

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

LEGG MASON INC  
Form 13F-HR  
February 15, 2005

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2004

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

Institutional Investment Manager Filing this Report:

Name: Legg Mason, Inc.  
Address: 100 Light Street

Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD February 14, 2005

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 14

Form13F Information Table Entry Total: 9051

Form13F Information Table Value Total: \$78,328,545 (thousands)

List of Other Included Managers:

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

| No. | 13F File Number | Name                                    |
|-----|-----------------|---|
| 1   | 28-3658         | Barrett Associates, Inc.                |
| 2   | 28-1801         | Bartlett & Co.                          |
| 3   | 28-0377         | Batterymarch Financial Management, Inc. |
| 4   | 28-5034         | Berkshire Asset Management, Inc.        |
| 5   | 28-6393         | Bingham Legg Advisers, LLC              |
| 6   | 28-2204         | Brandywine Asset Management, LLC        |
| 7   | 28-7412         | Legg Mason Canada, Inc.                 |
| 8   | 28-1701         | Legg Mason Capital Management, Inc.     |
| 9   | 28-6485         | Legg Mason Focus Capital, Inc.          |
| 10  | 28-6395         | Legg Mason Funds Management, Inc.       |
| 11  | 28-6397         | Legg Mason Trust, fsb                   |
| 12  | 28-5474         | Legg Mason Wood Walker, Incorporated    |
| 13  | 28-6399         | LMM, LLC                                |
| 14  | 28-10245        | Western Asset Management Company        |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER         | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHARES/<br>PRN | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | OTH<br>MANA |
|------------------------|----------------|-----------|--------------------|----------------|------------|--------------|--------------------|-------------|
| 1 800 FLOWERS COM      | CL A           | 68243Q106 | 15                 | 1800           | SH         |              | DEFINED            | 12          |
| 1838 BD-DEB TRADING FD | COM            | 282520105 | 95                 | 5151           | SH         |              | DEFINED            | 12          |
| 1ST SOURCE CORP        | COM            | 336901103 | 56                 | 2181           | SH         |              | DEFINED            | 2           |
| 21ST CENTY INS GROUP   | COM            | 90130N103 | 1234               | 90710          | SH         |              | DEFINED            | 12          |
| 21ST CENTY INS GROUP   | COM            | 90130N103 | 2993               | 220110         | SH         |              | DEFINED            | 3           |
| 21ST CENTY INS GROUP   | COM            | 90130N103 | 6007               | 441700         | SH         |              | DEFINED            | 6           |
| 24/7 REAL MEDIA INC    | COM NEW        | 901314203 | 0                  | 40             | SH         |              | DEFINED            | 12          |
| 3COM CORP              | COM            | 885535104 | 145                | 34790          | SH         |              | DEFINED            | 12          |
| 3COM CORP              | COM            | 885535104 | 44                 | 10440          | SH         |              | DEFINED            | 6           |
| 3COM CORP              | COM            | 885535104 | 0                  | 50             | SH         |              | DEFINED            | 9           |
| 3M CO                  | COM            | 88579Y101 | 58                 | 702            | SH         |              | DEFINED            | 4           |
| 3M CO                  | COM            | 88579Y101 | 284                | 3456           | SH         |              | DEFINED            | 9           |
| 3M CO                  | COM            | 88579Y101 | 1175               | 14323          | SH         |              | DEFINED            | 1           |
| 3M CO                  | COM            | 88579Y101 | 3944               | 48059          | SH         |              | DEFINED            | 2           |
| 3M CO                  | COM            | 88579Y101 | 9241               | 112598         | SH         |              | DEFINED            | 3           |
| 3M CO                  | COM            | 88579Y101 | 1589               | 19356          | SH         |              | DEFINED            | 5           |
| 3M CO                  | COM            | 88579Y101 | 2307               | 28107          | SH         |              | DEFINED            | 11          |
| 3M CO                  | COM            | 88579Y101 | 9898               | 120600         | SH         |              | DEFINED            | 7           |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| 3M CO                        | COM            | 88579Y101 | 11633 | 141741  | SH | DEFINED | 12 |
| 40 / 86 STRATEGIC INCOME FD  | SH BEN INT     | 349739102 | 17    | 1600    | SH | DEFINED | 12 |
| 51JOB INC                    | SP ADR REP COM | 316827104 | 1     | 25      | SH | DEFINED | 6  |
| 7-ELEVEN INC                 | COM NEW        | 817826209 | 7088  | 295930  | SH | DEFINED | 3  |
| 8X8 INC NEW                  | COM            | 282914100 | 39    | 9500    | SH | DEFINED | 12 |
| 99 CENTS ONLY STORES         | COM            | 65440K106 | 6     | 382     | SH | DEFINED | 11 |
| 99 CENTS ONLY STORES         | COM            | 65440K106 | 3     | 200     | SH | DEFINED | 12 |
| 99 CENTS ONLY STORES         | COM            | 65440K106 | 27    | 1665    | SH | DEFINED | 9  |
| A C MOORE ARTS & CRAFTS INC  | COM            | 00086T103 | 43    | 1500    | SH | DEFINED | 12 |
| A D C TELECOMMUNICATIONS     | COM            | 000886101 | 108   | 40300   | SH | DEFINED | 5  |
| A D C TELECOMMUNICATIONS     | COM            | 000886101 | 718   | 267790  | SH | DEFINED | 3  |
| A D C TELECOMMUNICATIONS     | COM            | 000886101 | 84    | 31420   | SH | DEFINED | 12 |
| AAIPHARMA INC                | COM            | 00252W104 | 147   | 45300   | SH | DEFINED | 12 |
| AAR CORP                     | COM            | 000361105 | 6942  | 509747  | SH | DEFINED | 6  |
| AARON RENTS INC              | COM            | 002535201 | 50    | 2000    | SH | DEFINED | 12 |
| AARON RENTS INC              | COM            | 002535201 | 13940 | 557600  | SH | DEFINED | 3  |
| ABBEY NATL PLC               | GDR            | 002920809 | 36    | 1335    | SH | DEFINED | 2  |
| ABBEY NATL PLC               | GDR            | 002920809 | 22    | 800     | SH | DEFINED | 12 |
| ABBOTT LABS                  | COM            | 002824100 | 6269  | 134377  | SH | DEFINED | 1  |
| ABBOTT LABS                  | COM            | 002824100 | 0     | 0       | SH | DEFINED | 6  |
| ABBOTT LABS                  | COM            | 002824100 | 290   | 6208    | SH | DEFINED | 9  |
| ABBOTT LABS                  | COM            | 002824100 | 795   | 17040   | SH | DEFINED | 11 |
| ABBOTT LABS                  | COM            | 002824100 | 9047  | 193924  | SH | DEFINED | 5  |
| ABBOTT LABS                  | COM            | 002824100 | 11088 | 237680  | SH | DEFINED | 3  |
| ABBOTT LABS                  | COM            | 002824100 | 13348 | 286130  | SH | DEFINED | 4  |
| ABBOTT LABS                  | COM            | 002824100 | 21515 | 461191  | SH | DEFINED | 12 |
| ABBOTT LABS                  | COM            | 002824100 | 27729 | 594400  | SH | DEFINED | 2  |
| ABBOTT LABS                  | COM            | 002824100 | 469   | 10045   | SH | DEFINED | 7  |
| ABC BANCORP                  | COM            | 000400101 | 2204  | 105428  | SH | DEFINED | 6  |
| ABER DIAMOND CORP            | COM            | 002893105 | 22923 | 540000  | SH | DEFINED | 7  |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 19    | 400     | SH | DEFINED | 9  |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 101   | 2150    | SH | DEFINED | 11 |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 329   | 7001    | SH | DEFINED | 12 |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 16742 | 356595  | SH | DEFINED | 3  |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 47129 | 1004096 | SH | DEFINED | 6  |
| ABERDEEN ASIA PACIFIC INCOM  | COM            | 003009107 | 4004  | 617834  | SH | DEFINED | 12 |
| ABERDEEN GLOBAL INCOME FD IN | COM            | 003013109 | 38    | 2550    | SH | DEFINED | 12 |
| ABGENIX INC                  | COM            | 00339B107 | 449   | 43440   | SH | DEFINED | 12 |
| ABIGAIL ADAMS NATL BANCORP I | COM            | 003390101 | 227   | 11741   | SH | DEFINED | 12 |
| ABIOMED INC                  | COM            | 003654100 | 198   | 12800   | SH | DEFINED | 12 |
| ABITIBI-CONSOLIDATED INC     | COM            | 003924107 | 28595 | 3461900 | SH | DEFINED | 7  |
| ABITIBI-CONSOLIDATED INC     | COM            | 003924107 | 166   | 23960   | SH | DEFINED | 12 |
| ABM INDS INC                 | COM            | 000957100 | 8268  | 419260  | SH | DEFINED | 3  |
| ABM INDS INC                 | COM            | 000957100 | 39    | 2000    | SH | DEFINED | 12 |
| ABN AMRO HLDG NV             | SPONSORED ADR  | 000937102 | 340   | 12800   | SH | DEFINED | 6  |
| ABN AMRO HLDG NV             | SPONSORED ADR  | 000937102 | 41    | 1549    | SH | DEFINED | 11 |
| ACACIA RESH CORP             | ACACIA TCH COM | 003881307 | 5     | 863     | SH | DEFINED | 12 |
| ACACIA RESH CORP             | COMBIMTRX COM  | 003881208 | 2     | 481     | SH | DEFINED | 12 |
| ACADIA RLTY TR               | COM SH BEN INT | 004239109 | 52    | 3200    | SH | DEFINED | 2  |
| ACAMBIS PLC                  | SPONSORED ADR  | 004286100 | 5988  | 610473  | SH | DEFINED | 6  |
| ACCELRYX INC                 | COM            | 00430U103 | 17    | 2180    | SH | DEFINED | 12 |
| ACCELRYX INC                 | COM            | 00430U103 | 263   | 33747   | SH | DEFINED | 9  |
| ACCENTURE LTD BERMUDA        | CL A           | G1150G111 | 393   | 14559   | SH | DEFINED | 12 |
| ACCENTURE LTD BERMUDA        | CL A           | G1150G111 | 95    | 3500    | SH | DEFINED | 2  |
| ACCENTURE LTD BERMUDA        | CL A           | G1150G111 | 654   | 24225   | SH | DEFINED | 9  |
| ACCENTURE LTD BERMUDA        | CL A           | G1150G111 | 84729 | 3138100 | SH | DEFINED | 10 |
| ACCENTURE LTD BERMUDA        | CL A           | G1150G111 | 15047 | 557300  | SH | DEFINED | 8  |
| ACCENTURE LTD BERMUDA        | CL A           | G1150G111 | 1355  | 50180   | SH | DEFINED | 3  |
| ACCESS NATL CORP             | COM            | 004337101 | 11    | 750     | SH | DEFINED | 12 |
| ACCESS PHARMACEUTICALS INC   | COM NEW        | 00431M209 | 635   | 179333  | SH | DEFINED | 5  |
| ACCESS PHARMACEUTICALS INC   | COM NEW        | 00431M209 | 35    | 10000   | SH | DEFINED | 12 |
| ACCREDITO HEALTH INC         | COM            | 00437V104 | 143   | 5156    | SH | DEFINED | 12 |

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|                              |               |           |        |         |    |         |    |
|------------------------------|---------------|-----------|--------|---------|----|---------|----|
| ACCREDITO HEALTH INC         | COM           | 00437V104 | 2608   | 94100   | SH | DEFINED | 6  |
| ACE CASH EXPRESS INC         | COM           | 004403101 | 12470  | 420430  | SH | DEFINED | 3  |
| ACE CASH EXPRESS INC         | COM           | 004403101 | 1783   | 60100   | SH | DEFINED | 6  |
| ACE LTD                      | ORD           | G0070K103 | 16423  | 384160  | SH | DEFINED | 3  |
| ACE LTD                      | ORD           | G0070K103 | 995    | 23276   | SH | DEFINED | 12 |
| ACE LTD                      | ORD           | G0070K103 | 46765  | 1093900 | SH | DEFINED | 6  |
| ACE LTD                      | ORD           | G0070K103 | 26     | 600     | SH | DEFINED | 11 |
| ACE LTD                      | ORD           | G0070K103 | 599    | 14000   | SH | DEFINED | 5  |
| ACM GOVT OPPORTUNITY FD INC  | COM           | 000918102 | 5      | 690     | SH | DEFINED | 12 |
| ACM INCOME FUND INC          | COM           | 000912105 | 1075   | 131778  | SH | DEFINED | 12 |
| ACM MANAGED DLR INCOME FD    | COM           | 000949107 | 17     | 2200    | SH | DEFINED | 12 |
| ACM MUN SECS INCOME FD INC   | COM           | 000942102 | 55     | 5106    | SH | DEFINED | 12 |
| ACTION PRODS INTL INC        | COM           | 004920104 | 50     | 13000   | SH | DEFINED | 12 |
| ACTIVE POWER INC             | COM           | 00504W100 | 5      | 1000    | SH | DEFINED | 9  |
| ACTIVISION INC NEW           | COM NEW       | 004930202 | 91     | 4511    | SH | DEFINED | 12 |
| ACTIVISION INC NEW           | COM NEW       | 004930202 | 24     | 1177    | SH | DEFINED | 11 |
| ACTUANT CORP                 | CL A NEW      | 00508X203 | 313    | 6000    | SH | DEFINED | 5  |
| ACTUANT CORP                 | CL A NEW      | 00508X203 | 8356   | 160230  | SH | DEFINED | 3  |
| ACUITY BRANDS INC            | COM           | 00508Y102 | 21677  | 681660  | SH | DEFINED | 3  |
| ACUITY BRANDS INC            | COM           | 00508Y102 | 134    | 4200    | SH | DEFINED | 12 |
| ACUITY BRANDS INC            | COM           | 00508Y102 | 13     | 400     | SH | DEFINED | 6  |
| ACUITY BRANDS INC            | COM           | 00508Y102 | 14     | 450     | SH | DEFINED | 11 |
| ACXIOM CORP                  | COM           | 005125109 | 105200 | 4000000 | SH | DEFINED | 10 |
| ACXIOM CORP                  | COM           | 005125109 | 9505   | 361400  | SH | DEFINED | 8  |
| ACXIOM CORP                  | COM           | 005125109 | 60     | 2263    | SH | DEFINED | 12 |
| ADAMS EXPRESS CO             | COM           | 006212104 | 149    | 11364   | SH | DEFINED | 12 |
| ADAPTEC INC                  | COM           | 00651F108 | 584    | 76925   | SH | DEFINED | 12 |
| ADE CORP MASS                | COM           | 00089C107 | 537    | 28700   | SH | DEFINED | 3  |
| ADECCO SA                    | SPONSORED ADR | 006754105 | 581    | 45935   | SH | DEFINED | 6  |
| ADESA INC                    | COM           | 00686U104 | 6      | 300     | SH | DEFINED | 12 |
| ADESA INC                    | COM           | 00686U104 | 17890  | 843070  | SH | DEFINED | 3  |
| ADESA INC                    | COM           | 00686U104 | 17     | 810     | SH | DEFINED | 6  |
| ADESA INC                    | COM           | 00686U104 | 17     | 800     | SH | DEFINED | 2  |
| ADMINISTAFF INC              | COM           | 007094105 | 3922   | 311050  | SH | DEFINED | 3  |
| ADOBE SYS INC                | COM           | 00724F101 | 50     | 800     | SH | DEFINED | 2  |
| ADOBE SYS INC                | COM           | 00724F101 | 3      | 50      | SH | DEFINED | 9  |
| ADOBE SYS INC                | COM           | 00724F101 | 452    | 7199    | SH | DEFINED | 12 |
| ADTRAN INC                   | COM           | 00738A106 | 964    | 50375   | SH | DEFINED | 12 |
| ADVANCE AUTO PARTS INC       | COM           | 00751Y106 | 70     | 1600    | SH | DEFINED | 12 |
| ADVANCE AUTO PARTS INC       | COM           | 00751Y106 | 18050  | 413238  | SH | DEFINED | 3  |
| ADVANCE AUTO PARTS INC       | COM           | 00751Y106 | 8282   | 189600  | SH | DEFINED | 6  |
| ADVANCED DIGITAL INFORMATION | COM           | 007525108 | 3      | 300     | SH | DEFINED | 12 |
| ADVANCED MEDICAL OPTICS INC  | COM           | 00763M108 | 29788  | 724060  | SH | DEFINED | 3  |
| ADVANCED MEDICAL OPTICS INC  | COM           | 00763M108 | 29     | 711     | SH | DEFINED | 2  |
| ADVANCED MEDICAL OPTICS INC  | COM           | 00763M108 | 8      | 203     | SH | DEFINED | 12 |
| ADVANCED MEDICAL OPTICS INC  | COM           | 00763M108 | 0      | 2       | SH | DEFINED | 1  |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 1299   | 59000   | SH | DEFINED | 2  |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 289    | 13105   | SH | DEFINED | 12 |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 98     | 4470    | SH | DEFINED | 6  |
| ADVANCED NEUROMODULATION SYS | COM           | 00757T101 | 12     | 296     | SH | DEFINED | 11 |
| ADVANCED NEUROMODULATION SYS | COM           | 00757T101 | 168    | 4250    | SH | DEFINED | 9  |
| ADVANCED NEUROMODULATION SYS | COM           | 00757T101 | 24     | 600     | SH | DEFINED | 12 |
| ADVANCED POWER TECHNOLOGY IN | COM           | 00761E108 | 19     | 2500    | SH | DEFINED | 12 |
| ADVANCIS PHARMACEUTICALS COR | COM           | 00764L109 | 15     | 4000    | SH | DEFINED | 12 |
| ADVANTA CORP                 | CL A          | 007942105 | 2894   | 127940  | SH | DEFINED | 6  |
| ADVANTA CORP                 | CL B          | 007942204 | 43     | 1760    | SH | DEFINED | 3  |
| ADVANTA CORP                 | CL A          | 007942105 | 19     | 839     | SH | DEFINED | 12 |
| ADVANTA CORP                 | CL A          | 007942105 | 4      | 166     | SH | DEFINED | 9  |
| ADVENT CLAYMORE CV SECS & IN | COM           | 00764C109 | 383    | 14554   | SH | DEFINED | 12 |
| ADVENT SOFTWARE INC          | COM           | 007974108 | 28     | 1365    | SH | DEFINED | 4  |
| ADVO INC                     | COM           | 007585102 | 12     | 350     | SH | DEFINED | 12 |
| AEGON N V                    | ORD AMER REG  | 007924103 | 77     | 5583    | SH | DEFINED | 11 |

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|                              |              |           |         |          |    |         |    |
|------------------------------|--------------|-----------|---------|----------|----|---------|----|
| AEGON N V                    | ORD AMER REG | 007924103 | 18      | 1289     | SH | DEFINED | 2  |
| AEGON N V                    | ORD AMER REG | 007924103 | 15      | 1071     | SH | DEFINED | 9  |
| AEROPOSTALE                  | COM          | 007865108 | 12585   | 427620   | SH | DEFINED | 3  |
| AEROPOSTALE                  | COM          | 007865108 | 46      | 1550     | SH | DEFINED | 12 |
| AES CORP                     | COM          | 00130H105 | 1043773 | 76354998 | SH | DEFINED | 10 |
| AES CORP                     | COM          | 00130H105 | 301     | 22000    | SH | DEFINED | 5  |
| AES CORP                     | COM          | 00130H105 | 392     | 28650    | SH | DEFINED | 11 |
| AES CORP                     | COM          | 00130H105 | 1027    | 75100    | SH | DEFINED | 6  |
| AES CORP                     | COM          | 00130H105 | 2269    | 166000   | SH | DEFINED |    |
| AES CORP                     | COM          | 00130H105 | 9224    | 674738   | SH | DEFINED | 12 |
| AES CORP                     | COM          | 00130H105 | 11      | 800      | SH | DEFINED | 2  |
| AES CORP                     | COM          | 00130H105 | 109360  | 8000000  | SH | DEFINED | 13 |
| AES CORP                     | COM          | 00130H105 | 547724  | 40067600 | SH | DEFINED | 8  |
| AES TR III                   | PFD CV 6.75% | 00808N202 | 67      | 1350     | SH | DEFINED | 11 |
| AES TR III                   | PFD CV 6.75% | 00808N202 | 1397    | 28300    | SH | DEFINED | 12 |
| AETHER SYS INC               | COM          | 00808V105 | 44      | 13025    | SH | DEFINED | 12 |
| AETNA INC NEW                | COM          | 00817Y108 | 973     | 7800     | SH | DEFINED | 5  |
| AETNA INC NEW                | COM          | 00817Y108 | 570426  | 4572550  | SH | DEFINED | 10 |
| AETNA INC NEW                | COM          | 00817Y108 | 13554   | 108650   | SH | DEFINED | 3  |
| AETNA INC NEW                | COM          | 00817Y108 | 792     | 6345     | SH | DEFINED | 6  |
| AETNA INC NEW                | COM          | 00817Y108 | 618     | 4956     | SH | DEFINED | 12 |
| AETNA INC NEW                | COM          | 00817Y108 | 218     | 1750     | SH | DEFINED | 11 |
| AETNA INC NEW                | COM          | 00817Y108 | 54      | 430      | SH | DEFINED | 9  |
| AETNA INC NEW                | COM          | 00817Y108 | 273096  | 2189150  | SH | DEFINED | 8  |
| AEW REAL ESTATE INCOME FD    | COM          | 00104H107 | 84      | 4400     | SH | DEFINED | 12 |
| AFC ENTERPRISES INC          | COM          | 00104Q107 | 47      | 2000     | SH | DEFINED | 2  |
| AFFILIATED COMPUTER SERVICES | CL A         | 008190100 | 5       | 90       | SH | DEFINED | 6  |
| AFFILIATED COMPUTER SERVICES | CL A         | 008190100 | 18      | 300      | SH | DEFINED | 4  |
| AFFILIATED COMPUTER SERVICES | CL A         | 008190100 | 7164    | 119018   | SH | DEFINED | 12 |
| AFFILIATED COMPUTER SERVICES | CL A         | 008190100 | 47      | 777      | SH | DEFINED | 11 |
| AFFILIATED COMPUTER SERVICES | CL A         | 008190100 | 217     | 3600     | SH | DEFINED | 5  |
| AFFILIATED MANAGERS GROUP    | COM          | 008252108 | 27      | 399      | SH | DEFINED | 11 |
| AFFILIATED MANAGERS GROUP    | COM          | 008252108 | 13333   | 196823   | SH | DEFINED | 3  |
| AFFILIATED MANAGERS GROUP    | COM          | 008252108 | 20      | 300      | SH | DEFINED | 12 |
| AFFIRMATIVE INS HLDGS INC    | COM          | 008272106 | 15      | 900      | SH | DEFINED | 11 |
| AFFIRMATIVE INS HLDGS INC    | COM          | 008272106 | 560     | 33250    | SH | DEFINED | 3  |
| AFFORDABLE RESIDENTIAL CMTYS | COM          | 008273104 | 732     | 51012    | SH | DEFINED | 12 |
| AFFORDABLE RESIDENTIAL CMTYS | COM          | 008273104 | 4       | 250      | SH | DEFINED | 9  |
| AFFYMETRIX INC               | COM          | 00826T108 | 2601    | 71170    | SH | DEFINED | 3  |
| AFFYMETRIX INC               | COM          | 00826T108 | 106     | 2900     | SH | DEFINED | 2  |
| AFFYMETRIX INC               | COM          | 00826T108 | 24      | 650      | SH | DEFINED | 12 |
| AFLAC INC                    | COM          | 001055102 | 5211    | 130790   | SH | DEFINED | 3  |
| AFLAC INC                    | COM          | 001055102 | 4109    | 103135   | SH | DEFINED | 2  |
| AFLAC INC                    | COM          | 001055102 | 230     | 5764     | SH | DEFINED | 9  |
| AFLAC INC                    | COM          | 001055102 | 45      | 1129     | SH | DEFINED | 11 |
| AFLAC INC                    | COM          | 001055102 | 0       | 0        | SH | DEFINED | 6  |
| AFLAC INC                    | COM          | 001055102 | 3885    | 97525    | SH | DEFINED | 12 |
| AFTERMARKET TECHNOLOGY CORP  | COM          | 008318107 | 2917    | 181158   | SH | DEFINED | 6  |
| AGCO CORP                    | COM          | 001084102 | 52634   | 2404487  | SH | DEFINED | 3  |
| AGCO CORP                    | COM          | 001084102 | 26590   | 1214700  | SH | DEFINED | 6  |
| AGCO CORP                    | COM          | 001084102 | 6025    | 275224   | SH | DEFINED | 12 |
| AGCO CORP                    | COM          | 001084102 | 87      | 3964     | SH | DEFINED | 11 |
| AGERE SYS INC                | CL A         | 00845V100 | 0       | 15       | SH | DEFINED | 2  |
| AGERE SYS INC                | CL B         | 00845V209 | 416     | 308180   | SH | DEFINED | 6  |
| AGERE SYS INC                | CL B         | 00845V209 | 23      | 16741    | SH | DEFINED | 12 |
| AGERE SYS INC                | CL B         | 00845V209 | 2       | 1338     | SH | DEFINED | 11 |
| AGERE SYS INC                | CL B         | 00845V209 | 0       | 370      | SH | DEFINED | 7  |
| AGERE SYS INC                | CL B         | 00845V209 | 0       | 280      | SH | DEFINED | 2  |
| AGERE SYS INC                | CL B         | 00845V209 | 0       | 223      | SH | DEFINED | 1  |
| AGERE SYS INC                | CL B         | 00845V209 | 0       | 19       | SH | DEFINED | 9  |
| AGERE SYS INC                | CL A         | 00845V100 | 82      | 60010    | SH | DEFINED | 12 |
| AGERE SYS INC                | CL A         | 00845V100 | 0       | 8        | SH | DEFINED | 1  |

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|                              |                  |           |        |          |    |         |    |
|------------------------------|------------------|-----------|--------|----------|----|---------|----|
| AGERE SYS INC                | CL A             | 00845V100 | 0      | 54       | SH | DEFINED | 11 |
| AGERE SYS INC                | CL A             | 00845V100 | 1996   | 1456980  | SH | DEFINED | 3  |
| AGERE SYS INC                | CL A             | 00845V100 | 1429   | 1043186  | SH | DEFINED | 6  |
| AGILE SOFTWARE CORP DEL      | COM              | 00846X105 | 7      | 800      | SH | DEFINED | 12 |
| AGILENT TECHNOLOGIES INC     | COM              | 00846U101 | 188    | 7807     | SH | DEFINED | 2  |
| AGILENT TECHNOLOGIES INC     | COM              | 00846U101 | 3514   | 145794   | SH | DEFINED | 12 |
| AGILENT TECHNOLOGIES INC     | COM              | 00846U101 | 9      | 380      | SH | DEFINED | 1  |
| AGILENT TECHNOLOGIES INC     | COM              | 00846U101 | 2369   | 98282    | SH | DEFINED | 6  |
| AGILENT TECHNOLOGIES INC     | COM              | 00846U101 | 63     | 2615     | SH | DEFINED | 11 |
| AGILENT TECHNOLOGIES INC     | COM              | 00846U101 | 378    | 15664    | SH | DEFINED | 5  |
| AGILENT TECHNOLOGIES INC     | COM              | 00846U101 | 1188   | 49284    | SH | DEFINED | 3  |
| AGILENT TECHNOLOGIES INC     | COM              | 00846U101 | 18     | 737      | SH | DEFINED | 9  |
| AGILYSYS INC                 | COM              | 00847J105 | 2492   | 145390   | SH | DEFINED | 3  |
| AGL RES INC                  | COM              | 001204106 | 47353  | 1424580  | SH | DEFINED | 6  |
| AGL RES INC                  | COM              | 001204106 | 843    | 25366    | SH | DEFINED | 12 |
| AGL RES INC                  | COM              | 001204106 | 66     | 1975     | SH | DEFINED | 11 |
| AGNICO EAGLE MINES LTD       | COM              | 008474108 | 14     | 1000     | SH | DEFINED | 12 |
| AGREE REALTY CORP            | COM              | 008492100 | 35     | 1100     | SH | DEFINED | 12 |
| AGRIUM INC                   | COM              | 008916108 | 380    | 22550    | SH | DEFINED | 12 |
| AGRIUM INC                   | COM              | 008916108 | 14     | 700      | SH | DEFINED | 7  |
| AGRIUM INC                   | COM              | 008916108 | 61     | 3600     | SH | DEFINED | 3  |
| AIM SELECT REAL ESTATE INCM  | SHS              | 00888R107 | 258    | 14741    | SH | DEFINED | 12 |
| AIR FRANCE KLM               | *W EXP 11/05/200 | 009119116 | 0      | 93       | SH | DEFINED | 9  |
| AIR FRANCE KLM               | SPONSORED ADR    | 009119108 | 2      | 102      | SH | DEFINED | 9  |
| AIR METHODS CORP             | COM PAR \$.06    | 009128307 | 4      | 500      | SH | DEFINED | 11 |
| AIR METHODS CORP             | COM PAR \$.06    | 009128307 | 1181   | 137305   | SH | DEFINED | 6  |
| AIR PRODS & CHEMS INC        | COM              | 009158106 | 1415   | 24402    | SH | DEFINED | 12 |
| AIR PRODS & CHEMS INC        | COM              | 009158106 | 29     | 500      | SH | DEFINED | 9  |
| AIR PRODS & CHEMS INC        | COM              | 009158106 | 128    | 2213     | SH | DEFINED | 2  |
| AIR PRODS & CHEMS INC        | COM              | 009158106 | 157    | 2700     | SH | DEFINED | 4  |
| AIR PRODS & CHEMS INC        | COM              | 009158106 | 245    | 4227     | SH | DEFINED | 11 |
| AIR PRODS & CHEMS INC        | COM              | 009158106 | 748    | 12900    | SH | DEFINED | 5  |
| AIR PRODS & CHEMS INC        | COM              | 009158106 | 42885  | 739790   | SH | DEFINED | 6  |
| AIRGAS INC                   | COM              | 009363102 | 12     | 450      | SH | DEFINED | 9  |
| AIRGAS INC                   | COM              | 009363102 | 48     | 1817     | SH | DEFINED | 12 |
| AIRGAS INC                   | COM              | 009363102 | 1750   | 66000    | SH | DEFINED | 3  |
| AIRNET COMMUNICATIONS CORP   | COM NEW          | 00941P403 | 3      | 1050     | SH | DEFINED | 12 |
| AIRTRAN HLDGS INC            | COM              | 00949P108 | 12     | 1165     | SH | DEFINED | 11 |
| AIRTRAN HLDGS INC            | COM              | 00949P108 | 54     | 5020     | SH | DEFINED | 12 |
| AIRTRAN HLDGS INC            | COM              | 00949P108 | 141    | 13200    | SH | DEFINED | 6  |
| AK STL HLDG CORP             | COM              | 001547108 | 122    | 8431     | SH | DEFINED | 12 |
| AKAMAI TECHNOLOGIES INC      | COM              | 00971T101 | 58     | 4478     | SH | DEFINED | 9  |
| AKAMAI TECHNOLOGIES INC      | COM              | 00971T101 | 55     | 4240     | SH | DEFINED | 12 |
| AKSYS LTD                    | COM              | 010196103 | 2      | 300      | SH | DEFINED | 12 |
| AKTIEBOLAGETT ELECTROLUX     | SPONSORED ADR    | 010198208 | 114    | 2478     | SH | DEFINED | 2  |
| AKTIEBOLAGETT ELECTROLUX     | SPONSORED ADR    | 010198208 | 17327  | 376025   | SH | DEFINED | 6  |
| AKZO NOBEL NV                | SPONSORED ADR    | 010199305 | 20357  | 479472   | SH | DEFINED | 6  |
| AKZO NOBEL NV                | SPONSORED ADR    | 010199305 | 38     | 885      | SH | DEFINED | 11 |
| AKZO NOBEL NV                | SPONSORED ADR    | 010199305 | 102    | 2410     | SH | DEFINED | 2  |
| ALABAMA NATL BANCORP DELA    | COM              | 010317105 | 555    | 8603     | SH | DEFINED | 2  |
| ALABAMA NATL BANCORP DELA    | COM              | 010317105 | 932    | 14400    | SH | DEFINED | 3  |
| ALAMOSA HLDGS INC            | COM              | 011589108 | 597    | 47900    | SH | DEFINED | 3  |
| ALASKA AIR GROUP INC         | COM              | 011659109 | 12     | 350      | SH | DEFINED | 12 |
| ALASKA COMMUNICATIONS SYS GR | COM              | 01167P101 | 93     | 10827    | SH | DEFINED | 3  |
| ALBANY INTL CORP             | CL A             | 012348108 | 41     | 1180     | SH | DEFINED | 11 |
| ALBANY MOLECULAR RESH INC    | COM              | 012423109 | 6794   | 609863   | SH | DEFINED | 6  |
| ALBEMARLE CORP               | COM              | 012653101 | 56     | 1450     | SH | DEFINED | 12 |
| ALBEMARLE CORP               | COM              | 012653101 | 82     | 2106     | SH | DEFINED | 11 |
| ALBERTO CULVER CO            | COM              | 013068101 | 9877   | 203350   | SH | DEFINED | 1  |
| ALBERTO CULVER CO            | COM              | 013068101 | 56     | 1149     | SH | DEFINED | 11 |
| ALBERTO CULVER CO            | COM              | 013068101 | 1082   | 22286    | SH | DEFINED | 12 |
| ALBERTSONS INC               | COM              | 013104104 | 571770 | 23943479 | SH | DEFINED | 10 |

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|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| ALBERTSONS INC               | COM            | 013104104 | 273498 | 11453000 | SH | DEFINED | 8  |
| ALBERTSONS INC               | COM            | 013104104 | 5885   | 246450   | SH | DEFINED | 3  |
| ALBERTSONS INC               | COM            | 013104104 | 4656   | 194957   | SH | DEFINED | 12 |
| ALBERTSONS INC               | COM            | 013104104 | 579    | 24255    | SH | DEFINED | 6  |
| ALBERTSONS INC               | COM            | 013104104 | 216    | 9025     | SH | DEFINED | 11 |
| ALBERTSONS INC               | COM            | 013104104 | 17     | 700      | SH | DEFINED | 7  |
| ALBERTSONS INC               | COM            | 013104104 | 42     | 1748     | SH | DEFINED | 9  |
| ALCAN INC                    | COM            | 013716105 | 4      | 90       | SH | DEFINED | 9  |
| ALCAN INC                    | COM            | 013716105 | 62141  | 1056820  | SH | DEFINED | 7  |
| ALCAN INC                    | COM            | 013716105 | 10810  | 220430   | SH | DEFINED | 3  |
| ALCAN INC                    | COM            | 013716105 | 338    | 6902     | SH | DEFINED | 12 |
| ALCATEL                      | SPONSORED ADR  | 013904305 | 46     | 2961     | SH | DEFINED | 11 |
| ALCOA INC                    | COM            | 013817101 | 7453   | 237191   | SH | DEFINED | 12 |
| ALCOA INC                    | COM            | 013817101 | 297    | 9445     | SH | DEFINED | 11 |
| ALCOA INC                    | COM            | 013817101 | 34070  | 1084322  | SH | DEFINED | 6  |
| ALCOA INC                    | COM            | 013817101 | 11978  | 381221   | SH | DEFINED | 3  |
| ALCOA INC                    | COM            | 013817101 | 8641   | 275000   | SH | DEFINED | 10 |
| ALCOA INC                    | COM            | 013817101 | 5687   | 181000   | SH | DEFINED | 7  |
| ALCOA INC                    | COM            | 013817101 | 141    | 4500     | SH | DEFINED | 2  |
| ALCON INC                    | COM SHS        | H01301102 | 506    | 6275     | SH | DEFINED | 11 |
| ALCON INC                    | COM SHS        | H01301102 | 124    | 1535     | SH | DEFINED | 12 |
| ALEXANDER & BALDWIN INC      | COM            | 014482103 | 1472   | 34700    | SH | DEFINED | 6  |
| ALEXANDER & BALDWIN INC      | COM            | 014482103 | 302    | 7125     | SH | DEFINED | 12 |
| ALEXANDRIA REAL ESTATE EQ IN | COM            | 015271109 | 3707   | 49810    | SH | DEFINED | 3  |
| ALEXION PHARMACEUTICALS INC  | COM            | 015351109 | 3      | 100      | SH | DEFINED | 12 |
| ALEXION PHARMACEUTICALS INC  | COM            | 015351109 | 25     | 1000     | SH | DEFINED | 2  |
| ALFA CORP                    | COM            | 015385107 | 10376  | 683282   | SH | DEFINED | 6  |
| ALICO INC                    | COM            | 016230104 | 18     | 300      | SH | DEFINED | 12 |
| ALICO INC                    | COM            | 016230104 | 46     | 740      | SH | DEFINED | 6  |
| ALIGN TECHNOLOGY INC         | COM            | 016255101 | 18     | 1700     | SH | DEFINED | 12 |
| ALIGN TECHNOLOGY INC         | COM            | 016255101 | 3      | 300      | SH | DEFINED | 2  |
| ALKERMES INC                 | COM            | 01642T108 | 4      | 260      | SH | DEFINED | 2  |
| ALKERMES INC                 | COM            | 01642T108 | 12     | 850      | SH | DEFINED | 4  |
| ALL AMERICAN SEMICONDUCTOR I | COM NEW        | 016557407 | 4      | 700      | SH | DEFINED | 12 |
| ALLEGHANY CORP DEL           | COM            | 017175100 | 9084   | 31849    | SH | DEFINED | 6  |
| ALLEGHENY ENERGY INC         | COM            | 017361106 | 11     | 555      | SH | DEFINED | 2  |
| ALLEGHENY ENERGY INC         | COM            | 017361106 | 68659  | 3484435  | SH | DEFINED | 6  |
| ALLEGHENY ENERGY INC         | COM            | 017361106 | 353    | 17906    | SH | DEFINED | 12 |
| ALLEGHENY ENERGY INC         | COM            | 017361106 | 30     | 1512     | SH | DEFINED | 9  |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102 | 320    | 14778    | SH | DEFINED | 12 |
| ALLERGAN INC                 | COM            | 018490102 | 198    | 2446     | SH | DEFINED | 2  |
| ALLERGAN INC                 | COM            | 018490102 | 2199   | 27125    | SH | DEFINED | 1  |
| ALLERGAN INC                 | COM            | 018490102 | 135    | 1670     | SH | DEFINED | 12 |
| ALLERGAN INC                 | COM            | 018490102 | 433    | 5340     | SH | DEFINED | 5  |
| ALLETE INC                   | COM NEW        | 018522300 | 27     | 734      | SH | DEFINED | 12 |
| ALLETE INC                   | COM NEW        | 018522300 | 10     | 266      | SH | DEFINED | 2  |
| ALLIANCE ATLANTIS COMMUNICAT | CL B NON-VTG   | 01853E204 | 10     | 300      | SH | DEFINED | 7  |
| ALLIANCE CAP MGMT HLDG L P   | UNIT LTD PARTN | 01855A101 | 172    | 4100     | SH | DEFINED | 6  |
| ALLIANCE CAP MGMT HLDG L P   | UNIT LTD PARTN | 01855A101 | 1927   | 45880    | SH | DEFINED | 12 |
| ALLIANCE DATA SYSTEMS CORP   | COM            | 018581108 | 331    | 6968     | SH | DEFINED | 12 |
| ALLIANCE DATA SYSTEMS CORP   | COM            | 018581108 | 119    | 2500     | SH | DEFINED | 11 |
| ALLIANCE GAMING CORP         | COM NEW        | 01859P609 | 13440  | 974251   | SH | DEFINED | 6  |
| ALLIANCE GAMING CORP         | COM NEW        | 01859P609 | 167    | 12060    | SH | DEFINED | 11 |
| ALLIANCE GAMING CORP         | COM NEW        | 01859P609 | 2137   | 154760   | SH | DEFINED | 12 |
| ALLIANCE IMAGING INC         | COM NEW        | 018606202 | 4421   | 392950   | SH | DEFINED | 6  |
| ALLIANCE NATL MUN INCOME FD  | COM            | 01864U106 | 193    | 13854    | SH | DEFINED | 12 |
| ALLIANCE RES PARTNER L P     | UT LTD PART    | 01877R108 | 509    | 6872     | SH | DEFINED | 12 |
| ALLIANCE RES PARTNER L P     | UT LTD PART    | 01877R108 | 91     | 1225     | SH | DEFINED | 11 |
| ALLIANCE WORLD DLR GV FD II  | COM            | 01879R106 | 529    | 42707    | SH | DEFINED | 12 |
| ALLIANCE WORLD DLR GV FD INC | COM            | 018796102 | 199    | 15719    | SH | DEFINED | 12 |
| ALLIANT ENERGY CORP          | COM            | 018802108 | 2480   | 86712    | SH | DEFINED | 12 |
| ALLIANT ENERGY CORP          | COM            | 018802108 | 94     | 3280     | SH | DEFINED | 9  |

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| ALLIANT ENERGY CORP          | COM             | 018802108 | 82    | 2850   | SH | DEFINED | 11 |
| ALLIANT ENERGY CORP          | COM             | 018802108 | 14394 | 503260 | SH | DEFINED | 6  |
| ALLIANT TECHSYSTEMS INC      | COM             | 018804104 | 81    | 1237   | SH | DEFINED | 12 |
| ALLIANT TECHSYSTEMS INC      | COM             | 018804104 | 1     | 20     | SH | DEFINED | 6  |
| ALLIANT TECHSYSTEMS INC      | COM             | 018804104 | 2     | 33     | SH | DEFINED | 2  |
| ALLIANZ AKTIENGESELLSCHAFT   | SP ADR 1/10 SH  | 018805101 | 10386 | 781548 | SH | DEFINED | 6  |
| ALLIED CAP CORP NEW          | COM             | 01903Q108 | 39    | 1525   | SH | DEFINED | 2  |
| ALLIED CAP CORP NEW          | COM             | 01903Q108 | 79    | 3050   | SH | DEFINED | 11 |
| ALLIED CAP CORP NEW          | COM             | 01903Q108 | 4123  | 159548 | SH | DEFINED | 12 |
| ALLIED CAP CORP NEW          | COM             | 01903Q108 | 85    | 3290   | SH | DEFINED | 6  |
| ALLIED DEFENSE GROUP INC     | COM             | 019118108 | 22    | 1000   | SH | DEFINED | 2  |
| ALLIED DEFENSE GROUP INC     | COM             | 019118108 | 1190  | 53500  | SH | DEFINED | 6  |
| ALLIED DEFENSE GROUP INC     | COM             | 019118108 | 4     | 200    | SH | DEFINED | 12 |
| ALLIED IRISH BKS P L C       | SPON ADR ORD    | 019228402 | 584   | 14157  | SH | DEFINED | 11 |
| ALLIED IRISH BKS P L C       | SPON ADR ORD    | 019228402 | 2070  | 50135  | SH | DEFINED | 6  |
| ALLIED IRISH BKS P L C       | SPON ADR ORD    | 019228402 | 111   | 2700   | SH | DEFINED | 2  |
| ALLIED MOTION TECHNOLOGIES I | COM             | 019330109 | 117   | 16165  | SH | DEFINED | 12 |
| ALLIED WASTE INDS INC        | COM PAR\$.01NEW | 019589308 | 7     | 750    | SH | DEFINED | 12 |
| ALLMERICA FINL CORP          | COM             | 019754100 | 108   | 3285   | SH | DEFINED | 2  |
| ALLMERICA FINL CORP          | COM             | 019754100 | 11464 | 349200 | SH | DEFINED | 6  |
| ALLMERICA FINL CORP          | COM             | 019754100 | 21    | 626    | SH | DEFINED | 12 |
| ALLMERICA SECS TR            | SH BEN INT      | 019921105 | 217   | 22292  | SH | DEFINED | 12 |
| ALLOS THERAPEUTICS INC       | COM             | 019777101 | 2     | 1000   | SH | DEFINED | 12 |
| ALLSTATE CORP                | COM             | 020002101 | 82    | 1588   | SH | DEFINED | 9  |
| ALLSTATE CORP                | COM             | 020002101 | 4909  | 94915  | SH | DEFINED | 11 |
| ALLSTATE CORP                | COM             | 020002101 | 4378  | 84648  | SH | DEFINED | 12 |
| ALLSTATE CORP                | COM             | 020002101 | 1735  | 33550  | SH | DEFINED | 6  |
| ALLSTATE CORP                | COM             | 020002101 | 382   | 7393   | SH | DEFINED | 2  |
| ALLSTATE CORP                | COM             | 020002101 | 120   | 2312   | SH | DEFINED | 1  |
| ALLSTATE CORP                | COM             | 020002101 | 18948 | 366361 | SH | DEFINED | 3  |
| ALLTEL CORP                  | CORP UNT 7.75%  | 020039822 | 1423  | 26898  | SH | DEFINED | 12 |
| ALLTEL CORP                  | COM             | 020039103 | 242   | 4122   | SH | DEFINED | 9  |
| ALLTEL CORP                  | COM             | 020039103 | 65    | 1100   | SH | DEFINED | 4  |
| ALLTEL CORP                  | COM             | 020039103 | 6     | 100    | SH | DEFINED | 6  |
| ALLTEL CORP                  | COM             | 020039103 | 1363  | 23196  | SH | DEFINED | 11 |
| ALLTEL CORP                  | COM             | 020039103 | 1610  | 27400  | SH | DEFINED | 5  |
| ALLTEL CORP                  | COM             | 020039103 | 4425  | 75300  | SH | DEFINED | 3  |
| ALLTEL CORP                  | COM             | 020039103 | 10577 | 180000 | SH | DEFINED | 10 |
| ALLTEL CORP                  | COM             | 020039103 | 23690 | 403169 | SH | DEFINED | 12 |
| ALLTEL CORP                  | PFD C CV \$2.06 | 020039509 | 36    | 100    | SH | DEFINED | 11 |
| ALLTEL CORP                  | COM             | 020039103 | 489   | 8325   | SH | DEFINED | 2  |
| ALLTEL CORP                  | CORP UNT 7.75%  | 020039822 | 26    | 500    | SH | DEFINED | 11 |
| ALLTEL CORP                  | CORP UNT 7.75%  | 020039822 | 13    | 250    | SH | DEFINED | 4  |
| ALMOST FAMILY INC            | COM             | 020409108 | 87    | 6000   | SH | DEFINED | 12 |
| ALPHARMA INC                 | CL A            | 020813101 | 32    | 1900   | SH | DEFINED | 12 |
| ALPHARMA INC                 | CL A            | 020813101 | 3100  | 182876 | SH | DEFINED | 3  |
| ALPHASMART INC               | COM             | 02081F104 | 281   | 95200  | SH | DEFINED | 12 |
| ALPHASMART INC               | COM             | 02081F104 | 365   | 123800 | SH | DEFINED |    |
| ALTAIR NANOTECHNOLOGIES INC  | COM             | 021373105 | 20    | 7500   | SH | DEFINED | 12 |
| ALTANA AKTIENGESELLSCHAFT    | SPONSORED ADR   | 02143N103 | 17907 | 284632 | SH | DEFINED | 6  |
| ALTERA CORP                  | COM             | 021441100 | 6     | 300    | SH | DEFINED | 2  |
| ALTERA CORP                  | COM             | 021441100 | 0     | 0      | SH | DEFINED | 6  |
| ALTERA CORP                  | COM             | 021441100 | 126   | 6099   | SH | DEFINED | 12 |
| ALTIRIS INC                  | COM             | 02148M100 | 19    | 530    | SH | DEFINED | 11 |
| ALTRIA GROUP INC             | COM             | 02209S103 | 51403 | 841290 | SH | DEFINED | 3  |
| ALTRIA GROUP INC             | COM             | 02209S103 | 574   | 9394   | SH | DEFINED | 11 |
| ALTRIA GROUP INC             | COM             | 02209S103 | 1054  | 17240  | SH | DEFINED | 5  |
| ALTRIA GROUP INC             | COM             | 02209S103 | 2572  | 42095  | SH | DEFINED | 2  |
| ALTRIA GROUP INC             | COM             | 02209S103 | 4601  | 75300  | SH | DEFINED | 7  |
| ALTRIA GROUP INC             | COM             | 02209S103 | 13379 | 218966 | SH | DEFINED | 12 |
| ALTRIA GROUP INC             | COM             | 02209S103 | 15547 | 254446 | SH | DEFINED | 6  |
| ALTRIA GROUP INC             | COM             | 02209S103 | 30    | 490    | SH | DEFINED | 9  |



