC NEW | COM | 380956409 | 4 | 400 | SH | DEFINED | 11 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 135 | 1880 | SH | DEFINED | 2 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 719 | 10000 | SH | DEFINED | 7 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 606 | 8425 | SH | DEFINED | 5 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 6 | 80 | SH | DEFINED | 6 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 25 | 351 | SH | Defined | 12 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 2 | 25 | SH | DEFINED | 11 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 2197 | 32267 | SH | DEFINED | 11 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1473 | 21642 | SH | Defined | 12 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1607 | 23600 | SH | DEFINED | 3 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 82 | 1203 | SH | DEFINED | 2 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 21426 | 314721 | SH | DEFINED | 6 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 13764 | 202175 | SH | DEFINED | 1 |
| GOLDMAN SACHS GROUP INC | COM | 38141g104 | 54 | 800 | SH | DEFINED | 4 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 658 | 9660 | SH | DEFINED | 5 |
| GOLF TR AMER INC | COM | 38168B103 | 0 | 150 | SH | Defined | 12 |
| GOODRICH CORP | COM | 382388106 | 26 | 1850 | SH | DEFINED | 11 |
| GOODRICH CORP | COM | 382388106 | 1 | 60 | SH | DEFINED | 6 |
| GOODRICH CORP | COM | 382388106 | 3056 | 217335 | SH | Defined | 12 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 11 | 2078 | SH | DEFINED | 11 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 2 | 420 | SH | DEFINED | 6 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 177 | 34308 | SH | Defined | 12 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 12 | 2409 | SH | DEFINED | 9 |
| GOTTSCHALKS INC | COM | 383485109 | 57 | 53000 | SH | DEFINED | 6 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 5 | 3486 | SH | Defined | 12 |
| GRACO INC | COM | 384109104 | 458 | 16310 | SH | DEFINED | 3 |
| GRAFTECH INTL LTD | COM | 384313102 | 3 | 1100 | SH | DEFINED | 2 |
| GRAINGER W W INC | COM | 384802104 | 77 | 1800 | SH | DEFINED | 2 |
| GRAINGER W W INC | COM | 384802104 | 2 | 40 | SH | DEFINED | 6 |
| GRAINGER W W INC | COM | 384802104 | 125 | 2925 | SH | DEFINED | 11 |
| GRAINGER W W INC | COM | 384802104 | 1172 | 27326 | SH | Defined | 12 |
| GRANITE CONSTR INC | COM | 387328107 | 5343 | 340295 | SH | DEFINED | 6 |
| GRANITE CONSTR INC | COM | 387328107 | 35 | 2200 | SH | Defined | 12 |

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| GRANT PRIDECO INC | COM | 38821G101 | 12 | 1000 | SH | DEFINED | 6 |
| GRANT PRIDECO INC | COM | 38821G101 | 38 | 3140 | SH | Defined | 12 |
| GRANT PRIDECO INC | COM | 38821g101 | 7 | 575 | SH | DEFINED | 4 |
| GRAPHON CORP | COM | 388707101 | 0 | 1250 | SH | Defined | 12 |
| GREAT AMERN FINL RES INC | COM | 389915109 | 0 | 9 | SH | Defined | 12 |
| GREAT ATLANTIC & PAC TEA INC | COM | 390064103 | 6 | 1000 | SH | DEFINED | 14 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 29 | 1300 | SH | Defined | 12 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 2351 | 105890 | SH | DEFINED | 3 |
| GREAT LAKES REIT INC | COM | 390752103 | 46 | 3210 | SH | Defined | 12 |
| GREAT LAKES REIT INC | COM | 390752103 | 224 | 15800 | SH | DEFINED | 3 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 334 | 14013 | SH | Defined | 12 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 7326 | 306930 | SH | DEFINED | 6 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 16 | 650 | SH | DEFINED | 2 |
| GREATER ATLANTIC FINANCIAL | COM | 391601101 | 499 | 67179 | SH | Defined | 12 |
| GREATER BAY BANCORP | COM | 391648102 | 464 | 32479 | SH | Defined | 12 |
| GREATER BAY BANCORP | COM | 391648102 | 4 | 300 | SH | DEFINED | 11 |
| GREATER BAY BANCORP | COM | 391648102 | 12388 | 863250 | SH | DEFINED | 6 |
| GREATER BAY BANCORP | COM | 391648102 | 574 | 40000 | SH | DEFINED | 7 |
| GREATER CHINA FD INC | COM | 39167B102 | 24 | 2765 | SH | Defined | 12 |
| GREEN MOUNTAIN PWR CORP | COM | 393154109 | 8 | 400 | SH | DEFINED | 2 |
| GREENBRIER COS INC | COM | 393657101 | 1690 | 206147 | SH | DEFINED | 6 |
| GREENPOINT FINL CORP | COM | 395384100 | 4 | 100 | SH | Defined | 12 |
| GREENPOINT FINL CORP | COM | 395384100 | 30534 | 681410 | SH | DEFINED | 3 |
| GREENPOINT FINL CORP | COM | 395384100 | 9 | 210 | SH | DEFINED | 6 |
| GREENPOINT FINL CORP | COM | 395384100 | 45 | 1000 | SH | DEFINED | 4 |
| GREKA ENERGY CORP | COM | 397637109 | 10 | 2599 | SH | Defined | 12 |
| GREY WOLF INC | COM | 397888108 | 22 | 5600 | SH | Defined | 12 |
| GRIFFON CORP | COM | 398433102 | 200 | 15535 | SH | Defined | 12 |
| GRIFFON CORP | COM | 398433102 | 12647 | 980380 | SH | DEFINED | 3 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 6 | 300 | SH | Defined | 12 |
| GROUP 1 SOFTWARE INC NEW | COM | 39943Y103 | 648 | 36000 | SH | Defined | 12 |
| GROUP 1 SOFTWARE INC NEW | COM | 39943Y103 | 975 | 54160 | SH | DEFINED | 3 |
| GSI COMMERCE INC | COM | 36238G102 | 0 | 9 | SH | Defined | 12 |
| GTC BIOTHERAPEUTICS INC | COM | 36238T104 | 3 | 1900 | SH | Defined | 12 |
| GTECH HLDGS CORP | COM | 400518106 | 885 | 27100 | SH | DEFINED | 6 |
| GTECH HLDGS CORP | COM | 400518106 | 48349 | 1480380 | SH | DEFINED | 3 |
| GTECH HLDGS CORP | COM | 400518106 | 65 | 2000 | SH | DEFINED | 4 |
| GTSI CORP | COM | 36238K103 | 312 | 46900 | SH | DEFINED | 6 |
| GTSI CORP | COM | 36238K103 | 7 | 1000 | SH | Defined | 12 |
| GUIDANT CORP | COM | 401698105 | 11 | 200 | SH | DEFINED | 14 |
| GUIDANT CORP | COM | 401698105 | 197 | 5450 | SH | DEFINED | 2 |
| GUIDANT CORP | COM | 401698105 | 7517 | 207650 | SH | DEFINED | 3 |
| GUIDANT CORP | COM | 401698105 | 2 | 50 | SH | DEFINED | 6 |
| GUIDANT CORP | COM | 401698105 | 491 | 13551 | SH | Defined | 12 |
| GUIDANT CORP | COM | 401698105 | 264 | 7280 | SH | DEFINED | 11 |
| GUILFORD PHARMACEUTICALS INC | COM | 401829106 | 216 | 58505 | SH | Defined | 12 |
| GUILFORD PHARMACEUTICALS INC | COM | 401829106 | 9 | 2300 | SH | DEFINED | 2 |
| GUITAR CTR MGMT INC | COM | 402040109 | 858 | 42100 | SH | Defined | 12 |
| GULFMARK OFFSHORE INC | COM | 402629109 | 4199 | 312185 | SH | DEFINED | 6 |
| GULFMARK OFFSHORE INC | COM | 402629109 | 8 | 600 | SH | Defined | 12 |
| GYMBOREE CORP | COM | 403777105 | 25 | 1680 | SH | DEFINED | 3 |
| GYMBOREE CORP | COM | 403777105 | 0 | 4 | SH | Defined | 12 |
| H & Q HEALTHCARE FD | SH BEN INT | 404052102 | 204 | 14370 | SH | Defined | 12 |
| H & Q LIFE SCIENCES INVS | SH BEN INT | 404053100 | 1559 | 127192 | SH | Defined | 12 |
| HAGGAR CORP | COM | 405173105 | 157 | 14770 | SH | DEFINED | 6 |
| HALLIBURTON CO | COM | 406216101 | 2530 | 122050 | SH | DEFINED | 6 |
| HALLIBURTON CO | COM | 406216101 | 239 | 11513 | SH | DEFINED | 2 |
| HALLIBURTON CO | COM | 406216101 | 19069 | 919880 | SH | DEFINED | 3 |
| HALLIBURTON CO | COM | 406216101 | 795 | 38330 | SH | Defined | 12 |
| HALLWOOD RLTY PARTNERS L P | DEPOSIT UT NEW | 40636T203 | 2 | 24 | SH | Defined | 12 |
| HANCOCK FABRICS INC | COM | 409900107 | 171 | 12300 | SH | Defined | 12 |
| HANCOCK HLDG CO | COM | 410120109 | 65 | 1500 | SH | Defined | 12 |

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| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 34 | 1233 | SH | DEFINED | 2 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 11151 | 401400 | SH | DEFINED | 6 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 5278 | 190000 | SH | DEFINED | 3 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 269 | 9696 | SH | DEFINED | 5 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 133 | 4804 | SH | Defined | 12 |
| HANCOCK JOHN FINL TRENDS FD | COM | 41014X105 | 14 | 1150 | SH | Defined | 12 |
| HANCOCK JOHN INCOME SECS TR | COM | 410123103 | 224 | 14755 | SH | Defined | 12 |
| HANCOCK JOHN INVS TR | COM | 410142103 | 258 | 12830 | SH | Defined | 12 |
| HANCOCK JOHN PATRIOT GLOBL D | COM | 41013G103 | 23 | 2000 | SH | Defined | 12 |
| HANCOCK JOHN PATRIOT PFD DIV | COM | 41013J107 | 100 | 8000 | SH | Defined | 12 |
| HANCOCK JOHN PATRIOT PREM DI | COM | 41013Q101 | 14 | 1600 | SH | Defined | 12 |
| HANCOCK JOHN PATRIOT PREM II | COM SH BEN INT | 41013T105 | 2 | 200 | SH | Defined | 12 |
| HANCOCK JOHN PATRIOT SELCT D | COM | 41013U102 | 1 | 100 | SH | Defined | 12 |
| HANCOCK JOHN PFD INCOME FD | SH BEN INT | 41013W108 | 622 | 25087 | SH | Defined | 12 |
| HANDLEMAN CO DEL | COM | 410252100 | 45 | 3077 | SH | Defined | 12 |
| HANDLEMAN CO DEL | COM | 410252100 | 2758 | 187650 | SH | DEFINED | 3 |
| HANDLEMAN CO DEL | COM | 410252100 | 6408 | 435900 | SH | DEFINED | 6 |
| HANDSPRING INC | COM | 410293104 | 0 | 535 | SH | Defined | 12 |
| HANGER ORTHOPEDIC GROUP INC | COM NEW | 41043F208 | 2169 | 189740 | SH | DEFINED | 3 |
| HANGER ORTHOPEDIC GROUP INC | COM NEW | 41043F208 | 41 | 3550 | SH | Defined | 12 |
| HANOVER CAP MTG HLDGS INC | COM | 410761100 | 5 | 700 | SH | Defined | 12 |
| HANOVER COMPRESSOR CO | COM | 410768105 | 790 | 121600 | SH | DEFINED | 6 |
| HANSON PLC | SPON ADR NEW | 411352404 | 5 | 187 | SH | DEFINED | 2 |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 17 | 720 | SH | Defined | 12 |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 47 | 2000 | SH | DEFINED | 11 |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 6263 | 268102 | SH | DEFINED | 7 |
| HARKEN ENERGY CORP | COM NEW | 412552309 | 1 | 2044 | SH | Defined | 12 |
| HARLAND JOHN H CO | COM | 412693103 | 4313 | 177400 | SH | DEFINED | 6 |
| HARLAND JOHN H CO | COM | 412693103 | 22843 | 939655 | SH | DEFINED | 3 |
| HARLEY DAVIDSON INC | COM | 412822108 | 1096 | 27602 | SH | DEFINED | 11 |
| HARLEY DAVIDSON INC | COM | 412822108 | 263 | 6615 | SH | DEFINED | 2 |
| HARLEY DAVIDSON INC | COM | 412822108 | 1328 | 34770 | SH | DEFINED | 9 |
| HARLEY DAVIDSON INC | COM | 412822108 | 6170 | 155370 | SH | Defined | 12 |
| HARLEYSVILLE GROUP INC | COM | 412824104 | 56 | 2260 | SH | Defined | 12 |
| HARLEYSVILLE NATL CORP PA | COM | 412850109 | 17 | 700 | SH | Defined | 12 |
| HARMAN INTL INDS INC | COM | 413086109 | 9 | 150 | SH | Defined | 12 |
| HARMONIC INC | COM | 413160102 | 0 | 100 | SH | DEFINED | 2 |
| HARMONIC INC | COM | 413160102 | 3 | 808 | SH | Defined | 12 |
| HARRAHS ENTMT INC | COM | 413619107 | 18 | 500 | SH | DEFINED | 14 |
| HARRAHS ENTMT INC | COM | 413619107 | 96 | 2679 | SH | Defined | 12 |
| HARRIS & HARRIS GROUP INC | COM | 413833104 | 0 | 130 | SH | Defined | 12 |
| HARRIS CORP DEL | COM | 413875105 | 97 | 3489 | SH | Defined | 12 |
| HARRIS CORP DEL | COM | 413875105 | 10 | 345 | SH | DEFINED | 11 |
| HARRIS CORP DEL | COM | 413875105 | 26271 | 946010 | SH | DEFINED | 3 |
| HARRIS CORP DEL | COM | 413875105 | 4 | 130 | SH | DEFINED | 6 |
| HARSCO CORP | COM | 415864107 | 91 | 2991 | SH | Defined | 12 |
| HARSCO CORP | COM | 415864107 | 30 | 1000 | SH | DEFINED | 4 |
| HARSCO CORP | COM | 415864107 | 14299 | 468970 | SH | DEFINED | 6 |
| HARTE-HANKS INC | COM | 416196103 | 32 | 1700 | SH | DEFINED | 11 |
| HARTE-HANKS INC | COM | 416196103 | 1408 | 73740 | SH | DEFINED | 3 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 318 | 8248 | SH | DEFINED | 9 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 6 | 174 | SH | DEFINED | 7 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1114 | 31559 | SH | DEFINED | 5 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 806 | 22845 | SH | DEFINED | 2 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 51 | 1443 | SH | DEFINED | 11 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1113 | 31529 | SH | Defined | 12 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 7 | 200 | SH | DEFINED | 4 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 6723 | 190499 | SH | DEFINED | 6 |
| HARVEST NATURAL RESOURCES IN | COM | 41754V103 | 2 | 500 | SH | Defined | 12 |
| HASBRO INC | COM | 418056107 | 37 | 2687 | SH | DEFINED | 2 |
| HASBRO INC | COM | 418056107 | 93 | 6663 | SH | Defined | 12 |
| HASBRO INC | COM | 418056107 | 3675 | 264565 | SH | DEFINED | 6 |

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| HATTERAS INCOME SECS INC | COM | 419025101 | 94 | 6793 | SH | Defined | 12 |
| HAVERTY FURNITURE INC | COM | 419596101 | 2442 | 227200 | SH | DEFINED | 6 |
| HAVERTY FURNITURE INC | COM | 419596101 | 139 | 12910 | SH | Defined | 12 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 155 | 3791 | SH | Defined | 12 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 2658 | 65200 | SH | DEFINED | 6 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 82 | 2000 | SH | DEFINED | 2 |
| HAWAIIAN HOLDINGS INC | COM | 419879101 | 11 | 2270 | SH | DEFINED | 2 |
| HAWKINS INC | COM | 420261109 | 326 | 36000 | SH | DEFINED | 6 |
| HAWTHORNE FINL CORP | COM | 420542102 | 896 | 30300 | SH | DEFINED | 6 |
| HCA INC | COM | 404119109 | 58 | 1398 | SH | DEFINED | 2 |
| HCA INC | COM | 404119109 | 1546 | 37375 | SH | Defined | 12 |
| HCA INC | COM | 404119109 | 6118 | 147930 | SH | DEFINED | 3 |
| HCA INC | COM | 404119109 | 77 | 1870 | SH | DEFINED | 11 |
| HCA INC | COM | 404119109 | 8 | 200 | SH | DEFINED | 4 |
| HCC INS HLDGS INC | COM | 404132102 | 8 | 300 | SH | Defined | 12 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 53 | 1602 | SH | DEFINED | 11 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 13 | 400 | SH | DEFINED | 2 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 734 | 22011 | SH | Defined | 12 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 4650 | 139440 | SH | DEFINED | 3 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 2872 | 84744 | SH | DEFINED | 9 |
| HEALTH CARE REIT INC | COM | 42217K106 | 91 | 3475 | SH | DEFINED | 11 |
| HEALTH CARE REIT INC | COM | 42217K106 | 314 | 11500 | SH | DEFINED | 9 |
| HEALTH CARE REIT INC | COM | 42217K106 | 447 | 17079 | SH | Defined | 12 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 162 | 8550 | SH | Defined | 12 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 187 | 9850 | SH | DEFINED | 2 |
| HEALTH NET INC | COM | 42222G108 | 256512 | 9582052 | SH | Defined | 10 |
| HEALTH NET INC | COM | 42222G108 | 24956 | 932225 | SH | DEFINED | 3 |
| HEALTH NET INC | COM | 42222G108 | 119964 | 4481281 | SH | DEFINED | 8 |
| HEALTH NET INC | COM | 42222G108 | 31 | 800 | SH | DEFINED | 14 |
| HEALTH NET INC | COM | 42222G108 | 36 | 1360 | SH | DEFINED | 6 |
| HEALTH NET INC | COM | 42222G108 | 1664 | 62144 | SH | Defined | 12 |
| HEALTH NET INC | COM | 42222G108 | 568 | 21334 | SH | DEFINED | |
| HEALTH NET INC | COM | 42222G108 | 107 | 4000 | SH | DEFINED | 11 |
| HEALTHCARE RLTY TR | COM | 421946104 | 1259 | 51546 | SH | Defined | 12 |
| HEALTHCARE RLTY TR | COM | 421946104 | 34 | 1400 | SH | DEFINED | 11 |
| HEALTHSOUTH CORP | COM | 421924101 | 1 | 10000 | SH | DEFINED | 1 |
| HEALTHSOUTH CORP | COM | 421924101 | 10 | 116879 | SH | Defined | 12 |
| HEALTHSOUTH CORP | SDCV | 3.250% 4/0 421924AF8 | 839 | 6460000 | PRN | DEFINED | 15 |
| HEALTHTRONICS SURGICAL SVS I | COM | 42222L107 | 111 | 13600 | SH | DEFINED | 3 |
| HEARST-ARGYLE TELEVISION INC | COM | 422317107 | 4 | 190 | SH | DEFINED | 6 |
| HEARST-ARGYLE TELEVISION INC | COM | 422317107 | 6 | 300 | SH | Defined | 12 |
| HEARST-ARGYLE TELEVISION INC | COM | 422317107 | 4 | 190 | SH | DEFINED | 11 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 291 | 15177 | SH | DEFINED | 5 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 6 | 300 | SH | Defined | 12 |
| HECLA MNG CO | COM | 422704106 | 4 | 1100 | SH | Defined | 12 |
| HECTOR COMMUNICATIONS CORP | COM | 422730101 | 390 | 32800 | SH | DEFINED | 6 |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 24 | 2100 | SH | Defined | 12 |
| HEINZ H J CO | COM | 423074103 | 1509 | 50967 | SH | DEFINED | 9 |
| HEINZ H J CO | COM | 423074103 | 23 | 800 | SH | DEFINED | 4 |
| HEINZ H J CO | COM | 423074103 | 7597 | 260174 | SH | Defined | 12 |
| HEINZ H J CO | COM | 423074103 | 1745 | 59765 | SH | DEFINED | 2 |
| HEINZ H J CO | COM | 423074103 | 6811 | 233240 | SH | DEFINED | 3 |
| HEINZ H J CO | COM | 423074103 | 59 | 2010 | SH | DEFINED | 11 |
| HEINZ H J CO | COM | 423074103 | 219 | 7500 | SH | DEFINED | 1 |
| HEINZ H J CO | COM | 423074103 | 4 | 150 | SH | DEFINED | 6 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 6 | 475 | SH | Defined | 12 |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 400 | 46500 | SH | DEFINED | 2 |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 3 | 300 | SH | Defined | 12 |
| HELMERICH & PAYNE INC | COM | 423452101 | 272 | 10600 | SH | DEFINED | 2 |
| HELMERICH & PAYNE INC | COM | 423452101 | 12475 | 486935 | SH | DEFINED | 6 |
| HELMERICH & PAYNE INC | COM | 423452101 | 377 | 14700 | SH | DEFINED | 5 |
| HELMERICH & PAYNE INC | COM | 423452101 | 9 | 345 | SH | DEFINED | 11 |

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|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| HELMERICH & PAYNE INC | COM | 423452101 | 41 | 1600 | SH | Defined | 12 |
| HEMISPHERX BIOPHARMA INC | COM | 42366C103 | 2 | 1650 | SH | Defined | 12 |
| HERCULES INC | COM | 427056106 | 6776 | 778800 | SH | DEFINED | 6 |
| HERCULES INC | COM | 427056106 | 548 | 62990 | SH | Defined | 12 |
| HERITAGE PPTY INVT TR INC | COM | 42725M107 | 321 | 12800 | SH | Defined | 12 |
| HERITAGE PROPANE PARTNERS L | UNIT LTD PARTN | 426918108 | 29 | 1000 | SH | Defined | 12 |
| HERLEY INDS INC DEL | COM | 427398102 | 94 | 5490 | SH | Defined | 12 |
| HERSHEY FOODS CORP | COM | 427866108 | 446 | 7113 | SH | DEFINED | 2 |
| HERSHEY FOODS CORP | COM | 427866108 | 2119 | 33815 | SH | Defined | 12 |
| HERSHEY FOODS CORP | COM | 427866108 | 7414 | 118326 | SH | DEFINED | 7 |
| HERSHEY FOODS CORP | COM | 427866108 | 175 | 2798 | SH | DEFINED | 11 |
| HEWLETT PACKARD CO | COM | 428236103 | 27651 | 1778229 | SH | DEFINED | 6 |
| HEWLETT PACKARD CO | COM | 428236103 | 8235 | 529599 | SH | Defined | 12 |
| HEWLETT PACKARD CO | COM | 428236103 | 3538 | 154840 | SH | DEFINED | 14 |
| HEWLETT PACKARD CO | COM | 428236103 | 1 | 63 | SH | DEFINED | 7 |
| HEWLETT PACKARD CO | COM | 428236103 | 2258 | 145213 | SH | DEFINED | 2 |
| HEWLETT PACKARD CO | COM | 428236103 | 12660 | 814161 | SH | DEFINED | 3 |
| HEWLETT PACKARD CO | COM | 428236103 | 474 | 30510 | SH | DEFINED | 4 |
| HEWLETT PACKARD CO | COM | 428236103 | 422 | 26008 | SH | DEFINED | 9 |
| HEWLETT PACKARD CO | COM | 428236103 | 162 | 10450 | SH | DEFINED | 11 |
| HEWLETT PACKARD CO | COM | 428236103 | 2694 | 173245 | SH | DEFINED | 5 |
| HEXCEL CORP NEW | COM | 428291108 | 14 | 5000 | SH | DEFINED | |
| HEXCEL CORP NEW | COM | 428291108 | 44 | 15000 | SH | Defined | 12 |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 67 | 2700 | SH | Defined | 12 |
| HIBERNIA CORP | CL A | 428656102 | 2 | 100 | SH | DEFINED | 6 |
| HIBERNIA CORP | CL A | 428656102 | 22 | 1300 | SH | DEFINED | 11 |
| HIBERNIA CORP | CL A | 428656102 | 19348 | 1140795 | SH | DEFINED | 3 |
| HIBERNIA CORP | CL A | 428656102 | 12 | 700 | SH | DEFINED | 14 |
| HIBERNIA CORP | CL A | 428656102 | 832 | 49072 | SH | Defined | 12 |
| HIGH INCOME OPPORTUNITY FD I | COM | 42967Q105 | 120 | 17295 | SH | Defined | 12 |
| HIGH YIELD PLUS FD INC | COM | 429906100 | 1 | 200 | SH | Defined | 12 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 108 | 5300 | SH | DEFINED | 2 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 1697 | 83004 | SH | Defined | 12 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 31 | 1500 | SH | DEFINED | 11 |
| HILB ROGAL & HAMILTON CO | COM | 431294107 | 624 | 19960 | SH | Defined | 12 |
| HILFIGER TOMMY CORP | ORD | G8915Z102 | 7 | 1000 | SH | DEFINED | 11 |
| HILFIGER TOMMY CORP | ORD | G8915Z102 | 16 | 2200 | SH | Defined | 12 |
| HILFIGER TOMMY CORP | ORD | G8915Z102 | 12201 | 1687602 | SH | DEFINED | 6 |
| HILLENBRAND INDS INC | COM | 431573104 | 19722 | 386860 | SH | DEFINED | 3 |
| HILLENBRAND INDS INC | COM | 431573104 | 48190 | 945279 | SH | Defined | 12 |
| HILLENBRAND INDS INC | COM | 431573104 | 640 | 12553 | SH | DEFINED | 2 |
| HILTON HOTELS CORP | COM | 432848109 | 23 | 2000 | SH | DEFINED | 2 |
| HILTON HOTELS CORP | COM | 432848109 | 278 | 23967 | SH | Defined | 12 |
| HILTON HOTELS CORP | COM | 432848109 | 12 | 1000 | SH | DEFINED | 11 |
| HISPANIC BROADCASTING CORP | CL A | 43357B104 | 0 | 15 | SH | Defined | 12 |
| HITACHI LIMITED | ADR 10 COM | 433578507 | 11 | 300 | SH | DEFINED | 11 |
| HMN FINL INC | COM | 40424G108 | 486 | 30300 | SH | DEFINED | 6 |
| HOLLINGER INTL INC | CL A | 435569108 | 59 | 7500 | SH | Defined | 12 |
| HOLLIS-EDEN PHARMACEUTICALS | COM | 435902101 | 70 | 12000 | SH | Defined | 12 |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 0 | 16 | SH | DEFINED | 2 |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 8 | 281 | SH | Defined | 12 |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 16928 | 1058650 | SH | DEFINED | 3 |
| HOLOGIC INC | COM | 436440101 | 0 | 25 | SH | Defined | 12 |
| HOME DEPOT INC | COM | 437076102 | 284 | 11645 | SH | DEFINED | 5 |
| HOME DEPOT INC | COM | 437076102 | 13648 | 560265 | SH | DEFINED | 3 |
| HOME DEPOT INC | COM | 437076102 | 1326 | 54439 | SH | DEFINED | 11 |
| HOME DEPOT INC | COM | 437076102 | 1166 | 44271 | SH | DEFINED | 9 |
| HOME DEPOT INC | COM | 437076102 | 23057 | 946519 | SH | Defined | 12 |
| HOME DEPOT INC | COM | 437076102 | 260167 | 10680100 | SH | Defined | 10 |
| HOME DEPOT INC | COM | 437076102 | 21 | 862 | SH | DEFINED | 7 |
| HOME DEPOT INC | COM | 437076102 | 14173 | 581795 | SH | DEFINED | 2 |
| HOME DEPOT INC | COM | 437076102 | 6783 | 189925 | SH | DEFINED | 14 |

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| HOME DEPOT INC | COM | 437076102 | 52 | 2131.59 | SH | DEFINED | 4 |
| HOME DEPOT INC | COM | 437076102 | 625 | 25199 | SH | DEFINED | |
| HOME DEPOT INC | COM | 437076102 | 9734 | 399590 | SH | DEFINED | 6 |
| HOME DEPOT INC | COM | 437076102 | 144738 | 5941610 | SH | DEFINED | 8 |
| HOME PPTYS N Y INC | COM | 437306103 | 62 | 1855 | SH | Defined | 12 |
| HOMESTORE INC | COM | 437852106 | 11 | 20000 | SH | Defined | 12 |
| HON INDS INC | COM | 438092108 | 853 | 29924 | SH | Defined | 12 |
| HON INDS INC | COM | 438092108 | 4421 | 155130 | SH | DEFINED | 3 |
| HON INDS INC | COM | 438092108 | 34 | 1200 | SH | DEFINED | 11 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 193 | 11643 | SH | DEFINED | 6 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 133 | 8000 | SH | DEFINED | 2 |
| HONEYWELL INTL INC | COM | 438516106 | 6615 | 309670 | SH | DEFINED | 3 |
| HONEYWELL INTL INC | COM | 438516106 | 316 | 14800 | SH | DEFINED | 1 |
| HONEYWELL INTL INC | COM | 438516106 | 2468 | 78640 | SH | DEFINED | 14 |
| HONEYWELL INTL INC | COM | 438516106 | 6498 | 304203 | SH | DEFINED | 4 |
| HONEYWELL INTL INC | COM | 438516106 | 30053 | 1406954 | SH | DEFINED | 6 |
| HONEYWELL INTL INC | COM | 438516106 | 4394 | 205721 | SH | DEFINED | 5 |
| HONEYWELL INTL INC | COM | 438516106 | 1484 | 66002 | SH | DEFINED | 9 |
| HONEYWELL INTL INC | COM | 438516106 | 1527 | 71500 | SH | DEFINED | 8 |
| HONEYWELL INTL INC | COM | 438516106 | 8117 | 380000 | SH | Defined | 10 |
| HONEYWELL INTL INC | COM | 438516106 | 5829 | 272892 | SH | Defined | 12 |
| HONEYWELL INTL INC | COM | 438516106 | 3583 | 167733 | SH | DEFINED | 2 |
| HONEYWELL INTL INC | COM | 438516106 | 193 | 9050 | SH | DEFINED | 11 |
| HOOPER HOLMES INC | COM | 439104100 | 33 | 6500 | SH | Defined | 12 |
| HOOPER HOLMES INC | COM | 439104100 | 184 | 36800 | SH | DEFINED | 7 |
| HOOPER HOLMES INC | COM | 439104100 | 4 | 800 | SH | DEFINED | 11 |
| HOOVERS INC | COM | 439321100 | 112 | 16026 | SH | Defined | 12 |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 28 | 2150 | SH | Defined | 12 |
| HORIZON GROUP PPTYS INC | COM | 44041U102 | 2 | 633 | SH | Defined | 12 |
| HORIZON HEALTH CORP | COM | 44041Y104 | 1077 | 63300 | SH | DEFINED | 6 |
| HORIZON HEALTH CORP | COM | 44041Y104 | 23 | 1338 | SH | Defined | 12 |
| HORIZON ORGANIC HOLDING | COM | 44043T103 | 7 | 550 | SH | Defined | 12 |
| HORMEL FOODS CORP | COM | 440452100 | 205 | 9703 | SH | Defined | 12 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 147 | 4820 | SH | DEFINED | 3 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 2078 | 68012 | SH | Defined | 12 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 377 | 13250 | SH | DEFINED | 9 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 17 | 550 | SH | DEFINED | 11 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 24 | 3500 | SH | DEFINED | 2 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 4209 | 608240 | SH | DEFINED | 6 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 151 | 20293 | SH | DEFINED | 9 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 510 | 73692 | SH | Defined | 12 |
| HOT TOPIC INC | COM | 441339108 | 14 | 600 | SH | Defined | 12 |
| HOTELS COM | COM | 44147T108 | 9255 | 160470 | SH | DEFINED | 3 |
| HOTELS COM | COM | 44147T108 | 12 | 200 | SH | Defined | 12 |
| HOUSEHOLD INTL INC | COM | 441815107 | 1240 | 43855 | SH | DEFINED | 6 |
| HOUSEHOLD INTL INC | COM | 441815107 | 35 | 1226 | SH | DEFINED | 11 |
| HOUSEHOLD INTL INC | COM | 441815107 | 769 | 27192 | SH | Defined | 12 |
| HOUSEHOLD INTL INC | COM | 441815107 | 51 | 1800 | SH | DEFINED | 2 |
| HOUSTON EXPL CO | COM | 442120101 | 5 | 200 | SH | Defined | 12 |
| HOUSTON EXPL CO | COM | 442120101 | 13906 | 515030 | SH | DEFINED | 3 |
| HOUSTON EXPL CO | COM | 442120101 | 9890 | 366300 | SH | DEFINED | 6 |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 8899 | 257580 | SH | DEFINED | 3 |
| HPSC INC | COM | 404264103 | 7 | 1000 | SH | Defined | 12 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 144 | 16950 | SH | Defined | 12 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 12 | 1375 | SH | DEFINED | 11 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 2007 | 235890 | SH | DEFINED | 3 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 19 | 2200 | SH | DEFINED | 2 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 357 | 6982 | SH | DEFINED | 6 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 23 | 450 | SH | DEFINED | 2 |
| HUANENG PWR INTL INC | SPON ADR N | 443304100 | 30 | 800 | SH | DEFINED | 2 |
| HUBBELL INC | CL B | 443510201 | 73 | 2321 | SH | DEFINED | 11 |
| HUBBELL INC | CL B | 443510201 | 192 | 6122 | SH | DEFINED | 2 |

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| HUBBELL INC | CL A | 443510102 | 2 | 70 | SH | Defined | 12 |
| HUBBELL INC | CL B | 443510201 | 125 | 3981 | SH | Defined | 12 |
| HUDSON CITY BANCORP | COM | 443683107 | 20 | 1000 | SH | Defined | 12 |
| HUDSON RIV BANCORP INC | COM | 444128102 | 69 | 3000 | SH | DEFINED | 3 |
| HUDSON UNITED BANCORP | COM | 444165104 | 169 | 5458 | SH | DEFINED | 9 |
| HUDSON UNITED BANCORP | COM | 444165104 | 28 | 900 | SH | Defined | 12 |
| HUDSON UNITED BANCORP | COM | 444165104 | 30216 | 981055 | SH | DEFINED | 3 |
| HUFFY CORP | COM | 444356109 | 6 | 1200 | SH | DEFINED | 2 |
| HUFFY CORP | COM | 444356109 | 3 | 600 | SH | Defined | 12 |
| HUGHES SUPPLY INC | COM | 444482103 | 16 | 700 | SH | Defined | 12 |
| HUGHES SUPPLY INC | COM | 444482103 | 7127 | 306000 | SH | DEFINED | 6 |
| HUGOTON RTY TR TEX | UNIT BEN INT | 444717102 | 432 | 30900 | SH | Defined | 12 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 26 | 3010 | SH | DEFINED | 4 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 28 | 3300 | SH | DEFINED | 2 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 57 | 6720 | SH | Defined | 12 |
| HUMANA INC | COM | 444859102 | 40 | 4136 | SH | Defined | 12 |
| HUMANA INC | COM | 444859102 | 1 | 150 | SH | DEFINED | 2 |
| HUMANA INC | COM | 444859102 | 10 | 1000 | SH | DEFINED | 11 |
| HUMANA INC | COM | 444859102 | 10574 | 1101425 | SH | DEFINED | 6 |
| HUMANA INC | COM | 444859102 | 5868 | 611290 | SH | DEFINED | 3 |
| HUMBOLDT BANCORP | COM | 445069107 | 806 | 63000 | SH | DEFINED | 7 |
| HUMBOLDT BANCORP | COM | 445069107 | 186 | 14500 | SH | DEFINED | 6 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 9949 | 369580 | SH | DEFINED | 6 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 1405 | 52185 | SH | Defined | 12 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 977 | 52529 | SH | Defined | 12 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 4529 | 243644 | SH | DEFINED | 2 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 12 | 652 | SH | DEFINED | 6 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 21005 | 849700 | SH | DEFINED | 3 |
| HUTTIG BLDG PRODS INC | COM | 448451104 | 1 | 292 | SH | Defined | 12 |
| HYDRIL CO | COM | 448774109 | 172 | 6900 | SH | DEFINED | 3 |
| HYDROGENICS CORP | COM | 448882100 | 4 | 1000 | SH | Defined | 12 |
| HYPERION 2005 INVT GRADE OPP | COM | 448918102 | 6 | 600 | SH | Defined | 12 |
| HYPERION SOLUTIONS CORP | COM | 44914M104 | 12 | 500 | SH | Defined | 12 |
| HYPERION SOLUTIONS CORP | COM | 44914M104 | 10436 | 430340 | SH | DEFINED | 3 |
| HYPERION STRATEGIC MTG INC F | COM | 44915C105 | 45 | 3112 | SH | Defined | 12 |
| HYPERION TOTAL RETURN & INCO | COM | 449145101 | 89 | 8870 | SH | Defined | 12 |
| HYTEK MICROSYSTEMS INC | COM | 449180108 | 1 | 1400 | SH | Defined | 12 |
| I2 TECHNOLOGIES INC | COM | 465754109 | 10 | 12818 | SH | Defined | 12 |
| IBERIABANK CORP | COM | 450828108 | 65 | 1600 | SH | Defined | 12 |
| IBERIABANK CORP | COM | 450828108 | 4828 | 118625 | SH | DEFINED | 7 |
| IBERIABANK CORP | COM | 450828108 | 2365 | 58100 | SH | DEFINED | 6 |
| IBERIABANK CORP | COM | 450828108 | 53 | 1300 | SH | DEFINED | 11 |
| IBIS TECHNOLOGY CORP | COM | 450909106 | 26 | 6070 | SH | Defined | 12 |
| ICICI BK LTD | ADR | 45104G104 | 43 | 6800 | SH | DEFINED | 3 |
| ICN PHARMACEUTICALS INC NEW | COM | 448924100 | 118 | 13213 | SH | Defined | 12 |
| ICN PHARMACEUTICALS INC NEW | COM | 448924100 | 12061 | 1353600 | SH | DEFINED | 6 |
| ICOS CORP | COM | 449295104 | 6 | 300 | SH | Defined | 12 |
| ICU MED INC | COM | 44930G107 | 89 | 3225 | SH | Defined | 12 |
| ID BIOMEDICAL CORP | COM | 44936D108 | 12 | 1815 | SH | Defined | 12 |
| IDACORP INC | COM | 451107106 | 221 | 9700 | SH | Defined | 12 |
| IDACORP INC | COM | 451107106 | 3979 | 174500 | SH | DEFINED | 6 |
| IDACORP INC | COM | 451107106 | 21 | 900 | SH | DEFINED | 11 |
| IDEC PHARMACEUTICALS CORP | COM | 449370105 | 12 | 350 | SH | DEFINED | 2 |
| IDEC PHARMACEUTICALS CORP | COM | 449370105 | 34 | 1005 | SH | DEFINED | 4 |
| IDEC PHARMACEUTICALS CORP | COM | 449370105 | 159 | 4622 | SH | Defined | 12 |
| IDENTIX INC | COM | 451906101 | 11 | 2476 | SH | Defined | 12 |
| IDENTIX INC | COM | 451906101 | 1 | 300 | SH | DEFINED | 2 |
| IDEX CORP | COM | 45167R104 | 6 | 200 | SH | Defined | 12 |
| IDEXX LABS INC | COM | 45168D104 | 160 | 4580 | SH | Defined | 12 |
| IDEXX LABS INC | COM | 45168D104 | 42068 | 1202960 | SH | DEFINED | 3 |
| IDT CORP | CL B | 448947309 | 493 | 32700 | SH | DEFINED | 6 |
| IGATE CORP | COM | 45169U105 | 29 | 10300 | SH | Defined | 12 |

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| IGEN INC | COM | 449536101 | 2300 | 65000 | SH | DEFINED |
| IGEN INC | COM | 449536101 | 8954 | 253019 | SH | Defined 12 |
| IHOP CORP | COM | 449623107 | 4481 | 198800 | SH | DEFINED 6 |
| IHOP CORP | COM | 449623107 | 11 | 500 | SH | Defined 12 |
| II VI INC | COM | 902104108 | 2 | 100 | SH | Defined 12 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 88 | 12372 | SH | Defined 12 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 2 | 350 | SH | DEFINED 11 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 259 | 36600 | SH | DEFINED |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 3420 | 481710 | SH | DEFINED 6 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1589 | 27328 | SH | Defined 12 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 81 | 1400 | SH | DEFINED 4 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 646 | 11110 | SH | DEFINED 3 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 8071 | 138802 | SH | DEFINED 2 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 223 | 3843 | SH | DEFINED 11 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 17 | 200 | SH | DEFINED 14 |
| ILLUMINA INC | COM | 452327109 | 10 | 4625 | SH | Defined 12 |
| IMAGE ENTMT INC | COM NEW | 452439201 | 2 | 1000 | SH | Defined 12 |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 21 | 1113 | SH | Defined 12 |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 9 | 480 | SH | DEFINED 2 |
| IMATION CORP | COM | 45245A107 | 26 | 700 | SH | DEFINED 14 |
| IMATION CORP | COM | 45245A107 | 162 | 4344 | SH | Defined 12 |
| IMATION CORP | COM | 45245A107 | 16091 | 432320 | SH | DEFINED 3 |
| IMC GLOBAL INC | COM | 449669100 | 22887 | 2379103 | SH | DEFINED 6 |
| IMC GLOBAL INC | COM | 449669100 | 0 | 29 | SH | DEFINED 2 |
| IMC GLOBAL INC | COM | 449669100 | 90 | 9380 | SH | Defined 12 |
| IMCLONE SYS INC | COM | 45245W109 | 33 | 2000 | SH | DEFINED 9 |
| IMCLONE SYS INC | COM | 45245W109 | 17 | 1000 | SH | DEFINED 2 |
| IMCLONE SYS INC | COM | 45245W109 | 758 | 45730 | SH | Defined 12 |
| IMMUCOR INC | COM | 452526106 | 82 | 3750 | SH | Defined 12 |
| IMMUCOR INC | COM | 452526106 | 1337 | 61175 | SH | DEFINED 3 |
| IMMUNE RESPONSE CORP DEL | COM NEW | 45252T205 | 0 | 20 | SH | Defined 12 |
| IMMUNOGEN INC | COM | 45253H101 | 3 | 1125 | SH | Defined 12 |
| IMMUNOMEDICS INC | COM | 452907108 | 46 | 17260 | SH | Defined 12 |
| IMPAC MTG HLDGS INC | COM | 45254P102 | 162 | 12485 | SH | Defined 12 |
| IMPATH INC | COM | 45255G101 | 40 | 2000 | SH | DEFINED 14 |
| IMPATH INC | COM | 45255G101 | 5 | 400 | SH | Defined 12 |
| IMPAX LABORATORIES INC | COM | 45256B101 | 0 | 15 | SH | Defined 12 |
| IMPERIAL CHEM INDS PLC | ADR NEW | 452704505 | 7289 | 1214800 | SH | DEFINED 6 |
| IMPERIAL CHEM INDS PLC | ADR NEW | 452704505 | 2 | 300 | SH | DEFINED 11 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 129 | 4000 | SH | DEFINED 11 |
| IMPERIAL TOBACCO GROUP PLC | SPONSORED ADR | 453142101 | 12 | 375 | SH | DEFINED 2 |
| IMS HEALTH INC | COM | 449934108 | 316 | 20212 | SH | Defined 12 |
| IMS HEALTH INC | COM | 449934108 | 55 | 3500 | SH | DEFINED 3 |
| IMS HEALTH INC | COM | 449934108 | 318 | 20354 | SH | DEFINED 2 |
| INAMED CORP | COM | 453235103 | 3326 | 92970 | SH | DEFINED 3 |
| INCO LTD | PFD CV E 5.5% | 453258808 | 75 | 1000 | SH | DEFINED 14 |
| INCYTE GENOMICS INC | COM | 45337C102 | 1 | 400 | SH | Defined 12 |
| INCYTE GENOMICS INC | COM | 45337C102 | 0 | 50 | SH | DEFINED 11 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 1093 | 41320 | SH | DEFINED 3 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 150 | 5688 | SH | Defined 12 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 1 | 50 | SH | DEFINED 6 |
| INDEPENDENCE FED SVGS BK | COM | 453432106 | 3 | 220 | SH | Defined 12 |
| INDEPENDENCE HLDG CO NEW | COM NEW | 453440307 | 115 | 5985 | SH | DEFINED 6 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 36 | 1800 | SH | DEFINED 11 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 1023 | 51122 | SH | Defined 12 |
| INDEVUS PHARMACEUTICALS INC | COM | 454072109 | 61 | 25595 | SH | Defined 12 |
| INDYMAC BANCORP INC | COM | 456607100 | 39 | 2000 | SH | Defined 12 |
| INDYMAC BANCORP INC | COM | 456607100 | 16897 | 868750 | SH | DEFINED 6 |
| INERGY L P | UNIT LTD PTNR | 456615103 | 32 | 1000 | SH | Defined 12 |
| INFORMATICA CORP | COM | 45666Q102 | 23 | 3556 | SH | Defined 12 |
| INFORMATION HLDGS INC | COM | 456727106 | 0 | 4 | SH | Defined 12 |
| INFOSPACE INC | COM NEW | 45678T201 | 2053 | 189560 | SH | DEFINED 3 |

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|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| INFOSPACE INC | COM NEW | 45678T201 | 2 | 202 | SH | Defined | 12 |
| INFOUSA INC NEW | COM | 456818301 | 6963 | 1450702 | SH | DEFINED | 6 |
| ING GROUP N V | SPONSORED ADR | 456837103 | 5183 | 444132 | SH | DEFINED | 6 |
| ING GROUP N V | SPONSORED ADR | 456837103 | 377 | 32266 | SH | DEFINED | 2 |
| ING PRIME RATE TR | SH BEN INT | 44977W106 | 58 | 8683 | SH | Defined | 12 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 128 | 3310 | SH | DEFINED | 11 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 2790 | 72309 | SH | Defined | 12 |
| INGRAM MICRO INC | CL A | 457153104 | 104 | 9400 | SH | DEFINED | 3 |
| INGRAM MICRO INC | CL A | 457153104 | 177 | 16050 | SH | DEFINED | 5 |
| INGRAM MICRO INC | CL A | 457153104 | 108 | 9820 | SH | Defined | 12 |
| INGRAM MICRO INC | CL A | 457153104 | 3 | 310 | SH | DEFINED | 6 |
| INKINE PHARMACEUTICALS INC | COM | 457214104 | 16 | 8700 | SH | Defined | 12 |
| INKINE PHARMACEUTICALS INC | COM | 457214104 | 143 | 68575 | SH | DEFINED | 9 |
| INNKEEPERS USA TR | COM | 4576J0104 | 684 | 105286 | SH | Defined | 12 |
| INNKEEPERS USA TR | COM | 4576J0104 | 13 | 2000 | SH | DEFINED | 2 |
| INNOVATIVE SOLUTIONS & SUPPO | COM | 45769N105 | 17 | 3059 | SH | Defined | 12 |
| INNOVO GROUP INC | COM PAR \$0.01 | 457954600 | 0 | 33 | SH | Defined | 12 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 5305 | 752519 | SH | DEFINED | 6 |
| INSIGHTFUL CORP | COM | 45770X100 | 1 | 1000 | SH | Defined | 12 |
| INSITE VISION INC | COM | 457660108 | 0 | 500 | SH | Defined | 12 |
| INSITUFORM EAST INC | COM | 457662104 | 0 | 1000 | SH | Defined | 12 |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 465 | 34553 | SH | Defined | 12 |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 13 | 1000 | SH | DEFINED | 11 |
| INSMED INC | COM NEW | 457669208 | 1 | 2100 | SH | Defined | 12 |
| INSPIRE PHARMACEUTICALS INC | COM | 457733103 | 14 | 879 | SH | Defined | 12 |
| INSTINET GROUP INC | COM | 457750107 | 0 | 100 | SH | DEFINED | 6 |
| INSURED MUN INCOME FD | COM | 45809F104 | 37 | 2620 | SH | Defined | 12 |
| INTEGRA BK CORP | COM | 45814P105 | 86 | 5000 | SH | Defined | 12 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 5 | 200 | SH | Defined | 12 |
| INTEGRAMED AMER INC | COM NEW | 45810N302 | 93 | 16102 | SH | DEFINED | 6 |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 6564 | 302470 | SH | DEFINED | 3 |
| INTEGRATED DEFENSE TECHNOLOG | COM | 45819B101 | 4 | 300 | SH | Defined | 12 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 16 | 2025 | SH | Defined | 12 |
| INTEGRATED ELECTRICAL SVC | COM | 45811E103 | 2223 | 520500 | SH | DEFINED | 6 |
| INTEGRATED SILICON SOLUTION | COM | 45812P107 | 0 | 200 | SH | Defined | 12 |
| INTEL CORP | COM | 458140100 | 4507 | 259746 | SH | DEFINED | 9 |
| INTEL CORP | COM | 458140100 | 238 | 14640 | SH | DEFINED | 4 |
| INTEL CORP | COM | 458140100 | 2072 | 127274 | SH | DEFINED | 5 |
| INTEL CORP | COM | 458140100 | 18771 | 1153007 | SH | Defined | 12 |
| INTEL CORP | COM | 458140100 | 685 | 30665 | SH | DEFINED | 14 |
| INTEL CORP | COM | 458140100 | 44 | 2706 | SH | DEFINED | 7 |
| INTEL CORP | COM | 458140100 | 26049 | 1600032 | SH | DEFINED | 1 |
| INTEL CORP | COM | 458140100 | 25890 | 1590272 | SH | DEFINED | 2 |
| INTEL CORP | COM | 458140100 | 1986 | 121978 | SH | DEFINED | 11 |
| INTEL CORP | COM | 458140100 | 19679 | 1208788 | SH | DEFINED | 3 |
| INTEL CORP | COM | 458140100 | 3 | 200 | SH | DEFINED | 6 |
| INTELIDATA TECHNOLOGIES CORP | COM | 45814T107 | 0 | 300 | SH | Defined | 12 |
| INTELLI-CHECK INC | COM | 45817G102 | 57 | 8100 | SH | Defined | 12 |
| INTER TEL INC | COM | 458372109 | 18080 | 1204530 | SH | DEFINED | 3 |
| INTERCEPT INC | COM | 45845L107 | 846 | 205858 | SH | DEFINED | 6 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A105 | 785 | 34672 | SH | Defined | 12 |
| INTERFACE INC | CL A | 458665106 | 7 | 2000 | SH | Defined | 12 |
| INTERGRAPH CORP | COM | 458683109 | 26 | 1500 | SH | Defined | 12 |
| INTERGRAPH CORP | COM | 458683109 | 741 | 42740 | SH | DEFINED | 6 |
| INTERLAND INC | COM | 458727104 | 1 | 1145 | SH | Defined | 12 |
| INTERMAGNETICS GEN CORP | COM | 458771102 | 7 | 370 | SH | Defined | 12 |
| INTERMUNE INC | COM | 45884X103 | 0 | 10 | SH | Defined | 12 |
| INTERNAP NETWORK SVCS CORP | COM | 45885A102 | 11 | 27315 | SH | Defined | 12 |
| INTERNATIONAL ALUM CORP | COM | 458884103 | 91 | 5000 | SH | Defined | 12 |
| INTERNATIONAL ASSETS HLDG CO | COM | 459028106 | 5 | 2515 | SH | Defined | 12 |
| INTERNATIONAL BANCSHARES COR | COM | 459044103 | 364 | 9375 | SH | DEFINED | 6 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 617 | 7841 | SH | DEFINED | |

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| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 180 | 2301 | SH | DEFINED | 7 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2726 | 34759 | SH | DEFINED | 1 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 260391 | 3320048 | SH | Defined | 10 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 5529 | 47981 | SH | DEFINED | 14 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2256 | 28039 | SH | DEFINED | 9 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 3713 | 47339 | SH | DEFINED | 5 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 18323 | 233620 | SH | DEFINED | 2 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 6942 | 88517 | SH | DEFINED | 11 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 30098 | 383752 | SH | DEFINED | 6 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 11155 | 142233 | SH | DEFINED | 4 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 46566 | 593726 | SH | DEFINED | 3 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 44858 | 571944 | SH | Defined | 12 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 145738 | 1858192 | SH | DEFINED | 8 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 1104 | 35495 | SH | Defined | 12 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 1463 | 17864 | SH | Defined | 12 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 459 | 5600 | SH | DEFINED | 5 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 49 | 600 | SH | DEFINED | 4 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 41 | 500 | SH | DEFINED | 14 |
| INTERNATIONAL MULTIFOODS COR | COM | 460043102 | 442 | 22900 | SH | DEFINED | 3 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 11 | 540 | SH | DEFINED | 2 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 20174 | 1025640 | SH | DEFINED | 3 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 208 | 10575 | SH | Defined | 12 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 1 | 50 | SH | DEFINED | 6 |
| INTERNATIONAL SHIPHOLDING CO | COM NEW | 460321201 | 85 | 12700 | SH | Defined | 12 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 54 | 1350 | SH | Defined | 12 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 171 | 4270 | SH | DEFINED | 3 |
| INTERNET ARCHITECTURE HOLDR | DEPOSTRY RCPT | 46060A107 | 3 | 100 | SH | DEFINED | 2 |
| INTERNET CAP GROUP INC | COM | 46059C106 | 20 | 70330 | SH | Defined | 12 |
| INTERNET HOLDRS TR | DEPOSIT RCPT | 46059W102 | 17 | 600 | SH | Defined | 12 |
| INTERNET PICTURES CORP | COM NEW | 46059S200 | 1 | 1175 | SH | Defined | 12 |
| INTERNET SEC SYS INC | COM | 46060X107 | 840 | 84480 | SH | DEFINED | 3 |
| INTERNET SEC SYS INC | COM | 46060X107 | 22 | 2185 | SH | Defined | 12 |
| INTERNET SEC SYS INC | COM | 46060X107 | 2 | 211 | SH | DEFINED | 2 |
| INTERPOOL INC | COM | 46062R108 | 2 | 150 | SH | DEFINED | 7 |
| INTERPOOL INC | COM | 46062R108 | 5223 | 388350 | SH | DEFINED | 6 |
| INTERPORE INTL | COM | 46062W107 | 4 | 500 | SH | Defined | 12 |
| INTERPUBLIC GROUP COS INC | NOTE 1.870% 6/0 | 460690AJ9 | 2435 | 2900000 | PRN | DEFINED | 15 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 31620 | 3400000 | SH | Defined | 13 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 289 | 31091 | SH | DEFINED | 4 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 42498 | 4569700 | SH | Defined | 10 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 17 | 1800 | SH | DEFINED | 2 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 3992 | 429200 | SH | DEFINED | 8 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 68 | 7328 | SH | Defined | 12 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 2708 | 291133 | SH | DEFINED | 6 |
| INTERSIL CORP | CL A | 46069S109 | 78 | 4984 | SH | Defined | 12 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 379 | 36100 | SH | DEFINED | 3 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 158 | 15085 | SH | Defined | 12 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 6059 | 577000 | SH | DEFINED | 6 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 5 | 450 | SH | DEFINED | 11 |
| INTERSTATE HOTELS & RESRTS I | COM | 46088S106 | 2 | 499 | SH | Defined | 12 |
| INTERTAN INC | COM | 461120107 | 3 | 720 | SH | Defined | 12 |
| INTERVOICE INC NEW | COM | 461142101 | 0 | 271 | SH | Defined | 12 |
| INTERWOVEN INC | COM | 46114T102 | 2 | 1058 | SH | Defined | 12 |
| INTEST CORP | COM | 461147100 | 15 | 4700 | SH | DEFINED | 6 |
| INTL PAPER CO | COM | 460146103 | 39 | 1150 | SH | DEFINED | 11 |
| INTL PAPER CO | COM | 460146103 | 509 | 15055 | SH | DEFINED | 5 |
| INTL PAPER CO | COM | 460146103 | 3703 | 109567 | SH | DEFINED | 2 |
| INTL PAPER CO | COM | 460146103 | 2563 | 51600 | SH | DEFINED | 14 |
| INTL PAPER CO | COM | 460146103 | 3857 | 114100 | SH | DEFINED | 6 |
| INTL PAPER CO | COM | 460146103 | 1004 | 29704 | SH | Defined | 12 |
| INTRABIOTICS PHARMACEUTICALS | COM | 46116T100 | 3 | 14700 | SH | Defined | 12 |
| INTRADO INC | COM | 46117A100 | 128 | 16195 | SH | Defined | 12 |