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| ALTRIA GROUP INC             | COM            | 02209S103 | 24440   | 400000   | SH | DEFINED | 10 |
| ALVARION LTD                 | SHS            | M0861T100 | 161     | 12116    | SH | DEFINED | 12 |
| AMAZON COM INC               | COM            | 023135106 | 0       | 0        | SH | DEFINED | 6  |
| AMAZON COM INC               | COM            | 023135106 | 2334    | 52700    | SH | DEFINED | 9  |
| AMAZON COM INC               | COM            | 023135106 | 17798   | 401851   | SH | DEFINED | 12 |
| AMAZON COM INC               | COM            | 023135106 | 287885  | 6500000  | SH | DEFINED | 13 |
| AMAZON COM INC               | COM            | 023135106 | 778680  | 17581400 | SH | DEFINED | 8  |
| AMAZON COM INC               | COM            | 023135106 | 1711942 | 38653017 | SH | DEFINED | 10 |
| AMAZON COM INC               | COM            | 023135106 | 22      | 500      | SH | DEFINED | 7  |
| AMAZON COM INC               | COM            | 023135106 | 602     | 13600    | SH | DEFINED | 11 |
| AMB PROPERTY CORP            | COM            | 00163T109 | 129     | 3200     | SH | DEFINED | 3  |
| AMB PROPERTY CORP            | COM            | 00163T109 | 24      | 600      | SH | DEFINED | 2  |
| AMBAC FINL GROUP INC         | COM            | 023139108 | 29      | 350      | SH | DEFINED | 2  |
| AMBAC FINL GROUP INC         | COM            | 023139108 | 480     | 5841     | SH | DEFINED | 11 |
| AMBAC FINL GROUP INC         | COM            | 023139108 | 201     | 2453     | SH | DEFINED | 12 |
| AMBAC FINL GROUP INC         | COM            | 023139108 | 350     | 4265     | SH | DEFINED | 6  |
| AMBASSADORS GROUP INC        | COM            | 023177108 | 709     | 19900    | SH | DEFINED | 3  |
| AMCOL INTL CORP              | COM            | 02341W103 | 20      | 1000     | SH | DEFINED | 12 |
| AMCOR LTD                    | ADR NEW        | 02341R302 | 16      | 700      | SH | DEFINED | 2  |
| AMCORE FINL INC              | COM            | 023912108 | 1054    | 32750    | SH | DEFINED | 3  |
| AMDOCS LTD                   | ORD            | G02602103 | 3       | 125      | SH | DEFINED | 9  |
| AMDOCS LTD                   | ORD            | G02602103 | 131     | 5000     | SH | DEFINED | 12 |
| AMDOCS LTD                   | ORD            | G02602103 | 38919   | 1482630  | SH | DEFINED | 3  |
| AMDOCS LTD                   | ORD            | G02602103 | 39375   | 1500000  | SH | DEFINED | 10 |
| AMDOCS LTD                   | ORD            | G02602103 | 3578    | 136300   | SH | DEFINED | 8  |
| AMDOCS LTD                   | ORD            | G02602103 | 121754  | 4643465  | SH | DEFINED | 6  |
| AMEDISYS INC                 | COM            | 023436108 | 6177    | 190700   | SH | DEFINED | 3  |
| AMEDISYS INC                 | COM            | 023436108 | 161     | 4965     | SH | DEFINED | 12 |
| AMEN PPTYS INC               | COM NEW        | 023477201 | 0       | 75       | SH | DEFINED | 12 |
| AMERADA HESS CORP            | COM            | 023551104 | 525     | 6370     | SH | DEFINED | 5  |
| AMERADA HESS CORP            | COM            | 023551104 | 342     | 4156     | SH | DEFINED | 9  |
| AMERADA HESS CORP            | COM            | 023551104 | 209     | 2540     | SH | DEFINED | 6  |
| AMERADA HESS CORP            | COM            | 023551104 | 106     | 1285     | SH | DEFINED | 12 |
| AMERADA HESS CORP            | COM            | 023551104 | 0       | 2        | SH | DEFINED | 1  |
| AMERCO                       | COM            | 023586100 | 9       | 200      | SH | DEFINED | 12 |
| AMEREN CORP                  | COM            | 023608102 | 2164    | 43150    | SH | DEFINED | 9  |
| AMEREN CORP                  | COM            | 023608102 | 1466    | 29230    | SH | DEFINED | 12 |
| AMEREN CORP                  | COM            | 023608102 | 313     | 6250     | SH | DEFINED | 6  |
| AMEREN CORP                  | COM            | 023608102 | 33      | 652      | SH | DEFINED | 2  |
| AMEREN CORP                  | COM            | 023608102 | 15      | 300      | SH | DEFINED | 11 |
| AMERIANA BANCORP             | COM            | 023613102 | 11      | 700      | SH | DEFINED | 12 |
| AMERICA FIRST APT INV INC    | COM            | 02363X104 | 4       | 370      | SH | DEFINED | 12 |
| AMERICA FIRST APT INV INC    | COM            | 02363X104 | 1       | 62       | SH | DEFINED | 9  |
| AMERICA FIRST TAX EX IVS L P | BEN UNIT CTF   | 02364V107 | 2       | 250      | SH | DEFINED | 9  |
| AMERICA FIRST TAX EX IVS L P | BEN UNIT CTF   | 02364V107 | 167     | 23000    | SH | DEFINED | 12 |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS | 02364W105 | 90      | 1713     | SH | DEFINED | 9  |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS | 02364W105 | 216     | 4124     | SH | DEFINED | 2  |
| AMERICA SVC GROUP INC        | COM            | 02364L109 | 3749    | 140045   | SH | DEFINED | 3  |
| AMERICAN AXLE & MFG HLDGS IN | COM            | 024061103 | 29446   | 960400   | SH | DEFINED | 6  |
| AMERICAN AXLE & MFG HLDGS IN | COM            | 024061103 | 29      | 950      | SH | DEFINED | 12 |
| AMERICAN BILTRITE INC        | COM            | 024591109 | 10      | 900      | SH | DEFINED | 11 |
| AMERICAN CAMPUS CMNTYS INC   | COM            | 024835100 | 74      | 3300     | SH | DEFINED | 3  |
| AMERICAN CAPITAL STRATEGIES  | COM            | 024937104 | 7398    | 221817   | SH | DEFINED | 12 |
| AMERICAN CAPITAL STRATEGIES  | COM            | 024937104 | 30      | 900      | SH | DEFINED | 11 |
| AMERICAN CMNTY PPTYS TR      | COM            | 02520N106 | 3       | 250      | SH | DEFINED | 12 |
| AMERICAN DENTAL PARTNERS     | COM            | 025353103 | 101     | 5353     | SH | DEFINED | 6  |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 16      | 341      | SH | DEFINED | 12 |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 4659    | 98910    | SH | DEFINED | 3  |
| AMERICAN ECOLOGY CORP        | COM NEW        | 025533407 | 36      | 3000     | SH | DEFINED | 12 |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 13779   | 401260   | SH | DEFINED | 6  |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 1069    | 31134    | SH | DEFINED | 12 |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 429     | 12485    | SH | DEFINED | 5  |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 26998 | 786190  | SH | DEFINED | 3  |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 93    | 2706    | SH | DEFINED | 2  |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 29    | 855     | SH | DEFINED | 11 |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 14    | 410     | SH | DEFINED | 9  |
| AMERICAN EQTY INVT LIFE HLD  | COM            | 025676206 | 618   | 57410   | SH | DEFINED | 3  |
| AMERICAN EQTY INVT LIFE HLD  | COM            | 025676206 | 13    | 1200    | SH | DEFINED | 1  |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 419   | 7433    | SH | DEFINED | 5  |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 185   | 3290    | SH | DEFINED | 9  |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 343   | 6077    | SH | DEFINED | 11 |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 512   | 9080    | SH | DEFINED | 1  |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 609   | 10800   | SH | DEFINED | 4  |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 3722  | 66022   | SH | DEFINED | 2  |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 9941  | 176352  | SH | DEFINED | 12 |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 13478 | 239095  | SH | DEFINED | 3  |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 197   | 3500    | SH | DEFINED | 7  |
| AMERICAN FINL GROUP INC OHIO | COM            | 025932104 | 63    | 2000    | SH | DEFINED | 11 |
| AMERICAN FINL GROUP INC OHIO | COM            | 025932104 | 39    | 1250    | SH | DEFINED | 2  |
| AMERICAN FINL GROUP INC OHIO | COM            | 025932104 | 64    | 2043    | SH | DEFINED | 12 |
| AMERICAN FINL GROUP INC OHIO | COM            | 025932104 | 42175 | 1347010 | SH | DEFINED | 6  |
| AMERICAN FINL GROUP INC OHIO | COM            | 025932104 | 14173 | 452682  | SH | DEFINED | 3  |
| AMERICAN FINL RLTY TR        | COM            | 02607P305 | 1642  | 101484  | SH | DEFINED | 12 |
| AMERICAN FINL RLTY TR        | COM            | 02607P305 | 137   | 8451    | SH | DEFINED | 2  |
| AMERICAN FINL RLTY TR        | COM            | 02607P305 | 7     | 416     | SH | DEFINED | 11 |
| AMERICAN GREETINGS CORP      | CL A           | 026375105 | 39916 | 1574604 | SH | DEFINED | 3  |
| AMERICAN GREETINGS CORP      | CL A           | 026375105 | 29256 | 1154075 | SH | DEFINED | 6  |
| AMERICAN HEALTHWAYS INC      | COM            | 02649V104 | 48    | 1449    | SH | DEFINED | 12 |
| AMERICAN HOME MTG INVT CORP  | COM            | 02660R107 | 11475 | 335040  | SH | DEFINED | 3  |
| AMERICAN HOME MTG INVT CORP  | COM            | 02660R107 | 47    | 1365    | SH | DEFINED | 12 |
| AMERICAN INCOME FD INC       | COM            | 02672T109 | 72    | 8700    | SH | DEFINED | 12 |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 6528  | 99400   | SH | DEFINED | 7  |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 49846 | 759038  | SH | DEFINED | 6  |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 47485 | 723088  | SH | DEFINED | 3  |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 26748 | 407312  | SH | DEFINED | 1  |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 24390 | 371400  | SH | DEFINED | 10 |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 17770 | 270600  | SH | DEFINED | 8  |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 17016 | 259117  | SH | DEFINED | 12 |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 374   | 5697    | SH | DEFINED | 11 |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 8521  | 129759  | SH | DEFINED | 5  |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 3659  | 55713   | SH | DEFINED | 9  |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 3601  | 54831   | SH | DEFINED | 2  |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 9403  | 143190  | SH | DEFINED | 4  |
| AMERICAN ITALIAN PASTA CO    | CL A           | 027070101 | 444   | 19100   | SH | DEFINED | 6  |
| AMERICAN ITALIAN PASTA CO    | CL A           | 027070101 | 35    | 1500    | SH | DEFINED | 4  |
| AMERICAN ITALIAN PASTA CO    | CL A           | 027070101 | 1216  | 52305   | SH | DEFINED | 12 |
| AMERICAN MED SYS HLDGS INC   | COM            | 02744M108 | 6243  | 149310  | SH | DEFINED | 3  |
| AMERICAN MED SYS HLDGS INC   | COM            | 02744M108 | 8     | 193     | SH | DEFINED | 11 |
| AMERICAN MED SYS HLDGS INC   | COM            | 02744M108 | 20    | 481     | SH | DEFINED | 12 |
| AMERICAN MTG ACCEP CO        | SH BEN INT     | 027568104 | 172   | 10029   | SH | DEFINED | 12 |
| AMERICAN NATL BANKSHARES INC | COM            | 027745108 | 2023  | 83572   | SH | DEFINED | 6  |
| AMERICAN NATL BANKSHARES INC | COM            | 027745108 | 97    | 4000    | SH | DEFINED | 12 |
| AMERICAN NATL INS CO         | COM            | 028591105 | 21    | 205     | SH | DEFINED | 12 |
| AMERICAN NATL INS CO         | COM            | 028591105 | 7900  | 75847   | SH | DEFINED | 6  |
| AMERICAN PAC CORP            | COM            | 028740108 | 15    | 1750    | SH | DEFINED | 12 |
| AMERICAN PHARMACEUTICALS PTN | COM            | 02886P109 | 7     | 200     | SH | DEFINED | 12 |
| AMERICAN PWR CONVERSION CORP | COM            | 029066107 | 1     | 40      | SH | DEFINED | 6  |
| AMERICAN PWR CONVERSION CORP | COM            | 029066107 | 68    | 3200    | SH | DEFINED | 2  |
| AMERICAN PWR CONVERSION CORP | COM            | 029066107 | 47    | 2200    | SH | DEFINED | 11 |
| AMERICAN PWR CONVERSION CORP | COM            | 029066107 | 2218  | 103626  | SH | DEFINED | 12 |
| AMERICAN PWR CONVERSION CORP | COM            | 029066107 | 7233  | 338000  | SH | DEFINED | 7  |
| AMERICAN REAL ESTATE PARTNR  | DEPOSITRY UNIT | 029169109 | 71    | 2467    | SH | DEFINED | 12 |
| AMERICAN RETIREMENT CORP     | COM            | 028913101 | 2540  | 215450  | SH | DEFINED | 3  |
| AMERICAN SHARED HOSPITAL SVC | COM            | 029595105 | 289   | 48700   | SH | DEFINED | 6  |

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|                              |              |           |        |          |    |         |    |
|------------------------------|--------------|-----------|--------|----------|----|---------|----|
| AMERICAN STD COS INC DEL     | COM          | 029712106 | 340    | 8224     | SH | DEFINED | 12 |
| AMERICAN STS WTR CO          | COM          | 029899101 | 36     | 1375     | SH | DEFINED | 2  |
| AMERICAN STS WTR CO          | COM          | 029899101 | 594    | 22837    | SH | DEFINED | 12 |
| AMERICAN STS WTR CO          | COM          | 029899101 | 30     | 1162     | SH | DEFINED | 11 |
| AMERICAN SUPERCONDUCTOR CORP | COM          | 030111108 | 7      | 450      | SH | DEFINED | 1  |
| AMERICAN SUPERCONDUCTOR CORP | COM          | 030111108 | 168    | 11260    | SH | DEFINED | 12 |
| AMERICAN TECHNOLOGY CORP     | COM NEW      | 030145205 | 6      | 500      | SH | DEFINED | 12 |
| AMERICAN TOWER CORP          | CL A         | 029912201 | 665    | 36156    | SH | DEFINED | 11 |
| AMERICAN TOWER CORP          | CL A         | 029912201 | 359    | 19500    | SH | DEFINED | 12 |
| AMERICAN TOWER CORP          | CL A         | 029912201 | 9      | 500      | SH | DEFINED | 9  |
| AMERICAN WATER STAR INC      | COM          | 030409106 | 24     | 37000    | SH | DEFINED | 12 |
| AMERICAN WOODMARK CORP       | COM          | 030506109 | 90     | 2051     | SH | DEFINED | 11 |
| AMERICAN WOODMARK CORP       | COM          | 030506109 | 887    | 20300    | SH | DEFINED | 12 |
| AMERICANWEST BANCORPORATION  | COM          | 03058P109 | 1294   | 63879    | SH | DEFINED | 6  |
| AMERICAS CAR MART INC        | COM          | 03062T105 | 11013  | 290030   | SH | DEFINED | 6  |
| AMERICAS CAR MART INC        | COM          | 03062T105 | 4      | 100      | SH | DEFINED | 12 |
| AMERICREDIT CORP             | COM          | 03060R101 | 18     | 740      | SH | DEFINED | 6  |
| AMERICREDIT CORP             | COM          | 03060R101 | 268950 | 11000000 | SH | DEFINED | 13 |
| AMERICREDIT CORP             | COM          | 03060R101 | 97800  | 4000000  | SH | DEFINED | 10 |
| AMERICREDIT CORP             | COM          | 03060R101 | 23562  | 963700   | SH | DEFINED | 8  |
| AMERICREDIT CORP             | COM          | 03060R101 | 218    | 8902     | SH | DEFINED | 12 |
| AMERIGAS PARTNERS L P        | UNIT L P INT | 030975106 | 374    | 12635    | SH | DEFINED | 12 |
| AMERIGAS PARTNERS L P        | UNIT L P INT | 030975106 | 235    | 7938     | SH | DEFINED | 9  |
| AMERIGROUP CORP              | COM          | 03073T102 | 9374   | 123900   | SH | DEFINED | 3  |
| AMERIGROUP CORP              | COM          | 03073T102 | 7      | 95       | SH | DEFINED | 12 |
| AMERISOURCEBERGEN CORP       | COM          | 03073E105 | 154    | 2630     | SH | DEFINED | 6  |
| AMERISOURCEBERGEN CORP       | COM          | 03073E105 | 19     | 330      | SH | DEFINED | 11 |
| AMERISOURCEBERGEN CORP       | COM          | 03073E105 | 434    | 7402     | SH | DEFINED | 12 |
| AMERISTAR CASINOS INC        | COM          | 03070Q101 | 39     | 900      | SH | DEFINED | 11 |
| AMERISTAR CASINOS INC        | COM          | 03070Q101 | 23904  | 554500   | SH | DEFINED | 3  |
| AMERITRADE HLDG CORP NEW     | COM          | 03074K100 | 50     | 3500     | SH | DEFINED | 11 |
| AMERITRADE HLDG CORP NEW     | COM          | 03074K100 | 35550  | 2500000  | SH | DEFINED | 13 |
| AMERN STRATEGIC INCOME PTFL  | COM          | 030099105 | 23     | 1841     | SH | DEFINED | 12 |
| AMERON INTL INC              | COM          | 030710107 | 8      | 200      | SH | DEFINED | 11 |
| AMERON INTL INC              | COM          | 030710107 | 5333   | 140700   | SH | DEFINED | 6  |
| AMERUS GROUP CO              | COM          | 03072M108 | 45755  | 1010036  | SH | DEFINED | 6  |
| AMERUS GROUP CO              | COM          | 03072M108 | 27     | 606      | SH | DEFINED | 9  |
| AMERUS GROUP CO              | COM          | 03072M108 | 24     | 524      | SH | DEFINED | 12 |
| AMERUS GROUP CO              | COM          | 03072M108 | 3      | 56       | SH | DEFINED | 11 |
| AMETEK INC NEW               | COM          | 031100100 | 17     | 490      | SH | DEFINED | 12 |
| AMGEN INC                    | COM          | 031162100 | 4111   | 64087    | SH | DEFINED | 2  |
| AMGEN INC                    | COM          | 031162100 | 1549   | 24152    | SH | DEFINED | 5  |
| AMGEN INC                    | COM          | 031162100 | 189    | 2953     | SH | DEFINED | 9  |
| AMGEN INC                    | COM          | 031162100 | 12366  | 192771   | SH | DEFINED | 3  |
| AMGEN INC                    | COM          | 031162100 | 21216  | 330715   | SH | DEFINED | 1  |
| AMGEN INC                    | COM          | 031162100 | 433    | 6750     | SH | DEFINED | 7  |
| AMGEN INC                    | COM          | 031162100 | 76     | 1188     | SH | DEFINED | 4  |
| AMGEN INC                    | COM          | 031162100 | 5      | 78       | SH | DEFINED | 8  |
| AMGEN INC                    | COM          | 031162100 | 0      | 0        | SH | DEFINED | 6  |
| AMGEN INC                    | COM          | 031162100 | 25577  | 398712   | SH | DEFINED | 12 |
| AMGEN INC                    | COM          | 031162100 | 627    | 9773     | SH | DEFINED | 11 |
| AMIS HLDGS INC               | COM          | 031538101 | 3845   | 232743   | SH | DEFINED | 3  |
| AMKOR TECHNOLOGY INC         | COM          | 031652100 | 118    | 17600    | SH | DEFINED | 12 |
| AMLI RESIDENTIAL PPTYS TR    | SH BEN INT   | 001735109 | 37     | 1155     | SH | DEFINED | 9  |
| AMN HEALTHCARE SERVICES INC  | COM          | 001744101 | 3172   | 199400   | SH | DEFINED | 6  |
| AMPAL AMERN ISRAEL CORP      | PFD CV 6.50% | 032015307 | 2      | 204      | SH | DEFINED | 12 |
| AMPAL AMERN ISRAEL CORP      | PFD CV 6.50% | 032015307 | 25     | 2228     | SH | DEFINED | 2  |
| AMPCO-PITTSBURGH CORP        | COM          | 032037103 | 55     | 3800     | SH | DEFINED | 12 |
| AMPHENOL CORP NEW            | CL A         | 032095101 | 30133  | 820160   | SH | DEFINED | 3  |
| AMPHENOL CORP NEW            | CL A         | 032095101 | 1002   | 27265    | SH | DEFINED | 12 |
| AMPHENOL CORP NEW            | CL A         | 032095101 | 206    | 5600     | SH | DEFINED | 11 |
| AMR CORP                     | COM          | 001765106 | 7      | 686      | SH | DEFINED | 14 |

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|------------------------------|-----------------|-----------|-------|--------|----|---------|----|
| AMR CORP                     | COM             | 001765106 | 53    | 4800   | SH | DEFINED | 9  |
| AMR CORP                     | COM             | 001765106 | 231   | 21070  | SH | DEFINED | 12 |
| AMSOUTH BANCORPORATION       | COM             | 032165102 | 1096  | 42300  | SH | DEFINED | 9  |
| AMSOUTH BANCORPORATION       | COM             | 032165102 | 289   | 11152  | SH | DEFINED | 6  |
| AMSOUTH BANCORPORATION       | COM             | 032165102 | 3593  | 138744 | SH | DEFINED | 12 |
| AMSOUTH BANCORPORATION       | COM             | 032165102 | 5     | 200    | SH | DEFINED | 11 |
| AMSURG CORP                  | COM             | 03232P405 | 9     | 320    | SH | DEFINED | 11 |
| AMTECH SYS INC               | COM PAR \$0.01N | 032332504 | 1     | 200    | SH | DEFINED | 12 |
| AMX CORP NEW                 | COM             | 00180C105 | 2214  | 134410 | SH | DEFINED | 3  |
| AMX CORP NEW                 | COM             | 00180C105 | 191   | 11600  | SH | DEFINED | 12 |
| AMYLIN PHARMACEUTICALS INC   | COM             | 032346108 | 12    | 500    | SH | DEFINED | 12 |
| ANADARKO PETE CORP           | COM             | 032511107 | 11442 | 176547 | SH | DEFINED | 1  |
| ANADARKO PETE CORP           | COM             | 032511107 | 6870  | 106000 | SH | DEFINED | 10 |
| ANADARKO PETE CORP           | COM             | 032511107 | 4297  | 66289  | SH | DEFINED | 6  |
| ANADARKO PETE CORP           | COM             | 032511107 | 1575  | 24299  | SH | DEFINED | 12 |
| ANADARKO PETE CORP           | COM             | 032511107 | 1063  | 16396  | SH | DEFINED | 2  |
| ANADARKO PETE CORP           | COM             | 032511107 | 31    | 480    | SH | DEFINED | 11 |
| ANADARKO PETE CORP           | COM             | 032511107 | 17    | 270    | SH | DEFINED | 9  |
| ANADARKO PETE CORP           | COM             | 032511107 | 4     | 60     | SH | DEFINED | 3  |
| ANADIGICS INC                | COM             | 032515108 | 7     | 1800   | SH | DEFINED | 12 |
| ANADYS PHARMACEUTICALS INC   | COM             | 03252Q408 | 22    | 3000   | SH | DEFINED | 12 |
| ANALEX CORP                  | COM             | 032653107 | 4     | 1000   | SH | DEFINED | 12 |
| ANALOG DEVICES INC           | COM             | 032654105 | 273   | 7384   | SH | DEFINED | 12 |
| ANALOG DEVICES INC           | COM             | 032654105 | 162   | 4398   | SH | DEFINED | 2  |
| ANALOG DEVICES INC           | COM             | 032654105 | 2     | 50     | SH | DEFINED | 11 |
| ANAREN INC                   | COM             | 032744104 | 2     | 168    | SH | DEFINED | 11 |
| ANCHOR BANCORP WIS INC       | COM             | 032839102 | 15220 | 522123 | SH | DEFINED | 6  |
| ANCHOR GLASS CONTAINER CP NE | COM NEW         | 03304B300 | 20    | 3000   | SH | DEFINED | 12 |
| ANDERSONS INC                | COM             | 034164103 | 1929  | 75650  | SH | DEFINED | 6  |
| ANDREW CORP                  | COM             | 034425108 | 59    | 4330   | SH | DEFINED | 12 |
| ANDREW CORP                  | COM             | 034425108 | 8     | 577    | SH | DEFINED | 11 |
| ANDREW CORP                  | COM             | 034425108 | 66    | 4820   | SH | DEFINED | 6  |
| ANDRX CORP DEL               | ANDRX GROUP     | 034553107 | 208   | 9526   | SH | DEFINED | 12 |
| ANDRX CORP DEL               | ANDRX GROUP     | 034553107 | 4     | 200    | SH | DEFINED | 2  |
| ANDRX CORP DEL               | ANDRX GROUP     | 034553107 | 2     | 100    | SH | DEFINED | 9  |
| ANGEION CORP                 | COM             | 03462H404 | 0     | 1      | SH | DEFINED | 12 |
| ANGIOTECH PHARMACEUTICALS IN | COM             | 034918102 | 11429 | 620790 | SH | DEFINED | 3  |
| ANGIOTECH PHARMACEUTICALS IN | COM             | 034918102 | 22193 | 998800 | SH | DEFINED | 7  |
| ANGIOTECH PHARMACEUTICALS IN | COM             | 034918102 | 24    | 1285   | SH | DEFINED | 11 |
| ANGLO AMERN PLC              | ADR             | 03485P102 | 21222 | 895486 | SH | DEFINED | 6  |
| ANGLO AMERN PLC              | ADR             | 03485P102 | 81    | 3420   | SH | DEFINED | 11 |
| ANGLO AMERN PLC              | ADR             | 03485P102 | 24    | 1000   | SH | DEFINED | 2  |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR   | 035128206 | 36    | 1000   | SH | DEFINED | 2  |
| ANHEUSER BUSCH COS INC       | COM             | 035229103 | 359   | 7081   | SH | DEFINED | 5  |
| ANHEUSER BUSCH COS INC       | COM             | 035229103 | 4419  | 87107  | SH | DEFINED | 11 |
| ANHEUSER BUSCH COS INC       | COM             | 035229103 | 127   | 2500   | SH | DEFINED | 7  |
| ANHEUSER BUSCH COS INC       | COM             | 035229103 | 28433 | 560468 | SH | DEFINED | 2  |
| ANHEUSER BUSCH COS INC       | COM             | 035229103 | 12190 | 240283 | SH | DEFINED | 12 |
| ANHEUSER BUSCH COS INC       | COM             | 035229103 | 5514  | 108701 | SH | DEFINED | 3  |
| ANHEUSER BUSCH COS INC       | COM             | 035229103 | 3253  | 64121  | SH | DEFINED | 9  |
| ANHEUSER BUSCH COS INC       | COM             | 035229103 | 2318  | 45700  | SH | DEFINED | 6  |
| ANIKA THERAPEUTICS INC       | COM             | 035255108 | 1253  | 136910 | SH | DEFINED | 3  |
| ANIMAS CORP DEL              | COM             | 03525Y105 | 97    | 6200   | SH | DEFINED | 12 |
| ANIXTER INTL INC             | COM             | 035290105 | 101   | 2800   | SH | DEFINED | 3  |
| ANIXTER INTL INC             | COM             | 035290105 | 50    | 1400   | SH | DEFINED | 2  |
| ANIXTER INTL INC             | COM             | 035290105 | 1     | 15     | SH | DEFINED | 12 |
| ANNALY MTG MGMT INC          | COM             | 035710409 | 3308  | 168579 | SH | DEFINED | 12 |
| ANNALY MTG MGMT INC          | COM             | 035710409 | 108   | 5500   | SH | DEFINED | 11 |
| ANNALY MTG MGMT INC          | COM             | 035710409 | 20    | 1000   | SH | DEFINED | 9  |
| ANNAPOLIS BANCORP INC        | COM             | 035848100 | 77    | 8417   | SH | DEFINED | 12 |
| ANNTAYLOR STORES CORP        | COM             | 036115103 | 11    | 500    | SH | DEFINED | 9  |
| ANNTAYLOR STORES CORP        | COM             | 036115103 | 12113 | 562600 | SH | DEFINED | 6  |

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|                              |                |           |       |        |    |         |    |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| ANN TAYLOR STORES CORP       | COM            | 036115103 | 40    | 1852   | SH | DEFINED | 11 |
| ANN TAYLOR STORES CORP       | COM            | 036115103 | 89    | 4140   | SH | DEFINED | 12 |
| ANSOFT CORP                  | COM            | 036384105 | 2     | 100    | SH | DEFINED | 12 |
| ANSYS INC                    | COM            | 03662Q105 | 4     | 114    | SH | DEFINED | 11 |
| ANTEON INTL CORP             | COM            | 03674E108 | 88    | 2091   | SH | DEFINED | 11 |
| ANTEON INTL CORP             | COM            | 03674E108 | 14415 | 344371 | SH | DEFINED | 3  |
| ANTEON INTL CORP             | COM            | 03674E108 | 17    | 400    | SH | DEFINED | 12 |
| ANTEON INTL CORP             | COM            | 03674E108 | 16635 | 397400 | SH | DEFINED | 1  |
| ANTHRACITE CAP INC           | COM            | 037023108 | 37    | 3000   | SH | DEFINED | 2  |
| ANTHRACITE CAP INC           | COM            | 037023108 | 77    | 6200   | SH | DEFINED | 12 |
| ANTIGENICS INC DEL           | COM            | 037032109 | 175   | 17315  | SH | DEFINED | 12 |
| ANWORTH MORTGAGE ASSET CP    | COM            | 037347101 | 31    | 2850   | SH | DEFINED | 12 |
| AON CORP                     | COM            | 037389103 | 19473 | 816110 | SH | DEFINED | 6  |
| AON CORP                     | COM            | 037389103 | 2410  | 101025 | SH | DEFINED | 12 |
| AON CORP                     | COM            | 037389103 | 136   | 5680   | SH | DEFINED | 11 |
| APACHE CORP                  | COM            | 037411105 | 8395  | 166000 | SH | DEFINED | 10 |
| APACHE CORP                  | COM            | 037411105 | 892   | 17630  | SH | DEFINED | 1  |
| APACHE CORP                  | COM            | 037411105 | 75    | 1479   | SH | DEFINED | 11 |
| APACHE CORP                  | COM            | 037411105 | 1256  | 24834  | SH | DEFINED | 5  |
| APACHE CORP                  | COM            | 037411105 | 1318  | 26060  | SH | DEFINED | 2  |
| APACHE CORP                  | COM            | 037411105 | 8716  | 172353 | SH | DEFINED | 12 |
| APACHE CORP                  | COM            | 037411105 | 1834  | 36268  | SH | DEFINED | 6  |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 19    | 500    | SH | DEFINED | 9  |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 69    | 1800   | SH | DEFINED | 2  |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 322   | 8355   | SH | DEFINED | 12 |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 2240  | 58130  | SH | DEFINED | 3  |
| APEX MUN FD INC              | COM            | 037580107 | 32    | 3587   | SH | DEFINED | 12 |
| APEX SILVER MINES LTD        | ORD            | G04074103 | 4716  | 275375 | SH | DEFINED | 6  |
| APEX SILVER MINES LTD        | ORD            | G04074103 | 612   | 35603  | SH | DEFINED | 12 |
| APOGEE ENTERPRISES INC       | COM            | 037598109 | 8258  | 617162 | SH | DEFINED | 6  |
| APOLLO GROUP INC             | CL A           | 037604105 | 8     | 103    | SH | DEFINED | 11 |
| APOLLO GROUP INC             | CL A           | 037604105 | 1051  | 13025  | SH | DEFINED | 5  |
| APOLLO GROUP INC             | CL A           | 037604105 | 0     | 0      | SH | DEFINED | 6  |
| APOLLO GROUP INC             | CL A           | 037604105 | 71    | 875    | SH | DEFINED | 12 |
| APOLLO INVT CORP             | COM            | 03761U106 | 1953  | 129324 | SH | DEFINED | 12 |
| APOLLO INVT CORP             | COM            | 03761U106 | 24    | 1603   | SH | DEFINED | 11 |
| APPLE COMPUTER INC           | COM            | 037833100 | 2385  | 37033  | SH | DEFINED | 12 |
| APPLE COMPUTER INC           | COM            | 037833100 | 45    | 700    | SH | DEFINED | 4  |
| APPLE COMPUTER INC           | COM            | 037833100 | 13    | 200    | SH | DEFINED | 1  |
| APPLE COMPUTER INC           | COM            | 037833100 | 296   | 4600   | SH | DEFINED | 11 |
| APPLE COMPUTER INC           | COM            | 037833100 | 60    | 934    | SH | DEFINED | 2  |
| APPLE COMPUTER INC           | COM            | 037833100 | 683   | 10600  | SH | DEFINED | 7  |
| APPLE COMPUTER INC           | COM            | 037833100 | 673   | 10450  | SH | DEFINED | 5  |
| APPLEBEES INTL INC           | COM            | 037899101 | 16    | 615    | SH | DEFINED | 11 |
| APPLEBEES INTL INC           | COM            | 037899101 | 34    | 1275   | SH | DEFINED | 9  |
| APPLEBEES INTL INC           | COM            | 037899101 | 127   | 4810   | SH | DEFINED | 12 |
| APPLEBEES INTL INC           | COM            | 037899101 | 7850  | 296762 | SH | DEFINED | 1  |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 186   | 8890   | SH | DEFINED | 3  |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 424   | 20293  | SH | DEFINED | 12 |
| APPLERA CORP                 | COM CE GEN GRP | 038020202 | 29    | 2108   | SH | DEFINED | 12 |
| APPLICA INC                  | COM            | 03815A106 | 12    | 2000   | SH | DEFINED | 12 |
| APPLIED DIGITAL SOLUTIONS    | COM NEW        | 038188306 | 0     | 40     | SH | DEFINED | 12 |
| APPLIED FILMS CORP           | COM            | 038197109 | 1     | 25     | SH | DEFINED | 12 |
| APPLIED IMAGING CORP         | COM            | 03820G106 | 1     | 900    | SH | DEFINED | 12 |
| APPLIED INDL TECHNOLOGIES IN | COM            | 03820C105 | 14930 | 544897 | SH | DEFINED | 3  |
| APPLIED INDL TECHNOLOGIES IN | COM            | 03820C105 | 21    | 750    | SH | DEFINED | 12 |
| APPLIED INNOVATION INC       | COM            | 037916103 | 0     | 0      | SH | DEFINED | 12 |
| APPLIED INNOVATION INC       | COM            | 037916103 | 7     | 2050   | SH | DEFINED | 11 |
| APPLIED MATLS INC            | COM            | 038222105 | 9948  | 581769 | SH | DEFINED | 2  |
| APPLIED MATLS INC            | COM            | 038222105 | 8502  | 497174 | SH | DEFINED | 3  |
| APPLIED MATLS INC            | COM            | 038222105 | 3399  | 198756 | SH | DEFINED | 12 |
| APPLIED MATLS INC            | COM            | 038222105 | 308   | 18005  | SH | DEFINED | 11 |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| APPLIED MATLS INC            | COM            | 038222105 | 0     | 0       | SH | DEFINED | 6  |
| APPLIED MATLS INC            | COM            | 038222105 | 284   | 16600   | SH | DEFINED | 1  |
| APPLIED MICRO CIRCUITS CORP  | COM            | 03822W109 | 9     | 2200    | SH | DEFINED | 12 |
| APPLIED MICRO CIRCUITS CORP  | COM            | 03822W109 | 157   | 37400   | SH | DEFINED | 6  |
| APPLIED SIGNAL TECHNOLOGY IN | COM            | 038237103 | 2697  | 76510   | SH | DEFINED | 3  |
| APRIA HEALTHCARE GROUP INC   | COM            | 037933108 | 4173  | 126640  | SH | DEFINED | 3  |
| APRIA HEALTHCARE GROUP INC   | COM            | 037933108 | 124   | 3765    | SH | DEFINED | 12 |
| APRIA HEALTHCARE GROUP INC   | COM            | 037933108 | 35678 | 1082800 | SH | DEFINED | 6  |
| APT SATELLITE HOLDINGS LTD   | SPONSORED ADR  | 00203R105 | 25    | 16000   | SH | DEFINED | 2  |
| APTARGROUP INC               | COM            | 038336103 | 404   | 7663    | SH | DEFINED | 12 |
| APTARGROUP INC               | COM            | 038336103 | 24    | 460     | SH | DEFINED | 11 |
| AQUA AMERICA INC             | COM            | 03836W103 | 151   | 6146    | SH | DEFINED | 9  |
| AQUA AMERICA INC             | COM            | 03836W103 | 30    | 1205    | SH | DEFINED | 2  |
| AQUA AMERICA INC             | COM            | 03836W103 | 517   | 21033   | SH | DEFINED | 12 |
| AQUACELL TECHNOLOGIES INC    | COM            | 03840N107 | 30    | 45000   | SH | DEFINED | 12 |
| AQUANTIVE INC                | COM            | 03839G105 | 6     | 700     | SH | DEFINED | 12 |
| AQUILA INC                   | COM            | 03840P102 | 12    | 3300    | SH | DEFINED | 12 |
| ARADIGM CORP                 | COM            | 038505103 | 1     | 525     | SH | DEFINED | 7  |
| ARAMARK CORP                 | CL B           | 038521100 | 1     | 40      | SH | DEFINED | 6  |
| ARAMARK CORP                 | CL B           | 038521100 | 429   | 16200   | SH | DEFINED | 11 |
| ARAMARK CORP                 | CL B           | 038521100 | 737   | 27800   | SH | DEFINED | 12 |
| ARBITRON INC                 | COM            | 03875Q108 | 423   | 10800   | SH | DEFINED | 11 |
| ARBITRON INC                 | COM            | 03875Q108 | 30    | 770     | SH | DEFINED | 12 |
| ARBOR RLTY TR INC            | COM            | 038923108 | 1754  | 71480   | SH | DEFINED | 3  |
| ARCADIS N V                  | NY REGISTRY SH | 03923E107 | 407   | 22104   | SH | DEFINED | 6  |
| ARCH CAP GROUP LTD           | ORD            | G0450A105 | 1609  | 41581   | SH | DEFINED | 3  |
| ARCH CAP GROUP LTD           | ORD            | G0450A105 | 17981 | 464855  | SH | DEFINED | 6  |
| ARCH CHEMICALS INC           | COM            | 03937R102 | 22067 | 767010  | SH | DEFINED | 6  |
| ARCH CHEMICALS INC           | COM            | 03937R102 | 573   | 19900   | SH | DEFINED | 3  |
| ARCH CHEMICALS INC           | COM            | 03937R102 | 11    | 393     | SH | DEFINED | 12 |
| ARCH COAL INC                | COM            | 039380100 | 702   | 19750   | SH | DEFINED | 12 |
| ARCH COAL INC                | COM            | 039380100 | 28    | 800     | SH | DEFINED | 11 |
| ARCH COAL INC                | COM            | 039380100 | 1427  | 40150   | SH | DEFINED | 6  |
| ARCH COAL INC                | COM            | 039380100 | 427   | 12000   | SH | DEFINED | 5  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 9413  | 421920  | SH | DEFINED | 3  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 3175  | 142318  | SH | DEFINED | 12 |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 427   | 19149   | SH | DEFINED | 6  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 199   | 8906    | SH | DEFINED | 9  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 105   | 4687    | SH | DEFINED | 2  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 100   | 4500    | SH | DEFINED | 11 |
| ARCHSTONE SMITH TR           | COM            | 039583109 | 279   | 7295    | SH | DEFINED | 5  |
| ARCHSTONE SMITH TR           | COM            | 039583109 | 13    | 334     | SH | DEFINED | 1  |
| ARCHSTONE SMITH TR           | COM            | 039583109 | 61    | 1592    | SH | DEFINED | 9  |
| ARCHSTONE SMITH TR           | COM            | 039583109 | 303   | 7922    | SH | DEFINED | 11 |
| ARCHSTONE SMITH TR           | COM            | 039583109 | 1326  | 34630   | SH | DEFINED | 3  |
| ARCHSTONE SMITH TR           | COM            | 039583109 | 2132  | 55663   | SH | DEFINED | 12 |
| ARCHSTONE SMITH TR           | COM            | 039583109 | 34    | 900     | SH | DEFINED | 2  |
| ARCTIC CAT INC               | COM            | 039670104 | 652   | 24570   | SH | DEFINED | 3  |
| ARDEN RLTY INC               | COM            | 039793104 | 115   | 3040    | SH | DEFINED | 12 |
| ARGON ST INC                 | COM            | 040149106 | 27    | 775     | SH | DEFINED | 12 |
| ARGONAUT GROUP INC           | COM            | 040157109 | 91    | 4309    | SH | DEFINED | 12 |
| ARGONAUT GROUP INC           | COM            | 040157109 | 1379  | 65282   | SH | DEFINED | 6  |
| ARGOSY GAMING CO             | COM            | 040228108 | 25529 | 546667  | SH | DEFINED | 3  |
| ARGOSY GAMING CO             | COM            | 040228108 | 9     | 200     | SH | DEFINED | 12 |
| ARIAD PHARMACEUTICALS INC    | COM            | 04033A100 | 81    | 10900   | SH | DEFINED | 12 |
| ARIBA INC                    | COM NEW        | 04033V203 | 35    | 2138    | SH | DEFINED | 12 |
| ARIBA INC                    | COM NEW        | 04033V203 | 1     | 42      | SH | DEFINED | 9  |
| ARISTOTLE CORP               | COM NEW        | 040448201 | 7     | 1000    | SH | DEFINED | 12 |
| ARKANSAS BEST CORP DEL       | COM            | 040790107 | 23684 | 527590  | SH | DEFINED | 3  |
| ARKANSAS BEST CORP DEL       | COM            | 040790107 | 9     | 200     | SH | DEFINED | 12 |
| ARKANSAS BEST CORP DEL       | COM            | 040790107 | 31    | 690     | SH | DEFINED | 11 |
| ARMOR HOLDINGS INC           | COM            | 042260109 | 53492 | 1137650 | SH | DEFINED | 3  |

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|                              |               |           |       |         |    |         |    |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| ARMOR HOLDINGS INC           | COM           | 042260109 | 5     | 100     | SH | DEFINED | 2  |
| ARMOR HOLDINGS INC           | COM           | 042260109 | 299   | 6352    | SH | DEFINED | 12 |
| ARQULE INC                   | COM           | 04269E107 | 43    | 7500    | SH | DEFINED | 12 |
| ARRAY BIOPHARMA INC          | COM           | 04269X105 | 1017  | 106843  | SH | DEFINED | 12 |
| ARRIS GROUP INC              | COM           | 04269Q100 | 547   | 77700   | SH | DEFINED | 3  |
| ARROW ELECTRS INC            | COM           | 042735100 | 53    | 2200    | SH | DEFINED | 11 |
| ARROW ELECTRS INC            | COM           | 042735100 | 18911 | 778250  | SH | DEFINED | 6  |
| ARROW ELECTRS INC            | COM           | 042735100 | 2288  | 94164   | SH | DEFINED | 12 |
| ARROW ELECTRS INC            | COM           | 042735100 | 306   | 12600   | SH | DEFINED | 5  |
| ARROW FINL CORP              | COM           | 042744102 | 361   | 11635   | SH | DEFINED | 6  |
| ARROW INTL INC               | COM           | 042764100 | 12    | 402     | SH | DEFINED | 9  |
| ARROW INTL INC               | COM           | 042764100 | 637   | 20541   | SH | DEFINED | 12 |
| ART TECHNOLOGY GROUP INC     | COM           | 04289L107 | 0     | 100     | SH | DEFINED | 12 |
| ARTESIAN RESOURCES CORP      | CL A          | 043113208 | 17    | 600     | SH | DEFINED | 12 |
| ARTESIAN RESOURCES CORP      | CL A          | 043113208 | 42    | 1485    | SH | DEFINED | 2  |
| ARVINMERITOR INC             | COM           | 043353101 | 82    | 3664    | SH | DEFINED | 12 |
| ARVINMERITOR INC             | COM           | 043353101 | 44506 | 1989540 | SH | DEFINED | 6  |
| ARVINMERITOR INC             | COM           | 043353101 | 32    | 1440    | SH | DEFINED | 11 |
| ASA BERMUDA LIMITED          | COM           | G3156P103 | 20    | 500     | SH | DEFINED | 12 |
| ASBURY AUTOMOTIVE GROUP INC  | COM           | 043436104 | 6608  | 479500  | SH | DEFINED | 6  |
| ASCENTIAL SOFTWARE CORP      | COM NEW       | 04362P207 | 2     | 142     | SH | DEFINED | 12 |
| ASCENTIAL SOFTWARE CORP      | COM NEW       | 04362P207 | 191   | 11700   | SH | DEFINED | 6  |
| ASE TEST LTD                 | ORD           | Y02516105 | 9100  | 1348163 | SH | DEFINED | 3  |
| ASHFORD HOSPITALITY TR INC   | COM SHS       | 044103109 | 2036  | 187272  | SH | DEFINED | 12 |
| ASHLAND INC                  | COM           | 044204105 | 101   | 1729    | SH | DEFINED | 12 |
| ASHLAND INC                  | COM           | 044204105 | 110   | 1890    | SH | DEFINED | 6  |
| ASHLAND INC                  | COM           | 044204105 | 88    | 1500    | SH | DEFINED | 2  |
| ASHLAND INC                  | COM           | 044204105 | 58    | 1000    | SH | DEFINED | 4  |
| ASIA PAC FD INC              | COM           | 044901106 | 63    | 4285    | SH | DEFINED | 12 |
| ASIAINFO HLDGS INC           | COM           | 04518A104 | 10    | 1730    | SH | DEFINED | 12 |
| ASK JEEVES INC               | COM           | 045174109 | 14    | 525     | SH | DEFINED | 12 |
| ASK JEEVES INC               | COM           | 045174109 | 51    | 1900    | SH | DEFINED | 3  |
| ASML HLDG NV                 | N Y SHS       | N07059111 | 1     | 39      | SH | DEFINED | 12 |
| ASPECT COMMUNICATIONS CORP   | COM           | 04523Q102 | 29594 | 2657325 | SH | DEFINED | 6  |
| ASPECT MED SYS INC           | COM           | 045235108 | 28    | 1150    | SH | DEFINED | 12 |
| ASPEN INSURANCE HOLDINGS LTD | SHS           | G05384105 | 25    | 1000    | SH | DEFINED | 12 |
| ASSOCIATED BANC CORP         | COM           | 045487105 | 5373  | 161679  | SH | DEFINED | 3  |
| ASSOCIATED BANC CORP         | COM           | 045487105 | 301   | 9069    | SH | DEFINED | 12 |
| ASSOCIATED BANC CORP         | COM           | 045487105 | 30    | 905     | SH | DEFINED | 6  |
| ASSOCIATED ESTATES RLTY CORP | COM           | 045604105 | 39    | 3800    | SH | DEFINED | 12 |
| ASSOCIATED ESTATES RLTY CORP | COM           | 045604105 | 34    | 3300    | SH | DEFINED | 3  |
| ASSURANT INC                 | COM           | 04621X108 | 3715  | 121600  | SH | DEFINED | 3  |
| ASSURED GUARANTY LTD         | COM           | G0585R106 | 9269  | 471210  | SH | DEFINED | 3  |
| ASTA FDG INC                 | COM           | 046220109 | 1173  | 43700   | SH | DEFINED | 3  |
| ASTA FDG INC                 | COM           | 046220109 | 61    | 2258    | SH | DEFINED | 12 |
| ASTEA INTL INC               | COM NEW       | 04622E208 | 7     | 1000    | SH | DEFINED | 12 |
| ASTEC INDS INC               | COM           | 046224101 | 3     | 200     | SH | DEFINED | 12 |
| ASTEC INDS INC               | COM           | 046224101 | 1246  | 72400   | SH | DEFINED | 3  |
| ASTORIA FINL CORP            | COM           | 046265104 | 164   | 4094    | SH | DEFINED | 12 |
| ASTORIA FINL CORP            | COM           | 046265104 | 59    | 1465    | SH | DEFINED | 11 |
| ASTORIA FINL CORP            | COM           | 046265104 | 80    | 2000    | SH | DEFINED | 2  |
| ASTORIA FINL CORP            | COM           | 046265104 | 14    | 360     | SH | DEFINED | 9  |
| ASTORIA FINL CORP            | COM           | 046265104 | 84    | 2110    | SH | DEFINED | 6  |
| ASTRAZENECA PLC              | SPONSORED ADR | 046353108 | 5     | 135     | SH | DEFINED | 6  |
| ASTRONICS CORP               | COM           | 046433108 | 2     | 440     | SH | DEFINED | 12 |
| AT&T CORP                    | COM NEW       | 001957505 | 669   | 35118   | SH | DEFINED | 12 |
| AT&T CORP                    | COM NEW       | 001957505 | 8597  | 451070  | SH | DEFINED | 3  |
| AT&T CORP                    | COM NEW       | 001957505 | 49556 | 2600000 | SH | DEFINED | 13 |
| AT&T CORP                    | COM NEW       | 001957505 | 0     | 20      | SH | DEFINED | 1  |
| AT&T CORP                    | COM NEW       | 001957505 | 91    | 4788    | SH | DEFINED | 9  |
| AT&T CORP                    | COM NEW       | 001957505 | 356   | 18700   | SH | DEFINED | 2  |
| AT&T CORP                    | COM NEW       | 001957505 | 26    | 1342    | SH | DEFINED | 11 |

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| ATC HEALTHCARE INC           | CL A          | 00209C102     | 3      | 7500    | SH | DEFINED | 12 |
| ATHEROGENICS INC             | COM           | 047439104     | 165    | 7000    | SH | DEFINED | 12 |
| ATHEROGENICS INC             | COM           | 047439104     | 1296   | 55000   | SH | DEFINED |    |
| ATHEROS COMMUNICATIONS INC   | COM           | 04743P108     | 277    | 27000   | SH | DEFINED | 12 |
| ATI TECHNOLOGIES INC         | COM           | 001941103     | 6138   | 263900  | SH | DEFINED | 7  |
| ATI TECHNOLOGIES INC         | COM           | 001941103     | 21     | 1100    | SH | DEFINED | 12 |
| ATLANTIC AMERN CORP          | COM           | 048209100     | 62     | 20107   | SH | DEFINED | 6  |
| ATLANTIS PLASTICS INC        | COM           | 049156102     | 11     | 600     | SH | DEFINED | 11 |
| ATLAS AMER INC               | COM           | 049167109     | 16     | 443     | SH | DEFINED | 12 |
| ATLAS PIPELINE PARTNERS LP   | UNIT L P INT  | 049392103     | 2895   | 69092   | SH | DEFINED | 12 |
| ATLAS PIPELINE PARTNERS LP   | UNIT L P INT  | 049392103     | 569    | 13590   | SH | DEFINED | 3  |
| ATMEL CORP                   | SDCV          | 5/2 049513AE4 | 275    | 6000    | SH | DEFINED | 12 |
| ATMEL CORP                   | COM           | 049513104     | 425    | 108540  | SH | DEFINED | 12 |
| ATMEL CORP                   | COM           | 049513104     | 8561   | 2183986 | SH | DEFINED | 3  |
| ATMOS ENERGY CORP            | COM           | 049560105     | 56     | 2064    | SH | DEFINED | 2  |
| ATMOS ENERGY CORP            | COM           | 049560105     | 608    | 22221   | SH | DEFINED | 12 |
| ATMOS ENERGY CORP            | COM           | 049560105     | 21995  | 804200  | SH | DEFINED | 6  |
| ATP OIL & GAS CORP           | COM           | 00208J108     | 258    | 13900   | SH | DEFINED | 3  |
| ATRION CORP                  | COM           | 049904105     | 311    | 6742    | SH | DEFINED | 6  |
| ATWOOD OCEANICS INC          | COM           | 050095108     | 39     | 750     | SH | DEFINED | 11 |
| AUSTRALIA&NEW ZEALAND BKG GR | SPONSORED ADR | 052528304     | 16     | 200     | SH | DEFINED | 11 |
| AUTHENTIDATE HLDG CORP       | COM           | 052666104     | 5      | 850     | SH | DEFINED | 12 |
| AUTOBYTEL INC                | COM           | 05275N106     | 6      | 1000    | SH | DEFINED | 12 |
| AUTODESK INC                 | COM           | 052769106     | 112    | 2950    | SH | DEFINED | 11 |
| AUTODESK INC                 | COM           | 052769106     | 3062   | 80688   | SH | DEFINED | 12 |
| AUTOLIV INC                  | COM           | 052800109     | 87     | 1793    | SH | DEFINED | 11 |
| AUTOLIV INC                  | COM           | 052800109     | 5826   | 120625  | SH | DEFINED | 12 |
| AUTOLIV INC                  | COM           | 052800109     | 25186  | 521451  | SH | DEFINED | 3  |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103     | 19145  | 431687  | SH | DEFINED | 12 |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103     | 18407  | 415050  | SH | DEFINED | 4  |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103     | 20233  | 456226  | SH | DEFINED | 1  |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103     | 10987  | 247727  | SH | DEFINED | 5  |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103     | 16333  | 368271  | SH | DEFINED | 2  |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103     | 3302   | 74446   | SH | DEFINED | 3  |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103     | 1206   | 27189   | SH | DEFINED | 9  |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103     | 758    | 17081   | SH | DEFINED | 11 |
| AUTONATION INC               | COM           | 05329W102     | 210    | 10910   | SH | DEFINED | 6  |
| AUTONATION INC               | COM           | 05329W102     | 2816   | 146580  | SH | DEFINED | 12 |
| AUTOZONE INC                 | COM           | 053332102     | 91     | 1000    | SH | DEFINED | 9  |
| AUTOZONE INC                 | COM           | 053332102     | 127834 | 1400000 | SH | DEFINED | 10 |
| AUTOZONE INC                 | COM           | 053332102     | 16205  | 177483  | SH | DEFINED | 6  |
| AUTOZONE INC                 | COM           | 053332102     | 5395   | 59080   | SH | DEFINED | 12 |
| AUTOZONE INC                 | COM           | 053332102     | 2      | 25      | SH | DEFINED | 11 |
| AUTOZONE INC                 | COM           | 053332102     | 11925  | 130600  | SH | DEFINED | 8  |
| AVALON CORRECTIONAL SVCS INC | COM           | 053436101     | 6      | 2300    | SH | DEFINED | 6  |
| AVALONBAY CMNTYS INC         | COM           | 053484101     | 527    | 7000    | SH | DEFINED | 5  |
| AVALONBAY CMNTYS INC         | COM           | 053484101     | 270    | 3590    | SH | DEFINED | 12 |
| AVALONBAY CMNTYS INC         | COM           | 053484101     | 45     | 600     | SH | DEFINED | 9  |
| AVALONBAY CMNTYS INC         | COM           | 053484101     | 90     | 1200    | SH | DEFINED | 2  |
| AVANEX CORP                  | COM           | 05348W109     | 29     | 8775    | SH | DEFINED | 12 |
| AVANIR PHARMACEUTICALS       | CL A          | 05348P104     | 1      | 200     | SH | DEFINED | 12 |
| AVANT IMMUNOTHERAPEUTICS INC | COM           | 053491106     | 3      | 1600    | SH | DEFINED | 12 |
| AVATAR HLDGS INC             | COM           | 053494100     | 14     | 300     | SH | DEFINED | 11 |
| AVATAR HLDGS INC             | COM           | 053494100     | 48     | 1000    | SH | DEFINED | 12 |
| AVAYA INC                    | COM           | 053499109     | 16     | 916     | SH | DEFINED | 11 |
| AVAYA INC                    | COM           | 053499109     | 187    | 10861   | SH | DEFINED | 12 |
| AVAYA INC                    | COM           | 053499109     | 28     | 1600    | SH | DEFINED | 3  |
| AVAYA INC                    | COM           | 053499109     | 1      | 33      | SH | DEFINED | 1  |
| AVAYA INC                    | COM           | 053499109     | 36     | 2112    | SH | DEFINED | 2  |
| AVAYA INC                    | COM           | 053499109     | 0      | 16      | SH | DEFINED | 6  |
| AVAYA INC                    | COM           | 053499109     | 1      | 32      | SH | DEFINED | 9  |
| AVAYA INC                    | COM           | 053499109     | 3      | 158     | SH | DEFINED | 7  |



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|                              |                |           |       |         |    |         |    |
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| AVERY DENNISON CORP          | COM            | 053611109 | 142   | 2367    | SH | DEFINED | 11 |
| AVERY DENNISON CORP          | COM            | 053611109 | 1757  | 29300   | SH | DEFINED | 12 |
| AVI BIOPHARMA INC            | COM            | 002346104 | 1     | 600     | SH | DEFINED | 12 |
| AVIALL INC NEW               | COM            | 05366B102 | 12    | 540     | SH | DEFINED | 12 |
| AVIALL INC NEW               | COM            | 05366B102 | 12262 | 533840  | SH | DEFINED | 3  |
| AVICI SYS INC                | COM NEW        | 05367L802 | 1     | 81      | SH | DEFINED | 12 |
| AVID TECHNOLOGY INC          | COM            | 05367P100 | 9563  | 154870  | SH | DEFINED | 3  |
| AVISTA CORP                  | COM            | 05379B107 | 52    | 2947    | SH | DEFINED | 12 |
| AVISTA CORP                  | COM            | 05379B107 | 1     | 76      | SH | DEFINED | 11 |
| AVITAR INC NEW               | COM            | 053801106 | 0     | 1000    | SH | DEFINED | 12 |
| AVITAR INC NEW               | COM            | 053801106 | 3     | 20000   | SH | DEFINED | 5  |
| AVNET INC                    | COM            | 053807103 | 15    | 800     | SH | DEFINED | 11 |
| AVNET INC                    | COM            | 053807103 | 13114 | 718990  | SH | DEFINED | 6  |
| AVNET INC                    | COM            | 053807103 | 190   | 10400   | SH | DEFINED | 5  |
| AVNET INC                    | COM            | 053807103 | 779   | 42707   | SH | DEFINED | 12 |
| AVOCENT CORP                 | COM            | 053893103 | 32    | 797     | SH | DEFINED | 11 |
| AVOCENT CORP                 | COM            | 053893103 | 353   | 8700    | SH | DEFINED | 12 |
| AVON PRODS INC               | COM            | 054303102 | 93    | 2400    | SH | DEFINED | 2  |
| AVON PRODS INC               | COM            | 054303102 | 217   | 5603    | SH | DEFINED | 11 |
| AVON PRODS INC               | COM            | 054303102 | 347   | 8956    | SH | DEFINED | 9  |
| AVON PRODS INC               | COM            | 054303102 | 2924  | 75547   | SH | DEFINED | 12 |
| AVX CORP NEW                 | COM            | 002444107 | 15    | 1165    | SH | DEFINED | 12 |
| AVX CORP NEW                 | COM            | 002444107 | 47    | 3710    | SH | DEFINED | 6  |
| AXA                          | SPONSORED ADR  | 054536107 | 396   | 16016   | SH | DEFINED | 2  |
| AXA                          | SPONSORED ADR  | 054536107 | 19047 | 770145  | SH | DEFINED | 6  |
| AXA                          | SPONSORED ADR  | 054536107 | 3     | 120     | SH | DEFINED | 9  |
| AXCAN PHARMA INC             | COM            | 054923107 | 21    | 1075    | SH | DEFINED | 12 |
| AXCAN PHARMA INC             | COM            | 054923107 | 2520  | 130431  | SH | DEFINED | 3  |
| AXCELIS TECHNOLOGIES INC     | COM            | 054540109 | 3594  | 442020  | SH | DEFINED | 3  |
| AXCELIS TECHNOLOGIES INC     | COM            | 054540109 | 10987 | 1351452 | SH | DEFINED | 6  |
| AXCELIS TECHNOLOGIES INC     | COM            | 054540109 | 18    | 2202    | SH | DEFINED | 12 |
| AXCELIS TECHNOLOGIES INC     | COM            | 054540109 | 19    | 2356    | SH | DEFINED | 2  |
| AXEDA SYSTEMS INC            | COM            | 054959101 | 3     | 3401    | SH | DEFINED | 12 |
| AXIS CAPITAL HOLDINGS        | SHS            | G0692U109 | 33750 | 1233543 | SH | DEFINED | 6  |
| AXIS CAPITAL HOLDINGS        | SHS            | G0692U109 | 16    | 585     | SH | DEFINED | 3  |
| AXONYX INC                   | COM            | 05461R101 | 6     | 1000    | SH | DEFINED | 12 |
| AZTAR CORP                   | COM            | 054802103 | 64    | 1829    | SH | DEFINED | 12 |
| B A S F A G                  | SPONSORED ADR  | 055262505 | 1     | 20      | SH | DEFINED | 6  |
| BACK YD BURGERS INC          | COM            | 05635W101 | 40    | 5330    | SH | DEFINED | 12 |
| BADGER METER INC             | COM            | 056525108 | 305   | 10200   | SH | DEFINED | 6  |
| BADGER METER INC             | COM            | 056525108 | 36    | 1200    | SH | DEFINED | 12 |
| BAIRNCO CORP                 | COM            | 057097107 | 11    | 1000    | SH | DEFINED | 11 |
| BAKER HUGHES INC             | COM            | 057224107 | 173   | 4050    | SH | DEFINED | 3  |
| BAKER HUGHES INC             | COM            | 057224107 | 228   | 5340    | SH | DEFINED | 11 |
| BAKER HUGHES INC             | COM            | 057224107 | 675   | 15813   | SH | DEFINED | 12 |
| BAKER HUGHES INC             | COM            | 057224107 | 126   | 2964    | SH | DEFINED | 2  |
| BAKER HUGHES INC             | COM            | 057224107 | 2560  | 60000   | SH | DEFINED | 10 |
| BAKER HUGHES INC             | COM            | 057224107 | 6     | 150     | SH | DEFINED | 9  |
| BAKER MICHAEL CORP           | COM            | 057149106 | 51    | 2600    | SH | DEFINED | 12 |
| BALDOR ELEC CO               | COM            | 057741100 | 134   | 4850    | SH | DEFINED | 3  |
| BALDOR ELEC CO               | COM            | 057741100 | 1639  | 59550   | SH | DEFINED | 12 |
| BALDWIN & LYONS INC          | CL B           | 057755209 | 221   | 8237    | SH | DEFINED | 6  |
| BALL CORP                    | COM            | 058498106 | 161   | 3652    | SH | DEFINED | 12 |
| BALLARD PWR SYS INC          | COM            | 05858H104 | 14    | 2075    | SH | DEFINED | 12 |
| BALLY TOTAL FITNESS HLDG COR | COM            | 05873K108 | 0     | 50      | SH | DEFINED | 12 |
| BANCFIRST CORP               | COM            | 05945F103 | 7436  | 94150   | SH | DEFINED | 6  |
| BANCFIRST CORP               | COM            | 05945F103 | 39    | 500     | SH | DEFINED | 12 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR  | 05946K101 | 5     | 280     | SH | DEFINED | 9  |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR  | 05946K101 | 34    | 1930    | SH | DEFINED | 11 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR  | 05946K101 | 115   | 6500    | SH | DEFINED | 2  |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR  | 05946K101 | 649   | 36610   | SH | DEFINED | 6  |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 24435 | 975765  | SH | DEFINED | 6  |

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| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 1283   | 51200   | SH | DEFINED | 3  |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 45     | 600     | SH | DEFINED | 3  |
| BANCO LATINOAMERICANO DE EXP | CL E           | P16994132 | 397    | 19895   | SH | DEFINED | 12 |
| BANCO LATINOAMERICANO DE EXP | CL E           | P16994132 | 2008   | 100711  | SH | DEFINED | 3  |
| BANCO SANTANDER CENT HISPANO | ADR            | 05964H105 | 33     | 2640    | SH | DEFINED | 11 |
| BANCOLOMBIA S A              | SPON ADR PREF  | 05968L102 | 6183   | 437900  | SH | DEFINED | 3  |
| BANCORP RHODE ISLAND INC     | COM            | 059690107 | 1812   | 45875   | SH | DEFINED | 1  |
| BANCORPSOUTH INC             | COM            | 059692103 | 18809  | 771830  | SH | DEFINED | 6  |
| BANCORPSOUTH INC             | COM            | 059692103 | 226    | 9274    | SH | DEFINED | 12 |
| BANDAG INC                   | COM            | 059815100 | 11322  | 227300  | SH | DEFINED | 6  |
| BANDAG INC                   | COM            | 059815100 | 9      | 175     | SH | DEFINED | 12 |
| BANDAG INC                   | CL A           | 059815308 | 5708   | 123200  | SH | DEFINED | 6  |
| BANK HAWAII CORP             | COM            | 062540109 | 287    | 5658    | SH | DEFINED | 12 |
| BANK HAWAII CORP             | COM            | 062540109 | 4113   | 81070   | SH | DEFINED | 6  |
| BANK HAWAII CORP             | COM            | 062540109 | 32730  | 645056  | SH | DEFINED | 3  |
| BANK HAWAII CORP             | COM            | 062540109 | 142    | 2800    | SH | DEFINED | 11 |
| BANK MONTREAL QUE            | COM            | 063671101 | 59223  | 1025327 | SH | DEFINED | 7  |
| BANK NEW YORK INC            | COM            | 064057102 | 561    | 16800   | SH | DEFINED | 1  |
| BANK NEW YORK INC            | COM            | 064057102 | 3468   | 103781  | SH | DEFINED | 3  |
| BANK NEW YORK INC            | COM            | 064057102 | 2783   | 83272   | SH | DEFINED | 9  |
| BANK NEW YORK INC            | COM            | 064057102 | 363    | 10876   | SH | DEFINED | 2  |
| BANK NEW YORK INC            | COM            | 064057102 | 363    | 10850   | SH | DEFINED | 5  |
| BANK NEW YORK INC            | COM            | 064057102 | 286    | 8556    | SH | DEFINED | 11 |
| BANK NEW YORK INC            | COM            | 064057102 | 0      | 0       | SH | DEFINED | 6  |
| BANK NEW YORK INC            | COM            | 064057102 | 3063   | 91667   | SH | DEFINED | 12 |
| BANK NOVA SCOTIA HALIFAX     | COM            | 064149107 | 27     | 800     | SH | DEFINED | 12 |
| BANK NOVA SCOTIA HALIFAX     | COM            | 064149107 | 68     | 2000    | SH | DEFINED | 9  |
| BANK NOVA SCOTIA HALIFAX     | COM            | 064149107 | 63247  | 1553973 | SH | DEFINED | 7  |
| BANK OAKRIDGE NORTH CAROLINA | COM            | 064180102 | 18     | 1625    | SH | DEFINED | 12 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 42     | 888     | SH | DEFINED | 4  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 132    | 2810    | SH | DEFINED | 7  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 1100   | 23402   | SH | DEFINED | 1  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 68661  | 1461188 | SH | DEFINED | 3  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 6284   | 133737  | SH | DEFINED | 5  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 130420 | 2775480 | SH | DEFINED | 6  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 6480   | 137899  | SH | DEFINED | 11 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 50088  | 1065935 | SH | DEFINED | 12 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 16136  | 343400  | SH | DEFINED | 10 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 5114   | 108838  | SH | DEFINED | 9  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 1558   | 33148   | SH | DEFINED | 2  |
| BANK OF GRANITE CORP         | COM            | 062401104 | 12     | 585     | SH | DEFINED | 12 |
| BANK OF THE OZARKS INC       | COM            | 063904106 | 5001   | 146960  | SH | DEFINED | 3  |
| BANKATLANTIC BANCORP         | CL A           | 065908501 | 6      | 300     | SH | DEFINED | 12 |
| BANKATLANTIC BANCORP         | CL A           | 065908501 | 4      | 190     | SH | DEFINED | 11 |
| BANKNORTH GROUP INC NEW      | COM            | 06646R107 | 55     | 1500    | SH | DEFINED | 6  |
| BANKNORTH GROUP INC NEW      | COM            | 06646R107 | 47580  | 1300000 | SH | DEFINED | 10 |
| BANKNORTH GROUP INC NEW      | COM            | 06646R107 | 6111   | 166975  | SH | DEFINED | 1  |
| BANKNORTH GROUP INC NEW      | COM            | 06646R107 | 4370   | 119400  | SH | DEFINED | 8  |
| BANKNORTH GROUP INC NEW      | COM            | 06646R107 | 1446   | 39512   | SH | DEFINED | 12 |
| BANKNORTH GROUP INC NEW      | COM            | 06646R107 | 766    | 20920   | SH | DEFINED | 5  |
| BANKNORTH GROUP INC NEW      | COM            | 06646R107 | 425    | 11608   | SH | DEFINED | 11 |
| BANKUNITED FINL CORP         | CL A           | 06652B103 | 23     | 726     | SH | DEFINED | 12 |
| BARD C R INC                 | COM            | 067383109 | 22     | 342     | SH | DEFINED | 11 |
| BARD C R INC                 | COM            | 067383109 | 1476   | 23070   | SH | DEFINED | 12 |
| BARNES & NOBLE INC           | COM            | 067774109 | 76     | 2340    | SH | DEFINED | 11 |
| BARNES & NOBLE INC           | COM            | 067774109 | 19845  | 614965  | SH | DEFINED | 6  |
| BARNES & NOBLE INC           | COM            | 067774109 | 1681   | 52105   | SH | DEFINED | 12 |
| BARNES & NOBLE INC           | COM            | 067774109 | 19617  | 607892  | SH | DEFINED | 3  |
| BARNES GROUP INC             | COM            | 067806109 | 48     | 1800    | SH | DEFINED | 11 |
| BARNES GROUP INC             | COM            | 067806109 | 0      | 0       | SH | DEFINED | 12 |
| BARR PHARMACEUTICALS INC     | COM            | 068306109 | 140    | 3069    | SH | DEFINED | 12 |
| BARRETT BUSINESS SERVICES IN | COM            | 068463108 | 4      | 300     | SH | DEFINED | 12 |

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| BARRICK GOLD CORP     | COM           | 067901108 | 40554  | 1398405 | SH | DEFINED | 7  |
| BARRICK GOLD CORP     | COM           | 067901108 | 11359  | 469000  | SH | DEFINED | 6  |
| BARRICK GOLD CORP     | COM           | 067901108 | 4473   | 184685  | SH | DEFINED | 12 |
| BAUSCH & LOMB INC     | COM           | 071707103 | 7      | 110     | SH | DEFINED | 6  |
| BAUSCH & LOMB INC     | COM           | 071707103 | 39     | 600     | SH | DEFINED | 9  |
| BAUSCH & LOMB INC     | COM           | 071707103 | 182    | 2829    | SH | DEFINED | 12 |
| BAUSCH & LOMB INC     | COM           | 071707103 | 50110  | 777386  | SH | DEFINED | 3  |
| BAUSCH & LOMB INC     | COM           | 071707103 | 202    | 3140    | SH | DEFINED | 2  |
| BAXTER INTL INC       | COM           | 071813109 | 391    | 11310   | SH | DEFINED | 5  |
| BAXTER INTL INC       | CORP UNITS 7% | 071813406 | 34     | 600     | SH | DEFINED | 2  |
| BAXTER INTL INC       | CORP UNITS 7% | 071813406 | 2      | 30      | SH | DEFINED | 1  |
| BAXTER INTL INC       | COM           | 071813109 | 128454 | 3718981 | SH | DEFINED | 10 |
| BAXTER INTL INC       | COM           | 071813109 | 60291  | 1745550 | SH | DEFINED | 8  |
| BAXTER INTL INC       | COM           | 071813109 | 7390   | 213956  | SH | DEFINED | 12 |
| BAXTER INTL INC       | COM           | 071813109 | 4367   | 126419  | SH | DEFINED | 2  |
| BAXTER INTL INC       | COM           | 071813109 | 1692   | 48975   | SH | DEFINED | 9  |
| BAXTER INTL INC       | CORP UNITS 7% | 071813406 | 758    | 13418   | SH | DEFINED | 12 |
| BAXTER INTL INC       | COM           | 071813109 | 301    | 8725    | SH | DEFINED | 11 |
| BAXTER INTL INC       | COM           | 071813109 | 39     | 1144    | SH | DEFINED | 4  |
| BAXTER INTL INC       | COM           | 071813109 | 2948   | 85350   | SH | DEFINED | 7  |
| BAYER A G             | SPONSORED ADR | 072730302 | 23     | 670     | SH | DEFINED | 2  |
| BAYER A G             | SPONSORED ADR | 072730302 | 16471  | 485448  | SH | DEFINED | 6  |
| BB&T CORP             | COM           | 054937107 | 20801  | 494664  | SH | DEFINED | 12 |
| BB&T CORP             | COM           | 054937107 | 4      | 100     | SH | DEFINED | 6  |
| BB&T CORP             | COM           | 054937107 | 132    | 3150    | SH | DEFINED | 1  |
| BB&T CORP             | COM           | 054937107 | 155    | 3691    | SH | DEFINED | 11 |
| BB&T CORP             | COM           | 054937107 | 940    | 22360   | SH | DEFINED | 3  |
| BB&T CORP             | COM           | 054937107 | 1821   | 43297   | SH | DEFINED | 2  |
| BCE INC               | COM           | 05534B109 | 66430  | 2297013 | SH | DEFINED | 7  |
| BCE INC               | COM           | 05534B109 | 1435   | 59500   | SH | DEFINED | 6  |
| BCE INC               | COM           | 05534B109 | 1354   | 56110   | SH | DEFINED | 3  |
| BCE INC               | COM           | 05534B109 | 1141   | 47269   | SH | DEFINED | 12 |
| BCE INC               | COM           | 05534B109 | 113    | 4700    | SH | DEFINED | 2  |
| BCSB BANKCORP INC     | COM           | 054948104 | 32     | 1922    | SH | DEFINED | 11 |
| BCSB BANKCORP INC     | COM           | 054948104 | 10     | 600     | SH | DEFINED | 12 |
| BE AEROSPACE INC      | COM           | 073302101 | 1      | 100     | SH | DEFINED | 12 |
| BE AEROSPACE INC      | COM           | 073302101 | 5329   | 457813  | SH | DEFINED | 3  |
| BEA SYS INC           | COM           | 073325102 | 15     | 1650    | SH | DEFINED | 12 |
| BEACON POWER CORP     | COM           | 073677106 | 0      | 0       | SH | DEFINED | 12 |
| BEAR STEARNS COS INC  | COM           | 073902108 | 475    | 4638    | SH | DEFINED | 11 |
| BEAR STEARNS COS INC  | COM           | 073902108 | 611    | 5975    | SH | DEFINED | 2  |
| BEAR STEARNS COS INC  | COM           | 073902108 | 1337   | 13064   | SH | DEFINED | 5  |
| BEAR STEARNS COS INC  | COM           | 073902108 | 2093   | 20459   | SH | DEFINED | 12 |
| BEAR STEARNS COS INC  | COM           | 073902108 | 13986  | 136700  | SH | DEFINED | 8  |
| BEAR STEARNS COS INC  | COM           | 073902108 | 37398  | 365530  | SH | DEFINED | 6  |
| BEAR STEARNS COS INC  | COM           | 073902108 | 153465 | 1500000 | SH | DEFINED | 10 |
| BEAR STEARNS COS INC  | COM           | 073902108 | 10     | 100     | SH | DEFINED | 7  |
| BEAR STEARNS COS INC  | COM           | 073902108 | 31     | 300     | SH | DEFINED | 9  |
| BEARINGPOINT INC      | COM           | 074002106 | 402    | 50000   | SH | DEFINED |    |
| BEARINGPOINT INC      | COM           | 074002106 | 666    | 82915   | SH | DEFINED | 12 |
| BEARINGPOINT INC      | COM           | 074002106 | 988    | 123008  | SH | DEFINED | 6  |
| BEAZER HOMES USA INC  | COM           | 07556Q105 | 3676   | 25142   | SH | DEFINED | 12 |
| BEAZER HOMES USA INC  | COM           | 07556Q105 | 8154   | 55771   | SH | DEFINED | 6  |
| BEAZER HOMES USA INC  | COM           | 07556Q105 | 47719  | 326370  | SH | DEFINED | 3  |
| BEBE STORES INC       | COM           | 075571109 | 12     | 441     | SH | DEFINED | 12 |
| BEBE STORES INC       | COM           | 075571109 | 3325   | 123225  | SH | DEFINED | 3  |
| BECKMAN COULTER INC   | COM           | 075811109 | 20     | 300     | SH | DEFINED | 4  |
| BECKMAN COULTER INC   | COM           | 075811109 | 27     | 400     | SH | DEFINED | 9  |
| BECKMAN COULTER INC   | COM           | 075811109 | 99     | 1484    | SH | DEFINED | 11 |
| BECKMAN COULTER INC   | COM           | 075811109 | 655    | 9780    | SH | DEFINED | 3  |
| BECKMAN COULTER INC   | COM           | 075811109 | 2414   | 36036   | SH | DEFINED | 12 |
| BECTON DICKINSON & CO | COM           | 075887109 | 247    | 4356    | SH | DEFINED | 9  |

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|                             |                |           |       |        |    |         |    |
|-----------------------------|----------------|-----------|-------|--------|----|---------|----|
| BECTON DICKINSON & CO       | COM            | 075887109 | 4116  | 72469  | SH | DEFINED | 12 |
| BECTON DICKINSON & CO       | COM            | 075887109 | 85    | 1500   | SH | DEFINED | 2  |
| BED BATH & BEYOND INC       | COM            | 075896100 | 2280  | 57235  | SH | DEFINED | 12 |
| BED BATH & BEYOND INC       | COM            | 075896100 | 16    | 404    | SH | DEFINED | 11 |
| BED BATH & BEYOND INC       | COM            | 075896100 | 20    | 500    | SH | DEFINED | 1  |
| BED BATH & BEYOND INC       | COM            | 075896100 | 44    | 1103   | SH | DEFINED | 9  |
| BED BATH & BEYOND INC       | COM            | 075896100 | 410   | 10290  | SH | DEFINED | 5  |
| BED BATH & BEYOND INC       | COM            | 075896100 | 16    | 400    | SH | DEFINED | 2  |
| BEDFORD PPTY INVS INC       | COM PAR \$0.02 | 076446301 | 2447  | 86143  | SH | DEFINED | 9  |
| BEI TECHNOLOGIES INC        | COM            | 05538P104 | 36    | 1165   | SH | DEFINED | 11 |
| BEI TECHNOLOGIES INC        | COM            | 05538P104 | 877   | 28400  | SH | DEFINED | 3  |
| BEL FUSE INC                | CL B           | 077347300 | 27    | 800    | SH | DEFINED | 11 |
| BELDEN CDT INC              | COM            | 077454106 | 1590  | 68550  | SH | DEFINED | 3  |
| BELDEN CDT INC              | COM            | 077454106 | 38    | 1620   | SH | DEFINED | 11 |
| BELDEN CDT INC              | COM            | 077454106 | 36    | 1550   | SH | DEFINED | 12 |
| BELL MICROPRODUCTS INC      | COM            | 078137106 | 5     | 500    | SH | DEFINED | 12 |
| BELLSOUTH CORP              | COM            | 079860102 | 7735  | 278346 | SH | DEFINED | 3  |
| BELLSOUTH CORP              | COM            | 079860102 | 3952  | 142216 | SH | DEFINED | 2  |
| BELLSOUTH CORP              | COM            | 079860102 | 591   | 21266  | SH | DEFINED | 11 |
| BELLSOUTH CORP              | COM            | 079860102 | 380   | 13674  | SH | DEFINED | 9  |
| BELLSOUTH CORP              | COM            | 079860102 | 446   | 16060  | SH | DEFINED | 5  |
| BELLSOUTH CORP              | COM            | 079860102 | 13    | 484    | SH | DEFINED | 4  |
| BELLSOUTH CORP              | COM            | 079860102 | 19    | 700    | SH | DEFINED | 6  |
| BELLSOUTH CORP              | COM            | 079860102 | 28    | 1000   | SH | DEFINED | 7  |
| BELLSOUTH CORP              | COM            | 079860102 | 206   | 7428   | SH | DEFINED | 1  |
| BELLSOUTH CORP              | COM            | 079860102 | 7929  | 285335 | SH | DEFINED | 12 |
| BELMONT BANCORP             | COM            | 080162100 | 12    | 1900   | SH | DEFINED | 11 |
| BELMONT BANCORP             | COM            | 080162100 | 12    | 1900   | SH | DEFINED | 12 |
| BELO CORP                   | COM SER A      | 080555105 | 2246  | 85590  | SH | DEFINED | 2  |
| BELO CORP                   | COM SER A      | 080555105 | 39    | 1480   | SH | DEFINED | 6  |
| BELO CORP                   | COM SER A      | 080555105 | 534   | 20350  | SH | DEFINED | 11 |
| BELO CORP                   | COM SER A      | 080555105 | 583   | 22200  | SH | DEFINED | 5  |
| BELO CORP                   | COM SER A      | 080555105 | 1083  | 41255  | SH | DEFINED | 12 |
| BEMA GOLD CORP              | COM            | 08135F107 | 3     | 1000   | SH | DEFINED | 12 |
| BEMIS INC                   | COM            | 081437105 | 3     | 100    | SH | DEFINED | 6  |
| BEMIS INC                   | COM            | 081437105 | 111   | 3811   | SH | DEFINED | 12 |
| BEMIS INC                   | COM            | 081437105 | 906   | 31139  | SH | DEFINED | 5  |
| BEMIS INC                   | COM            | 081437105 | 8806  | 302701 | SH | DEFINED | 3  |
| BENCHMARK ELECTRS INC       | COM            | 08160H101 | 20    | 588    | SH | DEFINED | 11 |
| BENCHMARK ELECTRS INC       | COM            | 08160H101 | 26    | 765    | SH | DEFINED | 12 |
| BENIHANA INC                | CL A           | 082047200 | 1235  | 75980  | SH | DEFINED | 6  |
| BENNETT ENVIRONMENTAL INC   | COM            | 081906109 | 0     | 0      | SH | DEFINED | 12 |
| BERKLEY W R CORP            | COM            | 084423102 | 28301 | 599985 | SH | DEFINED | 3  |
| BERKLEY W R CORP            | COM            | 084423102 | 27    | 562    | SH | DEFINED | 12 |
| BERKLEY W R CORP            | COM            | 084423102 | 71    | 1510   | SH | DEFINED | 6  |
| BERKSHIRE BANCORP INC DEL   | COM NEW        | 084597202 | 74    | 3600   | SH | DEFINED | 12 |
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 464   | 158    | SH | DEFINED | 1  |
| BERKSHIRE HATHAWAY INC DEL  | CL A           | 084670108 | 4395  | 50     | SH | DEFINED | 11 |
| BERKSHIRE HATHAWAY INC DEL  | CL A           | 084670108 | 5274  | 60     | SH | DEFINED | 12 |
| BERKSHIRE HATHAWAY INC DEL  | CL A           | 084670108 | 35336 | 402    | SH | DEFINED | 2  |
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 70    | 24     | SH | DEFINED | 7  |
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 120   | 41     | SH | DEFINED | 9  |
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 757   | 258    | SH | DEFINED | 11 |
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 2592  | 883    | SH | DEFINED | 4  |
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 3156  | 1075   | SH | DEFINED | 5  |
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 20567 | 7005   | SH | DEFINED | 12 |
| BERKSHIRE HATHAWAY INC DEL  | CL A           | 084670108 | 352   | 4      | SH | DEFINED | 7  |
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 1682  | 573    | SH | DEFINED | 2  |
| BERKSHIRE HILLS BANCORP INC | COM            | 084680107 | 14    | 375    | SH | DEFINED | 12 |
| BERKSHIRE HILLS BANCORP INC | COM            | 084680107 | 48    | 1300   | SH | DEFINED | 11 |
| BERRY PETE CO               | CL A           | 085789105 | 14    | 298    | SH | DEFINED | 12 |
| BERRY PETE CO               | CL A           | 085789105 | 5261  | 110287 | SH | DEFINED | 3  |

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|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| BERRY PETE CO                | CL A           | 085789105 | 7482  | 156850  | SH | DEFINED | 6  |
| BEST BUY INC                 | COM            | 086516101 | 6216  | 104605  | SH | DEFINED | 12 |
| BEST BUY INC                 | COM            | 086516101 | 0     | 0       | SH | DEFINED | 6  |
| BEST BUY INC                 | COM            | 086516101 | 2     | 37      | SH | DEFINED | 9  |
| BEST BUY INC                 | COM            | 086516101 | 13    | 225     | SH | DEFINED | 2  |
| BEST BUY INC                 | COM            | 086516101 | 1486  | 25000   | SH | DEFINED | 7  |
| BEST BUY INC                 | COM            | 086516101 | 72    | 1213    | SH | DEFINED | 11 |
| BEVERLY ENTERPRISES INC      | COM NEW        | 087851309 | 9     | 1000    | SH | DEFINED | 12 |
| BEVERLY ENTERPRISES INC      | COM NEW        | 087851309 | 156   | 17000   | SH | DEFINED | 9  |
| BEVERLY ENTERPRISES INC      | COM NEW        | 087851309 | 27685 | 3025690 | SH | DEFINED | 3  |
| BEVERLY HILLS BANCORP DEL    | COM            | 087866109 | 3     | 300     | SH | DEFINED | 12 |
| BG PLC                       | ADR FIN INST N | 055434203 | 55    | 1600    | SH | DEFINED | 2  |
| BG PLC                       | ADR FIN INST N | 055434203 | 867   | 25166   | SH | DEFINED | 6  |
| BHP BILLITON LTD             | SPONSORED ADR  | 088606108 | 204   | 8500    | SH | DEFINED | 6  |
| BHP BILLITON LTD             | SPONSORED ADR  | 088606108 | 2     | 100     | SH | DEFINED | 1  |
| BHP BILLITON LTD             | SPONSORED ADR  | 088606108 | 107   | 4450    | SH | DEFINED | 2  |
| BIG 5 SPORTING GOODS CORP    | COM            | 08915P101 | 10488 | 359930  | SH | DEFINED | 3  |
| BIG LOTS INC                 | COM            | 089302103 | 38    | 3150    | SH | DEFINED | 6  |
| BIG LOTS INC                 | COM            | 089302103 | 60    | 4965    | SH | DEFINED | 12 |
| BINDVIEW DEV CORP            | COM            | 090327107 | 13    | 3000    | SH | DEFINED | 12 |
| BIO RAD LABS INC             | CL A           | 090572207 | 75    | 1300    | SH | DEFINED | 11 |
| BIO RAD LABS INC             | CL A           | 090572207 | 394   | 6865    | SH | DEFINED | 12 |
| BIO RAD LABS INC             | CL A           | 090572207 | 4880  | 85063   | SH | DEFINED | 3  |
| BIOENVISION INC              | COM            | 09059N100 | 9     | 1000    | SH | DEFINED | 12 |
| BIOGEN IDEC INC              | COM            | 09062X103 | 33    | 500     | SH | DEFINED | 11 |
| BIOGEN IDEC INC              | COM            | 09062X103 | 41    | 619     | SH | DEFINED | 1  |
| BIOGEN IDEC INC              | COM            | 09062X103 | 67    | 1005    | SH | DEFINED | 4  |
| BIOGEN IDEC INC              | COM            | 09062X103 | 463   | 6950    | SH | DEFINED | 5  |
| BIOGEN IDEC INC              | COM            | 09062X103 | 1000  | 15017   | SH | DEFINED | 9  |
| BIOGEN IDEC INC              | COM            | 09062X103 | 1106  | 16597   | SH | DEFINED | 12 |
| BIOJECT MED TECH INC         | COM NEW        | 09059T206 | 0     | 200     | SH | DEFINED | 12 |
| BIOLASE TECHNOLOGY INC       | COM            | 090911108 | 3     | 300     | SH | DEFINED | 12 |
| BIOMED REALTY TRUST INC      | COM            | 09063H107 | 20    | 900     | SH | DEFINED | 12 |
| BIOMED REALTY TRUST INC      | COM            | 09063H107 | 4995  | 224900  | SH | DEFINED | 3  |
| BIOMET INC                   | COM            | 090613100 | 959   | 22100   | SH | DEFINED | 5  |
| BIOMET INC                   | COM            | 090613100 | 6733  | 155168  | SH | DEFINED | 12 |
| BIOMET INC                   | COM            | 090613100 | 53    | 1222    | SH | DEFINED | 11 |
| BIOMET INC                   | COM            | 090613100 | 19773 | 455713  | SH | DEFINED | 2  |
| BIOMET INC                   | COM            | 090613100 | 8161  | 188075  | SH | DEFINED | 1  |
| BIOPURE CORP                 | CL A           | 09065H105 | 1     | 1100    | SH | DEFINED | 12 |
| BIOSANTE PHARMACEUTICALS INC | COM NEW        | 09065V203 | 3981  | 728282  | SH | DEFINED | 6  |
| BIOSANTE PHARMACEUTICALS INC | COM NEW        | 09065V203 | 11    | 2000    | SH | DEFINED | 12 |
| BIOSITE INC                  | COM            | 090945106 | 779   | 12657   | SH | DEFINED | 12 |
| BIOSPHERE MEDICAL INC        | COM            | 09066V103 | 1     | 300     | SH | DEFINED | 12 |
| BIOTECH HOLDERS TR           | DEPOSTRY RCPTS | 09067D201 | 64    | 420     | SH | DEFINED | 12 |
| BIOTECH HOLDERS TR           | DEPOSTRY RCPTS | 09067D201 | 382   | 2500    | SH | DEFINED | 2  |
| BIOTIME INC                  | COM            | 09066L105 | 11    | 7276    | SH | DEFINED | 11 |
| BIOVAIL CORP                 | COM            | 09067J109 | 473   | 23900   | SH | DEFINED | 7  |
| BIOVAIL CORP                 | COM            | 09067J109 | 119   | 7186    | SH | DEFINED | 12 |
| BIOVAIL CORP                 | COM            | 09067J109 | 1050  | 63550   | SH | DEFINED | 6  |
| BIOVAIL CORP                 | COM            | 09067J109 | 14073 | 851348  | SH | DEFINED | 3  |
| BIOVAIL CORP                 | COM            | 09067J109 | 2     | 100     | SH | DEFINED | 11 |
| BIOVERIS CORP                | COM            | 090676107 | 136   | 18665   | SH | DEFINED | 12 |
| BISYS GROUP INC              | COM            | 055472104 | 3     | 160     | SH | DEFINED | 6  |
| BISYS GROUP INC              | COM            | 055472104 | 1831  | 111300  | SH | DEFINED | 3  |
| BISYS GROUP INC              | COM            | 055472104 | 5     | 300     | SH | DEFINED | 4  |
| BISYS GROUP INC              | COM            | 055472104 | 5     | 300     | SH | DEFINED | 11 |
| BISYS GROUP INC              | COM            | 055472104 | 87    | 5300    | SH | DEFINED | 12 |
| BITSTREAM INC                | CL A           | 091736108 | 2     | 625     | SH | DEFINED | 12 |
| BJ SVCS CO                   | COM            | 055482103 | 17    | 355     | SH | DEFINED | 11 |
| BJ SVCS CO                   | COM            | 055482103 | 303   | 6500    | SH | DEFINED | 12 |
| BJS RESTAURANTS INC          | COM            | 09180C106 | 35    | 2500    | SH | DEFINED | 2  |

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|                              |             |           |       |         |    |         |    |
|------------------------------|-------------|-----------|-------|---------|----|---------|----|
| BJS WHOLESALE CLUB INC       | COM         | 05548J106 | 883   | 30326   | SH | DEFINED | 12 |
| BJS WHOLESALE CLUB INC       | COM         | 05548J106 | 248   | 8505    | SH | DEFINED | 5  |
| BJS WHOLESALE CLUB INC       | COM         | 05548J106 | 51861 | 1780318 | SH | DEFINED | 3  |
| BJS WHOLESALE CLUB INC       | COM         | 05548J106 | 65379 | 2245285 | SH | DEFINED | 6  |
| BJS WHOLESALE CLUB INC       | COM         | 05548J106 | 64    | 2210    | SH | DEFINED | 11 |
| BKF CAP GROUP INC            | COM         | 05548G102 | 38    | 1008    | SH | DEFINED | 12 |
| BLACK & DECKER CORP          | COM         | 091797100 | 203   | 2300    | SH | DEFINED | 9  |
| BLACK & DECKER CORP          | COM         | 091797100 | 1131  | 12806   | SH | DEFINED | 12 |
| BLACK & DECKER CORP          | COM         | 091797100 | 132   | 1500    | SH | DEFINED | 11 |
| BLACK & DECKER CORP          | COM         | 091797100 | 1656  | 18740   | SH | DEFINED | 6  |
| BLACK & DECKER CORP          | COM         | 091797100 | 11166 | 126410  | SH | DEFINED | 3  |
| BLACK & DECKER CORP          | COM         | 091797100 | 4256  | 48184   | SH | DEFINED | 2  |
| BLACK BOX CORP DEL           | COM         | 091826107 | 14    | 300     | SH | DEFINED | 12 |
| BLACK HILLS CORP             | COM         | 092113109 | 633   | 20646   | SH | DEFINED | 12 |
| BLACK HILLS CORP             | COM         | 092113109 | 9     | 300     | SH | DEFINED | 6  |
| BLACK HILLS CORP             | COM         | 092113109 | 2     | 50      | SH | DEFINED | 11 |
| BLACKROCK BROAD INVT GRD 200 | COM         | 09247Q106 | 11    | 675     | SH | DEFINED | 12 |
| BLACKROCK CORE BD TR         | SHS BEN INT | 09249E101 | 401   | 29590   | SH | DEFINED | 12 |
| BLACKROCK DIVID ACHIEVRS TM  | COM         | 09250N107 | 480   | 32068   | SH | DEFINED | 12 |
| BLACKROCK FL INS MUN INC TR  | COM         | 09250G102 | 188   | 13347   | SH | DEFINED | 12 |
| BLACKROCK FL INSD MUN 2008 T | COM         | 09247H106 | 146   | 9180    | SH | DEFINED | 12 |
| BLACKROCK FL MUNICIPAL BOND  | COM         | 09249K107 | 45    | 3000    | SH | DEFINED | 12 |
| BLACKROCK FLA MUN 2020 TERM  | COM SHS     | 09250M109 | 66    | 4400    | SH | DEFINED | 12 |
| BLACKROCK FLA MUN INCOME TR  | SH BEN INT  | 09248H105 | 148   | 9924    | SH | DEFINED | 12 |
| BLACKROCK GLOBAL FLG INC TR  | COM         | 091941104 | 4     | 201     | SH | DEFINED | 12 |
| BLACKROCK HIGH YIELD TR      | SH BEN INT  | 09248N102 | 255   | 26700   | SH | DEFINED | 12 |
| BLACKROCK INCOME OPP TRUST I | COM         | 092475102 | 641   | 59055   | SH | DEFINED | 12 |
| BLACKROCK INCOME TR INC      | COM         | 09247F100 | 304   | 42300   | SH | DEFINED | 12 |
| BLACKROCK INSD MUN 2008 TRM  | COM         | 09247K109 | 58    | 3528    | SH | DEFINED | 12 |
| BLACKROCK INSD MUN INCOME TR | COM         | 092479104 | 549   | 39412   | SH | DEFINED | 12 |
| BLACKROCK INSD MUN TERM TR I | COM         | 092474105 | 76    | 6750    | SH | DEFINED | 12 |
| BLACKROCK INVT QUALITY MUN T | COM         | 09247D105 | 37    | 2500    | SH | DEFINED | 12 |
| BLACKROCK LTD DURATION INC T | COM SHS     | 09249W101 | 584   | 28868   | SH | DEFINED | 12 |
| BLACKROCK MD MUNICIPAL BOND  | COM         | 09249L105 | 131   | 8202    | SH | DEFINED | 12 |
| BLACKROCK MUN 2020 TERM TR   | COM SHS     | 09249X109 | 104   | 6932    | SH | DEFINED | 12 |
| BLACKROCK MUN INCOME TR      | SH BEN INT  | 09248F109 | 551   | 38586   | SH | DEFINED | 12 |
| BLACKROCK MUN TARGET TERM TR | COM         | 09247M105 | 148   | 14136   | SH | DEFINED | 12 |
| BLACKROCK MUNI 2018 TERM TR  | COM         | 09248C106 | 43    | 2800    | SH | DEFINED | 12 |
| BLACKROCK MUNI INCOME TR II  | COM         | 09249N101 | 393   | 27156   | SH | DEFINED | 12 |
| BLACKROCK MUNICIPAL BOND TR  | COM         | 09249H104 | 78    | 5250    | SH | DEFINED | 12 |
| BLACKROCK N J MUN INCOME TR  | SH BEN INT  | 09248J101 | 61    | 4264    | SH | DEFINED | 12 |
| BLACKROCK NJ INVT QUALITY MU | COM         | 09247C107 | 31    | 2105    | SH | DEFINED | 12 |
| BLACKROCK NY INSD MUN 2008 T | COM         | 09247L107 | 34    | 2132    | SH | DEFINED | 12 |
| BLACKROCK PFD OPPORTUNITY TR | COM SHS     | 09249V103 | 344   | 13550   | SH | DEFINED | 12 |
| BLACKROCK STRAT DIVD ACHIEVE | COM         | 09249Y107 | 260   | 17669   | SH | DEFINED | 12 |
| BLACKROCK STRATEGIC MUN TR   | COM         | 09248T109 | 29    | 2000    | SH | DEFINED | 12 |
| BLACKROCK VA MUNICIPAL BOND  | COM         | 092481100 | 32    | 2035    | SH | DEFINED | 12 |
| BLAIR CORP                   | COM         | 092828102 | 4318  | 121100  | SH | DEFINED | 6  |
| BLAIR CORP                   | COM         | 092828102 | 11    | 300     | SH | DEFINED | 12 |
| BLOCK H & R INC              | COM         | 093671105 | 791   | 16148   | SH | DEFINED | 9  |
| BLOCK H & R INC              | COM         | 093671105 | 15117 | 308520  | SH | DEFINED | 3  |
| BLOCK H & R INC              | COM         | 093671105 | 66    | 1350    | SH | DEFINED | 11 |
| BLOCK H & R INC              | COM         | 093671105 | 4233  | 86393   | SH | DEFINED | 12 |
| BLOCK H & R INC              | COM         | 093671105 | 215   | 4390    | SH | DEFINED | 6  |
| BLOCK H & R INC              | COM         | 093671105 | 1397  | 28500   | SH | DEFINED | 2  |
| BLOCKBUSTER INC              | CL A        | 093679108 | 49729 | 5214382 | SH | DEFINED | 6  |
| BLOCKBUSTER INC              | CL A        | 093679108 | 16    | 1704    | SH | DEFINED | 12 |
| BLOCKBUSTER INC              | CL A        | 093679108 | 26    | 2675    | SH | DEFINED | 11 |
| BLOCKBUSTER INC              | CL A        | 093679108 | 307   | 32222   | SH | DEFINED | 9  |
| BLOCKBUSTER INC              | CL B        | 093679207 | 1     | 97      | SH | DEFINED | 12 |
| BLOCKBUSTER INC              | CL A        | 093679108 | 1     | 141     | SH | DEFINED | 1  |
| BLOCKBUSTER INC              | CL B        | 093679207 | 6     | 722     | SH | DEFINED | 9  |