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| INTRAWARE INC | COM | 46118M103 | 0 | 100 | SH | Defined | 12 |
| INTUIT | COM | 461202103 | 1430 | 38445 | SH | DEFINED | 2 |
| INTUIT | COM | 461202103 | 365 | 9811 | SH | Defined | 12 |
| INTUIT | COM | 461202103 | 3899 | 104800 | SH | DEFINED | 3 |
| INTUIT | COM | 461202103 | 20 | 375 | SH | DEFINED | 14 |
| INTUITIVE SURGICAL INC | COM | 46120E107 | 6 | 1000 | SH | DEFINED | 2 |
| INVACARE CORP | COM | 461203101 | 566 | 17989 | SH | Defined | 12 |
| INVACARE CORP | COM | 461203101 | 252 | 8000 | SH | DEFINED | 2 |
| INVESTMENT GRADE MUN INCOME | COM | 461368102 | 15 | 1000 | SH | Defined | 12 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 8145 | 583000 | SH | DEFINED | 6 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 20 | 1452 | SH | Defined | 12 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 8649 | 355500 | SH | DEFINED | 3 |
| INVISION TECHNOLOGIES INC | COM | 461851107 | 8593 | 382430 | SH | DEFINED | 3 |
| INVISION TECHNOLOGIES INC | COM | 461851107 | 6 | 250 | SH | Defined | 12 |
| INVITROGEN CORP | COM | 46185R100 | 184 | 6003 | SH | Defined | 12 |
| INVITROGEN CORP | COM | 46185R100 | 8081 | 263830 | SH | DEFINED | 3 |
| INVITROGEN CORP | COM | 46185R100 | 2 | 50 | SH | DEFINED | 11 |
| INVIVO CORP | COM | 461858102 | 9 | 693 | SH | Defined | 12 |
| IOMEGA CORP | COM NEW | 462030305 | 1067 | 96130 | SH | DEFINED | 3 |
| IOMEGA CORP | COM NEW | 462030305 | 21 | 1885 | SH | Defined | 12 |
| IPC HLDGS LTD | ORD | G4933P101 | 20174 | 670450 | SH | DEFINED | 3 |
| IPC HLDGS LTD | ORD | G4933P101 | 22 | 740 | SH | Defined | 12 |
| IRVINE SENSORS CORP | COM NEW | 463664508 | 0 | 10 | SH | Defined | 12 |
| IRWIN FINL CORP | COM | 464119106 | 6 | 300 | SH | DEFINED | 2 |
| IRWIN FINL CORP | COM | 464119106 | 8965 | 460000 | SH | DEFINED | 6 |
| IRWIN FINL CORP | COM | 464119106 | 659 | 33800 | SH | DEFINED | 3 |
| ISCO INTL INC | COM | 46426P103 | 1 | 2500 | SH | Defined | 12 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 13 | 1250 | SH | DEFINED | 14 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 26 | 3817 | SH | Defined | 12 |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 477 | 8400 | SH | DEFINED | 14 |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 23 | 600 | SH | Defined | 12 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 117 | 7100 | SH | DEFINED | 14 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 24 | 1600 | SH | DEFINED | 14 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 16 | 1150 | SH | DEFINED | 14 |
| ISHARES INC | MSCI JAPAN | 464286848 | 527 | 81560 | SH | Defined | 12 |
| ISHARES INC | MSCI JAPAN | 464286848 | 308 | 32400 | SH | DEFINED | 14 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 14 | 1500 | SH | Defined | 12 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 47 | 3350 | SH | DEFINED | 14 |
| ISHARES INC | MSCI SINGAPORE | 464286673 | 9 | 1600 | SH | DEFINED | 14 |
| ISHARES TR | DJ US REAL EST | 464287739 | 5 | 65 | SH | Defined | 12 |
| ISHARES TR | COHEN&ST RLTY | 464287564 | 524 | 6400 | SH | Defined | 12 |
| ISHARES TR | DJ US CON CYCL | 464287580 | 31 | 757 | SH | Defined | 12 |
| ISHARES TR | S&P MIDCP GROW | 464287606 | 55 | 620 | SH | Defined | 12 |
| ISHARES TR | RUSSELL 1000 | 464287622 | 23 | 500 | SH | Defined | 12 |
| ISHARES TR | S&P SMLCP GROW | 464287887 | 676 | 10745 | SH | Defined | 12 |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 581 | 5480 | SH | Defined | 12 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 279 | 7300 | SH | Defined | 12 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 793 | 11008 | SH | Defined | 12 |
| ISHARES TR | RUSL 3000 VALU | 464287663 | 17 | 300 | SH | Defined | 12 |
| ISHARES TR | DJ US UTILS | 464287697 | 701 | 15333 | SH | Defined | 12 |
| ISHARES TR | S&P MIDCP VALU | 464287705 | 716 | 9500 | SH | Defined | 12 |
| ISHARES TR | DJ US TECH SEC | 464287721 | 165 | 5081 | SH | Defined | 12 |
| ISHARES TR | S&P SMLCP VALU | 464287879 | 656 | 9830 | SH | Defined | 12 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 44 | 700 | SH | DEFINED | 14 |
| ISHARES TR | DJ US BAS MATL | 464287838 | 107 | 3375 | SH | Defined | 12 |
| ISHARES TR | DJ CON NON CYCL | 464287812 | 157 | 4098 | SH | Defined | 12 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 796 | 8705 | SH | Defined | 12 |
| ISHARES TR | DJ US ENERGY | 464287796 | 424 | 10696 | SH | Defined | 12 |
| ISHARES TR | DJ US FINL SEC | 464287788 | 399 | 6142 | SH | Defined | 12 |
| ISHARES TR | NASDQ BIO INDX | 464287556 | 174 | 3406 | SH | Defined | 12 |
| ISHARES TR | DJ US HEALTHCR | 464287762 | 600 | 12233 | SH | Defined | 12 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 312 | 2346 | SH | DEFINED | 14 |

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| ISHARES TR | DJ US INDUSTRIAL | 464287754 | 9 | 259 | SH | Defined | 12 |
| ISHARES TR | DJ US TELECOMM | 464287713 | 455 | 27001 | SH | Defined | 12 |
| ISHARES TR | GS CORP BD FD | 464287242 | 1021 | 9265 | SH | Defined | 12 |
| ISHARES TR | RUSSELL MIDCAP | 464287499 | 508 | 10710 | SH | Defined | 12 |
| ISHARES TR | GLDM SACHS TEC | 464287549 | 16 | 370 | SH | DEFINED | 14 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 23 | 276 | SH | DEFINED | 4 |
| ISHARES TR | 20+ YR TRS BD | 464287432 | 12 | 135 | SH | Defined | 12 |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 304 | 3508 | SH | Defined | 12 |
| ISHARES TR | 1-3 YR TRS BD | 464287457 | 335 | 4061 | SH | Defined | 12 |
| ISHARES TR | GLDM SCHS SEMI | 464287523 | 42 | 1200 | SH | Defined | 12 |
| ISHARES TR | RUSSELL MCP GR | 464287481 | 26 | 500 | SH | Defined | 12 |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 2221 | 26861 | SH | Defined | 12 |
| ISHARES TR | GLMN SCHS SOFT | 464287515 | 15 | 600 | SH | Defined | 12 |
| ISHARES TR | GLDM SCHS NETW | 464287531 | 14 | 1000 | SH | Defined | 12 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 203 | 2245 | SH | Defined | 12 |
| ISHARES TR | S&P 100 IDX FD | 464287101 | 160 | 3700 | SH | Defined | 12 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 16 | 4422 | SH | Defined | 12 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 2 | 690 | SH | DEFINED | 4 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 2722 | 231700 | SH | DEFINED | 6 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 292 | 25000 | SH | Defined | 12 |
| ISTAR FINL INC | COM | 45031U101 | 561 | 19243 | SH | Defined | 12 |
| ITLA CAP CORP | COM | 450565106 | 2425 | 73400 | SH | DEFINED | 6 |
| ITO YOKADO LTD | ADR NEW | 465714301 | 206 | 7675 | SH | DEFINED | 2 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 46 | 1660 | SH | Defined | 12 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 2844 | 101560 | SH | DEFINED | 3 |
| ITT INDS INC IND | COM | 450911102 | 395 | 7387 | SH | Defined | 12 |
| ITT INDS INC IND | COM | 450911102 | 3139 | 40000 | SH | DEFINED | 14 |
| ITT INDS INC IND | COM | 450911102 | 66 | 1240 | SH | DEFINED | 6 |
| ITT INDS INC IND | COM | 450911102 | 240 | 4500 | SH | DEFINED | 2 |
| ITXC CORP | COM | 45069F109 | 0 | 100 | SH | Defined | 12 |
| IVAX CORP | COM | 465823102 | 2324 | 189750 | SH | DEFINED | 2 |
| IVAX CORP | COM | 465823102 | 223 | 18199 | SH | Defined | 12 |
| IVAX CORP | COM | 465823102 | 1447 | 118095 | SH | DEFINED | 5 |
| IVAX CORP | COM | 465823102 | 37 | 3000 | SH | DEFINED | 11 |
| IVILLAGE INC | COM | 46588H105 | 1 | 1200 | SH | Defined | 12 |
| IXYS CORP | COM | 46600W106 | 2 | 445 | SH | Defined | 12 |
| J & J SNACK FOODS CORP | COM | 466032109 | 11 | 375 | SH | DEFINED | 11 |
| J & J SNACK FOODS CORP | COM | 466032109 | 1752 | 57785 | SH | DEFINED | 6 |
| J ALEXANDER CORP | COM | 466096104 | 57 | 17680 | SH | Defined | 12 |
| J D EDWARDS & CO | COM | 281667105 | 6 | 500 | SH | Defined | 12 |
| J JILL GROUP INC | COM | 466189107 | 36 | 3100 | SH | DEFINED | 6 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 80 | 3385 | SH | DEFINED | 4 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 12844 | 541711 | SH | DEFINED | 3 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 668 | 28184 | SH | DEFINED | 11 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 15028 | 633821 | SH | Defined | 12 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 2169 | 84613 | SH | DEFINED | 9 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 4795 | 202220 | SH | DEFINED | 5 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 10140 | 427666 | SH | DEFINED | 2 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 170406 | 7187086 | SH | DEFINED | 8 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 467 | 13400 | SH | DEFINED | 14 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 306566 | 12929817 | SH | Defined | 10 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 504 | 21263 | SH | DEFINED | 1 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 753 | 31064 | SH | DEFINED | |
| J P MORGAN CHASE & CO | COM | 46625H100 | 30388 | 1281674 | SH | DEFINED | 6 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 9 | 300 | SH | Defined | 12 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 15476 | 546100 | SH | DEFINED | 3 |
| JABIL CIRCUIT INC | COM | 466313103 | 88 | 5010 | SH | Defined | 12 |
| JABIL CIRCUIT INC | COM | 466313103 | 858 | 49000 | SH | DEFINED | 3 |
| JACK IN THE BOX INC | COM | 466367109 | 34672 | 1914546 | SH | DEFINED | 6 |
| JACK IN THE BOX INC | COM | 466367109 | 7 | 400 | SH | DEFINED | 11 |
| JACKSONVILLE BANCORP INC | COM | 469248108 | 432 | 15900 | SH | DEFINED | 6 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 122 | 2908 | SH | Defined | 12 |

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| JAKKS PAC INC | COM | 47012E106 | 3961 | 382300 | SH | DEFINED | 6 |
| JAPAN EQUITY FD INC | COM | 471057109 | 89 | 21000 | SH | Defined | 12 |
| JAPAN SMALLER CAPTLZTN FD IN | COM | 47109U104 | 1 | 230 | SH | Defined | 12 |
| JARDINE FLEMING INDIA FD INC | COM | 471112102 | 7 | 1025 | SH | Defined | 12 |
| JDS UNIPHASE CORP | COM | 46612J101 | 207 | 72500 | SH | DEFINED | 6 |
| JDS UNIPHASE CORP | COM | 46612J101 | 28 | 10000 | SH | DEFINED | |
| JDS UNIPHASE CORP | COM | 46612J101 | 19 | 6570 | SH | DEFINED | 2 |
| JDS UNIPHASE CORP | COM | 46612J101 | 305 | 106902 | SH | Defined | 12 |
| JDS UNIPHASE CORP | COM | 46612J101 | 188 | 41500 | SH | DEFINED | 5 |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 50 | 1400 | SH | Defined | 12 |
| JEFFERSON PILOT CORP | COM | 475070108 | 265 | 6751 | SH | DEFINED | 9 |
| JEFFERSON PILOT CORP | COM | 475070108 | 5217 | 135584 | SH | DEFINED | 2 |
| JEFFERSON PILOT CORP | COM | 475070108 | 7 | 170 | SH | DEFINED | 6 |
| JEFFERSON PILOT CORP | COM | 475070108 | 178 | 4625 | SH | DEFINED | 11 |
| JEFFERSON PILOT CORP | COM | 475070108 | 1342 | 34875 | SH | DEFINED | 7 |
| JEFFERSON PILOT CORP | COM | 475070108 | 5421 | 140877 | SH | Defined | 12 |
| JETBLUE AWYS CORP | COM | 477143101 | 25 | 900 | SH | Defined | 12 |
| JLG INDS INC | COM | 466210101 | 69 | 14560 | SH | Defined | 12 |
| JLG INDS INC | COM | 466210101 | 533 | 113000 | SH | DEFINED | 6 |
| JMAR TECHNOLOGIES INC | COM | 466212107 | 0 | 200 | SH | Defined | 12 |
| JNI CORP | COM | 46622G105 | 1 | 500 | SH | Defined | 12 |
| JO-ANN STORES INC | CL A | 47758P109 | 10052 | 502600 | SH | DEFINED | 3 |
| JOHN HANCOCK BK &THRIFT OPP | SH BEN INT | 409735107 | 208 | 29697 | SH | Defined | 12 |
| JOHN HANCOCK PREFERRED INC F | COM | 41013X106 | 230 | 9372 | SH | Defined | 12 |
| JOHNSON & JOHNSON | COM | 478160104 | 16592 | 286718 | SH | DEFINED | 1 |
| JOHNSON & JOHNSON | COM | 478160104 | 6584 | 113779 | SH | DEFINED | 7 |
| JOHNSON & JOHNSON | COM | 478160104 | 9996 | 172725 | SH | DEFINED | 5 |
| JOHNSON & JOHNSON | COM | 478160104 | 53191 | 919138 | SH | DEFINED | 3 |
| JOHNSON & JOHNSON | COM | 478160104 | 1487 | 25939 | SH | DEFINED | 9 |
| JOHNSON & JOHNSON | COM | 478160104 | 35631 | 615708 | SH | Defined | 12 |
| JOHNSON & JOHNSON | COM | 478160104 | 8835 | 152663 | SH | DEFINED | 4 |
| JOHNSON & JOHNSON | COM | 478160104 | 4898 | 84640 | SH | DEFINED | 11 |
| JOHNSON & JOHNSON | COM | 478160104 | 28251 | 488183 | SH | DEFINED | 2 |
| JOHNSON & JOHNSON | COM | 478160104 | 6829 | 118000 | SH | Defined | 10 |
| JOHNSON & JOHNSON | COM | 478160104 | 963 | 11320 | SH | DEFINED | 14 |
| JOHNSON CTLS INC | COM | 478366107 | 266 | 2500 | SH | DEFINED | 14 |
| JOHNSON CTLS INC | COM | 478366107 | 17 | 230 | SH | DEFINED | 6 |
| JOHNSON CTLS INC | COM | 478366107 | 275 | 3797 | SH | Defined | 12 |
| JOHNSON CTLS INC | COM | 478366107 | 14 | 200 | SH | DEFINED | 11 |
| JOHNSON CTLS INC | COM | 478366107 | 938 | 12950 | SH | DEFINED | 2 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 778 | 87400 | SH | DEFINED | 6 |
| JONES APPAREL GROUP INC | COM | 480074103 | 132 | 4825 | SH | Defined | 12 |
| JONES APPAREL GROUP INC | COM | 480074103 | 594 | 21639 | SH | DEFINED | 6 |
| JONES APPAREL GROUP INC | COM | 480074103 | 5 | 200 | SH | DEFINED | 2 |
| JONES APPAREL GROUP INC | COM | 480074103 | 916 | 33400 | SH | DEFINED | 3 |
| JOS A BANK CLOTHIERS INC | COM | 480838101 | 26 | 1050 | SH | Defined | 12 |
| JOULE INC | COM | 481109106 | 5 | 5300 | SH | Defined | 12 |
| JOURNAL REGISTER CO | COM | 481138105 | 221 | 14490 | SH | DEFINED | 3 |
| JOY GLOBAL INC | COM | 481165108 | 524 | 48379 | SH | Defined | 12 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 3 | 400 | SH | DEFINED | 2 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 276 | 33800 | SH | DEFINED | 6 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 24 | 3000 | SH | DEFINED | |
| JUNIPER NETWORKS INC | COM | 48203R104 | 66 | 8085 | SH | Defined | 12 |
| K MART CORP | COM | 482584109 | 8 | 70905 | SH | Defined | 12 |
| K MART CORP | COM | 482584109 | 0 | 650 | SH | DEFINED | 2 |
| K MART CORP | COM | 482584109 | 0 | 650 | SH | DEFINED | 11 |
| K V PHARMACEUTICAL CO | CL A | 482740206 | 18 | 1000 | SH | Defined | 12 |
| K-SWISS INC | CL A | 482686102 | 15 | 600 | SH | DEFINED | 11 |
| K-SWISS INC | CL A | 482686102 | 565 | 22130 | SH | DEFINED | 3 |
| K2 INC | COM | 482732104 | 15 | 2000 | SH | DEFINED | 3 |
| KADANT INC | COM | 48282T104 | 1 | 79 | SH | DEFINED | 7 |
| KADANT INC | COM | 48282T104 | 3 | 170 | SH | Defined | 12 |

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| KAMAN CORP | CL A | 483548103 | 3499 | 357800 | SH | DEFINED | 6 |
| KAMAN CORP | CL A | 483548103 | 10 | 1065 | SH | Defined | 12 |
| KANEB PIPE LINE PARTNERS L P | SR PREF UNIT | 484169107 | 358 | 9730 | SH | Defined | 12 |
| KANEB SERVICES LLC | COM | 484173109 | 2 | 100 | SH | Defined | 12 |
| KANSAS CITY LIFE INS CO | COM | 484836101 | 133 | 3110 | SH | Defined | 12 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 828 | 73712 | SH | Defined | 12 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 208 | 18498 | SH | DEFINED | 11 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 6602 | 587876 | SH | DEFINED | 2 |
| KAYDON CORP | COM | 486587108 | 414 | 22000 | SH | DEFINED | 2 |
| KAYDON CORP | COM | 486587108 | 11 | 558 | SH | DEFINED | 11 |
| KAYDON CORP | COM | 486587108 | 54 | 2860 | SH | Defined | 12 |
| KB HOME | COM | 48666K109 | 10237 | 225235 | SH | DEFINED | 3 |
| KB HOME | COM | 48666k109 | 578 | 12724 | SH | DEFINED | 4 |
| KB HOME | COM | 48666K109 | 4 | 90 | SH | DEFINED | 6 |
| KB HOME | COM | 48666K109 | 61 | 1350 | SH | Defined | 12 |
| KCS ENERGY INC | COM | 482434206 | 18 | 6350 | SH | Defined | 12 |
| KEANE INC | COM | 486665102 | 26 | 3200 | SH | Defined | 12 |
| KEANE INC | COM | 486665102 | 4829 | 590301 | SH | DEFINED | 6 |
| KEITH COMPANIES INC | COM | 487539108 | 673 | 71710 | SH | DEFINED | 6 |
| KEITHLEY INSTRS INC | COM | 487584104 | 275 | 25400 | SH | DEFINED | 3 |
| KELLOGG CO | COM | 487836108 | 56 | 1840 | SH | DEFINED | 2 |
| KELLOGG CO | COM | 487836108 | 69 | 2259 | SH | DEFINED | 11 |
| KELLOGG CO | COM | 487836108 | 198 | 4400 | SH | DEFINED | 14 |
| KELLOGG CO | COM | 487836108 | 959 | 31301 | SH | Defined | 12 |
| KELLWOOD CO | COM | 488044108 | 23 | 800 | SH | Defined | 12 |
| KELLWOOD CO | COM | 488044108 | 13220 | 456810 | SH | DEFINED | 3 |
| KELLY SVCS INC | CL A | 488152208 | 54 | 2500 | SH | Defined | 12 |
| KEMET CORP | COM | 488360108 | 176 | 22525 | SH | Defined | 12 |
| KEMET CORP | COM | 488360108 | 1 | 170 | SH | DEFINED | 6 |
| KENDLE INTERNATIONAL INC | COM | 48880L107 | 3 | 1000 | SH | Defined | 12 |
| KENDLE INTERNATIONAL INC | COM | 48880L107 | 6 | 1841 | SH | DEFINED | 2 |
| KENNAMETAL INC | COM | 489170100 | 14 | 500 | SH | Defined | 12 |
| KENNEDY-WILSON INC | COM NEW | 489399204 | 0 | 100 | SH | Defined | 12 |
| KERR MCGEE CORP | COM | 492386107 | 698 | 17184 | SH | Defined | 12 |
| KERR MCGEE CORP | COM | 492386107 | 282 | 6940 | SH | DEFINED | 2 |
| KERR MCGEE CORP | COM | 492386107 | 4219 | 103900 | SH | DEFINED | 6 |
| KERZNER INTERNATIONAL LTD | SHS | P6065Y107 | 9 | 405 | SH | Defined | 12 |
| KEY ENERGY SVCS INC | COM | 492914106 | 6107 | 605890 | SH | DEFINED | 3 |
| KEY ENERGY SVCS INC | COM | 492914106 | 227 | 22542 | SH | Defined | 12 |
| KEYCORP NEW | COM | 493267108 | 1367 | 60600 | SH | Defined | 12 |
| KEYCORP NEW | COM | 493267108 | 926 | 41032 | SH | DEFINED | 2 |
| KEYCORP NEW | COM | 493267108 | 265 | 11730 | SH | DEFINED | 5 |
| KEYCORP NEW | COM | 493267108 | 638 | 27300 | SH | DEFINED | 9 |
| KEYCORP NEW | COM | 493267108 | 18562 | 822800 | SH | DEFINED | 6 |
| KEYCORP NEW | COM | 493267108 | 120 | 5339 | SH | DEFINED | 11 |
| KEYCORP NEW | COM | 493267108 | 8759 | 388250 | SH | DEFINED | 3 |
| KEYSPAN CORP | COM | 49337W100 | 337 | 10384 | SH | DEFINED | 9 |
| KEYSPAN CORP | COM | 49337W100 | 129 | 4009 | SH | DEFINED | 2 |
| KEYSPAN CORP | COM | 49337W100 | 5 | 140 | SH | DEFINED | 6 |
| KEYSPAN CORP | COM | 49337W100 | 349 | 10812 | SH | Defined | 12 |
| KEYSPAN CORP | COM | 49337W100 | 28 | 875 | SH | DEFINED | 11 |
| KFORCE INC | COM | 493732101 | 1 | 237 | SH | Defined | 12 |
| KFX INC | COM | 48245L107 | 190 | 75500 | SH | Defined | 12 |
| KIMBERLY CLARK CORP | COM | 494368103 | 7452 | 163933 | SH | DEFINED | 2 |
| KIMBERLY CLARK CORP | COM | 494368103 | 1137 | 25000 | SH | Defined | 10 |
| KIMBERLY CLARK CORP | COM | 494368103 | 2952 | 64945 | SH | DEFINED | 5 |
| KIMBERLY CLARK CORP | COM | 494368103 | 9555 | 210194 | SH | DEFINED | 3 |
| KIMBERLY CLARK CORP | COM | 494368103 | 6241 | 137287 | SH | Defined | 12 |
| KIMBERLY CLARK CORP | COM | 494368103 | 9 | 200 | SH | DEFINED | 4 |
| KIMBERLY CLARK CORP | COM | 494368103 | 2676 | 57651 | SH | DEFINED | 9 |
| KIMBERLY CLARK CORP | COM | 494368103 | 132 | 2901 | SH | DEFINED | 6 |
| KIMBERLY CLARK CORP | COM | 494368103 | 281 | 6173 | SH | DEFINED | 11 |

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| KIMBERLY CLARK CORP | COM | 494368103 | 214 | 3200 | SH | DEFINED | 14 |
| KIMBERLY CLARK CORP | COM | 494368103 | 91 | 2000 | SH | DEFINED | 7 |
| KIMCO REALTY CORP | COM | 49446R109 | 70 | 2000 | SH | DEFINED | 2 |
| KIMCO REALTY CORP | COM | 49446R109 | 176 | 5000 | SH | DEFINED | 7 |
| KIMCO REALTY CORP | COM | 49446R109 | 121 | 3450 | SH | Defined | 12 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 9026 | 243933 | SH | Defined | 12 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1216 | 32856 | SH | DEFINED | 2 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 965 | 25359 | SH | DEFINED | 9 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 87 | 2350 | SH | DEFINED | 11 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 53 | 1181 | SH | DEFINED | 11 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 2092 | 46485 | SH | Defined | 12 |
| KINDER MORGAN MANAGEMENT LLC | SHS | 49455U100 | 9 | 275 | SH | Defined | 12 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 3184 | 281500 | SH | DEFINED | 6 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 1 | 55 | SH | DEFINED | 2 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 0 | 5 | SH | Defined | 12 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 179 | 15010 | SH | Defined | 12 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 6070 | 508780 | SH | DEFINED | 3 |
| KING POWER INTERNATIONAL GRO | COM | 495611105 | 4 | 1250 | SH | Defined | 12 |
| KIRKLANDS INC | COM | 497498105 | 31 | 2500 | SH | Defined | 12 |
| KLA-TENCOR CORP | COM | 482480100 | 147 | 4081 | SH | Defined | 12 |
| KLM ROYAL DUTCH AIRLS | COM NY REG NEW | 482516309 | 40 | 6500 | SH | DEFINED | 11 |
| KLM ROYAL DUTCH AIRLS | COM NY REG NEW | 482516309 | 6 | 1025 | SH | Defined | 12 |
| KMART FING I | PFD TRCV 7.75% | 498778208 | 0 | 150 | SH | Defined | 12 |
| KMART FING I | PFD TRCV 7.75% | 498778208 | 0 | 200 | SH | DEFINED | 2 |
| KNAPE & VOGT MFG CO | COM | 498782101 | 165 | 14900 | SH | DEFINED | 6 |
| KNIGHT RIDDER INC | COM | 499040103 | 117 | 2000 | SH | DEFINED | 3 |
| KNIGHT RIDDER INC | COM | 499040103 | 35 | 600 | SH | DEFINED | 14 |
| KNIGHT RIDDER INC | COM | 499040103 | 105 | 1790 | SH | DEFINED | 11 |
| KNIGHT RIDDER INC | COM | 499040103 | 2 | 40 | SH | DEFINED | 6 |
| KNIGHT RIDDER INC | COM | 499040103 | 440 | 7300 | SH | DEFINED | 9 |
| KNIGHT RIDDER INC | COM | 499040103 | 1944 | 33238 | SH | Defined | 12 |
| KNIGHT TRADING GROUP INC | COM | 499063105 | 29 | 7405 | SH | Defined | 12 |
| KNIGHTSBRIDGE TANKERS LTD | ORD | G5299G106 | 179 | 13175 | SH | Defined | 12 |
| KOGER EQUITY INC | COM | 500228101 | 31 | 2000 | SH | Defined | 12 |
| KOHL'S CORP | COM | 500255104 | 912 | 16120 | SH | DEFINED | 5 |
| KOHL'S CORP | COM | 500255104 | 10 | 172 | SH | DEFINED | 2 |
| KOHL'S CORP | COM | 500255104 | 317 | 5609 | SH | Defined | 12 |
| KOHL'S CORP | COM | 500255104 | 10508 | 185725 | SH | DEFINED | 1 |
| KOHL'S CORP | COM | 500255104 | 85 | 1500 | SH | DEFINED | 7 |
| KOHL'S CORP | COM | 500255104 | 3 | 55 | SH | DEFINED | 11 |
| KOHL'S CORP | COM | 500255104 | 22 | 270 | SH | DEFINED | 14 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 1840 | 118000 | SH | Defined | 10 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 19522 | 1252189 | SH | DEFINED | 6 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 152 | 9746 | SH | DEFINED | 11 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 168 | 10774 | SH | DEFINED | 2 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 244 | 10630 | SH | DEFINED | 3 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 6131 | 266560 | SH | DEFINED | 6 |
| KOPIN CORP | COM | 500600101 | 26 | 5150 | SH | Defined | 12 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 40 | 5000 | SH | DEFINED | 2 |
| KOREA FD | COM | 500634100 | 50 | 4300 | SH | Defined | 12 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 40 | 2300 | SH | Defined | 12 |
| KOSS CORP | COM | 500692108 | 343 | 19600 | SH | DEFINED | 6 |
| KRAFT FOODS INC | CL A | 50075N104 | 56 | 1985 | SH | DEFINED | 11 |
| KRAFT FOODS INC | CL A | 50075N104 | 1827 | 64773 | SH | Defined | 12 |
| KRAFT FOODS INC | CL A | 50075N104 | 6172 | 218875 | SH | DEFINED | 7 |
| KRAFT FOODS INC | CL A | 50075N104 | 10 | 351 | SH | DEFINED | 2 |
| KRAFT FOODS INC | CL A | 50075N104 | 166 | 4000 | SH | DEFINED | 14 |
| KRAFT FOODS INC | CL A | 50075N104 | 6163 | 218550 | SH | DEFINED | 6 |
| KRAMONT RLTY TR | COM SH BEN INT | 50075Q107 | 67 | 4450 | SH | Defined | 12 |
| KRAMONT RLTY TR | COM SH BEN INT | 50075Q107 | 179 | 11700 | SH | DEFINED | 9 |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 276 | 8144 | SH | Defined | 12 |
| KROGER CO | COM | 501044101 | 1975 | 102200 | SH | DEFINED | 14 |

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| KROGER CO | COM | 501044101 | 242558 | 18445510 | SH | Defined | 10 |
| KROGER CO | COM | 501044101 | 4285 | 325854 | SH | DEFINED | 2 |
| KROGER CO | COM | 501044101 | 141216 | 10738826 | SH | DEFINED | 8 |
| KROGER CO | COM | 501044101 | 594 | 44102 | SH | DEFINED | |
| KROGER CO | COM | 501044101 | 200 | 15225 | SH | DEFINED | 11 |
| KROGER CO | COM | 501044101 | 1 | 100 | SH | DEFINED | 6 |
| KROGER CO | COM | 501044101 | 3812 | 289875 | SH | Defined | 12 |
| KRONOS INC | COM | 501052104 | 76 | 2160 | SH | Defined | 12 |
| KT CORP | SPONSORED ADR | 48268K101 | 937 | 54600 | SH | DEFINED | 6 |
| KT CORP | SPONSORED ADR | 48268K101 | 18528 | 1079100 | SH | DEFINED | 3 |
| KUBOTA CORP | ADR | 501173207 | 1023 | 79028 | SH | DEFINED | 6 |
| KYOCERA CORP | ADR | 501556203 | 11 | 225 | SH | DEFINED | 11 |
| KYPHON INC | COM | 501577100 | 13 | 1500 | SH | Defined | 12 |
| L S B BANCSHARES N C | COM | 502158108 | 30 | 1917 | SH | Defined | 12 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 8073 | 200974 | SH | DEFINED | 1 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 441 | 10968 | SH | Defined | 12 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 1974 | 49145 | SH | DEFINED | 11 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 26 | 650 | SH | DEFINED | 2 |
| LA BARGE INC | COM | 502470107 | 6 | 2400 | SH | Defined | 12 |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 13912 | 4561148 | SH | DEFINED | 6 |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 5 | 1606 | SH | Defined | 12 |
| LA Z BOY INC | COM | 505336107 | 9 | 500 | SH | DEFINED | 11 |
| LA Z BOY INC | COM | 505336107 | 3150 | 182300 | SH | DEFINED | 6 |
| LABONE INC NEW | COM | 50540L105 | 46 | 2400 | SH | DEFINED | 3 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 591 | 19917 | SH | Defined | 12 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 208 | 7000 | SH | DEFINED | 6 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 59 | 2000 | SH | DEFINED | 11 |
| LABRANCHE & CO INC | COM | 505447102 | 8 | 450 | SH | DEFINED | 11 |
| LABRANCHE & CO INC | COM | 505447102 | 1 | 50 | SH | DEFINED | 6 |
| LACLEDE GROUP INC | COM | 505597104 | 46 | 2000 | SH | DEFINED | 2 |
| LACLEDE GROUP INC | COM | 505597104 | 27 | 1161 | SH | Defined | 12 |
| LADENBURG THALMAN FIN SVCS I | COM | 50575Q102 | 0 | 115 | SH | DEFINED | 7 |
| LADENBURG THALMAN FIN SVCS I | COM | 50575Q102 | 0 | 17 | SH | Defined | 12 |
| LADISH INC | COM NEW | 505754200 | 31 | 7000 | SH | Defined | 12 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 25 | 852 | SH | Defined | 12 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 438 | 14500 | SH | DEFINED | 9 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 6 | 215 | SH | DEFINED | 11 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 3119 | 107370 | SH | DEFINED | 6 |
| LAKELAND FINL CORP | COM | 511656100 | 50 | 2000 | SH | DEFINED | 6 |
| LAKELAND INDS INC | COM | 511795106 | 26 | 3000 | SH | Defined | 12 |
| LAM RESEARCH CORP | COM | 512807108 | 191 | 16800 | SH | DEFINED | 3 |
| LAM RESEARCH CORP | COM | 512807108 | 204 | 17869 | SH | Defined | 12 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 1769 | 60275 | SH | Defined | 12 |
| LAMSON & SESSIONS CO | COM | 513696104 | 192 | 37500 | SH | DEFINED | 6 |
| LANCASTER COLONY CORP | COM | 513847103 | 5 | 120 | SH | DEFINED | 11 |
| LANCASTER COLONY CORP | COM | 513847103 | 623 | 16250 | SH | DEFINED | 2 |
| LANCASTER COLONY CORP | COM | 513847103 | 326 | 8500 | SH | DEFINED | 3 |
| LANCASTER COLONY CORP | COM | 513847103 | 92 | 2398 | SH | Defined | 12 |
| LANCE INC | COM | 514606102 | 31 | 3825 | SH | Defined | 12 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 11233 | 282600 | SH | DEFINED | 6 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 32 | 800 | SH | Defined | 12 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 9881 | 248580 | SH | DEFINED | 3 |
| LANDAUER INC | COM | 51476K103 | 1201 | 31900 | SH | DEFINED | 9 |
| LANDAUER INC | COM | 51476K103 | 4 | 100 | SH | Defined | 12 |
| LANDEC CORP | COM | 514766104 | 1 | 200 | SH | Defined | 12 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 908 | 54050 | SH | DEFINED | 3 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 0 | 4 | SH | Defined | 12 |
| LANDSTAR SYS INC | COM | 515098101 | 317 | 5520 | SH | Defined | 12 |
| LANDSTAR SYS INC | COM | 515098101 | 22597 | 392990 | SH | DEFINED | 3 |
| LANGER INC | COM | 515707107 | 0 | 100 | SH | DEFINED | 7 |
| LANOPTICS LTD | ORD | M6706C103 | 113 | 24601 | SH | Defined | 12 |
| LARGE SCALE BIOLOGY CORP | COM | 517053104 | 0 | 1000 | SH | Defined | 12 |

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| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 329 | 27505 | SH | Defined | 12 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 24 | 2000 | SH | DEFINED | 2 |
| LATIN AMER EQUITY FD INC NEW | COM | 51827Q106 | 24 | 2602 | SH | Defined | 12 |
| LATIN AMERN DISCOVERY FD INC | COM | 51828C106 | 98 | 13000 | SH | DEFINED | 5 |
| LATITUDE COMMUNICATIONS INC | COM | 518292107 | 5 | 3450 | SH | Defined | 12 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 936 | 124150 | SH | DEFINED | 3 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 3 | 114 | SH | DEFINED | 11 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 43 | 1400 | SH | DEFINED | 2 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 320 | 10533 | SH | Defined | 12 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 2046 | 67400 | SH | DEFINED | 3 |
| LAUREL CAP GROUP INC | COM | 518629100 | 133 | 6975 | SH | Defined | 12 |
| LAZARE KAPLAN INTL INC | COM | 521078105 | 48 | 9000 | SH | Defined | 12 |
| LCA-VISION INC | COM PAR \$.001 | 501803308 | 2 | 511 | SH | DEFINED | 2 |
| LCA-VISION INC | COM PAR \$.001 | 501803308 | 1 | 387 | SH | Defined | 12 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 10 | 400 | SH | DEFINED | 2 |
| LEAR CORP | COM | 521865105 | 5 | 130 | SH | DEFINED | 6 |
| LEAR CORP | COM | 521865105 | 4 | 100 | SH | Defined | 12 |
| LEAR CORP | COM | 521865105 | 22045 | 623620 | SH | DEFINED | 3 |
| LEAR CORP | COM | 521865105 | 401 | 11350 | SH | DEFINED | 5 |
| LEARNING TREE INTL INC | COM | 522015106 | 8200 | 606530 | SH | DEFINED | 6 |
| LEE ENTERPRISES INC | COM | 523768109 | 25 | 800 | SH | DEFINED | 14 |
| LEE ENTERPRISES INC | COM | 523768109 | 73 | 2325 | SH | DEFINED | 11 |
| LEE ENTERPRISES INC | COM | 523768109 | 2443 | 77507 | SH | Defined | 12 |
| LEESPORT FINANCIAL CORP | COM | 524477106 | 4 | 200 | SH | Defined | 12 |
| LEGATO SYS INC | COM | 524651106 | 26 | 5022 | SH | Defined | 12 |
| LEGG MASON INC | COM | 524901105 | 2881 | 59100 | SH | DEFINED | 2 |
| LEGG MASON INC | COM | 524901105 | 6650 | 136435 | SH | DEFINED | 11 |
| LEGG MASON INC | COM | 524901105 | 1283 | 26325 | SH | DEFINED | 7 |
| LEGG MASON INC | COM | 524901105 | 18359 | 376682 | SH | Defined | 12 |
| LEGGETT & PLATT INC | COM | 524660107 | 2 | 90 | SH | DEFINED | 6 |
| LEGGETT & PLATT INC | COM | 524660107 | 44 | 2400 | SH | Defined | 12 |
| LEGGETT & PLATT INC | COM | 524660107 | 8809 | 481912 | SH | DEFINED | 4 |
| LEGGETT & PLATT INC | COM | 524660107 | 590 | 32300 | SH | DEFINED | 2 |
| LEGGETT & PLATT INC | COM | 524660107 | 3481 | 190450 | SH | DEFINED | 5 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 182 | 3148 | SH | DEFINED | 2 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 6 | 110 | SH | DEFINED | 4 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 358 | 6194 | SH | Defined | 12 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 2323 | 40220 | SH | DEFINED | 6 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 834 | 14450 | SH | DEFINED | 5 |
| LENDINGTREE INC | COM | 52602Q105 | 297 | 25470 | SH | DEFINED | 3 |
| LENNAR CORP | COM | 526057104 | 197 | 2500 | SH | DEFINED | 14 |
| LENNAR CORP | COM | 526057104 | 36353 | 678870 | SH | DEFINED | 3 |
| LENNAR CORP | COM | 526057104 | 27 | 500 | SH | DEFINED | 4 |
| LENNAR CORP | COM | 526057104 | 216 | 4035 | SH | Defined | 12 |
| LENNOX INTL INC | COM | 526107107 | 55 | 3805 | SH | Defined | 12 |
| LENNOX INTL INC | COM | 526107107 | 10689 | 742260 | SH | DEFINED | 3 |
| LENNOX INTL INC | COM | 526107107 | 5 | 375 | SH | DEFINED | 11 |
| LEUCADIA NATL CORP | COM | 527288104 | 947 | 26495 | SH | Defined | 12 |
| LEUCADIA NATL CORP | COM | 527288104 | 4 | 100 | SH | DEFINED | 2 |
| LEUCADIA NATL CORP | COM | 527288104 | 4 | 120 | SH | DEFINED | 6 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 90300 | 17500000 | SH | Defined | 13 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 78563 | 15225300 | SH | Defined | 10 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 26 | 5000 | SH | DEFINED | 11 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 5 | 1000 | SH | DEFINED | 2 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 10027 | 1943300 | SH | DEFINED | 8 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 1844 | 357289 | SH | Defined | 12 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 15 | 2000 | SH | DEFINED | 14 |
| LEXICON GENETICS INC | COM | 528872104 | 0 | 20 | SH | Defined | 12 |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 24 | 1415 | SH | DEFINED | 2 |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 31 | 1800 | SH | Defined | 12 |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 540 | 31700 | SH | DEFINED | 3 |
| LEXMARK INTL NEW | CL A | 529771107 | 9373 | 140000 | SH | Defined | 10 |

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| LEXMARK INTL NEW | CL A | 529771107 | 17 | 250 | SH | DEFINED | 2 |
| LEXMARK INTL NEW | CL A | 529771107 | 116 | 1735 | SH | Defined | 12 |
| LEXMARK INTL NEW | CL A | 529771107 | 465 | 6950 | SH | DEFINED | 5 |
| LEXMARK INTL NEW | CL A | 529771107 | 13166 | 196660 | SH | DEFINED | 3 |
| LEXMARK INTL NEW | CL A | 529771107 | 80 | 1200 | SH | DEFINED | 4 |
| LIBBEY INC | COM | 529898108 | 5663 | 230200 | SH | DEFINED | 6 |
| LIBERTY ALL STAR EQUITY FD | SH BEN INT | 530158104 | 518 | 76996 | SH | Defined | 12 |
| LIBERTY ALL-STAR GROWTH FD I | COM | 529900102 | 38 | 7441 | SH | Defined | 12 |
| LIBERTY CORP S C | COM | 530370105 | 17 | 400 | SH | DEFINED | 3 |
| LIBERTY CORP S C | COM | 530370105 | 9 | 200 | SH | Defined | 12 |
| LIBERTY MEDIA CORP | DEB 3.750% 2/1 | 530715AL5 | 43354 | 77970000 | PRN | DEFINED | 15 |
| LIBERTY MEDIA CORP | DEB 4.000%11/1 | 530715AG6 | 18331 | 31130000 | PRN | DEFINED | 15 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 10315 | 1060119 | SH | DEFINED | 6 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 6513 | 669394 | SH | Defined | 12 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 92 | 9460 | SH | DEFINED | 2 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 23 | 2356 | SH | DEFINED | 7 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 25512 | 2622000 | SH | Defined | 10 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 1209 | 119135 | SH | DEFINED | 9 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 42 | 4350 | SH | DEFINED | 11 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 5445 | 559597 | SH | DEFINED | 1 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 11 | 1100 | SH | DEFINED | 4 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 330 | 10559 | SH | Defined | 12 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 378 | 11947 | SH | DEFINED | 9 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 47 | 1500 | SH | DEFINED | 3 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 56 | 1800 | SH | DEFINED | 11 |
| LIFECCELL CORP | COM | 531927101 | 5 | 2000 | SH | Defined | 12 |
| LIFECORE BIOMEDICAL INC | COM | 532187101 | 2 | 500 | SH | Defined | 12 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 76 | 3028 | SH | Defined | 12 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 5 | 200 | SH | DEFINED | 11 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 2 | 66 | SH | DEFINED | 2 |
| LIGAND PHARMACEUTICALS INC | CL B | 53220K207 | 3 | 400 | SH | Defined | 12 |
| LILLY ELI & CO | COM | 532457108 | 773 | 13525 | SH | DEFINED | 5 |
| LILLY ELI & CO | COM | 532457108 | 196 | 3425 | SH | DEFINED | 7 |
| LILLY ELI & CO | COM | 532457108 | 1574 | 26324 | SH | DEFINED | 9 |
| LILLY ELI & CO | COM | 532457108 | 29 | 500 | SH | DEFINED | 4 |
| LILLY ELI & CO | COM | 532457108 | 6314 | 110477 | SH | DEFINED | 3 |
| LILLY ELI & CO | COM | 532457108 | 8851 | 154871 | SH | DEFINED | 1 |
| LILLY ELI & CO | COM | 532457108 | 8470 | 148207 | SH | Defined | 12 |
| LILLY ELI & CO | COM | 532457108 | 422 | 7392 | SH | DEFINED | 11 |
| LILLY ELI & CO | COM | 532457108 | 17 | 200 | SH | DEFINED | 14 |
| LILLY ELI & CO | COM | 532457108 | 1333 | 23322 | SH | DEFINED | 2 |
| LIMITED BRANDS INC | COM | 532716107 | 331 | 25700 | SH | DEFINED | 2 |
| LIMITED BRANDS INC | COM | 532716107 | 303 | 23511 | SH | Defined | 12 |
| LIMITED BRANDS INC | COM | 532716107 | 8 | 615 | SH | DEFINED | 6 |
| LINCARE HLDGS INC | COM | 532791100 | 1203 | 39207 | SH | Defined | 12 |
| LINCOLN BANCORP IND | COM | 532879103 | 15 | 900 | SH | DEFINED | 2 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 1180 | 65360 | SH | Defined | 12 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 9146 | 506400 | SH | DEFINED | 6 |
| LINCOLN NATL CONV SECS FD IN | COM | 534183108 | 118 | 9200 | SH | Defined | 12 |
| LINCOLN NATL CORP IND | COM | 534187109 | 1538 | 54915 | SH | DEFINED | 5 |
| LINCOLN NATL CORP IND | COM | 534187109 | 5388 | 192429 | SH | DEFINED | 2 |
| LINCOLN NATL CORP IND | COM | 534187109 | 13 | 480 | SH | DEFINED | 6 |
| LINCOLN NATL CORP IND | COM | 534187109 | 786 | 28072 | SH | Defined | 12 |
| LINCOLN NATL CORP IND | COM | 534187109 | 338 | 12054 | SH | DEFINED | 11 |
| LINCOLN NATL INCOME FD | COM | 534217104 | 42 | 3000 | SH | Defined | 12 |
| LINDSAY MFG CO | COM | 535555106 | 16 | 724 | SH | Defined | 12 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 754 | 24439 | SH | Defined | 12 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 1324 | 42879 | SH | DEFINED | 11 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 5796 | 187750 | SH | DEFINED | 1 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 232 | 7500 | SH | DEFINED | 5 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 9 | 277 | SH | DEFINED | 2 |
| LINENS N THINGS INC | COM | 535679104 | 35 | 1722 | SH | Defined | 12 |

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| LIONBRIDGE TECHNOLOGIES INC | COM | 536252109 | 0 | 76 | SH | Defined | 12 |
| LITHIA MTRS INC | CL A | 536797103 | 2221 | 180600 | SH | DEFINED | 6 |
| LITTELFUSE INC | COM | 537008104 | 491 | 27430 | SH | Defined | 12 |
| LITTELFUSE INC | COM | 537008104 | 18 | 1000 | SH | DEFINED | 2 |
| LIVEPERSON INC | COM | 538146101 | 17 | 20162 | SH | DEFINED | 1 |
| LIVEPERSON INC | COM | 538146101 | 1 | 700 | SH | Defined | 12 |
| LIZ CLAIBORNE INC | COM | 539320101 | 397 | 12850 | SH | DEFINED | 5 |
| LIZ CLAIBORNE INC | COM | 539320101 | 386 | 12474 | SH | Defined | 12 |
| LIZ CLAIBORNE INC | COM | 539320101 | 21353 | 690580 | SH | DEFINED | 3 |
| LIZ CLAIBORNE INC | COM | 539320101 | 8847 | 286120 | SH | DEFINED | 6 |
| LL & E RTY TR | UNIT BEN INT | 502003106 | 3 | 1050 | SH | Defined | 12 |
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 1 | 60 | SH | DEFINED | 2 |
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 3226 | 155100 | SH | Defined | 10 |
| LMI AEROSPACE INC | COM | 502079106 | 28 | 11600 | SH | DEFINED | 6 |
| LNR PPTY CORP | COM | 501940100 | 24 | 700 | SH | Defined | 12 |
| LNR PPTY CORP | COM | 501940100 | 2 | 50 | SH | DEFINED | 6 |
| LOCAL FINL CORP | COM | 539553107 | 3521 | 244200 | SH | DEFINED | 6 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 2276 | 47855 | SH | DEFINED | 11 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 2094 | 44039 | SH | Defined | 12 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 458 | 9639 | SH | DEFINED | 2 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 13874 | 291768 | SH | DEFINED | 1 |
| LOEWS CORP | COM | 540424108 | 1298 | 32590 | SH | DEFINED | 2 |
| LOEWS CORP | COM | 540424108 | 18814 | 472244 | SH | DEFINED | 6 |
| LOEWS CORP | COM | 540424108 | 231 | 5810 | SH | Defined | 12 |
| LOEWS CORP | CAROLNA GP STK | 540424207 | 11 | 580 | SH | Defined | 12 |
| LOEWS CORP | NOTE 3.125% 9/1 | 540424AL2 | 38409 | 41800000 | PRN | DEFINED | 15 |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 23503 | 1109156 | SH | DEFINED | 6 |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 1095 | 51670 | SH | DEFINED | 3 |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 243 | 11485 | SH | Defined | 12 |
| LONE STAR TECHNOLOGIES INC | COM | 542312103 | 21 | 1000 | SH | Defined | 12 |
| LONGS DRUG STORES CORP | COM | 543162101 | 3 | 180 | SH | Defined | 12 |
| LOOKSMART LTD | COM | 543442107 | 358 | 129560 | SH | DEFINED | 3 |
| LOOKSMART LTD | COM | 543442107 | 1 | 350 | SH | Defined | 12 |
| LORAL SPACE & COMMUNICATIONS | COM | G56462107 | 2 | 6200 | SH | DEFINED | 2 |
| LORAL SPACE & COMMUNICATIONS | COM | G56462107 | 7 | 20045 | SH | Defined | 12 |
| LOUISIANA PAC CORP | COM | 546347105 | 25 | 3170 | SH | DEFINED | 2 |
| LOUISIANA PAC CORP | COM | 546347105 | 1 | 75 | SH | Defined | 12 |
| LOWES COS INC | COM | 548661107 | 3757 | 92030 | SH | DEFINED | 2 |
| LOWES COS INC | COM | 548661107 | 643 | 15752 | SH | DEFINED | 11 |
| LOWES COS INC | COM | 548661107 | 24 | 600 | SH | DEFINED | 4 |
| LOWES COS INC | COM | 548661107 | 23 | 570 | SH | DEFINED | 7 |
| LOWES COS INC | COM | 548661107 | 1004 | 24590 | SH | DEFINED | 5 |
| LOWES COS INC | COM | 548661107 | 5974 | 146355 | SH | Defined | 12 |
| LSI INDS INC | COM | 50216C108 | 6 | 652 | SH | Defined | 12 |
| LSI INDS INC | COM | 50216C108 | 33 | 3600 | SH | DEFINED | 2 |
| LSI LOGIC CORP | COM | 502161102 | 275 | 57745 | SH | DEFINED | 9 |
| LSI LOGIC CORP | COM | 502161102 | 56 | 12363 | SH | Defined | 12 |
| LSI LOGIC CORP | COM | 502161102 | 3 | 770 | SH | DEFINED | 6 |
| LSI LOGIC CORP | COM | 502161102 | 22 | 5000 | SH | DEFINED | |
| LSI LOGIC CORP | COM | 502161102 | 9 | 2100 | SH | DEFINED | 2 |
| LTC PPTYS INC | COM | 502175102 | 17 | 2700 | SH | Defined | 12 |
| LTWC CORP | COM | 502386105 | 0 | 474 | SH | Defined | 12 |
| LTX CORP | COM | 502392103 | 38 | 7670 | SH | Defined | 12 |
| LTX CORP | COM | 502392103 | 2 | 315 | SH | DEFINED | 11 |
| LUBRIZOL CORP | COM | 549271104 | 10 | 340 | SH | DEFINED | 11 |
| LUBRIZOL CORP | COM | 549271104 | 257 | 8575 | SH | DEFINED | 5 |
| LUBRIZOL CORP | COM | 549271104 | 33 | 1100 | SH | Defined | 12 |
| LUBRIZOL CORP | COM | 549271104 | 385 | 12400 | SH | DEFINED | 9 |
| LUBRIZOL CORP | COM | 549271104 | 356 | 11850 | SH | DEFINED | 3 |
| LUBYS INC | COM | 549282101 | 3 | 2535 | SH | DEFINED | 2 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 14 | 10000 | SH | DEFINED | |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 1701 | 1157065 | SH | DEFINED | 6 |

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| LUCENT TECHNOLOGIES INC | COM | 549463107 | 13 | 8867 | SH | DEFINED | 2 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 12 | 7930 | SH | DEFINED | 11 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 962 | 654359 | SH | Defined | 12 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 21 | 14048 | SH | DEFINED | 9 |
| LUFKIN INDS INC | COM | 549764108 | 1121 | 58528 | SH | DEFINED | 6 |
| LUMENIS LTD | SHS | M6778Q105 | 6 | 4470 | SH | Defined | 12 |
| LUMENON INNOV LIGHTWAVE TECH | COM | 55024L109 | 0 | 1300 | SH | Defined | 12 |
| LUXOTTICA GROUP S P A | SPONSORED ADR | 55068R202 | 11 | 1000 | SH | DEFINED | 2 |
| LYDALL INC DEL | COM | 550819106 | 2 | 262 | SH | Defined | 12 |
| LYON WILLIAM HOMES | COM | 552074106 | 1 | 40 | SH | Defined | 12 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 382 | 27370 | SH | Defined | 12 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 9501 | 681080 | SH | DEFINED | 6 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 28 | 2000 | SH | DEFINED | 11 |
| M & T BK CORP | COM | 55261F104 | 51 | 650 | SH | DEFINED | 11 |
| M & T BK CORP | COM | 55261f104 | 15798 | 201041 | SH | DEFINED | 4 |
| M & T BK CORP | COM | 55261F104 | 455 | 5793 | SH | Defined | 12 |
| M & T BK CORP | COM | 55261F104 | 7129 | 90725 | SH | DEFINED | 7 |
| M D C HLDGS INC | COM | 552676108 | 19 | 500 | SH | Defined | 12 |
| M D C HLDGS INC | COM | 552676108 | 1989 | 51826 | SH | DEFINED | 6 |
| M D C HLDGS INC | COM | 552676108 | 112 | 2920 | SH | DEFINED | 3 |
| M SYS FLASH DISK PIONEERS LT | ORD | M7061C100 | 4 | 600 | SH | Defined | 12 |
| M/I SCHOTTENSTEIN HOMES INC | COM | 55305B101 | 10598 | 369530 | SH | DEFINED | 3 |
| MACDERMID INC | COM | 554273102 | 15 | 725 | SH | Defined | 12 |
| MACERICH CO | COM | 554382101 | 29269 | 923890 | SH | DEFINED | 3 |
| MACERICH CO | COM | 554382101 | 24 | 750 | SH | Defined | 12 |
| MACK CALI RLTY CORP | COM | 554489104 | 356 | 11500 | SH | DEFINED | 2 |
| MACK CALI RLTY CORP | COM | 554489104 | 31 | 1000 | SH | DEFINED | 7 |
| MACK CALI RLTY CORP | COM | 554489104 | 751 | 24240 | SH | Defined | 12 |
| MACKIE DESIGNS INC | COM | 554541102 | 0 | 200 | SH | Defined | 12 |
| MACROCHEM CORP DEL | COM | 555903103 | 0 | 500 | SH | Defined | 12 |
| MACROMEDIA INC | COM | 556100105 | 1 | 52 | SH | Defined | 12 |
| MACROMEDIA INC | COM | 556100105 | 916 | 75740 | SH | DEFINED | 3 |
| MACROVISION CORP | COM | 555904101 | 0 | 20 | SH | Defined | 12 |
| MADDEN STEVEN LTD | COM | 556269108 | 957 | 61090 | SH | DEFINED | 3 |
| MADDEN STEVEN LTD | COM | 556269108 | 2086 | 133100 | SH | DEFINED | 6 |
| MAF BANCORP INC | COM | 55261R108 | 77 | 2299 | SH | DEFINED | 2 |
| MAF BANCORP INC | COM | 55261R108 | 10883 | 323431 | SH | DEFINED | 4 |
| MAF BANCORP INC | COM | 55261R108 | 7 | 200 | SH | Defined | 12 |
| MAF BANCORP INC | COM | 55261R108 | 509 | 15125 | SH | DEFINED | 5 |
| MAF BANCORP INC | COM | 55261R108 | 1389 | 41270 | SH | DEFINED | 3 |
| MAF BANCORP INC | COM | 55261R108 | 6156 | 182950 | SH | DEFINED | 6 |
| MAGELLAN PETE CORP | COM | 559091301 | 3 | 3000 | SH | Defined | 12 |
| MAGNA ENTMT CORP | CL A | 559211107 | 4 | 1000 | SH | Defined | 12 |
| MAGNA INTL INC | CL A | 559222401 | 52 | 1000 | SH | Defined | 12 |
| MAGNA INTL INC | CL A | 559222401 | 302 | 5775 | SH | DEFINED | 3 |
| MAGNA INTL INC | CL A | 559222401 | 9433 | 180430 | SH | DEFINED | 5 |
| MAGNUM HUNTER RES INC | COM PAR \$0.002 | 55972F203 | 4 | 750 | SH | Defined | 12 |
| MAHANAGAR TEL NIGAM LTD | SPONS ADR 2001 | 559778402 | 29 | 7000 | SH | DEFINED | 3 |
| MAIL-WELL INC | COM | 560321200 | 98 | 48458 | SH | Defined | 12 |
| MAIN STR BKS INC NEW | COM | 56034R102 | 11 | 586 | SH | DEFINED | 2 |
| MAINE PUB SVC CO | COM | 560483109 | 214 | 7700 | SH | DEFINED | 6 |
| MAINSOURCE FINANCIAL GP INC | COM | 56062Y102 | 60 | 2546 | SH | Defined | 12 |
| MAJOR AUTOMOTIVE COS INC | COM | 560775108 | 1 | 1000 | SH | Defined | 12 |
| MANAGED HIGH INCOME PORTFOLI | COM | 56166C105 | 88 | 12675 | SH | Defined | 12 |
| MANAGED HIGH YIELD PLUS FD I | COM | 561911108 | 212 | 43081 | SH | Defined | 12 |
| MANAGED MUNS PORTFOLIO INC | COM | 561662107 | 45 | 4303 | SH | Defined | 12 |
| MANCHESTER TECHNOLOGIES INC | COM | 562398107 | 99 | 47600 | SH | DEFINED | 6 |
| MANDALAY RESORT GROUP | COM | 562567107 | 68900 | 2500000 | SH | Defined | 10 |
| MANDALAY RESORT GROUP | COM | 562567107 | 4 | 150 | SH | DEFINED | 6 |
| MANDALAY RESORT GROUP | COM | 562567107 | 2121 | 76971 | SH | DEFINED | 8 |
| MANDALAY RESORT GROUP | COM | 562567107 | 359 | 13025 | SH | Defined | 12 |
| MANDALAY RESORT GROUP | COM | 562567107 | 4 | 150 | SH | DEFINED | 2 |