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| BLOCKBUSTER INC              | CL B    | 093679207 | 1     | 141     | SH | DEFINED | 1  |
| BLOUNT INTL INC NEW          | COM     | 095180105 | 4084  | 234450  | SH | DEFINED | 3  |
| BLUE CHIP VALUE FD INC       | COM     | 095333100 | 2     | 240     | SH | DEFINED | 12 |
| BLUE COAT SYSTEMS INC        | COM NEW | 09534T508 | 13    | 710     | SH | DEFINED | 12 |
| BLUE NILE INC                | COM     | 09578R103 | 1048  | 37930   | SH | DEFINED | 12 |
| BLUEGREEN CORP               | COM     | 096231105 | 14    | 720     | SH | DEFINED | 12 |
| BLUEGREEN CORP               | COM     | 096231105 | 5084  | 256400  | SH | DEFINED | 6  |
| BLUEGREEN CORP               | COM     | 096231105 | 9652  | 486740  | SH | DEFINED | 3  |
| BLUELINK HLDGS INC           | COM     | 09624H109 | 7     | 500     | SH | DEFINED | 12 |
| BLYTH INC                    | COM     | 09643P108 | 2     | 67      | SH | DEFINED | 11 |
| BLYTH INC                    | COM     | 09643P108 | 12268 | 415310  | SH | DEFINED | 6  |
| BMC SOFTWARE INC             | COM     | 055921100 | 60    | 3200    | SH | DEFINED | 11 |
| BMC SOFTWARE INC             | COM     | 055921100 | 622   | 33417   | SH | DEFINED | 12 |
| BMC SOFTWARE INC             | COM     | 055921100 | 811   | 43600   | SH | DEFINED | 6  |
| BNP RESIDENTIAL PPTYS INC    | COM     | 05564T103 | 16    | 978     | SH | DEFINED | 12 |
| BOB EVANS FARMS INC          | COM     | 096761101 | 19886 | 760740  | SH | DEFINED | 6  |
| BOB EVANS FARMS INC          | COM     | 096761101 | 39    | 1494    | SH | DEFINED | 12 |
| BOE FINL SVCS VA INC         | COM     | 05564W106 | 6     | 200     | SH | DEFINED | 12 |
| BOEING CO                    | COM     | 097023105 | 6170  | 119171  | SH | DEFINED | 12 |
| BOEING CO                    | COM     | 097023105 | 5621  | 108578  | SH | DEFINED | 3  |
| BOEING CO                    | COM     | 097023105 | 1419  | 27418   | SH | DEFINED | 2  |
| BOEING CO                    | COM     | 097023105 | 928   | 17915   | SH | DEFINED | 5  |
| BOEING CO                    | COM     | 097023105 | 46980 | 907488  | SH | DEFINED | 6  |
| BOEING CO                    | COM     | 097023105 | 457   | 8830    | SH | DEFINED | 9  |
| BOEING CO                    | COM     | 097023105 | 229   | 4428    | SH | DEFINED | 11 |
| BOK FINL CORP                | COM NEW | 05561Q201 | 2222  | 45567   | SH | DEFINED | 3  |
| BOK FINL CORP                | COM NEW | 05561Q201 | 59    | 1215    | SH | DEFINED | 12 |
| BOMBAY CO INC                | COM     | 097924104 | 16    | 2900    | SH | DEFINED | 12 |
| BON-TON STORES INC           | COM     | 09776J101 | 2207  | 140100  | SH | DEFINED | 6  |
| BONE CARE INTL INC           | COM     | 098072101 | 19    | 700     | SH | DEFINED | 12 |
| BONE CARE INTL INC           | COM     | 098072101 | 2686  | 96430   | SH | DEFINED | 3  |
| BOOKHAM INC                  | COM     | 09856E105 | 0     | 22      | SH | DEFINED | 9  |
| BOOKS-A-MILLION INC          | COM     | 098570104 | 446   | 46412   | SH | DEFINED | 6  |
| BORDERS GROUP INC            | COM     | 099709107 | 48566 | 1912050 | SH | DEFINED | 6  |
| BORDERS GROUP INC            | COM     | 099709107 | 13    | 500     | SH | DEFINED | 9  |
| BORDERS GROUP INC            | COM     | 099709107 | 363   | 14310   | SH | DEFINED | 2  |
| BORDERS GROUP INC            | COM     | 099709107 | 3897  | 153435  | SH | DEFINED | 12 |
| BORDERS GROUP INC            | COM     | 099709107 | 22154 | 872224  | SH | DEFINED | 3  |
| BORG WARNER INC              | COM     | 099724106 | 33517 | 618740  | SH | DEFINED | 6  |
| BORG WARNER INC              | COM     | 099724106 | 293   | 5400    | SH | DEFINED | 5  |
| BORG WARNER INC              | COM     | 099724106 | 229   | 4226    | SH | DEFINED | 3  |
| BORG WARNER INC              | COM     | 099724106 | 85    | 1570    | SH | DEFINED | 12 |
| BORG WARNER INC              | COM     | 099724106 | 29    | 540     | SH | DEFINED | 11 |
| BORLAND SOFTWARE CORP        | COM     | 099849101 | 2257  | 193200  | SH | DEFINED | 3  |
| BOSTON BEER INC              | CL A    | 100557107 | 363   | 17075   | SH | DEFINED | 12 |
| BOSTON BEER INC              | CL A    | 100557107 | 6     | 300     | SH | DEFINED | 11 |
| BOSTON COMMUNICATIONS GROUP  | COM     | 100582105 | 2999  | 324583  | SH | DEFINED | 6  |
| BOSTON COMMUNICATIONS GROUP  | COM     | 100582105 | 14    | 1478    | SH | DEFINED | 12 |
| BOSTON LIFE SCIENCES INC     | COM NEW | 100843408 | 0     | 207     | SH | DEFINED | 12 |
| BOSTON PROPERTIES INC        | COM     | 101121101 | 217   | 3360    | SH | DEFINED | 12 |
| BOSTON PROPERTIES INC        | COM     | 101121101 | 5501  | 85070   | SH | DEFINED | 2  |
| BOSTON PROPERTIES INC        | COM     | 101121101 | 1827  | 28247   | SH | DEFINED | 9  |
| BOSTON SCIENTIFIC CORP       | COM     | 101137107 | 487   | 13690   | SH | DEFINED | 5  |
| BOSTON SCIENTIFIC CORP       | COM     | 101137107 | 547   | 15397   | SH | DEFINED | 12 |
| BOSTON SCIENTIFIC CORP       | COM     | 101137107 | 455   | 12800   | SH | DEFINED | 11 |
| BOSTON SCIENTIFIC CORP       | COM     | 101137107 | 704   | 19800   | SH | DEFINED | 2  |
| BOSTONFED BANCORP INC        | COM     | 101178101 | 14    | 300     | SH | DEFINED | 12 |
| BOTTOMLINE TECH DEL INC      | COM     | 101388106 | 10    | 700     | SH | DEFINED | 12 |
| BOULDER GROWTH & INCOME FD I | COM     | 101507101 | 12    | 1700    | SH | DEFINED | 12 |
| BOULDER TOTAL RETURN FD INC  | COM     | 101541100 | 102   | 5465    | SH | DEFINED | 12 |
| BOWATER INC                  | COM     | 102183100 | 201   | 4575    | SH | DEFINED | 12 |
| BOWATER INC                  | COM     | 102183100 | 4     | 100     | SH | DEFINED | 9  |

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|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| BOWNE & CO INC               | COM            | 103043105 | 21    | 1300    | SH | DEFINED | 12 |
| BOYD GAMING CORP             | COM            | 103304101 | 688   | 16530   | SH | DEFINED | 3  |
| BOYD GAMING CORP             | COM            | 103304101 | 418   | 10048   | SH | DEFINED | 12 |
| BOYD GAMING CORP             | COM            | 103304101 | 262   | 6300    | SH | DEFINED | 11 |
| BOYDS COLLECTION LTD         | COM            | 103354106 | 4     | 1000    | SH | DEFINED | 6  |
| BOYKIN LODGING CO            | COM            | 103430104 | 5420  | 592214  | SH | DEFINED | 6  |
| BOYKIN LODGING CO            | COM            | 103430104 | 5     | 500     | SH | DEFINED | 9  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 429   | 7347    | SH | DEFINED | 9  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 18565 | 317908  | SH | DEFINED | 1  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 18963 | 324709  | SH | DEFINED | 5  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 154   | 2640    | SH | DEFINED | 7  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 2043  | 34977   | SH | DEFINED | 11 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 31731 | 543339  | SH | DEFINED | 2  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 28138 | 483002  | SH | DEFINED | 6  |
| BP PRUDHOE BAY RTY TR        | UNIT BEN INT   | 055630107 | 398   | 8250    | SH | DEFINED | 12 |
| BP PRUDHOE BAY RTY TR        | UNIT BEN INT   | 055630107 | 169   | 3500    | SH | DEFINED | 11 |
| BRADLEY PHARMACEUTICALS INC  | COM            | 104576103 | 58    | 3000    | SH | DEFINED | 12 |
| BRADY CORP                   | CL A           | 104674106 | 6     | 100     | SH | DEFINED | 1  |
| BRADY CORP                   | CL A           | 104674106 | 13024 | 208150  | SH | DEFINED | 3  |
| BRANDYWINE RLTY TR           | SH BEN INT NEW | 105368203 | 6     | 197     | SH | DEFINED | 11 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW | 105368203 | 2697  | 91767   | SH | DEFINED | 12 |
| BRANTLEY CAP CORP            | COM            | 105494108 | 140   | 12000   | SH | DEFINED | 12 |
| BRASCAN CORP                 | CL A LTD VT SH | 10549P606 | 110   | 3050    | SH | DEFINED | 12 |
| BRASCAN CORP                 | CL A LTD VT SH | 10549P606 | 851   | 23632   | SH | DEFINED | 6  |
| BRASCAN CORP                 | CL A LTD VT SH | 10549P606 | 2944  | 68225   | SH | DEFINED | 7  |
| BRASIL TELECOM PARTICIPACOES | SPON ADR PFD   | 105530109 | 19304 | 506499  | SH | DEFINED | 6  |
| BRASIL TELECOM SA            | SPONS ADR PFD  | 10553M101 | 5941  | 388300  | SH | DEFINED | 3  |
| BRASKEM S A                  | SP ADR PFD A   | 105532105 | 8300  | 162900  | SH | DEFINED | 3  |
| BRAZIL FD INC                | COM            | 105759104 | 27    | 800     | SH | DEFINED | 12 |
| BRE PROPERTIES INC           | CL A           | 05564E106 | 2304  | 57150   | SH | DEFINED | 9  |
| BRE PROPERTIES INC           | CL A           | 05564E106 | 418   | 10379   | SH | DEFINED | 12 |
| BRE PROPERTIES INC           | CL A           | 05564E106 | 32    | 800     | SH | DEFINED | 1  |
| BRE PROPERTIES INC           | CL A           | 05564E106 | 56    | 1400    | SH | DEFINED | 2  |
| BRIDGFORD FOODS CORP         | COM            | 108763103 | 19    | 2100    | SH | DEFINED | 12 |
| BRIGGS & STRATTON CORP       | COM            | 109043109 | 44788 | 1077160 | SH | DEFINED | 3  |
| BRIGGS & STRATTON CORP       | COM            | 109043109 | 172   | 4130    | SH | DEFINED | 12 |
| BRIGGS & STRATTON CORP       | COM            | 109043109 | 508   | 12200   | SH | DEFINED | 5  |
| BRIGGS & STRATTON CORP       | COM            | 109043109 | 24046 | 578300  | SH | DEFINED | 6  |
| BRIGHT HORIZON FAMILY SOLUTI | COM            | 109195107 | 772   | 11925   | SH | DEFINED | 11 |
| BRIGHT HORIZON FAMILY SOLUTI | COM            | 109195107 | 6481  | 100070  | SH | DEFINED | 3  |
| BRIGHTPOINT INC              | COM NEW        | 109473405 | 17    | 850     | SH | DEFINED | 12 |
| BRIGHTPOINT INC              | COM NEW        | 109473405 | 2     | 112     | SH | DEFINED | 2  |
| BRILLIAN CORP                | COM            | 10949P107 | 0     | 75      | SH | DEFINED | 12 |
| BRINKER INTL INC             | COM            | 109641100 | 13    | 370     | SH | DEFINED | 6  |
| BRINKER INTL INC             | COM            | 109641100 | 22    | 616     | SH | DEFINED | 2  |
| BRINKER INTL INC             | COM            | 109641100 | -237  | -6765   | SH | DEFINED | 12 |
| BRINKS CO                    | COM            | 109696104 | 4     | 105     | SH | DEFINED | 12 |
| BRINKS CO                    | COM            | 109696104 | 29747 | 752711  | SH | DEFINED | 3  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 10889 | 425000  | SH | DEFINED | 10 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 491   | 19160   | SH | DEFINED | 7  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 49528 | 1933186 | SH | DEFINED | 6  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 19166 | 748101  | SH | DEFINED | 12 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 8364  | 326463  | SH | DEFINED | 4  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 4881  | 190522  | SH | DEFINED | 2  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 4379  | 170924  | SH | DEFINED | 5  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 10885 | 424864  | SH | DEFINED | 3  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 718   | 28005   | SH | DEFINED | 1  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 743   | 28989   | SH | DEFINED | 11 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 1896  | 73990   | SH | DEFINED | 9  |
| BRISTOL WEST HLDGS INC       | COM            | 11037M105 | 259   | 12949   | SH | DEFINED | 12 |
| BRISTOL WEST HLDGS INC       | COM            | 11037M105 | 8334  | 416700  | SH | DEFINED | 3  |
| BRITESMILE INC               | COM NEW        | 110415205 | 1     | 102     | SH | DEFINED | 12 |



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| BROADCOM CORP                | CL A           | 111320107 | 61    | 1890    | SH | DEFINED | 12 |
| BROADVISION INC              | COM NEW        | 111412607 | 1     | 445     | SH | DEFINED | 12 |
| BROADWING CORP               | COM            | 11161E101 | 290   | 31817   | SH | DEFINED | 12 |
| BROCADE COMMUNICATIONS SYS I | COM            | 111621108 | 1     | 100     | SH | DEFINED | 9  |
| BROCADE COMMUNICATIONS SYS I | COM            | 111621108 | 22203 | 2906120 | SH | DEFINED | 3  |
| BROCADE COMMUNICATIONS SYS I | COM            | 111621108 | 2     | 200     | SH | DEFINED | 2  |
| BROCADE COMMUNICATIONS SYS I | COM            | 111621108 | 6     | 750     | SH | DEFINED | 12 |
| BROOKFIELD PPTYS CORP        | COM            | 112900105 | 9     | 200     | SH | DEFINED | 7  |
| BROOKLINE BANCORP INC DEL    | COM            | 11373M107 | 88    | 5400    | SH | DEFINED | 11 |
| BROOKLINE BANCORP INC DEL    | COM            | 11373M107 | 258   | 15792   | SH | DEFINED | 12 |
| BROOKLINE BANCORP INC DEL    | COM            | 11373M107 | 979   | 60000   | SH | DEFINED | 4  |
| BROOKS AUTOMATION INC        | COM            | 114340102 | 3     | 200     | SH | DEFINED | 12 |
| BROWN & BROWN INC            | COM            | 115236101 | 5508  | 126475  | SH | DEFINED | 1  |
| BROWN & BROWN INC            | COM            | 115236101 | 9     | 200     | SH | DEFINED | 12 |
| BROWN FORMAN CORP            | CL A           | 115637100 | 168   | 3300    | SH | DEFINED | 7  |
| BROWN FORMAN CORP            | CL B           | 115637209 | 437   | 8973    | SH | DEFINED | 12 |
| BROWN FORMAN CORP            | CL B           | 115637209 | 505   | 10382   | SH | DEFINED | 2  |
| BROWN FORMAN CORP            | CL A           | 115637100 | 139   | 2742    | SH | DEFINED | 2  |
| BROWN FORMAN CORP            | CL A           | 115637100 | 36    | 700     | SH | DEFINED | 11 |
| BROWN SHOE INC NEW           | COM            | 115736100 | 12    | 400     | SH | DEFINED | 12 |
| BROWN SHOE INC NEW           | COM            | 115736100 | 362   | 12146   | SH | DEFINED | 3  |
| BROWN SHOE INC NEW           | COM            | 115736100 | 10078 | 337850  | SH | DEFINED | 6  |
| BRT RLTY TR                  | SH BEN INT NEW | 055645303 | 5     | 200     | SH | DEFINED | 12 |
| BRUNSWICK CORP               | COM            | 117043109 | 26809 | 541590  | SH | DEFINED | 3  |
| BRUNSWICK CORP               | COM            | 117043109 | 17    | 350     | SH | DEFINED | 11 |
| BRUNSWICK CORP               | COM            | 117043109 | 22    | 450     | SH | DEFINED | 12 |
| BRYN MAWR BK CORP            | COM            | 117665109 | 26    | 1200    | SH | DEFINED | 12 |
| BT GROUP PLC                 | ADR            | 05577E101 | 42    | 1065    | SH | DEFINED | 11 |
| BUCKEYE PARTNERS L P         | UNIT LTD PARTN | 118230101 | 25    | 600     | SH | DEFINED | 9  |
| BUCKEYE PARTNERS L P         | UNIT LTD PARTN | 118230101 | 25    | 600     | SH | DEFINED | 2  |
| BUCKEYE PARTNERS L P         | UNIT LTD PARTN | 118230101 | 570   | 13471   | SH | DEFINED | 12 |
| BUCKEYE PARTNERS L P         | UNIT LTD PARTN | 118230101 | 17    | 400     | SH | DEFINED | 4  |
| BUCKEYE TECHNOLOGIES INC     | COM            | 118255108 | 113   | 8700    | SH | DEFINED | 3  |
| BUCKLE INC                   | COM            | 118440106 | 10816 | 366650  | SH | DEFINED | 6  |
| BUCKLE INC                   | COM            | 118440106 | 403   | 13650   | SH | DEFINED | 3  |
| BUCKLE INC                   | COM            | 118440106 | 36    | 1220    | SH | DEFINED | 12 |
| BUCYRUS INTL INC NEW         | CL A           | 118759109 | 278   | 6840    | SH | DEFINED | 12 |
| BUILD A BEAR WORKSHOP        | COM            | 120076104 | 1     | 15      | SH | DEFINED | 12 |
| BUILDING MATLS HLDG CORP     | COM            | 120113105 | 18    | 472     | SH | DEFINED | 12 |
| BUILDING MATLS HLDG CORP     | COM            | 120113105 | 1091  | 28482   | SH | DEFINED | 3  |
| BUILDING MATLS HLDG CORP     | COM            | 120113105 | 8661  | 226194  | SH | DEFINED | 6  |
| BUNGE LIMITED                | COM            | G16962105 | 1623  | 28475   | SH | DEFINED | 12 |
| BUNGE LIMITED                | COM            | G16962105 | 0     | 0       | SH | DEFINED | 6  |
| BURLINGTON COAT FACTORY      | COM            | 121579106 | 21008 | 925441  | SH | DEFINED | 6  |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 54377 | 1149380 | SH | DEFINED | 6  |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 3496  | 73902   | SH | DEFINED | 12 |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 24934 | 527030  | SH | DEFINED | 3  |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 6     | 120     | SH | DEFINED | 9  |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 42    | 890     | SH | DEFINED | 11 |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 1123  | 23746   | SH | DEFINED | 2  |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 797   | 16849   | SH | DEFINED | 5  |
| BURLINGTON RES INC           | COM            | 122014103 | 9     | 200     | SH | DEFINED | 6  |
| BURLINGTON RES INC           | COM            | 122014103 | 70    | 1600    | SH | DEFINED | 9  |
| BURLINGTON RES INC           | COM            | 122014103 | 140   | 3224    | SH | DEFINED | 1  |
| BURLINGTON RES INC           | COM            | 122014103 | 571   | 13124   | SH | DEFINED | 2  |
| BURLINGTON RES INC           | COM            | 122014103 | 647   | 14868   | SH | DEFINED | 5  |
| BURLINGTON RES INC           | COM            | 122014103 | 3403  | 78239   | SH | DEFINED | 12 |
| BURLINGTON RES INC           | COM            | 122014103 | 8774  | 201710  | SH | DEFINED | 11 |
| BURLINGTON RES INC           | COM            | 122014103 | 14479 | 332860  | SH | DEFINED | 3  |
| C & F FINL CORP              | COM            | 12466Q104 | 40    | 1000    | SH | DEFINED | 12 |
| C & F FINL CORP              | COM            | 12466Q104 | 141   | 3505    | SH | DEFINED | 6  |
| C COR INC                    | COM            | 125010108 | 13    | 1400    | SH | DEFINED | 4  |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| C COR INC                    | COM            | 125010108 | 24    | 2600    | SH | DEFINED | 12 |
| C D I CORP                   | COM            | 125071100 | 8     | 375     | SH | DEFINED | 12 |
| C D I CORP                   | COM            | 125071100 | 43    | 2000    | SH | DEFINED | 9  |
| C D W CORP                   | COM            | 12512N105 | 50    | 760     | SH | DEFINED | 12 |
| C H ROBINSON WORLDWIDE INC   | COM            | 12541W100 | 17    | 299     | SH | DEFINED | 11 |
| CABELAS INC                  | COM            | 126804301 | 7     | 300     | SH | DEFINED | 12 |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 55    | 2191    | SH | DEFINED | 9  |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 65    | 2600    | SH | DEFINED | 2  |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 65    | 2610    | SH | DEFINED | 4  |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 202   | 8097    | SH | DEFINED | 12 |
| CABOT CORP                   | COM            | 127055101 | 44    | 1150    | SH | DEFINED | 12 |
| CABOT CORP                   | COM            | 127055101 | 67    | 1740    | SH | DEFINED | 6  |
| CABOT CORP                   | COM            | 127055101 | 9679  | 250241  | SH | DEFINED | 3  |
| CABOT MICROELECTRONICS CORP  | COM            | 12709P103 | 49    | 1220    | SH | DEFINED | 12 |
| CABOT MICROELECTRONICS CORP  | COM            | 12709P103 | 6     | 160     | SH | DEFINED | 4  |
| CABOT MICROELECTRONICS CORP  | COM            | 12709P103 | 23    | 585     | SH | DEFINED | 11 |
| CABOT OIL & GAS CORP         | COM            | 127097103 | 1846  | 41710   | SH | DEFINED | 3  |
| CABOT OIL & GAS CORP         | COM            | 127097103 | 319   | 7200    | SH | DEFINED | 2  |
| CABOT OIL & GAS CORP         | COM            | 127097103 | 48    | 1090    | SH | DEFINED | 12 |
| CACHE INC                    | COM NEW        | 127150308 | 5     | 300     | SH | DEFINED | 12 |
| CACI INTL INC                | CL A           | 127190304 | 41    | 600     | SH | DEFINED | 9  |
| CACI INTL INC                | CL A           | 127190304 | 189   | 2780    | SH | DEFINED | 12 |
| CACI INTL INC                | CL A           | 127190304 | 5171  | 75900   | SH | DEFINED | 1  |
| CACI INTL INC                | CL A           | 127190304 | 57835 | 848891  | SH | DEFINED | 3  |
| CADBURY SCHWEPPEES PLC       | ADR            | 127209302 | 4     | 110     | SH | DEFINED | 9  |
| CADBURY SCHWEPPEES PLC       | ADR            | 127209302 | 8     | 200     | SH | DEFINED | 11 |
| CADBURY SCHWEPPEES PLC       | ADR            | 127209302 | 369   | 9800    | SH | DEFINED | 2  |
| CADBURY SCHWEPPEES PLC       | ADR            | 127209302 | 1412  | 37485   | SH | DEFINED | 6  |
| CADENCE DESIGN SYSTEM INC    | COM            | 127387108 | 644   | 46660   | SH | DEFINED | 6  |
| CADENCE DESIGN SYSTEM INC    | COM            | 127387108 | 13    | 950     | SH | DEFINED | 12 |
| CADMUS COMMUNICATIONS CORP   | COM            | 127587103 | 1915  | 149591  | SH | DEFINED | 6  |
| CADMUS COMMUNICATIONS CORP   | COM            | 127587103 | 1     | 85      | SH | DEFINED | 12 |
| CAE INC                      | COM            | 124765108 | 1     | 336     | SH | DEFINED | 12 |
| CAE INC                      | COM            | 124765108 | 707   | 140000  | SH | DEFINED | 7  |
| CAESARS ENTMT INC            | COM            | 127687101 | 8     | 410     | SH | DEFINED | 6  |
| CAESARS ENTMT INC            | COM            | 127687101 | 23    | 1129    | SH | DEFINED | 11 |
| CAESARS ENTMT INC            | COM            | 127687101 | 62    | 3090    | SH | DEFINED | 12 |
| CAL DIVE INTL INC            | COM            | 127914109 | 11    | 270     | SH | DEFINED | 11 |
| CAL DIVE INTL INC            | COM            | 127914109 | 55385 | 1359150 | SH | DEFINED | 3  |
| CAL MAINE FOODS INC          | COM NEW        | 128030202 | 9     | 775     | SH | DEFINED | 12 |
| CALAMOS ASSET MGMT INC       | CL A           | 12811R104 | 97    | 3575    | SH | DEFINED | 12 |
| CALAMOS CONV & HIGH INCOME F | COM SHS        | 12811P108 | 5126  | 298387  | SH | DEFINED | 12 |
| CALAMOS CONV OPP AND INC FD  | SH BEN INT     | 128117108 | 31    | 1500    | SH | DEFINED | 11 |
| CALAMOS CONV OPP AND INC FD  | SH BEN INT     | 128117108 | 1321  | 63863   | SH | DEFINED | 12 |
| CALAMOS STRATEGIC TOTL RETN  | COM SH BEN INT | 128125101 | 7430  | 530306  | SH | DEFINED | 12 |
| CALAMP CORP                  | COM            | 128126109 | 3204  | 358345  | SH | DEFINED | 6  |
| CALAMP CORP                  | COM            | 128126109 | 1229  | 137446  | SH | DEFINED | 3  |
| CALGON CARBON CORP           | COM            | 129603106 | 7     | 800     | SH | DEFINED | 12 |
| CALIFORNIA FIRST NTNL BANCOR | COM            | 130222102 | 38    | 3000    | SH | DEFINED | 12 |
| CALIFORNIA FIRST NTNL BANCOR | COM            | 130222102 | 1406  | 112509  | SH | DEFINED | 6  |
| CALIFORNIA PIZZA KITCHEN INC | COM            | 13054D109 | 35    | 1500    | SH | DEFINED | 12 |
| CALIFORNIA WTR SVC GROUP     | COM            | 130788102 | 41    | 1095    | SH | DEFINED | 9  |
| CALIFORNIA WTR SVC GROUP     | COM            | 130788102 | 53    | 1400    | SH | DEFINED | 12 |
| CALLAWAY GOLF CO             | COM            | 131193104 | 97    | 7210    | SH | DEFINED | 12 |
| CALLIDUS SOFTWARE INC        | COM            | 13123E500 | 4500  | 766044  | SH | DEFINED | 6  |
| CALLON PETE CO DEL           | COM            | 13123X102 | 1904  | 131650  | SH | DEFINED | 3  |
| CALPINE CORP                 | COM            | 131347106 | 2347  | 595798  | SH | DEFINED | 6  |
| CALPINE CORP                 | COM            | 131347106 | 2     | 529     | SH | DEFINED | 2  |
| CALPINE CORP                 | COM            | 131347106 | 245   | 62170   | SH | DEFINED | 12 |
| CALYPTE BIOMEDICAL CORP      | COM NEW        | 131722605 | 0     | 3       | SH | DEFINED | 9  |
| CAMBREX CORP                 | COM            | 132011107 | 539   | 19900   | SH | DEFINED | 9  |
| CAMCO FINL CORP              | COM            | 132618109 | 2     | 122     | SH | DEFINED | 2  |

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| CAMDEN NATL CORP             | COM             | 133034108 | 126    | 3200    | SH | DEFINED | 12 |
| CAMDEN NATL CORP             | COM             | 133034108 | 3973   | 100800  | SH | DEFINED | 6  |
| CAMDEN PPTY TR               | SH BEN INT      | 133131102 | 36     | 700     | SH | DEFINED | 2  |
| CAMDEN PPTY TR               | SH BEN INT      | 133131102 | 172    | 3375    | SH | DEFINED | 11 |
| CAMDEN PPTY TR               | SH BEN INT      | 133131102 | 2567   | 50327   | SH | DEFINED | 12 |
| CAMDEN PPTY TR               | SH BEN INT      | 133131102 | 3025   | 59323   | SH | DEFINED | 9  |
| CAMECO CORP                  | COM             | 13321L108 | 479    | 4566    | SH | DEFINED | 12 |
| CAMPBELL SOUP CO             | COM             | 134429109 | 42     | 1400    | SH | DEFINED | 9  |
| CAMPBELL SOUP CO             | COM             | 134429109 | 325    | 10886   | SH | DEFINED | 12 |
| CAMPBELL SOUP CO             | COM             | 134429109 | 16     | 550     | SH | DEFINED | 6  |
| CANADA SOUTHN PETE LTD       | LTD VTG SH      | 135231108 | 3      | 400     | SH | DEFINED | 12 |
| CANADIAN NAT RES LTD         | COM             | 136385101 | 15844  | 309160  | SH | DEFINED | 7  |
| CANADIAN NAT RES LTD         | COM             | 136385101 | 35     | 826     | SH | DEFINED | 12 |
| CANADIAN NAT RES LTD         | COM             | 136385101 | 1328   | 31040   | SH | DEFINED | 6  |
| CANADIAN NAT RES LTD         | COM             | 136385101 | 12615  | 294940  | SH | DEFINED | 3  |
| CANADIAN NATL RY CO          | COM             | 136375102 | 92     | 1500    | SH | DEFINED | 2  |
| CANADIAN NATL RY CO          | COM             | 136375102 | 681    | 11123   | SH | DEFINED | 12 |
| CANADIAN NATL RY CO          | COM             | 136375102 | 25195  | 344810  | SH | DEFINED | 7  |
| CANADIAN PAC RY LTD          | COM             | 13645T100 | 12     | 350     | SH | DEFINED | 11 |
| CANADIAN PAC RY LTD          | COM             | 13645T100 | 7117   | 173164  | SH | DEFINED | 7  |
| CANADIAN PAC RY LTD          | COM             | 13645T100 | 282    | 8181    | SH | DEFINED | 12 |
| CANADIAN SUPERIOR ENERGY INC | COM             | 136644101 | 1      | 385     | SH | DEFINED | 12 |
| CANDELA CORP                 | COM             | 136907102 | 241    | 21200   | SH | DEFINED | 3  |
| CANDELA CORP                 | COM             | 136907102 | 2      | 150     | SH | DEFINED | 12 |
| CANON INC                    | ADR             | 138006309 | 27789  | 512903  | SH | DEFINED | 6  |
| CANON INC                    | ADR             | 138006309 | 476    | 8775    | SH | DEFINED | 2  |
| CANTEL MEDICAL CORP          | COM             | 138098108 | 828    | 22130   | SH | DEFINED | 3  |
| CANTEL MEDICAL CORP          | COM             | 138098108 | 18     | 468     | SH | DEFINED | 12 |
| CANWEST GLOBAL COMMUNICATION | SHS NON VTG     | 138906300 | 3      | 200     | SH | DEFINED | 7  |
| CAPITAL & INCM STRTGS FD INC | COM             | 13971Y103 | 23     | 1271    | SH | DEFINED | 12 |
| CAPITAL AUTOMOTIVE REIT      | COM SH BEN INT  | 139733109 | 1516   | 42661   | SH | DEFINED | 12 |
| CAPITAL BK CORP              | COM             | 139793103 | 9      | 500     | SH | DEFINED | 12 |
| CAPITAL CITY BK GROUP INC    | COM             | 139674105 | 40     | 946     | SH | DEFINED | 12 |
| CAPITAL CITY BK GROUP INC    | COM             | 139674105 | 31     | 750     | SH | DEFINED | 11 |
| CAPITAL CORP OF THE WEST     | COM             | 140065103 | 983    | 20906   | SH | DEFINED | 6  |
| CAPITAL CROSSING BK          | COM             | 140071101 | 8      | 250     | SH | DEFINED | 12 |
| CAPITAL ONE FINL CORP        | DECS UPPR 6.25  | 14040H204 | 306    | 5420    | SH | DEFINED | 12 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 583950 | 6934452 | SH | DEFINED | 10 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 305316 | 3625650 | SH | DEFINED | 8  |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 22662  | 269110  | SH | DEFINED | 3  |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 10330  | 122671  | SH | DEFINED | 12 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 1315   | 15615   | SH | DEFINED | 11 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 1106   | 13135   | SH | DEFINED | 5  |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 211    | 2500    | SH | DEFINED | 1  |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 23     | 273     | SH | DEFINED | 9  |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 67     | 790     | SH | DEFINED | 2  |
| CAPITAL SR LIVING CORP       | COM             | 140475104 | 34     | 6000    | SH | DEFINED | 2  |
| CAPITAL TITLE GROUP INC      | COM             | 140919101 | 231    | 40700   | SH | DEFINED | 6  |
| CAPITOL BANCORP LTD          | COM             | 14056D105 | 1373   | 38970   | SH | DEFINED | 3  |
| CAPITOL FED FINL             | COM             | 14057C106 | 36     | 1000    | SH | DEFINED | 12 |
| CAPSTEAD MTG CORP            | PFD B CV \$1.26 | 14067E308 | 20     | 1500    | SH | DEFINED | 12 |
| CAPSTEAD MTG CORP            | COM NO PAR      | 14067E506 | 47     | 4475    | SH | DEFINED | 12 |
| CAPSTONE TURBINE CORP        | COM             | 14067D102 | 0      | 200     | SH | DEFINED | 12 |
| CAPTIVA SOFTWARE CORP DEL    | COM             | 14073T109 | 3      | 315     | SH | DEFINED | 12 |
| CAPTIVA SOFTWARE CORP DEL    | COM             | 14073T109 | 248    | 24400   | SH | DEFINED | 3  |
| CARAUSTAR INDS INC           | COM             | 140909102 | 1312   | 78020   | SH | DEFINED | 3  |
| CARDIAC SCIENCE INC          | COM NEW         | 141410209 | 56     | 26200   | SH | DEFINED | 12 |
| CARDINAL FINL CORP           | COM             | 14149F109 | 948    | 85000   | SH | DEFINED |    |
| CARDINAL FINL CORP           | COM             | 14149F109 | 3740   | 335386  | SH | DEFINED | 12 |
| CARDINAL HEALTH INC          | COM             | 14149Y108 | 9328   | 160420  | SH | DEFINED | 3  |
| CARDINAL HEALTH INC          | COM             | 14149Y108 | 6      | 100     | SH | DEFINED | 6  |
| CARDINAL HEALTH INC          | COM             | 14149Y108 | 31     | 533     | SH | DEFINED | 11 |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 35     | 600     | SH | DEFINED | 1  |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 431    | 7410    | SH | DEFINED | 2  |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 560    | 9635    | SH | DEFINED | 9  |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 3131   | 53841   | SH | DEFINED | 12 |
| CARDINAL STATE BANK DURHAM N | COM            | 141546101 | 22     | 2000    | SH | DEFINED | 12 |
| CARDIODYNAMICS INTL CORP     | COM            | 141597104 | 2      | 400     | SH | DEFINED | 12 |
| CAREER EDUCATION CORP        | COM            | 141665109 | 10002  | 250050  | SH | DEFINED | 3  |
| CAREER EDUCATION CORP        | COM            | 141665109 | 428    | 10700   | SH | DEFINED | 12 |
| CAREER EDUCATION CORP        | COM            | 141665109 | 258    | 6450    | SH | DEFINED | 5  |
| CAREER EDUCATION CORP        | COM            | 141665109 | 80000  | 2000000 | SH | DEFINED | 13 |
| CAREMARK RX INC              | COM            | 141705103 | 43     | 1100    | SH | DEFINED | 9  |
| CAREMARK RX INC              | COM            | 141705103 | 149834 | 3800000 | SH | DEFINED | 10 |
| CAREMARK RX INC              | COM            | 141705103 | 16239  | 411850  | SH | DEFINED | 3  |
| CAREMARK RX INC              | COM            | 141705103 | 12874  | 326500  | SH | DEFINED | 8  |
| CAREMARK RX INC              | COM            | 141705103 | 314    | 7956    | SH | DEFINED | 12 |
| CAREMARK RX INC              | COM            | 141705103 | 12     | 300     | SH | DEFINED | 2  |
| CAREMARK RX INC              | COM            | 141705103 | 925    | 23450   | SH | DEFINED | 11 |
| CARLISLE COS INC             | COM            | 142339100 | 1091   | 16805   | SH | DEFINED | 12 |
| CARMAX INC                   | COM            | 143130102 | 7447   | 239846  | SH | DEFINED | 12 |
| CARMAX INC                   | COM            | 143130102 | 1863   | 60000   | SH | DEFINED |    |
| CARMIKE CINEMAS INC          | COM            | 143436400 | 3154   | 86400   | SH | DEFINED | 3  |
| CARNIVAL CORP                | PAIRED CTF     | 143658300 | 253    | 4388    | SH | DEFINED | 11 |
| CARNIVAL CORP                | PAIRED CTF     | 143658300 | 1200   | 20821   | SH | DEFINED | 5  |
| CARNIVAL CORP                | PAIRED CTF     | 143658300 | 9327   | 161845  | SH | DEFINED | 12 |
| CARNIVAL CORP                | PAIRED CTF     | 143658300 | 11319  | 196410  | SH | DEFINED | 6  |
| CARNIVAL CORP                | PAIRED CTF     | 143658300 | 46     | 800     | SH | DEFINED | 2  |
| CARPENTER TECHNOLOGY CORP    | COM            | 144285103 | 9      | 155     | SH | DEFINED | 12 |
| CARRAMERICA RLTY CORP        | COM            | 144418100 | 4240   | 128479  | SH | DEFINED | 12 |
| CARRAMERICA RLTY CORP        | COM            | 144418100 | 117    | 3550    | SH | DEFINED | 9  |
| CARRAMERICA RLTY CORP        | COM            | 144418100 | 178    | 5400    | SH | DEFINED | 11 |
| CARREKER CORP                | COM            | 144433109 | 22     | 2500    | SH | DEFINED | 12 |
| CARRIAGE SVCS INC            | COM            | 143905107 | 1600   | 323800  | SH | DEFINED | 6  |
| CARRIER ACCESS CORP          | COM            | 144460102 | 5      | 425     | SH | DEFINED | 2  |
| CARRIER ACCESS CORP          | COM            | 144460102 | 20     | 1915    | SH | DEFINED | 11 |
| CARROLLTON BANCORP           | COM            | 145282109 | 240    | 13461   | SH | DEFINED | 12 |
| CARROLLTON BANCORP           | COM            | 145282109 | 37     | 2079    | SH | DEFINED | 11 |
| CASCADE BANCORP              | COM            | 147154108 | 5003   | 247415  | SH | DEFINED | 1  |
| CASCADE CORP                 | COM            | 147195101 | 12     | 300     | SH | DEFINED | 11 |
| CASCADE CORP                 | COM            | 147195101 | 8224   | 205850  | SH | DEFINED | 6  |
| CASCADE CORP                 | COM            | 147195101 | 2001   | 50100   | SH | DEFINED | 3  |
| CASCADE NAT GAS CORP         | COM            | 147339105 | 11     | 526     | SH | DEFINED | 2  |
| CASEYS GEN STORES INC        | COM            | 147528103 | 151    | 8300    | SH | DEFINED | 3  |
| CASH AMER INTL INC           | COM            | 14754D100 | 8      | 282     | SH | DEFINED | 9  |
| CASH AMER INTL INC           | COM            | 14754D100 | 9103   | 306200  | SH | DEFINED | 3  |
| CASTLE CONV FD INC           | COM            | 148443104 | 11     | 450     | SH | DEFINED | 12 |
| CASTLE ENERGY CORP           | COM PAR\$0.50N | 148449309 | 45     | 3600    | SH | DEFINED | 12 |
| CATALYST SEMICONDUCTOR INC   | COM            | 148881105 | 1211   | 220150  | SH | DEFINED | 6  |
| CATALYST SEMICONDUCTOR INC   | COM            | 148881105 | 185    | 33547   | SH | DEFINED | 3  |
| CATALYTICA ENERGY SYS INC    | COM            | 148884109 | 0      | 200     | SH | DEFINED | 12 |
| CATAPULT COMMUNICATIONS CORP | COM            | 149016107 | 8      | 315     | SH | DEFINED | 11 |
| CATAPULT COMMUNICATIONS CORP | COM            | 149016107 | 4060   | 168060  | SH | DEFINED | 3  |
| CATELLUS DEV CORP NEW        | COM            | 149113102 | 38     | 1253    | SH | DEFINED | 2  |
| CATERPILLAR INC DEL          | COM            | 149123101 | 569    | 5836    | SH | DEFINED | 11 |
| CATERPILLAR INC DEL          | COM            | 149123101 | 48599  | 498400  | SH | DEFINED | 6  |
| CATERPILLAR INC DEL          | COM            | 149123101 | 11213  | 114989  | SH | DEFINED | 12 |
| CATERPILLAR INC DEL          | COM            | 149123101 | 7655   | 78500   | SH | DEFINED | 7  |
| CATERPILLAR INC DEL          | COM            | 149123101 | 441    | 4532    | SH | DEFINED | 1  |
| CATERPILLAR INC DEL          | COM            | 149123101 | 88     | 900     | SH | DEFINED | 4  |
| CATERPILLAR INC DEL          | COM            | 149123101 | 244    | 2500    | SH | DEFINED | 2  |
| CATERPILLAR INC DEL          | COM            | 149123101 | 129    | 1325    | SH | DEFINED | 9  |
| CATHAY GENERAL BANCORP       | COM            | 149150104 | 8923   | 237950  | SH | DEFINED | 3  |
| CATHAY MERCHANT GROUP INC    | COM            | 14916A101 | 0      | 200     | SH | DEFINED | 12 |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| CATO CORP NEW                | CL A           | 149205106 | 13587 | 471450  | SH | DEFINED | 6  |
| CATO CORP NEW                | CL A           | 149205106 | 1236  | 42900   | SH | DEFINED | 3  |
| CAVALIER HOMES INC           | COM            | 149507105 | 1     | 100     | SH | DEFINED | 12 |
| CB RICHARD ELLIS GROUP INC   | CL A           | 12497T101 | 50    | 1500    | SH | DEFINED |    |
| CB RICHARD ELLIS GROUP INC   | CL A           | 12497T101 | 5726  | 170670  | SH | DEFINED | 3  |
| CBL & ASSOC PPTYS INC        | COM            | 124830100 | 578   | 7567    | SH | DEFINED | 12 |
| CBL & ASSOC PPTYS INC        | COM            | 124830100 | 31    | 400     | SH | DEFINED | 2  |
| CBL & ASSOC PPTYS INC        | COM            | 124830100 | 147   | 1925    | SH | DEFINED | 11 |
| CBRL GROUP INC               | COM            | 12489V106 | 2986  | 71360   | SH | DEFINED | 3  |
| CBRL GROUP INC               | COM            | 12489V106 | 63    | 1500    | SH | DEFINED | 9  |
| CBRL GROUP INC               | COM            | 12489V106 | 225   | 5381    | SH | DEFINED | 12 |
| CBRL GROUP INC               | COM            | 12489V106 | 30    | 710     | SH | DEFINED | 11 |
| CCC INFORMATION SVCS GROUP I | COM            | 12487Q109 | 10    | 436     | SH | DEFINED | 12 |
| CCC INFORMATION SVCS GROUP I | COM            | 12487Q109 | 455   | 20500   | SH | DEFINED | 3  |
| CDN IMPERIAL BK OF COMMERCE  | COM            | 136069101 | 70933 | 982041  | SH | DEFINED | 7  |
| CEC ENTMT INC                | COM            | 125137109 | 32    | 800     | SH | DEFINED | 12 |
| CEC ENTMT INC                | COM            | 125137109 | 34549 | 864361  | SH | DEFINED | 3  |
| CEC ENTMT INC                | COM            | 125137109 | 27988 | 700436  | SH | DEFINED | 6  |
| CEDAR FAIR L P               | DEPOSITRY UNIT | 150185106 | 258   | 7833    | SH | DEFINED | 5  |
| CEDAR FAIR L P               | DEPOSITRY UNIT | 150185106 | 66    | 2000    | SH | DEFINED | 9  |
| CEDAR FAIR L P               | DEPOSITRY UNIT | 150185106 | 489   | 14860   | SH | DEFINED | 12 |
| CEDAR SHOPPING CTRS INC      | COM NEW        | 150602209 | 836   | 58467   | SH | DEFINED | 12 |
| CEDAR SHOPPING CTRS INC      | COM NEW        | 150602209 | 87    | 6100    | SH | DEFINED | 3  |
| CELADON GROUP INC            | COM            | 150838100 | 843   | 37900   | SH | DEFINED | 3  |
| CELADON GROUP INC            | COM            | 150838100 | 81    | 3660    | SH | DEFINED | 12 |
| CELESTICA INC                | SUB VTG SHS    | 15101Q108 | 6507  | 461125  | SH | DEFINED | 5  |
| CELESTICA INC                | SUB VTG SHS    | 15101Q108 | 14    | 1000    | SH | DEFINED | 12 |
| CELESTICA INC                | SUB VTG SHS    | 15101Q108 | 5     | 300     | SH | DEFINED | 7  |
| CELESTICA INC                | SUB VTG SHS    | 15101Q108 | 17343 | 1229160 | SH | DEFINED | 4  |
| CELESTICA INC                | SUB VTG SHS    | 15101Q108 | 17    | 1225    | SH | DEFINED | 11 |
| CELGENE CORP                 | COM            | 151020104 | 392   | 14800   | SH | DEFINED | 5  |
| CELGENE CORP                 | COM            | 151020104 | 12    | 450     | SH | DEFINED | 11 |
| CELGENE CORP                 | COM            | 151020104 | 43    | 1632    | SH | DEFINED | 12 |
| CELL GENESYS INC             | COM            | 150921104 | 18    | 2270    | SH | DEFINED | 11 |
| CELL GENESYS INC             | COM            | 150921104 | 2384  | 294300  | SH | DEFINED | 8  |
| CELL GENESYS INC             | COM            | 150921104 | 7584  | 936327  | SH | DEFINED | 12 |
| CELL GENESYS INC             | COM            | 150921104 | 25110 | 3100000 | SH | DEFINED | 10 |
| CELL GENESYS INC             | COM            | 150921104 | 13    | 1600    | SH | DEFINED | 2  |
| CELL THERAPEUTICS INC        | COM            | 150934107 | 15    | 1840    | SH | DEFINED | 12 |
| CELLSTAR CORP                | COM NEW        | 150925204 | 6     | 1280    | SH | DEFINED | 12 |
| CELLSTAR CORP                | COM NEW        | 150925204 | 9     | 2000    | SH | DEFINED | 9  |
| CELSION CORPORATION          | COM            | 15117N107 | 3     | 5500    | SH | DEFINED | 12 |
| CEMEX S A                    | SPON ADR 5 ORD | 151290889 | 75    | 2063    | SH | DEFINED | 11 |
| CENDANT CORP                 | COM            | 151313103 | 10551 | 451265  | SH | DEFINED | 12 |
| CENDANT CORP                 | COM            | 151313103 | 86506 | 3700000 | SH | DEFINED | 13 |
| CENDANT CORP                 | COM            | 151313103 | 15454 | 660983  | SH | DEFINED | 4  |
| CENDANT CORP                 | COM            | 151313103 | 12525 | 535726  | SH | DEFINED | 3  |
| CENDANT CORP                 | COM            | 151313103 | 7544  | 322670  | SH | DEFINED | 5  |
| CENDANT CORP                 | COM            | 151313103 | 1602  | 68500   | SH | DEFINED | 9  |
| CENDANT CORP                 | COM            | 151313103 | 141   | 6021    | SH | DEFINED | 2  |
| CENDANT CORP                 | COM            | 151313103 | 123   | 5275    | SH | DEFINED | 7  |
| CENDANT CORP                 | COM            | 151313103 | 53    | 2275    | SH | DEFINED | 11 |
| CENDANT CORP                 | COM            | 151313103 | 1766  | 75522   | SH | DEFINED | 6  |
| CENDANT CORP                 | COM            | 151313103 | 38014 | 1625900 | SH | DEFINED | 8  |
| CENTENE CORP DEL             | COM            | 15135B101 | 20494 | 722900  | SH | DEFINED | 3  |
| CENTENE CORP DEL             | COM            | 15135B101 | 25    | 888     | SH | DEFINED | 12 |
| CENTENNIAL COMMUNCTNS CORP N | CL A NEW       | 15133V208 | 187   | 23550   | SH | DEFINED | 3  |
| CENTER BANCORP INC           | COM            | 151408101 | 8     | 630     | SH | DEFINED | 11 |
| CENTER FINL CORP CALIF       | COM            | 15146E102 | 3265  | 163070  | SH | DEFINED | 3  |
| CENTERPOINT ENERGY INC       | COM            | 15189T107 | 80    | 7090    | SH | DEFINED | 6  |
| CENTERPOINT ENERGY INC       | COM            | 15189T107 | 5     | 400     | SH | DEFINED | 9  |
| CENTERPOINT ENERGY INC       | COM            | 15189T107 | 1010  | 89383   | SH | DEFINED | 12 |

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|------------------------------|------------|---------------|-------|---------|----|---------|----|
| CENTERPOINT PPTYS TR         | COM        | 151895109     | 96    | 2000    | SH | DEFINED | 2  |
| CENTEX CORP                  | COM        | 152312104     | 49    | 830     | SH | DEFINED | 12 |
| CENTRAL EUROPE AND RUSSIA FD | COM        | 153436100     | 114   | 4080    | SH | DEFINED | 12 |
| CENTRAL EUROPEAN DIST CORP   | COM        | 153435102     | 319   | 10800   | SH | DEFINED | 3  |
| CENTRAL FD CDA LTD           | CL A       | 153501101     | 27    | 4852    | SH | DEFINED | 12 |
| CENTRAL FGHT LINES INC NEV   | COM        | 153491105     | 4     | 600     | SH | DEFINED | 12 |
| CENTRAL GARDEN & PET CO      | COM        | 153527106     | 2667  | 63900   | SH | DEFINED | 3  |
| CENTRAL PAC FINL CORP        | COM        | 154760102     | 62    | 1715    | SH | DEFINED | 11 |
| CENTRAL PKG CORP             | COM        | 154785109     | 0     | 1       | SH | DEFINED | 9  |
| CENTRAL PKG CORP             | COM        | 154785109     | 1     | 80      | SH | DEFINED | 2  |
| CENTRAL PKG CORP             | COM        | 154785109     | 49    | 3244    | SH | DEFINED | 12 |
| CENTRAL VA BANKSHARES INC    | COM        | 155792104     | 40    | 1391    | SH | DEFINED | 12 |
| CENTRAL VT PUB SVC CORP      | COM        | 155771108     | 28    | 1200    | SH | DEFINED | 2  |
| CENTRAL VT PUB SVC CORP      | COM        | 155771108     | 4138  | 177900  | SH | DEFINED | 6  |
| CENTRUE FINL CORP            | COM        | 15641R103     | 11    | 400     | SH | DEFINED | 11 |
| CENTURY ALUM CO              | COM        | 156431108     | 3237  | 123274  | SH | DEFINED | 3  |
| CENTURY ALUM CO              | COM        | 156431108     | 2     | 84      | SH | DEFINED | 11 |
| CENTURY BUSINESS SVCS INC    | COM        | 156490104     | 1     | 300     | SH | DEFINED | 12 |
| CENTURYTEL INC               | COM        | 156700106     | 9117  | 257040  | SH | DEFINED | 6  |
| CENTURYTEL INC               | COM        | 156700106     | 3549  | 100068  | SH | DEFINED | 12 |
| CENTURYTEL INC               | COM        | 156700106     | 60    | 1687    | SH | DEFINED | 9  |
| CEPHALON INC                 | COM        | 156708109     | 1812  | 35606   | SH | DEFINED | 3  |
| CEPHALON INC                 | NOTE       | 6/1 156708AJ8 | 103   | 1000    | SH | DEFINED | 12 |
| CEPHALON INC                 | NOTE       | 6/1 156708AG4 | 101   | 1000    | SH | DEFINED | 12 |
| CEPHALON INC                 | COM        | 156708109     | 205   | 4038    | SH | DEFINED | 12 |
| CEPHEID                      | COM        | 15670R107     | 123   | 12400   | SH | DEFINED | 12 |
| CERADYNE INC                 | COM        | 156710105     | 43    | 750     | SH | DEFINED | 2  |
| CERADYNE INC                 | COM        | 156710105     | 249   | 4349    | SH | DEFINED | 12 |
| CERES GROUP INC              | COM        | 156772105     | 2302  | 446200  | SH | DEFINED | 6  |
| CERIDIAN CORP NEW            | COM        | 156779100     | 185   | 10130   | SH | DEFINED | 12 |
| CERIDIAN CORP NEW            | COM        | 156779100     | 265   | 14500   | SH | DEFINED | 11 |
| CERIDIAN CORP NEW            | COM        | 156779100     | 4994  | 273200  | SH | DEFINED | 8  |
| CERIDIAN CORP NEW            | COM        | 156779100     | 54840 | 3000000 | SH | DEFINED | 10 |
| CERNER CORP                  | COM        | 156782104     | 481   | 9055    | SH | DEFINED | 12 |
| CERNER CORP                  | COM        | 156782104     | 524   | 9850    | SH | DEFINED | 11 |
| CERNER CORP                  | COM        | 156782104     | 213   | 4000    | SH | DEFINED | 2  |
| CERTEGY INC                  | COM        | 156880106     | 1006  | 28310   | SH | DEFINED | 3  |
| CERTEGY INC                  | COM        | 156880106     | 1724  | 48518   | SH | DEFINED | 1  |
| CERTEGY INC                  | COM        | 156880106     | 1851  | 52105   | SH | DEFINED | 12 |
| CERTEGY INC                  | COM        | 156880106     | 28    | 800     | SH | DEFINED | 11 |
| CERUS CORP                   | COM        | 157085101     | 1     | 250     | SH | DEFINED | 2  |
| CERUS CORP                   | COM        | 157085101     | 1     | 500     | SH | DEFINED | 12 |
| CH ENERGY GROUP INC          | COM        | 12541M102     | 290   | 6033    | SH | DEFINED | 12 |
| CH ENERGY GROUP INC          | COM        | 12541M102     | 34    | 700     | SH | DEFINED | 9  |
| CHALONE WINE GROUP LTD       | COM        | 157639105     | 14    | 1017    | SH | DEFINED | 12 |
| CHAMPION ENTERPRISES INC     | COM        | 158496109     | 28    | 2350    | SH | DEFINED | 12 |
| CHAMPION ENTERPRISES INC     | COM        | 158496109     | 65    | 5500    | SH | DEFINED | 9  |
| CHAMPS ENTMT INC DEL         | COM        | 158787101     | 1113  | 129100  | SH | DEFINED | 6  |
| CHAMPS ENTMT INC DEL         | COM        | 158787101     | 6     | 700     | SH | DEFINED | 12 |
| CHARLES & COLVARD LTD        | COM        | 159765106     | 32    | 3000    | SH | DEFINED | 12 |
| CHARLES RIV LABS INTL INC    | COM        | 159864107     | 409   | 8900    | SH | DEFINED | 11 |
| CHARLES RIV LABS INTL INC    | COM        | 159864107     | 17424 | 378700  | SH | DEFINED | 3  |
| CHARLES RIVER ASSOCIATES     | COM        | 159852102     | 3883  | 83030   | SH | DEFINED | 3  |
| CHARMING SHOPPES INC         | COM        | 161133103     | 11961 | 1276566 | SH | DEFINED | 6  |
| CHARMING SHOPPES INC         | COM        | 161133103     | 16563 | 1767650 | SH | DEFINED | 3  |
| CHARMING SHOPPES INC         | COM        | 161133103     | 44    | 4700    | SH | DEFINED | 4  |
| CHARMING SHOPPES INC         | COM        | 161133103     | 10    | 1040    | SH | DEFINED | 9  |
| CHARTER COMMUNICATIONS INC D | CL A       | 16117M107     | 29    | 12762   | SH | DEFINED | 12 |
| CHARTERMAC                   | SH BEN INT | 160908109     | 1212  | 49599   | SH | DEFINED | 12 |
| CHARTERMAC                   | SH BEN INT | 160908109     | 132   | 5406    | SH | DEFINED | 9  |
| CHARTERMAC                   | SH BEN INT | 160908109     | 23    | 956     | SH | DEFINED | 2  |
| CHARTWELL DIVD & INCOME FD I | COM        | 16139P104     | 22    | 2200    | SH | DEFINED | 12 |

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|                              |                  |           |       |         |    |         |    |
|------------------------------|------------------|-----------|-------|---------|----|---------|----|
| CHASE CORP                   | COM              | 16150R104 | 10    | 600     | SH | DEFINED | 11 |
| CHATTEM INC                  | COM              | 162456107 | 26    | 775     | SH | DEFINED | 12 |
| CHATTEM INC                  | COM              | 162456107 | 4977  | 150350  | SH | DEFINED | 3  |
| CHECK POINT SOFTWARE TECH LT | ORD              | M22465104 | 89    | 3600    | SH | DEFINED | 12 |
| CHECKERS DRIVE-IN RESTAURANT | COM NEW          | 162809305 | 1     | 83      | SH | DEFINED | 12 |
| CHECKFREE CORP NEW           | COM              | 162813109 | 11    | 300     | SH | DEFINED | 11 |
| CHECKFREE CORP NEW           | COM              | 162813109 | 32    | 850     | SH | DEFINED | 6  |
| CHECKFREE CORP NEW           | COM              | 162813109 | 38    | 1000    | SH | DEFINED | 9  |
| CHECKFREE CORP NEW           | COM              | 162813109 | 914   | 24004   | SH | DEFINED | 12 |
| CHECKPOINT SYS INC           | COM              | 162825103 | 328   | 18150   | SH | DEFINED | 12 |
| CHECKPOINT SYS INC           | COM              | 162825103 | 4920  | 272559  | SH | DEFINED | 3  |
| CHECKPOINT SYS INC           | COM              | 162825103 | 14432 | 799875  | SH | DEFINED | 6  |
| CHEESECAKE FACTORY INC       | COM              | 163072101 | 3     | 80      | SH | DEFINED | 9  |
| CHEESECAKE FACTORY INC       | COM              | 163072101 | 61    | 1867    | SH | DEFINED | 12 |
| CHEMED CORP NEW              | COM              | 16359R103 | 7     | 100     | SH | DEFINED | 2  |
| CHEMED CORP NEW              | COM              | 16359R103 | 148   | 2200    | SH | DEFINED | 9  |
| CHEMED CORP NEW              | COM              | 16359R103 | 343   | 5109    | SH | DEFINED | 12 |
| CHEMED CORP NEW              | COM              | 16359R103 | 4925  | 73380   | SH | DEFINED | 3  |
| CHEMICAL FINL CORP           | COM              | 163731102 | 62    | 1455    | SH | DEFINED | 2  |
| CHEMICAL FINL CORP           | COM              | 163731102 | 19873 | 463022  | SH | DEFINED | 6  |
| CHEROKEE INC DEL NEW         | COM              | 16444H102 | 2976  | 84350   | SH | DEFINED | 6  |
| CHESAPEAKE CORP              | COM              | 165159104 | 91    | 3334    | SH | DEFINED | 12 |
| CHESAPEAKE ENERGY CORP       | COM              | 165167107 | 14083 | 853500  | SH | DEFINED | 6  |
| CHESAPEAKE ENERGY CORP       | COM              | 165167107 | 150   | 9075    | SH | DEFINED | 11 |
| CHESAPEAKE ENERGY CORP       | COM              | 165167107 | 6519  | 395071  | SH | DEFINED | 12 |
| CHESAPEAKE UTILS CORP        | COM              | 165303108 | 154   | 5775    | SH | DEFINED | 12 |
| CHESAPEAKE UTILS CORP        | COM              | 165303108 | 2232  | 83600   | SH | DEFINED | 6  |
| CHEVRONTEXACO CORP           | COM              | 166764100 | 30681 | 584283  | SH | DEFINED | 2  |
| CHEVRONTEXACO CORP           | COM              | 166764100 | 126   | 2400    | SH | DEFINED | 7  |
| CHEVRONTEXACO CORP           | COM              | 166764100 | 1596  | 30386   | SH | DEFINED | 11 |
| CHEVRONTEXACO CORP           | COM              | 166764100 | 2787  | 53074   | SH | DEFINED | 1  |
| CHEVRONTEXACO CORP           | COM              | 166764100 | 4730  | 90082   | SH | DEFINED | 9  |
| CHEVRONTEXACO CORP           | COM              | 166764100 | 9128  | 173841  | SH | DEFINED | 5  |
| CHEVRONTEXACO CORP           | COM              | 166764100 | 25374 | 483217  | SH | DEFINED | 12 |
| CHEVRONTEXACO CORP           | COM              | 166764100 | 54978 | 1047010 | SH | DEFINED | 3  |
| CHEVRONTEXACO CORP           | COM              | 166764100 | 67909 | 1293253 | SH | DEFINED | 6  |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH  | 167250109 | 784   | 19600   | SH | DEFINED | 11 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH  | 167250109 | 72    | 1800    | SH | DEFINED | 12 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH  | 167250109 | 60    | 1500    | SH | DEFINED | 2  |
| CHICAGO MERCANTILE HLDGS INC | CL A             | 167760107 | 76    | 331     | SH | DEFINED | 12 |
| CHICOS FAS INC               | COM              | 168615102 | 10639 | 233675  | SH | DEFINED | 1  |
| CHICOS FAS INC               | COM              | 168615102 | 268   | 5879    | SH | DEFINED | 12 |
| CHICOS FAS INC               | COM              | 168615102 | 255   | 5600    | SH | DEFINED | 11 |
| CHICOS FAS INC               | COM              | 168615102 | 91    | 2000    | SH | DEFINED | 2  |
| CHILDRENS PL RETAIL STORES I | COM              | 168905107 | 1055  | 28500   | SH | DEFINED | 12 |
| CHILE FD INC                 | COM              | 168834109 | 5     | 391     | SH | DEFINED | 12 |
| CHINA MOBILE HONG KONG LTD   | SPONSORED ADR    | 16941M109 | 288   | 16800   | SH | DEFINED | 3  |
| CHINA TELECOM CORP LTD       | SPON ADR H SHS   | 169426103 | 328   | 8900    | SH | DEFINED | 3  |
| CHINA YUCHAI INTL LTD        | COM              | G21082105 | 2010  | 151350  | SH | DEFINED | 3  |
| CHINADOTCOM CORP             | CL A             | G2108N109 | 6     | 1300    | SH | DEFINED | 12 |
| CHIPMOS TECH BERMUDA LTD     | SHS              | G2110R106 | 8684  | 1363215 | SH | DEFINED | 3  |
| CHIQUITA BRANDS INTL INC     | COM              | 170032809 | 22243 | 1008300 | SH | DEFINED | 6  |
| CHIQUITA BRANDS INTL INC     | COM              | 170032809 | 15    | 669     | SH | DEFINED | 12 |
| CHIQUITA BRANDS INTL INC     | *W EXP 03/19/200 | 170032114 | 33    | 5228    | SH | DEFINED | 12 |
| CHIRON CORP                  | COM              | 170040109 | 1     | 16      | SH | DEFINED | 2  |
| CHIRON CORP                  | COM              | 170040109 | 104   | 3125    | SH | DEFINED | 4  |
| CHIRON CORP                  | COM              | 170040109 | 69    | 2068    | SH | DEFINED | 12 |
| CHIRON CORP                  | COM              | 170040109 | 4     | 120     | SH | DEFINED | 11 |
| CHIRON CORP                  | COM              | 170040109 | 38    | 1142    | SH | DEFINED | 1  |
| CHITTENDEN CORP              | COM              | 170228100 | 64    | 2231    | SH | DEFINED | 12 |
| CHITTENDEN CORP              | COM              | 170228100 | 3717  | 129375  | SH | DEFINED | 6  |
| CHITTENDEN CORP              | COM              | 170228100 | 302   | 10500   | SH | DEFINED | 5  |

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|--------------------------|----------------|-----------|-------|----------|----|---------|----|
| CHOICE HOTELS INTL INC   | COM            | 169905106 | 197   | 3400     | SH | DEFINED | 12 |
| CHOICEPOINT INC          | COM            | 170388102 | 363   | 7889     | SH | DEFINED | 12 |
| CHORDIANT SOFTWARE INC   | COM            | 170404107 | 5     | 2180     | SH | DEFINED | 12 |
| CHRISTOPHER & BANKS CORP | COM            | 171046105 | 646   | 35027    | SH | DEFINED | 12 |
| CHROMAVISION MED SYS INC | COM            | 17111P104 | 23    | 10500    | SH | DEFINED | 12 |
| CHROMCRAFT REVINGTON INC | COM            | 171117104 | 1338  | 108800   | SH | DEFINED | 6  |
| CHROMCRAFT REVINGTON INC | COM            | 171117104 | 33    | 2700     | SH | DEFINED | 12 |
| CHRONIMED INC            | COM            | 171164106 | 3     | 500      | SH | DEFINED | 12 |
| CHRONIMED INC            | COM            | 171164106 | 999   | 152231   | SH | DEFINED | 6  |
| CHUBB CORP               | CORP UNIT %    | 171232309 | 7841  | 265000   | SH | DEFINED | 7  |
| CHUBB CORP               | COM            | 171232101 | 12872 | 167390   | SH | DEFINED | 3  |
| CHUBB CORP               | CORP UNIT %    | 171232309 | 68    | 2300     | SH | DEFINED | 12 |
| CHUBB CORP               | COM            | 171232101 | 1803  | 23451    | SH | DEFINED | 2  |
| CHUBB CORP               | COM            | 171232101 | 154   | 2000     | SH | DEFINED | 11 |
| CHUBB CORP               | COM            | 171232101 | 182   | 2372     | SH | DEFINED | 9  |
| CHUBB CORP               | COM            | 171232101 | 703   | 9138     | SH | DEFINED | 1  |
| CHUBB CORP               | COM            | 171232101 | 3269  | 42515    | SH | DEFINED | 12 |
| CHUBB CORP               | COM            | 171232101 | 1481  | 19253    | SH | DEFINED | 5  |
| CHUBB CORP               | COM            | 171232101 | 1630  | 21188    | SH | DEFINED | 6  |
| CHUBB CORP               | COM            | 171232101 | 62    | 800      | SH | DEFINED | 7  |
| CHUNGHWA TELECOM CO LTD  | SPONSORED ADR  | 17133Q205 | 164   | 7800     | SH | DEFINED | 3  |
| CHUNGHWA TELECOM CO LTD  | SPONSORED ADR  | 17133Q205 | 15256 | 724780   | SH | DEFINED | 6  |
| CHURCH & DWIGHT INC      | COM            | 171340102 | 33    | 990      | SH | DEFINED | 11 |
| CHURCH & DWIGHT INC      | COM            | 171340102 | 44    | 1297     | SH | DEFINED | 12 |
| CHURCHILL DOWNS INC      | COM            | 171484108 | 148   | 3300     | SH | DEFINED | 12 |
| CIBER INC                | COM            | 17163B102 | 13    | 1351     | SH | DEFINED | 11 |
| CIBER INC                | COM            | 17163B102 | 2044  | 212000   | SH | DEFINED | 3  |
| CIBER INC                | COM            | 17163B102 | 816   | 84662    | SH | DEFINED | 12 |
| CIENA CORP               | COM            | 171779101 | 68    | 20244    | SH | DEFINED | 12 |
| CIENA CORP               | COM            | 171779101 | 2     | 630      | SH | DEFINED | 6  |
| CIGNA CORP               | COM            | 125509109 | 73    | 891      | SH | DEFINED | 11 |
| CIGNA CORP               | COM            | 125509109 | 367   | 4500     | SH | DEFINED | 2  |
| CIGNA CORP               | COM            | 125509109 | 1150  | 14100    | SH | DEFINED | 3  |
| CIGNA CORP               | COM            | 125509109 | 1430  | 17528    | SH | DEFINED | 12 |
| CIGNA CORP               | COM            | 125509109 | 66300 | 812799   | SH | DEFINED | 6  |
| CIGNA INVTS SECS INC     | COM            | 17179X106 | 86    | 4675     | SH | DEFINED | 12 |
| CIM HIGH YIELD SECS      | SH BEN INT     | 125527101 | 4     | 1000     | SH | DEFINED | 12 |
| CIMAREX ENERGY CO        | COM            | 171798101 | 24    | 637      | SH | DEFINED | 2  |
| CIMAREX ENERGY CO        | COM            | 171798101 | 48    | 1254     | SH | DEFINED | 11 |
| CIMAREX ENERGY CO        | COM            | 171798101 | 29248 | 771720   | SH | DEFINED | 3  |
| CIMAREX ENERGY CO        | COM            | 171798101 | 9     | 233      | SH | DEFINED | 12 |
| CIMAREX ENERGY CO        | COM            | 171798101 | 37445 | 988397   | SH | DEFINED | 6  |
| CINCINNATI BELL INC NEW  | COM            | 171871106 | 10926 | 2632800  | SH | DEFINED | 13 |
| CINCINNATI BELL INC NEW  | PFD CV DEP1/20 | 171871403 | 82    | 2000     | SH | DEFINED | 12 |
| CINCINNATI BELL INC NEW  | COM            | 171871106 | 50398 | 12144000 | SH | DEFINED | 10 |
| CINCINNATI BELL INC NEW  | COM            | 171871106 | 4350  | 1048200  | SH | DEFINED | 8  |
| CINCINNATI BELL INC NEW  | COM            | 171871106 | 297   | 71593    | SH | DEFINED | 2  |
| CINCINNATI BELL INC NEW  | COM            | 171871106 | 169   | 40704    | SH | DEFINED | 14 |
| CINCINNATI BELL INC NEW  | COM            | 171871106 | 16    | 3900     | SH | DEFINED | 11 |
| CINCINNATI BELL INC NEW  | COM            | 171871106 | 5     | 1200     | SH | DEFINED | 9  |
| CINCINNATI BELL INC NEW  | COM            | 171871106 | 85    | 20469    | SH | DEFINED | 12 |
| CINCINNATI FINL CORP     | COM            | 172062101 | 161   | 3639     | SH | DEFINED | 11 |
| CINCINNATI FINL CORP     | COM            | 172062101 | 214   | 4830     | SH | DEFINED | 6  |
| CINCINNATI FINL CORP     | COM            | 172062101 | 7     | 162      | SH | DEFINED | 9  |
| CINCINNATI FINL CORP     | COM            | 172062101 | 2671  | 60341    | SH | DEFINED | 12 |
| CINCINNATI FINL CORP     | COM            | 172062101 | 20340 | 459561   | SH | DEFINED | 2  |
| CINERGY CORP             | COM            | 172474108 | 1187  | 28520    | SH | DEFINED | 2  |
| CINERGY CORP             | COM            | 172474108 | 1440  | 34580    | SH | DEFINED | 3  |
| CINERGY CORP             | COM            | 172474108 | 150   | 3600     | SH | DEFINED | 6  |
| CINERGY CORP             | COM            | 172474108 | 117   | 2816     | SH | DEFINED | 11 |
| CINERGY CORP             | COM            | 172474108 | 1772  | 42563    | SH | DEFINED | 12 |
| CINTAS CORP              | COM            | 172908105 | 611   | 13925    | SH | DEFINED | 12 |



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|                              |                |           |        |          |    |         |    |
|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| CINTAS CORP                  | COM            | 172908105 | 170    | 3875     | SH | DEFINED | 11 |
| CINTAS CORP                  | COM            | 172908105 | 8579   | 195601   | SH | DEFINED | 1  |
| CINTAS CORP                  | COM            | 172908105 | 17757  | 404859   | SH | DEFINED | 2  |
| CIRCUIT CITY STORE INC       | COM            | 172737108 | 18     | 1170     | SH | DEFINED | 6  |
| CIRCUIT CITY STORE INC       | COM            | 172737108 | 31     | 2000     | SH | DEFINED | 9  |
| CIRCUIT CITY STORE INC       | COM            | 172737108 | 5029   | 321562   | SH | DEFINED | 12 |
| CIRRUS LOGIC INC             | COM            | 172755100 | 2      | 300      | SH | DEFINED | 12 |
| CIRRUS LOGIC INC             | COM            | 172755100 | 1544   | 280300   | SH | DEFINED | 3  |
| CISCO SYS INC                | COM            | 17275R102 | 808    | 41832    | SH | DEFINED | 11 |
| CISCO SYS INC                | COM            | 17275R102 | 14582  | 755544   | SH | DEFINED | 12 |
| CISCO SYS INC                | COM            | 17275R102 | 8215   | 425221   | SH | DEFINED | 5  |
| CISCO SYS INC                | COM            | 17275R102 | 577    | 29883    | SH | DEFINED | 9  |
| CISCO SYS INC                | COM            | 17275R102 | 20544  | 1063336  | SH | DEFINED | 3  |
| CISCO SYS INC                | COM            | 17275R102 | 28017  | 1450124  | SH | DEFINED | 1  |
| CISCO SYS INC                | COM            | 17275R102 | 2486   | 128664   | SH | DEFINED | 6  |
| CISCO SYS INC                | COM            | 17275R102 | 14591  | 755243   | SH | DEFINED | 4  |
| CISCO SYS INC                | COM            | 17275R102 | 7813   | 404395   | SH | DEFINED | 7  |
| CISCO SYS INC                | COM            | 17275R102 | 3504   | 181580   | SH | DEFINED | 2  |
| CIT GROUP INC                | COM            | 125581108 | 33312  | 727020   | SH | DEFINED | 3  |
| CIT GROUP INC                | COM            | 125581108 | 1044   | 22780    | SH | DEFINED | 6  |
| CIT GROUP INC                | COM            | 125581108 | 1022   | 22303    | SH | DEFINED | 12 |
| CIT GROUP INC                | COM            | 125581108 | 49     | 1080     | SH | DEFINED | 9  |
| CITIBANK WEST FSB SAN FRAN C | CONT LITIG REC | 17306J202 | 0      | 16       | SH | DEFINED | 12 |
| CITIGROUP INC                | COM            | 172967101 | 51026  | 1059063  | SH | DEFINED | 12 |
| CITIGROUP INC                | COM            | 172967101 | 5875   | 121938   | SH | DEFINED | 5  |
| CITIGROUP INC                | COM            | 172967101 | 6171   | 128083   | SH | DEFINED | 7  |
| CITIGROUP INC                | COM            | 172967101 | 6924   | 143712   | SH | DEFINED | 11 |
| CITIGROUP INC                | COM            | 172967101 | 41789  | 867361   | SH | DEFINED | 2  |
| CITIGROUP INC                | COM            | 172967101 | 139028 | 2885608  | SH | DEFINED | 6  |
| CITIGROUP INC                | COM            | 172967101 | 361355 | 7500097  | SH | DEFINED | 8  |
| CITIGROUP INC                | COM            | 172967101 | 691521 | 14352855 | SH | DEFINED | 10 |
| CITIGROUP INC                | COM            | 172967101 | 7356   | 152680   | SH | DEFINED | 9  |
| CITIGROUP INC                | COM            | 172967101 | 59     | 1227     | SH | DEFINED | 4  |
| CITIGROUP INC                | COM            | 172967101 | 10632  | 220674   | SH | DEFINED | 1  |
| CITIGROUP INC                | COM            | 172967101 | 39421  | 818195   | SH | DEFINED | 3  |
| CITIGROUP INVTS LN FD INC    | COM            | 17307C107 | 136    | 9700     | SH | DEFINED | 12 |
| CITIZENS BKG CORP MICH       | COM            | 174420109 | 82     | 2384     | SH | DEFINED | 12 |
| CITIZENS COMMUNICATIONS CO   | COM            | 17453B101 | 43     | 3115     | SH | DEFINED | 2  |
| CITIZENS COMMUNICATIONS CO   | COM            | 17453B101 | 83     | 6000     | SH | DEFINED | 11 |
| CITIZENS COMMUNICATIONS CO   | COM            | 17453B101 | 2428   | 176039   | SH | DEFINED | 12 |
| CITIZENS FIRST BANCORP INC D | COM            | 17461R106 | 7      | 300      | SH | DEFINED | 12 |
| CITIZENS INC                 | CL A           | 174740100 | 0      | 12       | SH | DEFINED | 12 |
| CITIZENS SOUTH BKG CP DEL    | COM            | 176682102 | 26     | 1831     | SH | DEFINED | 12 |
| CITRIX SYS INC               | COM            | 177376100 | 54     | 2205     | SH | DEFINED | 12 |
| CITRIX SYS INC               | COM            | 177376100 | 12     | 480      | SH | DEFINED | 11 |
| CITRIX SYS INC               | COM            | 177376100 | 61     | 2500     | SH | DEFINED | 2  |
| CITY HLDG CO                 | COM            | 177835105 | 54     | 1500     | SH | DEFINED | 12 |
| CITY INVESTING CO LIQ TR     | UNIT BEN INT   | 177900107 | 6      | 3100     | SH | DEFINED | 9  |
| CITY NATL CORP               | COM            | 178566105 | 48     | 685      | SH | DEFINED | 12 |
| CITY NATL CORP               | COM            | 178566105 | 12067  | 170800   | SH | DEFINED | 6  |
| CITY NATL CORP               | COM            | 178566105 | 21151  | 299374   | SH | DEFINED | 3  |
| CLAIRES STORES INC           | COM            | 179584107 | 6337   | 298200   | SH | DEFINED | 6  |
| CLAIRES STORES INC           | COM            | 179584107 | 746    | 35090    | SH | DEFINED | 12 |
| CLAIRES STORES INC           | COM            | 179584107 | 17     | 790      | SH | DEFINED | 11 |
| CLARCOR INC                  | COM            | 179895107 | 35     | 635      | SH | DEFINED | 11 |
| CLARCOR INC                  | COM            | 179895107 | 38     | 700      | SH | DEFINED | 2  |
| CLARCOR INC                  | COM            | 179895107 | 574    | 10481    | SH | DEFINED | 12 |
| CLARK INC                    | COM            | 181457102 | 4117   | 265300   | SH | DEFINED | 6  |
| CLEAR CHANNEL COMMUNICATIONS | COM            | 184502102 | 1330   | 39700    | SH | DEFINED | 12 |
| CLEAR CHANNEL COMMUNICATIONS | COM            | 184502102 | 7      | 200      | SH | DEFINED | 6  |
| CLEAR CHANNEL COMMUNICATIONS | COM            | 184502102 | 16     | 476      | SH | DEFINED | 9  |
| CLEAR CHANNEL COMMUNICATIONS | COM            | 184502102 | 110    | 3289     | SH | DEFINED | 2  |

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| CLEAR CHANNEL COMMUNICATIONS | COM  |            | 184502102 | 785    | 23450    | SH | DEFINED | 11 |
| CLECO CORP NEW               | COM  |            | 12561W105 | 34     | 1700     | SH | DEFINED | 11 |
| CLECO CORP NEW               | COM  |            | 12561W105 | 3216   | 158744   | SH | DEFINED | 12 |
| CLECO CORP NEW               | COM  |            | 12561W105 | 20     | 1000     | SH | DEFINED | 1  |
| CLECO CORP NEW               | COM  |            | 12561W105 | 3744   | 184780   | SH | DEFINED | 3  |
| CLEVELAND CLIFFS INC         | COM  |            | 185896107 | 147    | 1416     | SH | DEFINED | 12 |
| CLOROX CO DEL                | COM  |            | 189054109 | 171    | 2910     | SH | DEFINED | 2  |
| CLOROX CO DEL                | COM  |            | 189054109 | 357    | 6050     | SH | DEFINED | 3  |
| CLOROX CO DEL                | COM  |            | 189054109 | 127    | 2150     | SH | DEFINED | 11 |
| CLOROX CO DEL                | COM  |            | 189054109 | 447    | 7590     | SH | DEFINED | 5  |
| CLOROX CO DEL                | COM  |            | 189054109 | 489    | 8298     | SH | DEFINED | 9  |
| CLOROX CO DEL                | COM  |            | 189054109 | 5114   | 86786    | SH | DEFINED | 12 |
| CLOROX CO DEL                | COM  |            | 189054109 | 4      | 70       | SH | DEFINED | 4  |
| CLOUGH GLOBAL ALLOCATION FUN | COM  | SHS BEN IN | 18913Y103 | 13     | 600      | SH | DEFINED | 12 |
| CMGI INC                     | COM  |            | 125750109 | 0      | 100      | SH | DEFINED | 2  |
| CMGI INC                     | COM  |            | 125750109 | 22     | 8820     | SH | DEFINED | 12 |
| CMS ENERGY CORP              | COM  |            | 125896100 | 2642   | 252866   | SH | DEFINED | 12 |
| CNA FINL CORP                | COM  |            | 126117100 | 86     | 3230     | SH | DEFINED | 12 |
| CNA FINL CORP                | COM  |            | 126117100 | 267    | 10010    | SH | DEFINED | 6  |
| CNA SURETY CORP              | COM  |            | 12612L108 | 3681   | 275700   | SH | DEFINED | 6  |
| CNB FINL CORP PA             | COM  |            | 126128107 | 28     | 1823     | SH | DEFINED | 12 |
| CNET NETWORKS INC            | COM  |            | 12613R104 | 145990 | 13000000 | SH | DEFINED | 10 |
| CNET NETWORKS INC            | COM  |            | 12613R104 | 62     | 5500     | SH | DEFINED | 12 |
| CNET NETWORKS INC            | COM  |            | 12613R104 | 13279  | 1182500  | SH | DEFINED | 8  |
| CNF INC                      | COM  |            | 12612W104 | 4549   | 90800    | SH | DEFINED | 6  |
| CNF INC                      | COM  |            | 12612W104 | 4      | 72       | SH | DEFINED | 12 |
| CNF INC                      | COM  |            | 12612W104 | 17434  | 347980   | SH | DEFINED | 3  |
| CNH GLOBAL N V               | SHS  | NEW        | N20935206 | 4052   | 209173   | SH | DEFINED | 12 |
| CNH GLOBAL N V               | SHS  | NEW        | N20935206 | 57     | 2965     | SH | DEFINED | 11 |
| CNH GLOBAL N V               | SHS  | NEW        | N20935206 | 146    | 7540     | SH | DEFINED | 3  |
| COACH INC                    | COM  |            | 189754104 | 208    | 3689     | SH | DEFINED | 12 |
| COASTAL FINL CORP DEL        | COM  |            | 19046E105 | 25     | 1289     | SH | DEFINED | 12 |
| COBIZ INC                    | COM  |            | 190897108 | 77     | 3780     | SH | DEFINED | 12 |
| COBIZ INC                    | COM  |            | 190897108 | 339    | 16700    | SH | DEFINED | 3  |
| COCA COLA BOTTLING CO CONS   | COM  |            | 191098102 | 386    | 6768     | SH | DEFINED | 12 |
| COCA COLA CO                 | COM  |            | 191216100 | 22158  | 532268   | SH | DEFINED | 12 |
| COCA COLA CO                 | COM  |            | 191216100 | 175    | 4210     | SH | DEFINED | 9  |
| COCA COLA CO                 | COM  |            | 191216100 | 17     | 400      | SH | DEFINED | 4  |
| COCA COLA CO                 | COM  |            | 191216100 | 13670  | 328296   | SH | DEFINED | 3  |
| COCA COLA CO                 | COM  |            | 191216100 | 7079   | 170000   | SH | DEFINED | 7  |
| COCA COLA CO                 | COM  |            | 191216100 | 3271   | 78552    | SH | DEFINED | 11 |
| COCA COLA CO                 | COM  |            | 191216100 | 8159   | 195987   | SH | DEFINED | 2  |
| COCA COLA CO                 | COM  |            | 191216100 | 459    | 11022    | SH | DEFINED | 5  |
| COCA COLA CO                 | COM  |            | 191216100 | 991    | 23800    | SH | DEFINED | 6  |
| COCA COLA CO                 | COM  |            | 191216100 | 1399   | 33593    | SH | DEFINED | 1  |
| COCA COLA ENTERPRISES INC    | COM  |            | 191219104 | 605    | 28997    | SH | DEFINED | 12 |
| COCA COLA ENTERPRISES INC    | COM  |            | 191219104 | 7151   | 342970   | SH | DEFINED | 3  |
| COCA COLA ENTERPRISES INC    | COM  |            | 191219104 | 3      | 125      | SH | DEFINED | 11 |
| COCA COLA ENTERPRISES INC    | COM  |            | 191219104 | 5      | 250      | SH | DEFINED | 6  |
| COCA-COLA FEMSA S A DE C V   | SPON | ADR REP L  | 191241108 | 10979  | 463199   | SH | DEFINED | 6  |
| COEUR D ALENE MINES CORP IDA | COM  |            | 192108108 | 33     | 8500     | SH | DEFINED | 12 |
| COGNEX CORP                  | COM  |            | 192422103 | 31     | 1100     | SH | DEFINED | 12 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A |            | 192446102 | 165    | 3899     | SH | DEFINED | 12 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A |            | 192446102 | 203    | 4800     | SH | DEFINED | 2  |
| COGNOS INC                   | COM  |            | 19244C109 | 2564   | 58200    | SH | DEFINED | 3  |
| COGNOS INC                   | COM  |            | 19244C109 | 127    | 2400     | SH | DEFINED | 7  |
| COGNOS INC                   | COM  |            | 19244C109 | 29     | 650      | SH | DEFINED | 12 |
| COHEN & STEERS ADV INC RLTY  | COM  |            | 19247W102 | 1827   | 82119    | SH | DEFINED | 12 |
| COHEN & STEERS PREM INC RLTY | COM  |            | 19247V104 | 2276   | 103634   | SH | DEFINED | 12 |
| COHEN & STEERS QUALITY RLTY  | COM  |            | 19247L106 | 3607   | 174907   | SH | DEFINED | 12 |
| COHEN & STEERS REIT & PFD IN | COM  |            | 19247X100 | 2530   | 93098    | SH | DEFINED | 12 |
| COHEN & STEERS REIT & UTIL I | COM  |            | 19247Y108 | 1936   | 103195   | SH | DEFINED | 12 |

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| COHEN & STEERS SELECT UTIL F | COM            | 19248A109 | 2183   | 110145   | SH | DEFINED | 12 |
| COHEN & STEERS TOTAL RETURN  | COM            | 19247R103 | 395    | 19610    | SH | DEFINED | 12 |
| COHERENT INC                 | COM            | 192479103 | 2      | 56       | SH | DEFINED | 11 |
| COHERENT INC                 | COM            | 192479103 | 43     | 1400     | SH | DEFINED | 12 |
| COHERENT INC                 | COM            | 192479103 | 1651   | 54250    | SH | DEFINED | 3  |
| COHU INC                     | COM            | 192576106 | 40     | 2170     | SH | DEFINED | 11 |
| COINSTAR INC                 | COM            | 19259P300 | 7      | 275      | SH | DEFINED | 12 |
| COINSTAR INC                 | COM            | 19259P300 | 7827   | 291710   | SH | DEFINED | 3  |
| COINSTAR INC                 | COM            | 19259P300 | 5      | 200      | SH | DEFINED | 2  |
| COLDWATER CREEK INC          | COM            | 193068103 | 7      | 225      | SH | DEFINED | 12 |
| COLDWATER CREEK INC          | COM            | 193068103 | 8298   | 268810   | SH | DEFINED | 3  |
| COLE KENNETH PRODTNS INC     | CL A           | 193294105 | 1651   | 53495    | SH | DEFINED | 12 |
| COLE KENNETH PRODTNS INC     | CL A           | 193294105 | 9      | 300      | SH | DEFINED | 11 |
| COLE KENNETH PRODTNS INC     | CL A           | 193294105 | 574    | 18600    | SH | DEFINED | 3  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 9026   | 176419   | SH | DEFINED | 2  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 7590   | 148351   | SH | DEFINED | 12 |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 5101   | 99714    | SH | DEFINED | 1  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 1492   | 29170    | SH | DEFINED | 9  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 182    | 3555     | SH | DEFINED | 11 |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 82     | 1600     | SH | DEFINED | 7  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 10     | 200      | SH | DEFINED | 6  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 404    | 7900     | SH | DEFINED | 5  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 54     | 1047     | SH | DEFINED | 4  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 1940   | 37918    | SH | DEFINED | 3  |
| COLLEGIATE PACIFIC INC       | COM NEW        | 194589206 | 0      | 8        | SH | DEFINED | 12 |
| COLLINS & AIKMAN CORP NEW    | COM NEW        | 194830204 | 2      | 500      | SH | DEFINED | 12 |
| COLONIAL BANCGROUP INC       | COM            | 195493309 | 64     | 3025     | SH | DEFINED | 11 |
| COLONIAL BANCGROUP INC       | COM            | 195493309 | 480    | 22610    | SH | DEFINED | 12 |
| COLONIAL BANCGROUP INC       | COM            | 195493309 | 21439  | 1009852  | SH | DEFINED | 3  |
| COLONIAL BANCGROUP INC       | COM            | 195493309 | 21860  | 1029690  | SH | DEFINED | 6  |
| COLONIAL HIGH INCOME MUN TR  | SH BEN INT     | 195743109 | 16     | 2500     | SH | DEFINED | 12 |
| COLONIAL INTER HIGH INCOME F | SH BEN INT     | 195763107 | 138    | 38000    | SH | DEFINED | 12 |
| COLONIAL INTERMARKET INCM TR | SH BEN INT     | 195762109 | 28     | 3000     | SH | DEFINED | 12 |
| COLONIAL INVT GRADE MUN TR   | SH BEN INT     | 195768106 | 10     | 960      | SH | DEFINED | 12 |
| COLONIAL MUN INCOME TR       | SH BEN INT     | 195799101 | 32     | 5583     | SH | DEFINED | 12 |
| COLONIAL PPTYS TR            | COM SH BEN INT | 195872106 | 388    | 9879     | SH | DEFINED | 12 |
| COLONIAL PPTYS TR            | COM SH BEN INT | 195872106 | 448    | 11400    | SH | DEFINED | 9  |
| COLUMBIA BANCORP             | COM            | 197227101 | 14     | 400      | SH | DEFINED | 11 |
| COLUMBIA BANCORP             | COM            | 197227101 | 1119   | 32719    | SH | DEFINED | 12 |
| COLUMBIA BANCORP             | COM            | 197227101 | 3769   | 110225   | SH | DEFINED | 1  |
| COLUMBIA BKG SYS INC         | COM            | 197236102 | 2882   | 115309   | SH | DEFINED | 3  |
| COLUMBIA BKG SYS INC         | COM            | 197236102 | 4197   | 167965   | SH | DEFINED | 6  |
| COLUMBIA LABS INC            | COM            | 197779101 | 0      | 50       | SH | DEFINED | 12 |
| COLUMBIA SPORTSWEAR CO       | COM            | 198516106 | 39     | 662      | SH | DEFINED | 11 |
| COMCAST CORP NEW             | CL A           | 20030N101 | 13840  | 415859   | SH | DEFINED | 6  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 10     | 291      | SH | DEFINED | 4  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 425    | 12777    | SH | DEFINED | 5  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 476    | 14311    | SH | DEFINED | 11 |
| COMCAST CORP NEW             | CL A           | 20030N101 | 3031   | 91063    | SH | DEFINED | 9  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 3920   | 117784   | SH | DEFINED | 2  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 6997   | 210247   | SH | DEFINED | 12 |
| COMCAST CORP NEW             | CL A           | 20030N101 | 1      | 32       | SH | DEFINED | 1  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 14896  | 447594   | SH | DEFINED | 3  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 221094 | 6643450  | SH | DEFINED | 8  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 414866 | 12465927 | SH | DEFINED | 10 |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 76     | 2310     | SH | DEFINED | 4  |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 255    | 7756     | SH | DEFINED | 9  |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 280    | 8532     | SH | DEFINED | 6  |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 481    | 14641    | SH | DEFINED | 5  |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 659    | 20069    | SH | DEFINED | 2  |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 858    | 26139    | SH | DEFINED | 11 |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 8222   | 250367   | SH | DEFINED | 12 |