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| MANDALAY RESORT GROUP | COM | 562567107 | 44 | 1600 | SH | DEFINED | 3 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 468 | 26700 | SH | DEFINED | 3 |
| MANITOWOC INC | COM | 563571108 | 12 | 700 | SH | DEFINED | 2 |
| MANITOWOC INC | COM | 563571108 | 57 | 3375 | SH | DEFINED | 11 |
| MANITOWOC INC | COM | 563571108 | 5275 | 313795 | SH | DEFINED | 6 |
| MANNATECH INC | COM | 563771104 | 1 | 200 | SH | Defined | 12 |
| MANOR CARE INC NEW | COM | 564055101 | 71 | 3700 | SH | Defined | 12 |
| MANOR CARE INC NEW | COM | 564055101 | 26 | 1350 | SH | DEFINED | 2 |
| MANOR CARE INC NEW | COM | 564055101 | 501 | 25600 | SH | DEFINED | 9 |
| MANPOWER INC | COM | 56418H100 | 1447 | 48414 | SH | DEFINED | 8 |
| MANPOWER INC | COM | 56418H100 | 169 | 5655 | SH | Defined | 12 |
| MANPOWER INC | COM | 56418H100 | 47838 | 1601000 | SH | Defined | 10 |
| MANTECH INTL CORP | CL A | 564563104 | 53 | 3600 | SH | Defined | 12 |
| MANUFACTURED HOME CMNTYS INC | COM | 564682102 | 59 | 2000 | SH | DEFINED | 7 |
| MANUFACTURED HOME CMNTYS INC | COM | 564682102 | 9 | 300 | SH | Defined | 12 |
| MANUGISTICS GROUP INC | COM | 565011103 | 9 | 3817 | SH | Defined | 12 |
| MANULIFE FINL CORP | COM | 56501R106 | 287 | 12000 | SH | DEFINED | 2 |
| MANULIFE FINL CORP | COM | 56501R106 | 123 | 5144 | SH | Defined | 12 |
| MAPICS INC | COM | 564910107 | 0 | 60 | SH | Defined | 12 |
| MAPINFO CORP | COM | 565105103 | 35 | 9000 | SH | Defined | 12 |
| MARATHON OIL CORP | COM | 565849106 | 2244 | 93633 | SH | Defined | 12 |
| MARATHON OIL CORP | COM | 565849106 | 18184 | 758621 | SH | DEFINED | 6 |
| MARATHON OIL CORP | COM | 565849106 | 8 | 350 | SH | DEFINED | 11 |
| MARATHON OIL CORP | COM | 565849106 | 81 | 3400 | SH | DEFINED | 2 |
| MARATHON OIL CORP | COM | 565849106 | 176 | 5000 | SH | DEFINED | 14 |
| MARINEMAX INC | COM | 567908108 | 1703 | 188800 | SH | DEFINED | 6 |
| MARKEL CORP | COM | 570535104 | 104 | 467 | SH | DEFINED | 11 |
| MARKEL CORP | COM | 570535104 | 134 | 600 | SH | Defined | 12 |
| MARKEL CORP | COM | 570535104 | 45 | 200 | SH | DEFINED | 2 |
| MARKET 2000+ HOLDRS TR | DEPOSITARY RCT | 57059Y204 | 116 | 2700 | SH | Defined | 12 |
| MARKETWATCH COM INC | COM | 570619106 | 2 | 300 | SH | Defined | 12 |
| MARKWEST ENERGY PARTNERS L P | UNIT LTD PARTN | 570759100 | 26 | 1000 | SH | Defined | 12 |
| MARLTON TECHNOLOGIES INC | COM | 571263102 | 0 | 250 | SH | Defined | 12 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 6 | 200 | SH | DEFINED | 11 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 1188 | 37346 | SH | Defined | 12 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 2205 | 47739 | SH | DEFINED | 9 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 387 | 9083 | SH | DEFINED | 11 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 85 | 2000 | SH | DEFINED | 7 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 486 | 11400 | SH | DEFINED | 1 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 4045 | 94883 | SH | Defined | 12 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 5 | 75 | SH | DEFINED | 14 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 3847 | 90240 | SH | DEFINED | 3 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 326 | 7652 | SH | DEFINED | 2 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 13 | 315 | SH | DEFINED | 4 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 17 | 400 | SH | DEFINED | 6 |
| MARSH SUPERMARKETS INC | CL A | 571783307 | 170 | 14800 | SH | DEFINED | 6 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 4 | 150 | SH | DEFINED | 6 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 142 | 5540 | SH | Defined | 12 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 464 | 18150 | SH | DEFINED | 2 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 593 | 23201 | SH | DEFINED | 7 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 37 | 1311 | SH | DEFINED | 11 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 69 | 2410 | SH | Defined | 12 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 8 | 1000 | SH | DEFINED | 2 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 320 | 11573 | SH | Defined | 12 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 7429 | 269080 | SH | DEFINED | 6 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 2472 | 89527 | SH | DEFINED | 2 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 63 | 2272 | SH | DEFINED | 11 |
| MARTIN MIDSTREAM PRTRNS L P | UNIT L P INT | 573331105 | 17 | 900 | SH | Defined | 12 |
| MARVEL ENTERPRISES INC | COM | 57383M108 | 1 | 100 | SH | Defined | 12 |
| MARVEL ENTERPRISES INC | COM | 57383M108 | 2317 | 167650 | SH | DEFINED | 3 |
| MARVEL ENTERPRISES INC | COM | 57383M108 | 7 | 500 | SH | DEFINED | 2 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 15 | 718 | SH | Defined | 12 |

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| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 8943 | 422040 | SH | DEFINED | 3 |
| MASCO CORP | COM | 574599106 | 6 | 300 | SH | DEFINED | 11 |
| MASCO CORP | COM | 574599106 | 3 | 150 | SH | DEFINED | 6 |
| MASCO CORP | COM | 574599106 | 924 | 49624 | SH | Defined | 12 |
| MASCO CORP | COM | 574599106 | 224 | 12014 | SH | DEFINED | 2 |
| MASSBANK CORP READ MASS | COM | 576152102 | 33 | 1200 | SH | DEFINED | 7 |
| MASSBANK CORP READ MASS | COM | 576152102 | 409 | 14858 | SH | DEFINED | 6 |
| MASSBANK CORP READ MASS | COM | 576152102 | 17 | 600 | SH | Defined | 12 |
| MASSEY ENERGY CORP | COM | 576206106 | 31 | 3347 | SH | Defined | 12 |
| MASSMUTUAL CORPORATE INVS IN | COM | 576292106 | 70 | 3548 | SH | Defined | 12 |
| MASTEC INC | COM | 576323109 | 122 | 54300 | SH | DEFINED | 6 |
| MASTEC INC | COM | 576323109 | 7 | 2895 | SH | Defined | 12 |
| MATRITECH INC | COM | 576818108 | 1 | 300 | SH | Defined | 12 |
| MATRIX BANCORP INC | COM | 576819106 | 566 | 66600 | SH | DEFINED | 6 |
| MATRIX SVC CO | COM | 576853105 | 768 | 72756 | SH | DEFINED | 6 |
| MATRIXX INITIATIVES INC | COM | 57685L105 | 28 | 3800 | SH | Defined | 12 |
| MATSUSHITA ELEC INDL | ADR | 576879209 | 27 | 3150 | SH | DEFINED | 2 |
| MATTEL INC | COM | 577081102 | 577 | 25666 | SH | Defined | 12 |
| MATTEL INC | COM | 577081102 | 58 | 2596 | SH | DEFINED | 2 |
| MATTEL INC | COM | 577081102 | 18 | 792 | SH | DEFINED | 11 |
| MATTEL INC | COM | 577081102 | 17 | 747 | SH | DEFINED | 7 |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 5 | 3000 | SH | Defined | 12 |
| MAVERICK TUBE CORP | COM | 577914104 | 298 | 10900 | SH | DEFINED | 14 |
| MAVERICK TUBE CORP | COM | 577914104 | 12 | 630 | SH | Defined | 12 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 524 | 14511 | SH | Defined | 12 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 11 | 315 | SH | DEFINED | 11 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 1087 | 30100 | SH | DEFINED | 6 |
| MAXIM PHARMACEUTICALS INC | COM | 57772M107 | 2 | 750 | SH | Defined | 12 |
| MAXIMUS INC | COM | 577933104 | 96 | 4505 | SH | Defined | 12 |
| MAXIMUS INC | COM | 577933104 | 8 | 400 | SH | DEFINED | 11 |
| MAXIMUS INC | COM | 577933104 | 3790 | 178600 | SH | DEFINED | 6 |
| MAXTOR CORP | COM NEW | 577729205 | 7 | 1200 | SH | DEFINED | 4 |
| MAXTOR CORP | COM NEW | 577729205 | 11 | 1939 | SH | Defined | 12 |
| MAXWELL SHOE INC | CL A | 577766108 | 1918 | 172050 | SH | DEFINED | 6 |
| MAXWELL TECHNOLOGIES INC | COM | 577767106 | 1 | 225 | SH | Defined | 12 |
| MAY DEPT STORES CO | COM | 577778103 | 6564 | 330000 | SH | Defined | 10 |
| MAY DEPT STORES CO | COM | 577778103 | 411 | 20667 | SH | DEFINED | 2 |
| MAY DEPT STORES CO | COM | 577778103 | 381 | 19135 | SH | DEFINED | 5 |
| MAY DEPT STORES CO | COM | 577778103 | 1202 | 60444 | SH | Defined | 12 |
| MAY DEPT STORES CO | COM | 577778103 | 13680 | 687773 | SH | DEFINED | 6 |
| MAY DEPT STORES CO | COM | 577778103 | 829 | 40201 | SH | DEFINED | 9 |
| MAY DEPT STORES CO | COM | 577778103 | 43 | 2150 | SH | DEFINED | 11 |
| MAYS J W INC | COM | 578473100 | 0 | 0 | SH | Defined | 12 |
| MAYTAG CORP | COM | 578592107 | 19 | 980 | SH | DEFINED | 2 |
| MAYTAG CORP | COM | 578592107 | 433 | 22750 | SH | DEFINED | 6 |
| MAYTAG CORP | COM | 578592107 | 287 | 15075 | SH | Defined | 12 |
| MB FINANCIAL INC NEW | COM | 55264U108 | 4800 | 134080 | SH | DEFINED | 3 |
| MBIA INC | COM | 55262C100 | 460 | 11903 | SH | Defined | 12 |
| MBIA INC | COM | 55262C100 | 323 | 8349 | SH | DEFINED | 1 |
| MBIA INC | COM | 55262C100 | 3202 | 77918 | SH | DEFINED | 9 |
| MBIA INC | COM | 55262C100 | 281 | 7260 | SH | DEFINED | 2 |
| MBIA INC | COM | 55262C100 | 15 | 380 | SH | DEFINED | 6 |
| MBNA CORP | COM | 55262L100 | 663 | 44078 | SH | DEFINED | 5 |
| MBNA CORP | COM | 55262L100 | 5538 | 367978 | SH | Defined | 12 |
| MBNA CORP | COM | 55262L100 | 1673 | 111181 | SH | DEFINED | 2 |
| MBNA CORP | COM | 55262L100 | 717 | 47650 | SH | DEFINED | 6 |
| MBNA CORP | COM | 55262L100 | 6988 | 464350 | SH | DEFINED | 3 |
| MBNA CORP | COM | 55262L100 | 341 | 22649 | SH | DEFINED | 11 |
| MBNA CORP | COM | 552621100 | 34 | 2289.69 | SH | DEFINED | 4 |
| MBNA CORP | COM | 55262L100 | 19 | 880 | SH | DEFINED | 14 |
| MCCLATCHY CO | CL A | 579489105 | 11 | 200 | SH | DEFINED | 11 |
| MCCLATCHY CO | CL A | 579489105 | 32 | 600 | SH | DEFINED | 14 |

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| MCCLATCHY CO | CL A | 579489105 | 14954 | 279050 | SH | DEFINED | 3 |
| MCCLATCHY CO | CL A | 579489105 | 547 | 10211 | SH | Defined | 12 |
| MCCORMICK & CO INC | COM VTG | 579780107 | 593 | 24808 | SH | Defined | 12 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 247 | 10221 | SH | DEFINED | 11 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 3090 | 128012 | SH | Defined | 12 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 14706 | 609206 | SH | DEFINED | 2 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 4526 | 187500 | SH | DEFINED | 7 |
| MCDATA CORP | CL B | 580031102 | 44 | 5000 | SH | Defined | 12 |
| MCDATA CORP | CL A | 580031201 | 14 | 1630 | SH | Defined | 12 |
| MCDATA CORP | CL A | 580031201 | 0 | 52 | SH | DEFINED | 2 |
| MCDERMOTT INTL INC | COM | 580037109 | 1 | 300 | SH | Defined | 12 |
| MCDERMOTT INTL INC | COM | 580037109 | 21 | 7500 | SH | DEFINED | |
| MCDONALDS CORP | COM | 580135101 | 1742 | 82000 | SH | DEFINED | 14 |
| MCDONALDS CORP | COM | 580135101 | 2102 | 145345 | SH | DEFINED | 3 |
| MCDONALDS CORP | COM | 580135101 | 4944 | 341880 | SH | Defined | 12 |
| MCDONALDS CORP | COM | 580135101 | 258 | 17824 | SH | DEFINED | 11 |
| MCDONALDS CORP | COM | 580135101 | 6001 | 415012 | SH | DEFINED | 2 |
| MCDONALDS CORP | COM | 580135101 | 9 | 600 | SH | DEFINED | 4 |
| MCDONALDS CORP | COM | 580135101 | 3258 | 225340 | SH | DEFINED | 6 |
| MCDONALDS CORP | COM | 580135101 | 1106 | 76520 | SH | DEFINED | 5 |
| MCDONALDS CORP | COM | 580135101 | 1237 | 78261 | SH | DEFINED | 9 |
| MCG CAPITAL CORP | COM | 58047P107 | 143 | 14300 | SH | Defined | 12 |
| MCGRATH RENTCORP | COM | 580589109 | 1290 | 57100 | SH | DEFINED | 6 |
| MCGRAW HILL COS INC | COM | 580645109 | 2994 | 53862 | SH | DEFINED | 2 |
| MCGRAW HILL COS INC | COM | 580645109 | 469 | 8440 | SH | Defined | 12 |
| MCGRAW HILL COS INC | COM | 580645109 | 242 | 4170 | SH | DEFINED | 9 |
| MCGRAW HILL COS INC | COM | 580645109 | 6 | 100 | SH | DEFINED | 3 |
| MCGRAW HILL COS INC | COM | 580645109 | 178 | 3200 | SH | DEFINED | 7 |
| MCK COMMUNICATIONS INC | COM | 581243102 | 1 | 1000 | SH | Defined | 12 |
| MCKESSON CORP | COM | 58155Q103 | 269 | 10800 | SH | DEFINED | 9 |
| MCKESSON CORP | COM | 58155Q103 | 4135 | 165847 | SH | Defined | 12 |
| MCKESSON CORP | COM | 58155Q103 | 270793 | 10862141 | SH | Defined | 10 |
| MCKESSON CORP | COM | 58155Q103 | 159360 | 6392316 | SH | DEFINED | 8 |
| MCKESSON CORP | COM | 58155Q103 | 25 | 1000 | SH | DEFINED | 2 |
| MCKESSON CORP | COM | 58155Q103 | 5 | 200 | SH | DEFINED | 6 |
| MCKESSON CORP | COM | 58155Q103 | 670 | 26456 | SH | DEFINED | |
| MCKESSON CORP | COM | 58155Q103 | 7 | 200 | SH | DEFINED | 14 |
| MCKESSON CORP | COM | 58155Q103 | 232 | 9300 | SH | DEFINED | 11 |
| MCLEODUSA INC | CL A | 582266706 | 0 | 469 | SH | Defined | 12 |
| MCMORAN EXPLORATION CO | COM | 582411104 | 9 | 743 | SH | Defined | 12 |
| MCRAE INDS INC | CL A | 582757209 | 3 | 400 | SH | Defined | 12 |
| MCSI INC | COM | 55270M108 | 0 | 400 | SH | DEFINED | 2 |
| MDU RES GROUP INC | COM | 552690109 | 14 | 500 | SH | DEFINED | 11 |
| MDU RES GROUP INC | COM | 552690109 | 166 | 5930 | SH | Defined | 12 |
| MDU RES GROUP INC | COM | 552690109 | 50 | 1800 | SH | DEFINED | 2 |
| MEADE INSTRUMENTS CORP | COM | 583062104 | 36 | 13600 | SH | Defined | 12 |
| MEADWESTVACO CORP | COM | 583334107 | 652 | 28642 | SH | DEFINED | 2 |
| MEADWESTVACO CORP | COM | 583334107 | 764 | 33545 | SH | DEFINED | 5 |
| MEADWESTVACO CORP | COM | 583334107 | 31 | 1382 | SH | DEFINED | 11 |
| MEADWESTVACO CORP | COM | 583334107 | 1538 | 67520 | SH | DEFINED | 6 |
| MEADWESTVACO CORP | COM | 583334107 | 70 | 2100 | SH | DEFINED | 14 |
| MEADWESTVACO CORP | COM | 583334107 | 441 | 19371 | SH | Defined | 12 |
| MEASUREMENT SPECIALTIES INC | COM | 583421102 | 3 | 1000 | SH | DEFINED | 2 |
| MECHANICAL TECHNOLOGY INC | COM | 583538103 | 155 | 81381 | SH | Defined | 12 |
| MECHANICAL TECHNOLOGY INC | COM | 583538103 | 76 | 40000 | SH | DEFINED | |
| MED-DESIGN CORP | COM | 583926100 | 8 | 2650 | SH | DEFINED | 12 |
| MEDAMICUS INC | COM | 584027106 | 1 | 200 | SH | Defined | 12 |
| MEDAREX INC | COM | 583916101 | 32 | 9900 | SH | Defined | 12 |
| MEDIA ARTS GROUP INC | COM | 58439C102 | 1 | 300 | SH | Defined | 12 |
| MEDIA GEN INC | CL A | 584404107 | 167 | 3385 | SH | Defined | 12 |
| MEDIA GEN INC | CL A | 584404107 | 11 | 215 | SH | DEFINED | 11 |
| MEDIA GEN INC | CL A | 584404107 | 39 | 800 | SH | DEFINED | 2 |

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| MEDIA GEN INC | CL A | 584404107 | 25 | 500 | SH | DEFINED | 3 |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 0 | 34 | SH | Defined | 12 |
| MEDICAL STAFFING NETWK HLDGS | COM | 58463F104 | 5 | 500 | SH | Defined | 12 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 96 | 1723 | SH | Defined | 12 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 11 | 200 | SH | DEFINED | 11 |
| MEDIMMUNE INC | COM | 584699102 | 65 | 1975 | SH | DEFINED | 11 |
| MEDIMMUNE INC | COM | 584699102 | 2350 | 71585 | SH | DEFINED | 2 |
| MEDIMMUNE INC | COM | 584699102 | 919 | 27990 | SH | Defined | 12 |
| MEDIMMUNE INC | COM | 584699102 | 44 | 1350 | SH | DEFINED | 4 |
| MEDIS TECHNOLOGIES LTD | COM | 58500P107 | 12 | 2430 | SH | Defined | 12 |
| MEDQUIST INC | COM | 584949101 | 0 | 1 | SH | Defined | 12 |
| MEDQUIST INC | COM | 584949101 | 5925 | 347280 | SH | DEFINED | 6 |
| MEDTRONIC INC | COM | 585055106 | 1094 | 23624 | SH | DEFINED | 9 |
| MEDTRONIC INC | COM | 585055106 | 186 | 2800 | SH | DEFINED | 14 |
| MEDTRONIC INC | COM | 585055106 | 6826 | 151278 | SH | Defined | 12 |
| MEDTRONIC INC | COM | 585055106 | 3942 | 87376 | SH | DEFINED | 7 |
| MEDTRONIC INC | COM | 585055106 | 20716 | 459133 | SH | DEFINED | 2 |
| MEDTRONIC INC | COM | 585055106 | 28284 | 626865 | SH | DEFINED | 1 |
| MEDTRONIC INC | COM | 585055106 | 3913 | 86728 | SH | DEFINED | 5 |
| MEDTRONIC INC | COM | 585055106 | 109 | 2408.91 | SH | DEFINED | 4 |
| MEDTRONIC INC | COM | 585055106 | 5798 | 128494 | SH | DEFINED | 3 |
| MEDTRONIC INC | COM | 585055106 | 2352 | 52132 | SH | DEFINED | 11 |
| MELLON FINL CORP | COM | 58551A108 | 2359 | 110981 | SH | DEFINED | 5 |
| MELLON FINL CORP | COM | 58551A108 | 3626 | 155506 | SH | DEFINED | 9 |
| MELLON FINL CORP | COM | 58551A108 | 8548 | 402091 | SH | DEFINED | 4 |
| MELLON FINL CORP | COM | 58551A108 | 8384 | 394376 | SH | DEFINED | 2 |
| MELLON FINL CORP | COM | 58551A108 | 182 | 8550 | SH | DEFINED | 11 |
| MELLON FINL CORP | COM | 58551A108 | 1026 | 48272 | SH | Defined | 12 |
| MELLON FINL CORP | COM | 58551A108 | 268 | 12600 | SH | DEFINED | 1 |
| MEMBERWORKS INC | COM | 586002107 | 4663 | 225150 | SH | DEFINED | 3 |
| MEMRY CORP | COM NEW | 586263204 | 132 | 132469 | SH | Defined | 12 |
| MENS WEARHOUSE INC | COM | 587118100 | 1 | 55 | SH | Defined | 12 |
| MENTOR CORP MINN | COM | 587188103 | 18862 | 1101730 | SH | DEFINED | 3 |
| MENTOR CORP MINN | COM | 587188103 | 106 | 6200 | SH | Defined | 12 |
| MENTOR GRAPHICS CORP | COM | 587200106 | 142 | 15858 | SH | Defined | 12 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 81 | 2400 | SH | DEFINED | 11 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 882 | 26000 | SH | DEFINED | 7 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 6566 | 193456 | SH | Defined | 12 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 122 | 3600 | SH | DEFINED | 2 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 14 | 400 | SH | DEFINED | 14 |
| MERCATOR SOFTWARE INC | COM | 587587106 | 2 | 1200 | SH | Defined | 12 |
| MERCHANTS BANCSHARES | COM | 588448100 | 1335 | 54400 | SH | DEFINED | 6 |
| MERCK & CO INC | COM | 589331107 | 2838 | 51802 | SH | DEFINED | 11 |
| MERCK & CO INC | COM | 589331107 | 10345 | 188841 | SH | DEFINED | 5 |
| MERCK & CO INC | COM | 589331107 | 27110 | 494881 | SH | DEFINED | 2 |
| MERCK & CO INC | COM | 589331107 | 16949 | 210580 | SH | DEFINED | 12 |
| MERCK & CO INC | COM | 589331107 | 28655 | 523100 | SH | DEFINED | 6 |
| MERCK & CO INC | COM | 589331107 | 2465 | 43382 | SH | DEFINED | 9 |
| MERCK & CO INC | COM | 589331107 | 19777 | 361028 | SH | DEFINED | 4 |
| MERCK & CO INC | COM | 589331107 | 6738 | 123000 | SH | Defined | 10 |
| MERCK & CO INC | COM | 589331107 | 1939 | 35400 | SH | DEFINED | 7 |
| MERCK & CO INC | COM | 589331107 | 8042 | 146805 | SH | DEFINED | 1 |
| MERCK & CO INC | COM | 589331107 | 45727 | 834736 | SH | DEFINED | 3 |
| MERCK & CO INC | COM | 589331107 | 35438 | 646920 | SH | Defined | 12 |
| MERCURY COMPUTER SYS | COM | 589378108 | 59 | 2185 | SH | Defined | 12 |
| MERCURY GENL CORP NEW | COM | 589400100 | 80 | 2100 | SH | Defined | 12 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 50 | 1680 | SH | Defined | 12 |
| MEREDITH CORP | COM | 589433101 | 34 | 900 | SH | Defined | 12 |
| MEREDITH CORP | COM | 589433101 | 9335 | 244500 | SH | DEFINED | 3 |
| MERGE TECHNOLOGIES INC | COM | 589981109 | 49 | 5000 | SH | DEFINED | 14 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 17 | 2173 | SH | DEFINED | 2 |
| MERIDIAN GOLD INC | COM | 589975101 | 22 | 2300 | SH | Defined | 12 |

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| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 1 | 1000 | SH | Defined | 12 |
| MERISEL INC | COM PAR \$.01 | 589849306 | 0 | 100 | SH | Defined | 12 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 86 | 25365 | SH | Defined | 12 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 5 | 1400 | SH | DEFINED | 2 |
| MERIT MED SYS INC | COM | 589889104 | 6042 | 317190 | SH | DEFINED | 3 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 416 | 11740 | SH | DEFINED | 2 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 13 | 370 | SH | DEFINED | 4 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 20188 | 570286 | SH | DEFINED | 6 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 124 | 3500 | SH | DEFINED | 11 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1278 | 36099 | SH | Defined | 12 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 2543 | 65277 | SH | DEFINED | 9 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 7196 | 138350 | SH | DEFINED | 14 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 3050 | 86170 | SH | DEFINED | 3 |
| MERRILL MERCHANTS BANC | COM | 59021H103 | 155 | 10300 | SH | DEFINED | 7 |
| MERRY LAND PROPERTIES INC | COM | 590441101 | 1 | 57 | SH | Defined | 12 |
| MESA AIR GROUP INC | COM | 590479101 | 271 | 54600 | SH | DEFINED | 6 |
| MESA LABS INC | COM | 59064R109 | 177 | 28700 | SH | DEFINED | 6 |
| MESA RTY TR | UNIT BEN INT | 590660106 | 78 | 1750 | SH | Defined | 12 |
| MESABA HLDGS INC | COM | 59066B102 | 5104 | 923173 | SH | DEFINED | 6 |
| MET PRO CORP | COM | 590876306 | 8 | 600 | SH | Defined | 12 |
| METASOLV INC | COM | 59139P104 | 1 | 547 | SH | Defined | 12 |
| METASOLV INC | COM | 59139P104 | 15 | 10500 | SH | DEFINED | 5 |
| METHODE ELECTRS INC | CL A | 591520200 | 4290 | 529650 | SH | DEFINED | 3 |
| METLIFE INC | COM | 59156R108 | 157 | 5943 | SH | DEFINED | 11 |
| METLIFE INC | COM | 59156R108 | 535 | 20274 | SH | DEFINED | 5 |
| METLIFE INC | COM | 59156R108 | 13594 | 515300 | SH | DEFINED | 3 |
| METLIFE INC | COM | 59156R108 | 16284 | 617267 | SH | DEFINED | 6 |
| METLIFE INC | COM | 59156R108 | 537 | 20351 | SH | Defined | 12 |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 5 | 500 | SH | DEFINED | 6 |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 6 | 600 | SH | Defined | 12 |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 3 | 200 | SH | DEFINED | 14 |
| METRO ONE TELECOMMUNICATIONS | COM | 59163F105 | 1321 | 265200 | SH | DEFINED | 6 |
| METROMEDIA INTL GROUP INC | COM | 591695101 | 0 | 2 | SH | Defined | 12 |
| METRON TECHNOLOGY N V | ORD | N5665B105 | 1 | 500 | SH | Defined | 12 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 4 | 150 | SH | DEFINED | 2 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 20 | 680 | SH | Defined | 12 |
| MEXICO EQUITY & INCOME FD | COM | 592834105 | 8 | 1055 | SH | Defined | 12 |
| MEXICO FD INC | COM | 592835102 | 17 | 1544 | SH | Defined | 12 |
| MFA MTG INVTS INC | COM | 55272X102 | 54 | 6300 | SH | DEFINED | 11 |
| MFA MTG INVTS INC | COM | 55272X102 | 1625 | 187815 | SH | Defined | 12 |
| MFS CHARTER INCOME TR | SH BEN INT | 552727109 | 175 | 20432 | SH | Defined | 12 |
| MFS GOVT MKTS INCOME TR | SH BEN INT | 552939100 | 17 | 2425 | SH | DEFINED | 11 |
| MFS GOVT MKTS INCOME TR | SH BEN INT | 552939100 | 250 | 36292 | SH | Defined | 12 |
| MFS INTER INCOME TR | SH BEN INT | 55273C107 | 878 | 119594 | SH | Defined | 12 |
| MFS MULTIMARKET INCOME TR | SH BEN INT | 552737108 | 133 | 21732 | SH | Defined | 12 |
| MFS MUN INCOME TR | SH BEN INT | 552738106 | 359 | 48668 | SH | Defined | 12 |
| MGE ENERGY INC | COM | 55277P104 | 12 | 450 | SH | DEFINED | 11 |
| MGE ENERGY INC | COM | 55277P104 | 9 | 337 | SH | Defined | 12 |
| MGI PHARMA INC | COM | 552880106 | 35 | 2750 | SH | Defined | 12 |
| MGIC INVT CORP WIS | COM | 552848103 | 1250 | 31828 | SH | Defined | 12 |
| MGIC INVT CORP WIS | COM | 552848103 | 832 | 20956 | SH | DEFINED | |
| MGIC INVT CORP WIS | COM | 552848103 | 198490 | 5054489 | SH | DEFINED | 8 |
| MGIC INVT CORP WIS | COM | 552848103 | 360360 | 9176481 | SH | Defined | 10 |
| MGIC INVT CORP WIS | COM | 552848103 | 10602 | 269970 | SH | DEFINED | 6 |
| MGIC INVT CORP WIS | COM | 552848103 | 220 | 5600 | SH | DEFINED | 11 |
| MGIC INVT CORP WIS | COM | 552848103 | 35 | 900 | SH | DEFINED | 2 |
| MGIC INVT CORP WIS | COM | 552848103 | 317 | 5500 | SH | DEFINED | 14 |
| MGM MIRAGE | COM | 552953101 | 377 | 12900 | SH | Defined | 12 |
| MGM MIRAGE | COM | 552953101 | 10 | 330 | SH | DEFINED | 6 |
| MGM MIRAGE | COM | 552953101 | 31 | 1000 | SH | DEFINED | 14 |
| MGP INGREDIENTS INC | COM | 55302G103 | 70 | 10700 | SH | DEFINED | 6 |
| MICHAELS STORES INC | COM | 594087108 | 66 | 2650 | SH | Defined | 12 |

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| MICREL INC | COM | 594793101 | 0 | 15 | SH | Defined | 12 |
| MICRO THERAPEUTICS INC | COM | 59500W100 | 1 | 500 | SH | Defined | 12 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 22 | 1088 | SH | DEFINED | 2 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 196 | 9850 | SH | DEFINED | 3 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 3 | 150 | SH | Defined | 12 |
| MICROMUSE INC | COM | 595094103 | 1113 | 214100 | SH | DEFINED | 3 |
| MICROMUSE INC | COM | 595094103 | 20 | 3800 | SH | Defined | 12 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 92 | 11323 | SH | Defined | 12 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 4 | 460 | SH | DEFINED | 4 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 1766 | 217000 | SH | DEFINED | 6 |
| MICROS SYS INC | COM | 594901100 | 543 | 23105 | SH | Defined | 12 |
| MICROS SYS INC | COM | 594901100 | 1722 | 73230 | SH | DEFINED | 3 |
| MICROSEMI CORP | COM | 595137100 | 490 | 44780 | SH | Defined | 12 |
| MICROSOFT CORP | COM | 594918104 | 10783 | 305270 | SH | DEFINED | 14 |
| MICROSOFT CORP | COM | 594918104 | 8570 | 354000 | SH | Defined | 10 |
| MICROSOFT CORP | COM | 594918104 | 12056 | 497964.4 | SH | DEFINED | 4 |
| MICROSOFT CORP | COM | 594918104 | 33912 | 1400741 | SH | DEFINED | 1 |
| MICROSOFT CORP | COM | 594918104 | 4560 | 188361 | SH | DEFINED | 11 |
| MICROSOFT CORP | COM | 594918104 | 27683 | 1143472 | SH | Defined | 12 |
| MICROSOFT CORP | COM | 594918104 | 3785 | 150355 | SH | DEFINED | 9 |
| MICROSOFT CORP | COM | 594918104 | 78692 | 3250398 | SH | DEFINED | 3 |
| MICROSOFT CORP | COM | 594918104 | 31271 | 1291675 | SH | DEFINED | 2 |
| MICROSOFT CORP | COM | 594918104 | 9727 | 401768 | SH | DEFINED | 5 |
| MICROSOFT CORP | COM | 594918104 | 48 | 2000 | SH | DEFINED | 7 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 3864 | 160250 | SH | DEFINED | 3 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 12 | 500 | SH | DEFINED | 2 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 5 | 212 | SH | Defined | 12 |
| MICROTUNE INC DEL | COM | 59514P109 | 58 | 27650 | SH | Defined | 12 |
| MID ATLANTIC MED SVCS INC | COM | 59523C107 | 2391 | 58960 | SH | Defined | 12 |
| MID ATLANTIC MED SVCS INC | COM | 59523C107 | 31863 | 785780 | SH | DEFINED | 3 |
| MID PENN BANCORP INC | COM | 59540G107 | 266 | 12528 | SH | Defined | 12 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 631 | 26634 | SH | Defined | 12 |
| MID-ATLANTIC RLTY TR | SH BEN INT | 595232109 | 1062 | 58271 | SH | Defined | 12 |
| MID-ATLANTIC RLTY TR | SH BEN INT | 595232109 | 1695 | 92970 | SH | DEFINED | 3 |
| MID-ATLANTIC RLTY TR | SH BEN INT | 595232109 | 330 | 18125 | SH | DEFINED | 11 |
| MID-STATE BANCSHARES | COM | 595440108 | 418 | 25000 | SH | DEFINED | 7 |
| MIDAS GROUP INC | COM | 595626102 | 1477 | 202300 | SH | DEFINED | 6 |
| MIDAS GROUP INC | COM | 595626102 | 2 | 300 | SH | Defined | 12 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 33 | 300 | SH | DEFINED | 14 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 88 | 1175 | SH | DEFINED | 2 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 1255 | 16777 | SH | Defined | 12 |
| MIDDLEBURG FINANCIAL CORP | COM | 596094102 | 473 | 10490 | SH | Defined | 12 |
| MIDDLESEX WATER CO | COM | 596680108 | 323 | 14627 | SH | Defined | 12 |
| MIDLAND CO | COM | 597486109 | 1562 | 87246 | SH | DEFINED | 6 |
| MIDSOUTH BANCORP INC | COM | 598039105 | 24 | 1378 | SH | Defined | 12 |
| MIDWAY GAMES INC | COM | 598148104 | 2 | 500 | SH | Defined | 12 |
| MIDWAY GAMES INC | COM | 598148104 | 3 | 770 | SH | DEFINED | 11 |
| MILACRON INC | COM | 598709103 | 1 | 300 | SH | Defined | 12 |
| MILACRON INC | COM | 598709103 | 93 | 22401 | SH | DEFINED | 2 |
| MILLEA HOLDINGS INC | ADR | 60032R106 | 4560 | 148298 | SH | DEFINED | 6 |
| MILLENNIUM BANKSHARES CORP | COM | 60037B106 | 63 | 9000 | SH | Defined | 12 |
| MILLENNIUM CELL INC | COM | 60038B105 | 294 | 163404 | SH | Defined | 12 |
| MILLENNIUM CHEMICALS INC | COM | 599903101 | 8 | 700 | SH | Defined | 12 |
| MILLENNIUM CHEMICALS INC | COM | 599903101 | 0 | 14 | SH | DEFINED | 7 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 331 | 42141 | SH | Defined | 12 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 32 | 4100 | SH | DEFINED | 2 |
| MILLER HERMAN INC | COM | 600544100 | 6981 | 433580 | SH | DEFINED | 6 |
| MILLER HERMAN INC | COM | 600544100 | 71 | 4400 | SH | DEFINED | 2 |
| MILLER HERMAN INC | COM | 600544100 | 19 | 1150 | SH | Defined | 12 |
| MILLER HERMAN INC | COM | 600544100 | 4 | 275 | SH | DEFINED | 11 |
| MILLIPORE CORP | COM | 601073109 | 52 | 1600 | SH | Defined | 12 |
| MILLS CORP | COM | 601148109 | 1801 | 57718 | SH | Defined | 12 |

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| MILLS CORP | COM | 601148109 | 2789 | 89400 | SH | DEFINED | 3 |
| MIM CORP | COM | 553044108 | 7 | 1000 | SH | Defined | 12 |
| MIM CORP | COM | 553044108 | 185 | 24990 | SH | DEFINED | 6 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 1431 | 40200 | SH | DEFINED | 6 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 64 | 1805 | SH | Defined | 12 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 4375 | 114800 | SH | DEFINED | 3 |
| MIPS TECHNOLOGIES INC | CL B | 604567206 | 0 | 48 | SH | Defined | 12 |
| MIRANT CORP | COM | 604675108 | 1 | 315 | SH | DEFINED | 11 |
| MIRANT CORP | COM | 604675108 | 3 | 1192 | SH | DEFINED | 14 |
| MIRANT CORP | COM | 604675108 | 1054 | 658800 | SH | DEFINED | 6 |
| MIRANT CORP | COM | 604675108 | 114 | 71000 | SH | Defined | 12 |
| MIRANT TR I | PFD CV SER A | 60467Q102 | 58 | 4125 | SH | Defined | 12 |
| MIRANT TR I | PFD CV SER A | 60467Q102 | 42 | 3000 | SH | DEFINED | 11 |
| MISONIX INC | COM | 604871103 | 8 | 3000 | SH | Defined | 12 |
| MISSION WEST PPTYS INC | COM | 605203108 | 26 | 2750 | SH | Defined | 12 |
| MISSISSIPPI CHEM CORP | COM NEW | 605288208 | 1 | 6000 | SH | Defined | 12 |
| MITSUBISHI TOKYO FINL GROUP | SPONSORED ADR | 606816106 | 592 | 159030 | SH | DEFINED | 6 |
| MITY ENTERPRISES INC | COM | 606850105 | 106 | 9600 | SH | DEFINED | 6 |
| MKS INSTRUMENT INC | COM | 55306N104 | 19 | 1500 | SH | Defined | 12 |
| MOBILE MINI INC | COM | 60740F105 | 2679 | 167661 | SH | DEFINED | 6 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 2863 | 69603 | SH | DEFINED | 3 |
| MOBIUS MGMT SYSTEMS INC | COM | 606925105 | 1 | 200 | SH | Defined | 12 |
| MODTECH HLDGS INC | COM | 60783C100 | 58 | 8304 | SH | DEFINED | 6 |
| MOHAWK INDS INC | COM | 608190104 | 1679 | 35020 | SH | Defined | 12 |
| MOLECULAR DEVICES CORP | COM | 60851C107 | 71 | 5900 | SH | DEFINED | 3 |
| MOLECULAR DEVICES CORP | COM | 60851C107 | 6 | 500 | SH | Defined | 12 |
| MOLEX INC | COM | 608554101 | 27 | 1258 | SH | DEFINED | 11 |
| MOLEX INC | CL A | 608554200 | 111 | 6013 | SH | Defined | 12 |
| MOLEX INC | CL A | 608554200 | 24 | 1308 | SH | DEFINED | 11 |
| MOLEX INC | CL A | 608554200 | 272 | 14790 | SH | DEFINED | 2 |
| MOLEX INC | COM | 608554101 | 29 | 1340 | SH | Defined | 12 |
| MOLEX INC | COM | 608554101 | 273 | 12701 | SH | DEFINED | 2 |
| MOLEX INC | CL A | 608554200 | 28 | 1500 | SH | DEFINED | 7 |
| MONACO COACH CORP | COM | 60886R103 | 4 | 400 | SH | Defined | 12 |
| MONARCH SERVICES INC | COM | 609176102 | 0 | 258 | SH | Defined | 12 |
| MONDAVI ROBERT CORP | CL A | 609200100 | 40 | 2000 | SH | Defined | 12 |
| MONMOUTH REAL ESTATE INVT CO | CL A | 609720107 | 7 | 1000 | SH | Defined | 12 |
| MONOLITHIC SYS TECHNOLOGY IN | COM | 609842109 | 204 | 29000 | SH | DEFINED | 3 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 642 | 30550 | SH | DEFINED | 6 |
| MONSANTO CO NEW | COM | 61166W101 | 1892 | 115373 | SH | DEFINED | 6 |
| MONSANTO CO NEW | COM | 61166W101 | 36 | 2185 | SH | DEFINED | 2 |
| MONSANTO CO NEW | COM | 61166W101 | 261 | 15900 | SH | DEFINED | 3 |
| MONSANTO CO NEW | COM | 61166W101 | 3 | 206 | SH | DEFINED | 11 |
| MONSANTO CO NEW | COM | 61166W101 | 187 | 11406 | SH | Defined | 12 |
| MONTANA MLS BREAD INC | COM | 612071100 | 1 | 160 | SH | Defined | 12 |
| MONTGOMERY STR INCOME SECS I | COM | 614115103 | 126 | 6430 | SH | Defined | 12 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 2457 | 87120 | SH | DEFINED | 3 |
| MONY GROUP INC | COM | 615337102 | 6 | 299 | SH | Defined | 12 |
| MONY GROUP INC | COM | 615337102 | 2 | 100 | SH | DEFINED | 6 |
| MOODYS CORP | COM | 615369105 | 544 | 11777 | SH | DEFINED | 2 |
| MOODYS CORP | COM | 615369105 | 115 | 2493 | SH | Defined | 12 |
| MOOG INC | CL A | 615394202 | 55 | 1800 | SH | Defined | 12 |
| MOOG INC | CL A | 615394202 | 4074 | 133150 | SH | DEFINED | 6 |
| MOOG INC | CL A | 615394202 | 3372 | 110190 | SH | DEFINED | 3 |
| MORGAN STANLEY | QULTY MUN SECS | 61745P585 | 21 | 1500 | SH | Defined | 12 |
| MORGAN STANLEY | MUN PREM INCOM | 61745P429 | 41 | 4600 | SH | Defined | 12 |
| MORGAN STANLEY | MUN INCOME III | 61745P437 | 60 | 6906 | SH | Defined | 12 |
| MORGAN STANLEY | COM NEW | 617446448 | 103 | 1824 | SH | DEFINED | 14 |
| MORGAN STANLEY | MUN INC OPP II | 61745P445 | 24 | 3131 | SH | Defined | 12 |
| MORGAN STANLEY | MUN INCM OPPTN | 61745P452 | 101 | 13500 | SH | Defined | 12 |
| MORGAN STANLEY | QLT MUN INV TR | 61745P668 | 177 | 12470 | SH | Defined | 12 |
| MORGAN STANLEY | QUALT MUN INCM | 61745P734 | 56 | 4015 | SH | Defined | 12 |

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| MORGAN STANLEY | INSD MUN INCM | 61745P791 | 116 | 7900 | SH | Defined | 12 |
| MORGAN STANLEY | INSD MUN SECS | 61745P833 | 0 | 4 | SH | Defined | 12 |
| MORGAN STANLEY | INCOME SEC INC | 61745P874 | 5 | 295 | SH | Defined | 12 |
| MORGAN STANLEY | GOVT INCOME TR | 61745P106 | 18 | 2000 | SH | Defined | 12 |
| MORGAN STANLEY | INSD MUN TR | 61745P866 | 57 | 3833 | SH | Defined | 12 |
| MORGAN STANLEY | COM NEW | 617446448 | 3 | 85 | SH | DEFINED | 11 |
| MORGAN STANLEY | COM NEW | 617446448 | 16375 | 426997 | SH | DEFINED | 6 |
| MORGAN STANLEY | COM NEW | 617446448 | 381 | 9946 | SH | DEFINED | 2 |
| MORGAN STANLEY | COM NEW | 617446448 | 4968 | 129545 | SH | DEFINED | 3 |
| MORGAN STANLEY | COM NEW | 617446448 | 56 | 1470 | SH | DEFINED | 4 |
| MORGAN STANLEY | COM NEW | 617446448 | 2094 | 54604 | SH | Defined | 12 |
| MORGAN STANLEY | COM NEW | 617446448 | 746 | 19450 | SH | DEFINED | 5 |
| MORGAN STANLEY ASIA PAC FD I | COM | 61744U106 | 12 | 1683 | SH | Defined | 12 |
| MORGAN STANLEY EMER MKTS DEB | COM | 61744H105 | 96 | 11750 | SH | Defined | 12 |
| MORGAN STANLEY EMER MKTS FD | COM | 61744G107 | 332 | 42100 | SH | Defined | 12 |
| MORGAN STANLEY EMER MKTS FD | COM | 61744G107 | 2566 | 325240 | SH | DEFINED | 5 |
| MORGAN STANLEY HIGH YIELD FD | COM | 61744M104 | 10 | 1642 | SH | Defined | 12 |
| MOSSIMO INC | COM | 619696107 | 1 | 150 | SH | Defined | 12 |
| MOTHERS WK INC | COM | 619903107 | 97 | 4390 | SH | DEFINED | 3 |
| MOTHERS WK INC | COM | 619903107 | 122 | 5500 | SH | Defined | 12 |
| MOTOROLA INC | COM | 620076109 | 66 | 8015 | SH | DEFINED | 11 |
| MOTOROLA INC | COM | 620076109 | 5163 | 625000 | SH | DEFINED | 8 |
| MOTOROLA INC | COM | 620076109 | 22 | 1800 | SH | DEFINED | 14 |
| MOTOROLA INC | COM | 620076109 | 59 | 7100 | SH | DEFINED | |
| MOTOROLA INC | COM | 620076109 | 306 | 37073 | SH | DEFINED | 2 |
| MOTOROLA INC | COM | 620076109 | 19610 | 2374100 | SH | Defined | 10 |
| MOTOROLA INC | COM | 620076109 | 2241 | 271298 | SH | Defined | 12 |
| MOTOROLA INC | COM | 620076109 | 781 | 91583 | SH | DEFINED | 9 |
| MOVADO GROUP INC | COM | 624580106 | 2162 | 113800 | SH | DEFINED | 6 |
| MOVIE GALLERY INC | COM | 624581104 | 11464 | 658080 | SH | DEFINED | 3 |
| MPS GROUP INC | COM | 553409103 | 9 | 1725 | SH | Defined | 12 |
| MRO SOFTWARE INC | COM | 55347W105 | 63 | 9200 | SH | DEFINED | 3 |
| MRV COMMUNICATIONS INC | COM | 553477100 | 0 | 350 | SH | Defined | 12 |
| MSC INDL DIRECT INC | CL A | 553530106 | 5917 | 370050 | SH | DEFINED | 3 |
| MSC SOFTWARE CORP | COM | 553531104 | 23 | 3000 | SH | Defined | 12 |
| MTC TECHNOLOGIES INC | COM | 55377A106 | 579 | 30000 | SH | DEFINED | |
| MTC TECHNOLOGIES INC | COM | 55377A106 | 1013 | 52450 | SH | Defined | 12 |
| MUELLER INDS INC | COM | 624756102 | 4814 | 192800 | SH | DEFINED | 6 |
| MUELLER INDS INC | COM | 624756102 | 18 | 725 | SH | Defined | 12 |
| MULTI COLOR CORP | COM | 625383104 | 36 | 2250 | SH | Defined | 12 |
| MULTIMEDIA GAMES INC | COM | 625453105 | 576 | 29950 | SH | DEFINED | 3 |
| MUNIASSETS FD INC | COM | 62618Q106 | 14 | 1159 | SH | Defined | 12 |
| MUNICIPAL ADVANTAGE FD INC | COM | 626189104 | 62 | 4500 | SH | Defined | 12 |
| MUNICIPAL HIGH INCOME FD INC | COM | 626214100 | 97 | 13100 | SH | Defined | 12 |
| MUNICIPAL MTG & EQUITY L L C | GROWTH SHS | 62624B101 | 2737 | 115102 | SH | Defined | 12 |
| MUNICIPAL PARTNERS FD II INC | COM | 62622E107 | 24 | 1800 | SH | Defined | 12 |
| MUNIENHANCED FD INC | COM | 626243109 | 520 | 47400 | SH | Defined | 12 |
| MUNI HOLDINGS INSD FD II INC | COM | 62625A102 | 61 | 4680 | SH | Defined | 12 |
| MUNI HOLDINGS INSD FD INC | COM | 625930102 | 26 | 2000 | SH | Defined | 12 |
| MUNI HOLDINGS N J INSD FD INC | COM | 625936109 | 29 | 2000 | SH | Defined | 12 |
| MUNIVEST FD INC | COM | 626295109 | 67 | 7468 | SH | Defined | 12 |
| MUNIYIELD CALIF FD INC | COM | 626296107 | 59 | 4100 | SH | Defined | 12 |
| MUNIYIELD CALIF INS FD | COM | 62629L104 | 7 | 483 | SH | Defined | 12 |
| MUNIYIELD FD INC | COM | 626299101 | 38 | 3000 | SH | Defined | 12 |
| MUNIYIELD INSD FD INC | COM | 62630E107 | 13 | 915 | SH | Defined | 12 |
| MUNIYIELD QUALITY FD II | COM | 62630T104 | 22 | 1844 | SH | Defined | 12 |
| MUNIYIELD QUALITY FD INC | COM | 626302103 | 15 | 1034 | SH | Defined | 12 |
| MURPHY OIL CORP | COM | 626717102 | 514 | 11628 | SH | Defined | 12 |
| MURPHY OIL CORP | COM | 626717102 | 88 | 2000 | SH | DEFINED | 11 |
| MURPHY OIL CORP | COM | 626717102 | 9404 | 212910 | SH | DEFINED | 6 |
| MUTUALFIRST FINL INC | COM | 62845B104 | 10 | 465 | SH | DEFINED | 2 |
| MVC CAP | COM | 553829102 | 2 | 250 | SH | Defined | 12 |

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| MYERS INDS INC | COM | 628464109 | 1 | 143 | SH | DEFINED | 2 |
| MYERS INDS INC | COM | 628464109 | 3663 | 383543 | SH | Defined | 12 |
| MYKROLIS CORP | COM | 62852P103 | 480 | 57460 | SH | DEFINED | 3 |
| MYKROLIS CORP | COM | 62852P103 | 9 | 1082 | SH | Defined | 12 |
| MYLAN LABS INC | COM | 628530107 | 266 | 6300 | SH | DEFINED | 14 |
| MYLAN LABS INC | COM | 628530107 | 27356 | 951512 | SH | DEFINED | 3 |
| MYLAN LABS INC | COM | 628530107 | 1295 | 45055 | SH | Defined | 12 |
| MYRIAD GENETICS INC | COM | 62855J104 | 12 | 1200 | SH | DEFINED | 2 |
| MYRIAD GENETICS INC | COM | 62855J104 | 3 | 305 | SH | Defined | 12 |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 128 | 21400 | SH | Defined | 12 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 105 | 2626 | SH | Defined | 12 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 60 | 1500 | SH | DEFINED | 11 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 911 | 22850 | SH | DEFINED | 5 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 3700 | 92805 | SH | DEFINED | 2 |
| NACCO INDS INC | CL A | 629579103 | 23 | 500 | SH | DEFINED | 2 |
| NACCO INDS INC | CL A | 629579103 | 16993 | 369421 | SH | DEFINED | 6 |
| NACCO INDS INC | CL A | 629579103 | 3284 | 71393 | SH | DEFINED | 6 |
| NAM TAI ELECTRS INC | COM PAR \$0.02 | 629865205 | 81 | 3200 | SH | DEFINED | 3 |
| NANOGEN INC | COM | 630075109 | 2 | 1550 | SH | Defined | 12 |
| NAPRO BIOTHERAPUTICS INC | COM | 630795102 | 1 | 1000 | SH | Defined | 12 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 8 | 325 | SH | DEFINED | 4 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 79 | 3116 | SH | DEFINED | 11 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 2932 | 116138 | SH | Defined | 12 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 131 | 5200 | SH | DEFINED | 2 |
| NATIONAL AUSTRALIA BK LTD | SPONSORED ADR | 632525408 | 369 | 3850 | SH | DEFINED | 2 |
| NATIONAL BANKSHARES INC VA | COM | 634865109 | 16 | 400 | SH | Defined | 12 |
| NATIONAL CITY CORP | COM | 635405103 | 22 | 800 | SH | DEFINED | 11 |
| NATIONAL CITY CORP | COM | 635405103 | 8 | 300 | SH | DEFINED | 6 |
| NATIONAL CITY CORP | COM | 635405103 | 4241 | 152283 | SH | DEFINED | 2 |
| NATIONAL CITY CORP | COM | 635405103 | 2328 | 83574 | SH | Defined | 12 |
| NATIONAL CITY CORP | COM | 635405103 | 949 | 34073 | SH | DEFINED | 5 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 56 | 2349 | SH | DEFINED | 11 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 1356 | 57227 | SH | Defined | 12 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 904 | 38155 | SH | DEFINED | 2 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 4302 | 181525 | SH | DEFINED | 7 |
| NATIONAL DENTEX CORP | COM | 63563H109 | 580 | 31700 | SH | DEFINED | 6 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 5040 | 230470 | SH | DEFINED | 6 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 91 | 4175 | SH | Defined | 12 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 1640 | 74970 | SH | DEFINED | 3 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 109 | 7100 | SH | Defined | 12 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 15 | 1000 | SH | DEFINED | 11 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 89 | 5800 | SH | DEFINED | 3 |
| NATIONAL HEALTH REALTY INC | COM | 635905102 | 18 | 1335 | SH | Defined | 12 |
| NATIONAL INSTRS CORP | COM | 636518102 | 11 | 300 | SH | Defined | 12 |
| NATIONAL PENN BANCSHARES INC | COM | 637138108 | 18 | 648 | SH | Defined | 12 |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 92 | 3500 | SH | Defined | 12 |
| NATIONAL RESEARCH CORP | COM | 637372103 | 6 | 500 | SH | Defined | 12 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 77 | 4538 | SH | Defined | 12 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 3 | 150 | SH | DEFINED | 6 |
| NATIONAL SVC INDS INC | COM NEW | 637657206 | 3177 | 615757 | SH | DEFINED | 6 |
| NATIONAL SVC INDS INC | COM NEW | 637657206 | 5 | 924 | SH | Defined | 12 |
| NATIONAL WESTN LIFE INS CO | CL A | 638522102 | 3875 | 41400 | SH | DEFINED | 6 |
| NATIONAL WESTN LIFE INS CO | CL A | 638522102 | 9 | 100 | SH | Defined | 12 |
| NATIONAL-OILWELL INC | COM | 637071101 | 4 | 170 | SH | DEFINED | 6 |
| NATIONAL-OILWELL INC | COM | 637071101 | -67 | -3000 | SH | DEFINED | |
| NATIONAL-OILWELL INC | COM | 637071101 | 22414 | 1001080 | SH | DEFINED | 3 |
| NATIONAL-OILWELL INC | COM | 637071101 | 0 | 12 | SH | Defined | 12 |
| NATIONS BALANCED TARGET MAT | COM | 63857K107 | 17 | 1700 | SH | Defined | 12 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 67 | 2765 | SH | DEFINED | 2 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 10113 | 414990 | SH | DEFINED | 6 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 27 | 1090 | SH | Defined | 12 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 2123 | 87112 | SH | DEFINED | 6 |

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| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 154 | 11200 | SH | DEFINED | 9 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 5 | 400 | SH | DEFINED | 11 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 2345 | 182485 | SH | Defined | 12 |
| NATURAL RESOURCE PARTNERS L | COM UNIT L P | 63900P103 | 695 | 30390 | SH | Defined | 12 |
| NATURES SUNSHINE PRODUCTS IN | COM | 639027101 | 33 | 3800 | SH | DEFINED | 6 |
| NATUZZI S P A | ADR | 63905A101 | 7472 | 925929 | SH | DEFINED | 6 |
| NAUTICA ENTERPRISES INC | COM | 639089101 | 142 | 14625 | SH | Defined | 12 |
| NAUTICA ENTERPRISES INC | COM | 639089101 | 3473 | 358020 | SH | DEFINED | 3 |
| NAUTILUS GROUP INC | COM | 63910B102 | 7512 | 526800 | SH | DEFINED | 6 |
| NAUTILUS GROUP INC | COM | 63910B102 | 680 | 47687 | SH | DEFINED | 3 |
| NAUTILUS GROUP INC | COM | 63910B102 | 250 | 17539 | SH | Defined | 12 |
| NAVARRE CORP | COM | 639208107 | 1 | 660 | SH | Defined | 12 |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 30 | 5750 | SH | Defined | 12 |
| NAVIGANT INTL INC | COM | 63935R108 | 1762 | 166970 | SH | DEFINED | 6 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 2 | 80 | SH | Defined | 12 |
| NCI BUILDING SYS INC | COM | 628852105 | 17399 | 1121794 | SH | DEFINED | 6 |
| NCO GROUP INC | COM | 628858102 | 2 | 150 | SH | Defined | 12 |
| NCO GROUP INC | COM | 628858102 | 5907 | 407400 | SH | DEFINED | 6 |
| NCO PORTFOLIO MANAGEMENT INC | COM | 62885J108 | 802 | 136106 | SH | DEFINED | 6 |
| NCR CORP NEW | COM | 62886E108 | 4 | 200 | SH | DEFINED | 6 |
| NCR CORP NEW | COM | 62886E108 | 766 | 41780 | SH | Defined | 12 |
| NCR CORP NEW | COM | 62886E108 | 41 | 2227 | SH | DEFINED | 2 |
| NCR CORP NEW | COM | 62886E108 | 26 | 1400 | SH | DEFINED | 14 |
| NCR CORP NEW | COM | 62886E108 | 0 | 18 | SH | DEFINED | 7 |
| NEIMAN MARCUS GROUP INC | CL B | 640204301 | 169 | 6300 | SH | DEFINED | 6 |
| NEIMAN MARCUS GROUP INC | CL B | 640204301 | 11 | 401 | SH | Defined | 12 |
| NEIMAN MARCUS GROUP INC | CL B | 640204301 | 4 | 156 | SH | DEFINED | 2 |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 171 | 5900 | SH | DEFINED | 6 |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 30 | 1023 | SH | Defined | 12 |
| NEOFORMA COM INC | COM NEW | 640475505 | 1 | 50 | SH | Defined | 12 |
| NEON SYS INC | COM | 640509105 | 6 | 3000 | SH | Defined | 12 |
| NEOPHARM INC | COM | 640919106 | 3 | 220 | SH | Defined | 12 |
| NEORX CORP | COM PAR \$0.02 | 640520300 | 28 | 36820 | SH | Defined | 12 |
| NEOWARE SYS INC | COM | 64065P102 | 266 | 21265 | SH | Defined | 12 |
| NETBANK INC | COM | 640933107 | 48 | 5200 | SH | Defined | 12 |
| NETEGRITY INC | COM | 64110P107 | 4 | 1000 | SH | Defined | 12 |
| NETFLIX COM INC | COM | 64110L106 | 6 | 300 | SH | Defined | 12 |
| NETFLIX COM INC | COM | 64110L106 | 478 | 23496 | SH | DEFINED | 5 |
| NETIQ CORP | COM | 64115P102 | 6 | 510 | SH | Defined | 12 |
| NETMANAGE INC | COM NEW | 641144308 | 4 | 2913 | SH | Defined | 12 |
| NETOPIA INC | COM | 64114K104 | 1 | 500 | SH | Defined | 12 |
| NETWORK APPLIANCE INC | COM | 641201104 | 2 | 199 | SH | DEFINED | 4 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 2 | 100 | SH | DEFINED | 14 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 13 | 1200 | SH | DEFINED | 2 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 635 | 56718 | SH | DEFINED | 1 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 359 | 32064 | SH | Defined | 12 |
| NETWORKS ASSOCS INC | COM | 640938106 | 27 | 1950 | SH | Defined | 12 |
| NEUBERGER BERMAN INC | COM | 641234109 | 492 | 17425 | SH | Defined | 12 |
| NEUBERGER BERMAN INC | COM | 641234109 | 42 | 1500 | SH | DEFINED | 11 |
| NEUBERGER BERMAN INTER MUNI | COM | 64124P101 | 76 | 5402 | SH | Defined | 12 |
| NEUBERGER BERMAN REAL INCM F | COM | 64126D106 | 9 | 553 | SH | Defined | 12 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 71 | 1700 | SH | Defined | 12 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 374 | 8980 | SH | DEFINED | 3 |
| NEUROGEN CORP | COM | 64124E106 | 1 | 300 | SH | Defined | 12 |
| NEW AMER HIGH INCOME FD INC | COM | 641876107 | 16 | 7000 | SH | Defined | 12 |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 7702 | 247000 | SH | DEFINED | 6 |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 22 | 700 | SH | Defined | 12 |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 6719 | 215490 | SH | DEFINED | 3 |
| NEW CENTY EQUITY HLDGS CORP | COM | 64353J107 | 2 | 5200 | SH | Defined | 12 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 827 | 32300 | SH | DEFINED | 3 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 5 | 200 | SH | Defined | 12 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 51 | 2000 | SH | DEFINED | 2 |

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| NEW ENGLAND BUSINESS SVC INC | COM | | 643872104 | 5143 | 200900 | SH | DEFINED | 6 |
| NEW ENGLAND BUSINESS SVC INC | COM | | 643872104 | 5120 | 200017 | SH | DEFINED | 5 |
| NEW JERSEY RES | COM | | 646025106 | 1120 | 34300 | SH | DEFINED | 3 |
| NEW JERSEY RES | COM | | 646025106 | 15 | 460 | SH | Defined | 12 |
| NEW JERSEY RES | COM | | 646025106 | 25 | 771 | SH | DEFINED | 4 |
| NEW PLAN EXCEL RLTY TR INC | COM | | 648053106 | 141 | 7200 | SH | DEFINED | 3 |
| NEW PLAN EXCEL RLTY TR INC | COM | | 648053106 | 8 | 400 | SH | DEFINED | 7 |
| NEW PLAN EXCEL RLTY TR INC | COM | | 648053106 | 498 | 25442 | SH | Defined | 12 |
| NEW YORK CMNTY BANCORP INC | COM | | 649445103 | 173 | 5810 | SH | DEFINED | 3 |
| NEW YORK CMNTY BANCORP INC | COM | | 649445103 | 30 | 1000 | SH | DEFINED | 4 |
| NEW YORK TIMES CO | CL A | | 650111107 | 109 | 2520 | SH | DEFINED | 11 |
| NEW YORK TIMES CO | CL A | | 650111107 | 58 | 1350 | SH | DEFINED | 2 |
| NEW YORK TIMES CO | CL A | | 650111107 | 22 | 500 | SH | DEFINED | 14 |
| NEW YORK TIMES CO | CL A | | 650111107 | 1864 | 43204 | SH | Defined | 12 |
| NEW YORK TIMES CO | CL A | | 650111107 | 13039 | 302167 | SH | DEFINED | 5 |
| NEWELL RUBBERMAID INC | COM | | 651229106 | 364 | 12835 | SH | DEFINED | 2 |
| NEWELL RUBBERMAID INC | COM | | 651229106 | 1294 | 45628 | SH | Defined | 12 |
| NEWELL RUBBERMAID INC | COM | | 651229106 | 15 | 525 | SH | DEFINED | 11 |
| NEWELL RUBBERMAID INC | COM | | 651229106 | 129 | 4250 | SH | DEFINED | 9 |
| NEWFIELD EXPL CO | COM | | 651290108 | 28304 | 835180 | SH | DEFINED | 3 |
| NEWFIELD EXPL CO | COM | | 651290108 | 27 | 791 | SH | Defined | 12 |
| NEWMIL BANCORP INC | COM | | 651633109 | 23 | 1000 | SH | Defined | 12 |
| NEWMONT MINING CORP | COM | | 651639106 | 1431 | 54717 | SH | Defined | 12 |
| NEWMONT MINING CORP | COM | | 651639106 | 59 | 2250 | SH | DEFINED | 11 |
| NEWMONT MINING CORP | COM | | 651639106 | 94 | 2446 | SH | DEFINED | 14 |
| NEWMONT MINING CORP | COM | | 651639106 | 100 | 3821 | SH | DEFINED | 2 |
| NEWMONT MINING CORP | COM | | 651639106 | 2466 | 94300 | SH | DEFINED | 3 |
| NEWMONT MINING CORP | COM | | 651639106 | 1 | 50 | SH | DEFINED | 7 |
| NEWPARK RES INC | COM PAR \$.01NEW | | 651718504 | 2 | 400 | SH | Defined | 12 |
| NEWPARK RES INC | COM PAR \$.01NEW | | 651718504 | 158 | 34932 | SH | DEFINED | 2 |
| NEWPORT CORP | COM | | 651824104 | 6 | 500 | SH | DEFINED | 11 |
| NEWPORT CORP | COM | | 651824104 | 95 | 8052 | SH | Defined | 12 |
| NEWPORT CORP | COM | | 651824104 | 13 | 1100 | SH | DEFINED | 14 |
| NEWS CORP LTD | ADR NEW | | 652487703 | 9 | 365 | SH | DEFINED | 2 |
| NEXMED INC | COM | | 652903105 | 0 | 246 | SH | Defined | 12 |
| NEXPRISE INC NEW | COM NEW | | 65333Q202 | 0 | 65 | SH | DEFINED | 6 |
| NEXT LEVEL COMM INC | COM | | 65333U104 | 0 | 140 | SH | Defined | 12 |
| NEXTEL COMMUNICATIONS INC | CL A | | 65332V103 | 84 | 6300 | SH | DEFINED | 6 |
| NEXTEL COMMUNICATIONS INC | NOTE 5.250% 1/1 | | 65332VAY9 | 6088 | 7000000 | PRN | DEFINED | 15 |
| NEXTEL COMMUNICATIONS INC | CL A | | 65332V103 | 36 | 2700 | SH | DEFINED | 2 |
| NEXTEL COMMUNICATIONS INC | CL A | | 65332v103 | 44 | 3300 | SH | DEFINED | 4 |
| NEXTEL COMMUNICATIONS INC | CL A | | 65332V103 | 1654 | 122055 | SH | DEFINED | |
| NEXTEL COMMUNICATIONS INC | CL A | | 65332V103 | 9185 | 685963 | SH | Defined | 12 |
| NEXTEL COMMUNICATIONS INC | CL A | | 65332v103 | 247 | 40700 | SH | DEFINED | 9 |
| NEXTEL COMMUNICATIONS INC | CL A | | 65332V103 | 486 | 24700 | SH | DEFINED | 14 |
| NEXTEL COMMUNICATIONS INC | CL A | | 65332V103 | 431 | 32185 | SH | DEFINED | 11 |
| NEXTEL COMMUNICATIONS INC | CL A | | 65332V103 | 358494 | 26773290 | SH | DEFINED | 8 |
| NEXTEL COMMUNICATIONS INC | CL A | | 65332V103 | 823919 | 61532403 | SH | Defined | 10 |
| NEXTEL PARTNERS INC | CL A | | 65333F107 | 1859 | 368850 | SH | Defined | 12 |
| NIC INC | COM | | 62914B100 | 37 | 21200 | SH | Defined | 12 |
| NICOR INC | COM | | 654086107 | 10338 | 378400 | SH | DEFINED | 6 |
| NICOR INC | COM | | 654086107 | 336 | 12306 | SH | Defined | 12 |
| NIKE INC | CL B | | 654106103 | 749 | 14574 | SH | Defined | 12 |
| NIKE INC | CL B | | 654106103 | 5 | 100 | SH | DEFINED | 7 |
| NIKE INC | CL B | | 654106103 | 4911 | 65000 | SH | DEFINED | 14 |
| NIKE INC | CL B | | 654106103 | 3 | 50 | SH | DEFINED | 6 |
| NIKE INC | CL B | | 654106103 | 273 | 5300 | SH | DEFINED | 2 |
| NISOURCE INC | COM | | 65473P105 | 1832 | 100647 | SH | Defined | 12 |
| NISOURCE INC | COM | | 65473P105 | 7280 | 400000 | SH | DEFINED | |
| NISOURCE INC | COM | | 65473P105 | 8 | 430 | SH | DEFINED | 6 |
| NISOURCE INC | COM | | 65473P105 | 14 | 750 | SH | DEFINED | 2 |
| NL INDS INC | COM NEW | | 629156407 | 5 | 329 | SH | Defined | 12 |

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| NN INC | COM | 629337106 | 658 | 75116 | SH | Defined | 12 |
| NN INC | COM | 629337106 | 17 | 2000 | SH | DEFINED | 11 |
| NOBLE CORPORATION | SHS | G65422100 | 421 | 13388 | SH | Defined | 12 |
| NOBLE ENERGY INC | COM | 655044105 | 421 | 12280 | SH | Defined | 12 |
| NOBLE INTL LTD | COM | 655053106 | 522 | 92200 | SH | DEFINED | 6 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 35 | 2485.43 | SH | DEFINED | 4 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 2567 | 183219 | SH | DEFINED | 6 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 192 | 13700 | SH | DEFINED | 1 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 934 | 66665 | SH | DEFINED | 2 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 796 | 56821 | SH | DEFINED | 11 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 1149 | 82000 | SH | DEFINED | 3 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 773 | 55205 | SH | DEFINED | 5 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 10087 | 720000 | SH | Defined | 10 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 581 | 28110 | SH | DEFINED | 9 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 121 | 5900 | SH | DEFINED | 14 |
| NOLAND CO | COM | 655286102 | 36 | 905 | SH | Defined | 12 |
| NOMURA HLDGS INC | SPONSORED ADR | 65535H208 | 2332 | 225710 | SH | DEFINED | 6 |
| NORDIC AMERICAN TANKER SHIPP | COM | G65773106 | 6 | 400 | SH | Defined | 12 |
| NORDSTROM INC | COM | 655664100 | 16 | 1000 | SH | DEFINED | 2 |
| NORDSTROM INC | COM | 655664100 | 166 | 10240 | SH | Defined | 12 |
| NORDSTROM INC | COM | 655664100 | 5 | 280 | SH | DEFINED | 6 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 2400 | 129309 | SH | Defined | 12 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 2710 | 146022 | SH | DEFINED | 2 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 18 | 990 | SH | DEFINED | 6 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 25 | 1350 | SH | DEFINED | 4 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 1477 | 79565 | SH | DEFINED | 5 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 67 | 3588 | SH | DEFINED | 11 |
| NORSK HYDRO A S | SPONSORED ADR | 656531605 | 184 | 4850 | SH | DEFINED | 2 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 598 | 287575 | SH | DEFINED | 5 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 33 | 15700 | SH | DEFINED | 2 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 805 | 387104 | SH | Defined | 12 |
| NORTH CENT BANCSHARES INC | COM | 658418108 | 401 | 11800 | SH | DEFINED | 6 |
| NORTH EUROPEAN OIL RTY TR | SH BEN INT | 659310106 | 27 | 1300 | SH | Defined | 12 |
| NORTH EUROPEAN OIL RTY TR | SH BEN INT | 659310106 | 6 | 315 | SH | DEFINED | 2 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 99 | 3350 | SH | DEFINED | 2 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 8817 | 299381 | SH | DEFINED | 7 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 218 | 7400 | SH | DEFINED | 5 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 59 | 2000 | SH | DEFINED | 11 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 2792 | 94800 | SH | DEFINED | 3 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 5231 | 177625 | SH | Defined | 12 |
| NORTH PITTSBURGH SYS INC | COM | 661562108 | 950 | 70348 | SH | Defined | 12 |
| NORTH VALLEY BANCORP | COM | 66304M105 | 777 | 37906 | SH | DEFINED | 6 |
| NORTHEAST UTILS | COM | 664397106 | 14 | 1021 | SH | Defined | 12 |
| NORTHEAST UTILS | COM | 664397106 | 4 | 280 | SH | DEFINED | 6 |
| NORTHERN BORDER PARTNERS L P | UNIT LTD PARTN | 664785102 | 428 | 11206 | SH | Defined | 12 |
| NORTHERN TR CORP | COM | 665859104 | 73 | 2400 | SH | DEFINED | 7 |
| NORTHERN TR CORP | COM | 665859104 | 936 | 30748 | SH | DEFINED | 2 |
| NORTHERN TR CORP | COM | 665859104 | 1765 | 57956 | SH | Defined | 12 |
| NORTHERN TR CORP | COM | 665859104 | 13 | 425 | SH | DEFINED | 11 |
| NORTHFIELD LABS INC | COM | 666135108 | 9 | 1000 | SH | Defined | 12 |
| NORTHRIM BANCORP INC | COM | 666762109 | 870 | 59788 | SH | DEFINED | 6 |
| NORTHRIM BANCORP INC | COM | 666762109 | 1219 | 83802 | SH | DEFINED | 7 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 834 | 9930 | SH | DEFINED | 9 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1514 | 17642 | SH | Defined | 12 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 60 | 704 | SH | DEFINED | 2 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 25947 | 302407 | SH | DEFINED | 6 |
| NORTHWEST AIRLS CORP | CL A | 667280101 | 0 | 50 | SH | Defined | 12 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 7377 | 293900 | SH | DEFINED | 6 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 5069 | 201950 | SH | DEFINED | 3 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 15 | 600 | SH | Defined | 12 |
| NORTHWEST PIPE CO | COM | 667746101 | 1028 | 82900 | SH | DEFINED | 6 |
| NORTHWESTERN CORP | COM | 668074107 | 8 | 3839 | SH | Defined | 12 |

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| NOVADIGM INC | COM | 669937104 | 0 | 200 | SH | Defined | 12 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 56 | 1500 | SH | DEFINED | 7 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 3 | 110 | SH | DEFINED | 9 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 12402 | 334650 | SH | DEFINED | 6 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 426 | 11500 | SH | DEFINED | 2 |
| NOVASTAR FINL INC | COM | 669947400 | 5620 | 164560 | SH | DEFINED | 3 |
| NOVASTAR FINL INC | COM | 669947400 | 51 | 1504 | SH | Defined | 12 |
| NOVAVAX INC | COM | 670002104 | 11 | 2675 | SH | Defined | 12 |
| NOVELL INC | COM | 670006105 | 1 | 400 | SH | DEFINED | 11 |
| NOVELL INC | COM | 670006105 | 2 | 760 | SH | DEFINED | 6 |
| NOVELL INC | COM | 670006105 | 2 | 1000 | SH | DEFINED | 2 |
| NOVELL INC | COM | 670006105 | 81 | 37610 | SH | Defined | 12 |
| NOVELLUS SYS INC | COM | 670008101 | 12 | 450 | SH | DEFINED | 2 |
| NOVELLUS SYS INC | COM | 670008101 | 111 | 4060 | SH | Defined | 12 |
| NOVEN PHARMACEUTICALS INC | COM | 670009109 | 475 | 33650 | SH | DEFINED | 3 |
| NOVO-NORDISK A S | ADR | 670100205 | 340 | 10300 | SH | DEFINED | 2 |
| NOVO-NORDISK A S | ADR | 670100205 | 31 | 950 | SH | DEFINED | 6 |
| NOVOSTE CORP | COM | 67010C100 | 16 | 1800 | SH | Defined | 12 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 3 | 200 | SH | Defined | 12 |
| NSTAR | COM | 67019E107 | 16 | 400 | SH | DEFINED | 11 |
| NSTAR | COM | 67019E107 | 4633 | 115755 | SH | DEFINED | 6 |
| NSTOR TECHNOLOGIES INC | COM | 67018N108 | 23 | 72000 | SH | Defined | 12 |
| NTELOS INC | COM | 67019U101 | 0 | 2400 | SH | Defined | 12 |
| NTN COMMUNICATIONS INC | COM NEW | 629410309 | 13 | 7500 | SH | DEFINED | |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 7 | 700 | SH | Defined | 12 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 8332 | 827380 | SH | DEFINED | 3 |
| NUANCE COMMUNICATIONS INC | COM | 669967101 | 8 | 3760 | SH | Defined | 12 |
| NUCOR CORP | COM | 670346105 | 11 | 300 | SH | DEFINED | 11 |
| NUCOR CORP | COM | 670346105 | 31 | 822 | SH | DEFINED | 2 |
| NUCOR CORP | COM | 670346105 | 1213 | 31777 | SH | Defined | 12 |
| NUCOR CORP | COM | 670346105 | 782 | 20480 | SH | DEFINED | 6 |
| NUEVO ENERGY CO | COM | 670509108 | 171 | 12600 | SH | DEFINED | 3 |
| NUEVO ENERGY CO | COM | 670509108 | 7 | 500 | SH | Defined | 12 |
| NUEVO ENERGY CO | COM | 670509108 | 379 | 28000 | SH | DEFINED | 6 |
| NUI CORP | COM | 629431107 | 19 | 1300 | SH | Defined | 12 |
| NUTRACEUTICAL INTL CORP | COM | 67060Y101 | 214 | 27600 | SH | DEFINED | 6 |
| NUVEEN ARIZ PREM INCOME MUN | COM | 67061W104 | 8 | 500 | SH | Defined | 12 |
| NUVEEN CALIF QUALITY INCM MU | COM | 670985100 | 11 | 700 | SH | Defined | 12 |
| NUVEEN CONN PREM INCOME MUN | SH BEN INT | 67060D107 | 17 | 1000 | SH | Defined | 12 |
| NUVEEN CT DIV ADV MUN FD 3 | COM | 67071Y108 | 246 | 16635 | SH | Defined | 12 |
| NUVEEN DIV ADV MUNI FD 3 | COM SH BEN INT | 67070X101 | 2714 | 195280 | SH | Defined | 12 |
| NUVEEN DIV ADVANTAGE MUN FD | COM | 67070F100 | 3190 | 218614 | SH | Defined | 12 |
| NUVEEN DIVID ADVANTAGE MUN F | COM | 67066V101 | 492 | 33169 | SH | Defined | 12 |
| NUVEEN FLA INVT QUALITY MUN | COM | 670970102 | 65 | 4000 | SH | Defined | 12 |
| NUVEEN FLA QUALITY INCOME MU | COM | 670978105 | 54 | 3375 | SH | Defined | 12 |
| NUVEEN GA DIV ADV MUN FD 2 | COM | 67072B107 | 7 | 500 | SH | Defined | 12 |
| NUVEEN GA PREM INCOME MUN FD | SH BEN INT | 67060F102 | 13 | 800 | SH | Defined | 12 |
| NUVEEN INS FL TX FR ADV MUN | COM | 670655109 | 15 | 1000 | SH | Defined | 12 |
| NUVEEN INS MA TX FR ADV MUNF | COM | 67072F108 | 15 | 1000 | SH | Defined | 12 |
| NUVEEN INSD DIVID ADVANTAGE | COM | 67071L106 | 723 | 47935 | SH | Defined | 12 |
| NUVEEN INSD FLA PREM INCOME | COM | 67101V108 | 78 | 4737 | SH | Defined | 12 |
| NUVEEN INSD MUN OPPORTUNITY | COM | 670984103 | 947 | 59688 | SH | Defined | 12 |
| NUVEEN INSD NEW YORK DIVID | COM | 67071N102 | 5 | 367 | SH | Defined | 12 |
| NUVEEN INSD NY PREM INCOME F | COM | 67101R107 | 34 | 2200 | SH | Defined | 12 |
| NUVEEN INSD PREM INCOME MUN | COM | 6706D8104 | 225 | 15599 | SH | Defined | 12 |
| NUVEEN INSD QUALITY MUN FD I | COM | 67062N103 | 359 | 21740 | SH | Defined | 12 |
| NUVEEN MASS DIVID ADVANTAG M | COM SH BEN INT | 67069P101 | 22 | 1345 | SH | Defined | 12 |
| NUVEEN MD DIV ADV MUN FD 3 | COM | 67072A109 | 121 | 8528 | SH | Defined | 12 |
| NUVEEN MD DIV ADV MUNI FD 2 | COM SH BEN INT | 67070V105 | 83 | 5533 | SH | Defined | 12 |
| NUVEEN MD DIVID ADVANTAGE MU | COM SH BEN INT | 67069R107 | 818 | 51306 | SH | Defined | 12 |
| NUVEEN MD PREM INCOME MUN FD | COM | 67061Q107 | 567 | 34569 | SH | Defined | 12 |
| NUVEEN MUN ADVANTAGE FD INC | COM | 67062H106 | 2374 | 158175 | SH | Defined | 12 |

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|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| NUVEEN MUN INCOME FD INC | COM | 67062J102 | 90 | 8337 | SH | Defined | 12 |
| NUVEEN MUN MKT OPPORTUNITY F | COM | 67062W103 | 1986 | 140185 | SH | Defined | 12 |
| NUVEEN MUN VALUE FD INC | COM | 670928100 | 706 | 76770 | SH | Defined | 12 |
| NUVEEN N C DIV ADV FD 2 | COM | 67071D104 | 261 | 16937 | SH | Defined | 12 |
| NUVEEN N C PREM INCOME MUN F | SH BEN INT | 67060P100 | 177 | 10926 | SH | Defined | 12 |
| NUVEEN N Y INVT QUALITY MUN | COM | 67062X101 | 66 | 4230 | SH | Defined | 12 |
| NUVEEN NC DIV ADV MUN FD 3 | COM | 67072D103 | 56 | 3760 | SH | Defined | 12 |
| NUVEEN NC DIVID ADVANTAGE MU | COM SH BEN INT | 67069N106 | 62 | 4000 | SH | Defined | 12 |
| NUVEEN NEW JERSEY DIVID | COM | 67071T109 | 15 | 1000 | SH | Defined | 12 |
| NUVEEN NJ DIV ADVANTAGE MUN | COM | 67069Y102 | 36 | 2500 | SH | Defined | 12 |
| NUVEEN NJ INVT QUALITY MUN F | COM | 670971100 | 124 | 8067 | SH | Defined | 12 |
| NUVEEN NJ PREM INCOME MUN FD | COM | 67101N106 | 20 | 1340 | SH | Defined | 12 |
| NUVEEN NY DIVID ADVNTG MUN F | COM | 67066X107 | 7 | 500 | SH | Defined | 12 |
| NUVEEN NY QUALITY INCM MUN F | COM | 670986108 | 149 | 10139 | SH | Defined | 12 |
| NUVEEN NY SELECT QUALITY MUN | COM | 670976109 | 84 | 5570 | SH | Defined | 12 |
| NUVEEN OH DIV ADV MUNI FD 2 | COM SH BEN INT | 67070R104 | 20 | 1350 | SH | Defined | 12 |
| NUVEEN OH DIV ADVANTAGE MUN | COM | 67070C107 | 144 | 9366 | SH | Defined | 12 |
| NUVEEN OHIO DIVID ADVANTAGE | COM | 67071V104 | 79 | 5215 | SH | Defined | 12 |
| NUVEEN OHIO QUALITY INCOME M | COM | 670980101 | 280 | 16007 | SH | Defined | 12 |
| NUVEEN PA DIV ADVANTAGE MUN | COM | 67070E103 | 75 | 4862 | SH | Defined | 12 |
| NUVEEN PA DIVID ADVANTAGE MU | COM | 67071W102 | 39 | 2599 | SH | Defined | 12 |
| NUVEEN PA INVT QUALITY MUN F | COM | 670972108 | 396 | 26043 | SH | Defined | 12 |
| NUVEEN PA PREM INCOME MUN FD | COM | 67061F101 | 107 | 7199 | SH | Defined | 12 |
| NUVEEN PERFORMANCE PLUS MUN | COM | 67062P108 | 2370 | 162536 | SH | Defined | 12 |
| NUVEEN PREM INCOME MUN FD | COM | 67062T100 | 3662 | 256077 | SH | Defined | 12 |
| NUVEEN PREM INCOME MUN FD 2 | COM | 67063W102 | 872 | 60189 | SH | Defined | 12 |
| NUVEEN PREM INCOME MUN FD 4 | COM | 6706K4105 | 296 | 22871 | SH | Defined | 12 |
| NUVEEN PREMIER INSD MUN INCO | COM | 670987106 | 62 | 3904 | SH | Defined | 12 |
| NUVEEN PREMIER MUN INCOME FD | COM | 670988104 | 244 | 16835 | SH | Defined | 12 |
| NUVEEN QUALITY INCOME MUN FD | COM | 670977107 | 692 | 48178 | SH | Defined | 12 |
| NUVEEN QUALITY PFD INCOME FD | COM | 67072C105 | 2318 | 153937 | SH | Defined | 12 |
| NUVEEN QUALITY PFD INCOME FD | COM | 67071S101 | 970 | 64677 | SH | Defined | 12 |
| NUVEEN REAL ESTATE INCOME FD | COM | 67071B108 | 1052 | 67231 | SH | Defined | 12 |
| NUVEEN SELECT MAT MUN FD | SH BEN INT | 67061T101 | 202 | 20499 | SH | Defined | 12 |
| NUVEEN SELECT QUALITY MUN FD | COM | 670973106 | 2598 | 178423 | SH | Defined | 12 |
| NUVEEN SELECT TAX FREE INCM | SH BEN INT | 67062F100 | 168 | 11905 | SH | Defined | 12 |
| NUVEEN SELECT TAX FREE INCM | SH BEN INT | 67063X100 | 56 | 4300 | SH | Defined | 12 |
| NUVEEN SELECT TAX FREE INCM | SH BEN INT | 67063C106 | 390 | 28915 | SH | Defined | 12 |
| NUVEEN SR INCOME FD | COM | 67067Y104 | 301 | 37850 | SH | Defined | 12 |
| NUVEEN TAX FREE ADV MUN FD | COM | 670657105 | 246 | 16264 | SH | Defined | 12 |
| NUVEEN VA DIV ADV MUNI FD 2 | COM | 67071C106 | 201 | 13206 | SH | Defined | 12 |
| NUVEEN VA DIVID ADVANTAGE MU | COM SH BEN INT | 67069M108 | 722 | 46311 | SH | Defined | 12 |
| NUVEEN VA PREM INCOME MUN FD | COM | 67064R102 | 213 | 12927 | SH | Defined | 12 |
| NVIDIA CORP | COM | 67066G104 | 37 | 2865 | SH | Defined | 12 |
| NVIDIA CORP | COM | 67066G104 | 2836 | 220150 | SH | DEFINED | 6 |
| NVR INC | COM | 62944T105 | 20375 | 61930 | SH | DEFINED | 3 |
| NVR INC | COM | 62944T105 | 37 | 113 | SH | Defined | 12 |
| NYFIX INC | COM | 670712108 | 10 | 2662 | SH | Defined | 12 |
| NYMOX PHARMACEUTICAL CORP | COM | 67076P102 | 8 | 2000 | SH | Defined | 12 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 23 | 850 | SH | Defined | 12 |
| OAK TECHNOLOGY INC | COM | 671802106 | 1 | 175 | SH | Defined | 12 |
| OAKLEY INC | COM | 673662102 | 8 | 1004 | SH | Defined | 12 |
| OAO TECHNOLOGY SOLUTIONS INC | COM | 67082B105 | 0 | 100 | SH | Defined | 12 |
| OAO TECHNOLOGY SOLUTIONS INC | COM | 67082B105 | 15 | 10000 | SH | DEFINED | |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 5 | 180 | SH | DEFINED | 6 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 60 | 2000 | SH | DEFINED | 2 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 25889 | 864130 | SH | DEFINED | 3 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 286 | 9559 | SH | Defined | 12 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 774 | 25850 | SH | DEFINED | 5 |
| OCEAN ENERGY INC DEL | COM | 67481E106 | 20 | 1000 | SH | DEFINED | 11 |
| OCEAN ENERGY INC DEL | COM | 67481E106 | 193 | 9641 | SH | Defined | 12 |
| OCEANEERING INTL INC | COM | 675232102 | 10267 | 469890 | SH | DEFINED | 3 |

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| OCEANFIRST FINL CORP | COM | 675234108 | 2135 | 100320 | SH | DEFINED | 3 |
| OCEANFIRST FINL CORP | COM | 675234108 | 16 | 750 | SH | Defined | 12 |
| OCWEN FINL CORP | COM | 675746101 | 33 | 11060 | SH | DEFINED | 2 |
| ODETICS INC DEL | CL A | 676065204 | 0 | 100 | SH | Defined | 12 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 0 | 7 | SH | Defined | 12 |
| ODYSSEY RE HLDGS CORP | COM | 67612W108 | 1 | 50 | SH | DEFINED | 6 |
| ODYSSEY RE HLDGS CORP | COM | 67612W108 | 2100 | 116320 | SH | DEFINED | 3 |
| ODYSSEY RE HLDGS CORP | COM | 67612W108 | 0 | 10 | SH | Defined | 12 |
| OFFICE DEPOT INC | COM | 676220106 | 705 | 59592 | SH | Defined | 12 |
| OFFICE DEPOT INC | COM | 676220106 | 13943 | 1178600 | SH | DEFINED | 3 |
| OFFICE DEPOT INC | COM | 676220106 | 3 | 250 | SH | DEFINED | 6 |
| OFFICEMAX INC | COM | 67622M108 | 225 | 43700 | SH | DEFINED | 3 |
| OFFICEMAX INC | COM | 67622M108 | 10282 | 1996504 | SH | DEFINED | 6 |
| OFFICEMAX INC | COM | 67622M108 | 20 | 3900 | SH | Defined | 12 |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 12 | 650 | SH | DEFINED | 11 |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 6213 | 344200 | SH | DEFINED | 6 |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 1621 | 89800 | SH | DEFINED | 3 |
| OGE ENERGY CORP | COM | 670837103 | 14 | 800 | SH | DEFINED | 11 |
| OGE ENERGY CORP | COM | 670837103 | 13 | 712 | SH | DEFINED | 2 |
| OGE ENERGY CORP | COM | 670837103 | 180 | 10000 | SH | DEFINED | 3 |
| OGE ENERGY CORP | COM | 670837103 | 584 | 32522 | SH | Defined | 12 |
| OGE ENERGY CORP | COM | 670837103 | 5341 | 297210 | SH | DEFINED | 6 |
| OHIO CAS CORP | COM | 677240103 | 815 | 63075 | SH | Defined | 12 |
| OHIO CAS CORP | COM | 677240103 | 173 | 13380 | SH | DEFINED | 2 |
| OIL STS INTL INC | COM | 678026105 | 8788 | 732350 | SH | DEFINED | 3 |
| OIL SVC HLDERS TR | DEPOSTRY RCPT | 678002106 | 94 | 1700 | SH | Defined | 12 |
| OILGEAR CO | COM | 678042102 | 1 | 512 | SH | Defined | 12 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 17 | 540 | SH | DEFINED | 3 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 169 | 5350 | SH | Defined | 12 |
| OLD NATL BANCORP IND | COM | 680033107 | 143 | 6667 | SH | DEFINED | 6 |
| OLD POINT FINL CORP | COM | 680194107 | 392 | 10585 | SH | Defined | 12 |
| OLD REP INTL CORP | COM | 680223104 | 20 | 750 | SH | DEFINED | 11 |
| OLD REP INTL CORP | COM | 680223104 | 5692 | 212800 | SH | DEFINED | 6 |
| OLD REP INTL CORP | COM | 680223104 | 31 | 1175 | SH | Defined | 12 |
| OLD REP INTL CORP | COM | 680223104 | 15692 | 586600 | SH | DEFINED | 3 |
| OLIN CORP | COM PAR \$1 | 680665205 | 129 | 7116 | SH | Defined | 12 |
| OM GROUP INC | COM | 670872100 | 35 | 4028 | SH | Defined | 12 |
| OMEGA FINL CORP | COM | 682092101 | 104 | 3000 | SH | Defined | 12 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 3 | 1281 | SH | Defined | 12 |
| OMEGA PROTEIN CORP | COM | 68210P107 | 6 | 1100 | SH | Defined | 12 |
| OMI CORP NEW | COM | Y6476W104 | 12 | 2500 | SH | Defined | 12 |
| OMNI ENERGY SERVICES | COM NEW | 68210T208 | 3 | 3333 | SH | Defined | 12 |
| OMNICARE INC | COM | 681904108 | 411 | 15105 | SH | Defined | 12 |
| OMNICARE INC | COM | 681904108 | 51699 | 1900000 | SH | Defined | 13 |
| OMNICARE INC | COM | 681904108 | 5 | 190 | SH | DEFINED | 6 |
| OMNICARE INC | COM | 681904108 | 6657 | 244660 | SH | DEFINED | 3 |
| OMNICARE INC | COM | 681904108 | 11883 | 436700 | SH | DEFINED | 8 |
| OMNICOM GROUP INC | COM | 681919106 | 79 | 1450 | SH | DEFINED | 11 |
| OMNICOM GROUP INC | COM | 681919106 | 1240 | 22891 | SH | Defined | 12 |
| OMNICOM GROUP INC | COM | 681919106 | 931 | 17186 | SH | DEFINED | 5 |
| OMNICOM GROUP INC | COM | 681919106 | 10 | 185 | SH | DEFINED | 2 |
| OMNICOM GROUP INC | COM | 681919106 | 6 | 80 | SH | DEFINED | 14 |
| OMNICOM GROUP INC | COM | 681919106 | 430 | 7935 | SH | DEFINED | 4 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 1 | 475 | SH | Defined | 12 |
| ON ASSIGNMENT INC | COM | 682159108 | 274 | 65000 | SH | DEFINED | 6 |
| ON ASSIGNMENT INC | COM | 682159108 | 926 | 218938 | SH | DEFINED | 6 |
| ON ASSIGNMENT INC | COM | 682159108 | 358 | 84670 | SH | Defined | 12 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 0 | 100 | SH | DEFINED | 2 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 0 | 300 | SH | Defined | 12 |
| ON TECHNOLOGY CORP | COM | 68219P108 | 2 | 800 | SH | Defined | 12 |
| ON-SITE SOURCING INC | COM | 682195102 | 2 | 1000 | SH | Defined | 12 |
| ONE LIBERTY PPTYS INC | COM | 682406103 | 115 | 6985 | SH | Defined | 12 |

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| ONE LIBERTY PPTYS INC | PFD CONV \$1.60 | 682406202 | 16 | 900 | SH | Defined | 12 |
| ONEIDA LTD | COM | 682505102 | 0 | 16 | SH | Defined | 12 |
| ONEIDA LTD | COM | 682505102 | 5 | 500 | SH | DEFINED | 2 |
| ONEIDA LTD | COM | 682505102 | 17 | 1608 | SH | DEFINED | 11 |
| ONEOK INC NEW | COM | 682680103 | 1 | 50 | SH | DEFINED | 6 |
| ONEOK INC NEW | COM | 682680103 | 6645 | 362350 | SH | DEFINED | 3 |
| ONEOK INC NEW | COM | 682680103 | 29 | 1600 | SH | Defined | 12 |
| ONVIA COM INC | COM NEW | 68338T403 | 0 | 30 | SH | Defined | 12 |
| ONYX ACCEP CORP | COM | 682914106 | 241 | 65000 | SH | DEFINED | 6 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 2819 | 81700 | SH | DEFINED | 3 |
| OPEN TEXT CORP | COM | 683715106 | 17124 | 615300 | SH | DEFINED | 3 |
| OPEN TEXT CORP | COM | 683715106 | 16 | 400 | SH | DEFINED | 14 |
| OPENWAVE SYS INC | COM | 683718100 | 1917 | 1350000 | SH | DEFINED | 5 |
| OPENWAVE SYS INC | COM | 683718100 | 3 | 1950 | SH | Defined | 12 |
| OPINION RESH CORP | COM | 683755102 | 72 | 18300 | SH | DEFINED | 6 |
| OPNET TECHNOLOGIES INC | COM | 683757108 | 6 | 1100 | SH | Defined | 12 |
| OPPENHEIMER MULTI-SECTOR INC | SH BEN INT | 683933105 | 22 | 2855 | SH | Defined | 12 |
| OPSWARE INC | COM | 68383A101 | 4 | 2000 | SH | Defined | 12 |
| OPTI INC | COM | 683960108 | 3 | 2000 | SH | Defined | 12 |
| OPTICAL COMMUNICATION PRODS | CL A | 68382T101 | 0 | 500 | SH | Defined | 12 |
| OPTIMAL ROBOTICS CORP | CL A NEW | 68388R208 | 17 | 3000 | SH | Defined | 12 |
| OPTION CARE INC | COM | 683948103 | 0 | 13 | SH | Defined | 12 |
| ORACLE CORP | COM | 68389X105 | 21 | 1979 | SH | DEFINED | 4 |
| ORACLE CORP | COM | 68389X105 | 5142 | 473921 | SH | DEFINED | 1 |
| ORACLE CORP | COM | 68389X105 | 134 | 12375 | SH | DEFINED | 11 |
| ORACLE CORP | COM | 68389X105 | 8293 | 764441 | SH | Defined | 12 |
| ORACLE CORP | COM | 68389X105 | 2446 | 225483 | SH | DEFINED | 5 |
| ORACLE CORP | COM | 68389X105 | 194 | 12500 | SH | DEFINED | 14 |
| ORACLE CORP | COM | 68389X105 | 17425 | 1606148 | SH | DEFINED | 3 |
| ORACLE CORP | COM | 68389X105 | 982 | 83876 | SH | DEFINED | 9 |
| ORACLE CORP | COM | 68389X105 | 4438 | 409080 | SH | DEFINED | 2 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 64 | 11000 | SH | Defined | 12 |
| ORBITAL SCIENCES CORP | COM | 685564106 | 3 | 500 | SH | Defined | 12 |
| ORBOTECH LTD | ORD | M75253100 | 355 | 31900 | SH | DEFINED | 3 |
| ORBOTECH LTD | ORD | M75253100 | 7913 | 710365 | SH | DEFINED | 6 |
| ORBOTECH LTD | ORD | M75253100 | 6 | 500 | SH | DEFINED | 11 |
| ORCHID BIOSCIENCES INC | COM | 68571P100 | 6 | 15832 | SH | Defined | 12 |
| OREGON STL MLS INC | COM | 686079104 | 524 | 222900 | SH | DEFINED | 6 |
| ORIENT-EXPRESS HOTELS LTD | CL A | G67743107 | 10 | 1000 | SH | Defined | 12 |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 1852 | 85750 | SH | DEFINED | 6 |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 2872 | 132985 | SH | DEFINED | 3 |
| ORIX CORP | SPONSORED ADR | 686330101 | 4120 | 156963 | SH | DEFINED | 6 |
| ORPHAN MED INC | COM | 687303107 | 51 | 6050 | SH | Defined | 12 |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 3254 | 624600 | SH | DEFINED | 6 |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 12 | 2300 | SH | Defined | 12 |
| OSHKOSH B GOSH INC | CL A | 688222207 | 2430 | 93450 | SH | DEFINED | 6 |
| OSHKOSH B GOSH INC | CL A | 688222207 | 143 | 5500 | SH | DEFINED | 3 |
| OSHKOSH B GOSH INC | CL A | 688222207 | 8268 | 318000 | SH | DEFINED | 6 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 19540 | 313640 | SH | DEFINED | 3 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 174 | 2800 | SH | DEFINED | 2 |
| OSI SYSTEMS INC | COM | 671044105 | 3 | 200 | SH | Defined | 12 |
| OSI SYSTEMS INC | COM | 671044105 | 5771 | 365000 | SH | DEFINED | 3 |
| OTTER TAIL CORP | COM | 689648103 | 21 | 800 | SH | Defined | 12 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 918 | 25940 | SH | Defined | 12 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 2 | 50 | SH | DEFINED | 6 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 10 | 275 | SH | DEFINED | 11 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 171 | 4820 | SH | DEFINED | 3 |
| OUTLOOK GROUP CORP | COM | 690113105 | 124 | 25600 | SH | DEFINED | 6 |
| OVERLAND STORAGE INC | COM | 690310107 | 9 | 650 | SH | Defined | 12 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 182 | 10925 | SH | Defined | 12 |
| OVERTURE SVCS INC | COM | 69039R100 | 319 | 21011 | SH | Defined | 12 |
| OWENS & MINOR INC NEW | COM | 690732102 | 1269 | 72296 | SH | Defined | 12 |

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| OWENS & MINOR INC NEW | COM | 690732102 | 4 | 200 | SH | DEFINED | 11 |
| OWENS & MINOR INC NEW | COM | 690732102 | 21 | 1200 | SH | DEFINED | 3 |
| OWENS & MINOR INC NEW | COM | 690732102 | 1625 | 92900 | SH | DEFINED | 9 |
| OWENS & MINOR INC NEW | COM | 690732102 | 4498 | 256300 | SH | DEFINED | 6 |
| OWENS CORNING | COM | 69073F103 | 1 | 15765 | SH | Defined | 12 |
| OWENS ILL INC | PFD CONV \$.01 | 690768502 | 115 | 5000 | SH | Defined | 12 |
| OWENS ILL INC | COM NEW | 690768403 | 91 | 10060 | SH | Defined | 12 |
| OWENS ILL INC | COM NEW | 690768403 | 7705 | 852345 | SH | DEFINED | 3 |
| OWOSSO CORP | COM | 691217103 | 50 | 227738 | SH | Defined | 12 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 14093 | 464210 | SH | DEFINED | 3 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 6 | 190 | SH | DEFINED | 6 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 9108 | 300000 | SH | Defined | 13 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 170 | 5591 | SH | Defined | 12 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 8 | 256 | SH | DEFINED | 7 |
| OXFORD INDS INC | COM | 691497309 | 1945 | 78900 | SH | DEFINED | 6 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 73 | 1979 | SH | Defined | 12 |
| P-COM INC | COM NEW | 693262206 | 0 | 160 | SH | Defined | 12 |
| PAC-WEST TELECOM INC | COM | 69371Y101 | 7 | 15130 | SH | Defined | 12 |
| PACCAR INC | COM | 693718108 | 2 | 39 | SH | Defined | 12 |
| PACCAR INC | COM | 693718108 | 173 | 3450 | SH | DEFINED | 2 |
| PACCAR INC | COM | 693718108 | 3 | 60 | SH | DEFINED | 6 |
| PACER TECHNOLOGY | COM NEW | 693905200 | 0 | 100 | SH | Defined | 12 |
| PACHOLDER HIGH YIELD FD INC | COM | 693742108 | 16 | 2000 | SH | Defined | 12 |
| PACIFIC AMERN INCOME SHS INC | COM | 693796104 | 1906 | 130575 | SH | Defined | 12 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 10251 | 340920 | SH | DEFINED | 3 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 48 | 1600 | SH | DEFINED | 11 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 6247 | 207760 | SH | DEFINED | 7 |
| PACIFIC CREST CAP INC | COM | 694166109 | 576 | 34300 | SH | DEFINED | 6 |
| PACIFIC CREST CAP INC | COM | 694166109 | 1 | 42 | SH | Defined | 12 |
| PACIFIC ENERGY PARTNERS L P | COM UNIT | 69422R105 | 23 | 1100 | SH | Defined | 12 |
| PACIFIC INTERNET LTD | ORD | Y66183107 | 0 | 100 | SH | Defined | 12 |
| PACIFIC NORTHWEST BANCORP | COM | 69466M103 | 264 | 9500 | SH | Defined | 12 |
| PACIFIC NORTHWEST BANCORP | COM | 69466M103 | 36 | 1300 | SH | DEFINED | 11 |
| PACIFIC NORTHWEST BANCORP | COM | 69466M103 | 5560 | 200366 | SH | DEFINED | 7 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 1938 | 95237 | SH | DEFINED | 3 |
| PACIFIC UN BK CALIF | COM | 695025106 | 488 | 42200 | SH | DEFINED | 6 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 1421 | 58860 | SH | Defined | 12 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 20451 | 847166 | SH | DEFINED | 6 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 3921 | 162420 | SH | DEFINED | 3 |
| PACKAGING CORP AMER | COM | 695156109 | 18 | 1000 | SH | DEFINED | 11 |
| PACKAGING CORP AMER | COM | 695156109 | 179 | 9950 | SH | Defined | 12 |
| PACTIV CORP | COM | 695257105 | 35 | 1725 | SH | DEFINED | 11 |
| PACTIV CORP | COM | 695257105 | 885 | 43613 | SH | Defined | 12 |
| PAIN THERAPEUTICS INC | COM | 69562K100 | 1 | 500 | SH | Defined | 12 |
| PALL CORP | COM | 696429307 | 48 | 2400 | SH | DEFINED | 2 |
| PALL CORP | COM | 696429307 | 4408 | 150000 | SH | DEFINED | 12 |
| PALL CORP | COM | 696429307 | 2 | 100 | SH | DEFINED | 6 |
| PALL CORP | COM | 696429307 | 929 | 46461 | SH | Defined | 12 |
| PALL CORP | COM | 696429307 | 128 | 6400 | SH | DEFINED | 9 |
| PALL CORP | COM | 696429307 | 4 | 200 | SH | DEFINED | 11 |
| PALL CORP | COM | 696429307 | 1116 | 55800 | SH | DEFINED | 3 |
| PALM INC | COM NEW | 696642206 | 11 | 1133 | SH | Defined | 12 |
| PALM INC | COM NEW | 696642206 | 1 | 50 | SH | DEFINED | 14 |
| PALOMAR MED TECHNOLOGIES INC | COM NEW | 697529303 | 2 | 607 | SH | Defined | 12 |
| PAMRAPO BANCORP INC | COM | 697738102 | 15 | 800 | SH | Defined | 12 |
| PAN AMERICAN SILVER CORP | COM | 697900108 | 49 | 8000 | SH | Defined | 12 |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 1 | 39 | SH | Defined | 12 |
| PANAMSAT CORP NEW | COM | 697933109 | 4 | 310 | SH | DEFINED | 6 |
| PANERA BREAD CO | CL A | 69840W108 | 12 | 400 | SH | DEFINED | 2 |
| PANERA BREAD CO | CL A | 69840W108 | 576 | 18890 | SH | Defined | 12 |
| PAPA JOHNS INTL INC | COM | 698813102 | 3358 | 134170 | SH | DEFINED | 3 |
| PAPA JOHNS INTL INC | COM | 698813102 | 3 | 100 | SH | Defined | 12 |

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| PAPA JOHNS INTL INC | COM | 698813102 | 6550 | 261700 | SH | DEFINED | 6 |
| PARADIGM GENETICS INC | COM | 69900R106 | 1 | 1806 | SH | Defined | 12 |
| PARADIGM MED INDS INC DEL | COM | 69900Q108 | 8 | 50000 | SH | Defined | 12 |
| PARADYNE NETWORKS INC | COM | 69911G107 | 1 | 1000 | SH | Defined | 12 |
| PARAGON TECHNOLOGIES INC | COM | 69912T108 | 3 | 300 | SH | Defined | 12 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 11 | 5050 | SH | Defined | 12 |
| PAREXEL INTL CORP | COM | 699462107 | 44 | 3200 | SH | DEFINED | 3 |
| PAREXEL INTL CORP | COM | 699462107 | 14 | 1000 | SH | Defined | 12 |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 39 | 2600 | SH | Defined | 12 |
| PARK NATL CORP | COM | 700658107 | 15 | 160 | SH | DEFINED | 2 |
| PARK NATL CORP | COM | 700658107 | 438 | 4695 | SH | Defined | 12 |
| PARK PL ENTMT CORP | COM | 700690100 | 34 | 4815 | SH | Defined | 12 |
| PARK PL ENTMT CORP | COM | 700690100 | 4 | 620 | SH | DEFINED | 6 |
| PARKER DRILLING CO | COM | 701081101 | 11 | 5000 | SH | DEFINED | |
| PARKER DRILLING CO | COM | 701081101 | 10 | 4200 | SH | Defined | 12 |
| PARKER HANNIFIN CORP | COM | 701094104 | 9 | 220 | SH | DEFINED | 9 |
| PARKER HANNIFIN CORP | COM | 701094104 | 485 | 12529 | SH | Defined | 12 |
| PARKER HANNIFIN CORP | COM | 701094104 | 2 | 60 | SH | DEFINED | 6 |
| PARKER HANNIFIN CORP | COM | 701094104 | 234 | 6050 | SH | DEFINED | 5 |
| PARKER HANNIFIN CORP | COM | 701094104 | 39 | 1012 | SH | DEFINED | 2 |
| PARKVALE FINL CORP | COM | 701492100 | 553 | 25128 | SH | Defined | 12 |
| PARKVALE FINL CORP | COM | 701492100 | 1506 | 68449 | SH | DEFINED | 6 |
| PARTHUSCEVA INC | COM | 70212E106 | 0 | 100 | SH | DEFINED | 11 |
| PARTNERRE LTD | COM | G6852T105 | 266 | 5300 | SH | DEFINED | 5 |
| PARTNERRE LTD | COM | G6852T105 | 19 | 375 | SH | Defined | 12 |
| PARTNERS TRUST FINCL GROUP I | COM | 70213A103 | 13 | 755 | SH | Defined | 12 |
| PATINA OIL & GAS CORP | COM | 703224105 | 14149 | 430050 | SH | DEFINED | 3 |
| PATRIOT BANK CORP PA | COM | 70335P103 | 2 | 100 | SH | Defined | 12 |
| PATRIOT BANK CORP PA | COM | 70335P103 | 407 | 23700 | SH | DEFINED | 6 |
| PATTERSON DENTAL CO | COM | 703412106 | 60 | 1300 | SH | DEFINED | 11 |
| PATTERSON DENTAL CO | COM | 703412106 | 4615 | 100475 | SH | DEFINED | 7 |
| PATTERSON DENTAL CO | COM | 703412106 | 599 | 13045 | SH | Defined | 12 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 20 | 612 | SH | Defined | 12 |
| PAXAR CORP | COM | 704227107 | 7340 | 641090 | SH | DEFINED | 3 |
| PAXAR CORP | COM | 704227107 | 46 | 4000 | SH | Defined | 12 |
| PAXSON COMMUNICATIONS CORP | COM | 704231109 | 89 | 40600 | SH | Defined | 12 |
| PAYCHEX INC | COM | 704326107 | 4 | 100 | SH | DEFINED | 14 |
| PAYCHEX INC | COM | 704326107 | 584 | 21249 | SH | Defined | 12 |
| PAYCHEX INC | COM | 704326107 | 109 | 3817 | SH | DEFINED | 9 |
| PAYCHEX INC | COM | 704326107 | 4664 | 169800 | SH | DEFINED | 1 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 1103 | 70500 | SH | DEFINED | 3 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 2 | 150 | SH | Defined | 12 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 17137 | 1095000 | SH | DEFINED | 6 |
| PEABODY ENERGY CORP | COM | 704549104 | 3 | 100 | SH | Defined | 12 |
| PEAPACK-GLADSTONE FINL CORP | COM | 704699107 | 12 | 472 | SH | Defined | 12 |
| PEAPACK-GLADSTONE FINL CORP | COM | 704699107 | 1750 | 69862 | SH | DEFINED | 1 |
| PEARSON PLC | SPONSORED ADR | 705015105 | 1594 | 204305 | SH | DEFINED | 6 |
| PECHINEY | SPONSORED ADR | 705151207 | 93 | 7540 | SH | DEFINED | 6 |
| PEDIATRIC SVCS OF AMERICA | COM | 705323103 | 266 | 53729 | SH | DEFINED | 6 |
| PEDIATRIX MED GROUP | COM | 705324101 | 66 | 2640 | SH | Defined | 12 |
| PEDIATRIX MED GROUP | COM | 705324101 | 2441 | 97090 | SH | DEFINED | 3 |
| PEERLESS MFG CO | COM | 705514107 | 115 | 13718 | SH | DEFINED | 6 |
| PEETS COFFEE & TEA INC | COM | 705560100 | 70 | 4200 | SH | DEFINED | 2 |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 289 | 25800 | SH | DEFINED | 3 |
| PEGASYSTEMS INC | COM | 705573103 | 745 | 186619 | SH | DEFINED | 6 |
| PENGROWTH ENERGY TR | COM | 706902103 | 10 | 1000 | SH | Defined | 12 |
| PENN NATL GAMING INC | COM | 707569109 | 109 | 6150 | SH | Defined | 12 |
| PENN VA CORP | COM | 707882106 | 963 | 25070 | SH | DEFINED | 3 |
| PENN VA CORP | COM | 707882106 | 1492 | 38865 | SH | Defined | 12 |
| PENN VA RESOURCES PARTNERS L | COM | 707884102 | 1086 | 45331 | SH | Defined | 12 |
| PENNEY J C INC | COM | 708160106 | 16 | 800 | SH | DEFINED | 2 |
| PENNEY J C INC | COM | 708160106 | 69 | 3500 | SH | DEFINED | 11 |