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| COMCAST CORP NEW             | CL A           | 20030N101 | 5791  | 174000 | SH | DEFINED | 7  |
| COMCAST HOLDINGS CORP        | ZONES CV2% PCS | 200300507 | 1     | 25     | SH | DEFINED | 12 |
| COMERICA INC                 | COM            | 200340107 | 922   | 15110  | SH | DEFINED | 6  |
| COMERICA INC                 | COM            | 200340107 | 203   | 3323   | SH | DEFINED | 2  |
| COMERICA INC                 | COM            | 200340107 | 334   | 5468   | SH | DEFINED | 12 |
| COMERICA INC                 | COM            | 200340107 | 9028  | 147950 | SH | DEFINED | 3  |
| COMFORT SYS USA INC          | COM            | 199908104 | 61    | 7900   | SH | DEFINED | 12 |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 0     | 0      | SH | DEFINED | 6  |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 19    | 300    | SH | DEFINED | 4  |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 11    | 165    | SH | DEFINED | 11 |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 902   | 14000  | SH | DEFINED | 12 |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 32685 | 507535 | SH | DEFINED | 3  |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 106   | 1650   | SH | DEFINED | 9  |
| COMMERCE BANCSHARES INC      | COM            | 200525103 | 6789  | 135238 | SH | DEFINED | 1  |
| COMMERCE BANCSHARES INC      | COM            | 200525103 | 333   | 6626   | SH | DEFINED | 12 |
| COMMERCE BANCSHARES INC      | COM            | 200525103 | 3     | 56     | SH | DEFINED | 6  |
| COMMERCE BANCSHARES INC      | COM            | 200525103 | 210   | 4187   | SH | DEFINED | 11 |
| COMMERCE GROUP INC MASS      | COM            | 200641108 | 41999 | 688060 | SH | DEFINED | 6  |
| COMMERCIAL CAP BANCORP INC   | COM            | 20162L105 | 17747 | 765636 | SH | DEFINED | 3  |
| COMMERCIAL FEDERAL CORPORATI | COM            | 201647104 | 20    | 690    | SH | DEFINED | 12 |
| COMMERCIAL FEDERAL CORPORATI | COM            | 201647104 | 26463 | 890715 | SH | DEFINED | 6  |
| COMMERCIAL FEDERAL CORPORATI | COM            | 201647104 | 21    | 700    | SH | DEFINED | 11 |
| COMMERCIAL METALS CO         | COM            | 201723103 | 24    | 467    | SH | DEFINED | 12 |
| COMMERCIAL NET LEASE RLTY IN | COM            | 202218103 | 2302  | 111768 | SH | DEFINED | 12 |
| COMMERCIAL NET LEASE RLTY IN | COM            | 202218103 | 32    | 1534   | SH | DEFINED | 11 |
| COMMONWEALTH TEL ENTERPRISES | COM            | 203349105 | 81    | 1634   | SH | DEFINED | 12 |
| COMMONWEALTH TEL ENTERPRISES | COM            | 203349105 | 690   | 13900  | SH | DEFINED | 7  |
| COMMONWEALTH TEL ENTERPRISES | COM            | 203349105 | 8314  | 167420 | SH | DEFINED | 5  |
| COMMONWEALTH TEL ENTERPRISES | COM            | 203349105 | 12003 | 241699 | SH | DEFINED | 3  |
| COMMONWEALTH TEL ENTERPRISES | COM            | 203349105 | 18542 | 373384 | SH | DEFINED | 4  |
| COMMONWEALTH TEL ENTERPRISES | COM            | 203349105 | 26    | 520    | SH | DEFINED | 11 |
| COMMSCOPE INC                | COM            | 203372107 | 70    | 3710   | SH | DEFINED | 12 |
| COMMSCOPE INC                | COM            | 203372107 | 9     | 500    | SH | DEFINED | 2  |
| COMMSCOPE INC                | COM            | 203372107 | 615   | 32520  | SH | DEFINED | 3  |
| COMMUNITY BK NORTHN VA       | COM            | 203566104 | 254   | 14114  | SH | DEFINED | 12 |
| COMMUNITY BK SYS INC         | COM            | 203607106 | 4584  | 162259 | SH | DEFINED | 3  |
| COMMUNITY BK SYS INC         | COM            | 203607106 | 6776  | 239860 | SH | DEFINED | 4  |
| COMMUNITY BK SYS INC         | COM            | 203607106 | 245   | 8674   | SH | DEFINED | 12 |
| COMMUNITY BK SYS INC         | COM            | 203607106 | 9006  | 318800 | SH | DEFINED | 6  |
| COMMUNITY BKS INC MILLERSBUR | COM            | 203628102 | 81    | 2866   | SH | DEFINED | 12 |
| COMMUNITY CAP CORP S C       | COM            | 20363C102 | 9     | 353    | SH | DEFINED | 12 |
| COMMUNITY CAPITAL BANCSHARES | COM            | 203634100 | 46    | 4000   | SH | DEFINED | 1  |
| COMMUNITY HEALTH SYS INC NEW | COM            | 203668108 | 34    | 1220   | SH | DEFINED | 6  |
| COMMUNITY INVS BANCORP INC   | COM            | 203719109 | 439   | 30000  | SH | DEFINED | 12 |
| COMMUNITY TR BANCORP INC     | COM            | 204149108 | 5181  | 160117 | SH | DEFINED | 6  |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR  | 20440W105 | 390   | 20400  | SH | DEFINED | 3  |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 12620 | 521900 | SH | DEFINED | 3  |
| COMPANIA ANONIMA NACIONL TEL | SPON ADR D     | 204421101 | 16    | 715    | SH | DEFINED | 11 |
| COMPANIA ANONIMA NACIONL TEL | SPON ADR D     | 204421101 | 0     | 0      | SH | DEFINED | 2  |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR  | 204448104 | 1969  | 86000  | SH | DEFINED | 3  |
| COMPASS BANCSHARES INC       | COM            | 20449H109 | 15    | 300    | SH | DEFINED | 2  |
| COMPASS BANCSHARES INC       | COM            | 20449H109 | 67    | 1380   | SH | DEFINED | 6  |
| COMPASS BANCSHARES INC       | COM            | 20449H109 | 2443  | 50200  | SH | DEFINED | 3  |
| COMPASS BANCSHARES INC       | COM            | 20449H109 | 2503  | 51431  | SH | DEFINED | 12 |
| COMPASS MINERALS INTL INC    | COM            | 20451N101 | 509   | 21000  | SH | DEFINED | 3  |
| COMPETITIVE TECHNOLOGIES INC | COM            | 204512107 | 283   | 25540  | SH | DEFINED | 12 |
| COMPUCREDIT CORP             | COM            | 20478N100 | 7370  | 269570 | SH | DEFINED | 3  |
| COMPUDYNE CORP               | COM PAR \$0.75 | 204795306 | 93    | 12500  | SH | DEFINED | 9  |
| COMPUGEN LTD                 | ORD            | M25722105 | 287   | 55900  | SH | DEFINED | 12 |
| COMPUTER ASSOC INTL INC      | COM            | 204912109 | 1085  | 34930  | SH | DEFINED | 9  |
| COMPUTER ASSOC INTL INC      | COM            | 204912109 | 13756 | 442900 | SH | DEFINED | 10 |
| COMPUTER ASSOC INTL INC      | COM            | 204912109 | 775   | 24950  | SH | DEFINED | 7  |

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| COMPUTER ASSOC INTL INC      | COM              | 204912109 | 11359 | 365700  | SH | DEFINED | 8  |
| COMPUTER ASSOC INTL INC      | COM              | 204912109 | 13387 | 431007  | SH | DEFINED | 6  |
| COMPUTER ASSOC INTL INC      | COM              | 204912109 | 15000 | 482940  | SH | DEFINED | 5  |
| COMPUTER ASSOC INTL INC      | COM              | 204912109 | 18501 | 595640  | SH | DEFINED | 12 |
| COMPUTER ASSOC INTL INC      | COM              | 204912109 | 28851 | 928880  | SH | DEFINED | 4  |
| COMPUTER ASSOC INTL INC      | COM              | 204912109 | 62120 | 2000000 | SH | DEFINED | 13 |
| COMPUTER ASSOC INTL INC      | COM              | 204912109 | 1701  | 54760   | SH | DEFINED | 11 |
| COMPUTER SCIENCES CORP       | COM              | 205363104 | 11    | 200     | SH | DEFINED | 2  |
| COMPUTER SCIENCES CORP       | COM              | 205363104 | 56174 | 996535  | SH | DEFINED | 6  |
| COMPUTER SCIENCES CORP       | COM              | 205363104 | 35246 | 625257  | SH | DEFINED | 3  |
| COMPUTER SCIENCES CORP       | COM              | 205363104 | 10732 | 190392  | SH | DEFINED | 1  |
| COMPUTER SCIENCES CORP       | COM              | 205363104 | 109   | 1930    | SH | DEFINED | 11 |
| COMPUTER SCIENCES CORP       | COM              | 205363104 | 3038  | 53894   | SH | DEFINED | 12 |
| COMPUWARE CORP               | COM              | 205638109 | 106   | 16470   | SH | DEFINED | 6  |
| COMPUWARE CORP               | COM              | 205638109 | 118   | 18191   | SH | DEFINED | 12 |
| COMPUWARE CORP               | COM              | 205638109 | 1660  | 259000  | SH | DEFINED | 3  |
| COMTECH TELECOMMUNICATIONS C | COM NEW          | 205826209 | 1132  | 30100   | SH | DEFINED | 3  |
| COMTECH TELECOMMUNICATIONS C | COM NEW          | 205826209 | 14    | 362     | SH | DEFINED | 12 |
| COMTECH TELECOMMUNICATIONS C | COM NEW          | 205826209 | 2     | 42      | SH | DEFINED | 11 |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10   | 205862402 | 7     | 300     | SH | DEFINED | 6  |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10   | 205862402 | 425   | 17374   | SH | DEFINED | 12 |
| CONAGRA FOODS INC            | COM              | 205887102 | 4     | 150     | SH | DEFINED | 6  |
| CONAGRA FOODS INC            | COM              | 205887102 | 2826  | 95949   | SH | DEFINED | 12 |
| CONAGRA FOODS INC            | COM              | 205887102 | 187   | 6350    | SH | DEFINED | 11 |
| CONAGRA FOODS INC            | COM              | 205887102 | 309   | 10500   | SH | DEFINED | 2  |
| CONAGRA FOODS INC            | COM              | 205887102 | 88    | 3000    | SH | DEFINED | 1  |
| CONAGRA FOODS INC            | COM              | 205887102 | 1754  | 59545   | SH | DEFINED | 9  |
| CONCEPTUS INC                | COM              | 206016107 | 3     | 350     | SH | DEFINED | 12 |
| CONCORD COMMUNICATIONS INC   | COM              | 206186108 | 4735  | 428055  | SH | DEFINED | 6  |
| CONCORDE CAREER COLLEGES INC | COM NEW          | 20651H201 | 4034  | 199040  | SH | DEFINED | 6  |
| CONCORDE CAREER COLLEGES INC | COM NEW          | 20651H201 | 41    | 2000    | SH | DEFINED | 12 |
| CONCUR TECHNOLOGIES INC      | COM              | 206708109 | 15    | 1700    | SH | DEFINED | 12 |
| CONCURRENT COMPUTER CORP NEW | COM              | 206710204 | 1     | 200     | SH | DEFINED | 12 |
| CONEXANT SYSTEMS INC         | COM              | 207142100 | 24    | 12021   | SH | DEFINED | 12 |
| CONMED CORP                  | COM              | 207410101 | 15    | 530     | SH | DEFINED | 11 |
| CONMED CORP                  | COM              | 207410101 | 423   | 14900   | SH | DEFINED | 9  |
| CONMED CORP                  | COM              | 207410101 | 2542  | 89428   | SH | DEFINED | 6  |
| CONMED CORP                  | COM              | 207410101 | 11187 | 393640  | SH | DEFINED | 3  |
| CONNECTICUT WTR SVC INC      | COM              | 207797101 | 14    | 519     | SH | DEFINED | 12 |
| CONNETICS CORP               | COM              | 208192104 | 10    | 400     | SH | DEFINED | 12 |
| CONNETICS CORP               | COM              | 208192104 | 10    | 397     | SH | DEFINED | 11 |
| CONOCOPHILLIPS               | COM              | 20825C104 | 252   | 2905    | SH | DEFINED | 11 |
| CONOCOPHILLIPS               | COM              | 20825C104 | 804   | 9256    | SH | DEFINED | 9  |
| CONOCOPHILLIPS               | COM              | 20825C104 | 1884  | 21696   | SH | DEFINED | 5  |
| CONOCOPHILLIPS               | COM              | 20825C104 | 4233  | 48748   | SH | DEFINED | 2  |
| CONOCOPHILLIPS               | COM              | 20825C104 | 5378  | 61941   | SH | DEFINED | 12 |
| CONOCOPHILLIPS               | COM              | 20825C104 | 26831 | 309001  | SH | DEFINED | 3  |
| CONOCOPHILLIPS               | COM              | 20825C104 | 93750 | 1079696 | SH | DEFINED | 6  |
| CONOLOG CORP                 | COM PAR.01 NEW   | 208254805 | 0     | 25      | SH | DEFINED | 12 |
| CONSECO INC                  | *W EXP 09/10/200 | 208464123 | 4     | 1181    | SH | DEFINED | 11 |
| CONSECO INC                  | *W EXP 09/10/200 | 208464123 | 0     | 46      | SH | DEFINED | 12 |
| CONSECO INC                  | COM NEW          | 208464883 | 301   | 15081   | SH | DEFINED | 12 |
| CONSECO INC                  | COM NEW          | 208464883 | 14938 | 748764  | SH | DEFINED | 6  |
| CONSECO INC                  | COM NEW          | 208464883 | 1792  | 89827   | SH | DEFINED | 3  |
| CONSOL ENERGY INC            | COM              | 20854P109 | 431   | 10500   | SH | DEFINED | 5  |
| CONSOL ENERGY INC            | COM              | 20854P109 | 75    | 1825    | SH | DEFINED | 12 |
| CONSOLIDATED EDISON INC      | COM              | 209115104 | 756   | 17285   | SH | DEFINED | 12 |
| CONSOLIDATED EDISON INC      | COM              | 209115104 | 661   | 15100   | SH | DEFINED | 6  |
| CONSOLIDATED EDISON INC      | COM              | 209115104 | 96    | 2202    | SH | DEFINED | 11 |
| CONSOLIDATED EDISON INC      | COM              | 209115104 | 96    | 2200    | SH | DEFINED | 2  |
| CONSOLIDATED EDISON INC      | COM              | 209115104 | 67    | 1534    | SH | DEFINED | 9  |
| CONSOLIDATED GRAPHICS INC    | COM              | 209341106 | 9834  | 214250  | SH | DEFINED | 3  |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| CONSOLIDATED GRAPHICS INC    | COM            | 209341106 | 23    | 500     | SH | DEFINED | 12 |
| CONSOLIDATED MERCANTILE INC  | COM            | 20950N107 | 4     | 1000    | SH | DEFINED | 11 |
| CONSOLIDATED TOMOKA LD CO    | COM            | 210226106 | 132   | 3080    | SH | DEFINED | 12 |
| CONSOLIDATED TOMOKA LD CO    | COM            | 210226106 | 1165  | 27100   | SH | DEFINED | 6  |
| CONSTELLATION BRANDS INC     | CL A           | 21036P108 | 1521  | 32710   | SH | DEFINED | 12 |
| CONSTELLATION BRANDS INC     | PFD 1/40 A5.75 | 21036P306 | 19    | 500     | SH | DEFINED | 12 |
| CONSTELLATION BRANDS INC     | CL A           | 21036P108 | 558   | 12000   | SH | DEFINED | 5  |
| CONSTELLATION BRANDS INC     | CL A           | 21036P108 | 21    | 450     | SH | DEFINED | 11 |
| CONSTELLATION BRANDS INC     | CL A           | 21036P108 | 5     | 100     | SH | DEFINED | 9  |
| CONSTELLATION ENERGY GROUP I | COM            | 210371100 | 171   | 3920    | SH | DEFINED | 6  |
| CONSTELLATION ENERGY GROUP I | COM            | 210371100 | 4515  | 103288  | SH | DEFINED | 12 |
| CONSTELLATION ENERGY GROUP I | COM            | 210371100 | 407   | 9350    | SH | DEFINED | 5  |
| CONSTELLATION ENERGY GROUP I | COM            | 210371100 | 33    | 750     | SH | DEFINED | 2  |
| CONSTELLATION ENERGY GROUP I | COM            | 210371100 | 192   | 4390    | SH | DEFINED | 9  |
| CONSTELLATION ENERGY GROUP I | COM            | 210371100 | 389   | 8892    | SH | DEFINED | 11 |
| CONTINENTAL AIRLS INC        | CL B           | 210795308 | 15    | 1140    | SH | DEFINED | 12 |
| CONVERA CORP                 | CL A           | 211919105 | 7     | 1500    | SH | DEFINED | 12 |
| CONVERGYS CORP               | COM            | 212485106 | 22    | 1500    | SH | DEFINED | 9  |
| CONVERGYS CORP               | COM            | 212485106 | 716   | 47734   | SH | DEFINED | 12 |
| CONVERGYS CORP               | COM            | 212485106 | 1389  | 92653   | SH | DEFINED | 2  |
| CONVERGYS CORP               | COM            | 212485106 | 20602 | 1374380 | SH | DEFINED | 3  |
| CONVERGYS CORP               | COM            | 212485106 | 23573 | 1572550 | SH | DEFINED | 6  |
| COOPER CAMERON CORP          | COM            | 216640102 | 21    | 392     | SH | DEFINED | 11 |
| COOPER CAMERON CORP          | COM            | 216640102 | 178   | 3300    | SH | DEFINED | 12 |
| COOPER CAMERON CORP          | COM            | 216640102 | 14742 | 273960  | SH | DEFINED | 3  |
| COOPER COS INC               | COM NEW        | 216648402 | 35    | 500     | SH | DEFINED | 11 |
| COOPER COS INC               | COM NEW        | 216648402 | 8     | 110     | SH | DEFINED | 9  |
| COOPER COS INC               | COM NEW        | 216648402 | 109   | 1539    | SH | DEFINED | 12 |
| COOPER INDS LTD              | CL A           | G24182100 | 115   | 1700    | SH | DEFINED | 2  |
| COOPER INDS LTD              | CL A           | G24182100 | 7316  | 107750  | SH | DEFINED | 6  |
| COOPER INDS LTD              | CL A           | G24182100 | 706   | 10400   | SH | DEFINED | 5  |
| COOPER INDS LTD              | CL A           | G24182100 | 87    | 1275    | SH | DEFINED | 11 |
| COOPER INDS LTD              | CL A           | G24182100 | 7     | 100     | SH | DEFINED | 9  |
| COOPER INDS LTD              | CL A           | G24182100 | 1616  | 23802   | SH | DEFINED | 12 |
| COOPER TIRE & RUBR CO        | COM            | 216831107 | 9     | 400     | SH | DEFINED | 11 |
| COOPER TIRE & RUBR CO        | COM            | 216831107 | 213   | 9895    | SH | DEFINED | 12 |
| COOPER TIRE & RUBR CO        | COM            | 216831107 | 22589 | 1048200 | SH | DEFINED | 6  |
| COOPERATIVE BANKSHARES INC   | COM            | 216844100 | 16    | 600     | SH | DEFINED | 12 |
| COORS ADOLPH CO              | CL B           | 217016104 | 28    | 370     | SH | DEFINED | 11 |
| COORS ADOLPH CO              | CL B           | 217016104 | 724   | 9565    | SH | DEFINED | 12 |
| COORS ADOLPH CO              | CL B           | 217016104 | 11853 | 156638  | SH | DEFINED | 3  |
| COORS ADOLPH CO              | CL B           | 217016104 | 16515 | 218250  | SH | DEFINED | 6  |
| COPART INC                   | COM            | 217204106 | 413   | 15700   | SH | DEFINED | 3  |
| COPPER MTN NETWORKS INC      | COM NEW        | 217510205 | 7     | 2625    | SH | DEFINED | 12 |
| CORE LABORATORIES N V        | COM            | N22717107 | 9     | 400     | SH | DEFINED | 4  |
| CORE LABORATORIES N V        | COM            | N22717107 | 14584 | 624570  | SH | DEFINED | 3  |
| CORINTHIAN COLLEGES INC      | COM            | 218868107 | 49    | 2600    | SH | DEFINED | 12 |
| CORINTHIAN COLLEGES INC      | COM            | 218868107 | 37913 | 2013266 | SH | DEFINED | 6  |
| CORIXA CORP                  | COM            | 21887F100 | 2     | 595     | SH | DEFINED | 11 |
| CORIXA CORP                  | COM            | 21887F100 | 12    | 3203    | SH | DEFINED | 12 |
| CORN PRODS INTL INC          | COM            | 219023108 | 200   | 3743    | SH | DEFINED | 12 |
| CORN PRODS INTL INC          | COM            | 219023108 | 122   | 2276    | SH | DEFINED | 2  |
| CORNERSTONE BANCORP INC      | COM            | 218925105 | 189   | 5500    | SH | DEFINED | 9  |
| CORNERSTONE RLTY INCOME TR I | COM            | 21922V102 | 25    | 2514    | SH | DEFINED | 9  |
| CORNERSTONE RLTY INCOME TR I | COM            | 21922V102 | 480   | 48123   | SH | DEFINED | 3  |
| CORNERSTONE RLTY INCOME TR I | COM            | 21922V102 | 3     | 316     | SH | DEFINED | 12 |
| CORNERSTONE STRATEGIC VALUE  | COM            | 21924B104 | 20    | 2356    | SH | DEFINED | 12 |
| CORNERSTONE TOTAL RTRN FD IN | COM            | 21924U102 | 221   | 12326   | SH | DEFINED | 12 |
| CORNING INC                  | COM            | 219350105 | 261   | 22200   | SH | DEFINED | 5  |
| CORNING INC                  | COM            | 219350105 | 10    | 850     | SH | DEFINED | 11 |
| CORNING INC                  | COM            | 219350105 | 134   | 11400   | SH | DEFINED | 1  |
| CORNING INC                  | COM            | 219350105 | 2456  | 208637  | SH | DEFINED | 12 |

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|                              |                  |           |        |          |    |         |    |
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| CORNING INC                  | COM              | 219350105 | 980    | 83300    | SH | DEFINED | 3  |
| CORNING INC                  | COM              | 219350105 | 627    | 53262    | SH | DEFINED | 2  |
| CORPORATE HIGH YIELD FD III  | COM              | 219925104 | 19     | 2187     | SH | DEFINED | 12 |
| CORPORATE HIGH YIELD FD INC  | COM              | 219914108 | 56     | 6356     | SH | DEFINED | 12 |
| CORPORATE HIGH YIELD FD V IN | COM              | 219931102 | 53     | 3400     | SH | DEFINED | 12 |
| CORPORATE OFFICE PPTYS TR    | SH BEN INT       | 22002T108 | 29     | 1000     | SH | DEFINED | 11 |
| CORPORATE OFFICE PPTYS TR    | SH BEN INT       | 22002T108 | 364    | 12395    | SH | DEFINED | 12 |
| CORRECTIONAL PPTYS TR        | COM              | 22025E104 | 49     | 1683     | SH | DEFINED | 12 |
| CORRECTIONAL SVCS CORP       | COM              | 219921103 | 388    | 133759   | SH | DEFINED | 6  |
| CORRECTIONS CORP AMER NEW    | COM NEW          | 22025Y407 | 8      | 203      | SH | DEFINED | 12 |
| CORRECTIONS CORP AMER NEW    | COM NEW          | 22025Y407 | 22167  | 547995   | SH | DEFINED | 6  |
| CORTEX PHARMACEUTICALS INC   | COM NEW          | 220524300 | 7      | 2645     | SH | DEFINED | 11 |
| CORUS BANKSHARES INC         | COM              | 220873103 | 4388   | 91390    | SH | DEFINED | 3  |
| CORUS BANKSHARES INC         | COM              | 220873103 | 46788  | 974951   | SH | DEFINED | 6  |
| CORUS ENTERTAINMENT INC      | COM CL B NON VTG | 220874101 | 33410  | 1336400  | SH | DEFINED | 7  |
| CORUS GROUP PLC              | SPONSORED ADR    | 22087M101 | 18     | 1810     | SH | DEFINED | 11 |
| COSI INC                     | COM              | 22122P101 | 187    | 30900    | SH | DEFINED | 12 |
| COST PLUS INC CALIF          | COM              | 221485105 | 2      | 60       | SH | DEFINED | 12 |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 486    | 10045    | SH | DEFINED | 2  |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 150    | 3100     | SH | DEFINED | 11 |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 155    | 3197     | SH | DEFINED | 9  |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 934    | 19300    | SH | DEFINED | 5  |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 3970   | 82010    | SH | DEFINED | 3  |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 2093   | 43226    | SH | DEFINED | 12 |
| COTT CORP QUE                | COM              | 22163N106 | 61825  | 2500000  | SH | DEFINED | 13 |
| COTT CORP QUE                | COM              | 22163N106 | 680    | 27494    | SH | DEFINED | 12 |
| COTT CORP QUE                | COM              | 22163N106 | 3      | 125      | SH | DEFINED | 9  |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 682    | 18420    | SH | DEFINED | 3  |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 451666 | 12203900 | SH | DEFINED | 10 |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 278093 | 7514000  | SH | DEFINED | 8  |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 1428   | 38582    | SH | DEFINED | 12 |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 762    | 20594    | SH | DEFINED | 11 |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 625    | 16893    | SH | DEFINED | 5  |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 614    | 16581    | SH | DEFINED | 9  |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 825    | 22286    | SH | DEFINED | 6  |
| COURIER CORP                 | COM              | 222660102 | 433    | 8336     | SH | DEFINED | 12 |
| COUSINS PPTYS INC            | COM              | 222795106 | 2086   | 68925    | SH | DEFINED | 3  |
| COUSINS PPTYS INC            | COM              | 222795106 | 21     | 700      | SH | DEFINED | 2  |
| COUSINS PPTYS INC            | COM              | 222795106 | 15     | 507      | SH | DEFINED | 12 |
| COVANCE INC                  | COM              | 222816100 | 122    | 3150     | SH | DEFINED | 12 |
| COVANSYS CORP                | COM              | 22281W103 | 131    | 8545     | SH | DEFINED | 12 |
| COVANSYS CORP                | COM              | 22281W103 | 3213   | 210000   | SH | DEFINED | 3  |
| COVANSYS CORP                | COM              | 22281W103 | 15     | 1000     | SH | DEFINED | 9  |
| COVENTRY HEALTH CARE INC     | COM              | 222862104 | 9117   | 171750   | SH | DEFINED | 1  |
| COVENTRY HEALTH CARE INC     | COM              | 222862104 | 327    | 6155     | SH | DEFINED | 12 |
| COVENTRY HEALTH CARE INC     | COM              | 222862104 | 51366  | 967700   | SH | DEFINED | 3  |
| COX RADIO INC                | CL A             | 224051102 | 7      | 399      | SH | DEFINED | 11 |
| CP SHIPS LTD                 | COM              | 22409V102 | 19637  | 1368345  | SH | DEFINED | 6  |
| CP SHIPS LTD                 | COM              | 22409V102 | 4310   | 250718   | SH | DEFINED | 7  |
| CP SHIPS LTD                 | COM              | 22409V102 | 40     | 2801     | SH | DEFINED | 12 |
| CPI AEROSTRUCTURES INC       | COM NEW          | 125919308 | 412    | 35980    | SH | DEFINED | 12 |
| CRAFTMADE INTL INC           | COM              | 22413E104 | 1365   | 69240    | SH | DEFINED | 6  |
| CRANE CO                     | COM              | 224399105 | 29     | 1000     | SH | DEFINED | 9  |
| CRANE CO                     | COM              | 224399105 | 29     | 1015     | SH | DEFINED | 11 |
| CRANE CO                     | COM              | 224399105 | 14     | 500      | SH | DEFINED | 12 |
| CRANE CO                     | COM              | 224399105 | 3      | 120      | SH | DEFINED | 6  |
| CRAY INC                     | COM              | 225223106 | 84     | 18000    | SH | DEFINED | 12 |
| CREDIT ACCEP CORP MICH       | COM              | 225310101 | 11     | 431      | SH | DEFINED | 12 |
| CREDIT SUISSE ASSET MGMT INC | COM              | 224916106 | 70     | 15668    | SH | DEFINED | 12 |
| CREDIT SUISSE GROUP          | SPONSORED ADR    | 225401108 | 12383  | 293180   | SH | DEFINED | 6  |
| CREDIT SUISSE HIGH YLD BND F | SH BEN INT       | 22544F103 | 0      | 64       | SH | DEFINED | 12 |
| CREE INC                     | COM              | 225447101 | 28     | 695      | SH | DEFINED | 4  |

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|                              |         |           |       |        |    |         |    |
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| CREE INC                     | COM     | 225447101 | 114   | 2853   | SH | DEFINED | 12 |
| CREO INC                     | COM     | 225606102 | 15    | 1000   | SH | DEFINED | 12 |
| CRESCENT REAL ESTATE EQUITIE | COM     | 225756105 | 55    | 3000   | SH | DEFINED | 2  |
| CRESCENT REAL ESTATE EQUITIE | COM     | 225756105 | 7     | 400    | SH | DEFINED | 11 |
| CRESCENT REAL ESTATE EQUITIE | COM     | 225756105 | 1392  | 76220  | SH | DEFINED | 12 |
| CRIIMI MAE INC               | COM NEW | 226603504 | 15    | 948    | SH | DEFINED | 12 |
| CRIIMI MAE INC               | COM NEW | 226603504 | 2     | 125    | SH | DEFINED | 9  |
| CRITICAL PATH INC            | COM NEW | 22674V506 | 4     | 2828   | SH | DEFINED | 12 |
| CROMPTON CORP                | COM     | 227116100 | 9     | 800    | SH | DEFINED | 12 |
| CROMPTON CORP                | COM     | 227116100 | 9     | 800    | SH | DEFINED | 11 |
| CROSS A T CO                 | CL A    | 227478104 | 10    | 2050   | SH | DEFINED | 12 |
| CROSS TIMBERS RTY TR         | TR UNIT | 22757R109 | 46    | 1151   | SH | DEFINED | 12 |
| CROSSTEX ENERGY INC          | COM     | 22765Y104 | 1063  | 25358  | SH | DEFINED | 12 |
| CROSSTEX ENERGY L P          | COM     | 22765U102 | 1026  | 31279  | SH | DEFINED | 12 |
| CROWN CASTLE INTL CORP       | COM     | 228227104 | 73    | 4415   | SH | DEFINED | 12 |
| CROWN HOLDINGS INC           | COM     | 228368106 | 11427 | 831650 | SH | DEFINED | 3  |
| CROWN HOLDINGS INC           | COM     | 228368106 | 721   | 52500  | SH | DEFINED | 6  |
| CROWN HOLDINGS INC           | COM     | 228368106 | 153   | 11150  | SH | DEFINED | 12 |
| CROWN HOLDINGS INC           | COM     | 228368106 | 8     | 600    | SH | DEFINED | 9  |
| CRT PROPERTIES INC           | COM     | 22876P109 | 48    | 2000   | SH | DEFINED | 12 |
| CRYOLIFE INC                 | COM     | 228903100 | 2     | 300    | SH | DEFINED | 9  |
| CRYOLIFE INC                 | COM     | 228903100 | 42    | 6000   | SH | DEFINED | 12 |
| CRYSTALLEX INTL CORP         | COM     | 22942F101 | 894   | 249000 | SH | DEFINED | 3  |
| CSG SYS INTL INC             | COM     | 126349109 | 3671  | 196300 | SH | DEFINED | 3  |
| CSK AUTO CORP                | COM     | 125965103 | 6959  | 415700 | SH | DEFINED | 6  |
| CSP INC                      | COM     | 126389105 | 10    | 933    | SH | DEFINED | 12 |
| CSS INDS INC                 | COM     | 125906107 | 5877  | 185050 | SH | DEFINED | 6  |
| CSX CORP                     | COM     | 126408103 | 48    | 1200   | SH | DEFINED | 11 |
| CSX CORP                     | COM     | 126408103 | 461   | 11500  | SH | DEFINED | 5  |
| CSX CORP                     | COM     | 126408103 | 992   | 24755  | SH | DEFINED | 2  |
| CSX CORP                     | COM     | 126408103 | 997   | 24865  | SH | DEFINED | 12 |
| CSX CORP                     | COM     | 126408103 | 6401  | 159703 | SH | DEFINED | 6  |
| CTI MOLECULAR IMAGING INC    | COM     | 22943D105 | 372   | 26200  | SH | DEFINED | 3  |
| CTS CORP                     | COM     | 126501105 | 1     | 100    | SH | DEFINED | 2  |
| CTS CORP                     | COM     | 126501105 | 8     | 600    | SH | DEFINED | 11 |
| CTS CORP                     | COM     | 126501105 | 1008  | 75810  | SH | DEFINED | 12 |
| CUBIC CORP                   | COM     | 229669106 | 384   | 15260  | SH | DEFINED | 12 |
| CULLEN FROST BANKERS INC     | COM     | 229899109 | 13045 | 268421 | SH | DEFINED | 3  |
| CULLEN FROST BANKERS INC     | COM     | 229899109 | 683   | 14053  | SH | DEFINED | 12 |
| CULLEN FROST BANKERS INC     | COM     | 229899109 | 139   | 2855   | SH | DEFINED | 11 |
| CULLEN FROST BANKERS INC     | COM     | 229899109 | 2928  | 60250  | SH | DEFINED | 1  |
| CULP INC                     | COM     | 230215105 | 1322  | 195050 | SH | DEFINED | 6  |
| CUMMINS INC                  | COM     | 231021106 | 30056 | 358707 | SH | DEFINED | 3  |
| CUMMINS INC                  | COM     | 231021106 | 101   | 1200   | SH | DEFINED | 12 |
| CURAGEN CORP                 | COM     | 23126R101 | 22    | 3070   | SH | DEFINED | 12 |
| CURATIVE HEALTH SRVCS INC    | COM     | 23126W100 | 1680  | 245200 | SH | DEFINED | 6  |
| CURIS INC                    | COM     | 231269101 | 16    | 3035   | SH | DEFINED | 12 |
| CURTISS WRIGHT CORP          | CL B    | 231561408 | 168   | 2984   | SH | DEFINED | 12 |
| CURTISS WRIGHT CORP          | COM     | 231561101 | 1297  | 22600  | SH | DEFINED | 3  |
| CURTISS WRIGHT CORP          | COM     | 231561101 | 23    | 400    | SH | DEFINED | 12 |
| CUTTER & BUCK INC            | COM     | 232217109 | 22    | 1500   | SH | DEFINED | 12 |
| CV THERAPEUTICS INC          | COM     | 126667104 | 6     | 252    | SH | DEFINED | 12 |
| CVB FINL CORP                | COM     | 126600105 | 295   | 11100  | SH | DEFINED | 3  |
| CVS CORP                     | COM     | 126650100 | 11    | 250    | SH | DEFINED | 6  |
| CVS CORP                     | COM     | 126650100 | 213   | 4715   | SH | DEFINED | 11 |
| CVS CORP                     | COM     | 126650100 | 599   | 13300  | SH | DEFINED | 3  |
| CVS CORP                     | COM     | 126650100 | 680   | 15080  | SH | DEFINED | 5  |
| CVS CORP                     | COM     | 126650100 | 1045  | 23182  | SH | DEFINED | 9  |
| CVS CORP                     | COM     | 126650100 | 4507  | 100000 | SH | DEFINED | 7  |
| CVS CORP                     | COM     | 126650100 | 5337  | 118415 | SH | DEFINED | 12 |
| CVS CORP                     | COM     | 126650100 | 4586  | 101751 | SH | DEFINED | 2  |
| CYANOTECH CORP               | COM NEW | 232437202 | 4     | 3100   | SH | DEFINED | 12 |



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| CYBERGUARD CORP             | COM     | 231910100 | 375   | 59500   | SH | DEFINED | 12 |
| CYBERONICS INC              | COM     | 23251P102 | 12    | 600     | SH | DEFINED | 11 |
| CYBERONICS INC              | COM     | 23251P102 | 33    | 1575    | SH | DEFINED | 12 |
| CYBERONICS INC              | COM     | 23251P102 | 38    | 1850    | SH | DEFINED | 2  |
| CYBEROPTICS CORP            | COM     | 232517102 | 2349  | 157970  | SH | DEFINED | 3  |
| CYCLE CTRY ACCESSORIES CORP | COM     | 232984104 | 19    | 3000    | SH | DEFINED | 12 |
| CYMER INC                   | COM     | 232572107 | 129   | 4380    | SH | DEFINED | 3  |
| CYPRESS SEMICONDUCTOR CORP  | COM     | 232806109 | 2     | 200     | SH | DEFINED | 9  |
| CYPRESS SEMICONDUCTOR CORP  | COM     | 232806109 | 160   | 13608   | SH | DEFINED | 12 |
| CYTEC INDS INC              | COM     | 232820100 | 12    | 242     | SH | DEFINED | 11 |
| CYTEC INDS INC              | COM     | 232820100 | 31    | 594     | SH | DEFINED | 12 |
| CYTEC INDS INC              | COM     | 232820100 | 15874 | 308717  | SH | DEFINED | 3  |
| CYTOGEN CORP                | COM NEW | 232824300 | 5     | 400     | SH | DEFINED | 12 |
| CYTRX CORP                  | COM NEW | 232828301 | 7     | 5000    | SH | DEFINED | 12 |
| CYTYC CORP                  | COM     | 232946103 | 338   | 12275   | SH | DEFINED | 12 |
| D & E COMMUNICATIONS INC    | COM     | 232860106 | 0     | 3       | SH | DEFINED | 12 |
| D R HORTON INC              | COM     | 23331A109 | 311   | 7710    | SH | DEFINED | 12 |
| D R HORTON INC              | COM     | 23331A109 | 6084  | 150940  | SH | DEFINED | 3  |
| D R HORTON INC              | COM     | 23331A109 | 6     | 150     | SH | DEFINED | 2  |
| DADE BEHRING HLDGS INC      | COM     | 23342J206 | 18514 | 330610  | SH | DEFINED | 3  |
| DAIMLERCHRYSLER AG          | ORD     | D1668R123 | 27    | 560     | SH | DEFINED | 11 |
| DAIMLERCHRYSLER AG          | ORD     | D1668R123 | 358   | 7447    | SH | DEFINED | 12 |
| DAIMLERCHRYSLER AG          | ORD     | D1668R123 | 428   | 8914    | SH | DEFINED | 9  |
| DANA CORP                   | COM     | 235811106 | 35    | 2000    | SH | DEFINED | 9  |
| DANA CORP                   | COM     | 235811106 | 55    | 3154    | SH | DEFINED | 12 |
| DANA CORP                   | COM     | 235811106 | 21352 | 1232060 | SH | DEFINED | 6  |
| DANAHER CORP DEL            | COM     | 235851102 | 86    | 1500    | SH | DEFINED | 11 |
| DANAHER CORP DEL            | COM     | 235851102 | 1949  | 33943   | SH | DEFINED | 12 |
| DARDEN RESTAURANTS INC      | COM     | 237194105 | 8     | 300     | SH | DEFINED | 9  |
| DARDEN RESTAURANTS INC      | COM     | 237194105 | 55    | 1998    | SH | DEFINED | 2  |
| DARDEN RESTAURANTS INC      | COM     | 237194105 | 59    | 2130    | SH | DEFINED | 6  |
| DARDEN RESTAURANTS INC      | COM     | 237194105 | 271   | 9778    | SH | DEFINED | 12 |
| DARDEN RESTAURANTS INC      | COM     | 237194105 | 12566 | 452991  | SH | DEFINED | 3  |
| DATASCOPE CORP              | COM     | 238113104 | 394   | 9930    | SH | DEFINED | 12 |
| DATASCOPE CORP              | COM     | 238113104 | 54    | 1350    | SH | DEFINED | 11 |
| DATASTREAM SYS INC          | COM     | 238124101 | 1     | 100     | SH | DEFINED | 12 |
| DATAWATCH CORP              | COM NEW | 237917208 | 12    | 2340    | SH | DEFINED | 1  |
| DAVE & BUSTERS INC          | COM     | 23833N104 | 2391  | 118380  | SH | DEFINED | 3  |
| DAVITA INC                  | COM     | 23918K108 | 13    | 325     | SH | DEFINED | 12 |
| DAWSON GEOPHYSICAL CO       | COM     | 239359102 | 2960  | 136280  | SH | DEFINED | 3  |
| DEAN FOODS CO NEW           | COM     | 242370104 | 17    | 530     | SH | DEFINED | 6  |
| DEAN FOODS CO NEW           | COM     | 242370104 | 54    | 1642    | SH | DEFINED | 11 |
| DEAN FOODS CO NEW           | COM     | 242370104 | 360   | 10935   | SH | DEFINED | 12 |
| DEAN FOODS CO NEW           | COM     | 242370104 | 667   | 20232   | SH | DEFINED | 9  |
| DEAN FOODS CO NEW           | COM     | 242370104 | 9005  | 273300  | SH | DEFINED | 8  |
| DEAN FOODS CO NEW           | COM     | 242370104 | 96576 | 2931000 | SH | DEFINED | 10 |
| DEB SHOPS INC               | COM     | 242728103 | 50    | 2000    | SH | DEFINED | 9  |
| DEB SHOPS INC               | COM     | 242728103 | 9879  | 394289  | SH | DEFINED | 6  |
| DEBT STRATEGIES FD INC NEW  | COM     | 24276Q109 | 110   | 15750   | SH | DEFINED | 12 |
| DECKERS OUTDOOR CORP        | COM     | 243537107 | -574  | -12223  | SH | DEFINED | 12 |
| DECODE GENETICS INC         | COM     | 243586104 | 16    | 2000    | SH | DEFINED | 12 |
| DECTRON INTERNATIONALE INC  | COM     | 243666104 | 0     | 50      | SH | DEFINED | 12 |
| DEERE & CO                  | COM     | 244199105 | 150   | 2020    | SH | DEFINED | 3  |
| DEERE & CO                  | COM     | 244199105 | 521   | 7003    | SH | DEFINED | 2  |
| DEERE & CO                  | COM     | 244199105 | 2232  | 30000   | SH | DEFINED | 10 |
| DEERE & CO                  | COM     | 244199105 | 2597  | 34910   | SH | DEFINED | 6  |
| DEERE & CO                  | COM     | 244199105 | 9991  | 134292  | SH | DEFINED | 12 |
| DEL LABS INC                | COM     | 245091103 | 407   | 11715   | SH | DEFINED | 6  |
| DEL MONTE FOODS CO          | COM     | 24522P103 | 1     | 89      | SH | DEFINED | 11 |
| DEL MONTE FOODS CO          | COM     | 24522P103 | 25    | 2250    | SH | DEFINED | 4  |
| DEL MONTE FOODS CO          | COM     | 24522P103 | 83    | 7500    | SH | DEFINED | 2  |
| DEL MONTE FOODS CO          | COM     | 24522P103 | 147   | 13361   | SH | DEFINED | 9  |

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|                             |               |           |       |         |    |         |    |
|-----------------------------|---------------|-----------|-------|---------|----|---------|----|
| DEL MONTE FOODS CO          | COM           | 24522P103 | 899   | 81615   | SH | DEFINED | 12 |
| DEL MONTE FOODS CO          | COM           | 24522P103 | 91409 | 8294719 | SH | DEFINED | 6  |
| DELAWARE INV GLBL DIV & INC | COM           | 245916101 | 14    | 1136    | SH | DEFINED | 12 |
| DELAWARE INVTS DIV & INCOME | COM           | 245915103 | 425   | 35073   | SH | DEFINED | 12 |
| DELAWARE INVTS DIV & INCOME | COM           | 245915103 | 4     | 313     | SH | DEFINED | 9  |
| DELCATH SYS INC             | COM           | 24661P104 | 28    | 9500    | SH | DEFINED | 12 |
| DELL INC                    | COM           | 24702R101 | 0     | 0       | SH | DEFINED | 6  |
| DELL INC                    | COM           | 24702R101 | 20    | 486     | SH | DEFINED | 4  |
| DELL INC                    | COM           | 24702R101 | 1360  | 32275   | SH | DEFINED | 11 |
| DELL INC                    | COM           | 24702R101 | 1638  | 38876   | SH | DEFINED | 9  |
| DELL INC                    | COM           | 24702R101 | 8433  | 200108  | SH | DEFINED | 1  |
| DELL INC                    | COM           | 24702R101 | 9019  | 214014  | SH | DEFINED | 12 |
| DELL INC                    | COM           | 24702R101 | 26741 | 634574  | SH | DEFINED | 2  |
| DELL INC                    | COM           | 24702R101 | 27304 | 647925  | SH | DEFINED | 3  |
| DELPHI CORP                 | COM           | 247126105 | 852   | 94455   | SH | DEFINED | 12 |
| DELPHI CORP                 | COM           | 247126105 | 7     | 782     | SH | DEFINED | 2  |
| DELPHI CORP                 | COM           | 247126105 | 9     | 1048    | SH | DEFINED | 7  |
| DELPHI CORP                 | COM           | 247126105 | 10    | 1066    | SH | DEFINED | 11 |
| DELPHI CORP                 | COM           | 247126105 | 112   | 12409   | SH | DEFINED | 6  |
| DELPHI CORP                 | COM           | 247126105 | 5     | 516     | SH | DEFINED | 9  |
| DELPHI FINL GROUP INC       | CL A          | 247131105 | 31625 | 685275  | SH | DEFINED | 6  |
| DELPHI FINL GROUP INC       | CL A          | 247131105 | 1608  | 34850   | SH | DEFINED | 3  |
| DELPHI FINL GROUP INC       | CL A          | 247131105 | 459   | 9937    | SH | DEFINED | 12 |
| DELTA & PINE LD CO          | COM           | 247357106 | 8     | 282     | SH | DEFINED | 9  |
| DELTA AIR LINES INC DEL     | COM           | 247361108 | 5     | 700     | SH | DEFINED | 2  |
| DELTA AIR LINES INC DEL     | COM           | 247361108 | 28    | 3802    | SH | DEFINED | 12 |
| DELTA FINANCIAL CORP        | COM           | 247918105 | 232   | 22500   | SH | DEFINED | 2  |
| DELTA NAT GAS INC           | COM           | 247748106 | 15    | 550     | SH | DEFINED | 12 |
| DELTATHREE INC              | COM           | 24783N102 | 7     | 2200    | SH | DEFINED | 12 |
| DELTIC TIMBER CORP          | COM           | 247850100 | 47    | 1100    | SH | DEFINED | 12 |
| DELUXE CORP                 | COM           | 248019101 | 1278  | 34245   | SH | DEFINED | 12 |
| DELUXE CORP                 | COM           | 248019101 | 25953 | 695230  | SH | DEFINED | 6  |
| DELUXE CORP                 | COM           | 248019101 | 39038 | 1045751 | SH | DEFINED | 3  |
| DENDREON CORP               | COM           | 24823Q107 | 32    | 3000    | SH | DEFINED | 2  |
| DENDREON CORP               | COM           | 24823Q107 | 338   | 31390   | SH | DEFINED | 12 |
| DENDRITE INTL INC           | COM           | 248239105 | 15772 | 813010  | SH | DEFINED | 3  |
| DENTSPLY INTL INC NEW       | COM           | 249030107 | 24    | 432     | SH | DEFINED | 11 |
| DENTSPLY INTL INC NEW       | COM           | 249030107 | 39    | 687     | SH | DEFINED | 9  |
| DENTSPLY INTL INC NEW       | COM           | 249030107 | 259   | 4600    | SH | DEFINED | 2  |
| DENTSPLY INTL INC NEW       | COM           | 249030107 | 274   | 4873    | SH | DEFINED | 12 |
| DEPARTMENT 56 INC           | COM           | 249509100 | 5     | 300     | SH | DEFINED | 12 |
| DEPARTMENT 56 INC           | COM           | 249509100 | 3874  | 232650  | SH | DEFINED | 6  |
| DEUTSCHE BANK AG NAMEN      | ORD           | D18190898 | 18    | 200     | SH | DEFINED | 12 |
| DEUTSCHE BANK AG NAMEN      | ORD           | D18190898 | 6851  | 76970   | SH | DEFINED | 3  |
| DEUTSCHE TELEKOM AG         | SPONSORED ADR | 251566105 | 6     | 280     | SH | DEFINED | 9  |
| DEUTSCHE TELEKOM AG         | SPONSORED ADR | 251566105 | 29    | 1285    | SH | DEFINED | 11 |
| DEVELOPERS DIVERSIFIED RLTY | COM           | 251591103 | 31    | 700     | SH | DEFINED | 2  |
| DEVELOPERS DIVERSIFIED RLTY | COM           | 251591103 | 75    | 1700    | SH | DEFINED | 9  |
| DEVELOPERS DIVERSIFIED RLTY | COM           | 251591103 | 133   | 3000    | SH | DEFINED | 11 |
| DEVELOPERS DIVERSIFIED RLTY | COM           | 251591103 | 17866 | 402650  | SH | DEFINED | 1  |
| DEVELOPERS DIVERSIFIED RLTY | COM           | 251591103 | 15    | 340     | SH | DEFINED | 12 |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 8395  | 215700  | SH | DEFINED | 1  |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 54184 | 1392195 | SH | DEFINED | 6  |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 13068 | 335760  | SH | DEFINED | 3  |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 2990  | 76831   | SH | DEFINED | 12 |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 438   | 11264   | SH | DEFINED | 5  |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 126   | 3228    | SH | DEFINED | 11 |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 23    | 588     | SH | DEFINED | 9  |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 12    | 306     | SH | DEFINED | 2  |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 15568 | 400000  | SH | DEFINED | 10 |
| DEVRY INC DEL               | COM           | 251893103 | 2     | 100     | SH | DEFINED | 12 |
| DEVRY INC DEL               | COM           | 251893103 | 9     | 500     | SH | DEFINED | 2  |