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| PENNEY J C INC | COM | 708160106 | 3637 | 185200 | SH | DEFINED | 3 |
| PENNEY J C INC | COM | 708160106 | 2233 | 113720 | SH | DEFINED | 6 |
| PENNEY J C INC | COM | 708160106 | 153 | 7772 | SH | Defined | 12 |
| PENNFED FINL SVCS INC | COM | 708167101 | 1111 | 42000 | SH | DEFINED | 6 |
| PENNRCK FINL SVCS CORP | COM | 708352109 | 3 | 115 | SH | Defined | 12 |
| PENNS WOODS BANCORP INC | COM | 708430103 | 420 | 9251 | SH | Defined | 12 |
| PENNSYLVANIA COMM BANCORP IN | COM | 708677109 | 59 | 1608 | SH | Defined | 12 |
| PENNSYLVANIA COMM BANCORP IN | COM | 708677109 | 601 | 16517 | SH | DEFINED | 7 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 71 | 2478 | SH | Defined | 12 |
| PENTAIR INC | COM | 709631105 | 733 | 20742 | SH | Defined | 12 |
| PENTAIR INC | COM | 709631105 | 3499 | 98970 | SH | DEFINED | 3 |
| PENTAIR INC | COM | 709631105 | 4 | 100 | SH | DEFINED | 6 |
| PENTAIR INC | COM | 709631105 | 257 | 7000 | SH | DEFINED | 9 |
| PENTAIR INC | COM | 709631105 | 31815 | 900000 | SH | Defined | 13 |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 2 | 100 | SH | Defined | 12 |
| PEOPLES BANCORP INC | COM | 709789101 | 764 | 33000 | SH | DEFINED | 6 |
| PEOPLES BANCORP INC | COM | 709789101 | 55 | 2389 | SH | Defined | 12 |
| PEOPLES BK BRIDGEPORT CONN | COM | 710198102 | 162 | 6415 | SH | Defined | 12 |
| PEOPLES BK N C | COM | 710577107 | 4 | 297 | SH | Defined | 12 |
| PEOPLES ENERGY CORP | COM | 711030106 | 21 | 600 | SH | DEFINED | 2 |
| PEOPLES ENERGY CORP | COM | 711030106 | 18797 | 525500 | SH | DEFINED | 6 |
| PEOPLES ENERGY CORP | COM | 711030106 | 112 | 3119 | SH | Defined | 12 |
| PEOPLES ENERGY CORP | COM | 711030106 | 1647 | 46050 | SH | DEFINED | 3 |
| PEOPLESOFT INC | COM | 712713106 | 9 | 600 | SH | DEFINED | 2 |
| PEOPLESOFT INC | COM | 712713106 | 222 | 14500 | SH | DEFINED | 1 |
| PEOPLESOFT INC | COM | 712713106 | 58 | 3770 | SH | Defined | 12 |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 1589 | 209100 | SH | DEFINED | 6 |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 17 | 2215 | SH | Defined | 12 |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 5332 | 701610 | SH | DEFINED | 3 |
| PEPCO HOLDINGS INC | COM | 713291102 | 1496 | 85966 | SH | Defined | 12 |
| PEPCO HOLDINGS INC | COM | 713291102 | 68 | 3921 | SH | DEFINED | 2 |
| PEPCO HOLDINGS INC | COM | 713291102 | 13 | 741 | SH | DEFINED | 11 |
| PEPCO HOLDINGS INC | COM | 713291102 | 4 | 230 | SH | DEFINED | 6 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 3 | 140 | SH | DEFINED | 6 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 49 | 2750 | SH | Defined | 12 |
| PEPSIAMERICAS INC | COM | 71343P200 | 21 | 1767 | SH | DEFINED | 2 |
| PEPSIAMERICAS INC | COM | 71343P200 | 4 | 330 | SH | DEFINED | 6 |
| PEPSIAMERICAS INC | COM | 71343P200 | 119 | 10100 | SH | Defined | 12 |
| PEPSICO INC | COM | 713448108 | 644 | 16100 | SH | DEFINED | 7 |
| PEPSICO INC | COM | 713448108 | 16921 | 423017 | SH | DEFINED | 3 |
| PEPSICO INC | COM | 713448108 | 18192 | 454792 | SH | DEFINED | 2 |
| PEPSICO INC | COM | 713448108 | 4258 | 72450 | SH | DEFINED | 14 |
| PEPSICO INC | COM | 713448108 | 4260 | 106505 | SH | DEFINED | 5 |
| PEPSICO INC | COM | 713448108 | 2534 | 65117 | SH | DEFINED | 9 |
| PEPSICO INC | COM | 713448108 | 73 | 1816.48 | SH | DEFINED | 4 |
| PEPSICO INC | COM | 713448108 | 11129 | 278235 | SH | DEFINED | 1 |
| PEPSICO INC | COM | 713448108 | 15015 | 375368 | SH | Defined | 12 |
| PEPSICO INC | COM | 713448108 | 13836 | 345898 | SH | DEFINED | 11 |
| PEPSICO INC | COM | 713448108 | 719 | 17970 | SH | DEFINED | 6 |
| PER-SE TECHNOLOGIES INC | COM NEW | 713569309 | 0 | 24 | SH | Defined | 12 |
| PEREGRINE PHARMACEUTICALS IN | COM | 713661106 | 1 | 1000 | SH | Defined | 12 |
| PEREGRINE PHARMACEUTICALS IN | COM | 713661106 | 1 | 1000 | SH | DEFINED | 7 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 263 | 8585 | SH | Defined | 12 |
| PERFORMANCE TECHNOLOGIES INC | COM | 71376K102 | 2 | 500 | SH | Defined | 12 |
| PERINI CORP | COM | 713839108 | 450 | 112900 | SH | DEFINED | 6 |
| PERKINELMER INC | COM | 714046109 | 47 | 5289 | SH | Defined | 12 |
| PERKINELMER INC | COM | 714046109 | 206 | 22693 | SH | DEFINED | 9 |
| PERKINELMER INC | COM | 714046109 | 2 | 176 | SH | DEFINED | 2 |
| PERKINELMER INC | COM | 714046109 | 383 | 43060 | SH | DEFINED | 3 |
| PEROT SYS CORP | CL A | 714265105 | 361 | 35200 | SH | Defined | 12 |
| PEROT SYS CORP | CL A | 714265105 | 513 | 50000 | SH | DEFINED | |
| PERRIGO CO | COM | 714290103 | 12180 | 1025280 | SH | DEFINED | 3 |

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| PERRIGO CO | COM | 714290103 | 564 | 47515 | SH | Defined | 12 |
| PERRIGO CO | COM | 714290103 | 18 | 1500 | SH | DEFINED | 11 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 23202 | 1686200 | SH | DEFINED | 3 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 3 | 240 | SH | DEFINED | 2 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 1566 | 103368 | SH | DEFINED | 6 |
| PETROLEUM & RES CORP | COM | 716549100 | 372 | 19379 | SH | Defined | 12 |
| PETROLEUM DEV CORP | COM | 716578109 | 6 | 1000 | SH | Defined | 12 |
| PETROLEUM DEV CORP | COM | 716578109 | 1267 | 201100 | SH | DEFINED | 6 |
| PETROQUEST ENERGY INC | COM | 716748108 | 23 | 15200 | SH | Defined | 12 |
| PETSMART INC | COM | 716768106 | 40 | 3138 | SH | Defined | 12 |
| PETSMART INC | COM | 716768106 | 260 | 20640 | SH | DEFINED | 3 |
| PFF BANCORP INC | COM | 69331W104 | 2134 | 66500 | SH | DEFINED | 3 |
| PFF BANCORP INC | COM | 69331W104 | 5972 | 186100 | SH | DEFINED | 6 |
| PFIZER INC | COM | 717081103 | 3137 | 100661 | SH | DEFINED | 11 |
| PFIZER INC | COM | 717081103 | 14352 | 460593 | SH | DEFINED | 6 |
| PFIZER INC | COM | 717081103 | 48718 | 1563476 | SH | DEFINED | 3 |
| PFIZER INC | COM | 717081103 | 40639 | 1304200 | SH | Defined | 12 |
| PFIZER INC | COM | 717081103 | 2119 | 68000 | SH | Defined | 10 |
| PFIZER INC | COM | 717081103 | 11425 | 366653 | SH | DEFINED | 5 |
| PFIZER INC | COM | 717081103 | 30171 | 968254 | SH | DEFINED | 1 |
| PFIZER INC | COM | 717081103 | 1712 | 54950 | SH | DEFINED | 7 |
| PFIZER INC | COM | 717081103 | 27021 | 867171 | SH | DEFINED | 2 |
| PFIZER INC | COM | 717081103 | 5146 | 158353 | SH | DEFINED | 9 |
| PFIZER INC | COM | 717081103 | 17176 | 375325 | SH | DEFINED | 14 |
| PG&E CORP | COM | 69331C108 | 5 | 394 | SH | Defined | 12 |
| PG&E CORP | COM | 69331C108 | 13620 | 1012653 | SH | DEFINED | 6 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RCPT | 71712A206 | 185 | 2500 | SH | Defined | 12 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 546 | 20351 | SH | Defined | 12 |
| PHARMACEUTICAL RES INC | COM | 717125108 | 325 | 7650 | SH | Defined | 12 |
| PHARMACIA CORP | COM | 71713U102 | 5327 | 123031 | SH | DEFINED | 5 |
| PHARMACIA CORP | COM | 71713U102 | 180 | 2833 | SH | DEFINED | 14 |
| PHARMACIA CORP | COM | 71713U102 | 17824 | 411639 | SH | DEFINED | 3 |
| PHARMACIA CORP | COM | 71713U102 | 4220 | 97463 | SH | Defined | 12 |
| PHARMACIA CORP | COM | 71713U102 | 2939 | 67875 | SH | DEFINED | 6 |
| PHARMACIA CORP | COM | 71713U102 | 308 | 7121 | SH | DEFINED | 11 |
| PHARMACIA CORP | COM | 71713U102 | 27 | 625 | SH | DEFINED | 4 |
| PHARMACIA CORP | COM | 71713U102 | 6057 | 139875 | SH | DEFINED | 2 |
| PHARMACIA CORP | COM | 71713U102 | 22 | 500 | SH | DEFINED | 7 |
| PHARMACOPEIA INC | COM | 71713B104 | 8 | 925 | SH | Defined | 12 |
| PHARMACOPEIA INC | COM | 71713B104 | 369 | 44347 | SH | DEFINED | 9 |
| PHARMANETICS INC | COM | 71713J107 | 52 | 5450 | SH | Defined | 12 |
| PHELPS DODGE CORP | COM | 717265102 | 5 | 157 | SH | DEFINED | 2 |
| PHELPS DODGE CORP | COM | 717265102 | 11281 | 347310 | SH | DEFINED | 6 |
| PHELPS DODGE CORP | COM | 717265102 | 185 | 5699 | SH | Defined | 12 |
| PHELPS DODGE CORP | PFD A CV 6.75% | 717265508 | 402 | 4640 | SH | Defined | 12 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 50 | 1400 | SH | DEFINED | 11 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 6840 | 190000 | SH | DEFINED | 7 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 36 | 1000 | SH | Defined | 12 |
| PHILADELPHIA SUBN CORP | COM PAR \$0.50 | 718009608 | 227 | 10352 | SH | Defined | 12 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 51 | 4100 | SH | Defined | 12 |
| PHOENIX COS INC NEW | COM | 71902E109 | 7 | 941 | SH | DEFINED | 2 |
| PHOENIX COS INC NEW | COM | 71902E109 | 0 | 18 | SH | DEFINED | 11 |
| PHOENIX COS INC NEW | COM | 71902E109 | 24 | 3250 | SH | Defined | 12 |
| PHOSPHATE RESOURCE PARTNERS | DEPOSITARY UNT | 719217101 | 2 | 1500 | SH | Defined | 12 |
| PHOTON DYNAMICS INC | COM | 719364101 | 7 | 435 | SH | DEFINED | 11 |
| PHOTRONICS INC | COM | 719405102 | 927 | 78000 | SH | DEFINED | 3 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 12 | 325 | SH | DEFINED | 11 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 649 | 18202 | SH | Defined | 12 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 29 | 800 | SH | DEFINED | 2 |
| PIER 1 IMPORTS INC | COM | 720279108 | 100 | 6330 | SH | Defined | 12 |
| PIER 1 IMPORTS INC | COM | 720279108 | 75 | 4700 | SH | DEFINED | 2 |
| PIER 1 IMPORTS INC | COM | 720279108 | 2444 | 154110 | SH | DEFINED | 3 |

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| PIMCO CA MUNICIPAL INCOME FD | COM | 72200N106 | 28 | 2000 | SH | Defined | 12 |
| PIMCO COML MTG SECS TR INC | COM | 693388100 | 105 | 7450 | SH | Defined | 12 |
| PIMCO CORPORATE INCOME FD | COM | 72200U100 | 246 | 16644 | SH | Defined | 12 |
| PIMCO MUNICIPAL INCOME FD | COM | 72200R107 | 7 | 500 | SH | Defined | 12 |
| PIMCO STRATEGIC GBL GOV FD I | COM | 72200X104 | 300 | 26045 | SH | Defined | 12 |
| PINNACLE ENTMT INC | COM | 723456109 | 8593 | 1760900 | SH | Defined | 13 |
| PINNACLE ENTMT INC | COM | 723456109 | 4 | 900 | SH | DEFINED | 11 |
| PINNACLE ENTMT INC | COM | 723456109 | 292 | 59770 | SH | Defined | 12 |
| PINNACLE SYS INC | COM | 723481107 | 1653 | 158790 | SH | DEFINED | 3 |
| PINNACLE SYS INC | COM | 723481107 | 6 | 603 | SH | Defined | 12 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 3 | 100 | SH | DEFINED | 11 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 165 | 4952 | SH | Defined | 12 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 6 | 180 | SH | DEFINED | 6 |
| PINNACOR INC | COM | 723487104 | 13 | 10500 | SH | Defined | 12 |
| PIONEER HIGH INCOME TR | COM | 72369H106 | 56 | 3865 | SH | Defined | 12 |
| PIONEER INTREST SHS | COM | 723703104 | 62 | 5250 | SH | Defined | 12 |
| PIONEER NAT RES CO | COM | 723787107 | 50 | 2000 | SH | DEFINED | 11 |
| PIONEER NAT RES CO | COM | 723787107 | 5 | 200 | SH | DEFINED | 2 |
| PIONEER NAT RES CO | COM | 723787107 | 155 | 6176 | SH | Defined | 12 |
| PIONEER NAT RES CO | COM | 723787107 | 5888 | 234575 | SH | DEFINED | 7 |
| PIONEER RAILCORP | COM | 723839106 | 1 | 1000 | SH | Defined | 12 |
| PIONEER STD ELECTRS INC | COM | 723877106 | 2340 | 277290 | SH | DEFINED | 3 |
| PIONEER STD ELECTRS INC | COM | 723877106 | 4 | 500 | SH | DEFINED | 2 |
| PIONEER STD ELECTRS INC | COM | 723877106 | 2 | 250 | SH | Defined | 12 |
| PITNEY BOWES INC | COM | 724479100 | 419 | 13129 | SH | DEFINED | 2 |
| PITNEY BOWES INC | COM | 724479100 | 1340 | 41980 | SH | DEFINED | 6 |
| PITNEY BOWES INC | COM | 724479100 | 1115 | 34938 | SH | Defined | 12 |
| PITNEY BOWES INC | COM | 724479100 | 4713 | 100500 | SH | DEFINED | 14 |
| PITNEY BOWES INC | COM | 724479100 | 2850 | 85915 | SH | DEFINED | 9 |
| PITTSBURGH & W VA RR | SH BEN INT | 724819107 | 9 | 1000 | SH | Defined | 12 |
| PITTSBURGH FINL CORP | COM | 725098107 | 72 | 5500 | SH | Defined | 12 |
| PITTSTON CO | COM BRINKS GRP | 725701106 | 6252 | 451100 | SH | DEFINED | 6 |
| PITTSTON CO | COM BRINKS GRP | 725701106 | 11724 | 845900 | SH | DEFINED | 3 |
| PIXAR | COM | 725811103 | 702 | 12990 | SH | Defined | 12 |
| PIXAR | COM | 725811103 | 43 | 800 | SH | DEFINED | 11 |
| PLACER DOME INC | COM | 725906101 | 20 | 2042 | SH | DEFINED | 2 |
| PLACER DOME INC | COM | 725906101 | 106 | 10800 | SH | Defined | 12 |
| PLACER DOME INC | COM | 725906101 | 94 | 9630 | SH | DEFINED | 3 |
| PLAINS ALL AMERN PIPELINE L | UNIT LTD PARTN | 726503105 | 70 | 2826 | SH | Defined | 12 |
| PLAINS EXPL & PRODTN CO L P | COM | 726505100 | 198 | 24000 | SH | DEFINED | 2 |
| PLAINS EXPL & PRODTN CO L P | COM | 726505100 | 1199 | 145340 | SH | DEFINED | 3 |
| PLAINS RES INC | COM PAR \$0.10 | 726540503 | 256 | 24000 | SH | DEFINED | 2 |
| PLANAR SYS INC | COM | 726900103 | 614 | 52210 | SH | DEFINED | 3 |
| PLANTRONICS INC NEW | COM | 727493108 | 12 | 800 | SH | Defined | 12 |
| PLANTRONICS INC NEW | COM | 727493108 | 518 | 35450 | SH | DEFINED | 3 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 15374 | 606480 | SH | DEFINED | 6 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 5 | 200 | SH | Defined | 12 |
| PLAYTEX PRODS INC | COM | 72813P100 | 5698 | 706900 | SH | DEFINED | 6 |
| PLAYTEX PRODS INC | COM | 72813P100 | 3 | 375 | SH | Defined | 12 |
| PLEXUS CORP | COM | 729132100 | 5 | 500 | SH | Defined | 12 |
| PLUG POWER INC | COM | 72919P103 | 4 | 799 | SH | Defined | 12 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 60 | 2800 | SH | DEFINED | 11 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 126 | 5830 | SH | DEFINED | 2 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 371 | 17200 | SH | DEFINED | 5 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 15 | 708 | SH | DEFINED | 7 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 1708 | 79117 | SH | Defined | 12 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 26 | 1200 | SH | DEFINED | 4 |
| PMC CAP INC | COM | 693430100 | 6 | 1400 | SH | DEFINED | 2 |
| PMC COML TR | SH BEN INT | 693434102 | 7 | 495 | SH | Defined | 12 |
| PMC-SIERRA INC | COM | 69344F106 | 9 | 1550 | SH | Defined | 12 |
| PMI GROUP INC | COM | 69344M101 | 4708 | 184257 | SH | DEFINED | 5 |
| PMI GROUP INC | COM | 69344M101 | 3432 | 134330 | SH | DEFINED | 2 |

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|-----------------------------|-----------------|-----------|-------|--------|----|---------|----|
| PMI GROUP INC | COM | 69344M101 | 196 | 7690 | SH | Defined | 12 |
| PMI GROUP INC | COM | 69344M101 | 24028 | 940420 | SH | DEFINED | 3 |
| PMI GROUP INC | COM | 69344M101 | 235 | 9200 | SH | DEFINED | 11 |
| PMI GROUP INC | COM | 69344M101 | 3040 | 118980 | SH | DEFINED | 6 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 8815 | 208000 | SH | DEFINED | 6 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 97 | 2280 | SH | DEFINED | 11 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 2836 | 66915 | SH | DEFINED | 2 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 56 | 900 | SH | DEFINED | 14 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 1044 | 24625 | SH | DEFINED | 5 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 3039 | 69924 | SH | DEFINED | 9 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 6282 | 148236 | SH | DEFINED | 4 |
| PNC FINL SVCS GROUP INC | PFD CV D \$1.80 | 693475501 | 2 | 34 | SH | Defined | 12 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 4450 | 105012 | SH | Defined | 12 |
| PNM RES INC | COM | 69349H107 | 12750 | 566900 | SH | DEFINED | 6 |
| PNM RES INC | COM | 69349H107 | 490 | 21800 | SH | DEFINED | 3 |
| PNM RES INC | COM | 69349H107 | 2 | 102 | SH | Defined | 12 |
| POGO PRODUCING CO | COM | 730448107 | 22412 | 563530 | SH | DEFINED | 3 |
| POGO PRODUCING CO | COM | 730448107 | 61 | 1543 | SH | Defined | 12 |
| POLARIS INDS INC | COM | 731068102 | 10 | 200 | SH | DEFINED | 11 |
| POLARIS INDS INC | COM | 731068102 | 37 | 750 | SH | Defined | 12 |
| POLARIS INDS INC | COM | 731068102 | 5822 | 117100 | SH | DEFINED | 6 |
| POLARIS INDS INC | COM | 731068102 | 5151 | 103610 | SH | DEFINED | 3 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 5 | 210 | SH | DEFINED | 6 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 5956 | 260090 | SH | DEFINED | 3 |
| POLYCOM INC | COM | 73172K104 | 124 | 15295 | SH | Defined | 12 |
| POLYMEDICA CORP | COM | 731738100 | 36 | 1192 | SH | Defined | 12 |
| POLYONE CORP | COM | 73179P106 | 904 | 231700 | SH | DEFINED | 6 |
| POMEROY COMPUTER RES | COM | 731822102 | 12 | 1695 | SH | DEFINED | 2 |
| POMEROY COMPUTER RES | COM | 731822102 | 1203 | 172600 | SH | DEFINED | 6 |
| POPE & TALBOT INC | COM | 732827100 | 73 | 5850 | SH | Defined | 12 |
| POPULAR INC | COM | 733174106 | 2 | 50 | SH | DEFINED | 6 |
| POPULAR INC | COM | 733174106 | 2330 | 68560 | SH | Defined | 12 |
| PORT FINL CORP | COM | 734119100 | 48 | 1000 | SH | DEFINED | 11 |
| PORT FINL CORP | COM | 734119100 | 4154 | 86950 | SH | DEFINED | 7 |
| PORT FINL CORP | COM | 734119100 | 60 | 1260 | SH | Defined | 12 |
| PORTAL SOFTWARE INC | COM | 736126103 | 8 | 11198 | SH | Defined | 12 |
| PORTAL SOFTWARE INC | COM | 736126103 | 73 | 100000 | SH | DEFINED | 4 |
| PORTUGAL TELECOM SGPS S A | SPONSORED ADR | 737273102 | 2255 | 330658 | SH | DEFINED | 6 |
| POSCO | SPONSORED ADR | 693483109 | 3310 | 168000 | SH | DEFINED | 3 |
| POSCO | SPONSORED ADR | 693483109 | 318 | 16135 | SH | DEFINED | 6 |
| POSSIS MEDICAL INC | COM | 737407106 | 13 | 800 | SH | DEFINED | 2 |
| POST PPTYS INC | COM | 737464107 | 89 | 3705 | SH | Defined | 12 |
| POST PPTYS INC | COM | 737464107 | 523 | 21640 | SH | DEFINED | 2 |
| POTASH CORP SASK INC | COM | 73755L107 | 19 | 300 | SH | Defined | 12 |
| POWELL INDS INC | COM | 739128106 | 1908 | 138874 | SH | DEFINED | 6 |
| POWER-ONE INC | COM | 739308104 | 13 | 2915 | SH | Defined | 12 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 4 | 1100 | SH | Defined | 12 |
| POZEN INC | COM | 73941U102 | 38 | 10000 | SH | Defined | 12 |
| PPG INDS INC | COM | 693506107 | 30 | 675 | SH | DEFINED | 11 |
| PPG INDS INC | COM | 693506107 | 3049 | 67639 | SH | Defined | 12 |
| PPG INDS INC | COM | 693506107 | 596 | 13213 | SH | DEFINED | 2 |
| PPG INDS INC | COM | 693506107 | 17143 | 380280 | SH | DEFINED | 6 |
| PPG INDS INC | COM | 693506107 | 14466 | 320900 | SH | DEFINED | 3 |
| PPL CORP | COM | 69351T106 | 4 | 100 | SH | DEFINED | 2 |
| PPL CORP | COM | 69351T106 | 1442 | 40491 | SH | Defined | 12 |
| PPL CORP | COM | 69351T106 | 4273 | 120000 | SH | DEFINED | |
| PPL CORP | COM | 69351T106 | 445 | 12519 | SH | DEFINED | 9 |
| PPL CORP | COM | 69351T106 | 694 | 19500 | SH | DEFINED | 5 |
| PPL CORP | COM | 69351T106 | 13 | 370 | SH | DEFINED | 6 |
| PPL CORP | COM | 69351T106 | 64 | 1801 | SH | DEFINED | 11 |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 21 | 5550 | SH | Defined | 12 |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 18 | 4600 | SH | DEFINED | 2 |

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| PRAXAIR INC | COM | 74005P104 | 6 | 100 | SH | DEFINED | 2 |
| PRAXAIR INC | COM | 74005P104 | 7 | 125 | SH | DEFINED | 11 |
| PRAXAIR INC | COM | 74005P104 | 273 | 4850 | SH | DEFINED | 5 |
| PRAXAIR INC | COM | 74005P104 | 187 | 3312 | SH | Defined | 12 |
| PRAXAIR INC | COM | 74005P104 | 1329 | 23579 | SH | DEFINED | 6 |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 22 | 1300 | SH | Defined | 12 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 446 | 18700 | SH | DEFINED | 3 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 98 | 4110 | SH | Defined | 12 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 26171 | 1098230 | SH | DEFINED | 6 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 25 | 1050 | SH | DEFINED | 11 |
| PRECISION DRILLING CORP | COM | 74022D100 | 63 | 1900 | SH | DEFINED | |
| PREFERRED INCOME OPPORTUNITY | COM | 74037H104 | 35 | 2682 | SH | Defined | 12 |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 16 | 2535 | SH | Defined | 12 |
| PRESIDENTIAL RLTY CORP NEW | CL B | 741004204 | 1 | 100 | SH | Defined | 12 |
| PRESSTEK INC | COM | 741113104 | 1 | 300 | SH | Defined | 12 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 3970 | 146382 | SH | Defined | 12 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 8 | 200 | SH | DEFINED | 14 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 42 | 1550 | SH | DEFINED | 11 |
| PRICELINE COM INC | COM | 741503106 | 20 | 12400 | SH | Defined | 12 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 47 | 3500 | SH | Defined | 12 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 4 | 280 | SH | DEFINED | 6 |
| PRIMEDIA INC | COM | 74157K101 | 1 | 400 | SH | Defined | 12 |
| PRIMUS TELECOMMUNICATIONS GR | COM | 741929103 | 12 | 5400 | SH | Defined | 12 |
| PRINCETON REVIEW INC | COM | 742352107 | 24 | 5800 | SH | Defined | 12 |
| PRINCETON VIDEO IMAGE INC | COM | 742476104 | 0 | 500 | SH | Defined | 12 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 4997 | 184110 | SH | DEFINED | 2 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 1721 | 63420 | SH | DEFINED | 5 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 314 | 11556 | SH | Defined | 12 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 4660 | 171700 | SH | DEFINED | 3 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 111 | 4100 | SH | DEFINED | 11 |
| PRINTCAFE SOFTWARE INC | COM | 742562101 | 3 | 1000 | SH | Defined | 12 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 0 | 10 | SH | Defined | 12 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 11 | 400 | SH | DEFINED | 2 |
| PROCTER & GAMBLE CO | COM | 742718109 | 33558 | 376841 | SH | DEFINED | 3 |
| PROCTER & GAMBLE CO | COM | 742718109 | 37 | 421 | SH | DEFINED | 9 |
| PROCTER & GAMBLE CO | COM | 742718109 | 23162 | 260104 | SH | Defined | 12 |
| PROCTER & GAMBLE CO | COM | 742718109 | 274 | 3080 | SH | DEFINED | 6 |
| PROCTER & GAMBLE CO | COM | 742718109 | 7477 | 83965 | SH | DEFINED | 11 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1683 | 18898 | SH | DEFINED | 1 |
| PROCTER & GAMBLE CO | COM | 742718109 | 14947 | 167852 | SH | DEFINED | 5 |
| PROCTER & GAMBLE CO | COM | 742718109 | 53443 | 600149 | SH | DEFINED | 2 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1615 | 18140 | SH | DEFINED | 7 |
| PROCTER & GAMBLE CO | COM | 742718109 | 322 | 3621 | SH | DEFINED | 4 |
| PROCTER & GAMBLE CO | COM | 742718109 | 713 | 5450 | SH | DEFINED | 14 |
| PROGRESS ENERGY INC | COM | 743263105 | 6 | 150 | SH | DEFINED | 4 |
| PROGRESS ENERGY INC | COM | 743263105 | 2198 | 56153 | SH | Defined | 12 |
| PROGRESS ENERGY INC | COM | 743263105 | 1504 | 38426 | SH | DEFINED | 11 |
| PROGRESS ENERGY INC | COM | 743263105 | 23 | 587 | SH | DEFINED | 6 |
| PROGRESS ENERGY INC | COM | 743263105 | 239 | 5900 | SH | DEFINED | 9 |
| PROGRESS ENERGY INC | COM | 743263105 | 545 | 13926 | SH | DEFINED | 2 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 5756 | 320660 | SH | DEFINED | 3 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 147 | 8200 | SH | Defined | 12 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 9 | 500 | SH | DEFINED | 11 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 4 | 65 | SH | DEFINED | 2 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 128 | 2162 | SH | Defined | 12 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 7096 | 119650 | SH | DEFINED | 3 |
| PROLOGIS | SH BEN INT | 743410102 | 233 | 9192 | SH | Defined | 12 |
| PROLOGIS | SH BEN INT | 743410102 | 77 | 3050 | SH | DEFINED | 2 |
| PROLOGIS | SH BEN INT | 743410102 | 476 | 18800 | SH | DEFINED | 3 |
| PROQUEST COMPANY | COM | 74346P102 | 4 | 200 | SH | Defined | 12 |
| PROSOFTTRAINING | COM | 743477101 | 0 | 650 | SH | Defined | 12 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 2536 | 152950 | SH | DEFINED | 7 |

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| PROSPERITY BANCSHARES INC | COM | 743606105 | 33 | 2000 | SH | DEFINED | 11 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 56 | 1952 | SH | Defined | 12 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 4 | 140 | SH | DEFINED | 6 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 328 | 11480 | SH | DEFINED | 3 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 628 | 22000 | SH | DEFINED | 7 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 34 | 1200 | SH | DEFINED | 11 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 35 | 4725 | SH | DEFINED | 4 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 12 | 1600 | SH | Defined | 12 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 1412 | 61175 | SH | Defined | 12 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 16 | 700 | SH | DEFINED | 11 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 10 | 414 | SH | DEFINED | 4 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 755 | 32700 | SH | DEFINED | 3 |
| PROVIDENT ENERGY TR | TR UNIT | 74386K104 | 7 | 1000 | SH | Defined | 12 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 102 | 4810 | SH | DEFINED | 2 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 538 | 25335 | SH | DEFINED | 4 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 7 | 325 | SH | Defined | 12 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 17 | 800 | SH | DEFINED | 6 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 3 | 400 | SH | DEFINED | 2 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 1155 | 176143 | SH | Defined | 12 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 32 | 5000 | SH | DEFINED | |
| PROVIDIAN FINL CORP | COM | 74406A102 | 89708 | 13675000 | SH | Defined | 10 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 13806 | 2104604 | SH | DEFINED | 8 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 65600 | 10000000 | SH | Defined | 13 |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 8 | 900 | SH | Defined | 12 |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 4058 | 458500 | SH | DEFINED | 6 |
| PRUDENTIAL FINL INC | COM | 744320102 | 4 | 130 | SH | DEFINED | 7 |
| PRUDENTIAL FINL INC | COM | 744320102 | 1603 | 54800 | SH | DEFINED | 3 |
| PRUDENTIAL FINL INC | COM | 744320102 | 852 | 29124 | SH | Defined | 12 |
| PRUDENTIAL FINL INC | COM | 744320102 | 1 | 50 | SH | DEFINED | 6 |
| PRUDENTIAL FINL INC | COM | 744320102 | 94 | 3215 | SH | DEFINED | 2 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 583 | 19600 | SH | DEFINED | 3 |
| PSS WORLD MED INC | COM | 69366A100 | 5 | 800 | SH | Defined | 12 |
| PTEK HLDGS INC | COM | 69366M104 | 238 | 63762 | SH | Defined | 12 |
| PUBLIC STORAGE INC | COM | 74460D109 | 15 | 500 | SH | DEFINED | 2 |
| PUBLIC STORAGE INC | COM | 74460D109 | 42 | 1371 | SH | Defined | 12 |
| PUBLIC STORAGE INC | COM A DP1/1000 | 74460D729 | 0 | 10 | SH | Defined | 12 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 3120 | 85024 | SH | Defined | 12 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 53 | 1450 | SH | DEFINED | 11 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 740 | 19877 | SH | DEFINED | 9 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 8 | 210 | SH | DEFINED | 6 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 17 | 450 | SH | DEFINED | 2 |
| PUBLICCARD INC | COM | 744627100 | 0 | 1200 | SH | Defined | 12 |
| PUBLICIS S A NEW | SPONSORED ADR | 74463M106 | 3377 | 199850 | SH | DEFINED | 6 |
| PUGET ENERGY INC NEW | COM | 745310102 | 4 | 200 | SH | DEFINED | 7 |
| PUGET ENERGY INC NEW | COM | 745310102 | 5061 | 237481 | SH | DEFINED | 6 |
| PUGET ENERGY INC NEW | COM | 745310102 | 4942 | 231900 | SH | DEFINED | 3 |
| PUGET ENERGY INC NEW | COM | 745310102 | 315 | 14783 | SH | Defined | 12 |
| PULASKI FINL CORP | COM | 745548107 | 323 | 15000 | SH | Defined | 12 |
| PULITZER INC | COM | 745769109 | 718 | 16470 | SH | DEFINED | 3 |
| PULTE HOMES INC | COM | 745867101 | 37 | 744 | SH | Defined | 12 |
| PULTE HOMES INC | COM | 745867101 | 7 | 130 | SH | DEFINED | 6 |
| PUMATECH INC | COM | 745887109 | 1 | 200 | SH | Defined | 12 |
| PURE WORLD INC | COM | 74622C106 | 4 | 6017 | SH | Defined | 12 |
| PUTNAM HIGH INCOME BOND FD | SH BEN INT | 746779107 | 4 | 600 | SH | Defined | 12 |
| PUTNAM HIGH INCOME OPP TR | SH BEN INT | 746479104 | 93 | 5900 | SH | Defined | 12 |
| PUTNAM HIGH YIELD MUN TR | SH BEN INT | 746781103 | 31 | 4440 | SH | Defined | 12 |
| PUTNAM INVT GRADE MUN TR | COM | 746805100 | 16 | 1500 | SH | Defined | 12 |
| PUTNAM MANAGED HIGH YIELD TR | SH BEN INT | 746819101 | 38 | 4200 | SH | Defined | 12 |
| PUTNAM MANAGED MUN INCOM TR | COM | 746823103 | 141 | 18594 | SH | Defined | 12 |
| PUTNAM MASTER INCOME TR | SH BEN INT | 74683K104 | 665 | 104297 | SH | Defined | 12 |
| PUTNAM MASTER INTER INCOME T | SH BEN INT | 746909100 | 1029 | 163326 | SH | Defined | 12 |
| PUTNAM MUN BD FD INC | SH BEN INT | 74683V100 | 7 | 552 | SH | Defined | 12 |

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| PUTNAM MUN OPPORTUNITIES TR | SH BEN INT | 746922103 | 142 | 11700 | SH | Defined | 12 |
| PUTNAM PREMIER INCOME TR | SH BEN INT | 746853100 | 959 | 149634 | SH | Defined | 12 |
| PUTNAM TAX FREE HEALTH CARE | SH BEN INT | 746920107 | 322 | 26558 | SH | Defined | 12 |
| Q E P INC | COM | 74727K102 | 191 | 27875 | SH | DEFINED | 6 |
| QIAO XING UNIVERSAL TELEPHON | ORD | G7303A109 | 41 | 19000 | SH | Defined | 12 |
| QLOGIC CORP | COM | 747277101 | 86 | 2320 | SH | Defined | 12 |
| QUAKER CHEM CORP | COM | 747316107 | 59 | 2900 | SH | Defined | 12 |
| QUAKER CITY BANCORP INC | COM | 74731K106 | 787 | 23175 | SH | DEFINED | 6 |
| QUAKER FABRIC CORP NEW | COM | 747399103 | 1204 | 218900 | SH | DEFINED | 6 |
| QUALCOMM INC | COM | 747525103 | 3289 | 91220 | SH | Defined | 12 |
| QUALCOMM INC | COM | 747525103 | 5 | 100 | SH | DEFINED | 14 |
| QUALCOMM INC | COM | 747525103 | 7 | 200 | SH | DEFINED | 11 |
| QUALCOMM INC | COM | 747525103 | 497 | 13802 | SH | DEFINED | 2 |
| QUALCOMM INC | COM | 747525103 | 1112 | 30900 | SH | DEFINED | 3 |
| QUALITY SYS INC | COM | 747582104 | 523 | 20502 | SH | Defined | 12 |
| QUANEX CORP | COM | 747620102 | 6321 | 199400 | SH | DEFINED | 6 |
| QUANEX CORP | COM | 747620102 | 18806 | 593260 | SH | DEFINED | 3 |
| QUANTA SVCS INC | COM | 74762E102 | 1145 | 357900 | SH | DEFINED | 6 |
| QUANTUM CORP | COM DSSG | 747906204 | 5 | 1410 | SH | DEFINED | 4 |
| QUANTUM CORP | COM DSSG | 747906204 | 19 | 5241 | SH | Defined | 12 |
| QUANTUM CORP | COM DSSG | 747906204 | 64 | 17600 | SH | DEFINED | 5 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 21 | 350 | SH | DEFINED | 2 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 630 | 10557 | SH | Defined | 12 |
| QUEST SOFTWARE INC | COM | 74834T103 | 0 | 23 | SH | Defined | 12 |
| QUESTAR CORP | COM | 748356102 | 47 | 1600 | SH | DEFINED | 2 |
| QUESTAR CORP | COM | 748356102 | 17 | 590 | SH | Defined | 12 |
| QUESTAR CORP | COM | 748356102 | 136 | 4493 | SH | DEFINED | 9 |
| QUESTAR CORP | COM | 748356102 | 346 | 11700 | SH | DEFINED | 5 |
| QUESTAR CORP | COM | 748356102 | 83 | 2800 | SH | DEFINED | 11 |
| QUESTAR CORP | COM | 748356102 | 3310 | 111930 | SH | DEFINED | 3 |
| QUIKSILVER INC | COM | 74838C106 | 13 | 410 | SH | Defined | 12 |
| QUIKSILVER INC | COM | 74838C106 | 433 | 14150 | SH | DEFINED | 3 |
| QUINTILES TRANSNATIONAL CORP | COM | 748767100 | 3 | 250 | SH | DEFINED | 6 |
| QUINTILES TRANSNATIONAL CORP | COM | 748767100 | 1745 | 143465 | SH | Defined | 12 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 1 | 185 | SH | DEFINED | 7 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 659 | 188825 | SH | DEFINED | 5 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 697 | 194671 | SH | DEFINED | |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 272591 | 78106352 | SH | Defined | 10 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 147203 | 42178567 | SH | DEFINED | 8 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 17 | 5000 | SH | DEFINED | |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 175 | 50010 | SH | DEFINED | 11 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 1447 | 414551 | SH | Defined | 12 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 2 | 709 | SH | DEFINED | 4 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 41 | 11828 | SH | DEFINED | 2 |
| R & B INC | COM | 749124103 | 757 | 77400 | SH | DEFINED | 6 |
| R & G FINANCIAL CORP | CL B | 749136107 | 21281 | 967340 | SH | DEFINED | 3 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 6 | 186 | SH | Defined | 12 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 193 | 6500 | SH | DEFINED | 9 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 66 | 2224 | SH | DEFINED | 2 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 11121 | 374700 | SH | DEFINED | 6 |
| RACING CHAMPIONS ERTL CORP | COM | 750069106 | 4419 | 287900 | SH | DEFINED | 6 |
| RACING CHAMPIONS ERTL CORP | COM | 750069106 | 2765 | 180130 | SH | DEFINED | 3 |
| RADA ELECTR INDS LTD | SHS NEW | M81863108 | 0 | 360 | SH | Defined | 12 |
| RADIAN GROUP INC | COM | 750236101 | 7 | 200 | SH | DEFINED | 6 |
| RADIAN GROUP INC | COM | 750236101 | 52 | 1555 | SH | DEFINED | 2 |
| RADIAN GROUP INC | COM | 750236101 | 6761 | 202540 | SH | DEFINED | 8 |
| RADIAN GROUP INC | COM | 750236101 | 218 | 6531 | SH | Defined | 12 |
| RADIAN GROUP INC | COM | 750236101 | 10180 | 304980 | SH | DEFINED | 3 |
| RADIAN GROUP INC | COM | 750236101 | 83450 | 2500000 | SH | Defined | 10 |
| RADIANT SYSTEMS INC | COM | 75025N102 | 7 | 950 | SH | Defined | 12 |
| RADIO ONE INC | CL A | 75040P108 | 0 | 20 | SH | Defined | 12 |
| RADIO ONE INC | CL D NON VTG | 75040P405 | 1 | 40 | SH | Defined | 12 |

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|-----------------------------|--------------|-----------|-------|---------|----|---------|----|
| RADIOLOGIX INC | COM | 75040K109 | 547 | 242000 | SH | DEFINED | 6 |
| RADIOSHACK CORP | COM | 750438103 | 1341 | 60183 | SH | Defined | 12 |
| RADIOSHACK CORP | COM | 750438103 | 3 | 150 | SH | DEFINED | 6 |
| RADVIEW SOFTWARE LTD | ORD | M81867109 | 0 | 900 | SH | Defined | 12 |
| RADYNE COMSTREAM INC | COM NEW | 750611402 | 1 | 500 | SH | Defined | 12 |
| RAILAMERICA INC | COM | 750753105 | 18 | 3030 | SH | Defined | 12 |
| RAINBOW TECHNOLOGIES INC | COM | 750862104 | 3877 | 410650 | SH | DEFINED | 3 |
| RAINDANCE COMM | COM | 75086X106 | 2 | 1018 | SH | Defined | 12 |
| RAIT INVT TR | COM | 749227104 | 11 | 500 | SH | Defined | 12 |
| RALCORP HLDGS INC NEW | COM | 751028101 | 12381 | 475450 | SH | DEFINED | 3 |
| RAMBUS INC DEL | COM | 750917106 | 48 | 3600 | SH | Defined | 12 |
| RAMBUS INC DEL | COM | 750917106 | 54 | 4100 | SH | DEFINED | 2 |
| RAMTRON INTL CORP | COM NEW | 751907304 | 0 | 100 | SH | Defined | 12 |
| RAMTRON INTL CORP | COM NEW | 751907304 | 1 | 400 | SH | DEFINED | 2 |
| RANGE RES CORP | COM | 75281A109 | 3721 | 651600 | SH | DEFINED | 6 |
| RANGE RES CORP | COM | 75281A109 | 178 | 31100 | SH | DEFINED | 3 |
| RARE HOSPITALITY INTL INC | COM | 753820109 | 0 | 7 | SH | Defined | 12 |
| RAVEN INDS INC | COM | 754212108 | 75 | 4500 | SH | Defined | 12 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 216 | 8359 | SH | Defined | 12 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 29 | 1125 | SH | DEFINED | 2 |
| RAYONIER INC | COM | 754907103 | 4 | 100 | SH | DEFINED | 7 |
| RAYONIER INC | COM | 754907103 | 30 | 680 | SH | DEFINED | 2 |
| RAYONIER INC | COM | 754907103 | 1658 | 37625 | SH | Defined | 12 |
| RAYOVAC CORP | COM | 755081106 | 10 | 900 | SH | Defined | 12 |
| RAYOVAC CORP | COM | 755081106 | 5310 | 489400 | SH | DEFINED | 6 |
| RAYOVAC CORP | COM | 755081106 | 926 | 85370 | SH | DEFINED | 3 |
| RAYTHEON CO | COM NEW | 755111507 | 33428 | 1178298 | SH | DEFINED | 6 |
| RAYTHEON CO | COM NEW | 755111507 | 51 | 1793 | SH | DEFINED | 11 |
| RAYTHEON CO | COM NEW | 755111507 | 188 | 6648 | SH | DEFINED | 9 |
| RAYTHEON CO | COM NEW | 755111507 | 2200 | 77546 | SH | Defined | 12 |
| RAYTHEON CO | COM NEW | 755111507 | 0 | 8 | SH | DEFINED | 7 |
| RAYTHEON CO | COM NEW | 755111507 | 289 | 10177 | SH | DEFINED | 2 |
| RCM TECHNOLOGIES INC | COM NEW | 749360400 | 342 | 124200 | SH | DEFINED | 6 |
| RCN CORP | COM | 749361101 | 31 | 43358 | SH | Defined | 12 |
| RCN CORP | COM | 749361101 | 5 | 6536 | SH | DEFINED | 4 |
| READERS DIGEST ASSN INC | CL A NON VTG | 755267101 | 6838 | 669700 | SH | DEFINED | 6 |
| READERS DIGEST ASSN INC | CL A NON VTG | 755267101 | 21 | 2064 | SH | Defined | 12 |
| REAL ESTATE INCOME FUND INC | COM | 755881109 | 83 | 5858 | SH | Defined | 12 |
| REALNETWORKS INC | COM | 75605L104 | 38 | 9110 | SH | Defined | 12 |
| REALTY INCOME CORP | COM | 756109104 | 300 | 8393 | SH | Defined | 12 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 257 | 13675 | SH | Defined | 12 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 8 | 400 | SH | DEFINED | 11 |
| RECKSON ASSOCS RLTY CORP | CL B | 75621K304 | 127 | 6548 | SH | Defined | 12 |
| RED HAT INC | COM | 756577102 | 43 | 7990 | SH | Defined | 12 |
| REDBACK NETWORKS INC | COM | 757209101 | 1 | 1100 | SH | Defined | 12 |
| REDWOOD TR INC | COM | 758075402 | 380 | 11700 | SH | DEFINED | 3 |
| REDWOOD TR INC | COM | 758075402 | 450 | 13838 | SH | Defined | 12 |
| REEBOK INTL LTD | COM | 758110100 | 26 | 800 | SH | DEFINED | 4 |
| REEBOK INTL LTD | COM | 758110100 | 341 | 10370 | SH | DEFINED | 6 |
| REEBOK INTL LTD | COM | 758110100 | 1610 | 49000 | SH | DEFINED | 3 |
| REEBOK INTL LTD | COM | 758110100 | 135 | 4113 | SH | Defined | 12 |
| REEDS JEWELERS INC | COM | 758341101 | 0 | 362 | SH | Defined | 12 |
| REGAL BELOIT CORP | COM | 758750103 | 25 | 1620 | SH | Defined | 12 |
| REGAL ENTMT GROUP | CL A | 758766109 | 157 | 8750 | SH | Defined | 12 |
| REGENCY CTRS CORP | COM | 758849103 | 119 | 3600 | SH | Defined | 12 |
| REGENERATION TECH INC DEL | COM | 75886N100 | 64 | 7100 | SH | Defined | 12 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 4 | 500 | SH | DEFINED | 2 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 22 | 2950 | SH | DEFINED | 11 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 20 | 2605 | SH | Defined | 12 |
| REGIONS FINL CORP | COM | 758940100 | 319 | 9859 | SH | DEFINED | 5 |
| REGIONS FINL CORP | COM | 758940100 | 1181 | 36441 | SH | Defined | 12 |
| REGIONS FINL CORP | COM | 758940100 | 257 | 7920 | SH | DEFINED | 2 |

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| REGIONS FINL CORP | COM | 758940100 | 19 | 590 | SH | DEFINED | 6 |
| REGIONS FINL CORP | COM | 758940100 | 190 | 4000 | SH | DEFINED | 14 |
| REGIONS FINL CORP | COM | 758940100 | 58 | 1800 | SH | DEFINED | 11 |
| REGIS CORP MINN | COM | 758932107 | 12416 | 498420 | SH | DEFINED | 3 |
| REGIS CORP MINN | COM | 758932107 | 3043 | 122147 | SH | Defined | 12 |
| REGISTER COM INC | COM | 75914G101 | 7 | 1345 | SH | Defined | 12 |
| REINSURANCE GROUP AMER INC | COM | 759351109 | 1230 | 46790 | SH | DEFINED | 3 |
| RELIABILITY INC | COM | 759903107 | 7 | 9000 | SH | Defined | 12 |
| RELIANT RES INC | COM | 75952B105 | 0 | 110 | SH | DEFINED | 6 |
| RELIANT RES INC | COM | 75952B105 | 38 | 10536 | SH | DEFINED | 2 |
| RELIANT RES INC | COM | 75952B105 | 36 | 10213 | SH | Defined | 12 |
| RELM WIRELESS CORP | COM | 759525108 | 0 | 83 | SH | Defined | 12 |
| REMINGTON OIL & GAS CORP | COM | 759594302 | 9 | 500 | SH | Defined | 12 |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 17377 | 433890 | SH | DEFINED | 6 |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 15275 | 381410 | SH | DEFINED | 3 |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 168 | 4193 | SH | Defined | 12 |
| RENAL CARE GROUP INC | COM | 759930100 | 1657 | 53130 | SH | DEFINED | 3 |
| RENAL CARE GROUP INC | COM | 759930100 | 170 | 5455 | SH | Defined | 12 |
| RENT A CTR INC NEW | COM | 76009N100 | 27 | 500 | SH | Defined | 12 |
| RENT A CTR INC NEW | COM | 76009N100 | 18834 | 342865 | SH | DEFINED | 3 |
| RENT A CTR INC NEW | COM | 76009N100 | 12232 | 222690 | SH | DEFINED | 6 |
| RENTECH INC | COM | 760112102 | 60 | 116000 | SH | Defined | 12 |
| REPLIGEN CORP | COM | 759916109 | 6 | 1200 | SH | Defined | 12 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 248 | 17300 | SH | DEFINED | 2 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 5623 | 392143 | SH | DEFINED | 6 |
| REPUBLIC BANCORP INC | COM | 760282103 | 15 | 1300 | SH | Defined | 12 |
| REPUBLIC BANCORP INC | COM | 760282103 | 5387 | 457308 | SH | DEFINED | 6 |
| REPUBLIC BANCORP INC | COM | 760282103 | 3 | 275 | SH | DEFINED | 11 |
| REPUBLIC BANCORP KY | CL A | 760281204 | 434 | 37711 | SH | Defined | 12 |
| REPUBLIC FIRST BANCORP INC | COM | 760416107 | 500 | 67600 | SH | DEFINED | 6 |
| REPUBLIC SVCS INC | COM | 760759100 | 112394 | 5665000 | SH | Defined | 10 |
| REPUBLIC SVCS INC | COM | 760759100 | 12753 | 642799 | SH | DEFINED | 8 |
| REPUBLIC SVCS INC | COM | 760759100 | 34674 | 1747700 | SH | Defined | 13 |
| REPUBLIC SVCS INC | COM | 760759100 | 967 | 48761 | SH | Defined | 12 |
| REPUBLIC SVCS INC | COM | 760759100 | 4569 | 230300 | SH | DEFINED | 3 |
| RES-CARE INC | COM | 760943100 | 839 | 287317 | SH | DEFINED | 6 |
| RESEARCH FRONTIERS INC | COM | 760911107 | 6 | 900 | SH | Defined | 12 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 175 | 13400 | SH | DEFINED | 6 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 71 | 5430 | SH | Defined | 12 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 26120 | 2000000 | SH | Defined | 13 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 30038 | 2300000 | SH | Defined | 10 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 908 | 69500 | SH | DEFINED | 8 |
| RESORTQUEST INTL INC | COM | 761183102 | 6 | 2000 | SH | Defined | 12 |
| RESOURCES BANKSHARES CORP | COM | 76121R104 | 33 | 1450 | SH | Defined | 12 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 0 | 5 | SH | Defined | 12 |
| RESPIRONICS INC | COM | 761230101 | 19034 | 553795 | SH | DEFINED | 3 |
| RETEK INC | COM | 76128Q109 | 0 | 38 | SH | Defined | 12 |
| REUTERS GROUP PLC | SPONSORED ADR | 76132M102 | 12 | 1273 | SH | DEFINED | 2 |
| REUTERS GROUP PLC | SPONSORED ADR | 76132M102 | 1302 | 133170 | SH | DEFINED | 6 |
| REVLON INC | CL A | 761525500 | 2 | 700 | SH | Defined | 12 |
| REX STORES CORP | COM | 761624105 | 1591 | 156723 | SH | DEFINED | 6 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 6046 | 238990 | SH | DEFINED | 3 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 536 | 21200 | SH | DEFINED | 5 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 204 | 8076 | SH | Defined | 12 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 4 | 150 | SH | DEFINED | 6 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 38 | 1496 | SH | DEFINED | 2 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 1605 | 49750 | SH | DEFINED | 3 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 6 | 180 | SH | DEFINED | 2 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 85 | 2621 | SH | Defined | 12 |
| RF MICRODEVICES INC | COM | 749941100 | 549 | 90977 | SH | Defined | 12 |
| RFS HOTEL INVS INC | COM | 74955J108 | 123 | 12721 | SH | Defined | 12 |
| RGC RES INC | COM | 74955L103 | 31 | 1600 | SH | Defined | 12 |

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| RIGGS NATL CORP WASH DC | COM | 766570105 | 333 | 23200 | SH | Defined | 12 |
| RIGHT MGMT CONSULTANTS INC | COM | 766573109 | 511 | 39300 | SH | DEFINED | 6 |
| RIGHT MGMT CONSULTANTS INC | COM | 766573109 | 7340 | 565050 | SH | DEFINED | 3 |
| RIMAGE CORP | COM | 766721104 | 196 | 21600 | SH | DEFINED | 6 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 4420 | 58390 | SH | DEFINED | 6 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 1181 | 15595 | SH | DEFINED | 2 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 76 | 1000 | SH | DEFINED | 11 |
| RITE AID CORP | COM | 767754104 | 30 | 13500 | SH | DEFINED | 2 |
| RITE AID CORP | COM | 767754104 | 216 | 96339 | SH | Defined | 12 |
| RIVERSTONE NETWORKS INC | COM | 769320102 | 39 | 27544 | SH | Defined | 12 |
| RIVERSTONE NETWORKS INC | COM | 769320102 | 114 | 81540 | SH | DEFINED | 6 |
| RLI CORP | COM | 749607107 | 7262 | 270275 | SH | DEFINED | 7 |
| RLI CORP | COM | 749607107 | 27 | 1000 | SH | Defined | 12 |
| RLI CORP | COM | 749607107 | 54 | 2000 | SH | DEFINED | 11 |
| ROADWAY CORP | COM | 769742107 | 21550 | 642890 | SH | DEFINED | 3 |
| ROADWAY CORP | COM | 769742107 | 12 | 350 | SH | Defined | 12 |
| ROADWAY CORP | COM | 769742107 | 6 | 175 | SH | DEFINED | 11 |
| ROBERT HALF INTL INC | COM | 770323103 | 4 | 300 | SH | DEFINED | 2 |
| ROBERT HALF INTL INC | COM | 770323103 | 189 | 14175 | SH | Defined | 12 |
| ROBOTIC VISION SYS INC | COM | 771074101 | 10 | 53650 | SH | Defined | 12 |
| ROBOTIC VISION SYS INC | COM | 771074101 | 22 | 123500 | SH | DEFINED | |
| ROCK-TENN CO | CL A | 772739207 | 2460 | 192200 | SH | DEFINED | 3 |
| ROCK-TENN CO | CL A | 772739207 | 6998 | 546700 | SH | DEFINED | 6 |
| ROCKFORD CORP | COM | 77316P101 | 405 | 74900 | SH | DEFINED | 6 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 21 | 1000 | SH | DEFINED | 2 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 12 | 600 | SH | DEFINED | 11 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 13316 | 643280 | SH | DEFINED | 3 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 166 | 8029 | SH | Defined | 12 |
| ROCKWELL COLLINS INC | COM | 774341101 | 1038 | 56393 | SH | DEFINED | 9 |
| ROCKWELL COLLINS INC | COM | 774341101 | 2 | 90 | SH | DEFINED | 6 |
| ROCKWELL COLLINS INC | COM | 774341101 | 182 | 9887 | SH | Defined | 12 |
| ROCKWELL COLLINS INC | COM | 774341101 | 18 | 1000 | SH | DEFINED | 2 |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 237 | 21400 | SH | DEFINED | |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 448 | 42000 | SH | Defined | 12 |
| ROGERS CORP | COM | 775133101 | 30 | 1000 | SH | Defined | 12 |
| ROHM & HAAS CO | COM | 775371107 | 188 | 6325 | SH | DEFINED | 2 |
| ROHM & HAAS CO | COM | 775371107 | 57 | 1900 | SH | DEFINED | 11 |
| ROHM & HAAS CO | COM | 775371107 | 273 | 9181 | SH | Defined | 12 |
| ROLLINS INC | COM | 775711104 | 2822 | 122550 | SH | DEFINED | 3 |
| ROLLINS INC | COM | 775711104 | 9 | 384 | SH | Defined | 12 |
| ROPER INDS INC NEW | COM | 776696106 | 19 | 650 | SH | Defined | 12 |
| ROSLYN BANCORP INC | COM | 778162107 | 13 | 700 | SH | DEFINED | 14 |
| ROSLYN BANCORP INC | COM | 778162107 | 16221 | 902160 | SH | DEFINED | 3 |
| ROSLYN BANCORP INC | COM | 778162107 | 32 | 1782 | SH | Defined | 12 |
| ROSLYN BANCORP INC | COM | 778162107 | 4277 | 237890 | SH | DEFINED | 6 |
| ROSLYN BANCORP INC | COM | 778162107 | 22 | 1207 | SH | DEFINED | 4 |
| ROSS STORES INC | COM | 778296103 | 21 | 580 | SH | Defined | 12 |
| ROSS STORES INC | COM | 778296103 | 7540 | 208810 | SH | DEFINED | 3 |
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR | 778529107 | 2872 | 360800 | SH | DEFINED | 3 |
| ROUSE CO | COM | 779273101 | 314 | 9090 | SH | DEFINED | 3 |
| ROUSE CO | COM | 779273101 | 12 | 350 | SH | DEFINED | 11 |
| ROUSE CO | COM | 779273101 | 476 | 13770 | SH | Defined | 12 |
| ROUSE CO | COM | 779273101 | 114 | 3292 | SH | DEFINED | 9 |
| ROUSE CO | PFD CONV SER B | 779273309 | 80 | 1600 | SH | Defined | 12 |
| ROUSE CO | COM | 779273101 | 41 | 800 | SH | DEFINED | 14 |
| ROWAN COS INC | COM | 779382100 | 477 | 24251 | SH | Defined | 12 |
| ROWAN COS INC | COM | 779382100 | 4 | 200 | SH | DEFINED | 6 |
| ROWAN COS INC | COM | 779382100 | 63 | 3200 | SH | DEFINED | 2 |
| ROXIO INC | COM | 780008108 | 1 | 180 | SH | Defined | 12 |
| ROXIO INC | COM | 780008108 | 0 | 5 | SH | DEFINED | 14 |
| ROYAL APPLIANCE MFG CO | COM | 780076105 | 1224 | 166700 | SH | DEFINED | 6 |
| ROYAL BANCSHARES PA INC | CL A | 780081105 | 731 | 37561 | SH | DEFINED | 6 |

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| ROYAL BK CDA MONTREAL QUE | COM | | 780087102 | 1888 | 48798 | SH | Defined | 12 |
| ROYAL CARIBBEAN CRUISES LTD | NOTE | 2/0 | 780153AK8 | 267 | 7000 | SH | Defined | 12 |
| ROYAL CARIBBEAN CRUISES LTD | COM | | V7780T103 | 3526 | 234569 | SH | DEFINED | 6 |
| ROYAL CARIBBEAN CRUISES LTD | COM | | V7780T103 | 176 | 11739 | SH | Defined | 12 |
| ROYAL DUTCH PETE CO | NY REG EUR | .56 | 780257804 | 3046 | 74745 | SH | DEFINED | 2 |
| ROYAL DUTCH PETE CO | NY REG EUR | .56 | 780257804 | 6504 | 159607 | SH | Defined | 12 |
| ROYAL DUTCH PETE CO | NY REG EUR | .56 | 780257804 | 167 | 4108 | SH | DEFINED | 11 |
| ROYAL DUTCH PETE CO | NY REG EUR | .56 | 780257804 | 609 | 14955 | SH | DEFINED | 1 |
| ROYAL DUTCH PETE CO | NY REG EUR | .56 | 780257804 | 416 | 6950 | SH | DEFINED | 14 |
| ROYAL DUTCH PETE CO | NY REG EUR | .56 | 780257804 | 720 | 17680 | SH | DEFINED | 5 |
| ROYAL DUTCH PETE CO | NY REG EUR | .56 | 780257804 | 234 | 5742 | SH | DEFINED | 7 |
| ROYAL DUTCH PETE CO | NY REG EUR | .56 | 780257804 | 1228 | 29017 | SH | DEFINED | 9 |
| ROYAL DUTCH PETE CO | NY REG EUR | .56 | 780257804 | 874 | 21440 | SH | DEFINED | 4 |
| ROYAL GOLD INC | COM | | 780287108 | 16 | 1100 | SH | Defined | 12 |
| ROYAL GROUP TECHNOLOGIES LTD | SUB VTG SH | | 779915107 | 2 | 350 | SH | Defined | 12 |
| ROYAL KPN NV | SPONSORED ADR | | 780641205 | 3182 | 489499 | SH | DEFINED | 6 |
| ROYCE FOCUS TR | COM | | 78080N108 | 142 | 27400 | SH | Defined | 12 |
| ROYCE MICRO-CAP TR INC | COM | | 780915104 | 700 | 91146 | SH | Defined | 12 |
| ROYCE VALUE TR INC | COM | | 780910105 | 4365 | 357751 | SH | Defined | 12 |
| RPM INTL INC | COM | | 749685103 | 2954 | 281340 | SH | DEFINED | 3 |
| RPM INTL INC | COM | | 749685103 | 338 | 32227 | SH | Defined | 12 |
| RPM INTL INC | COM | | 749685103 | 32 | 3050 | SH | DEFINED | 11 |
| RSA SEC INC | COM | | 749719100 | 7 | 1025 | SH | Defined | 12 |
| RSA SEC INC | COM | | 749719100 | 1 | 150 | SH | DEFINED | 2 |
| RUBY TUESDAY INC | COM | | 781182100 | 4 | 200 | SH | DEFINED | 3 |
| RUBY TUESDAY INC | COM | | 781182100 | 99 | 4847 | SH | Defined | 12 |
| RUBY TUESDAY INC | COM | | 781182100 | 75 | 3680 | SH | DEFINED | 2 |
| RUDDICK CORP | COM | | 781258108 | 1430 | 116260 | SH | DEFINED | 3 |
| RUDDICK CORP | COM | | 781258108 | 65 | 5300 | SH | Defined | 12 |
| RUDDICK CORP | COM | | 781258108 | 7326 | 595600 | SH | DEFINED | 6 |
| RUSH ENTERPRISES INC | CL A | | 781846209 | 146 | 39000 | SH | DEFINED | 6 |
| RUSH ENTERPRISES INC | CL B | | 781846308 | 214 | 57650 | SH | DEFINED | 6 |
| RUSSELL CORP | COM | | 782352108 | 3497 | 199850 | SH | DEFINED | 3 |
| RUSSELL CORP | COM | | 782352108 | 5166 | 295200 | SH | DEFINED | 6 |
| RYANAIR HLDGS PLC | SPONSORED ADR | | 783513104 | 4205 | 100988 | SH | DEFINED | 6 |
| RYANS FAMILY STEAK HOUSE INC | COM | | 783519101 | 36 | 3381 | SH | Defined | 12 |
| RYANS FAMILY STEAK HOUSE INC | COM | | 783519101 | 7229 | 688400 | SH | DEFINED | 6 |
| RYDER SYS INC | COM | | 783549108 | 149 | 7250 | SH | DEFINED | 3 |
| RYDER SYS INC | COM | | 783549108 | 1 | 50 | SH | DEFINED | 6 |
| RYDER SYS INC | COM | | 783549108 | 73 | 3550 | SH | Defined | 12 |
| RYLAND GROUP INC | COM | | 783764103 | 33912 | 785180 | SH | DEFINED | 3 |
| RYLAND GROUP INC | COM | | 783764103 | 18 | 408 | SH | Defined | 12 |
| S & T BANCORP INC | COM | | 783859101 | 3369 | 131750 | SH | DEFINED | 3 |
| S & T BANCORP INC | COM | | 783859101 | 20 | 800 | SH | Defined | 12 |
| S Y BANCORP INC | COM | | 785060104 | 29 | 800 | SH | Defined | 12 |
| S&K FAMOUS BRANDS INC | COM | | 783774102 | 263 | 29700 | SH | DEFINED | 6 |
| S1 CORPORATION | COM | | 78463B101 | 8 | 1600 | SH | Defined | 12 |
| SABRE HLDGS CORP | CL A | | 785905100 | 18297 | 1150000 | SH | Defined | 10 |
| SABRE HLDGS CORP | CL A | | 785905100 | 2133 | 134050 | SH | DEFINED | 6 |
| SABRE HLDGS CORP | CL A | | 785905100 | 181 | 11348 | SH | Defined | 12 |
| SABRE HLDGS CORP | CL A | | 785905100 | 589 | 37000 | SH | DEFINED | 8 |
| SAFECO CORP | COM | | 786429100 | 791 | 22630 | SH | Defined | 12 |
| SAFECO CORP | COM | | 786429100 | 12 | 330 | SH | DEFINED | 6 |
| SAFECO CORP | COM | | 786429100 | 2277 | 65110 | SH | DEFINED | 2 |
| SAFECO CORP | COM | | 786429100 | 31 | 900 | SH | DEFINED | 11 |
| SAFEGUARD SCIENTIFICS INC | COM | | 786449108 | 26 | 18740 | SH | Defined | 12 |
| SAFENET INC | COM | | 78645R107 | 300 | 14689 | SH | Defined | 12 |
| SAFEWAY INC | COM NEW | | 786514208 | 1104 | 58330 | SH | DEFINED | 5 |
| SAFEWAY INC | COM NEW | | 786514208 | 3324 | 175599 | SH | DEFINED | 2 |
| SAFEWAY INC | COM NEW | | 786514208 | 1024 | 54093 | SH | Defined | 12 |
| SAFEWAY INC | COM NEW | | 786514208 | 1 | 50 | SH | DEFINED | 6 |
| SAFEWAY INC | COM NEW | | 786514208 | 148 | 7793 | SH | DEFINED | 11 |

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| SAFEWAY INC | COM NEW | 786514208 | 6 | 325 | SH | DEFINED | 4 |
| SAGA COMMUNICATIONS | CL A | 786598102 | 115 | 6656 | SH | Defined | 12 |
| SAKS INC | COM | 79377W108 | 100 | 13055 | SH | Defined | 12 |
| SALISBURY BANCORP INC | COM | 795226109 | 22 | 800 | SH | Defined | 12 |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 34 | 5000 | SH | Defined | 12 |
| SALOMON BROS 2008 WORLDWIDE | COM | 79548R103 | 260 | 24779 | SH | Defined | 12 |
| SALOMON BROS HIGH INCOME FD | COM | 79547Q106 | 114 | 10300 | SH | Defined | 12 |
| SALOMON BROS HIGH INCOME FD | COM | 794907105 | 395 | 34752 | SH | Defined | 12 |
| SALOMON BROS WORLDWIDE INCOM | COM | 79548T109 | 287 | 20800 | SH | Defined | 12 |
| SALOMON BROTHERS FD INC | COM | 795477108 | 92 | 10375 | SH | Defined | 12 |
| SALTON INC | COM | 795757103 | 1722 | 164000 | SH | DEFINED | 6 |
| SALTON INC | COM | 795757103 | 4 | 400 | SH | Defined | 12 |
| SALTON INC | COM | 795757103 | 56 | 5300 | SH | DEFINED | 3 |
| SAN JUAN BASIN RTY TR | UNIT BEN INT | 798241105 | 74 | 5000 | SH | Defined | 12 |
| SAN PAOLO-IMI S P A | SPONSORED ADR | 799175104 | 147 | 10773 | SH | DEFINED | 2 |
| SANCHEZ COMPUTER ASSOCS INC | COM | 799702105 | 119 | 29000 | SH | Defined | 12 |
| SANDERSON FARMS INC | COM | 800013104 | 573 | 29900 | SH | DEFINED | 6 |
| SANDISK CORP | COM | 80004C101 | 4 | 265 | SH | DEFINED | 2 |
| SANDISK CORP | COM | 80004C101 | 418 | 24877 | SH | Defined | 12 |
| SANDISK CORP | COM | 80004C101 | 923 | 54850 | SH | DEFINED | 3 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 1176 | 36036 | SH | Defined | 12 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 49 | 1500 | SH | DEFINED | 11 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 4383 | 134325 | SH | DEFINED | 7 |
| SANFILIPPO JOHN B & SON INC | COM | 800422107 | 927 | 64600 | SH | DEFINED | 6 |
| SANGAMO BIOSCIENCES INC | COM | 800677106 | 14 | 4900 | SH | Defined | 12 |
| SANGSTAT MED CORP | COM | 801003104 | 6360 | 648310 | SH | DEFINED | 3 |
| SANMINA SCI CORP | COM | 800907107 | 90 | 22267 | SH | Defined | 12 |
| SANMINA SCI CORP | COM | 800907107 | 1 | 250 | SH | DEFINED | 6 |
| SANMINA SCI CORP | COM | 800907107 | 21 | 5304 | SH | DEFINED | 2 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 219 | 11550 | SH | DEFINED | 2 |
| SAPIENT CORP | COM | 803062108 | 1 | 600 | SH | Defined | 12 |
| SAPPI LTD | SPON ADR NEW | 803069202 | 27657 | 2318278 | SH | DEFINED | 6 |
| SARA LEE CORP | COM | 803111103 | 664 | 35519 | SH | DEFINED | 5 |
| SARA LEE CORP | COM | 803111103 | 167 | 8950 | SH | DEFINED | 11 |
| SARA LEE CORP | COM | 803111103 | 30037 | 1606245 | SH | DEFINED | 6 |
| SARA LEE CORP | COM | 803111103 | 4104 | 219483 | SH | Defined | 12 |
| SARA LEE CORP | COM | 803111103 | 6777 | 362430 | SH | DEFINED | 3 |
| SARA LEE CORP | COM | 803111103 | 1850 | 98916 | SH | DEFINED | 2 |
| SARA LEE CORP | COM | 803111103 | 14 | 500 | SH | DEFINED | 14 |
| SARA LEE CORP | COM | 803111103 | 1015 | 51436 | SH | DEFINED | 9 |
| SATCON TECHNOLOGY CORP | COM | 803893106 | 1 | 1000 | SH | Defined | 12 |
| SATYAM COMPUTER SERVICES LTD | ADR | 804098101 | 116 | 14000 | SH | DEFINED | 3 |
| SAUCONY INC | CL A | 804120103 | 3 | 300 | SH | Defined | 12 |
| SAUER-DANFOSS INC | COM | 804137107 | 2 | 300 | SH | Defined | 12 |
| SAUL CTRS INC | COM | 804395101 | 437 | 18975 | SH | Defined | 12 |
| SAUL CTRS INC | COM | 804395101 | 58 | 2500 | SH | DEFINED | 11 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 9 | 7200 | SH | Defined | 12 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 4706 | 159674 | SH | DEFINED | 14 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 872 | 39821 | SH | DEFINED | 9 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 1562 | 77869 | SH | DEFINED | 5 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 19968 | 995436 | SH | DEFINED | 6 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 567 | 28254 | SH | DEFINED | 1 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 10710 | 533877 | SH | DEFINED | 2 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 12 | 600 | SH | DEFINED | 7 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 695 | 34669 | SH | DEFINED | 11 |
| SBC COMMUNICATIONS INC | COM | 78387g103 | 33 | 1646 | SH | DEFINED | 4 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 20364 | 1015131 | SH | DEFINED | 3 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 2106 | 105000 | SH | Defined | 10 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 7335 | 365663 | SH | Defined | 12 |
| SBS TECHNOLOGIES INC | COM | 78387P103 | 1 | 100 | SH | Defined | 12 |
| SCANA CORP NEW | COM | 80589M102 | 7 | 220 | SH | DEFINED | 6 |
| SCANA CORP NEW | COM | 80589M102 | 5 | 160 | SH | DEFINED | 2 |

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| SCANA CORP NEW | COM | 80589M102 | 180 | 6014 | SH | DEFINED | 11 |
| SCANA CORP NEW | COM | 80589M102 | 13262 | 443250 | SH | DEFINED | 3 |
| SCANA CORP NEW | COM | 80589M102 | 1664 | 55605 | SH | Defined | 12 |
| SCANSOFT INC | COM | 80603P107 | 7 | 1557 | SH | Defined | 12 |
| SCANSOURCE INC | COM | 806037107 | 1419 | 75700 | SH | DEFINED | 6 |
| SCANSOURCE INC | COM | 806037107 | 32 | 1700 | SH | Defined | 12 |
| SCHEIN HENRY INC | COM | 806407102 | 338 | 7500 | SH | DEFINED | 3 |
| SCHEIN HENRY INC | COM | 806407102 | 23 | 500 | SH | Defined | 12 |
| SCHEIN HENRY INC | COM | 806407102 | 81 | 1800 | SH | DEFINED | 4 |
| SCHERING A G | SPONSORED ADR | 806585204 | 3484 | 85181 | SH | DEFINED | 6 |
| SCHERING PLOUGH CORP | COM | 806605101 | 1130 | 63383 | SH | DEFINED | 1 |
| SCHERING PLOUGH CORP | COM | 806605101 | 94 | 5300 | SH | DEFINED | 4 |
| SCHERING PLOUGH CORP | COM | 806605101 | 3555 | 199400 | SH | DEFINED | 6 |
| SCHERING PLOUGH CORP | COM | 806605101 | 390 | 21850 | SH | DEFINED | 5 |
| SCHERING PLOUGH CORP | COM | 806605101 | 164 | 9205 | SH | DEFINED | 11 |
| SCHERING PLOUGH CORP | COM | 806605101 | 88 | 4911 | SH | DEFINED | 9 |
| SCHERING PLOUGH CORP | COM | 806605101 | 3086 | 173077 | SH | DEFINED | 2 |
| SCHERING PLOUGH CORP | COM | 806605101 | 5 | 200 | SH | DEFINED | 14 |
| SCHERING PLOUGH CORP | COM | 806605101 | 2872 | 161094 | SH | DEFINED | 3 |
| SCHERING PLOUGH CORP | COM | 806605101 | 7320 | 410519 | SH | Defined | 12 |
| SCHLOTZSKYS INC | COM | 806832101 | 12 | 4400 | SH | DEFINED | 6 |
| SCHLUMBERGER LTD | COM | 806857108 | 600 | 15795 | SH | DEFINED | 11 |
| SCHLUMBERGER LTD | COM | 806857108 | 1271 | 33450 | SH | DEFINED | 5 |
| SCHLUMBERGER LTD | COM | 806857108 | 4390 | 115491 | SH | DEFINED | 6 |
| SCHLUMBERGER LTD | COM | 806857108 | 4104 | 107983 | SH | Defined | 12 |
| SCHLUMBERGER LTD | COM | 806857108 | 476 | 12526 | SH | DEFINED | 3 |
| SCHLUMBERGER LTD | COM | 806857108 | 296 | 7800 | SH | DEFINED | 1 |
| SCHLUMBERGER LTD | COM | 806857108 | 4295 | 76900 | SH | DEFINED | 14 |
| SCHLUMBERGER LTD | COM | 806857108 | 8072 | 212354 | SH | DEFINED | 2 |
| SCHLUMBERGER LTD | COM | 806857108 | 1195 | 31696 | SH | DEFINED | 9 |
| SCHOLASTIC CORP | COM | 807066105 | 15 | 550 | SH | Defined | 12 |
| SCHOLASTIC CORP | COM | 807066105 | 1976 | 50000 | SH | DEFINED | 14 |
| SCHOLASTIC CORP | COM | 807066105 | 30 | 1130 | SH | DEFINED | 7 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 2 | 99 | SH | Defined | 12 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 4713 | 265200 | SH | DEFINED | 6 |
| SCHULMAN A INC | COM | 808194104 | 11465 | 789068 | SH | DEFINED | 3 |
| SCHULMAN A INC | COM | 808194104 | 125 | 8600 | SH | Defined | 12 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 1732 | 239932 | SH | DEFINED | 2 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 557 | 77187 | SH | Defined | 12 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 5150 | 228900 | SH | DEFINED | 6 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 1967 | 329400 | SH | Defined | 12 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 545 | 39635 | SH | DEFINED | 6 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 4 | 300 | SH | DEFINED | 4 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 986 | 71750 | SH | DEFINED | 3 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 157 | 11400 | SH | DEFINED | 5 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 33 | 2400 | SH | DEFINED | 14 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 2328 | 169468 | SH | Defined | 12 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 126 | 9200 | SH | DEFINED | 2 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 103 | 19100 | SH | Defined | 12 |
| SCIOS INC | COM | 808905103 | 468 | 10630 | SH | DEFINED | 3 |
| SCIOS INC | COM | 808905103 | 13 | 300 | SH | Defined | 12 |
| SCIQUEST INC | COM | 80908Q107 | 1 | 2000 | SH | Defined | 12 |
| SCITEX LTD | ORD | 809090103 | 9 | 4875 | SH | Defined | 12 |
| SCOTTISH PWR PLC | SPON ADR FINAL | 81013T705 | 5 | 206 | SH | DEFINED | 2 |
| SCOTTS CO | CL A | 810186106 | 36 | 700 | SH | Defined | 12 |
| SCOTTS CO | CL A | 810186106 | 3594 | 69390 | SH | DEFINED | 3 |
| SCOTTS CO | CL A | 810186106 | 285 | 5500 | SH | DEFINED | 2 |
| SCP POOL CORP | COM | 784028102 | 48 | 1600 | SH | Defined | 12 |
| SCP POOL CORP | COM | 784028102 | 764 | 25720 | SH | DEFINED | 3 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 233 | 3071 | SH | DEFINED | 2 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 364 | 4800 | SH | DEFINED | 5 |
| SCS TRANSN INC | COM | 81111T102 | 625 | 59100 | SH | DEFINED | 3 |

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| SCUDDER GLOBAL HIGH INCOME F | COM | 81115E101 | 3 | 500 | SH | Defined | 12 |
| SCUDDER HIGH INCOME TR | SH BEN INT | 811153105 | 174 | 25805 | SH | Defined | 12 |
| SCUDDER INTER GOVT TR | SH BEN INT | 811163104 | 82 | 11753 | SH | Defined | 12 |
| SCUDDER MULTI-MARKET INCOME | SH BEN INT | 81118Q101 | 130 | 16015 | SH | Defined | 12 |
| SCUDDER NEW ASIA FD INC | COM | 811183102 | 19 | 2500 | SH | Defined | 12 |
| SCUDDER RREEF REAL ESTATE FD | COM | 81119Q100 | 346 | 23561 | SH | Defined | 12 |
| SCUDDER STRATEGIC MUN INCOME | COM SH BEN INT | 811234103 | 83 | 6823 | SH | Defined | 12 |
| SEA CONTAINERS LTD | CL B | 811371103 | 4 | 632 | SH | Defined | 12 |
| SEA CONTAINERS LTD | CL A | 811371707 | 19 | 2735 | SH | Defined | 12 |
| SEACOAST BKG CORP FLA | COM | 811707306 | 1624 | 83779 | SH | Defined | 12 |
| SEACOAST BKG CORP FLA | COM | 811707306 | 105 | 5400 | SH | DEFINED | 7 |
| SEACOAST BKG CORP FLA | COM | 811707306 | 19 | 1000 | SH | DEFINED | 11 |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 37 | 2000 | SH | Defined | 12 |
| SEACOR SMIT INC | COM | 811904101 | 4210 | 120275 | SH | DEFINED | 7 |
| SEAGATE TECHNOLOGY HOLDINGS | SHS | G7945J104 | 5299 | 513465 | SH | DEFINED | 6 |
| SEALED AIR CORP NEW | COM | 81211K100 | 40 | 1000 | SH | DEFINED | 2 |
| SEALED AIR CORP NEW | COM | 81211K100 | 134 | 3345 | SH | Defined | 12 |
| SEALED AIR CORP NEW | PFD CV A \$2 | 81211K209 | 11 | 242 | SH | Defined | 12 |
| SEARS ROEBUCK & CO | COM | 812387108 | 528 | 21850 | SH | DEFINED | 5 |
| SEARS ROEBUCK & CO | COM | 812387108 | 467 | 19337 | SH | Defined | 12 |
| SEARS ROEBUCK & CO | COM | 812387108 | 12068 | 499700 | SH | DEFINED | 6 |
| SEARS ROEBUCK & CO | COM | 812387108 | 57 | 2372 | SH | DEFINED | 2 |
| SEARS ROEBUCK & CO | COM | 812387108 | 153 | 6000 | SH | DEFINED | 9 |
| SEATTLE GENETICS INC | COM | 812578102 | 5 | 2500 | SH | DEFINED | |
| SEATTLE GENETICS INC | COM | 812578102 | 15 | 6300 | SH | Defined | 12 |
| SECURE COMPUTING CORP | COM | 813705100 | 5 | 1250 | SH | Defined | 12 |
| SEI INVESTMENTS CO | COM | 784117103 | 5 | 194 | SH | Defined | 12 |
| SEITEL INC | COM NEW | 816074306 | 1 | 2500 | SH | Defined | 12 |
| SELECT MEDICAL CORP | COM | 816196109 | 7 | 500 | SH | Defined | 12 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 1 | 75 | SH | Defined | 12 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 9 | 509 | SH | Defined | 12 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 438 | 30600 | SH | Defined | 12 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 50 | 2386 | SH | Defined | 12 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 48 | 2133 | SH | Defined | 12 |
| SELECT SECTOR SPDR TR | SBI CONS DISCR | 81369Y407 | 1 | 39 | SH | Defined | 12 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 11 | 584 | SH | Defined | 12 |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 1 | 30 | SH | Defined | 12 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 107 | 5832 | SH | Defined | 12 |
| SELECTICA INC | COM | 816288104 | 0 | 32 | SH | Defined | 12 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 7 | 300 | SH | Defined | 12 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 13 | 550 | SH | DEFINED | 11 |
| SELIGMAN QUALITY MUN FD INC | COM | 816343107 | 2 | 135 | SH | Defined | 12 |
| SELIGMAN SELECT MUN FD INC | COM | 816344105 | 72 | 6700 | SH | Defined | 12 |
| SEMCO ENERGY INC | COM | 78412D109 | 371 | 105400 | SH | DEFINED | 6 |
| SEMCO ENERGY INC | COM | 78412D109 | 1 | 236 | SH | Defined | 12 |
| SEMICONDUCTOR HLDERS TR | DEP RCPT | 816636203 | 55 | 2400 | SH | DEFINED | 4 |
| SEMICONDUCTOR HLDERS TR | DEP RCPT | 816636203 | 245 | 10600 | SH | Defined | 12 |
| SEMOTUS SOLUTIONS INC | COM | 81684P107 | 0 | 2600 | SH | Defined | 12 |
| SEMPRA ENERGY | COM | 816851109 | 4367 | 174963 | SH | DEFINED | 6 |
| SEMPRA ENERGY | COM | 816851109 | 574 | 22987 | SH | Defined | 12 |
| SEMTECH CORP | COM | 816850101 | 0 | 32 | SH | Defined | 12 |
| SEMX CORP | COM | 816854103 | 0 | 100 | SH | Defined | 12 |
| SENIOR HIGH INCOME PORTFOLIO | COM | 81721E107 | 99 | 17905 | SH | Defined | 12 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 1959 | 169604 | SH | Defined | 12 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 655 | 32695 | SH | Defined | 12 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 999 | 49880 | SH | DEFINED | 3 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 426 | 21300 | SH | DEFINED | 5 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 28 | 1400 | SH | DEFINED | 2 |
| SENSYTECH INC | COM | 81726S101 | 38 | 3789 | SH | Defined | 12 |
| SEPRACOR INC | COM | 817315104 | 29 | 2150 | SH | Defined | 12 |
| SEPRACOR INC | COM | 817315104 | 6869 | 507300 | SH | DEFINED | 8 |
| SEROLOGICALS CORP | COM | 817523103 | 8143 | 957980 | SH | DEFINED | 3 |

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| SERVICE CORP INTL | COM | 817565104 | 21 | 7500 | SH | DEFINED | 2 |
| SERVICE CORP INTL | COM | 817565104 | 49 | 17500 | SH | DEFINED | 3 |
| SERVICE CORP INTL | COM | 817565104 | 234 | 84350 | SH | Defined | 12 |
| SERVICE CORP INTL | COM | 817565104 | 7689 | 2765658 | SH | DEFINED | 6 |
| SERVICEMASTER CO | COM | 81760N109 | 4045 | 404540 | SH | DEFINED | 3 |
| SERVICEMASTER CO | COM | 81760N109 | 2353 | 235267 | SH | Defined | 12 |
| SERVICEMASTER CO | COM | 81760N109 | 54 | 5378 | SH | DEFINED | 11 |
| SERVICEMASTER CO | COM | 81760N109 | 238 | 23751 | SH | DEFINED | 2 |
| SEVEN SEAS PETROLEUM INC | ORD | G80550109 | 0 | 2500 | SH | Defined | 12 |
| SFBC INTL INC | COM | 784121105 | 170 | 11000 | SH | DEFINED | 3 |
| SHARPER IMAGE CORP | COM | 820013100 | 5 | 300 | SH | DEFINED | 2 |
| SHAW COMMUNICATIONS INC | CL B CONV | 82028K200 | 163 | 15500 | SH | Defined | 12 |
| SHAW COMMUNICATIONS INC | CL B CONV | 82028K200 | 467 | 44400 | SH | DEFINED | 6 |
| SHAW GROUP INC | COM | 820280105 | 1080 | 107500 | SH | Defined | 12 |
| SHAW GROUP INC | COM | 820280105 | 6275 | 624400 | SH | DEFINED | 6 |
| SHAW GROUP INC | COM | 820280105 | 135 | 13400 | SH | DEFINED | 3 |
| SHELBOURNE PPTYS I INC | COM | 821373107 | 0 | 12 | SH | Defined | 12 |
| SHELL TRANS & TRADING PLC | ADR NY SHS NEW | 822703609 | 565 | 15612 | SH | DEFINED | 2 |
| SHELL TRANS & TRADING PLC | ADR NY SHS NEW | 822703609 | 613 | 16929 | SH | Defined | 12 |
| SHENANDOAH TELECOMMUNICATION | COM | 82312B106 | 92 | 3380 | SH | Defined | 12 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 505 | 19100 | SH | DEFINED | 5 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 21 | 800 | SH | DEFINED | 2 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 636 | 24080 | SH | Defined | 12 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 11 | 400 | SH | DEFINED | 6 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 13 | 500 | SH | DEFINED | 11 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 8716 | 329770 | SH | DEFINED | 3 |
| SHIRE PHARMACEUTICALS GRP PL | SPONSORED ADR | 82481R106 | 5149 | 277885 | SH | DEFINED | 6 |
| SHOE CARNIVAL INC | COM | 824889109 | 519 | 34100 | SH | DEFINED | 6 |
| SHOE CARNIVAL INC | COM | 824889109 | 8 | 500 | SH | Defined | 12 |
| SHOPKO STORES INC | COM | 824911101 | 25 | 2112 | SH | Defined | 12 |
| SHOPKO STORES INC | COM | 824911101 | 10163 | 872350 | SH | DEFINED | 3 |
| SHOPKO STORES INC | COM | 824911101 | 5420 | 465200 | SH | DEFINED | 6 |
| SHORE BANCSHARES INC | COM | 825107105 | 374 | 10544 | SH | Defined | 12 |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 207 | 6651 | SH | Defined | 12 |
| SI INTL INC | COM | 78427V102 | 56 | 7050 | SH | Defined | 12 |
| SICOR INC | COM | 825846108 | 51 | 3065 | SH | Defined | 12 |
| SICOR INC | COM | 825846108 | 35 | 2105 | SH | DEFINED | 4 |
| SICOR INC | COM | 825846108 | 35834 | 2145760 | SH | DEFINED | 3 |
| SIEBEL SYS INC | COM | 826170102 | 107 | 13404 | SH | Defined | 12 |
| SIEBEL SYS INC | COM | 826170102 | 314 | 39200 | SH | DEFINED | 6 |
| SIEBEL SYS INC | COM | 826170102 | 8 | 1000 | SH | DEFINED | 7 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 1500 | 36453 | SH | DEFINED | 6 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 14172 | 1098590 | SH | DEFINED | 3 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 3 | 200 | SH | Defined | 12 |
| SIERRA PAC RES NEW | COM | 826428104 | 24 | 7609 | SH | Defined | 12 |
| SIGMA ALDRICH CORP | COM | 826552101 | 98 | 2200 | SH | DEFINED | 2 |
| SIGMA ALDRICH CORP | COM | 826552101 | 107 | 2412 | SH | DEFINED | 11 |
| SIGMA ALDRICH CORP | COM | 826552101 | 280 | 6300 | SH | DEFINED | 5 |
| SIGMA ALDRICH CORP | COM | 826552101 | 1113 | 25017 | SH | Defined | 12 |
| SILGAN HOLDINGS INC | COM | 827048109 | 5401 | 243600 | SH | DEFINED | 6 |
| SILGAN HOLDINGS INC | COM | 827048109 | 9115 | 411140 | SH | DEFINED | 3 |
| SILICON GRAPHICS INC | COM | 827056102 | 1 | 354 | SH | Defined | 12 |
| SILICON LABORATORIES INC | COM | 826919102 | 8729 | 333800 | SH | DEFINED | 3 |
| SILICON STORAGE TECHNOLOGY I | COM | 827057100 | 1 | 300 | SH | DEFINED | 2 |
| SILICON STORAGE TECHNOLOGY I | COM | 827057100 | 3 | 1282 | SH | Defined | 12 |
| SILICONIX INC | COM NEW | 827079203 | 5 | 200 | SH | Defined | 12 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 1346 | 551500 | SH | DEFINED | 3 |
| SILVER STD RES INC | COM | 82823L106 | 9 | 2000 | SH | Defined | 12 |
| SIMMONS 1ST NATL CORP | CL A \$5 PAR | 828730200 | 1950 | 54100 | SH | DEFINED | 6 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 3134 | 87469 | SH | Defined | 12 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 19258 | 537470 | SH | DEFINED | 3 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 142 | 3975 | SH | DEFINED | 11 |

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| SIMON PPTY GROUP INC NEW | COM | 828806109 | 1331 | 35493 | SH | DEFINED | 9 |
| SIMON PPTY GROUP INC NEW | PFD CV B 6.50% | 828806406 | 29 | 300 | SH | Defined | 12 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 502 | 10500 | SH | DEFINED | 14 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 72 | 2000 | SH | DEFINED | 2 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 1575 | 46590 | SH | DEFINED | 3 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 47 | 1400 | SH | Defined | 12 |
| SINA COM | ORD | G81477104 | 10724 | 1338800 | SH | DEFINED | 3 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 6 | 770 | SH | Defined | 12 |
| SINCLAIR BROADCAST GROUP INC | PFD CV EXCH D | 829226505 | 74 | 2045 | SH | Defined | 12 |
| SINOPEC SHANGHAI PETROCHEMIC | SPON ADR H | 82935M109 | 7 | 400 | SH | DEFINED | 2 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 8 | 10490 | SH | Defined | 12 |
| SITEL CORP | COM | 82980K107 | 2 | 1650 | SH | Defined | 12 |
| SIX FLAGS INC | COM | 83001P109 | 6 | 1000 | SH | Defined | 12 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 2813 | 206503 | SH | DEFINED | 3 |
| SKECHERS U S A INC | CL A | 830566105 | 1758 | 270900 | SH | DEFINED | 6 |
| SKECHERS U S A INC | CL A | 830566105 | 5 | 800 | SH | Defined | 12 |
| SKECHERS U S A INC | CL A | 830566105 | 754 | 116170 | SH | DEFINED | 3 |
| SKY FINL GROUP INC | COM | 83080P103 | 4 | 200 | SH | DEFINED | 11 |
| SKY FINL GROUP INC | COM | 83080P103 | 522 | 26557 | SH | Defined | 12 |
| SKY FINL GROUP INC | COM | 83080P103 | 53 | 2696 | SH | DEFINED | 2 |
| SKY FINL GROUP INC | COM | 83080P103 | 4604 | 234070 | SH | DEFINED | 3 |
| SKY FINL GROUP INC | COM | 83080P103 | 1 | 50 | SH | DEFINED | 6 |
| SKYLINE CORP | COM | 830830105 | 3 | 100 | SH | Defined | 12 |
| SKYWEST INC | COM | 830879102 | 2925 | 283128 | SH | DEFINED | 6 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 2 | 365 | SH | DEFINED | 11 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 194 | 31133 | SH | Defined | 12 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 0 | 52 | SH | DEFINED | 6 |
| SL GREEN RLTY CORP | COM | 78440X101 | 2806 | 91810 | SH | DEFINED | 3 |
| SL GREEN RLTY CORP | COM | 78440X101 | 9 | 300 | SH | Defined | 12 |
| SLM CORP | COM | 78442P106 | 58 | 527 | SH | DEFINED | 11 |
| SLM CORP | COM | 78442P106 | 324 | 2925 | SH | DEFINED | 2 |
| SLM CORP | COM | 78442P106 | 522 | 4708 | SH | Defined | 12 |
| SLM CORP | COM | 78442p106 | 113 | 1016.09 | SH | DEFINED | 4 |
| SM&A | COM | 78465D105 | 27 | 5000 | SH | Defined | 12 |
| SMALLCAP FD INC | COM | 831680103 | 11 | 1464 | SH | Defined | 12 |
| SMARTDISK CORP | COM | 83169Q105 | 0 | 335 | SH | Defined | 12 |
| SMEDVIG A S | SPON ADR REP A | 83169H105 | 377 | 89828 | SH | DEFINED | 6 |
| SMITH & NEPHEW PLC | SPDN ADR NEW | 83175M205 | 529 | 8490 | SH | DEFINED | 6 |
| SMITH & WOLLENSKY RESTAURANT | COM | 831758107 | 50 | 12600 | SH | Defined | 12 |
| SMITH A O | COM | 831865209 | 1 | 30 | SH | Defined | 12 |
| SMITH A O | COM | 831865209 | 51 | 1900 | SH | DEFINED | 3 |
| SMITH A O | COM | 831865209 | 29 | 1100 | SH | DEFINED | 2 |
| SMITH INTL INC | COM | 832110100 | 928 | 26337 | SH | DEFINED | 11 |
| SMITH INTL INC | COM | 832110100 | 1508 | 42800 | SH | DEFINED | 3 |
| SMITHFIELD FOODS INC | COM | 832248108 | 1 | 50 | SH | DEFINED | 6 |
| SMITHFIELD FOODS INC | COM | 832248108 | 3463 | 195401 | SH | Defined | 12 |
| SMITHFIELD FOODS INC | COM | 832248108 | 2604 | 100000 | SH | DEFINED | 14 |
| SMITHFIELD FOODS INC | COM | 832248108 | 89 | 5050 | SH | DEFINED | 11 |
| SMUCKER J M CO | COM NEW | 832696405 | 1320 | 37756 | SH | DEFINED | 2 |
| SMUCKER J M CO | COM NEW | 832696405 | 5 | 140 | SH | DEFINED | 11 |
| SMUCKER J M CO | COM NEW | 832696405 | 14 | 394 | SH | DEFINED | 7 |
| SMUCKER J M CO | COM NEW | 832696405 | 1115 | 31890 | SH | Defined | 12 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 636 | 47622 | SH | Defined | 12 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 23 | 1710 | SH | DEFINED | 6 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 592 | 44500 | SH | DEFINED | 5 |
| SNAP ON INC | COM | 833034101 | 1 | 50 | SH | DEFINED | 6 |
| SNAP ON INC | COM | 833034101 | 591 | 23855 | SH | Defined | 12 |
| SNAP ON INC | COM | 833034101 | 18 | 725 | SH | DEFINED | 11 |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 47 | 2000 | SH | DEFINED | 2 |
| SOLA INTL INC | COM | 834092108 | 4569 | 369700 | SH | DEFINED | 6 |
| SOLETRON CORP | COM | 834182107 | 248 | 82075 | SH | DEFINED | 5 |
| SOLETRON CORP | COM | 834182107 | 167 | 55300 | SH | DEFINED | 4 |

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| SOLETRON CORP | COM | 834182107 | 80 | 26550 | SH | DEFINED | 6 |
| SOLETRON CORP | COM | 834182107 | 41 | 13633 | SH | Defined | 12 |
| SOLETRON CORP | COM | 834182107 | 2 | 500 | SH | DEFINED | 2 |
| SOLUTIA INC | COM | 834376105 | 3 | 1936 | SH | Defined | 12 |
| SOLUTIA INC | COM | 834376105 | 0 | 50 | SH | DEFINED | 11 |
| SOMERA COMMUNICATION | COM | 834458101 | 370 | 398013 | SH | DEFINED | 6 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 7 | 500 | SH | Defined | 12 |
| SONIC CORP | COM | 835451105 | 5 | 200 | SH | Defined | 12 |
| SONIC FDRY INC | COM | 83545R108 | 0 | 200 | SH | Defined | 12 |
| SONIC SOLUTIONS | COM | 835460106 | 9 | 1500 | SH | Defined | 12 |
| SONICBLUE INC | COM | 83546Q109 | 0 | 2970 | SH | Defined | 12 |
| SONICWALL INC | COM | 835470105 | 8 | 2190 | SH | Defined | 12 |
| SONOCO PRODS CO | COM | 835495102 | 1121 | 53574 | SH | Defined | 12 |
| SONOCO PRODS CO | COM | 835495102 | 1928 | 92140 | SH | DEFINED | 3 |
| SONOCO PRODS CO | COM | 835495102 | 10 | 500 | SH | DEFINED | 11 |
| SONOCO PRODS CO | COM | 835495102 | 4 | 200 | SH | DEFINED | 6 |
| SONOSITE INC | COM | 83568G104 | 2 | 110 | SH | Defined | 12 |
| SONUS NETWORKS INC | COM | 835916107 | 1 | 300 | SH | Defined | 12 |
| SONY CORP | ADR NEW | 835699307 | 954 | 27160 | SH | DEFINED | 2 |
| SORRENTO NETWORKS CORP | COM NEW | 83586Q209 | 0 | 40 | SH | Defined | 12 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 115 | 12475 | SH | Defined | 12 |
| SOUNDVIEW TECHNOLOGY GROUP N | COM | 83611Q109 | 16 | 12700 | SH | Defined | 12 |
| SOURCE INTERLINK COS INC | COM NEW | 836151209 | 1 | 100 | SH | Defined | 12 |
| SOURCE INTERLINK COS INC | COM NEW | 836151209 | 70 | 13999 | SH | DEFINED | 6 |
| SOURCECORP | COM | 836167106 | 1482 | 105800 | SH | DEFINED | 6 |
| SOUTH FINL GROUP INC | COM | 837841105 | 77 | 3562 | SH | Defined | 12 |
| SOUTH FINL GROUP INC | COM | 837841105 | 16494 | 761860 | SH | DEFINED | 3 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 0 | 0 | SH | Defined | 12 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 19 | 592 | SH | DEFINED | 6 |
| SOUTHERN CMNTY FINL CORP | COM | 842632101 | 207 | 26708 | SH | Defined | 12 |
| SOUTHERN CO | COM | 842587107 | 2686 | 94460 | SH | Defined | 12 |
| SOUTHERN CO | COM | 842587107 | 392 | 13883 | SH | DEFINED | 9 |
| SOUTHERN CO | COM | 842587107 | 2464 | 86650 | SH | DEFINED | 3 |
| SOUTHERN CO | COM | 842587107 | 2633 | 63000 | SH | DEFINED | 14 |
| SOUTHERN CO | COM | 842587107 | 125 | 4402 | SH | DEFINED | 2 |
| SOUTHERN CO | COM | 842587107 | 9 | 300 | SH | DEFINED | 6 |
| SOUTHERN CO | COM | 842587107 | 28 | 975 | SH | DEFINED | 11 |
| SOUTHERN FINL BANCORP INC | COM | 842870107 | 932 | 31260 | SH | DEFINED | 7 |
| SOUTHERN FINL BANCORP INC | COM | 842870107 | 90 | 3010 | SH | Defined | 12 |
| SOUTHERN PAC PETE NL | SPONS ADR NEW | 843581406 | 0 | 68 | SH | DEFINED | 2 |
| SOUTHERN UN CO NEW | COM | 844030106 | 88 | 7241 | SH | DEFINED | 4 |
| SOUTHERN UN CO NEW | COM | 844030106 | 53 | 4332 | SH | Defined | 12 |
| SOUTHERN UN CO NEW | COM | 844030106 | 19 | 1600 | SH | DEFINED | 3 |
| SOUTHTRUST CORP | COM | 844730101 | 31 | 1200 | SH | DEFINED | 2 |
| SOUTHTRUST CORP | COM | 844730101 | 357 | 14000 | SH | DEFINED | 5 |
| SOUTHTRUST CORP | COM | 844730101 | 1848 | 72402 | SH | Defined | 12 |
| SOUTHTRUST CORP | COM | 844730101 | 4 | 160 | SH | DEFINED | 6 |
| SOUTHTRUST CORP | COM | 844730101 | 31 | 1200 | SH | DEFINED | 11 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 57 | 4000 | SH | DEFINED | 4 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 27 | 1861 | SH | DEFINED | 11 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 59 | 4140 | SH | DEFINED | 2 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 1281 | 89232 | SH | Defined | 12 |
| SOUTHWEST BANCORP INC OKLA | COM | 844767103 | 1294 | 56750 | SH | DEFINED | 6 |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 164 | 5475 | SH | Defined | 12 |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 52 | 1715 | SH | DEFINED | 11 |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 3135 | 104400 | SH | DEFINED | 7 |
| SOUTHWEST GAS CORP | COM | 844895102 | 179 | 8805 | SH | Defined | 12 |
| SOUTHWEST WTR CO | COM | 845331107 | 22 | 1763 | SH | Defined | 12 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 5083 | 388020 | SH | DEFINED | 3 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 4 | 300 | SH | Defined | 12 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 49860 | 3600000 | SH | Defined | 10 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 5960 | 430320 | SH | DEFINED | 6 |

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| SOVEREIGN BANCORP INC | COM | 845905108 | 30892 | 2230480 | SH | DEFINED | 3 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 1661 | 119920 | SH | Defined | 12 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 1554 | 112220 | SH | DEFINED | 8 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 69 | 5000 | SH | DEFINED | 11 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 847 | 61180 | SH | DEFINED | 4 |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 30 | 1040 | SH | Defined | 12 |
| SPANISH BROADCASTING SYS INC | CL A | 846425882 | 0 | 45 | SH | Defined | 12 |
| SPARTAN MTRS INC | COM | 846819100 | 420 | 48000 | SH | DEFINED | 6 |
| SPARTECH CORP | COM NEW | 847220209 | 4 | 200 | SH | Defined | 12 |
| SPDR TR | UNIT SER 1 | 78462F103 | 1408 | 16619 | SH | Defined | 12 |
| SPDR TR | UNIT SER 1 | 78462F103 | 403 | 4750 | SH | DEFINED | 5 |
| SPDR TR | UNIT SER 1 | 78462F103 | 1125 | 9003 | SH | DEFINED | 14 |
| SPDR TR | UNIT SER 1 | 78462F103 | 178 | 2100 | SH | DEFINED | 7 |
| SPDR TR | UNIT SER 1 | 78462F103 | 463 | 5464 | SH | DEFINED | 2 |
| SPECTRUM CTL INC | COM | 847615101 | 3 | 700 | SH | Defined | 12 |
| SPECTRUM PHARMACEUTICALS INC | COM | 84763A108 | 2 | 829 | SH | Defined | 12 |
| SPECTRUM SIGNAL PROCESSING I | COM | 84763F107 | 21 | 24500 | SH | Defined | 12 |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 10 | 435 | SH | Defined | 12 |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 159 | 6750 | SH | DEFINED | 3 |
| SPHERION CORP | COM | 848420105 | 231 | 58172 | SH | Defined | 12 |
| SPHERIX INC | COM | 84842R106 | 62 | 10330 | SH | Defined | 12 |
| SPINNAKER EXPL CO | COM | 84855W109 | 13349 | 687385 | SH | DEFINED | 6 |
| SPINNAKER EXPL CO | COM | 84855W109 | 19 | 972 | SH | Defined | 12 |
| SPORTS AUTH INC | COM | 849176102 | 1657 | 237400 | SH | DEFINED | 3 |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 278 | 63704 | SH | Defined | 12 |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 21 | 5000 | SH | DEFINED | |
| SPRINT CORP | COM FON GROUP | 852061100 | 53 | 4500 | SH | DEFINED | 11 |
| SPRINT CORP | COM FON GROUP | 852061100 | 411 | 35000 | SH | DEFINED | 5 |
| SPRINT CORP | COM FON GROUP | 852061100 | 1522 | 129563 | SH | Defined | 12 |
| SPRINT CORP | COM FON GROUP | 852061100 | 177 | 15100 | SH | DEFINED | 3 |
| SPRINT CORP | COM FON GROUP | 852061100 | 415 | 35313 | SH | DEFINED | 2 |
| SPRINT CORP | COM FON GROUP | 852061100 | 5514 | 469250 | SH | DEFINED | 6 |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 25 | 5722 | SH | DEFINED | 2 |
| SPS TECHNOLOGIES INC | COM | 784626103 | 15 | 600 | SH | Defined | 12 |
| SPS TECHNOLOGIES INC | COM | 784626103 | 698 | 28600 | SH | DEFINED | 6 |
| SPSS INC | COM | 78462K102 | 9 | 800 | SH | Defined | 12 |
| SPX CORP | COM | 784635104 | 2 | 50 | SH | DEFINED | 6 |
| SPX CORP | COM | 784635104 | 112 | 3522 | SH | DEFINED | 9 |
| SPX CORP | COM | 784635104 | 48 | 1414 | SH | Defined | 12 |
| SRA INTL INC | CL A | 78464R105 | 9 | 400 | SH | Defined | 12 |
| SRA INTL INC | CL A | 78464R105 | 575 | 24250 | SH | DEFINED | 3 |
| ST FRANCIS CAP CORP | COM | 789374105 | 2635 | 115400 | SH | DEFINED | 6 |
| ST JOE CO | COM | 790148100 | 845 | 31075 | SH | Defined | 12 |
| ST JOE CO | COM | 790148100 | 32 | 1175 | SH | DEFINED | 11 |
| ST JUDE MED INC | COM | 790849103 | 11608 | 238120 | SH | DEFINED | 3 |
| ST JUDE MED INC | COM | 790849103 | 393 | 8065 | SH | Defined | 12 |
| ST JUDE MED INC | COM | 790849103 | 686 | 14080 | SH | DEFINED | 2 |
| ST JUDE MED INC | COM | 790849103 | 430 | 6000 | SH | DEFINED | 14 |
| ST MARY LD & EXPL CO | COM | 792228108 | 13 | 500 | SH | Defined | 12 |
| ST MARY LD & EXPL CO | COM | 792228108 | 286 | 11400 | SH | DEFINED | 2 |
| ST MARY LD & EXPL CO | COM | 792228108 | 3355 | 133940 | SH | DEFINED | 3 |
| ST PAUL COS INC | COM | 792860108 | 117 | 3681 | SH | Defined | 12 |
| ST PAUL COS INC | COM | 792860108 | 4 | 112 | SH | DEFINED | 11 |
| ST PAUL COS INC | COM | 792860108 | 6 | 200 | SH | DEFINED | 4 |
| ST PAUL COS INC | COM | 792860108 | 971 | 30530 | SH | DEFINED | 6 |
| STAGE STORES INC | COM NEW | 85254C305 | 3374 | 159300 | SH | DEFINED | 6 |
| STAGE STORES INC | COM NEW | 85254C305 | 9824 | 463830 | SH | DEFINED | 3 |
| STANCORP FINL GROUP INC | COM | 852891100 | 52 | 1000 | SH | DEFINED | 11 |
| STANCORP FINL GROUP INC | COM | 852891100 | 7969 | 154597 | SH | DEFINED | 7 |
| STANDARD COML CORP | COM | 853258101 | 2179 | 138900 | SH | DEFINED | 6 |
| STANDARD MANAGEMENT CORP | COM | 853612109 | 1 | 420 | SH | DEFINED | 2 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 14 | 920 | SH | DEFINED | 4 |

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| STANDARD MTR PRODS INC | COM | 853666105 | 17 | 1500 | SH | DEFINED | 2 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 5 | 200 | SH | Defined | 12 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 9701 | 380300 | SH | DEFINED | 6 |
| STANDARD REGISTER CO | COM | 853887107 | 1424 | 95600 | SH | DEFINED | 3 |
| STANDEX INTL CORP | COM | 854231107 | 3927 | 206150 | SH | DEFINED | 6 |
| STANLEY FURNITURE INC | COM NEW | 854305208 | 1385 | 64600 | SH | DEFINED | 6 |
| STANLEY WKS | COM | 854616109 | 462 | 19246 | SH | Defined | 12 |
| STANLEY WKS | COM | 854616109 | 10 | 400 | SH | DEFINED | 11 |
| STANLEY WKS | COM | 854616109 | 1 | 50 | SH | DEFINED | 6 |
| STAPLES INC | COM | 855030102 | 6 | 336 | SH | DEFINED | 11 |
| STAPLES INC | COM | 855030102 | 15381 | 839100 | SH | DEFINED | 3 |
| STAPLES INC | COM | 855030102 | 286 | 15630 | SH | Defined | 12 |
| STAPLES INC | COM | 855030102 | 127 | 6950 | SH | DEFINED | 2 |
| STAR GAS PARTNERS L P | UNIT LTD PARTNR | 85512C105 | 194 | 10060 | SH | Defined | 12 |
| STAR SCIENTIFIC INC | COM | 85517P101 | 8 | 7000 | SH | Defined | 12 |
| STARBUCKS CORP | COM | 855244109 | 64 | 2500 | SH | DEFINED | 11 |
| STARBUCKS CORP | COM | 855244109 | 523 | 20310 | SH | Defined | 12 |
| STARBUCKS CORP | COM | 855244109 | 26 | 1000 | SH | DEFINED | 7 |
| STARBUCKS CORP | COM | 855244109 | 72 | 2800 | SH | DEFINED | 2 |
| STARTECH ENVIRONMENTAL CORP | COM | 855906103 | 2 | 1858 | SH | Defined | 12 |
| STARTEK INC | COM | 85569C107 | 555 | 24310 | SH | DEFINED | 3 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 49 | 2068 | SH | DEFINED | 2 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 225 | 9450 | SH | Defined | 12 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 7 | 200 | SH | DEFINED | 14 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 11 | 470 | SH | DEFINED | 6 |
| STATE AUTO FINL CORP | COM | 855707105 | 39 | 2330 | SH | Defined | 12 |
| STATE FINL SVCS CORP | CL A | 856855101 | 10 | 500 | SH | Defined | 12 |
| STATE STR CORP | COM | 857477103 | 22 | 702.34 | SH | DEFINED | 4 |
| STATE STR CORP | COM | 857477103 | 21926 | 693198 | SH | DEFINED | 1 |
| STATE STR CORP | COM | 857477103 | 71 | 2260 | SH | DEFINED | 2 |
| STATE STR CORP | COM | 857477103 | 366 | 11561 | SH | DEFINED | 11 |
| STATE STR CORP | COM | 857477103 | 2875 | 90879 | SH | Defined | 12 |
| STATEN IS BANCORP INC | COM | 857550107 | 33 | 2231 | SH | Defined | 12 |
| STATEN IS BANCORP INC | COM | 857550107 | 15837 | 1061490 | SH | DEFINED | 3 |
| STATION CASINOS INC | COM | 857689103 | 6 | 300 | SH | Defined | 12 |
| STEAK N SHAKE CO | COM | 857873103 | 5 | 503 | SH | Defined | 12 |
| STEAK N SHAKE CO | COM | 857873103 | 722 | 79000 | SH | DEFINED | 6 |
| STEEL DYNAMICS INC | COM | 858119100 | 2 | 200 | SH | Defined | 12 |
| STEEL DYNAMICS INC | COM | 858119100 | 2270 | 193821 | SH | DEFINED | 6 |
| STEEL DYNAMICS INC | COM | 858119100 | 1992 | 170140 | SH | DEFINED | 3 |
| STEEL TECHNOLOGIES INC | COM | 858147101 | 936 | 104400 | SH | DEFINED | 6 |
| STEELCASE INC | CL A | 858155203 | 3 | 300 | SH | DEFINED | 6 |
| STEELCASE INC | CL A | 858155203 | 12 | 1300 | SH | Defined | 12 |
| STEIN MART INC | COM | 858375108 | 104 | 20350 | SH | DEFINED | 6 |
| STEIN MART INC | COM | 858375108 | 134 | 26210 | SH | Defined | 12 |
| STEINER LEISURE LTD | ORD | P8744Y102 | 23 | 2062 | SH | Defined | 12 |
| STEINWAY MUSICAL INSTRS INC | COM ORD | 858495104 | 1603 | 108500 | SH | DEFINED | 6 |
| STEMCELLS INC | COM | 85857R105 | 3 | 3000 | SH | Defined | 12 |
| STEPAN CO | COM | 858586100 | 2689 | 116700 | SH | DEFINED | 6 |
| STERICYCLE INC | COM | 858912108 | 305 | 8110 | SH | DEFINED | 3 |
| STERIS CORP | COM | 859152100 | 69 | 2622 | SH | DEFINED | 2 |
| STERIS CORP | COM | 859152100 | 26 | 1000 | SH | Defined | 12 |
| STERIS CORP | COM | 859152100 | 14720 | 562675 | SH | DEFINED | 3 |
| STERLING BANCORP | COM | 859158107 | 0 | 1 | SH | DEFINED | 6 |
| STERLING BANCORP | COM | 859158107 | 434 | 17600 | SH | DEFINED | 3 |
| STERLING BANCSHARES INC | COM | 858907108 | 1551 | 130430 | SH | DEFINED | 3 |
| STERLING BANCSHARES INC | COM | 858907108 | 48 | 4050 | SH | Defined | 12 |
| STERLING FINL CORP | COM | 859317109 | 171 | 7607 | SH | Defined | 12 |
| STERLING FINL CORP WASH | COM | 859319105 | 2921 | 137668 | SH | DEFINED | 6 |
| STEWART & STEVENSON SVCS INC | COM | 860342104 | 678 | 62165 | SH | Defined | 12 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 43 | 15835 | SH | Defined | 12 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 4277 | 1584000 | SH | DEFINED | 6 |