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| DEVRY INC DEL                | COM              | 251893103 | 8276   | 476700   | SH | DEFINED | 8  |
| DEVRY INC DEL                | COM              | 251893103 | 86800  | 5000000  | SH | DEFINED | 10 |
| DHB INDS INC                 | COM              | 23321E103 | 33     | 1731     | SH | DEFINED | 12 |
| DIAGEO P L C                 | SPON ADR NEW     | 25243Q205 | 75     | 1300     | SH | DEFINED | 11 |
| DIAGEO P L C                 | SPON ADR NEW     | 25243Q205 | 116    | 2010     | SH | DEFINED | 9  |
| DIAGEO P L C                 | SPON ADR NEW     | 25243Q205 | 133    | 2300     | SH | DEFINED | 2  |
| DIAGEO P L C                 | SPON ADR NEW     | 25243Q205 | 29193  | 505332   | SH | DEFINED | 6  |
| DIAGNOSTIC PRODS CORP        | COM              | 252450101 | 7929   | 144035   | SH | DEFINED | 3  |
| DIAGNOSTIC PRODS CORP        | COM              | 252450101 | 555    | 10075    | SH | DEFINED | 12 |
| DIAGNOSTIC PRODS CORP        | COM              | 252450101 | 1      | 25       | SH | DEFINED | 11 |
| DIAMOND OFFSHORE DRILLING IN | COM              | 25271C102 | 12     | 300      | SH | DEFINED | 11 |
| DIAMOND OFFSHORE DRILLING IN | COM              | 25271C102 | 2546   | 63574    | SH | DEFINED | 12 |
| DIAMONDCLUSTER INTL INC      | COM              | 25278P106 | 320    | 22350    | SH | DEFINED | 12 |
| DIAMONDS TR                  | UNIT SER 1       | 252787106 | 1303   | 12123    | SH | DEFINED | 12 |
| DICKS SPORTING GOODS INC     | COM              | 253393102 | 7      | 200      | SH | DEFINED | 12 |
| DICKS SPORTING GOODS INC     | COM              | 253393102 | 35     | 1000     | SH | DEFINED | 1  |
| DIEBOLD INC                  | COM              | 253651103 | 443    | 7950     | SH | DEFINED | 2  |
| DIEBOLD INC                  | COM              | 253651103 | 2707   | 48572    | SH | DEFINED | 12 |
| DIEBOLD INC                  | COM              | 253651103 | 111    | 2000     | SH | DEFINED | 9  |
| DIEBOLD INC                  | COM              | 253651103 | 77     | 1375     | SH | DEFINED | 11 |
| DIEBOLD INC                  | COM              | 253651103 | 3      | 60       | SH | DEFINED | 6  |
| DIGENE CORP                  | COM              | 253752109 | 1      | 50       | SH | DEFINED | 12 |
| DIGI INTL INC                | COM              | 253798102 | 2333   | 135720   | SH | DEFINED | 3  |
| DIGITAL ANGEL CORP           | COM              | 253830103 | 1      | 150      | SH | DEFINED | 12 |
| DIGITAL INSIGHT CORP         | COM              | 25385P106 | 19     | 1020     | SH | DEFINED | 11 |
| DIGITAL LIGHTWAVE INC        | COM              | 253855100 | 0      | 300      | SH | DEFINED | 12 |
| DIGITAL RIV INC              | COM              | 25388B104 | 479    | 11509    | SH | DEFINED | 3  |
| DIGITAL RIV INC              | COM              | 25388B104 | 12     | 300      | SH | DEFINED | 12 |
| DIGITAL THEATER SYS INC      | COM              | 25389G102 | 35     | 1714     | SH | DEFINED | 12 |
| DILLARDS INC                 | CL A             | 254067101 | 30     | 1130     | SH | DEFINED | 12 |
| DIME BANCORP INC NEW         | *W EXP 99/99/999 | 25429Q110 | 0      | 2575     | SH | DEFINED | 12 |
| DIODES INC                   | COM              | 254543101 | 1827   | 80750    | SH | DEFINED | 3  |
| DIONEX CORP                  | COM              | 254546104 | 34     | 599      | SH | DEFINED | 12 |
| DIRECT GEN CORP              | COM              | 25456W204 | 32     | 1000     | SH | DEFINED | 12 |
| DIRECT GEN CORP              | COM              | 25456W204 | 34693  | 1080826  | SH | DEFINED | 6  |
| DIRECTV GROUP INC            | COM              | 25459L106 | 0      | 3        | SH | DEFINED | 1  |
| DIRECTV GROUP INC            | COM              | 25459L106 | 602104 | 35967952 | SH | DEFINED | 10 |
| DIRECTV GROUP INC            | COM              | 25459L106 | 316346 | 18897600 | SH | DEFINED | 8  |
| DIRECTV GROUP INC            | COM              | 25459L106 | 7043   | 420753   | SH | DEFINED | 12 |
| DIRECTV GROUP INC            | COM              | 25459L106 | 5387   | 321812   | SH | DEFINED | 7  |
| DIRECTV GROUP INC            | COM              | 25459L106 | 1353   | 80834    | SH | DEFINED | 9  |
| DIRECTV GROUP INC            | COM              | 25459L106 | 254    | 15150    | SH | DEFINED | 11 |
| DIRECTV GROUP INC            | COM              | 25459L106 | 76     | 4532     | SH | DEFINED | 2  |
| DISCOVERY PARTNERS INTL INC  | COM              | 254675101 | 2110   | 448905   | SH | DEFINED | 6  |
| DISNEY WALT CO               | COM DISNEY       | 254687106 | 1413   | 50839    | SH | DEFINED | 11 |
| DISNEY WALT CO               | COM DISNEY       | 254687106 | 12667  | 455649   | SH | DEFINED | 4  |
| DISNEY WALT CO               | COM DISNEY       | 254687106 | 487    | 17510    | SH | DEFINED | 7  |
| DISNEY WALT CO               | COM DISNEY       | 254687106 | 1349   | 48536    | SH | DEFINED | 1  |
| DISNEY WALT CO               | COM DISNEY       | 254687106 | 9179   | 330162   | SH | DEFINED | 3  |
| DISNEY WALT CO               | COM DISNEY       | 254687106 | 13932  | 501153   | SH | DEFINED | 2  |
| DISNEY WALT CO               | COM DISNEY       | 254687106 | 21963  | 790034   | SH | DEFINED | 12 |
| DISNEY WALT CO               | COM DISNEY       | 254687106 | 24173  | 869528   | SH | DEFINED | 6  |
| DISNEY WALT CO               | COM DISNEY       | 254687106 | 3443   | 123854   | SH | DEFINED | 9  |
| DISNEY WALT CO               | COM DISNEY       | 254687106 | 8000   | 287777   | SH | DEFINED | 5  |
| DITECH COMMUNICATIONS CORP   | COM              | 25500M103 | 40     | 2650     | SH | DEFINED | 11 |
| DIVERSA CORP                 | COM              | 255064107 | 1      | 100      | SH | DEFINED | 12 |
| DIVERSA CORP                 | COM              | 255064107 | 9      | 1000     | SH | DEFINED | 9  |
| DIXIE GROUP INC              | CL A             | 255519100 | 49     | 2900     | SH | DEFINED | 12 |
| DJ ORTHOPEDICS INC           | COM              | 23325G104 | 9898   | 462070   | SH | DEFINED | 3  |
| DNP SELECT INCOME FD         | COM              | 23325P104 | 1602   | 134428   | SH | DEFINED | 12 |
| DOLLAR GEN CORP              | COM              | 256669102 | 3      | 145      | SH | DEFINED | 9  |
| DOLLAR GEN CORP              | COM              | 256669102 | 2287   | 110104   | SH | DEFINED | 12 |

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| DOLLAR GEN CORP              | COM           | 256669102 | 124   | 5962    | SH | DEFINED | 2  |
| DOLLAR GEN CORP              | COM           | 256669102 | 77    | 3725    | SH | DEFINED | 11 |
| DOLLAR GEN CORP              | COM           | 256669102 | 10    | 475     | SH | DEFINED | 1  |
| DOLLAR TREE STORES INC       | COM           | 256747106 | 1929  | 67274   | SH | DEFINED | 12 |
| DOLLAR TREE STORES INC       | COM           | 256747106 | 14    | 500     | SH | DEFINED | 11 |
| DOMINION HOMES INC           | COM           | 257386102 | 1143  | 45300   | SH | DEFINED | 6  |
| DOMINION RES BLACK WARRIOR T | UNITS BEN INT | 25746Q108 | 118   | 3275    | SH | DEFINED | 12 |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 1349  | 19920   | SH | DEFINED | 3  |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 15    | 221     | SH | DEFINED | 6  |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 5124  | 75647   | SH | DEFINED | 12 |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 4976  | 73450   | SH | DEFINED | 11 |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 182   | 2688    | SH | DEFINED | 2  |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 77    | 1134    | SH | DEFINED | 9  |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 584   | 8613    | SH | DEFINED | 5  |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 265   | 3918    | SH | DEFINED | 1  |
| DOMINOS PIZZA INC            | COM           | 25754A201 | 6844  | 384475  | SH | DEFINED | 3  |
| DOMTAR INC                   | COM           | 257561100 | 3395  | 281300  | SH | DEFINED | 6  |
| DOMTAR INC                   | COM           | 257561100 | 30850 | 2127557 | SH | DEFINED | 7  |
| DONALDSON INC                | COM           | 257651109 | 92    | 2820    | SH | DEFINED | 9  |
| DONALDSON INC                | COM           | 257651109 | 473   | 14525   | SH | DEFINED | 11 |
| DONALDSON INC                | COM           | 257651109 | 1143  | 35095   | SH | DEFINED | 12 |
| DONALDSON INC                | COM           | 257651109 | 1294  | 39730   | SH | DEFINED | 2  |
| DONALDSON INC                | COM           | 257651109 | 1663  | 51050   | SH | DEFINED | 1  |
| DONEGAL GROUP INC            | CL B          | 257701300 | 496   | 22280   | SH | DEFINED | 6  |
| DONEGAL GROUP INC            | CL A          | 257701201 | 23    | 1000    | SH | DEFINED | 12 |
| DONEGAL GROUP INC            | CL A          | 257701201 | 1415  | 61728   | SH | DEFINED | 6  |
| DONNELLEY R R & SONS CO      | COM           | 257867101 | 5472  | 155062  | SH | DEFINED | 12 |
| DONNELLEY R R & SONS CO      | COM           | 257867101 | 438   | 12400   | SH | DEFINED | 2  |
| DONNELLEY R R & SONS CO      | COM           | 257867101 | 222   | 6300    | SH | DEFINED | 11 |
| DONNELLEY R R & SONS CO      | COM           | 257867101 | 16    | 441     | SH | DEFINED | 7  |
| DONNELLEY R R & SONS CO      | COM           | 257867101 | 11493 | 325685  | SH | DEFINED | 6  |
| DORAL FINL CORP              | COM           | 25811P100 | 4     | 76      | SH | DEFINED | 11 |
| DORAL FINL CORP              | COM           | 25811P100 | 5497  | 111614  | SH | DEFINED | 3  |
| DORAL FINL CORP              | COM           | 25811P100 | 230   | 4677    | SH | DEFINED | 12 |
| DORCHESTER MINERALS LP       | COM UNIT      | 25820R105 | 21    | 862     | SH | DEFINED | 12 |
| DOUBLECLICK INC              | COM           | 258609304 | 7     | 849     | SH | DEFINED | 12 |
| DOV PHARMACEUTICAL INC       | COM           | 259858108 | 345   | 19100   | SH | DEFINED | 3  |
| DOVER CORP                   | COM           | 260003108 | 1145  | 27300   | SH | DEFINED | 11 |
| DOVER CORP                   | COM           | 260003108 | 952   | 22700   | SH | DEFINED | 5  |
| DOVER CORP                   | COM           | 260003108 | 2191  | 52249   | SH | DEFINED | 12 |
| DOVER CORP                   | COM           | 260003108 | 9749  | 232441  | SH | DEFINED | 2  |
| DOVER CORP                   | COM           | 260003108 | 1916  | 45690   | SH | DEFINED | 3  |
| DOVER DOWNS GAMING & ENTMT I | COM           | 260095104 | 2     | 158     | SH | DEFINED | 11 |
| DOVER DOWNS GAMING & ENTMT I | COM           | 260095104 | 13    | 972     | SH | DEFINED | 12 |
| DOVER DOWNS GAMING & ENTMT I | COM           | 260095104 | 2118  | 161650  | SH | DEFINED | 6  |
| DOVER MOTORSPORTS INC        | COM           | 260174107 | 7     | 1278    | SH | DEFINED | 12 |
| DOW CHEM CO                  | COM           | 260543103 | 390   | 7875    | SH | DEFINED | 5  |
| DOW CHEM CO                  | COM           | 260543103 | 533   | 10765   | SH | DEFINED | 11 |
| DOW CHEM CO                  | COM           | 260543103 | 2251  | 45462   | SH | DEFINED | 2  |
| DOW CHEM CO                  | COM           | 260543103 | 3842  | 77600   | SH | DEFINED | 7  |
| DOW CHEM CO                  | COM           | 260543103 | 12522 | 252921  | SH | DEFINED | 6  |
| DOW CHEM CO                  | COM           | 260543103 | 14954 | 302047  | SH | DEFINED | 12 |
| DOW CHEM CO                  | COM           | 260543103 | 18978 | 383320  | SH | DEFINED | 3  |
| DOW CHEM CO                  | COM           | 260543103 | 84    | 1705    | SH | DEFINED | 9  |
| DOW JONES & CO INC           | COM           | 260561105 | 1404  | 32602   | SH | DEFINED | 12 |
| DOW JONES & CO INC           | COM           | 260561105 | 49    | 1130    | SH | DEFINED | 2  |
| DOW JONES & CO INC           | COM           | 260561105 | 1757  | 40800   | SH | DEFINED | 9  |
| DOWNEY FINL CORP             | COM           | 261018105 | 735   | 12900   | SH | DEFINED | 3  |
| DOWNEY FINL CORP             | COM           | 261018105 | 25280 | 443500  | SH | DEFINED | 6  |
| DPL INC                      | COM           | 233293109 | 311   | 12366   | SH | DEFINED | 2  |
| DPL INC                      | COM           | 233293109 | 1824  | 72644   | SH | DEFINED | 9  |
| DPL INC                      | COM           | 233293109 | 35832 | 1427000 | SH | DEFINED | 6  |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| DPL INC                      | COM            | 233293109 | 227   | 9025    | SH | DEFINED | 12 |
| DREAMWORKS ANIMATION SKG INC | CL A           | 26153C103 | 375   | 10000   | SH | DEFINED | 3  |
| DREAMWORKS ANIMATION SKG INC | CL A           | 26153C103 | 45    | 1200    | SH | DEFINED | 12 |
| DREAMWORKS ANIMATION SKG INC | CL A           | 26153C103 | 38    | 1000    | SH | DEFINED | 1  |
| DREMAN/CLAYMORE DIVID & INC  | COM            | 26153R100 | 507   | 26955   | SH | DEFINED | 12 |
| DRESS BARN INC               | COM            | 261570105 | 6249  | 355050  | SH | DEFINED | 6  |
| DRESS BARN INC               | COM            | 261570105 | 296   | 16800   | SH | DEFINED | 3  |
| DRESS BARN INC               | COM            | 261570105 | 3     | 190     | SH | DEFINED | 12 |
| DREW INDS INC                | COM NEW        | 26168L205 | 18    | 500     | SH | DEFINED | 11 |
| DREYERS GRAND ICE CREAM HL I | COM A CALL PUT | 261877104 | 88    | 1100    | SH | DEFINED | 12 |
| DREYFUS HIGH YIELD STRATEGIE | SH BEN INT     | 26200S101 | 412   | 86275   | SH | DEFINED | 12 |
| DREYFUS MUN INCOME INC       | COM            | 26201R102 | 155   | 15500   | SH | DEFINED | 12 |
| DREYFUS STRATEGIC MUN BD FD  | COM            | 26202F107 | 284   | 33377   | SH | DEFINED | 12 |
| DREYFUS STRATEGIC MUNS INC   | COM            | 261932107 | 334   | 39610   | SH | DEFINED | 12 |
| DRS TECHNOLOGIES INC         | COM            | 23330X100 | 48    | 1135    | SH | DEFINED | 11 |
| DRS TECHNOLOGIES INC         | COM            | 23330X100 | 31    | 735     | SH | DEFINED | 12 |
| DRS TECHNOLOGIES INC         | COM            | 23330X100 | 43    | 1000    | SH | DEFINED | 2  |
| DRUGMAX INC                  | COM            | 262240104 | 14    | 4318    | SH | DEFINED | 9  |
| DSP GROUP INC                | COM            | 23332B106 | 431   | 19300   | SH | DEFINED | 3  |
| DSP GROUP INC                | COM            | 23332B106 | 32    | 1450    | SH | DEFINED | 11 |
| DST SYS INC DEL              | COM            | 233326107 | 1747  | 33525   | SH | DEFINED | 12 |
| DST SYS INC DEL              | COM            | 233326107 | 22    | 431     | SH | DEFINED | 11 |
| DST SYS INC DEL              | COM            | 233326107 | 9     | 180     | SH | DEFINED | 6  |
| DTE ENERGY CO                | COM            | 233331107 | 155   | 3605    | SH | DEFINED | 2  |
| DTE ENERGY CO                | COM            | 233331107 | 3112  | 72160   | SH | DEFINED | 6  |
| DTE ENERGY CO                | COM            | 233331107 | 15    | 355     | SH | DEFINED | 9  |
| DTE ENERGY CO                | COM            | 233331107 | 223   | 5163    | SH | DEFINED | 12 |
| DTF TAX-FREE INCOME INC      | COM            | 23334J107 | 5     | 350     | SH | DEFINED | 12 |
| DU PONT E I DE NEMOURS & CO  | COM            | 263534109 | 34551 | 704400  | SH | DEFINED | 6  |
| DU PONT E I DE NEMOURS & CO  | COM            | 263534109 | 10001 | 203899  | SH | DEFINED | 4  |
| DU PONT E I DE NEMOURS & CO  | COM            | 263534109 | 7073  | 144198  | SH | DEFINED | 3  |
| DU PONT E I DE NEMOURS & CO  | COM            | 263534109 | 8253  | 168249  | SH | DEFINED | 12 |
| DU PONT E I DE NEMOURS & CO  | COM            | 263534109 | 1784  | 36363   | SH | DEFINED | 2  |
| DU PONT E I DE NEMOURS & CO  | COM            | 263534109 | 3242  | 66105   | SH | DEFINED | 7  |
| DU PONT E I DE NEMOURS & CO  | COM            | 263534109 | 1828  | 37265   | SH | DEFINED | 1  |
| DU PONT E I DE NEMOURS & CO  | COM            | 263534109 | 702   | 14312   | SH | DEFINED | 11 |
| DU PONT E I DE NEMOURS & CO  | COM            | 263534109 | 6368  | 129821  | SH | DEFINED | 5  |
| DU PONT E I DE NEMOURS & CO  | COM            | 263534109 | 2920  | 59528   | SH | DEFINED | 9  |
| DUCKWALL-ALCO STORES INC NEW | COM            | 264142100 | 1117  | 61571   | SH | DEFINED | 6  |
| DUCOMMUN INC DEL             | COM            | 264147109 | 3279  | 157250  | SH | DEFINED | 6  |
| DUFF & PHELPS UTIL CORP BD T | COM            | 26432K108 | 816   | 55535   | SH | DEFINED | 12 |
| DUKE ENERGY CORP             | COM            | 264399106 | 7864  | 310450  | SH | DEFINED | 3  |
| DUKE ENERGY CORP             | COM            | 264399106 | 4716  | 186186  | SH | DEFINED | 12 |
| DUKE ENERGY CORP             | COM            | 264399106 | 3546  | 140000  | SH | DEFINED | 10 |
| DUKE ENERGY CORP             | COM            | 264399106 | 2185  | 86250   | SH | DEFINED | 2  |
| DUKE ENERGY CORP             | COM            | 264399106 | 426   | 16836   | SH | DEFINED | 9  |
| DUKE ENERGY CORP             | COM            | 264399106 | 10    | 400     | SH | DEFINED | 11 |
| DUKE ENERGY CORP             | COM            | 264399106 | 341   | 13450   | SH | DEFINED | 6  |
| DUKE REALTY CORP             | COM NEW        | 264411505 | 188   | 5500    | SH | DEFINED | 9  |
| DUKE REALTY CORP             | COM NEW        | 264411505 | 2152  | 63025   | SH | DEFINED | 2  |
| DUKE REALTY CORP             | COM NEW        | 264411505 | 2223  | 65126   | SH | DEFINED | 12 |
| DUKE REALTY CORP             | COM NEW        | 264411505 | 152   | 4450    | SH | DEFINED | 11 |
| DUN & BRADSTREET CORP DEL NE | COM            | 26483E100 | 25    | 415     | SH | DEFINED | 9  |
| DUN & BRADSTREET CORP DEL NE | COM            | 26483E100 | 45    | 750     | SH | DEFINED | 11 |
| DUN & BRADSTREET CORP DEL NE | COM            | 26483E100 | 101   | 1696    | SH | DEFINED | 12 |
| DUN & BRADSTREET CORP DEL NE | COM            | 26483E100 | 184   | 3090    | SH | DEFINED | 2  |
| DUN & BRADSTREET CORP DEL NE | COM            | 26483E100 | 23721 | 397669  | SH | DEFINED | 3  |
| DUQUESNE LT HLDGS INC        | COM            | 266233105 | 24    | 1271    | SH | DEFINED | 9  |
| DUQUESNE LT HLDGS INC        | COM            | 266233105 | 27836 | 1476700 | SH | DEFINED | 6  |
| DUQUESNE LT HLDGS INC        | COM            | 266233105 | 293   | 15521   | SH | DEFINED | 12 |
| DURA AUTOMOTIVE SYSTEMS CORP | CL A           | 265903104 | 3520  | 324978  | SH | DEFINED | 6  |
| DURATEK INC                  | COM            | 26658Q102 | 10    | 400     | SH | DEFINED | 12 |

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|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| DURATEK INC                  | COM            | 26658Q102 | 3171   | 127317   | SH | DEFINED | 6  |
| DURECT CORP                  | COM            | 266605104 | 7      | 2000     | SH | DEFINED | 12 |
| DUSA PHARMACEUTICALS INC     | COM            | 266898105 | 4      | 300      | SH | DEFINED | 12 |
| DYCOM INDS INC               | COM            | 267475101 | 8554   | 280280   | SH | DEFINED | 3  |
| DYCOM INDS INC               | COM            | 267475101 | 8301   | 272000   | SH | DEFINED | 6  |
| DYCOM INDS INC               | COM            | 267475101 | 21     | 685      | SH | DEFINED | 11 |
| DYNAMEX INC                  | COM            | 26784F103 | 1345   | 72570    | SH | DEFINED | 3  |
| DYNAMIC OIL & GAS INC        | COM            | 267906105 | 23     | 8000     | SH | DEFINED | 12 |
| DYNAMICS RESH CORP           | COM            | 268057106 | 1851   | 103804   | SH | DEFINED | 6  |
| DYNEGY INC NEW               | CL A           | 26816Q101 | 90     | 19400    | SH | DEFINED | 12 |
| DYNEGY INC NEW               | CL A           | 26816Q101 | 2850   | 616835   | SH | DEFINED | 6  |
| DYNEX CAP INC                | COM NEW        | 26817Q506 | 13     | 1625     | SH | DEFINED | 12 |
| E M C CORP MASS              | COM            | 268648102 | 80     | 5396     | SH | DEFINED | 11 |
| E M C CORP MASS              | COM            | 268648102 | 77     | 5165     | SH | DEFINED | 9  |
| E M C CORP MASS              | COM            | 268648102 | 36     | 2400     | SH | DEFINED | 4  |
| E M C CORP MASS              | COM            | 268648102 | 15     | 1000     | SH | DEFINED | 7  |
| E M C CORP MASS              | COM            | 268648102 | 556    | 37395    | SH | DEFINED | 5  |
| E M C CORP MASS              | COM            | 268648102 | 7089   | 476747   | SH | DEFINED | 12 |
| E M C CORP MASS              | COM            | 268648102 | 233    | 15671    | SH | DEFINED | 2  |
| E M C CORP MASS              | COM            | 268648102 | 4891   | 328911   | SH | DEFINED | 3  |
| E ON AG                      | SPONSORED ADR  | 268780103 | 18     | 200      | SH | DEFINED | 11 |
| E ON AG                      | SPONSORED ADR  | 268780103 | 4      | 40       | SH | DEFINED | 9  |
| E TRADE FINANCIAL CORP       | COM            | 269246104 | 340    | 22738    | SH | DEFINED | 12 |
| E TRADE FINANCIAL CORP       | COM            | 269246104 | 2003   | 133973   | SH | DEFINED | 6  |
| E TRADE FINANCIAL CORP       | COM            | 269246104 | 15     | 1000     | SH | DEFINED | 2  |
| EAGLE BANCORP INC MD         | COM            | 268948106 | 538    | 26250    | SH | DEFINED | 12 |
| EAGLE BROADBAND INC          | COM            | 269437109 | 1      | 1000     | SH | DEFINED | 12 |
| EAGLE HOSPITALITY PPTY TR IN | COM            | 26959T102 | 222    | 21550    | SH | DEFINED | 12 |
| EAGLE MATERIALS INC          | CL B           | 26969P207 | 9      | 104      | SH | DEFINED | 3  |
| EAGLE MATERIALS INC          | COM            | 26969P108 | 45     | 520      | SH | DEFINED | 11 |
| EAGLE MATERIALS INC          | COM            | 26969P108 | 21965  | 254370   | SH | DEFINED | 3  |
| EAGLE MATERIALS INC          | COM            | 26969P108 | 387    | 4478     | SH | DEFINED | 12 |
| EARTHLINK INC                | COM            | 270321102 | 1      | 100      | SH | DEFINED | 1  |
| EARTHLINK INC                | COM            | 270321102 | 99     | 8551     | SH | DEFINED | 12 |
| EARTHLINK INC                | COM            | 270321102 | 51126  | 4438040  | SH | DEFINED | 3  |
| EAST PENN FINL CORP          | COM            | 274287101 | 29     | 3324     | SH | DEFINED | 12 |
| EAST WEST BANCORP INC        | COM            | 27579R104 | 157    | 3750     | SH | DEFINED | 1  |
| EAST WEST BANCORP INC        | COM            | 27579R104 | 533    | 12700    | SH | DEFINED | 11 |
| EASTERN AMERN NAT GAS TR     | SPERS RCT UNIT | 276217106 | 54     | 2150     | SH | DEFINED | 2  |
| EASTERN VA BANKSHARES INC    | COM            | 277196101 | 3321   | 127616   | SH | DEFINED | 12 |
| EASTGROUP PPTY INC           | COM            | 277276101 | 1401   | 36563    | SH | DEFINED | 3  |
| EASTGROUP PPTY INC           | COM            | 277276101 | 4      | 100      | SH | DEFINED | 12 |
| EASTMAN CHEM CO              | COM            | 277432100 | 156    | 2700     | SH | DEFINED | 11 |
| EASTMAN CHEM CO              | COM            | 277432100 | 914    | 15835    | SH | DEFINED | 12 |
| EASTMAN CHEM CO              | COM            | 277432100 | 133    | 2300     | SH | DEFINED | 6  |
| EASTMAN CHEM CO              | COM            | 277432100 | 2      | 30       | SH | DEFINED | 1  |
| EASTMAN CHEM CO              | COM            | 277432100 | 47495  | 822713   | SH | DEFINED | 3  |
| EASTMAN KODAK CO             | COM            | 277461109 | 408    | 12636    | SH | DEFINED | 9  |
| EASTMAN KODAK CO             | COM            | 277461109 | 827767 | 25667204 | SH | DEFINED | 10 |
| EASTMAN KODAK CO             | COM            | 277461109 | 412200 | 12781400 | SH | DEFINED | 8  |
| EASTMAN KODAK CO             | COM            | 277461109 | 18669  | 578878   | SH | DEFINED | 6  |
| EASTMAN KODAK CO             | COM            | 277461109 | 14377  | 445802   | SH | DEFINED | 12 |
| EASTMAN KODAK CO             | COM            | 277461109 | 989    | 30660    | SH | DEFINED | 11 |
| EASTMAN KODAK CO             | COM            | 277461109 | 954    | 29596    | SH | DEFINED | 2  |
| EASTMAN KODAK CO             | COM            | 277461109 | 683    | 21185    | SH | DEFINED | 5  |
| EASTMAN KODAK CO             | COM            | 277461109 | 4      | 120      | SH | DEFINED | 1  |
| EASTMAN KODAK CO             | COM            | 277461109 | 906    | 28100    | SH | DEFINED | 7  |
| EATON CORP                   | COM            | 278058102 | 564    | 7800     | SH | DEFINED | 12 |
| EATON CORP                   | COM            | 278058102 | 398    | 5500     | SH | DEFINED | 2  |
| EATON CORP                   | COM            | 278058102 | 46726  | 645750   | SH | DEFINED | 3  |
| EATON VANCE CORP             | COM NON VTG    | 278265103 | 10     | 200      | SH | DEFINED | 9  |
| EATON VANCE CORP             | COM NON VTG    | 278265103 | 1151   | 22080    | SH | DEFINED | 12 |

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|                              |            |               |         |          |     |         |    |
|------------------------------|------------|---------------|---------|----------|-----|---------|----|
| EATON VANCE ENHANCED EQ INC  | COM        | 278274105     | 70      | 3500     | SH  | DEFINED | 12 |
| EATON VANCE FL MUNI INCOME T | SH BEN INT | 27826B100     | 63      | 4000     | SH  | DEFINED | 12 |
| EATON VANCE FLTING RATE INC  | COM        | 278279104     | 262     | 13792    | SH  | DEFINED | 12 |
| EATON VANCE INS MUN BD FD    | COM        | 27827X101     | 385     | 28432    | SH  | DEFINED | 12 |
| EATON VANCE INS PA MUN BD FD | COM        | 27828W102     | 36      | 2200     | SH  | DEFINED | 12 |
| EATON VANCE LTD DUR INCOME F | COM        | 27828H105     | 1699    | 90206    | SH  | DEFINED | 12 |
| EATON VANCE MUNI INCOME TRUS | SH BEN INT | 27826U108     | 207     | 12593    | SH  | DEFINED | 12 |
| EATON VANCE NJ MUNI INCOME T | SH BEN INT | 27826V106     | 28      | 1800     | SH  | DEFINED | 12 |
| EATON VANCE SR FLTNG RTE TR  | COM        | 27828Q105     | 114     | 5700     | SH  | DEFINED | 12 |
| EATON VANCE SR INCOME TR     | SH BEN INT | 27826S103     | 40      | 4620     | SH  | DEFINED | 12 |
| EATON VANCE TAX ADVT DIV INC | COM        | 27828G107     | 588     | 27124    | SH  | DEFINED | 12 |
| EATON VANCE TX ADV GLB DIV O | COM        | 27828U106     | 50      | 2475     | SH  | DEFINED | 12 |
| EATON VANCE TX ADV GLBL DIV  | COM        | 27828S101     | 384     | 19421    | SH  | DEFINED | 12 |
| EBAY INC                     | COM        | 278642103     | 510152  | 4387275  | SH  | DEFINED | 8  |
| EBAY INC                     | COM        | 278642103     | 16      | 138      | SH  | DEFINED | 2  |
| EBAY INC                     | COM        | 278642103     | 370     | 3178     | SH  | DEFINED | 11 |
| EBAY INC                     | COM        | 278642103     | 1293    | 11120    | SH  | DEFINED | 9  |
| EBAY INC                     | COM        | 278642103     | 6624    | 56963    | SH  | DEFINED | 12 |
| EBAY INC                     | COM        | 278642103     | 3698    | 31790    | SH  | DEFINED | 3  |
| EBAY INC                     | COM        | 278642103     | 1061052 | 9124977  | SH  | DEFINED | 10 |
| EBAY INC                     | COM        | 278642103     | 419     | 3600     | SH  | DEFINED | 1  |
| EBAY INC                     | COM        | 278642103     | 0       | 0        | SH  | DEFINED | 6  |
| EBAY INC                     | COM        | 278642103     | 2095    | 18005    | SH  | DEFINED | 5  |
| ECHELON CORP                 | COM        | 27874N105     | 115     | 13600    | SH  | DEFINED | 12 |
| ECHOSTAR COMMUNICATIONS NEW  | CL A       | 278762109     | 250     | 7520     | SH  | DEFINED | 12 |
| ECHOSTAR COMMUNICATIONS NEW  | CL A       | 278762109     | 37      | 1100     | SH  | DEFINED | 11 |
| ECHOSTAR COMMUNICATIONS NEW  | CL A       | 278762109     | 5       | 155      | SH  | DEFINED | 9  |
| ECHOSTAR COMMUNICATIONS NEW  | CL A       | 278762109     | 0       | 0        | SH  | DEFINED | 6  |
| ECI TELECOM LTD              | ORD        | 268258100     | 2       | 300      | SH  | DEFINED | 12 |
| ECI TELECOM LTD              | ORD        | 268258100     | 6324    | 775900   | SH  | DEFINED | 3  |
| ECLIPSYS CORP                | COM        | 278856109     | 206     | 10075    | SH  | DEFINED | 12 |
| ECOLAB INC                   | COM        | 278865100     | 28      | 800      | SH  | DEFINED | 2  |
| ECOLAB INC                   | COM        | 278865100     | 2016    | 57398    | SH  | DEFINED | 12 |
| ECOLAB INC                   | COM        | 278865100     | 111     | 3150     | SH  | DEFINED | 9  |
| ECOLAB INC                   | COM        | 278865100     | 206     | 5870     | SH  | DEFINED | 11 |
| ECOLOGY & ENVIRONMENT INC    | CL A       | 278878103     | 228     | 29200    | SH  | DEFINED | 6  |
| ECTEL LTD                    | ORD        | M29925100     | 0       | 15       | SH  | DEFINED | 12 |
| EDGAR ONLINE INC             | COM        | 279765101     | 2       | 1000     | SH  | DEFINED | 12 |
| EDGE PETE CORP DEL           | COM        | 279862106     | 6       | 400      | SH  | DEFINED | 12 |
| EDIETS COM INC               | COM        | 280597105     | 1       | 133      | SH  | DEFINED | 12 |
| EDISON INTL                  | COM        | 281020107     | 202     | 6300     | SH  | DEFINED | 6  |
| EDISON INTL                  | COM        | 281020107     | 16386   | 511590   | SH  | DEFINED | 3  |
| EDISON INTL                  | COM        | 281020107     | 52      | 1624     | SH  | DEFINED | 12 |
| EDISON INTL                  | COM        | 281020107     | 218     | 6800     | SH  | DEFINED | 9  |
| EDO CORP                     | COM        | 281347104     | 111     | 3500     | SH  | DEFINED | 12 |
| EDUCATE INC                  | COM        | 28138P100     | 5       | 375      | SH  | DEFINED | 12 |
| EDUCATION MGMT CORP          | COM        | 28139T101     | 885     | 26832    | SH  | DEFINED | 3  |
| EDUCATION MGMT CORP          | COM        | 28139T101     | 374     | 11328    | SH  | DEFINED | 11 |
| EDUCATION MGMT CORP          | COM        | 28139T101     | 24      | 740      | SH  | DEFINED | 12 |
| EDUCATIONAL DEV CORP         | COM        | 281479105     | 2       | 222      | SH  | DEFINED | 12 |
| EDWARDS AG INC               | COM        | 281760108     | 1259    | 29127    | SH  | DEFINED | 12 |
| EDWARDS AG INC               | COM        | 281760108     | 97      | 2240     | SH  | DEFINED | 6  |
| EDWARDS LIFESCIENCES CORP    | COM        | 28176E108     | 133     | 3228     | SH  | DEFINED | 12 |
| EDWARDS LIFESCIENCES CORP    | COM        | 28176E108     | 58      | 1400     | SH  | DEFINED | 3  |
| EDWARDS LIFESCIENCES CORP    | COM        | 28176E108     | 36      | 872      | SH  | DEFINED | 11 |
| EFJ INC                      | COM        | 26843B101     | 38      | 3900     | SH  | DEFINED | 3  |
| EFUNDS CORP                  | COM        | 28224R101     | 6688    | 278570   | SH  | DEFINED | 3  |
| EGL INC                      | COM        | 268484102     | 9834    | 329020   | SH  | DEFINED | 3  |
| EL PASO CORP                 | DBCV       | 2/2 28336LAC3 | 39796   | 74910000 | PRN | DEFINED | 14 |
| EL PASO CORP                 | DBCV       | 2/2 28336LAC3 | 90      | 170000   | PRN | DEFINED |    |
| EL PASO CORP                 | COM        | 28336L109     | 593     | 57050    | SH  | DEFINED | 2  |
| EL PASO CORP                 | COM        | 28336L109     | 621     | 59680    | SH  | DEFINED | 6  |

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| EL PASO CORP                 | COM            | 28336L109 | 514    | 49409    | SH | DEFINED | 12 |
| EL PASO CORP                 | COM            | 28336L109 | 4      | 425      | SH | DEFINED | 9  |
| EL PASO ELEC CO              | COM NEW        | 283677854 | 14327  | 756420   | SH | DEFINED | 3  |
| EL PASO ENERGY CAP TR I      | PFD CV TR SECS | 283678209 | 70     | 1900     | SH | DEFINED | 12 |
| ELAN PLC                     | ADR            | 284131208 | 5      | 200      | SH | DEFINED | 2  |
| ELAN PLC                     | ADR            | 284131208 | 586    | 21500    | SH | DEFINED | 5  |
| ELAN PLC                     | ADR            | 284131208 | 54     | 2000     | SH | DEFINED | 11 |
| ELBIT SYS LTD                | ORD            | M3760D101 | 78     | 2950     | SH | DEFINED | 12 |
| ELECTRO SCIENTIFIC INDS      | COM            | 285229100 | 6278   | 317690   | SH | DEFINED | 3  |
| ELECTRO SCIENTIFIC INDS      | COM            | 285229100 | 136    | 6903     | SH | DEFINED | 12 |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 37     | 600      | SH | DEFINED | 2  |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 0      | 0        | SH | DEFINED | 6  |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 764234 | 12390311 | SH | DEFINED | 10 |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 377950 | 6127600  | SH | DEFINED | 8  |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 6248   | 101299   | SH | DEFINED | 12 |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 5212   | 84500    | SH | DEFINED | 1  |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 1340   | 21725    | SH | DEFINED | 9  |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 328    | 5314     | SH | DEFINED | 11 |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 4      | 156      | SH | DEFINED | 11 |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 3      | 150      | SH | DEFINED | 6  |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 0      | 16       | SH | DEFINED | 1  |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 4      | 182      | SH | DEFINED | 2  |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 374    | 16180    | SH | DEFINED | 3  |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 709    | 30700    | SH | DEFINED | 5  |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 2668   | 115514   | SH | DEFINED | 12 |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 218    | 9438     | SH | DEFINED | 9  |
| ELECTRONICS BOUTIQUE HLDGS C | COM            | 286045109 | 6      | 130      | SH | DEFINED | 12 |
| ELECTRONICS BOUTIQUE HLDGS C | COM            | 286045109 | 1589   | 37000    | SH | DEFINED | 3  |
| ELECTRONICS FOR IMAGING INC  | COM            | 286082102 | 32     | 1820     | SH | DEFINED | 12 |
| ELECTRONICS FOR IMAGING INC  | COM            | 286082102 | 2792   | 160380   | SH | DEFINED | 3  |
| ELECTRONICS FOR IMAGING INC  | COM            | 286082102 | 30806  | 1769361  | SH | DEFINED | 6  |
| ELITE PHARMACEUTICALS INC    | CL A NEW       | 28659T200 | 92     | 25000    | SH | DEFINED | 12 |
| ELLIS PERRY INTL INC         | COM            | 288853104 | 0      | 19       | SH | DEFINED | 12 |
| ELLSWORTH CONV GROWTH & INCO | COM            | 289074106 | 21     | 2565     | SH | DEFINED | 12 |
| EMAGIN CORP                  | COM            | 29076N107 | 0      | 200      | SH | DEFINED | 12 |
| EMAK WORLDWIDE INC           | COM            | 26861V104 | 24     | 2400     | SH | DEFINED | 12 |
| EMBARCADERO TECHNOLOGIES INC | COM            | 290787100 | 2      | 200      | SH | DEFINED | 12 |
| EMBEX INC                    | COM            | 290817105 | 3      | 200      | SH | DEFINED | 6  |
| EMC INS GROUP INC            | COM            | 268664109 | 498    | 22993    | SH | DEFINED | 6  |
| EMCOR GROUP INC              | COM            | 29084Q100 | 32505  | 719553   | SH | DEFINED | 6  |
| EMERGE INTERACTIVE INC       | CL A           | 29088W103 | 33     | 20670    | SH | DEFINED | 12 |
| EMERSON ELEC CO              | COM            | 291011104 | 14079  | 200837   | SH | DEFINED | 2  |
| EMERSON ELEC CO              | COM            | 291011104 | 37564  | 535858   | SH | DEFINED | 6  |
| EMERSON ELEC CO              | COM            | 291011104 | 14141  | 201719   | SH | DEFINED | 3  |
| EMERSON ELEC CO              | COM            | 291011104 | 4017   | 57300    | SH | DEFINED | 7  |
| EMERSON ELEC CO              | COM            | 291011104 | 918    | 13100    | SH | DEFINED | 1  |
| EMERSON ELEC CO              | COM            | 291011104 | 917    | 13080    | SH | DEFINED | 5  |
| EMERSON ELEC CO              | COM            | 291011104 | 493    | 7039     | SH | DEFINED | 11 |
| EMERSON ELEC CO              | COM            | 291011104 | 340    | 4849     | SH | DEFINED | 9  |
| EMERSON ELEC CO              | COM            | 291011104 | 14413  | 205605   | SH | DEFINED | 12 |
| EMERSON RADIO CORP           | COM NEW        | 291087203 | 20     | 5200     | SH | DEFINED | 12 |
| EMISPHERE TECHNOLOGIES INC   | COM            | 291345106 | 2      | 450      | SH | DEFINED | 12 |
| EMMIS COMMUNICATIONS CORP    | CL A           | 291525103 | 10     | 507      | SH | DEFINED | 11 |
| EMPIRE DIST ELEC CO          | COM            | 291641108 | 62     | 2735     | SH | DEFINED | 12 |
| EMPIRE RESORTS INC           | COM            | 292052107 | 33     | 3000     | SH | DEFINED | 12 |
| EMPRESA NACIONAL DE ELCTRCID | SPONSORED ADR  | 29244T101 | 9017   | 494100   | SH | DEFINED | 3  |
| EMULEX CORP                  | COM NEW        | 292475209 | 18554  | 1101800  | SH | DEFINED | 6  |
| EMULEX CORP                  | COM NEW        | 292475209 | 51     | 3050     | SH | DEFINED | 12 |
| EN POINTE TECHNOLOGIES INC   | COM            | 29247F108 | 209    | 73962    | SH | DEFINED | 6  |
| ENBRIDGE ENERGY MANAGEMENT L | SHS UNITS LLI  | 29250X103 | 591    | 12007    | SH | DEFINED | 12 |
| ENBRIDGE ENERGY PARTNERS L P | COM            | 29250R106 | 1048   | 20317    | SH | DEFINED | 12 |
| ENBRIDGE INC                 | COM            | 29250N105 | 7756   | 129910   | SH | DEFINED | 7  |