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| STEWART INFORMATION SVCS COR | COM | 860372101 | 3255 | 140220 | SH | DEFINED | 3 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 6320 | 272300 | SH | DEFINED | 6 |
| STILLWATER MNG CO | COM | 86074Q102 | 4 | 1500 | SH | Defined | 12 |
| STILLWATER MNG CO | COM | 86074Q102 | 1662 | 664900 | SH | DEFINED | 6 |
| STILLWATER MNG CO | COM | 86074Q102 | 4 | 1000 | SH | DEFINED | 14 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 44 | 2333 | SH | Defined | 12 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 531 | 28100 | SH | DEFINED | 3 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 6 | 300 | SH | DEFINED | 11 |
| STONE ENERGY CORP | COM | 861642106 | 1257 | 37426 | SH | DEFINED | 2 |
| STONE ENERGY CORP | COM | 861642106 | 872 | 25955 | SH | Defined | 12 |
| STONE ENERGY CORP | COM | 861642106 | 54 | 1600 | SH | DEFINED | 3 |
| STONERIDGE INC | COM | 86183P102 | 1341 | 139300 | SH | DEFINED | 6 |
| STORA ENSO CORP | SPON ADR REP R | 86210M106 | 8588 | 929441 | SH | DEFINED | 5 |
| STORA ENSO CORP | SPON ADR REP R | 86210M106 | 10583 | 1145348 | SH | DEFINED | 6 |
| STORAGE COMPUTER CORP | COM | 86211A101 | 4 | 11400 | SH | Defined | 12 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.10 | 862111200 | 425 | 21000 | SH | DEFINED | 6 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.10 | 862111200 | 172 | 8512 | SH | Defined | 12 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.10 | 862111200 | 34664 | 1714320 | SH | DEFINED | 3 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.10 | 862111200 | 59 | 2900 | SH | DEFINED | 4 |
| STORAGENETWORKS INC | COM | 86211E103 | 99 | 109500 | SH | Defined | 12 |
| STRATEGIC DISTR INC | COM NEW | 862701307 | 0 | 3 | SH | Defined | 12 |
| STRATOS LIGHTWAVE INC | COM NEW | 863100202 | 1 | 458 | SH | Defined | 12 |
| STRATTEC SEC CORP | COM | 863111100 | 7 | 168 | SH | Defined | 12 |
| STRATTEC SEC CORP | COM | 863111100 | 1597 | 36300 | SH | DEFINED | 6 |
| STRATTEC SEC CORP | COM | 863111100 | 22 | 500 | SH | DEFINED | 2 |
| STRATUS PPTYS INC | COM NEW | 863167201 | 1 | 89 | SH | Defined | 12 |
| STRAYER ED INC | COM | 863236105 | 397 | 7238 | SH | Defined | 12 |
| STREETTRACKS SER TR | DJ SML CAP VAL | 86330E406 | 530 | 4785 | SH | Defined | 12 |
| STRIDE RITE CORP | COM | 863314100 | 26 | 3100 | SH | DEFINED | 6 |
| STRIDE RITE CORP | COM | 863314100 | 152 | 17850 | SH | Defined | 12 |
| STRIDE RITE CORP | COM | 863314100 | 887 | 104350 | SH | DEFINED | 3 |
| STRYKER CORP | COM | 863667101 | 17490 | 254774 | SH | DEFINED | 1 |
| STRYKER CORP | COM | 863667101 | 448 | 6519 | SH | Defined | 12 |
| STRYKER CORP | COM | 863667101 | 21 | 210 | SH | DEFINED | 14 |
| STRYKER CORP | COM | 863667101 | 14 | 200 | SH | DEFINED | 7 |
| STRYKER CORP | COM | 863667101 | 96 | 1400 | SH | DEFINED | 2 |
| STRYKER CORP | COM | 863667101 | 1315 | 19152 | SH | DEFINED | 11 |
| STUDENT LN CORP | COM | 863902102 | 285 | 2915 | SH | Defined | 12 |
| STURGIS BANCORP INC | COM | 864087101 | 11 | 1100 | SH | Defined | 12 |
| STURM RUGER & CO INC | COM | 864159108 | 30 | 3449 | SH | Defined | 12 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN | 864482104 | 528 | 19062 | SH | Defined | 12 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN | 864482104 | 0 | 1 | SH | DEFINED | 14 |
| SUFFOLK BANCORP | COM | 864739107 | 162 | 5240 | SH | DEFINED | 3 |
| SUFFOLK BANCORP | COM | 864739107 | 0 | 4 | SH | Defined | 12 |
| SUMMA INDS | COM | 86562T105 | 448 | 54000 | SH | DEFINED | 6 |
| SUMMIT AMER TELEVISION INC | COM | 86600T109 | 1 | 500 | SH | Defined | 12 |
| SUMMIT BANCSHARES INC TEX | COM | 866011109 | 86 | 4500 | SH | DEFINED | 6 |
| SUMMIT PPTYS INC | COM | 866239106 | 1235 | 65175 | SH | DEFINED | 9 |
| SUMMIT PPTYS INC | COM | 866239106 | 189 | 10196 | SH | Defined | 12 |
| SUMMIT PPTYS INC | COM | 866239106 | 59 | 3200 | SH | DEFINED | 11 |
| SUN BANCORP INC | COM | 866634108 | 17 | 885 | SH | Defined | 12 |
| SUN COMMUNITIES INC | COM | 866674104 | 23 | 650 | SH | DEFINED | 11 |
| SUN COMMUNITIES INC | COM | 866674104 | 23 | 650 | SH | DEFINED | 2 |
| SUN LIFE FINL SVCS CDA INC | COM | 866796105 | 11 | 606 | SH | Defined | 12 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 1442 | 301000 | SH | DEFINED | 14 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 206 | 63100 | SH | DEFINED | 5 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 223 | 66351 | SH | DEFINED | 9 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 912 | 279860 | SH | DEFINED | 2 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 2090 | 641061 | SH | Defined | 12 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 82 | 25162 | SH | DEFINED | 11 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 1 | 400 | SH | DEFINED | 6 |
| SUNCOR ENERGY INC | COM | 867229106 | 65 | 3744 | SH | Defined | 12 |

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| SUNGARD DATA SYS INC | COM | 867363103 | 156 | 7315 | SH | Defined | 12 |
| SUNGARD DATA SYS INC | COM | 867363103 | 2062 | 96821 | SH | DEFINED | 2 |
| SUNOCO INC | COM | 86764P109 | 8 | 228 | SH | DEFINED | 2 |
| SUNOCO INC | COM | 86764P109 | 424 | 11586 | SH | Defined | 12 |
| SUNOCO LOGISTICS PRTRNS L P | COM UNITS | 86764L108 | 60 | 2300 | SH | Defined | 12 |
| SUNRISE ASSISTED LIVING INC | COM | 86768K106 | 2830 | 117897 | SH | Defined | 12 |
| SUNRISE ASSISTED LIVING INC | COM | 86768K106 | 595 | 24800 | SH | DEFINED | 3 |
| SUNRISE ASSISTED LIVING INC | COM | 86768K106 | 1320 | 55000 | SH | DEFINED | |
| SUNRISE ASSISTED LIVING INC | COM | 86768K106 | 8026 | 334400 | SH | DEFINED | 6 |
| SUNTRUST BKS INC | COM | 867914103 | 154 | 2932 | SH | DEFINED | 11 |
| SUNTRUST BKS INC | COM | 867914103 | 71 | 1352 | SH | DEFINED | 7 |
| SUNTRUST BKS INC | COM | 867914103 | 619 | 11750 | SH | DEFINED | 5 |
| SUNTRUST BKS INC | COM | 867914103 | 358 | 6800 | SH | DEFINED | 6 |
| SUNTRUST BKS INC | COM | 867914103 | 520 | 9870 | SH | DEFINED | 2 |
| SUNTRUST BKS INC | COM | 867914103 | 9561 | 181599 | SH | Defined | 12 |
| SUPERCONDUCTOR TECHNOLOGIES | COM | 867931107 | 1 | 1400 | SH | Defined | 12 |
| SUPERGEN INC | COM | 868059106 | 8 | 3000 | SH | Defined | 12 |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 24 | 2850 | SH | Defined | 12 |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 569 | 66550 | SH | DEFINED | 3 |
| SUPERIOR FINANCIAL CORP DEL | COM | 868161100 | 1890 | 102200 | SH | DEFINED | 6 |
| SUPERIOR FINANCIAL CORP DEL | COM | 868161100 | 26 | 1413 | SH | DEFINED | 2 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 881 | 24170 | SH | DEFINED | 3 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 71 | 1950 | SH | Defined | 12 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 22 | 600 | SH | DEFINED | 14 |
| SUPERIOR UNIFORM GP INC | COM | 868358102 | 139 | 12500 | SH | Defined | 12 |
| SUPERIOR UNIFORM GP INC | COM | 868358102 | 48 | 4300 | SH | DEFINED | 6 |
| SUPERVALU INC | COM | 868536103 | 26824 | 1730576 | SH | DEFINED | 6 |
| SUPERVALU INC | COM | 868536103 | 1754 | 113130 | SH | Defined | 12 |
| SUPERVALU INC | COM | 868536103 | 2 | 150 | SH | DEFINED | 11 |
| SUPERVALU INC | COM | 868536103 | 14809 | 955410 | SH | DEFINED | 3 |
| SUPERVALU INC | COM | 868536103 | 190 | 12250 | SH | DEFINED | 5 |
| SUPREME INDS INC | CL A | 868607102 | 11 | 2540 | SH | DEFINED | 6 |
| SUPREME INDS INC | CL A | 868607102 | 6 | 1337 | SH | Defined | 12 |
| SUREBEAM CORP | CL A | 86866R102 | 10 | 2724 | SH | Defined | 12 |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 505 | 24349 | SH | Defined | 12 |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 20 | 975 | SH | DEFINED | 11 |
| SWIFT ENERGY CO | COM | 870738101 | 3 | 330 | SH | Defined | 12 |
| SWIFT TRANSN CO | COM | 870756103 | 482 | 30119 | SH | Defined | 12 |
| SWIFT TRANSN CO | COM | 870756103 | 4977 | 311080 | SH | DEFINED | 6 |
| SWISS HELVETIA FD INC | COM | 870875101 | 48 | 5434 | SH | Defined | 12 |
| SWISSCOM AG | SPONSORED ADR | 871013108 | 22 | 730 | SH | DEFINED | 2 |
| SYBASE INC | COM | 871130100 | 164 | 12685 | SH | Defined | 12 |
| SYBASE INC | COM | 871130100 | 67072 | 5179300 | SH | Defined | 10 |
| SYBASE INC | COM | 871130100 | 3698 | 285561 | SH | DEFINED | 8 |
| SYBASE INC | COM | 871130100 | 31584 | 2438910 | SH | DEFINED | 3 |
| SYBASE INC | COM | 871130100 | 10 | 750 | SH | DEFINED | 11 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 468 | 26800 | SH | DEFINED | 3 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 21 | 1215 | SH | DEFINED | 11 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 674 | 38596 | SH | Defined | 12 |
| SYCAMORE NETWORKS INC | COM | 871206108 | 7 | 2436 | SH | Defined | 12 |
| SYCAMORE NETWORKS INC | COM | 871206108 | 0 | 100 | SH | DEFINED | 2 |
| SYLVAN INC | COM | 871371100 | 429 | 44000 | SH | DEFINED | 6 |
| SYLVAN INC | COM | 871371100 | 186 | 19046 | SH | Defined | 12 |
| SYLVAN LEARNING SYS INC | COM | 871399101 | 14 | 900 | SH | DEFINED | 11 |
| SYLVAN LEARNING SYS INC | COM | 871399101 | 172 | 10000 | SH | DEFINED | 9 |
| SYLVAN LEARNING SYS INC | COM | 871399101 | 187 | 11760 | SH | Defined | 12 |
| SYMANTEC CORP | COM | 871503108 | 3290 | 83960 | SH | DEFINED | 6 |
| SYMANTEC CORP | COM | 871503108 | 2620 | 66868 | SH | Defined | 12 |
| SYMANTEC CORP | COM | 871503108 | 35066 | 895000 | SH | Defined | 10 |
| SYMANTEC CORP | COM | 871503108 | 1610 | 41100 | SH | DEFINED | 8 |
| SYMANTEC CORP | COM | 871503108 | 15489 | 395320 | SH | DEFINED | 3 |
| SYMANTEC CORP | COM | 871503108 | 12 | 300 | SH | DEFINED | 2 |

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| SYMANTEC CORP | COM | 871503108 | 20 | 502 | SH | DEFINED | 7 |
| SYMANTEC CORP | COM | 871503108 | 48 | 1224 | SH | DEFINED | 11 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 85 | 9909 | SH | Defined | 12 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 1 | 100 | SH | DEFINED | 6 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 289 | 33600 | SH | DEFINED | 1 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 11 | 1282 | SH | DEFINED | 2 |
| SYMYX TECHNOLOGIES | COM | 87155S108 | 15 | 1000 | SH | Defined | 12 |
| SYNAGRO TECHNOLOGIES INC | COM NEW | 871562203 | 0 | 26 | SH | Defined | 12 |
| SYNAVANT INC | COM | 87157A105 | 0 | 105 | SH | Defined | 12 |
| SYNGENTA AG | SPONSORED ADR | 87160A100 | 191 | 20900 | SH | DEFINED | 2 |
| SYNOPSIS INC | COM | 871607107 | 16309 | 383106 | SH | DEFINED | 6 |
| SYNOPSIS INC | COM | 871607107 | 5216 | 122530 | SH | DEFINED | 3 |
| SYNOPSIS INC | COM | 871607107 | 29 | 690 | SH | Defined | 12 |
| SYNOVUS FINL CORP | COM | 87161C105 | 1 | 50 | SH | DEFINED | 6 |
| SYNOVUS FINL CORP | COM | 87161C105 | 21 | 1192 | SH | DEFINED | 2 |
| SYNOVUS FINL CORP | COM | 87161C105 | 1026 | 57338 | SH | Defined | 12 |
| SYNPLICITY INC | COM | 87160Y108 | 6 | 1950 | SH | Defined | 12 |
| SYPRIS SOLUTIONS INC | COM | 871655106 | 661 | 83982 | SH | DEFINED | 6 |
| SYPRIS SOLUTIONS INC | COM | 871655106 | 341 | 43300 | SH | Defined | 12 |
| SYSCO CORP | COM | 871829107 | 17155 | 674316 | SH | DEFINED | 2 |
| SYSCO CORP | COM | 871829107 | 854 | 33587 | SH | Defined | 12 |
| SYSCO CORP | COM | 871829107 | 185 | 7274 | SH | DEFINED | 11 |
| SYSCO CORP | COM | 871829107 | 73 | 2851.17 | SH | DEFINED | 4 |
| SYSCO CORP | COM | 871829107 | 6 | 150 | SH | DEFINED | 14 |
| SYSCO CORP | COM | 871829107 | 5372 | 211175 | SH | DEFINED | 7 |
| SYSTEMAX INC | COM | 871851101 | 26 | 13300 | SH | Defined | 12 |
| SYSTEMS & COMPUTER TECHNOLOG | COM | 871873105 | 11 | 1437 | SH | DEFINED | 2 |
| T-NETIX INC | COM | 872597109 | 10 | 7000 | SH | Defined | 12 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 2445 | 357500 | SH | DEFINED | 3 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 61 | 8911 | SH | DEFINED | 2 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 12090 | 1767590 | SH | DEFINED | 6 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 2 | 100 | SH | Defined | 12 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 9 | 385 | SH | DEFINED | 11 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 14843 | 665890 | SH | DEFINED | 3 |
| TALBOTS INC | COM | 874161102 | 219 | 8495 | SH | Defined | 12 |
| TALISMAN ENERGY INC | COM | 87425E103 | 4 | 103 | SH | Defined | 12 |
| TALISMAN ENERGY INC | COM | 87425E103 | 6996 | 176400 | SH | DEFINED | 3 |
| TALK AMERICA HLDGS INC | COM NEW | 87426R202 | 144 | 19885 | SH | Defined | 12 |
| TALK AMERICA HLDGS INC | COM NEW | 87426R202 | 59 | 8100 | SH | DEFINED | 3 |
| TALX CORP | COM | 874918105 | 2884 | 221340 | SH | DEFINED | 3 |
| TANDY BRANDS ACCESSORIES INC | COM | 875378101 | 745 | 72300 | SH | DEFINED | 6 |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 576 | 18675 | SH | Defined | 12 |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 151 | 4900 | SH | DEFINED | 7 |
| TANNING TECHNOLOGY CORP | COM | 87588P101 | 0 | 200 | SH | Defined | 12 |
| TANOX INC | COM | 87588Q109 | 17 | 1300 | SH | DEFINED | 2 |
| TARANTELLA INC | COM | 876090101 | 0 | 400 | SH | Defined | 12 |
| TARGET CORP | COM | 87612E106 | 4009 | 93250 | SH | DEFINED | 14 |
| TARGET CORP | COM | 87612E106 | 1754 | 59942 | SH | DEFINED | 6 |
| TARGET CORP | COM | 87612E106 | 5634 | 192536 | SH | Defined | 12 |
| TARGET CORP | COM | 87612E106 | 2945 | 100639 | SH | DEFINED | 3 |
| TARGET CORP | COM | 87612E106 | 608 | 20775 | SH | DEFINED | 11 |
| TARGET CORP | COM | 87612E106 | 20967 | 716571 | SH | DEFINED | 2 |
| TARGET CORP | COM | 87612E106 | 3634 | 124197 | SH | DEFINED | 5 |
| TARGET CORP | COM | 87612e106 | 25 | 837.63 | SH | DEFINED | 4 |
| TASTY BAKING CO | COM | 876553306 | 256 | 30987 | SH | Defined | 12 |
| TASTY BAKING CO | COM | 876553306 | 41 | 5000 | SH | DEFINED | 9 |
| TAUBMAN CTRS INC | COM | 876664103 | 68 | 4000 | SH | DEFINED | 2 |
| TBC CORP | COM | 872180104 | 3711 | 265100 | SH | DEFINED | 6 |
| TBC CORP | COM | 872180104 | 193 | 13787 | SH | Defined | 12 |
| TC PIPELINES LP | UT COM LTD PRT | 87233Q108 | 429 | 16300 | SH | Defined | 12 |
| TCF FINL CORP | COM | 872275102 | 5953 | 148675 | SH | DEFINED | 7 |
| TCF FINL CORP | COM | 872275102 | 148 | 3690 | SH | Defined | 12 |

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| TCF FINL CORP | COM | 872275102 | 40 | 1000 | SH | DEFINED | 11 |
| TCF FINL CORP | COM | 872275102 | 469 | 11720 | SH | DEFINED | 3 |
| TCW CONV SECS FD INC | COM | 872340104 | 222 | 47250 | SH | Defined | 12 |
| TCW/DW TERM TR 2003 | SH BEN INT | 87234U108 | 60 | 5577 | SH | Defined | 12 |
| TDK CORP | AMERN DEP SH | 872351408 | 1829 | 47730 | SH | DEFINED | 6 |
| TEAMSTAFF INC | COM NEW | 87815U204 | 1 | 285 | SH | Defined | 12 |
| TECH DATA CORP | COM | 878237106 | 4219 | 176230 | SH | DEFINED | 3 |
| TECH DATA CORP | COM | 878237106 | 1380 | 57643 | SH | Defined | 12 |
| TECH DATA CORP | COM | 878237106 | 5240 | 218900 | SH | DEFINED | 6 |
| TECHNE CORP | COM | 878377100 | 8 | 400 | SH | Defined | 12 |
| TECHNE CORP | COM | 878377100 | 60 | 2900 | SH | DEFINED | 4 |
| TECHNE CORP | COM | 878377100 | 2839 | 136740 | SH | DEFINED | 3 |
| TECHNIP-COFLEIP | SPONSORED ADR | 878546209 | 3856 | 226542 | SH | DEFINED | 6 |
| TECHNITROL INC | COM | 878555101 | 129 | 8819 | SH | Defined | 12 |
| TECHNITROL INC | COM | 878555101 | 5302 | 362189 | SH | DEFINED | 4 |
| TECO ENERGY INC | COM | 872375100 | 5098 | 479590 | SH | DEFINED | 6 |
| TECO ENERGY INC | COM | 872375100 | 10 | 900 | SH | DEFINED | 11 |
| TECO ENERGY INC | COM | 872375100 | 1001 | 94185 | SH | Defined | 12 |
| TECUMSEH PRODS CO | CL A | 878895200 | 5313 | 129643 | SH | DEFINED | 6 |
| TECUMSEH PRODS CO | CL A | 878895200 | 45 | 1100 | SH | Defined | 12 |
| TECUMSEH PRODS CO | CL A | 878895200 | 1673 | 40830 | SH | DEFINED | 3 |
| TEEKAY SHIPPING MARSHALL ISL | COM | Y8564W103 | 3442 | 88700 | SH | DEFINED | 3 |
| TEEKAY SHIPPING MARSHALL ISL | COM | Y8564W103 | 215 | 5550 | SH | Defined | 12 |
| TEKELEC | COM | 879101103 | 79 | 9078 | SH | Defined | 12 |
| TEKTRONIX INC | COM | 879131100 | 85 | 4957 | SH | Defined | 12 |
| TEKTRONIX INC | COM | 879131100 | 1 | 50 | SH | DEFINED | 6 |
| TEKTRONIX INC | COM | 879131100 | 1170 | 68242 | SH | DEFINED | 2 |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR | 879278208 | 12 | 610 | SH | DEFINED | 2 |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR | 879278208 | 12 | 600 | SH | DEFINED | 11 |
| TELECOM HLDRS TR | DEPOSITRY RCPT | 87927P200 | 2 | 100 | SH | Defined | 12 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 25 | 1938 | SH | Defined | 12 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 7907 | 624570 | SH | DEFINED | 3 |
| TELEFLEX INC | COM | 879369106 | 5228 | 146449 | SH | Defined | 12 |
| TELEFLEX INC | COM | 879369106 | 36 | 1000 | SH | DEFINED | 2 |
| TELEFLEX INC | COM | 879369106 | 102 | 2844 | SH | DEFINED | 11 |
| TELEFLEX INC | COM | 879369106 | 171 | 4800 | SH | DEFINED | 6 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 18 | 624 | SH | DEFINED | 3 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 6342 | 226082 | SH | DEFINED | 6 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 1029 | 36681 | SH | DEFINED | 2 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 4 | 100 | SH | DEFINED | 14 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 162 | 5450 | SH | DEFINED | 3 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 112 | 3774 | SH | DEFINED | 2 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 9240 | 310901 | SH | DEFINED | 6 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 3996 | 97690 | SH | DEFINED | 6 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 327 | 8000 | SH | Defined | 12 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 207 | 5065 | SH | DEFINED | 2 |
| TELIK INC | COM | 87959M109 | 1429 | 106350 | SH | Defined | 12 |
| TELIK INC | COM | 87959M109 | 848 | 63120 | SH | DEFINED | 3 |
| TELLABS INC | COM | 879664100 | 273 | 47150 | SH | DEFINED | 5 |
| TELLABS INC | COM | 879664100 | 2 | 200 | SH | DEFINED | 14 |
| TELLABS INC | COM | 879664100 | 394 | 67983 | SH | Defined | 12 |
| TELLABS INC | COM | 879664100 | 198 | 34200 | SH | DEFINED | 6 |
| TELLABS INC | COM | 879664100 | 5 | 800 | SH | DEFINED | 11 |
| TELLABS INC | COM | 879664100 | 220 | 36347 | SH | DEFINED | 9 |
| TELLABS INC | COM | 879664100 | 6 | 1000 | SH | DEFINED | 2 |
| TELUS CORP | NON-VTG SHS | 87971M202 | 3 | 253 | SH | Defined | 12 |
| TEMPLE INLAND INC | COM | 879868107 | 217 | 5800 | SH | DEFINED | 5 |
| TEMPLE INLAND INC | COM | 879868107 | 90 | 2400 | SH | DEFINED | 2 |
| TEMPLE INLAND INC | COM | 879868107 | 15 | 400 | SH | DEFINED | 11 |
| TEMPLE INLAND INC | COM | 879868107 | 84 | 2248 | SH | Defined | 12 |
| TEMPLE INLAND INC | COM | 879868107 | 570 | 15250 | SH | DEFINED | 6 |
| TEMPLETON CHINA WORLD FD INC | COM | 88018X102 | 98 | 8716 | SH | Defined | 12 |

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| TEMPLETON DRAGON FD INC | COM | 88018T101 | 142 | 15825 | SH | Defined | 12 |
| TEMPLETON EMERG MKTS INCOME | COM | 880192109 | 2819 | 245106 | SH | Defined | 12 |
| TEMPLETON EMERGING MKTS FD I | COM | 880191101 | 4 | 500 | SH | Defined | 12 |
| TEMPLETON GLOBAL INCOME FD I | COM | 880198106 | 5002 | 647113 | SH | Defined | 12 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 1417 | 84824 | SH | DEFINED | 12 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 128 | 7640 | SH | DEFINED | 6 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 130 | 7800 | SH | DEFINED | 11 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 220529 | 13205300 | SH | Defined | 10 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 477 | 28451 | SH | DEFINED | |
| TENET HEALTHCARE CORP | COM | 88033G100 | 106791 | 6394700 | SH | DEFINED | 8 |
| TENGASCO INC | COM NEW | 88033R205 | 9 | 9855 | SH | Defined | 12 |
| TENNANT CO | COM | 880345103 | 28 | 900 | SH | DEFINED | 2 |
| TENNANT CO | COM | 880345103 | 9 | 276 | SH | Defined | 12 |
| TENNECO AUTOMOTIVE INC | COM | 880349105 | 0 | 60 | SH | DEFINED | 11 |
| TENNECO AUTOMOTIVE INC | COM | 880349105 | 1 | 281 | SH | Defined | 12 |
| TEPPCO PARTNERS L P | UT LTD PARTNER | 872384102 | 1255 | 39661 | SH | Defined | 12 |
| TERADYNE INC | COM | 880770102 | 286 | 24584 | SH | Defined | 12 |
| TERAYON COMMUNICATION SYS | COM | 880775101 | 13 | 7540 | SH | Defined | 12 |
| TEREX CORP NEW | COM | 880779103 | 9599 | 776600 | SH | DEFINED | 6 |
| TEREX CORP NEW | COM | 880779103 | 2 | 200 | SH | Defined | 12 |
| TESORO PETE CORP | COM | 881609101 | 2 | 300 | SH | Defined | 12 |
| TESSCO TECHNOLOGIES INC | COM | 872386107 | 367 | 50900 | SH | DEFINED | 6 |
| TESSCO TECHNOLOGIES INC | COM | 872386107 | 1 | 175 | SH | Defined | 12 |
| TETRA TECH INC NEW | COM | 88162G103 | 78 | 5550 | SH | Defined | 12 |
| TETRA TECHNOLOGIES INC DEL | COM | 88162F105 | 46 | 2000 | SH | Defined | 12 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 17 | 400 | SH | DEFINED | 2 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 106 | 2400 | SH | DEFINED | 9 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 11645 | 279600 | SH | DEFINED | 3 |
| TEXAS INDS INC | COM | 882491103 | 17 | 900 | SH | DEFINED | 6 |
| TEXAS INDS INC | COM | 882491103 | 642 | 33375 | SH | Defined | 12 |
| TEXAS INSTRS INC | COM | 882508104 | 3049 | 186270 | SH | DEFINED | 3 |
| TEXAS INSTRS INC | COM | 882508104 | 4588 | 280287 | SH | DEFINED | 2 |
| TEXAS INSTRS INC | COM | 882508104 | 248 | 15124 | SH | DEFINED | 11 |
| TEXAS INSTRS INC | COM | 882508104 | 15 | 900 | SH | DEFINED | 6 |
| TEXAS INSTRS INC | COM | 882508104 | 5678 | 346851 | SH | Defined | 12 |
| TEXAS INSTRS INC | COM | 882508104 | 733 | 44800 | SH | DEFINED | 5 |
| TEXAS INSTRS INC | COM | 882508104 | 7077 | 432310 | SH | DEFINED | 4 |
| TEXAS PAC LD TR | SUB CTF PROP I T | 882610108 | 335 | 7715 | SH | Defined | 12 |
| TEXAS REGL BANCSHARES INC | CL A VTG | 882673106 | 39 | 1300 | SH | DEFINED | 11 |
| TEXAS REGL BANCSHARES INC | CL A VTG | 882673106 | 7744 | 256495 | SH | DEFINED | 7 |
| TEXAS REGL BANCSHARES INC | CL A VTG | 882673106 | 95 | 3150 | SH | Defined | 12 |
| TEXTRON INC | COM | 883203101 | 101 | 3685 | SH | DEFINED | 11 |
| TEXTRON INC | COM | 883203101 | 20080 | 731259 | SH | DEFINED | 6 |
| TEXTRON INC | COM | 883203101 | 688 | 23100 | SH | DEFINED | 9 |
| TEXTRON INC | COM | 883203101 | 3921 | 142778 | SH | Defined | 12 |
| TEXTRON INC | COM | 883203101 | 74 | 2700 | SH | DEFINED | 2 |
| TF FINL CORP | COM | 872391107 | 292 | 11814 | SH | DEFINED | 6 |
| TFC ENTERPRISES INC | COM | 872388103 | 1 | 500 | SH | Defined | 12 |
| THAI CAP FD INC | COM NEW | 882905201 | 2 | 350 | SH | Defined | 12 |
| THAI FD INC | COM | 882904105 | 20 | 5000 | SH | Defined | 12 |
| THERAGENICS CORP | COM | 883375107 | 5 | 1500 | SH | Defined | 12 |
| THERASENSE INC | COM | 883381105 | 8 | 1225 | SH | Defined | 12 |
| THERMO ELECTRON CORP | COM | 883556102 | 65 | 3600 | SH | Defined | 12 |
| THERMO ELECTRON CORP | COM | 883556102 | 906 | 50070 | SH | DEFINED | 6 |
| THERMO ELECTRON CORP | COM | 883556102 | 26 | 1413 | SH | DEFINED | 11 |
| THERMO ELECTRON CORP | COM | 883556102 | 30 | 1635 | SH | DEFINED | 2 |
| THOMAS & BETTS CORP | COM | 884315102 | 3 | 200 | SH | Defined | 12 |
| THOMAS INDS INC | COM | 884425109 | 226 | 9100 | SH | DEFINED | 6 |
| THOR INDS INC | COM | 885160101 | 1724 | 68890 | SH | DEFINED | 3 |
| THOR INDS INC | COM | 885160101 | 403 | 16110 | SH | Defined | 12 |
| THORATEC CORP | COM NEW | 885175307 | 309 | 24359 | SH | Defined | 12 |
| THORNBURG MTG INC | COM | 885218107 | 6 | 300 | SH | Defined | 12 |

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| THORNBURG MTG INC | COM | 885218107 | 29547 | 1432235 | SH | DEFINED | 3 |
| THQ INC | COM NEW | 872443403 | 30 | 2299 | SH | Defined | 12 |
| THREE FIVE SYS INC | COM | 88554L108 | 3 | 500 | SH | Defined | 12 |
| THREE FIVE SYS INC | COM | 88554L108 | 2 | 350 | SH | DEFINED | 11 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 0 | 100 | SH | DEFINED | 6 |
| TIDEWATER INC | COM | 886423102 | 9 | 300 | SH | DEFINED | 11 |
| TIDEWATER INC | COM | 886423102 | 201 | 7000 | SH | Defined | 12 |
| TIDEWATER INC | COM | 886423102 | 32530 | 1132650 | SH | DEFINED | 6 |
| TIFFANY & CO NEW | COM | 886547108 | -312 | -12494 | SH | Defined | 12 |
| TIMBERLAND BANCORP INC | COM | 887098101 | 853 | 44800 | SH | DEFINED | 6 |
| TIMBERLAND CO | CL A | 887100105 | 7703 | 184230 | SH | DEFINED | 3 |
| TIMBERLAND CO | CL A | 887100105 | 67 | 1600 | SH | Defined | 12 |
| TIMBERLAND CO | CL A | 887100105 | 17 | 400 | SH | DEFINED | 11 |
| TIMBERLAND CO | CL A | 887100105 | 3529 | 84400 | SH | DEFINED | 6 |
| TIME WARNER TELECOM INC | CL A | 887319101 | 0 | 60 | SH | Defined | 12 |
| TIMKEN CO | COM | 887389104 | 27 | 1700 | SH | Defined | 12 |
| TIMKEN CO | COM | 887389104 | 1073 | 68700 | SH | DEFINED | 3 |
| TIPPERARY CORP | COM PAR \$0.02 | 888002300 | 34 | 19000 | SH | Defined | 12 |
| TIPPINGPOINT TECH INC | COM | 888011103 | 3 | 346 | SH | Defined | 12 |
| TITAN CORP | COM | 888266103 | 8 | 1038 | SH | Defined | 12 |
| TITAN PHARMACEUTICALS INC DE | COM | 888314101 | 2 | 1000 | SH | Defined | 12 |
| TIVO INC | COM | 888706108 | 1 | 100 | SH | Defined | 12 |
| TJX COS INC NEW | COM | 872540109 | 14960 | 850000 | SH | Defined | 10 |
| TJX COS INC NEW | COM | 872540109 | 14 | 800 | SH | DEFINED | 2 |
| TJX COS INC NEW | COM | 872540109 | 117 | 6676 | SH | DEFINED | 11 |
| TJX COS INC NEW | COM | 872540109 | 3169 | 180056 | SH | Defined | 12 |
| TJX COS INC NEW | COM | 872540109 | 2809 | 159606 | SH | DEFINED | 6 |
| TLC VISION CORP | COM | 872549100 | 10 | 8625 | SH | Defined | 12 |
| TLC VISION CORP | COM | 872549100 | 30 | 24865 | SH | DEFINED | 6 |
| TMBR/SHARP DRILLING INC | COM | 87257P101 | 5 | 292 | SH | Defined | 12 |
| TMP WORLDWIDE INC | COM | 872941109 | 6 | 600 | SH | Defined | 12 |
| TODHUNTER INTL INC DEL | COM | 889050100 | 214 | 21100 | SH | DEFINED | 6 |
| TOLL BROTHERS INC | COM | 889478103 | 8 | 400 | SH | DEFINED | 2 |
| TOLL BROTHERS INC | COM | 889478103 | 111 | 5770 | SH | Defined | 12 |
| TOMKINS PLC | SPONSORED ADR | 890030208 | 184 | 16000 | SH | DEFINED | 2 |
| TOMPKINSTRUSTCO INC | COM | 890110109 | 611 | 13580 | SH | DEFINED | 3 |
| TOO INC | COM | 890333107 | 1 | 49 | SH | Defined | 12 |
| TOO INC | COM | 890333107 | 6016 | 362200 | SH | DEFINED | 6 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 239 | 8381 | SH | Defined | 12 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 62 | 2179.48 | SH | DEFINED | 4 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 0 | 2 | SH | DEFINED | 11 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 927 | 32499 | SH | DEFINED | 2 |
| TOPPS INC | COM | 890786106 | 0 | 1 | SH | DEFINED | 2 |
| TOPPS INC | COM | 890786106 | 3 | 373 | SH | Defined | 12 |
| TOR MINERALS INTL INC | COM | 890878101 | 1 | 500 | SH | Defined | 12 |
| TORCH OFFSHORE INC | COM | 891019101 | 1 | 150 | SH | Defined | 12 |
| TORCHMARK CORP | COM | 891027104 | 695 | 19400 | SH | DEFINED | 3 |
| TORCHMARK CORP | COM | 891027104 | 8846 | 247095 | SH | DEFINED | 6 |
| TORCHMARK CORP | COM | 891027104 | 81 | 2250 | SH | Defined | 12 |
| TOREADOR RES CORP | COM | 891050106 | 0 | 1 | SH | DEFINED | 2 |
| TORO CO | COM | 891092108 | 18502 | 264130 | SH | DEFINED | 3 |
| TORO CO | COM | 891092108 | 9856 | 140700 | SH | DEFINED | 6 |
| TORO CO | COM | 891092108 | 594 | 8475 | SH | Defined | 12 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 4 | 200 | SH | Defined | 12 |
| TOTAL FINA ELF S A | SPONSORED ADR | 89151E109 | 6971 | 110180 | SH | DEFINED | 2 |
| TOTAL FINA ELF S A | SPONSORED ADR | 89151E109 | 139 | 2200 | SH | DEFINED | 11 |
| TOTAL SYS SVCS INC | COM | 891906109 | 374 | 23877 | SH | Defined | 12 |
| TOUCH AMERICA HLDGS INC | COM | 891539108 | 0 | 1450 | SH | Defined | 12 |
| TOWER AUTOMOTIVE INC | COM | 891707101 | 2415 | 1019000 | SH | DEFINED | 6 |
| TOWN & CTRY TR | SH BEN INT | 892081100 | 217 | 10745 | SH | Defined | 12 |
| TOYS R US INC | COM | 892335100 | 818 | 89627 | SH | DEFINED | 9 |
| TOYS R US INC | COM | 892335100 | 6 | 500 | SH | DEFINED | 14 |

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| TOYS R US INC | COM | 892335100 | 357 | 42679 | SH | Defined | 12 |
| TOYS R US INC | COM | 892335100 | 791 | 94460 | SH | DEFINED | 6 |
| TRACK DATA CORP | COM | 891918104 | 19 | 37720 | SH | Defined | 12 |
| TRACTOR SUPPLY CO | COM | 892356106 | 62 | 1875 | SH | Defined | 12 |
| TRACTOR SUPPLY CO | COM | 892356106 | 533 | 16150 | SH | DEFINED | 3 |
| TRAFFIX INC | COM | 892721101 | 381 | 127078 | SH | DEFINED | 6 |
| TRANS WORLD ENTMT CORP | COM | 89336Q100 | 1033 | 449013 | SH | DEFINED | 6 |
| TRANSACTION SYS ARCHITECTS | CL A | 893416107 | 9 | 1050 | SH | DEFINED | 14 |
| TRANSACTION SYS ARCHITECTS | CL A | 893416107 | 6 | 1072 | SH | Defined | 12 |
| TRANSAMERICA INCOME SHS INC | COM | 893506105 | 140 | 5800 | SH | Defined | 12 |
| TRANSATLANTIC HLDGS INC | COM | 893521104 | 190 | 2897 | SH | Defined | 12 |
| TRANSATLANTIC HLDGS INC | COM | 893521104 | 82 | 1254 | SH | DEFINED | 7 |
| TRANSCANADA PIPELINES LTD | COM | 893526103 | 6 | 400 | SH | Defined | 12 |
| TRANSKARYOTIC THERAPIES INC | COM | 893735100 | 1 | 200 | SH | Defined | 12 |
| TRANSMETA CORP DEL | COM | 89376R109 | 1 | 600 | SH | Defined | 12 |
| TRANSOCEAN INC | ORD | G90078109 | 460 | 22470 | SH | DEFINED | 3 |
| TRANSOCEAN INC | ORD | G90078109 | 10284 | 502860 | SH | DEFINED | 6 |
| TRANSOCEAN INC | ORD | G90078109 | 273 | 13374 | SH | Defined | 12 |
| TRANSOCEAN INC | ORD | G90078109 | 124 | 6085 | SH | DEFINED | 2 |
| TRANSWITCH CORP | COM | 894065101 | 5 | 9350 | SH | Defined | 12 |
| TRAVELERS PPTY CAS CORP NEW | NT CV JR 2032 | 89420G307 | 2 | 70 | SH | Defined | 12 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 60 | 4256 | SH | DEFINED | 2 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 126 | 8928 | SH | DEFINED | 2 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 5 | 386 | SH | DEFINED | 11 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 6 | 402 | SH | DEFINED | 7 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 5 | 358 | SH | DEFINED | 11 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 3587 | 254221 | SH | DEFINED | 6 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 2112 | 101902 | SH | DEFINED | 14 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 2024 | 143643 | SH | DEFINED | 6 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 339 | 23998 | SH | Defined | 12 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 429 | 30435 | SH | DEFINED | 5 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 3 | 194 | SH | DEFINED | 7 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 1 | 50 | SH | DEFINED | 14 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 208 | 14740 | SH | Defined | 12 |
| TRC COS INC | COM | 872625108 | 3 | 200 | SH | Defined | 12 |
| TREDEGAR CORP | COM | 894650100 | 17 | 1450 | SH | Defined | 12 |
| TREX INC | COM | 89531P105 | 2719 | 84220 | SH | DEFINED | 3 |
| TREX INC | COM | 89531P105 | 125 | 3875 | SH | Defined | 12 |
| TREX INC | COM | 89531P105 | 16 | 500 | SH | DEFINED | 11 |
| TRI CONTL CORP | COM | 895436103 | 261 | 20378 | SH | Defined | 12 |
| TRIAD GTY INC | COM | 895925105 | 27 | 800 | SH | Defined | 12 |
| TRIAD GTY INC | COM | 895925105 | 1326 | 38480 | SH | DEFINED | 3 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 6 | 235 | SH | Defined | 12 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 2 | 69 | SH | DEFINED | 2 |
| TRIARC COS INC | CL A | 895927101 | 5606 | 201285 | SH | DEFINED | 6 |
| TRIARC COS INC | CL A | 895927101 | 95 | 3400 | SH | Defined | 12 |
| TRIARC COS INC | CL A | 895927101 | 3217 | 115512 | SH | DEFINED | 6 |
| TRIBUNE CO NEW | COM | 896047107 | 1695 | 37651 | SH | DEFINED | 5 |
| TRIBUNE CO NEW | COM | 896047107 | 66 | 1000 | SH | DEFINED | 14 |
| TRIBUNE CO NEW | COM | 896047107 | 440 | 9784 | SH | Defined | 12 |
| TRIBUNE CO NEW | COM | 896047107 | 167 | 3700 | SH | DEFINED | 2 |
| TRIBUNE CO NEW | COM | 896047107 | 937 | 20823 | SH | DEFINED | 11 |
| TRIBUNE CO NEW | COM | 896047107 | 3634 | 80740 | SH | DEFINED | 4 |
| TRICO BANCSHARES | COM | 896095106 | 1242 | 49100 | SH | DEFINED | 6 |
| TRICO BANCSHARES | COM | 896095106 | 645 | 25500 | SH | Defined | 12 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 6 | 300 | SH | DEFINED | 2 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 8416 | 443630 | SH | DEFINED | 3 |
| TRINITY INDS INC | COM | 896522109 | 7783 | 451980 | SH | DEFINED | 6 |
| TRIPATH TECHNOLOGY INC | COM | 89672P104 | 0 | 333 | SH | Defined | 12 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 13 | 4558 | SH | Defined | 12 |
| TRITON PCS HLDGS INC | CL A | 89677M106 | 0 | 100 | SH | Defined | 12 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 18 | 801 | SH | Defined | 12 |

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| TRIUMPH GROUP INC NEW | COM | 896818101 | 5601 | 249500 | SH | DEFINED | 6 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 13 | 600 | SH | DEFINED | 14 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 511 | 57693 | SH | DEFINED | 9 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 186 | 21925 | SH | Defined | 12 |
| TROPICAL SPORTSWEAR INTL COR | COM | 89708P102 | 661 | 145300 | SH | DEFINED | 6 |
| TROVER SOLUTIONS INC | COM | 897249108 | 725 | 135600 | SH | DEFINED | 6 |
| TROVER SOLUTIONS INC | COM | 897249108 | 11 | 2000 | SH | Defined | 12 |
| TROY FINL CORP | COM | 897329108 | 11 | 425 | SH | Defined | 12 |
| TRUST CO NJ JERSEY CITY NEW | COM | 898304100 | 2391 | 87500 | SH | DEFINED | 6 |
| TRUST CO NJ JERSEY CITY NEW | COM | 898304100 | 57 | 2092 | SH | Defined | 12 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 8 | 800 | SH | DEFINED | 11 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 645 | 66980 | SH | DEFINED | 3 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 586 | 60891 | SH | Defined | 12 |
| TRUSTMARK CORP | COM | 898402102 | 4447 | 187160 | SH | DEFINED | 3 |
| TRUSTMARK CORP | COM | 898402102 | 1151 | 48423 | SH | Defined | 12 |
| TRUSTMARK CORP | COM | 898402102 | 2541 | 106927 | SH | DEFINED | 6 |
| TSR INC | COM | 872885108 | 198 | 42500 | SH | DEFINED | 6 |
| TULARIK INC | COM | 899165104 | 5 | 1000 | SH | Defined | 12 |
| TUPPERWARE CORP | COM | 899896104 | 12941 | 936400 | SH | DEFINED | 6 |
| TUPPERWARE CORP | COM | 899896104 | 6 | 420 | SH | DEFINED | 2 |
| TUPPERWARE CORP | COM | 899896104 | 246 | 17790 | SH | Defined | 12 |
| TURKISH INVT FD INC | COM | 900145103 | 20 | 5000 | SH | Defined | 12 |
| TURNSTONE SYSTEMS INC | COM | 900423104 | 2 | 800 | SH | Defined | 12 |
| TWEETER HOME ENTMT GROUP INC | COM | 901167106 | 1 | 150 | SH | Defined | 12 |
| TWEETER HOME ENTMT GROUP INC | COM | 901167106 | 130 | 27202 | SH | DEFINED | 6 |
| TXU CORP | COM | 873168108 | 2 | 100 | SH | DEFINED | 2 |
| TXU CORP | COM | 873168108 | 8978 | 502944 | SH | DEFINED | 6 |
| TXU CORP | COM | 873168108 | 1739 | 97434 | SH | Defined | 12 |
| TXU CORP | COM | 873168108 | 44 | 2475 | SH | DEFINED | 11 |
| TXU CORP | COM | 873168108 | 0 | 17 | SH | DEFINED | 7 |
| TXU CORP | COM | 873168108 | 11424 | 640000 | SH | DEFINED | |
| TYCO INTL LTD NEW | NOTE | 11/1 902124AC0 | 1123 | 15000 | SH | Defined | 12 |
| TYCO INTL LTD NEW | COM | 902124106 | 115740 | 9000000 | SH | Defined | 13 |
| TYCO INTL LTD NEW | COM | 902124106 | 3290 | 255835 | SH | DEFINED | 5 |
| TYCO INTL LTD NEW | COM | 902124106 | 398 | 30975 | SH | DEFINED | 11 |
| TYCO INTL LTD NEW | COM | 902124106 | 2739 | 212951 | SH | DEFINED | 2 |
| TYCO INTL LTD NEW | COM | 902124106 | 456 | 24150 | SH | DEFINED | 14 |
| TYCO INTL LTD NEW | COM | 902124106 | 5786 | 449926 | SH | DEFINED | 4 |
| TYCO INTL LTD NEW | COM | 902124106 | 275546 | 21426625 | SH | DEFINED | 8 |
| TYCO INTL LTD NEW | COM | 902124106 | 507460 | 39460350 | SH | Defined | 10 |
| TYCO INTL LTD NEW | COM | 902124106 | 9924 | 771685 | SH | Defined | 12 |
| TYCO INTL LTD NEW | COM | 902124106 | 1019 | 74905 | SH | DEFINED | 9 |
| TYCO INTL LTD NEW | COM | 902124106 | 3476 | 270275 | SH | DEFINED | 6 |
| TYCO INTL LTD NEW | COM | 902124106 | 1728 | 134357 | SH | DEFINED | 3 |
| TYSON FOODS INC | CL A | 902494103 | 4 | 470 | SH | DEFINED | 6 |
| TYSON FOODS INC | CL A | 902494103 | 84 | 10900 | SH | DEFINED | 5 |
| TYSON FOODS INC | CL A | 902494103 | 661 | 85276 | SH | Defined | 12 |
| TYSON FOODS INC | CL A | 902494103 | 18 | 2300 | SH | DEFINED | 14 |
| TYSON FOODS INC | CL A | 902494103 | 9 | 1169 | SH | DEFINED | 2 |
| U S CONCRETE INC | COM | 90333L102 | 1247 | 296977 | SH | DEFINED | 6 |
| U S ENERGY SYS INC | COM | 902951102 | 2 | 2400 | SH | Defined | 12 |
| U S G CORP | COM NEW | 903293405 | 4 | 1000 | SH | Defined | 12 |
| U S INDS INC NEW | COM | 912080108 | 11 | 2900 | SH | Defined | 12 |
| U S INDS INC NEW | COM | 912080108 | 835 | 210790 | SH | DEFINED | 3 |
| U S LIQUIDS INC | COM | 902974104 | 0 | 500 | SH | Defined | 12 |
| U S PLASTIC LMBR CORP | COM | 902948108 | 1 | 5000 | SH | Defined | 12 |
| U S RESTAURANT PPTYS INC | COM | 902971100 | 72 | 5100 | SH | DEFINED | 3 |
| U S RESTAURANT PPTYS INC | COM | 902971100 | 2 | 150 | SH | Defined | 12 |
| UAL CORP | COM PAR \$0.01 | 902549500 | 2 | 1900 | SH | Defined | 12 |
| UBS AG | NAMEN AKT | H8920M855 | 199 | 4658 | SH | Defined | 12 |
| UCBH HOLDINGS INC | COM | 90262T308 | 57 | 1300 | SH | DEFINED | 11 |
| UCBH HOLDINGS INC | COM | 90262T308 | 8631 | 196250 | SH | DEFINED | 7 |

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| UGI CORP NEW | COM | 902681105 | 2 | 45 | SH | DEFINED | 6 |
| UGI CORP NEW | COM | 902681105 | 10 | 225 | SH | Defined | 12 |
| UGI CORP NEW | COM | 902681105 | 0 | 1 | SH | DEFINED | 14 |
| UGI CORP NEW | COM | 902681105 | 37610 | 822970 | SH | DEFINED | 3 |
| UICI | COM | 902737105 | 4444 | 462390 | SH | DEFINED | 3 |
| UICI | COM | 902737105 | 2937 | 305600 | SH | DEFINED | 6 |
| UIL HLDG CORP | COM | 902748102 | 10 | 275 | SH | DEFINED | 11 |
| UIL HLDG CORP | COM | 902748102 | 8043 | 231800 | SH | DEFINED | 6 |
| UIL HLDG CORP | COM | 902748102 | 320 | 9232 | SH | Defined | 12 |
| UMB FINL CORP | COM | 902788108 | 6 | 173 | SH | Defined | 12 |
| UMPQUA HLDGS CORP | COM | 904214103 | 452 | 25000 | SH | DEFINED | 7 |
| UNIFAB INTERNATIONAL INC | COM | 90467L100 | 0 | 1300 | SH | Defined | 12 |
| UNIFI INC | COM | 904677101 | 33 | 6955 | SH | Defined | 12 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 5 | 89 | SH | DEFINED | 14 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 471 | 7931 | SH | Defined | 12 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 665 | 11188 | SH | DEFINED | 1 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 241 | 4062 | SH | DEFINED | 11 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 50 | 1360 | SH | DEFINED | 2 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 136 | 2500 | SH | DEFINED | 14 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 4 | 100 | SH | DEFINED | 11 |
| UNION BANKSHARES CORP | COM | 905399101 | 11 | 400 | SH | Defined | 12 |
| UNION PAC CORP | COM | 907818108 | 6222 | 113119 | SH | DEFINED | 2 |
| UNION PAC CORP | COM | 907818108 | 290 | 5275 | SH | DEFINED | 6 |
| UNION PAC CORP | COM | 907818108 | 277 | 5045 | SH | DEFINED | 11 |
| UNION PAC CORP | COM | 907818108 | 1513 | 27512 | SH | Defined | 12 |
| UNION PAC CORP | COM | 907818108 | 357 | 6483 | SH | DEFINED | 5 |
| UNION PLANTERS CORP | COM | 908068109 | 4673 | 177752 | SH | Defined | 12 |
| UNION PLANTERS CORP | COM | 908068109 | 24 | 916 | SH | DEFINED | 2 |
| UNION PLANTERS CORP | COM | 908068109 | 18872 | 717830 | SH | DEFINED | 3 |
| UNION PLANTERS CORP | COM | 908068109 | 49 | 1875 | SH | DEFINED | 11 |
| UNION PLANTERS CORP | COM | 908068109 | 5 | 180 | SH | DEFINED | 6 |
| UNIONBANCAL CORP | COM | 908906100 | 19671 | 499010 | SH | DEFINED | 3 |
| UNIONBANCAL CORP | COM | 908906100 | 848 | 21503 | SH | DEFINED | 8 |
| UNIONBANCAL CORP | COM | 908906100 | 23975 | 608200 | SH | Defined | 10 |
| UNISOURCE ENERGY CORP | COM | 909205106 | 14 | 800 | SH | Defined | 12 |
| UNISYS CORP | COM | 909214108 | 36855 | 3980000 | SH | Defined | 13 |
| UNISYS CORP | COM | 909214108 | 359 | 36678 | SH | DEFINED | 9 |
| UNISYS CORP | COM | 909214108 | 791 | 85375 | SH | Defined | 12 |
| UNISYS CORP | COM | 909214108 | 4344 | 469100 | SH | DEFINED | 3 |
| UNISYS CORP | COM | 909214108 | 508 | 54900 | SH | DEFINED | 5 |
| UNISYS CORP | COM | 909214108 | 2 | 200 | SH | DEFINED | 2 |
| UNISYS CORP | COM | 909214108 | 5428 | 586180 | SH | DEFINED | 4 |
| UNISYS CORP | COM | 909214108 | 11 | 1200 | SH | DEFINED | 11 |
| UNISYS CORP | COM | 909214108 | 129 | 14000 | SH | DEFINED | |
| UNISYS CORP | COM | 909214108 | 1 | 150 | SH | DEFINED | 6 |
| UNITED AUTO GROUP INC | COM | 909440109 | 25 | 2100 | SH | Defined | 12 |
| UNITED AUTO GROUP INC | COM | 909440109 | 7383 | 628300 | SH | DEFINED | 6 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 69 | 2500 | SH | DEFINED | 4 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 426 | 15375 | SH | Defined | 12 |
| UNITED COMMUNITY BANCORP | COM | 909832107 | 2 | 117 | SH | Defined | 12 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 10 | 450 | SH | DEFINED | 11 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 5077 | 234600 | SH | DEFINED | 6 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 121 | 5600 | SH | Defined | 12 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 1071 | 64300 | SH | DEFINED | 9 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 815 | 50997 | SH | Defined | 12 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 153 | 9600 | SH | DEFINED | 2 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 52 | 3225 | SH | DEFINED | 11 |
| UNITED INDL CORP | COM | 910671106 | 8 | 645 | SH | Defined | 12 |
| UNITED INDL CORP | COM | 910671106 | 488 | 39200 | SH | DEFINED | 6 |
| UNITED MOBILE HOMES INC | COM | 911024107 | 629 | 44940 | SH | Defined | 12 |
| UNITED NAT FOODS INC | COM | 911163103 | 22 | 850 | SH | Defined | 12 |
| UNITED NATL BANCORP N J | COM | 910909100 | 14 | 600 | SH | DEFINED | 14 |

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| UNITED NATL BANCORP N J | COM | 910909100 | 284 | 12100 | SH | Defined | 12 |
| UNITED ONLINE INC | COM | 911268100 | 4879 | 283000 | SH | DEFINED | 6 |
| UNITED ONLINE INC | COM | 911268100 | 62 | 3618 | SH | Defined | 12 |
| UNITED ONLINE INC | COM | 911268100 | 17104 | 992120 | SH | DEFINED | 3 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 1738 | 30486 | SH | DEFINED | 11 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 13283 | 233040 | SH | DEFINED | 1 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 34 | 400 | SH | DEFINED | 14 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 3025 | 53070 | SH | Defined | 12 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 2097 | 36796 | SH | DEFINED | 5 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 5799 | 101740 | SH | DEFINED | 3 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 351 | 6164 | SH | DEFINED | 2 |
| UNITED RENTALS INC | COM | 911363109 | 20 | 2080 | SH | DEFINED | 11 |
| UNITED RENTALS INC | COM | 911363109 | 1487 | 154547 | SH | Defined | 12 |
| UNITED RENTALS INC | COM | 911363109 | 12046 | 1252200 | SH | DEFINED | 6 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 1898 | 80380 | SH | DEFINED | 6 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 4 | 150 | SH | Defined | 12 |
| UNITED STATES LIME & MINERAL | COM | 911922102 | 801 | 242020 | SH | Defined | 12 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 359 | 36474 | SH | Defined | 12 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 8538 | 868516 | SH | DEFINED | 6 |
| UNITED STATIONERS INC | COM | 913004107 | 5 | 212 | SH | Defined | 12 |
| UNITED STATIONERS INC | COM | 913004107 | 10895 | 510300 | SH | DEFINED | 6 |
| UNITED SURGICAL PARTNERS INT | COM | 913016309 | 139 | 7500 | SH | Defined | 12 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 10678 | 184809 | SH | DEFINED | 3 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 2314 | 40040 | SH | DEFINED | 2 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 20042 | 346860 | SH | DEFINED | 6 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 391 | 6774 | SH | DEFINED | 11 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 3110 | 53829 | SH | Defined | 12 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 1566 | 27097 | SH | DEFINED | 5 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 79 | 1367 | SH | DEFINED | 7 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 429 | 5055 | SH | DEFINED | 14 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 3 | 200 | SH | Defined | 12 |
| UNITED UTILS PLC | SPONSORED ADR | 91311Q105 | 3774 | 198637 | SH | DEFINED | 6 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 319 | 3481 | SH | DEFINED | 11 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 867 | 9455 | SH | DEFINED | 5 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1593 | 17449 | SH | DEFINED | |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 3514 | 38335 | SH | Defined | 12 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 137 | 1499 | SH | DEFINED | 2 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 372121 | 4059350 | SH | DEFINED | 8 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 22016 | 240170 | SH | DEFINED | 3 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 471 | 3500 | SH | DEFINED | 14 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 667270 | 7279041 | SH | Defined | 10 |
| UNITIL CORP | COM | 913259107 | 644 | 25750 | SH | Defined | 12 |
| UNITRIN INC | COM | 913275103 | 427 | 18426 | SH | Defined | 12 |
| UNIVERSAL ACCESS GLOBAL HLDG | COM | 91336M105 | 1 | 5800 | SH | Defined | 12 |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 1476 | 252300 | SH | DEFINED | 6 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 5682 | 325600 | SH | DEFINED | 6 |
| UNIVERSAL CORP VA | COM | 913456109 | 13985 | 370370 | SH | DEFINED | 3 |
| UNIVERSAL CORP VA | COM | 913456109 | 13318 | 352700 | SH | DEFINED | 6 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 4505 | 290640 | SH | DEFINED | 3 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 4667 | 301100 | SH | DEFINED | 6 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 16 | 613 | SH | DEFINED | 2 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 10 | 400 | SH | Defined | 12 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 561 | 13765 | SH | Defined | 12 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 45 | 1100 | SH | DEFINED | 14 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 253 | 6200 | SH | DEFINED | 5 |
| UNIVERSAL STAINLESS & ALLOY | COM | 913837100 | 204 | 40791 | SH | DEFINED | 6 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 6 | 250 | SH | Defined | 12 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 556 | 22700 | SH | DEFINED | 6 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 324 | 13200 | SH | DEFINED | 5 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 4 | 150 | SH | DEFINED | 2 |
| UNIZAN FINANCIAL CORP | COM | 91528W101 | 2490 | 135931 | SH | DEFINED | 6 |
| UNIZAN FINANCIAL CORP | COM | 91528W101 | 265 | 14475 | SH | Defined | 12 |

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| UNOCAL CORP | COM | 915289102 | 3 | 120 | SH | DEFINED | 6 |
| UNOCAL CORP | COM | 915289102 | 1380 | 52435 | SH | DEFINED | 2 |
| UNOCAL CORP | COM | 915289102 | 402 | 15283 | SH | Defined | 12 |
| UNOCAL CORP | COM | 915289102 | 55 | 2102 | SH | DEFINED | 11 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 1 | 115 | SH | DEFINED | 2 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 987 | 100701 | SH | DEFINED | 8 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 38 | 3829 | SH | DEFINED | 6 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 118 | 12053 | SH | Defined | 12 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 37808 | 3858000 | SH | Defined | 10 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 27362 | 2792000 | SH | Defined | 13 |
| UPM KYMMENE CORP | SPONSORED ADR | 915436109 | 186 | 14000 | SH | DEFINED | 2 |
| UPM KYMMENE CORP | SPONSORED ADR | 915436109 | 6906 | 521200 | SH | DEFINED | 6 |
| URBAN OUTFITTERS INC | COM | 917047102 | 5 | 200 | SH | Defined | 12 |
| URS CORP NEW | COM | 903236107 | 20 | 1747 | SH | Defined | 12 |
| URS CORP NEW | COM | 903236107 | 5582 | 484100 | SH | DEFINED | 6 |
| URSTADT BIDDLE PPTYS INS | CL A | 917286205 | 12 | 1000 | SH | Defined | 12 |
| URSTADT BIDDLE PPTYS INS | COM | 917286106 | 12 | 1000 | SH | Defined | 12 |
| US BANCORP DEL | COM NEW | 902973304 | 16978 | 894504 | SH | DEFINED | 2 |
| US BANCORP DEL | COM NEW | 902973304 | 151 | 7955 | SH | DEFINED | 11 |
| US BANCORP DEL | COM NEW | 902973304 | 14777 | 778579 | SH | DEFINED | 3 |
| US BANCORP DEL | COM NEW | 902973304 | 75 | 3962 | SH | DEFINED | 4 |
| US BANCORP DEL | COM NEW | 902973304 | 255 | 9500 | SH | DEFINED | 5 |
| US BANCORP DEL | COM NEW | 902973304 | 4984 | 262592 | SH | Defined | 12 |
| US BANCORP DEL | COM NEW | 902973304 | 287 | 15098 | SH | DEFINED | 7 |
| US BANCORP DEL | COM NEW | 902973304 | 29371 | 1547449 | SH | DEFINED | 6 |
| US ONCOLOGY INC | COM | 90338W103 | 1799 | 253400 | SH | DEFINED | 3 |
| US UNWIRED INC | COM | 90338R104 | 0 | 500 | SH | Defined | 12 |
| USA INTERACTIVE | COM | 902984103 | 9100 | 339667 | SH | DEFINED | 6 |
| USA INTERACTIVE | COM | 902984103 | 533005 | 19895668 | SH | Defined | 10 |
| USA INTERACTIVE | COM | 902984103 | 54 | 2000 | SH | DEFINED | 2 |
| USA INTERACTIVE | COM | 902984103 | 5 | 175 | SH | DEFINED | 4 |
| USA INTERACTIVE | COM | 902984103 | 590 | 15000 | SH | DEFINED | 14 |
| USA INTERACTIVE | COM | 902984103 | 230 | 8600 | SH | DEFINED | 11 |
| USA INTERACTIVE | COM | 902984103 | 1026 | 39779 | SH | DEFINED | |
| USA INTERACTIVE | COM | 902984103 | 202761 | 7568519 | SH | DEFINED | 8 |
| USA INTERACTIVE | COM | 902984103 | 2462 | 91884 | SH | Defined | 12 |
| USEC INC | COM | 90333E108 | 8 | 1500 | SH | Defined | 12 |
| USFREIGHTWAYS CORP | COM | 916906100 | 9633 | 380612 | SH | DEFINED | 6 |
| USFREIGHTWAYS CORP | COM | 916906100 | 3 | 100 | SH | Defined | 12 |
| USFREIGHTWAYS CORP | COM | 916906100 | 868 | 34310 | SH | DEFINED | 3 |
| UST INC | COM | 902911106 | 6 | 230 | SH | DEFINED | 6 |
| UST INC | COM | 902911106 | 221 | 8000 | SH | DEFINED | 11 |
| UST INC | COM | 902911106 | 1940 | 70300 | SH | DEFINED | 3 |
| UST INC | COM | 902911106 | 225 | 8150 | SH | Defined | 12 |
| UTAH MED PRODS INC | COM | 917488108 | 27 | 1461 | SH | DEFINED | 6 |
| UTSTARCOM INC | COM | 918076100 | 425 | 21275 | SH | Defined | 12 |
| UTSTARCOM INC | COM | 918076100 | 26032 | 1302250 | SH | DEFINED | 3 |
| V F CORP | COM | 918204108 | 362 | 9625 | SH | DEFINED | 5 |
| V F CORP | COM | 918204108 | 60 | 1600 | SH | DEFINED | 2 |
| V F CORP | COM | 918204108 | 11 | 280 | SH | DEFINED | 6 |
| V F CORP | COM | 918204108 | 2464 | 65470 | SH | DEFINED | 3 |
| V F CORP | COM | 918204108 | 385 | 10242 | SH | Defined | 12 |
| VA SOFTWARE CORP | COM | 91819B105 | 1 | 1355 | SH | Defined | 12 |
| VA SOFTWARE CORP | COM | 91819B105 | 0 | 100 | SH | DEFINED | 2 |
| VAIL BANKS INC | COM | 918779109 | 764 | 64200 | SH | DEFINED | 6 |
| VAIL RESORTS INC | COM | 91879Q109 | 1 | 50 | SH | Defined | 12 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 8935 | 338445 | SH | DEFINED | 3 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 7584 | 287260 | SH | DEFINED | 6 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 22 | 825 | SH | Defined | 12 |
| VALASSIS COMMUNICATIONS INC | NOTE | 6/0 918866AH7 | 174 | 3000 | SH | Defined | 12 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 180 | 4346 | SH | Defined | 12 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 424 | 10250 | SH | DEFINED | 5 |

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| VALERO L P | COM UT LTD PRT | 91913W104 | 292 | 7957 | SH | Defined | 12 |
| VALLEY NATL BANCORP | COM | 919794107 | 310 | 12578 | SH | Defined | 12 |
| VALMONT INDS INC | COM | 920253101 | 546 | 25300 | SH | DEFINED | 3 |
| VALMONT INDS INC | COM | 920253101 | 22 | 1000 | SH | DEFINED | 2 |
| VALSPAR CORP | COM | 920355104 | 13 | 306 | SH | DEFINED | 11 |
| VALSPAR CORP | COM | 920355104 | 6427 | 157024 | SH | Defined | 12 |
| VALSPAR CORP | COM | 920355104 | 6735 | 164560 | SH | DEFINED | 2 |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 15 | 1500 | SH | Defined | 12 |
| VAN KAMPEN ADVANTAGE MUN II | SH BEN INT | 92112K107 | 37 | 2500 | SH | Defined | 12 |
| VAN KAMPEN ADVANTAGE MUN INC | SH BEN INT | 921124103 | 87 | 5463 | SH | Defined | 12 |
| VAN KAMPEN ADVANTAGE PA MUN | SH BEN INT | 920937109 | 394 | 22800 | SH | Defined | 12 |
| VAN KAMPEN BD FD | COM | 920955101 | 208 | 11150 | SH | Defined | 12 |
| VAN KAMPEN FLA QUALITY MUN T | COM | 920921103 | 55 | 3600 | SH | Defined | 12 |
| VAN KAMPEN HIGH INCOME TR | SH BEN INT | 920911104 | 9 | 2280 | SH | Defined | 12 |
| VAN KAMPEN HIGH INCOME TR II | SH BEN INT | 920913100 | 9 | 2000 | SH | Defined | 12 |
| VAN KAMPEN INCOME TR | SH BEN INT | 920957107 | 33 | 5675 | SH | Defined | 12 |
| VAN KAMPEN INVT GRADE MUN TR | COM | 920915105 | 41 | 4600 | SH | Defined | 12 |
| VAN KAMPEN MUN INCOME TR | COM | 920909108 | 279 | 30333 | SH | Defined | 12 |
| VAN KAMPEN MUN OPPORTUNITY T | COM | 920935103 | 77 | 4667 | SH | Defined | 12 |
| VAN KAMPEN MUN TR | SH BEN INT | 920919107 | 185 | 12587 | SH | Defined | 12 |
| VAN KAMPEN OHIO QUALITY MUN | COM | 920923109 | 73 | 4050 | SH | Defined | 12 |
| VAN KAMPEN OHIO VALUE MUN IN | COM SH BEN INT | 92112W101 | 11 | 650 | SH | Defined | 12 |
| VAN KAMPEN PA QUALITY MUN TR | COM | 920924107 | 33 | 2000 | SH | Defined | 12 |
| VAN KAMPEN PA VALUE MUN INCO | COM | 92112T108 | 83 | 5200 | SH | Defined | 12 |
| VAN KAMPEN SENIOR INCOME TR | COM | 920961109 | 127 | 17396 | SH | Defined | 12 |
| VAN KAMPEN STRATEGIC SECTOR | COM | 920943107 | 60 | 4300 | SH | Defined | 12 |
| VAN KAMPEN TR INSD MUNS | COM | 920928108 | 14 | 800 | SH | Defined | 12 |
| VAN KAMPEN TR INVT FLA MUNS | COM | 920932100 | 10 | 600 | SH | Defined | 12 |
| VAN KAMPEN TR INVT GRADE MUN | COM | 920929106 | 196 | 12400 | SH | Defined | 12 |
| VAN KAMPEN TR INVT GRADE N J | COM | 920933108 | 34 | 2000 | SH | Defined | 12 |
| VAN KAMPEN TR INVT GRADE N Y | COM | 920931102 | 28 | 1700 | SH | Defined | 12 |
| VAN KAMPEN TR INVT GRADE PA | COM | 920934106 | 30 | 1766 | SH | Defined | 12 |
| VAN KAMPEN VALUE MUN INCOME | COM | 921132106 | 10 | 700 | SH | Defined | 12 |
| VARCO INTL INC DEL | COM | 922122106 | 2 | 100 | SH | Defined | 12 |
| VARCO INTL INC DEL | COM | 922122106 | 10034 | 548020 | SH | DEFINED | 3 |
| VARCO INTL INC DEL | COM | 922122106 | 1 | 50 | SH | DEFINED | 6 |
| VARIAN INC | COM | 922206107 | 17 | 600 | SH | DEFINED | 2 |
| VARIAN INC | COM | 922206107 | 412 | 14360 | SH | DEFINED | 3 |
| VARIAN INC | COM | 922206107 | 14 | 500 | SH | Defined | 12 |
| VARIAN MED SYS INC | COM | 92220P105 | 588 | 10900 | SH | Defined | 12 |
| VARIAN MED SYS INC | COM | 92220P105 | 65 | 1200 | SH | DEFINED | 2 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 10 | 512 | SH | Defined | 12 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 12 | 600 | SH | DEFINED | 2 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 1251 | 61510 | SH | DEFINED | 3 |
| VARSITY BRANDS INC | COM | 92227P108 | 27 | 6000 | SH | DEFINED | 2 |
| VASOGEN INC | COM | 92232F103 | 51 | 18800 | SH | Defined | 12 |
| VASOMEDICAL INC | COM | 922321104 | 23 | 24067 | SH | Defined | 12 |
| VAXGEN INC | COM NEW | 922390208 | 9 | 2915 | SH | Defined | 12 |
| VCA ANTECH INC | COM | 918194101 | 469 | 30300 | SH | DEFINED | 3 |
| VECTOR GROUP LTD | COM | 92240M108 | 140 | 12720 | SH | Defined | 12 |
| VECTOR GROUP LTD | COM | 92240M108 | 4 | 348 | SH | DEFINED | 7 |
| VECTREN CORP | COM | 92240G101 | 150 | 6982 | SH | DEFINED | 2 |
| VECTREN CORP | COM | 92240G101 | 92 | 4260 | SH | Defined | 12 |
| VENTANA MED SYS INC | COM | 92276H106 | 95 | 4705 | SH | Defined | 12 |
| VENTAS INC | COM | 92276F100 | 5811 | 500990 | SH | DEFINED | 3 |
| VENTAS INC | COM | 92276F100 | 157 | 13500 | SH | Defined | 12 |
| VENTAS INC | COM | 92276F100 | 122 | 10547 | SH | DEFINED | 2 |
| VENTIV HEALTH INC | COM | 922793104 | 0 | 113 | SH | Defined | 12 |
| VERIDIAN CORP DEL | COM | 92342R203 | 38 | 1900 | SH | Defined | 12 |
| VERINT SYS INC | COM | 92343X100 | 7 | 400 | SH | Defined | 12 |
| VERISIGN INC | COM | 92343E102 | 1 | 100 | SH | DEFINED | 11 |
| VERISIGN INC | COM | 92343E102 | 1594 | 182381 | SH | Defined | 12 |

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|----------------------------|---------|---------------|-------|-----------|-----|---------|----|
| VERISIGN INC | COM | 92343E102 | 45448 | 5200000 | SH | Defined | 13 |
| VERISIGN INC | COM | 92343E102 | 4 | 500 | SH | DEFINED | 2 |
| VERISIGN INC | COM | 92343E102 | 5452 | 623800 | SH | DEFINED | 6 |
| VERITAS DGC INC | COM | 92343P107 | 507 | 76300 | SH | DEFINED | 3 |
| VERITAS DGC INC | COM | 92343P107 | 3284 | 493900 | SH | DEFINED | 6 |
| VERITAS SOFTWARE CO | COM | 923436109 | 5 | 275 | SH | DEFINED | 11 |
| VERITAS SOFTWARE CO | COM | 923436109 | 2 | 90 | SH | DEFINED | 9 |
| VERITAS SOFTWARE CO | COM | 923436109 | 386 | 21978 | SH | Defined | 12 |
| VERITAS SOFTWARE CO | COM | 923436109 | 32 | 1800 | SH | DEFINED | 4 |
| VERITY INC | COM | 92343C106 | 195 | 14000 | SH | DEFINED | 3 |
| VERITY INC | COM | 92343C106 | 8 | 610 | SH | Defined | 12 |
| VERIZON COMMUNICATIONS | COM | 92343v104 | 9133 | 258347 | SH | DEFINED | 1 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 3779 | 72766 | SH | DEFINED | 14 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 14856 | 420255 | SH | DEFINED | 6 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 2846 | 80503 | SH | DEFINED | 11 |
| VERIZON COMMUNICATIONS | COM | 92343v104 | 118 | 3331 | SH | DEFINED | 4 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 3604 | 101859 | SH | DEFINED | 9 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 10392 | 293978 | SH | DEFINED | 2 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 34920 | 987841 | SH | DEFINED | 3 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 25 | 714 | SH | DEFINED | 7 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 5090 | 144000 | SH | Defined | 10 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 17715 | 501124 | SH | Defined | 12 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 1531 | 43297 | SH | DEFINED | 5 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 1205 | 34100 | SH | DEFINED | 8 |
| VERIZON GLOBAL FDG CORP | NOTE | 5/1 92344GAN6 | 75509 | 128800000 | PRN | DEFINED | 15 |
| VERMONT PURE HLDGS LTD NEW | COM | 924237100 | 14 | 4300 | SH | Defined | 12 |
| VERSO TECHNOLOGIES INC | COM | 925317109 | 4 | 8500 | SH | Defined | 12 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 12 | 1115 | SH | Defined | 12 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 12 | 1100 | SH | DEFINED | 2 |
| VERTICALNET INC | COM NEW | 92532L206 | 1 | 957 | SH | Defined | 12 |
| VESTA INS GROUP INC | COM | 925391104 | 11 | 4950 | SH | Defined | 12 |
| VIACOM INC | CL B | 925524308 | 15213 | 416575 | SH | DEFINED | 3 |
| VIACOM INC | CL B | 925524308 | 1233 | 33751 | SH | DEFINED | 5 |
| VIACOM INC | CL B | 925524308 | 20 | 550 | SH | DEFINED | 6 |
| VIACOM INC | CL A | 925524100 | 7 | 200 | SH | DEFINED | 11 |
| VIACOM INC | CL B | 925524308 | 102 | 2780 | SH | DEFINED | 11 |
| VIACOM INC | CL B | 925524308 | 80 | 2204 | SH | DEFINED | 9 |
| VIACOM INC | CL B | 925524308 | 154 | 2876 | SH | DEFINED | 14 |
| VIACOM INC | CL A | 925524100 | 4 | 100 | SH | DEFINED | 2 |
| VIACOM INC | CL A | 925524100 | 254 | 6951 | SH | Defined | 12 |
| VIACOM INC | CL B | 925524308 | 2975 | 81452 | SH | Defined | 12 |
| VIACOM INC | CL B | 925524308 | 228 | 6230 | SH | DEFINED | 2 |
| VIAD CORP | COM | 92552R109 | 112 | 5247 | SH | Defined | 12 |
| VIAD CORP | COM | 92552R109 | 2 | 100 | SH | DEFINED | 6 |
| VIAD CORP | COM | 92552R109 | 8748 | 408020 | SH | DEFINED | 3 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 10 | 722 | SH | Defined | 12 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 2 | 146 | SH | DEFINED | 7 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 2 | 131 | SH | DEFINED | 2 |
| VICAL INC | COM | 925602104 | 1 | 300 | SH | Defined | 12 |
| VICOR CORP | COM | 925815102 | 13 | 2300 | SH | Defined | 12 |
| VIGNETTE CORP | COM | 926734104 | 1 | 540 | SH | Defined | 12 |
| VIISAGE TECHNOLOGY INC | COM | 92675K106 | 4 | 1000 | SH | Defined | 12 |
| VINTAGE PETE INC | COM | 927460105 | 2 | 200 | SH | Defined | 12 |
| VINTAGE PETE INC | COM | 927460105 | 1881 | 197980 | SH | DEFINED | 3 |
| VIRAGEN INC | COM | 927638106 | 1 | 8333 | SH | Defined | 12 |
| VIRGINIA COMM BANCORP INC | COM | 92778Q109 | 95 | 2700 | SH | Defined | 12 |
| VIRGINIA FINL CORP | COM | 927810101 | 55 | 2038 | SH | Defined | 12 |
| VIROPHARMA INC | COM | 928241108 | 3 | 1400 | SH | Defined | 12 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 991 | 97340 | SH | DEFINED | 6 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 371 | 36398 | SH | Defined | 12 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 11 | 1032 | SH | DEFINED | 2 |
| VISTEON CORP | COM | 92839U107 | 209 | 35170 | SH | DEFINED | 6 |

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| VISTEON CORP | COM | 92839U107 | 82 | 13730 | SH | Defined | 12 |
| VISTEON CORP | COM | 92839U107 | 61 | 10227 | SH | DEFINED | 2 |
| VISUAL NETWORKS INC | COM | 928444108 | 220 | 141959 | SH | Defined | 12 |
| VISX INC DEL | COM | 92844S105 | 22 | 2100 | SH | Defined | 12 |
| VITALWORKS INC | COM | 928483106 | 1030 | 268350 | SH | DEFINED | 6 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 19 | 8804 | SH | Defined | 12 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 6 | 3000 | SH | DEFINED | 2 |
| VITRIA TECHNOLOGY | COM | 92849Q104 | 2 | 3250 | SH | Defined | 12 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 168 | 11640 | SH | DEFINED | 9 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 318 | 23700 | SH | DEFINED | 6 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 3 | 229 | SH | DEFINED | 2 |
| VIVUS INC | COM | 928551100 | 0 | 3 | SH | DEFINED | 2 |
| VIXEL CORP DEL | COM | 928552108 | 5 | 1500 | SH | Defined | 12 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 6012 | 329990 | SH | DEFINED | 1 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 826 | 45350 | SH | DEFINED | 5 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 201 | 11030 | SH | DEFINED | 2 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 6377 | 350000 | SH | Defined | 10 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857w100 | 470 | 23800 | SH | DEFINED | 9 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 70 | 3842 | SH | DEFINED | 11 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 1 | 426 | SH | DEFINED | 6 |
| VORNADO OPERATING CO | COM | 92904N103 | 0 | 271 | SH | Defined | 12 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 469 | 13105 | SH | Defined | 12 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 4263 | 119091 | SH | DEFINED | 2 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 754 | 20616 | SH | DEFINED | 9 |
| VOTORANTIM CELULOSE E PAPEL | SPONSORED ADR | 92906P106 | 62 | 3320 | SH | DEFINED | 3 |
| VULCAN MATLS CO | COM | 929160109 | 1 | 30 | SH | DEFINED | 2 |
| VULCAN MATLS CO | COM | 929160109 | 5 | 150 | SH | DEFINED | 6 |
| VULCAN MATLS CO | COM | 929160109 | 193 | 6400 | SH | Defined | 12 |
| W HLDG CO INC | COM | 929251106 | 11998 | 653490 | SH | DEFINED | 3 |
| W HLDG CO INC | COM | 929251106 | 9 | 500 | SH | Defined | 12 |
| W P CAREY & CO LLC | COM | 92930Y107 | 283 | 11300 | SH | DEFINED | 3 |
| W P CAREY & CO LLC | COM | 92930Y107 | 918 | 36727 | SH | Defined | 12 |
| W P CAREY & CO LLC | COM | 92930Y107 | 61 | 2457 | SH | DEFINED | 11 |
| WABASH NATL CORP | COM | 929566107 | 6 | 1000 | SH | Defined | 12 |
| WABTEC CORP | COM | 929740108 | 0 | 17 | SH | Defined | 12 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 42831 | 1257142 | SH | DEFINED | 6 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 78 | 2300 | SH | DEFINED | 7 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 13233 | 388416 | SH | DEFINED | 4 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 13688 | 401748 | SH | Defined | 12 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 150 | 3000 | SH | DEFINED | 14 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 2649 | 77743 | SH | DEFINED | 5 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 17020 | 499573 | SH | DEFINED | 3 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 720 | 20640 | SH | DEFINED | 9 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 386 | 11321 | SH | DEFINED | 2 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 538 | 15785 | SH | DEFINED | 11 |
| WACKENHUT CORRECTIONS CORP | COM | 929798106 | 2688 | 274300 | SH | DEFINED | 6 |
| WACKENHUT CORRECTIONS CORP | COM | 929798106 | 263 | 26791 | SH | Defined | 12 |
| WADDELL & REED FINL INC | CL A | 930059100 | 6 | 330 | SH | Defined | 12 |
| WAL MART STORES INC | COM | 931142103 | 1821 | 35000 | SH | Defined | 10 |
| WAL MART STORES INC | COM | 931142103 | 816 | 15675 | SH | DEFINED | 1 |
| WAL MART STORES INC | COM | 931142103 | 4619 | 88779 | SH | DEFINED | 5 |
| WAL MART STORES INC | COM | 931142103 | 23159 | 445102 | SH | DEFINED | 3 |
| WAL MART STORES INC | COM | 931142103 | 80 | 1540.83 | SH | DEFINED | 4 |
| WAL MART STORES INC | COM | 931142103 | 4801 | 62805 | SH | DEFINED | 14 |
| WAL MART STORES INC | COM | 931142103 | 14505 | 278787 | SH | Defined | 12 |
| WAL MART STORES INC | COM | 931142103 | 5226 | 100435 | SH | DEFINED | 11 |
| WAL MART STORES INC | COM | 931142103 | 4279 | 82249 | SH | DEFINED | 2 |
| WAL MART STORES INC | COM | 931142103 | 7668 | 147370 | SH | DEFINED | 7 |
| WAL MART STORES INC | COM | 931142103 | 2025 | 37286 | SH | DEFINED | 9 |
| WALGREEN CO | COM | 931422109 | 103 | 3486.1 | SH | DEFINED | 4 |
| WALGREEN CO | COM | 931422109 | 3919 | 132943 | SH | DEFINED | 2 |
| WALGREEN CO | COM | 931422109 | 31 | 725 | SH | DEFINED | 14 |

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| WALGREEN CO | COM | 931422109 | 3114 | 105617 | SH | DEFINED | 3 |
| WALGREEN CO | COM | 931422109 | 2253 | 76416 | SH | Defined | 12 |
| WALGREEN CO | COM | 931422109 | 6049 | 205206 | SH | DEFINED | 7 |
| WALGREEN CO | COM | 931422109 | 67 | 2272 | SH | DEFINED | 11 |
| WALGREEN CO | COM | 931422109 | 1765 | 59865 | SH | DEFINED | 5 |
| WALLACE COMPUTER SERVICES IN | COM | 932270101 | 7 | 275 | SH | DEFINED | 11 |
| WALLACE COMPUTER SERVICES IN | COM | 932270101 | 3672 | 147400 | SH | DEFINED | 6 |
| WALLACE COMPUTER SERVICES IN | COM | 932270101 | 2540 | 101980 | SH | DEFINED | 3 |
| WALLACE COMPUTER SERVICES IN | COM | 932270101 | 92 | 3700 | SH | Defined | 12 |
| WALTER INDS INC | COM | 93317Q105 | 365 | 41900 | SH | DEFINED | 3 |
| WALTER INDS INC | COM | 93317Q105 | 6373 | 730900 | SH | DEFINED | 6 |
| WASHINGTON BKG CO OAK HBR WA | COM | 937303105 | 428 | 32380 | SH | DEFINED | 6 |
| WASHINGTON FED INC | COM | 938824109 | 5886 | 279742 | SH | DEFINED | 3 |
| WASHINGTON FED INC | COM | 938824109 | 112 | 5313 | SH | Defined | 12 |
| WASHINGTON FED INC | COM | 938824109 | 28097 | 1335400 | SH | DEFINED | 6 |
| WASHINGTON FED INC | COM | 938824109 | 899 | 42751 | SH | DEFINED | 4 |
| WASHINGTON FED INC | COM | 938824109 | 1649 | 78393 | SH | DEFINED | 2 |
| WASHINGTON FED INC | COM | 938824109 | 13 | 616 | SH | DEFINED | 11 |
| WASHINGTON MUT INC | COM | 939322103 | 1803 | 51120 | SH | DEFINED | 4 |
| WASHINGTON MUT INC | COM | 939322103 | 2505 | 71019 | SH | DEFINED | 5 |
| WASHINGTON MUT INC | COM | 939322103 | 20991 | 595164 | SH | DEFINED | 6 |
| WASHINGTON MUT INC | COM | 939322103 | 1192 | 33415 | SH | DEFINED | |
| WASHINGTON MUT INC | COM | 939322103 | 1169 | 32151 | SH | DEFINED | 9 |
| WASHINGTON MUT INC | COM | 939322103 | 1162 | 22800 | SH | DEFINED | 14 |
| WASHINGTON MUT INC | COM | 939322103 | 682 | 19346 | SH | DEFINED | 2 |
| WASHINGTON MUT INC | COM | 939322103 | 381 | 10800 | SH | DEFINED | 7 |
| WASHINGTON MUT INC | COM | 939322103 | 280578 | 7955149 | SH | DEFINED | 8 |
| WASHINGTON MUT INC | COM | 939322103 | 10693 | 303167 | SH | Defined | 12 |
| WASHINGTON MUT INC | COM | 939322103 | 24689 | 700000 | SH | Defined | 13 |
| WASHINGTON MUT INC | COM | 939322103 | 12697 | 359990 | SH | DEFINED | 3 |
| WASHINGTON MUT INC | COM | 939322103 | 518890 | 14711948 | SH | Defined | 10 |
| WASHINGTON MUT INC | COM | 939322103 | 417 | 11820 | SH | DEFINED | 11 |
| WASHINGTON POST CO | CL B | 939640108 | 68 | 100 | SH | DEFINED | 11 |
| WASHINGTON POST CO | CL B | 939640108 | 705 | 1035 | SH | Defined | 12 |
| WASHINGTON POST CO | CL B | 939640108 | 50 | 50 | SH | DEFINED | 14 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 236 | 9100 | SH | DEFINED | 2 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 52 | 2000 | SH | DEFINED | 11 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 2288 | 88090 | SH | Defined | 12 |
| WASHINGTON TR BANCORP | COM | 940610108 | 32 | 1589 | SH | Defined | 12 |
| WASTE CONNECTIONS INC | COM | 941053100 | 452 | 13090 | SH | DEFINED | 3 |
| WASTE INDUSTRIES USA INC | COM | 941057101 | 693 | 109550 | SH | DEFINED | 6 |
| WASTE MGMT INC DEL | COM | 941061109 | 6996 | 330300 | SH | DEFINED | 4 |
| WASTE MGMT INC DEL | COM | 94106L109 | 5596 | 264204 | SH | Defined | 12 |
| WASTE MGMT INC DEL | COM | 94106L109 | 584 | 27592 | SH | DEFINED | 5 |
| WASTE MGMT INC DEL | COM | 94106L109 | 218198 | 10302067 | SH | DEFINED | 8 |
| WASTE MGMT INC DEL | COM | 94106L109 | 220 | 10400 | SH | DEFINED | 11 |
| WASTE MGMT INC DEL | COM | 94106L109 | 386482 | 18247485 | SH | Defined | 10 |
| WASTE MGMT INC DEL | COM | 94106L109 | 557 | 26529 | SH | DEFINED | 9 |
| WASTE MGMT INC DEL | COM | 94106L109 | 955 | 45498 | SH | DEFINED | |
| WASTE MGMT INC DEL | COM | 94106L109 | 538 | 17300 | SH | DEFINED | 14 |
| WATER PIK TECHNOLOGIES INC | COM | 94113U100 | 5 | 670 | SH | Defined | 12 |
| WATER PIK TECHNOLOGIES INC | COM | 94113U100 | 1127 | 161000 | SH | DEFINED | 6 |
| WATERS CORP | COM | 941848103 | 554 | 26181 | SH | Defined | 12 |
| WATERS CORP | COM | 941848103 | 239 | 11400 | SH | DEFINED | 9 |
| WATERSIDE CAP CORP | COM | 941872103 | 25 | 8566 | SH | Defined | 12 |
| WATSCO INC | COM | 942622200 | 78 | 5700 | SH | DEFINED | 6 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 1188 | 41310 | SH | Defined | 12 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 7075 | 245920 | SH | DEFINED | 6 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 7328 | 254710 | SH | DEFINED | 3 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 210 | 7300 | SH | DEFINED | 5 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 23 | 800 | SH | DEFINED | 11 |
| WATSON WYATT & CO HLDGS | CL A | 942712100 | 3539 | 176070 | SH | DEFINED | 3 |

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| WATTS INDS INC | CL A | 942749102 | 3375 | 216600 | SH | DEFINED | 6 |
| WATTS INDS INC | CL A | 942749102 | 8916 | 572260 | SH | DEFINED | 3 |
| WAUSAU-MOSINEE PAPER CORP | COM | 943315101 | 600 | 58800 | SH | DEFINED | 3 |
| WAUSAU-MOSINEE PAPER CORP | COM | 943315101 | 385 | 37735 | SH | Defined | 12 |
| WAVE SYSTEMS CORP | CL A | 943526103 | 8 | 7100 | SH | Defined | 12 |
| WAYPOINT FINL CORP | COM | 946756103 | 22 | 1300 | SH | DEFINED | 4 |
| WAYPOINT FINL CORP | COM | 946756103 | 266 | 15423 | SH | Defined | 12 |
| WD-40 CO | COM | 929236107 | 92 | 3695 | SH | Defined | 12 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 551 | 14600 | SH | DEFINED | 5 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 403 | 10670 | SH | Defined | 12 |
| WEBEX INC | COM | 94767L109 | 1 | 87 | SH | Defined | 12 |
| WEBMD CORP | COM | 94769M105 | 65 | 7200 | SH | DEFINED | 7 |
| WEBMD CORP | COM | 94769M105 | 1238 | 137271 | SH | Defined | 12 |
| WEBMD CORP | COM | 94769M105 | 1 | 150 | SH | DEFINED | 6 |
| WEBMETHODS INC | COM | 94768C108 | 1 | 79 | SH | DEFINED | 2 |
| WEBMETHODS INC | COM | 94768C108 | 9 | 1000 | SH | Defined | 12 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 16111 | 458750 | SH | DEFINED | 3 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 13 | 375 | SH | DEFINED | 11 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 2701 | 76915 | SH | Defined | 12 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 4927 | 140300 | SH | DEFINED | 6 |
| WEIGHT WATCHERS INTL INC NEW | COM | 948626106 | 25 | 550 | SH | Defined | 12 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 13 | 335 | SH | DEFINED | 11 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 69 | 1774 | SH | DEFINED | 2 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 1717 | 43903 | SH | Defined | 12 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 2490 | 61795 | SH | DEFINED | 9 |
| WEIS MKTS INC | COM | 948849104 | 927 | 30286 | SH | Defined | 12 |
| WEIS MKTS INC | COM | 948849104 | 44 | 1441 | SG | DEFINED | 2 |
| WELLCHOICE INC | COM | 949475107 | 2 | 100 | SH | Defined | 12 |
| WELLMAN INC | COM | 949702104 | 922 | 98840 | SH | DEFINED | 6 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 298 | 3884 | SH | Defined | 12 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 62 | 806 | SH | DEFINED | 7 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 11950 | 155700 | SH | DEFINED | 3 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 15585 | 203064 | SH | DEFINED | 8 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 137383 | 1790000 | SH | Defined | 10 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 232 | 3020 | SH | DEFINED | 11 |
| WELLS FARGO & CO NEW | COM | 949746101 | 27370 | 608357 | SH | DEFINED | 3 |
| WELLS FARGO & CO NEW | COM | 949746101 | 2370 | 52674.82 | SH | DEFINED | 4 |
| WELLS FARGO & CO NEW | COM | 949746101 | 4086 | 90812 | SH | DEFINED | 2 |
| WELLS FARGO & CO NEW | COM | 949746101 | 358 | 7948 | SH | DEFINED | 11 |
| WELLS FARGO & CO NEW | COM | 949746101 | 7815 | 173699 | SH | Defined | 12 |
| WELLS FARGO & CO NEW | COM | 949746101 | 578 | 8750 | SH | DEFINED | 14 |
| WELLS FARGO & CO NEW | COM | 949746101 | 2334 | 51885 | SH | DEFINED | 5 |
| WELLS FARGO & CO NEW | COM | 949746101 | 5851 | 130062 | SH | DEFINED | 7 |
| WELLS FARGO & CO NEW | COM | 949746101 | 252 | 5600 | SH | DEFINED | 6 |
| WELLS FARGO & CO NEW | COM | 949746101 | 445 | 9900 | SH | DEFINED | 1 |
| WELLSFORD REAL PPTYS INC | COM NEW | 950240200 | 1714 | 118052 | SH | DEFINED | 6 |
| WENDYS INTL INC | COM | 950590109 | 560 | 20350 | SH | DEFINED | 5 |
| WENDYS INTL INC | COM | 950590109 | 6120 | 151700 | SH | DEFINED | 14 |
| WENDYS INTL INC | COM | 950590109 | 149 | 5407 | SH | DEFINED | 6 |
| WENDYS INTL INC | COM | 950590109 | 1357 | 49338 | SH | Defined | 12 |
| WERNER ENTERPRISES INC | COM | 950755108 | 791 | 41045 | SH | Defined | 12 |
| WERNER ENTERPRISES INC | COM | 950755108 | 64 | 3300 | SH | DEFINED | 11 |
| WESBANCO INC | COM | 950810101 | 28 | 1200 | SH | DEFINED | 11 |
| WESBANCO INC | COM | 950810101 | 117 | 5000 | SH | Defined | 12 |
| WESCO FINL CORP | COM | 950817106 | 30 | 100 | SH | Defined | 12 |
| WESCO INTL INC | COM | 95082P105 | 2090 | 597000 | SH | DEFINED | 6 |
| WEST COAST BANCORP ORE NEW | COM | 952145100 | 1152 | 81260 | SH | DEFINED | 6 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 24 | 1206 | SH | Defined | 12 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 8 | 200 | SH | Defined | 12 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 578 | 14640 | SH | DEFINED | 3 |
| WESTAR ENERGY INC | COM | 95709T100 | 8 | 699 | SH | Defined | 12 |
| WESTAR ENERGY INC | COM | 95709T100 | 10 | 811 | SH | DEFINED | 2 |

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| WESTCORP INC | COM | 957907108 | 7191 | 387229 | SH | DEFINED | 6 |
| WESTELL TECHNOLOGIES INC | CL A | 957541105 | 4 | 1000 | SH | Defined | 12 |
| WESTERN ASSET PREMIER BD FD | SHS BEN INT | 957664105 | 7060 | 473858 | SH | Defined | 12 |
| WESTERN DIGITAL CORP | COM | 958102105 | 16525 | 1823970 | SH | DEFINED | 3 |
| WESTERN DIGITAL CORP | COM | 958102105 | 292 | 32195 | SH | Defined | 12 |
| WESTERN SIERRA BANCORP | COM | 959522103 | 41 | 1400 | SH | DEFINED | 11 |
| WESTERN SIERRA BANCORP | COM | 959522103 | 4570 | 155712 | SH | DEFINED | 7 |
| WESTERN WIRELESS CORP | CL A | 95988E204 | 6 | 1000 | SH | Defined | 12 |
| WESTMORELAND COAL CO | COM | 960878106 | 978 | 71400 | SH | DEFINED | 6 |
| WESTPOINT STEVENS INC | COM | 961238102 | 2 | 4565 | SH | Defined | 12 |
| WESTPORT RES CORP NEW | COM | 961418100 | 1 | 50 | SH | DEFINED | 6 |
| WESTWOOD ONE INC | COM | 961815107 | 37 | 1200 | SH | DEFINED | 4 |
| WESTWOOD ONE INC | COM | 961815107 | 312 | 10000 | SH | DEFINED | 1 |
| WESTWOOD ONE INC | COM | 961815107 | 604 | 19350 | SH | DEFINED | 3 |
| WESTWOOD ONE INC | COM | 961815107 | 21 | 661 | SH | Defined | 12 |
| WET SEAL INC | CL A | 961840105 | 2681 | 367200 | SH | DEFINED | 6 |
| WEYERHAEUSER CO | COM | 962166104 | 20 | 280 | SH | DEFINED | 14 |
| WEYERHAEUSER CO | COM | 962166104 | 402 | 8400 | SH | DEFINED | 2 |
| WEYERHAEUSER CO | COM | 962166104 | 81 | 1694 | SH | DEFINED | 11 |
| WEYERHAEUSER CO | COM | 962166104 | 5 | 100 | SH | DEFINED | 6 |
| WEYERHAEUSER CO | COM | 962166104 | 442 | 9250 | SH | Defined | 12 |
| WEYERHAEUSER CO | COM | 962166104 | 347 | 7263 | SH | DEFINED | 1 |
| WEYERHAEUSER CO | COM | 962166104 | 672 | 14045 | SH | DEFINED | 1 |
| WFS FINL INC | COM | 92923B106 | 1426 | 73525 | SH | DEFINED | 6 |
| WGL HLDGS INC | COM | 92924F106 | 743 | 28061 | SH | Defined | 12 |
| WGL HLDGS INC | COM | 92924F106 | 41 | 1550 | SH | DEFINED | 11 |
| WHIRLPOOL CORP | COM | 963320106 | 515 | 10500 | SH | DEFINED | 5 |
| WHIRLPOOL CORP | COM | 963320106 | 778 | 15860 | SH | DEFINED | 6 |
| WHIRLPOOL CORP | COM | 963320106 | 88 | 1789 | SH | Defined | 12 |
| WHITE ELECTR DESIGNS CORP | COM | 963801105 | 27 | 4000 | SH | Defined | 12 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 724 | 2130 | SH | Defined | 12 |
| WHITEHALL JEWELLERS INC | COM | 965063100 | 790 | 92900 | SH | DEFINED | 6 |
| WHITMAN ED GROUP INC | COM | 966524100 | 109 | 8000 | SH | Defined | 12 |
| WHITNEY HLDG CORP | COM | 966612103 | 7653 | 223760 | SH | DEFINED | 3 |
| WHITNEY HLDG CORP | COM | 966612103 | 110 | 3225 | SH | Defined | 12 |
| WHOLE FOODS MKT INC | COM | 966837106 | 56 | 1000 | SH | DEFINED | 4 |
| WHOLE FOODS MKT INC | COM | 966837106 | 111 | 2000 | SH | DEFINED | 7 |
| WHOLE FOODS MKT INC | COM | 966837106 | 452 | 8130 | SH | Defined | 12 |
| WHX CORP | PFD CV SER A | 929248201 | 2 | 500 | SH | Defined | 12 |
| WILD OATS MARKETS INC | COM | 96808B107 | 3 | 350 | SH | DEFINED | 2 |
| WILD OATS MARKETS INC | COM | 96808B107 | 3 | 300 | SH | Defined | 12 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 1829 | 80653 | SH | Defined | 12 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 57 | 2500 | SH | DEFINED | 11 |
| WILEY JOHN & SONS INC | CL B | 968223305 | 72 | 3200 | SH | Defined | 12 |
| WILLBROS GROUP INC | COM | 969199108 | 26 | 3000 | SH | DEFINED | |
| WILLIAMS COAL SEAM GAS RTY T | TR UNIT | 969450105 | 80 | 8000 | SH | Defined | 12 |
| WILLIAMS COS INC DEL | COM | 969457100 | 1 | 175 | SH | DEFINED | 4 |
| WILLIAMS COS INC DEL | COM | 969457100 | 20 | 4464 | SH | DEFINED | 2 |
| WILLIAMS COS INC DEL | COM | 969457100 | 442 | 96456 | SH | Defined | 12 |
| WILLIAMS COS INC DEL | COM | 969457100 | 13682 | 2987423 | SH | DEFINED | 6 |
| WILLIAMS ENERGY PARTNERS L P | COM UNIT RP LP | 969491109 | 527 | 14270 | SH | DEFINED | 3 |
| WILLIAMS ENERGY PARTNERS L P | COM UNIT RP LP | 969491109 | 5152 | 139626 | SH | Defined | 12 |
| WILLIAMS SONOMA INC | COM | 969904101 | 286 | 13116 | SH | DEFINED | 2 |
| WILLIAMS SONOMA INC | COM | 969904101 | 372 | 17072 | SH | Defined | 12 |
| WILLIAMS SONOMA INC | COM | 969904101 | 2709 | 124280 | SH | DEFINED | 3 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 295 | 10648 | SH | Defined | 12 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 256 | 9250 | SH | DEFINED | 5 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 1341 | 48400 | SH | DEFINED | 3 |
| WILLIS LEASE FINANCE CORP | COM | 970646105 | 198 | 34900 | SH | DEFINED | 6 |
| WILLOW GROVE BANCORP INC NEW | COM | 97111W101 | 12 | 800 | SH | Defined | 12 |
| WILMINGTON TRUST CORP | COM | 971807102 | 138 | 4950 | SH | DEFINED | 11 |
| WILMINGTON TRUST CORP | COM | 971807102 | 1659 | 59665 | SH | Defined | 12 |

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| WIND RIVER SYSTEMS INC | COM | 973149107 | 16 | 5355 | SH | Defined | 12 |
| WINFIELD CAP CORP | COM | 973859101 | 1 | 1700 | SH | Defined | 12 |
| WINN DIXIE STORES INC | COM | 974280109 | 2854 | 215890 | SH | DEFINED | 6 |
| WINN DIXIE STORES INC | COM | 974280109 | 140 | 10600 | SH | DEFINED | 3 |
| WINN DIXIE STORES INC | COM | 974280109 | 929 | 70252 | SH | Defined | 12 |
| WINNEBAGO INDS INC | COM | 974637100 | 78 | 2882 | SH | Defined | 12 |
| WINSTON HOTELS INC | COM | 97563A102 | 34 | 5200 | SH | Defined | 12 |
| WINTON FINL CORP | COM | 976446104 | 5 | 500 | SH | DEFINED | 2 |
| WINTON FINL CORP | COM | 976446104 | 50 | 4711 | SH | Defined | 12 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 14 | 500 | SH | DEFINED | 6 |
| WIRELESS FACILITIES INC | COM | 97653A103 | 1 | 200 | SH | Defined | 12 |
| WIRELESS TELECOM GROUP INC | COM | 976524108 | 1 | 600 | SH | Defined | 12 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 34 | 1325 | SH | DEFINED | 11 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 315 | 12400 | SH | DEFINED | 5 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 515 | 20257 | SH | Defined | 12 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 6 | 250 | SH | DEFINED | 6 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 24450 | 962590 | SH | DEFINED | 3 |
| WMS INDS INC | COM | 929297109 | 4 | 300 | SH | Defined | 12 |
| WOLVERINE TUBE INC | COM | 978093102 | 0 | 100 | SH | Defined | 12 |
| WOLVERINE TUBE INC | COM | 978093102 | 779 | 173600 | SH | DEFINED | 6 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 137 | 8200 | SH | DEFINED | 6 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 1352 | 80700 | SH | DEFINED | 3 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 20 | 1200 | SH | Defined | 12 |
| WOODWARD GOVERNOR CO | COM | 980745103 | 5966 | 171300 | SH | DEFINED | 6 |
| WORKFLOW MGMT INC | COM | 98137N109 | 439 | 168700 | SH | DEFINED | 6 |
| WORKFLOW MGMT INC | COM | 98137N109 | 3 | 1110 | SH | Defined | 12 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 2193 | 243700 | SH | DEFINED | 6 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 2653 | 130300 | SH | DEFINED | 6 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 360 | 17700 | SH | DEFINED | 3 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 1295 | 169085 | SH | DEFINED | 6 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 2447 | 319455 | SH | DEFINED | 6 |
| WORLDGATE COMMUNICATIONS INC | COM | 98156L307 | 3 | 8815 | SH | Defined | 12 |
| WORTHINGTON INDS INC | COM | 981811102 | 173 | 14535 | SH | Defined | 12 |
| WORTHINGTON INDS INC | COM | 981811102 | 64 | 5400 | SH | DEFINED | 2 |
| WPP GROUP PLC | SPON ADR NEW | 929309300 | 111 | 4025 | SH | DEFINED | 11 |
| WPP GROUP PLC | SPON ADR NEW | 929309300 | 8878 | 322600 | SH | Defined | 10 |
| WPP GROUP PLC | SPON ADR NEW | 929309300 | 81736 | 2970061 | SH | DEFINED | 8 |
| WPP GROUP PLC | SPON ADR NEW | 929309300 | 3942 | 143241 | SH | DEFINED | 6 |
| WPP GROUP PLC | SPON ADR NEW | 929309300 | 418 | 8745 | SH | DEFINED | 9 |
| WPS RESOURCES CORP | COM | 92931B106 | 152 | 3780 | SH | DEFINED | 9 |
| WPS RESOURCES CORP | COM | 92931B106 | 289 | 7230 | SH | Defined | 12 |
| WPS RESOURCES CORP | COM | 92931B106 | 5712 | 142800 | SH | DEFINED | 6 |
| WRIGLEY WM JR CO | COM | 982526105 | 10078 | 178380 | SH | DEFINED | 7 |
| WRIGLEY WM JR CO | COM | 982526105 | 234 | 4150 | SH | DEFINED | 11 |
| WRIGLEY WM JR CO | COM | 982526105 | 81 | 1440 | SH | DEFINED | 2 |
| WRIGLEY WM JR CO | COM | 982526105 | 1005 | 17794 | SH | Defined | 12 |
| WSFS FINL CORP | COM | 929328102 | 6 | 200 | SH | Defined | 12 |
| WSFS FINL CORP | COM | 929328102 | 3583 | 113400 | SH | DEFINED | 6 |
| WVS FINL CORP | COM | 929358109 | 16 | 1000 | SH | Defined | 12 |
| WYETH | COM | 983024100 | 385 | 10188 | SH | DEFINED | 11 |
| WYETH | COM | 983024100 | 4278 | 113113 | SH | DEFINED | 2 |
| WYETH | COM | 983024100 | 52 | 1383 | SH | DEFINED | 4 |
| WYETH | COM | 983024100 | 1311 | 34670 | SH | DEFINED | 1 |
| WYETH | COM | 983024100 | 8846 | 233892 | SH | Defined | 12 |
| WYETH | COM | 983024100 | 9395 | 169105 | SH | DEFINED | 14 |
| WYETH | COM | 983024100 | 1742 | 46072 | SH | DEFINED | 5 |
| WYETH | COM | 983024100 | 946 | 25000 | SH | Defined | 10 |
| WYETH | COM | 983024100 | 19483 | 515138 | SH | DEFINED | 6 |
| WYETH | COM | 983024100 | 129 | 3400 | SH | DEFINED | 7 |
| WYETH | COM | 983024100 | 219 | 5870 | SH | DEFINED | 9 |
| WYETH | COM | 983024100 | 5555 | 146876 | SH | DEFINED | 3 |
| WYNDHAM INTL INC | CL A | 983101106 | 1 | 6427 | SH | Defined | 12 |

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| XANSER CORP | COM | 98389J103 | 1 | 500 | SH | Defined | 12 |
| XCEL ENERGY INC | COM | 98389B100 | 170 | 13274 | SH | DEFINED | 11 |
| XCEL ENERGY INC | COM | 98389B100 | 30 | 2316 | SH | DEFINED | 2 |
| XCEL ENERGY INC | COM | 98389B100 | 202 | 15755 | SH | DEFINED | 9 |
| XCEL ENERGY INC | COM | 98389B100 | 5 | 405 | SH | DEFINED | 6 |
| XCEL ENERGY INC | COM | 98389B100 | 2810 | 219386 | SH | Defined | 12 |
| XCELERA INC | COM | G31611109 | 1 | 1990 | SH | Defined | 12 |
| XEROX CORP | COM | 984121103 | 3 | 400 | SH | DEFINED | 2 |
| XEROX CORP | COM | 984121103 | 12 | 1400 | SH | DEFINED | 11 |
| XEROX CORP | COM | 984121103 | 542 | 62340 | SH | Defined | 12 |
| XETA TECHNOLOGIES INC | COM | 983909102 | 2 | 1200 | SH | Defined | 12 |
| XETA TECHNOLOGIES INC | COM | 983909102 | 53 | 27800 | SH | DEFINED | 6 |
| XICOR INC | COM | 984903104 | 3 | 800 | SH | Defined | 12 |
| XILINX INC | COM | 983919101 | 925 | 39500 | SH | DEFINED | 6 |
| XILINX INC | COM | 983919101 | 303 | 12935 | SH | Defined | 12 |
| XILINX INC | COM | 983919101 | 2 | 100 | SH | DEFINED | 2 |
| XL CAP LTD | CL A | G98255105 | 42 | 600 | SH | DEFINED | 2 |
| XL CAP LTD | CL A | G98255105 | 719 | 10164 | SH | DEFINED | 6 |
| XL CAP LTD | CL A | G98255105 | 177 | 2500 | SH | DEFINED | 11 |
| XL CAP LTD | CL A | G98255105 | 164 | 2316 | SH | Defined | 12 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 118 | 19990 | SH | Defined | 12 |
| XOMA LTD | ORD | G9825R107 | 45 | 11300 | SH | Defined | 12 |
| XTO ENERGY CORP | COM | 98385X106 | 289 | 15198 | SH | DEFINED | 3 |
| XTO ENERGY CORP | COM | 98385X106 | 3 | 133 | SH | Defined | 12 |
| XYBERNAUT CORP | COM | 984149104 | 1 | 1410 | SH | Defined | 12 |
| YAHOO INC | COM | 984332106 | 409 | 17034 | SH | Defined | 12 |
| YAHOO INC | COM | 984332106 | 596 | 24800 | SH | DEFINED | 6 |
| YAHOO INC | COM | 984332106 | 5 | 200 | SH | DEFINED | 2 |
| YAHOO INC | COM | 984332106 | 6005 | 250000 | SH | Defined | 10 |
| YANKEE CANDLE INC | COM | 984757104 | 7 | 400 | SH | Defined | 12 |
| YARDVILLE NATL BANCORP | COM | 985021104 | 1636 | 96200 | SH | DEFINED | 6 |
| YARDVILLE NATL BANCORP | COM | 985021104 | 339 | 19911 | SH | Defined | 12 |
| YELLOW CORP | COM | 985509108 | 72 | 3000 | SH | Defined | 12 |
| YELLOW CORP | COM | 985509108 | 1493 | 61950 | SH | DEFINED | 3 |
| YORK INTL CORP NEW | COM | 986670107 | 10 | 500 | SH | DEFINED | 11 |
| YORK INTL CORP NEW | COM | 986670107 | 13683 | 651580 | SH | DEFINED | 6 |
| YORK INTL CORP NEW | COM | 986670107 | 4 | 200 | SH | Defined | 12 |
| YOUNG BROADCASTING INC | CL A | 987434107 | 937 | 76640 | SH | Defined | 12 |
| YUM BRANDS INC | COM | 988498101 | 2311 | 95000 | SH | DEFINED | 6 |
| YUM BRANDS INC | COM | 988498101 | 521 | 21400 | SH | DEFINED | 11 |
| YUM BRANDS INC | COM | 988498101 | 926 | 38059 | SH | Defined | 12 |
| YUM BRANDS INC | COM | 988498101 | 58 | 2372 | SH | DEFINED | 2 |
| Z TEL TECHNOLOGIES INC | COM | 988792107 | 73 | 46480 | SH | Defined | 12 |
| ZALE CORP NEW | COM | 988858106 | 22132 | 675990 | SH | DEFINED | 6 |
| ZAPATA CORP | COM PAR \$ | 989070602 | 7 | 180 | SH | Defined | 12 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 1193 | 18530 | SH | DEFINED | 3 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 6 | 100 | SH | Defined | 12 |
| ZENITH NATL INS CORP | COM | 989390109 | 94 | 4400 | SH | Defined | 12 |
| ZILA INC | COM PAR \$0.01 | 989513205 | 12 | 11480 | SH | Defined | 12 |
| ZIMMER HLDGS INC | COM | 98956P102 | 68 | 1399 | SH | DEFINED | 7 |
| ZIMMER HLDGS INC | COM | 98956P102 | 786 | 16173 | SH | DEFINED | 2 |
| ZIMMER HLDGS INC | COM | 98956P102 | 29 | 598 | SH | DEFINED | 11 |
| ZIMMER HLDGS INC | COM | 98956P102 | 71 | 1000 | SH | DEFINED | 14 |
| ZIMMER HLDGS INC | COM | 98956P102 | 2682 | 55160 | SH | Defined | 12 |
| ZIONS BANCORPORATION | COM | 989701107 | 4 | 100 | SH | DEFINED | 6 |
| ZIONS BANCORPORATION | COM | 989701107 | 981 | 22933 | SH | Defined | 12 |
| ZIONS BANCORPORATION | COM | 989701107 | 53 | 1250 | SH | DEFINED | 7 |
| ZIONS BANCORPORATION | COM | 989701107 | 11710 | 273723 | SH | DEFINED | 1 |
| ZIONS BANCORPORATION | COM | 989701107 | 11397 | 266400 | SH | DEFINED | 3 |
| ZIX CORP | COM | 98974P100 | 1 | 250 | SH | Defined | 12 |
| ZOLTEK COS INC | COM | 98975W104 | 4 | 1500 | SH | Defined | 12 |
| ZOMAX INC MINN | COM | 989929104 | 14 | 4700 | SH | Defined | 12 |

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| ZONAGEN INC | COM | 98975L108 | 2 | 2000 SH | Defined 12 |
| ZORAN CORP | COM | 98975F101 | 5 | 412 SH | DEFINED 11 |
| ZORAN CORP | COM | 98975F101 | 7781 | 602710 SH | DEFINED 3 |
| ZORAN CORP | COM | 98975F101 | 58 | 4520 SH | Defined 12 |
| ZWEIG FD | COM | 989834106 | 81 | 16682 SH | Defined 12 |
| ZWEIG TOTAL RETURN FD INC | COM | 989837109 | 43 | 7756 SH | Defined 12 |