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|                              |                |           |       |         |    |         |    |
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| ENBRIDGE INC                 | COM            | 29250N105 | 30    | 600     | SH | DEFINED | 12 |
| ENBRIDGE INC                 | COM            | 29250N105 | 20    | 400     | SH | DEFINED | 11 |
| ENCANA CORP                  | COM            | 292505104 | 4822  | 84513   | SH | DEFINED | 12 |
| ENCANA CORP                  | COM            | 292505104 | 338   | 5925    | SH | DEFINED | 11 |
| ENCANA CORP                  | COM            | 292505104 | 68480 | 1001174 | SH | DEFINED | 7  |
| ENCORE ACQUISITION CO        | COM            | 29255W100 | 11655 | 333850  | SH | DEFINED | 6  |
| ENCORE ACQUISITION CO        | COM            | 29255W100 | 103   | 2950    | SH | DEFINED | 12 |
| ENCORE CAP GROUP INC         | COM            | 292554102 | 166   | 7000    | SH | DEFINED | 3  |
| ENCORE CAP GROUP INC         | COM            | 292554102 | 2043  | 85901   | SH | DEFINED | 6  |
| ENCORE MED CORP              | COM            | 29256E109 | 102   | 15000   | SH | DEFINED | 5  |
| ENCORE WIRE CORP             | COM            | 292562105 | 1638  | 122887  | SH | DEFINED | 6  |
| ENCORE WIRE CORP             | COM            | 292562105 | 207   | 15500   | SH | DEFINED | 12 |
| ENCYSIVE PHARMACEUTICALS INC | COM            | 29256X107 | 101   | 10200   | SH | DEFINED | 12 |
| ENDESA S A                   | SPONSORED ADR  | 29258N107 | 150   | 6450    | SH | DEFINED | 2  |
| ENDO PHARMACEUTICALS HLDGS I | COM            | 29264F205 | 11    | 500     | SH | DEFINED | 12 |
| ENDOLOGIX INC                | COM            | 29266S106 | 1     | 200     | SH | DEFINED | 12 |
| ENDURANCE SPECIALTY HLDGS LT | SHS            | G30397106 | 335   | 9800    | SH | DEFINED | 6  |
| ENDURANCE SPECIALTY HLDGS LT | SHS            | G30397106 | 23001 | 672551  | SH | DEFINED | 3  |
| ENDURANCE SPECIALTY HLDGS LT | SHS            | G30397106 | 146   | 4279    | SH | DEFINED | 12 |
| ENDURANCE SPECIALTY HLDGS LT | SHS            | G30397106 | 6     | 170     | SH | DEFINED | 11 |
| ENERGEN CORP                 | COM            | 29265N108 | 17607 | 298670  | SH | DEFINED | 6  |
| ENERGEN CORP                 | COM            | 29265N108 | 32951 | 558957  | SH | DEFINED | 3  |
| ENERGEN CORP                 | COM            | 29265N108 | 176   | 2991    | SH | DEFINED | 12 |
| ENERGIZER HLDGS INC          | COM            | 29266R108 | 40    | 804     | SH | DEFINED | 12 |
| ENERGIZER HLDGS INC          | COM            | 29266R108 | 1     | 20      | SH | DEFINED | 6  |
| ENERGY CONVERSION DEVICES IN | COM            | 292659109 | 29    | 1516    | SH | DEFINED | 12 |
| ENERGY EAST CORP             | COM            | 29266M109 | 314   | 11760   | SH | DEFINED | 12 |
| ENERGY EAST CORP             | COM            | 29266M109 | 3965  | 148604  | SH | DEFINED | 6  |
| ENERGY EAST CORP             | COM            | 29266M109 | 9497  | 355953  | SH | DEFINED | 3  |
| ENERGY INCOME & GROWTH FD    | COM            | 292697109 | 862   | 38575   | SH | DEFINED | 12 |
| ENERGY PARTNERS LTD          | COM            | 29270U105 | 3065  | 151230  | SH | DEFINED | 3  |
| ENERGY PARTNERS LTD          | COM            | 29270U105 | 41    | 2000    | SH | DEFINED | 2  |
| ENERGY PARTNERS LTD          | COM            | 29270U105 | 36    | 1800    | SH | DEFINED | 12 |
| ENERGY PARTNERS LTD          | COM            | 29270U105 | 4     | 217     | SH | DEFINED | 11 |
| ENERGY TRANSFER PRTNRS L P   | UNIT LTD PARTN | 29273R109 | 59    | 1000    | SH | DEFINED | 9  |
| ENERGY TRANSFER PRTNRS L P   | UNIT LTD PARTN | 29273R109 | 235   | 3973    | SH | DEFINED | 12 |
| ENERGYSOUTH INC              | COM            | 292970100 | 1278  | 45581   | SH | DEFINED | 6  |
| ENERGYSOUTH INC              | COM            | 292970100 | 6     | 225     | SH | DEFINED | 12 |
| ENERPLUS RES FD              | UNIT TR G NEW  | 29274D604 | 1089  | 29980   | SH | DEFINED | 12 |
| ENERPLUS RES FD              | UNIT TR G NEW  | 29274D604 | 74    | 1704    | SH | DEFINED | 7  |
| ENESCO GROUP INC             | COM            | 292973104 | 2     | 200     | SH | DEFINED | 6  |
| ENGELHARD CORP               | COM            | 292845104 | 46    | 1500    | SH | DEFINED | 9  |
| ENGELHARD CORP               | COM            | 292845104 | 4     | 130     | SH | DEFINED | 6  |
| ENGELHARD CORP               | COM            | 292845104 | 40    | 1300    | SH | DEFINED | 11 |
| ENGELHARD CORP               | COM            | 292845104 | 97    | 3156    | SH | DEFINED | 12 |
| ENGELHARD CORP               | COM            | 292845104 | 25    | 800     | SH | DEFINED | 1  |
| ENGINEERED SUPPORT SYS INC   | COM            | 292866100 | 212   | 3575    | SH | DEFINED | 12 |
| ENI S P A                    | SPONSORED ADR  | 26874R108 | 200   | 1590    | SH | DEFINED | 6  |
| ENNIS INC                    | COM            | 293389102 | 390   | 20250   | SH | DEFINED | 2  |
| ENNIS INC                    | COM            | 293389102 | 1641  | 85250   | SH | DEFINED | 6  |
| ENNIS INC                    | COM            | 293389102 | 121   | 6300    | SH | DEFINED | 9  |
| ENNIS INC                    | COM            | 293389102 | 3144  | 163320  | SH | DEFINED | 3  |
| ENPATH MEDICAL INC           | COM            | 29355Y105 | 1     | 100     | SH | DEFINED | 12 |
| ENPRO INDS INC               | COM            | 29355X107 | 1     | 28      | SH | DEFINED | 12 |
| ENPRO INDS INC               | COM            | 29355X107 | 1572  | 53160   | SH | DEFINED | 3  |
| ENSCO INTL INC               | COM            | 26874Q100 | 863   | 27200   | SH | DEFINED | 2  |
| ENSCO INTL INC               | COM            | 26874Q100 | 6     | 200     | SH | DEFINED | 6  |
| ENSCO INTL INC               | COM            | 26874Q100 | 122   | 3854    | SH | DEFINED | 1  |
| ENSCO INTL INC               | COM            | 26874Q100 | 1867  | 58821   | SH | DEFINED | 12 |
| ENSCO INTL INC               | COM            | 26874Q100 | 168   | 5301    | SH | DEFINED | 11 |
| ENTEGRIS INC                 | COM            | 29362U104 | 2107  | 211750  | SH | DEFINED | 3  |
| ENTERASYS NETWORKS INC       | COM            | 293637104 | 147   | 81845   | SH | DEFINED | 6  |

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| ENTERASYS NETWORKS INC       | COM            | 293637104 | 8     | 4639    | SH  | DEFINED | 12 |
| ENTERCOM COMMUNICATIONS CORP | CL A           | 293639100 | 22    | 600     | SH  | DEFINED | 6  |
| ENERGY CORP NEW              | COM            | 29364G103 | 7     | 110     | SH  | DEFINED | 6  |
| ENERGY CORP NEW              | COM            | 29364G103 | 103   | 1522    | SH  | DEFINED | 11 |
| ENERGY CORP NEW              | COM            | 29364G103 | 896   | 13250   | SH  | DEFINED | 5  |
| ENERGY CORP NEW              | COM            | 29364G103 | 967   | 14303   | SH  | DEFINED | 12 |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 8068  | 311998  | SH  | DEFINED | 12 |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 138   | 5325    | SH  | DEFINED | 9  |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 28    | 1086    | SH  | DEFINED | 11 |
| ENTERRA ENERGY TR            | TR UNIT        | 29381P102 | 291   | 15400   | SH  | DEFINED | 12 |
| ENTERTAINMENT PPTYS TR       | COM SH BEN INT | 29380T105 | 9     | 200     | SH  | DEFINED | 9  |
| ENTERTAINMENT PPTYS TR       | COM SH BEN INT | 29380T105 | 3296  | 73979   | SH  | DEFINED | 3  |
| ENTERTAINMENT PPTYS TR       | COM SH BEN INT | 29380T105 | 144   | 3225    | SH  | DEFINED | 12 |
| ENTRAVISION COMMUNICATIONS C | CL A           | 29382R107 | 8     | 977     | SH  | DEFINED | 11 |
| ENTREMED INC                 | COM            | 29382F103 | 2     | 650     | SH  | DEFINED | 12 |
| ENTREMED INC                 | COM            | 29382F103 | 10    | 3000    | SH  | DEFINED | 11 |
| ENTRUST INC                  | COM            | 293848107 | 6     | 1500    | SH  | DEFINED | 12 |
| ENVIRONMENTAL TECTONICS CORP | COM            | 294092101 | 62    | 10600   | SH  | DEFINED | 12 |
| ENZO BIOCHEM INC             | COM            | 294100102 | 60    | 3063    | SH  | DEFINED | 12 |
| ENZO BIOCHEM INC             | COM            | 294100102 | 8     | 412     | SH  | DEFINED | 11 |
| ENZO BIOCHEM INC             | COM            | 294100102 | 7     | 363     | SH  | DEFINED | 9  |
| ENZON PHARMACEUTICALS INC    | COM            | 293904108 | 10    | 712     | SH  | DEFINED | 12 |
| ENZON PHARMACEUTICALS INC    | COM            | 293904108 | 3750  | 273300  | SH  | DEFINED | 3  |
| ENZON PHARMACEUTICALS INC    | COM            | 293904108 | 4     | 320     | SH  | DEFINED | 11 |
| EOG RES INC                  | COM            | 26875P101 | 2700  | 37837   | SH  | DEFINED | 12 |
| EOG RES INC                  | COM            | 26875P101 | 71    | 1000    | SH  | DEFINED | 2  |
| EOG RES INC                  | COM            | 26875P101 | 66    | 919     | SH  | DEFINED | 11 |
| EON LABS INC                 | COM            | 29412E100 | 0     | 0       | SH  | DEFINED | 6  |
| EON LABS INC                 | COM            | 29412E100 | 8     | 300     | SH  | DEFINED | 12 |
| EPICOR SOFTWARE CORP         | COM            | 29426L108 | 2738  | 194341  | SH  | DEFINED | 3  |
| EPLUS INC                    | COM            | 294268107 | 2024  | 171392  | SH  | DEFINED | 6  |
| EQUIFAX INC                  | COM            | 294429105 | 7     | 260     | SH  | DEFINED | 6  |
| EQUIFAX INC                  | COM            | 294429105 | 627   | 22300   | SH  | DEFINED | 1  |
| EQUIFAX INC                  | COM            | 294429105 | 2597  | 92414   | SH  | DEFINED | 12 |
| EQUIFAX INC                  | COM            | 294429105 | 6951  | 247382  | SH  | DEFINED | 3  |
| EQUITABLE RES INC            | COM            | 294549100 | 727   | 11989   | SH  | DEFINED | 12 |
| EQUITABLE RES INC            | COM            | 294549100 | 86    | 1410    | SH  | DEFINED | 11 |
| EQUITABLE RES INC            | COM            | 294549100 | 3     | 50      | SH  | DEFINED | 2  |
| EQUITABLE RES INC            | COM            | 294549100 | 20587 | 339389  | SH  | DEFINED | 3  |
| EQUITY INCOME FD             | UT 1 EX SR-ATT | 294700703 | 9     | 100     | SH  | DEFINED | 12 |
| EQUITY INNS INC              | COM            | 294703103 | 2872  | 244637  | SH  | DEFINED | 3  |
| EQUITY LIFESTYLE PPTYS INC   | COM            | 29472R108 | 11    | 300     | SH  | DEFINED | 12 |
| EQUITY LIFESTYLE PPTYS INC   | COM            | 29472R108 | 72    | 2000    | SH  | DEFINED | 1  |
| EQUITY OFFICE PROPERTIES TRU | PFD CV B 5.25% | 294741509 | 1300  | 25300   | PRN | DEFINED | 14 |
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 33    | 1125    | SH  | DEFINED | 9  |
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 154   | 5300    | SH  | DEFINED | 11 |
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 169   | 5800    | SH  | DEFINED | 7  |
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 525   | 18034   | SH  | DEFINED | 12 |
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 4749  | 163095  | SH  | DEFINED | 2  |
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 30755 | 1056150 | SH  | DEFINED | 6  |
| EQUITY ONE                   | COM            | 294752100 | 509   | 21438   | SH  | DEFINED | 12 |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 45    | 1250    | SH  | DEFINED | 11 |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 241   | 6672    | SH  | DEFINED | 12 |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 1458  | 40300   | SH  | DEFINED | 2  |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 2645  | 73107   | SH  | DEFINED | 9  |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 19778 | 546675  | SH  | DEFINED | 1  |
| EQUITY RESIDENTIAL           | PFD CONV E 7%  | 29476L883 | 85    | 2100    | SH  | DEFINED | 2  |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 33    | 900     | SH  | DEFINED | 7  |
| ERESEARCHTECHNOLOGY INC      | COM            | 29481V108 | 35    | 2215    | SH  | DEFINED | 12 |
| ERICSSON L M TEL CO          | ADR B SEK 10   | 294821608 | 3     | 80      | SH  | DEFINED | 9  |
| ERICSSON L M TEL CO          | ADR B SEK 10   | 294821608 | 8     | 240     | SH  | DEFINED | 2  |
| ERICSSON L M TEL CO          | ADR B SEK 10   | 294821608 | 51    | 1604    | SH  | DEFINED | 11 |

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| ERIE INDTY CO                | CL A         | 29530P102 | 39     | 750     | SH | DEFINED | 12 |
| ESCALADE INC                 | COM          | 296056104 | 3      | 200     | SH | DEFINED | 11 |
| ESCALADE INC                 | COM          | 296056104 | 4      | 300     | SH | DEFINED | 12 |
| ESCO TECHNOLOGIES INC        | COM          | 296315104 | 21     | 278     | SH | DEFINED | 12 |
| ESPEED INC                   | CL A         | 296643109 | 1065   | 86117   | SH | DEFINED | 12 |
| ESS TECHNOLOGY INC           | COM          | 269151106 | 1      | 178     | SH | DEFINED | 11 |
| ESSEX CORP                   | COM          | 296744105 | 18     | 900     | SH | DEFINED | 11 |
| ESSEX CORP                   | COM          | 296744105 | 61     | 3000    | SH | DEFINED | 12 |
| ESSEX PPTY TR INC            | COM          | 297178105 | 12277  | 146500  | SH | DEFINED | 3  |
| ETHAN ALLEN INTERIORS INC    | COM          | 297602104 | 2      | 60      | SH | DEFINED | 12 |
| ETHAN ALLEN INTERIORS INC    | COM          | 297602104 | 41     | 1025    | SH | DEFINED | 11 |
| ETHAN ALLEN INTERIORS INC    | COM          | 297602104 | 331    | 8275    | SH | DEFINED | 7  |
| ETHAN ALLEN INTERIORS INC    | COM          | 297602104 | 7422   | 185455  | SH | DEFINED | 5  |
| ETHAN ALLEN INTERIORS INC    | COM          | 297602104 | 11672  | 291643  | SH | DEFINED | 4  |
| EUROBANCSHARES INC           | COM          | 298716101 | 224    | 10650   | SH | DEFINED | 3  |
| EURONET WORLDWIDE INC        | COM          | 298736109 | 12917  | 496427  | SH | DEFINED | 3  |
| EUROPE FD INC                | COM          | 29874M103 | 37     | 3275    | SH | DEFINED | 12 |
| EVEREST RE GROUP LTD         | COM          | G3223R108 | 13303  | 148535  | SH | DEFINED | 6  |
| EVEREST RE GROUP LTD         | COM          | G3223R108 | 71     | 796     | SH | DEFINED | 12 |
| EVEREST RE GROUP LTD         | COM          | G3223R108 | 179    | 2000    | SH | DEFINED | 11 |
| EVERGREEN INCOME ADVANTAGE F | COM SHS      | 30023Y105 | 351    | 21712   | SH | DEFINED | 12 |
| EVERGREEN MANAGED INCOME FD  | COM SHS      | 30024Y104 | 0      | 3       | SH | DEFINED | 12 |
| EXACT SCIENCES CORP          | COM          | 30063P105 | 1      | 250     | SH | DEFINED | 12 |
| EXACTECH INC                 | COM          | 30064E109 | 59     | 3200    | SH | DEFINED | 12 |
| EXCEL MARITIME CARRIERS LTD  | COM          | V3267N107 | 9      | 376     | SH | DEFINED | 12 |
| EXCEL TECHNOLOGY INC         | COM          | 30067T103 | 31     | 1200    | SH | DEFINED | 4  |
| EXCEL TECHNOLOGY INC         | COM          | 30067T103 | 156    | 6000    | SH | DEFINED | 11 |
| EXCEL TECHNOLOGY INC         | COM          | 30067T103 | 376    | 14450   | SH | DEFINED | 3  |
| EXCHANGE NATL BANCSHARES INC | COM          | 301309100 | 137    | 4760    | SH | DEFINED | 6  |
| EXELON CORP                  | COM          | 30161N101 | 592    | 13426   | SH | DEFINED | 9  |
| EXELON CORP                  | COM          | 30161N101 | 13     | 296     | SH | DEFINED | 6  |
| EXELON CORP                  | COM          | 30161N101 | 5607   | 127230  | SH | DEFINED | 3  |
| EXELON CORP                  | COM          | 30161N101 | 2799   | 63519   | SH | DEFINED | 12 |
| EXELON CORP                  | COM          | 30161N101 | 8      | 180     | SH | DEFINED | 2  |
| EXELON CORP                  | COM          | 30161N101 | 40     | 900     | SH | DEFINED | 11 |
| EXELON CORP                  | COM          | 30161N101 | 368    | 8350    | SH | DEFINED | 5  |
| EXPEDITORS INTL WASH INC     | COM          | 302130109 | 22     | 400     | SH | DEFINED | 12 |
| EXPEDITORS INTL WASH INC     | COM          | 302130109 | 862    | 15420   | SH | DEFINED | 11 |
| EXPONENT INC                 | COM          | 30214U102 | 2091   | 76050   | SH | DEFINED | 6  |
| EXPRESS SCRIPTS INC          | COM          | 302182100 | 245    | 3200    | SH | DEFINED | 12 |
| EXPRESSJET HOLDINGS INC      | CL A         | 30218U108 | 2      | 180     | SH | DEFINED | 12 |
| EXPRESSJET HOLDINGS INC      | CL A         | 30218U108 | 692    | 53690   | SH | DEFINED | 3  |
| EXPRESSJET HOLDINGS INC      | CL A         | 30218U108 | 13708  | 1064250 | SH | DEFINED | 6  |
| EXTREME NETWORKS INC         | COM          | 30226D106 | 3      | 400     | SH | DEFINED | 12 |
| EXTREME NETWORKS INC         | COM          | 30226D106 | 7      | 1000    | SH | DEFINED | 9  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 59104  | 1153016 | SH | DEFINED | 2  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 68335  | 1333099 | SH | DEFINED | 12 |
| EXXON MOBIL CORP             | COM          | 30231G102 | 252    | 4920    | SH | DEFINED | 4  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 507    | 9900    | SH | DEFINED | 7  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 5762   | 112404  | SH | DEFINED | 9  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 6901   | 134668  | SH | DEFINED | 6  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 15695  | 306180  | SH | DEFINED | 11 |
| EXXON MOBIL CORP             | COM          | 30231G102 | 51531  | 1005278 | SH | DEFINED | 1  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 51956  | 1013575 | SH | DEFINED | 5  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 131651 | 2568304 | SH | DEFINED | 3  |
| EYETECH PHARMACEUTICALS INC  | COM          | 302297106 | 9      | 200     | SH | DEFINED | 12 |
| EZCORP INC                   | CL A NON VTG | 302301106 | 461    | 29900   | SH | DEFINED | 3  |
| F M C CORP                   | COM NEW      | 302491303 | 17200  | 356110  | SH | DEFINED | 3  |
| F M C CORP                   | COM NEW      | 302491303 | 78     | 1608    | SH | DEFINED | 12 |
| F M C CORP                   | COM NEW      | 302491303 | 14     | 300     | SH | DEFINED | 6  |
| F N B CORP N C               | COM          | 302519103 | 220    | 11509   | SH | DEFINED | 12 |
| F N B CORP N C               | COM          | 302519103 | 1077   | 55673   | SH | DEFINED | 6  |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| F N B CORP VA                | COM            | 302930102 | 138    | 4875    | SH | DEFINED | 12 |
| F N B CORP VA                | COM            | 302930102 | 2789   | 98356   | SH | DEFINED | 6  |
| F5 NETWORKS INC              | COM            | 315616102 | 49     | 1000    | SH | DEFINED | 12 |
| FACTORY CARD OUTLET & PARTY  | COM            | 303051106 | 6      | 500     | SH | DEFINED | 11 |
| FACTSET RESH SYS INC         | COM            | 303075105 | 18     | 300     | SH | DEFINED | 12 |
| FACTSET RESH SYS INC         | COM            | 303075105 | 7      | 122     | SH | DEFINED | 11 |
| FAIR ISAAC CORP              | COM            | 303250104 | 15     | 400     | SH | DEFINED | 12 |
| FAIR ISAAC CORP              | COM            | 303250104 | 34     | 933     | SH | DEFINED | 11 |
| FAIRCHILD SEMICONDUCTOR INTL | COM            | 303726103 | 35     | 2128    | SH | DEFINED | 12 |
| FAIRCHILD SEMICONDUCTOR INTL | COM            | 303726103 | 1      | 60      | SH | DEFINED | 6  |
| FAIRCHILD SEMICONDUCTOR INTL | COM            | 303726103 | 4465   | 274600  | SH | DEFINED | 3  |
| FAIRMONT HOTELS RESORTS INC  | COM            | 305204109 | 60     | 1741    | SH | DEFINED | 12 |
| FAMILY DLR STORES INC        | COM            | 307000109 | 47     | 1500    | SH | DEFINED | 11 |
| FAMILY DLR STORES INC        | COM            | 307000109 | 47     | 1500    | SH | DEFINED | 9  |
| FAMILY DLR STORES INC        | COM            | 307000109 | 1268   | 40599   | SH | DEFINED | 12 |
| FAMILY DLR STORES INC        | COM            | 307000109 | 12     | 400     | SH | DEFINED | 4  |
| FARGO ELECTRONICS INC        | COM            | 30744P102 | 1607   | 107190  | SH | DEFINED | 3  |
| FARMER BROS CO               | COM            | 307675108 | 36     | 1500    | SH | DEFINED | 2  |
| FASTENAL CO                  | COM            | 311900104 | 1638   | 26604   | SH | DEFINED | 11 |
| FASTENAL CO                  | COM            | 311900104 | 0      | 0       | SH | DEFINED | 6  |
| FASTENAL CO                  | COM            | 311900104 | 952    | 15461   | SH | DEFINED | 12 |
| FBL FINL GROUP INC           | CL A           | 30239F106 | 34     | 1200    | SH | DEFINED | 11 |
| FBL FINL GROUP INC           | CL A           | 30239F106 | 21357  | 748060  | SH | DEFINED | 6  |
| FEATHERLITE INC              | COM            | 313054108 | 158    | 30342   | SH | DEFINED | 6  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 15310  | 207733  | SH | DEFINED | 2  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 1222   | 16575   | SH | DEFINED | 7  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 170    | 2300    | SH | DEFINED | 6  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 133    | 1800    | SH | DEFINED | 1  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 120    | 1635    | SH | DEFINED | 9  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 37     | 500     | SH | DEFINED | 11 |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 18565  | 251900  | SH | DEFINED | 8  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 6683   | 90679   | SH | DEFINED | 3  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 10939  | 148425  | SH | DEFINED | 5  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 3629   | 49246   | SH | DEFINED | 12 |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 21581  | 292826  | SH | DEFINED | 4  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 249531 | 3504150 | SH | DEFINED | 8  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 46808  | 657329  | SH | DEFINED | 6  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 29527  | 414652  | SH | DEFINED | 2  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 17392  | 244230  | SH | DEFINED | 12 |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 9506   | 133487  | SH | DEFINED | 9  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 8718   | 122424  | SH | DEFINED | 3  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 7783   | 109300  | SH | DEFINED | 7  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 6445   | 90502   | SH | DEFINED | 4  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 3150   | 44241   | SH | DEFINED | 5  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 921    | 12935   | SH | DEFINED | 11 |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 475940 | 6683607 | SH | DEFINED | 10 |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 2057   | 39824   | SH | DEFINED | 9  |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 151    | 2925    | SH | DEFINED | 11 |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 62     | 1195    | SH | DEFINED | 2  |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 1740   | 33697   | SH | DEFINED | 12 |
| FEDERAL SIGNAL CORP          | COM            | 313855108 | 12     | 700     | SH | DEFINED | 11 |
| FEDERAL SIGNAL CORP          | COM            | 313855108 | 461    | 26090   | SH | DEFINED | 9  |
| FEDERAL SIGNAL CORP          | COM            | 313855108 | 2001   | 113316  | SH | DEFINED | 12 |
| FEDERAL SIGNAL CORP          | COM            | 313855108 | 138    | 7800    | SH | DEFINED | 2  |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 45828  | 793010  | SH | DEFINED | 6  |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 7      | 115     | SH | DEFINED | 9  |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 133    | 2300    | SH | DEFINED | 2  |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 613    | 10600   | SH | DEFINED | 11 |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 1223   | 21163   | SH | DEFINED | 12 |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 835    | 14450   | SH | DEFINED | 5  |
| FEDERATED INVS INC PA        | CL B           | 314211103 | 1512   | 49736   | SH | DEFINED | 12 |
| FEDERATED PREM INTR MUN INC  | COM            | 31423M105 | 68     | 5250    | SH | DEFINED | 12 |

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|                              |                 |           |       |        |    |         |    |
|------------------------------|-----------------|-----------|-------|--------|----|---------|----|
| FEDERATED PREM MUN INC FD    | COM             | 31423P108 | 86    | 6132   | SH | DEFINED | 12 |
| FEDEX CORP                   | COM             | 31428X106 | 246   | 2500   | SH | DEFINED | 2  |
| FEDEX CORP                   | COM             | 31428X106 | 25    | 250    | SH | DEFINED | 9  |
| FEDEX CORP                   | COM             | 31428X106 | 108   | 1100   | SH | DEFINED | 7  |
| FEDEX CORP                   | COM             | 31428X106 | 6449  | 65475  | SH | DEFINED | 11 |
| FEDEX CORP                   | COM             | 31428X106 | 13024 | 132240 | SH | DEFINED | 3  |
| FEDEX CORP                   | COM             | 31428X106 | 13371 | 135760 | SH | DEFINED | 6  |
| FEDEX CORP                   | COM             | 31428X106 | 3392  | 34440  | SH | DEFINED | 12 |
| FEI CO                       | COM             | 30241L109 | 25    | 1200   | SH | DEFINED | 12 |
| FELCOR LODGING TR INC        | COM             | 31430F101 | 344   | 23500  | SH | DEFINED | 12 |
| FELCOR LODGING TR INC        | PFD CV A \$1.95 | 31430F200 | 287   | 11300  | SH | DEFINED | 12 |
| FELCOR LODGING TR INC        | COM             | 31430F101 | 18    | 1200   | SH | DEFINED | 2  |
| FERRELLGAS PARTNERS L.P.     | UNIT LTD PART   | 315293100 | 134   | 6600   | SH | DEFINED | 12 |
| FERRO CORP                   | COM             | 315405100 | 35    | 1515   | SH | DEFINED | 11 |
| FERRO CORP                   | COM             | 315405100 | 46    | 2000   | SH | DEFINED | 12 |
| FERRO CORP                   | COM             | 315405100 | 1320  | 56900  | SH | DEFINED | 2  |
| FFD FINL CORP                | COM             | 30243C107 | 32    | 2000   | SH | DEFINED | 12 |
| FIDELITY BANKSHARES INC NEW  | COM             | 31604Q107 | 21    | 500    | SH | DEFINED | 11 |
| FIDELITY BANKSHARES INC NEW  | COM             | 31604Q107 | 436   | 10200  | SH | DEFINED | 3  |
| FIDELITY BANKSHARES INC NEW  | COM             | 31604Q107 | 4768  | 111500 | SH | DEFINED | 1  |
| FIDELITY NATL FINL INC       | COM             | 316326107 | 128   | 2794   | SH | DEFINED | 6  |
| FIDELITY NATL FINL INC       | COM             | 316326107 | 31    | 687    | SH | DEFINED | 9  |
| FIDELITY NATL FINL INC       | COM             | 316326107 | 30    | 659    | SH | DEFINED | 12 |
| FIFTH THIRD BANCORP          | COM             | 316773100 | 44333 | 937663 | SH | DEFINED | 2  |
| FIFTH THIRD BANCORP          | COM             | 316773100 | 4501  | 95205  | SH | DEFINED | 12 |
| FIFTH THIRD BANCORP          | COM             | 316773100 | 19    | 400    | SH | DEFINED | 3  |
| FIFTH THIRD BANCORP          | COM             | 316773100 | 13    | 268    | SH | DEFINED | 11 |
| FIFTH THIRD BANCORP          | COM             | 316773100 | 9     | 200    | SH | DEFINED | 6  |
| FIFTH THIRD BANCORP          | COM             | 316773100 | 2     | 50     | SH | DEFINED | 9  |
| FILENET CORP                 | COM             | 316869106 | 15    | 579    | SH | DEFINED | 11 |
| FINANCIAL FED CORP           | COM             | 317492106 | 13    | 335    | SH | DEFINED | 11 |
| FINANCIAL FED CORP           | COM             | 317492106 | 4     | 100    | SH | DEFINED | 12 |
| FINDWHAT COM                 | COM             | 317794105 | 59    | 3300   | SH | DEFINED | 12 |
| FINISH LINE INC              | CL A            | 317923100 | 4     | 200    | SH | DEFINED | 12 |
| FINLAY ENTERPRISES INC       | COM NEW         | 317884203 | 7142  | 360655 | SH | DEFINED | 6  |
| FIRST ALBANY COS INC         | COM             | 318465101 | 4     | 400    | SH | DEFINED | 6  |
| FIRST AMERN CORP CALIF       | COM             | 318522307 | 19953 | 567810 | SH | DEFINED | 6  |
| FIRST AMERN CORP CALIF       | COM             | 318522307 | 92    | 2624   | SH | DEFINED | 12 |
| FIRST AMERN CORP CALIF       | COM             | 318522307 | 8     | 220    | SH | DEFINED | 11 |
| FIRST BANCORP N C            | COM             | 318910106 | 65    | 2394   | SH | DEFINED | 12 |
| FIRST BANCORP P R            | COM             | 318672102 | 25    | 387    | SH | DEFINED | 12 |
| FIRST BANCORP P R            | COM             | 318672102 | 37950 | 597540 | SH | DEFINED | 3  |
| FIRST CASH FINL SVCS INC     | COM             | 31942D107 | 7     | 249    | SH | DEFINED | 12 |
| FIRST CASH FINL SVCS INC     | COM             | 31942D107 | 3338  | 124962 | SH | DEFINED | 3  |
| FIRST CHARTER CORP           | COM             | 319439105 | 1471  | 56210  | SH | DEFINED | 3  |
| FIRST CHARTER CORP           | COM             | 319439105 | 132   | 5056   | SH | DEFINED | 12 |
| FIRST CMNTY BANCORP CALIF    | COM             | 31983B101 | 4262  | 99810  | SH | DEFINED | 3  |
| FIRST CMNTY BANCORP CALIF    | COM             | 31983B101 | 2177  | 50975  | SH | DEFINED | 1  |
| FIRST CMNTY BANCORP CALIF    | COM             | 31983B101 | 125   | 2920   | SH | DEFINED | 2  |
| FIRST CMNTY BANCSHARES INC N | COM             | 31983A103 | 730   | 20219  | SH | DEFINED | 6  |
| FIRST COMWLTH FINL CORP PA   | COM             | 319829107 | 2635  | 171200 | SH | DEFINED | 6  |
| FIRST COMWLTH FINL CORP PA   | COM             | 319829107 | 358   | 23243  | SH | DEFINED | 12 |
| FIRST COMWLTH FINL CORP PA   | COM             | 319829107 | 154   | 10000  | SH | DEFINED | 1  |
| FIRST CONSULTING GROUP INC   | COM             | 31986R103 | 4495  | 735780 | SH | DEFINED | 6  |
| FIRST CTZNS BANCSHARES INC N | CL A            | 31946M103 | 735   | 4955   | SH | DEFINED | 12 |
| FIRST DATA CORP              | COM             | 319963104 | 15798 | 371371 | SH | DEFINED | 3  |
| FIRST DATA CORP              | COM             | 319963104 | 15728 | 369726 | SH | DEFINED | 1  |
| FIRST DATA CORP              | COM             | 319963104 | 6381  | 150000 | SH | DEFINED | 7  |
| FIRST DATA CORP              | COM             | 319963104 | 2907  | 68346  | SH | DEFINED | 12 |
| FIRST DATA CORP              | COM             | 319963104 | 1437  | 33790  | SH | DEFINED | 9  |
| FIRST DATA CORP              | COM             | 319963104 | 1319  | 31000  | SH | DEFINED | 6  |
| FIRST DATA CORP              | COM             | 319963104 | 389   | 9134   | SH | DEFINED | 11 |

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|                              |         |           |       |         |    |         |    |
|------------------------------|---------|-----------|-------|---------|----|---------|----|
| FIRST DATA CORP              | COM     | 319963104 | 15942 | 374744  | SH | DEFINED | 2  |
| FIRST FINL BANCORP OH        | COM     | 320209109 | 831   | 47500   | SH | DEFINED | 3  |
| FIRST FINL BANCORP OH        | COM     | 320209109 | 32    | 1800    | SH | DEFINED | 12 |
| FIRST FINL BANKSHARES        | COM     | 32020R109 | 121   | 2700    | SH | DEFINED | 3  |
| FIRST FINL CORP IND          | COM     | 320218100 | 20    | 566     | SH | DEFINED | 12 |
| FIRST FINL CORP IND          | COM     | 320218100 | 1308  | 37353   | SH | DEFINED | 6  |
| FIRST FINL HLDGS INC         | COM     | 320239106 | 2636  | 80506   | SH | DEFINED | 6  |
| FIRST FINL HLDGS INC         | COM     | 320239106 | 65    | 2000    | SH | DEFINED | 12 |
| FIRST FINL HLDGS INC         | COM     | 320239106 | 108   | 3300    | SH | DEFINED | 11 |
| FIRST FINL SVC CORP          | COM     | 32022D108 | 1139  | 44390   | SH | DEFINED | 6  |
| FIRST HEALTH GROUP CORP      | COM     | 320960107 | 5     | 260     | SH | DEFINED | 9  |
| FIRST HEALTH GROUP CORP      | COM     | 320960107 | 2     | 100     | SH | DEFINED | 1  |
| FIRST HEALTH GROUP CORP      | COM     | 320960107 | 165   | 8816    | SH | DEFINED | 12 |
| FIRST HEALTH GROUP CORP      | COM     | 320960107 | 27612 | 1475785 | SH | DEFINED | 6  |
| FIRST HORIZON NATL CORP      | COM     | 320517105 | 2127  | 49348   | SH | DEFINED | 12 |
| FIRST HORIZON NATL CORP      | COM     | 320517105 | 1303  | 30215   | SH | DEFINED | 2  |
| FIRST HORIZON NATL CORP      | COM     | 320517105 | 106   | 2470    | SH | DEFINED | 6  |
| FIRST HORIZON NATL CORP      | COM     | 320517105 | 17    | 400     | SH | DEFINED | 11 |
| FIRST HORIZON NATL CORP      | COM     | 320517105 | 69    | 1600    | SH | DEFINED | 9  |
| FIRST HORIZON PHARMACEUTICAL | COM     | 32051K106 | 35132 | 1534820 | SH | DEFINED | 3  |
| FIRST IND CORP               | COM     | 32054R108 | 15    | 671     | SH | DEFINED | 12 |
| FIRST INDUSTRIAL REALTY TRUS | COM     | 32054K103 | 4093  | 100500  | SH | DEFINED | 3  |
| FIRST INDUSTRIAL REALTY TRUS | COM     | 32054K103 | 1164  | 28575   | SH | DEFINED | 12 |
| FIRST ISRAEL FD INC          | COM     | 32063L100 | 3     | 200     | SH | DEFINED | 12 |
| FIRST LONG IS CORP           | COM     | 320734106 | 320   | 6335    | SH | DEFINED | 12 |
| FIRST M & F CORP             | COM     | 320744105 | 1786  | 52753   | SH | DEFINED | 6  |
| FIRST MARINER BANCORP        | COM     | 320795107 | 108   | 6165    | SH | DEFINED | 12 |
| FIRST MERCHANTS CORP         | COM     | 320817109 | 37    | 1322    | SH | DEFINED | 6  |
| FIRST MERCHANTS CORP         | COM     | 320817109 | 570   | 20150   | SH | DEFINED | 3  |
| FIRST MERCHANTS CORP         | COM     | 320817109 | 45    | 1590    | SH | DEFINED | 12 |
| FIRST MIDWEST BANCORP DEL    | COM     | 320867104 | 2564  | 70650   | SH | DEFINED | 3  |
| FIRST MUTUAL BANCSHARES INC  | COM     | 32190E102 | 934   | 36354   | SH | DEFINED | 6  |
| FIRST NATL BANKSHRS FL INC N | COM     | 321100109 | 125   | 5237    | SH | DEFINED | 12 |
| FIRST NATL LINCOLN CORP ME   | COM     | 335716106 | 53    | 3036    | SH | DEFINED | 12 |
| FIRST NIAGARA FINL GP INC    | COM     | 33582V108 | 6     | 399     | SH | DEFINED | 9  |
| FIRST NIAGARA FINL GP INC    | COM     | 33582V108 | 37    | 2644    | SH | DEFINED | 2  |
| FIRST NIAGARA FINL GP INC    | COM     | 33582V108 | 219   | 15705   | SH | DEFINED | 11 |
| FIRST NIAGARA FINL GP INC    | COM     | 33582V108 | 518   | 37104   | SH | DEFINED | 12 |
| FIRST NIAGARA FINL GP INC    | COM     | 33582V108 | 7851  | 562800  | SH | DEFINED | 3  |
| FIRST PL FINL CORP           | COM     | 33610T109 | 4708  | 210251  | SH | DEFINED | 6  |
| FIRST REP BK SAN FRANCISCO   | COM     | 336158100 | 8     | 151     | SH | DEFINED | 9  |
| FIRST REP BK SAN FRANCISCO   | COM     | 336158100 | 7644  | 144219  | SH | DEFINED | 3  |
| FIRST SOUTH BANCORP INC VA   | COM     | 33646W100 | 36    | 1400    | SH | DEFINED | 6  |
| FIRST ST BANCORPORATION      | COM     | 336453105 | 3204  | 87150   | SH | DEFINED | 1  |
| FIRST TR ABERDEEN GLBL OPP F | COM SHS | 337319107 | 53    | 2750    | SH | DEFINED | 12 |
| FIRST TR FIDCRY ASST MNGT CO | COM     | 337318109 | 222   | 11100   | SH | DEFINED | 12 |
| FIRST TR VAL LINE & IBTSN E  | COM     | 33735H105 | 109   | 5470    | SH | DEFINED | 12 |
| FIRST TR VALUE LINE 100 FD   | COM SHS | 33735D104 | 359   | 21003   | SH | DEFINED | 12 |
| FIRST TR VALUE LINE DIV FD   | COM SHS | 33735A100 | 618   | 40048   | SH | DEFINED | 12 |
| FIRST UTD CORP               | COM     | 33741H107 | 1857  | 90122   | SH | DEFINED | 6  |
| FIRST UTD CORP               | COM     | 33741H107 | 6     | 292     | SH | DEFINED | 12 |
| FIRST W VA BANCORP INC       | COM     | 337493100 | 36    | 1503    | SH | DEFINED | 12 |
| FIRST W VA BANCORP INC       | COM     | 337493100 | 26    | 1100    | SH | DEFINED | 11 |
| FIRSTBANK CORP MICH          | COM     | 33761G104 | 325   | 11189   | SH | DEFINED | 6  |
| FIRSTBANK NW CORP            | COM     | 33762X106 | 63    | 2200    | SH | DEFINED | 12 |
| FIRSTENERGY CORP             | COM     | 337932107 | 203   | 5136    | SH | DEFINED | 2  |
| FIRSTENERGY CORP             | COM     | 337932107 | 1416  | 35843   | SH | DEFINED | 12 |
| FIRSTENERGY CORP             | COM     | 337932107 | 94    | 2386    | SH | DEFINED | 9  |
| FIRSTENERGY CORP             | COM     | 337932107 | 28    | 709     | SH | DEFINED | 6  |
| FIRSTENERGY CORP             | COM     | 337932107 | 22    | 550     | SH | DEFINED | 11 |
| FIRSTFED FINL CORP           | COM     | 337907109 | 13606 | 262300  | SH | DEFINED | 6  |
| FIRSTFED FINL CORP           | COM     | 337907109 | 74    | 1436    | SH | DEFINED | 11 |

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| FIRSTFED FINL CORP           | COM            | 337907109 | 21    | 400     | SH  | DEFINED | 1  |
| FIRSTFED FINL CORP           | COM            | 337907109 | 8     | 145     | SH  | DEFINED | 12 |
| FIRSTMERIT CORP              | COM            | 337915102 | 11    | 400     | SH  | DEFINED | 2  |
| FIRSTMERIT CORP              | COM            | 337915102 | 878   | 30810   | SH  | DEFINED | 12 |
| FISERV INC                   | COM            | 337738108 | 2     | 40      | SH  | DEFINED | 6  |
| FISERV INC                   | COM            | 337738108 | 87    | 2165    | SH  | DEFINED | 2  |
| FISERV INC                   | COM            | 337738108 | 711   | 17679   | SH  | DEFINED | 11 |
| FISERV INC                   | COM            | 337738108 | 5830  | 145061  | SH  | DEFINED | 1  |
| FISERV INC                   | COM            | 337738108 | 6403  | 159313  | SH  | DEFINED | 12 |
| FISHER SCIENTIFIC INTL INC   | COM NEW        | 338032204 | 2641  | 42340   | SH  | DEFINED | 12 |
| FISHER SCIENTIFIC INTL INC   | COM NEW        | 338032204 | 111   | 1774    | SH  | DEFINED | 11 |
| FIVE STAR QUALITY CARE INC   | COM            | 33832D106 | 7     | 862     | SH  | DEFINED | 12 |
| FIVE STAR QUALITY CARE INC   | COM            | 33832D106 | 0     | 30      | SH  | DEFINED | 9  |
| FLAGSTAR BANCORP INC         | COM            | 337930101 | 3     | 115     | SH  | DEFINED | 11 |
| FLAGSTAR BANCORP INC         | COM            | 337930101 | 12337 | 545875  | SH  | DEFINED | 6  |
| FLAGSTAR BANCORP INC         | COM            | 337930101 | 90    | 3981    | SH  | DEFINED | 12 |
| FLAGSTAR BANCORP INC         | COM            | 337930101 | 10489 | 464100  | SH  | DEFINED | 3  |
| FLAHERTY & CRMN/CLYMR PFD SE | COM SHS        | 338478100 | 2131  | 81966   | SH  | DEFINED | 12 |
| FLAHERTY & CRMRN CLYMRE T R  | COM            | 338479108 | 317   | 12769   | SH  | DEFINED | 12 |
| FLAHERTY & CRUMRINE PFD INC  | COM            | 33848E106 | 152   | 11275   | SH  | DEFINED | 12 |
| FLAHERTY & CRUMRINE PFD INC  | COM            | 338480106 | 20    | 1100    | SH  | DEFINED | 12 |
| FLANDERS CORP                | COM            | 338494107 | 34    | 3500    | SH  | DEFINED | 11 |
| FLEXSTEEL INDS INC           | COM            | 339382103 | 1709  | 96859   | SH  | DEFINED | 6  |
| FLEXSTEEL INDS INC           | COM            | 339382103 | 18    | 1000    | SH  | DEFINED | 12 |
| FLEXTRONICS INTL LTD         | ORD            | Y2573F102 | 16065 | 1163244 | SH  | DEFINED | 6  |
| FLEXTRONICS INTL LTD         | ORD            | Y2573F102 | 46    | 3346    | SH  | DEFINED | 2  |
| FLEXTRONICS INTL LTD         | ORD            | Y2573F102 | 150   | 10826   | SH  | DEFINED | 11 |
| FLEXTRONICS INTL LTD         | ORD            | Y2573F102 | 1728  | 125000  | SH  | DEFINED |    |
| FLEXTRONICS INTL LTD         | ORD            | Y2573F102 | 15551 | 1125254 | SH  | DEFINED | 12 |
| FLIR SYS INC                 | COM            | 302445101 | 3     | 50      | SH  | DEFINED | 12 |
| FLORIDA EAST COAST INDS      | COM            | 340632108 | 1414  | 31358   | SH  | DEFINED | 12 |
| FLORIDA ROCK INDS INC        | COM            | 341140101 | 2531  | 42514   | SH  | DEFINED | 12 |
| FLOW INTL CORP               | COM            | 343468104 | 1     | 500     | SH  | DEFINED | 12 |
| FLOWERS FOODS INC            | COM            | 343498101 | 9     | 275     | SH  | DEFINED | 11 |
| FLOWERS FOODS INC            | COM            | 343498101 | 353   | 11172   | SH  | DEFINED | 12 |
| FLOWERS FOODS INC            | COM            | 343498101 | 43    | 1350    | SH  | DEFINED | 9  |
| FLOWSERVE CORP               | COM            | 34354P105 | 28665 | 1040860 | SH  | DEFINED | 3  |
| FLOWSERVE CORP               | COM            | 34354P105 | 65    | 2365    | SH  | DEFINED | 12 |
| FLUOR CORP NEW               | COM            | 343412102 | 6     | 110     | SH  | DEFINED | 6  |
| FLUOR CORP NEW               | COM            | 343412102 | 109   | 2000    | SH  | DEFINED | 9  |
| FLUOR CORP NEW               | COM            | 343412102 | 1390  | 25501   | SH  | DEFINED | 12 |
| FLUSHING FINL CORP           | COM            | 343873105 | 820   | 40870   | SH  | DEFINED | 3  |
| FLUSHING FINL CORP           | COM            | 343873105 | 4820  | 240301  | SH  | DEFINED | 6  |
| FLYI INC                     | COM            | 34407T104 | 5     | 3000    | SH  | DEFINED | 12 |
| FNB CORP PA                  | COM            | 302520101 | 93    | 4554    | SH  | DEFINED | 12 |
| FNB FINANCIAL SERVICES CORP  | COM            | 302526108 | 1941  | 85152   | SH  | DEFINED | 6  |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 16    | 300     | SH  | DEFINED | 3  |
| FONAR CORP                   | COM            | 344437108 | 6     | 4131    | SH  | DEFINED | 12 |
| FOOT LOCKER INC              | COM            | 344849104 | 1290  | 47910   | SH  | DEFINED | 3  |
| FOOT LOCKER INC              | COM            | 344849104 | 5     | 190     | SH  | DEFINED | 6  |
| FOOT LOCKER INC              | COM            | 344849104 | 55    | 2035    | SH  | DEFINED | 11 |
| FOOT LOCKER INC              | COM            | 344849104 | 71    | 2627    | SH  | DEFINED | 12 |
| FORD MTR CO CAP TR II        | PFD TR CV6.5%  | 345395206 | 79    | 1500    | SH  | DEFINED | 1  |
| FORD MTR CO CAP TR II        | PFD TR CV6.5%  | 345395206 | 2249  | 42612   | SH  | DEFINED | 12 |
| FORD MTR CO CAP TR II        | PFD TR CV6.5%  | 345395206 | 111   | 2100    | SH  | DEFINED | 9  |
| FORD MTR CO CAP TR II        | PFD TR CV6.5%  | 345395206 | 259   | 4900    | SH  | DEFINED | 11 |
| FORD MTR CO CAP TR II        | PFD TR CV6.5%  | 345395206 | 2265  | 42900   | SH  | DEFINED | 6  |
| FORD MTR CO CAP TR II        | PFD TR CV6.5%  | 345395206 | 26    | 500     | SH  | DEFINED | 2  |
| FORD MTR CO CAP TR II        | PFD TR CV6.5%  | 345395206 | 19    | 350     | PRN | DEFINED | 14 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 113   | 7737    | SH  | DEFINED | 11 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 10490 | 716501  | SH  | DEFINED | 3  |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 384   | 26200   | SH  | DEFINED | 2  |

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|                              |                |           |       |            |         |    |
|------------------------------|----------------|-----------|-------|------------|---------|----|
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 94    | 6434 SH    | DEFINED | 9  |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 9     | 600 SH     | DEFINED | 6  |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 3588  | 245054 SH  | DEFINED | 12 |
| FORDING CDN COAL TR          | TR UNIT        | 345425102 | 315   | 4085 SH    | DEFINED | 12 |
| FOREST CITY ENTERPRISES INC  | CL B CONV      | 345550305 | 46    | 800 SH     | DEFINED | 11 |
| FOREST CITY ENTERPRISES INC  | CL B CONV      | 345550305 | 43    | 750 SH     | DEFINED | 12 |
| FOREST CITY ENTERPRISES INC  | CL A           | 345550107 | 358   | 6213 SH    | DEFINED | 12 |
| FOREST CITY ENTERPRISES INC  | CL A           | 345550107 | 242   | 4200 SH    | DEFINED | 11 |
| FOREST CITY ENTERPRISES INC  | CL A           | 345550107 | 213   | 3700 SH    | DEFINED | 5  |
| FOREST LABS INC              | COM            | 345838106 | 18    | 400 SH     | DEFINED | 2  |
| FOREST LABS INC              | COM            | 345838106 | 76    | 1685 SH    | DEFINED | 11 |
| FOREST LABS INC              | COM            | 345838106 | 83    | 1840 SH    | DEFINED | 4  |
| FOREST LABS INC              | COM            | 345838106 | 3131  | 69784 SH   | DEFINED | 12 |
| FOREST LABS INC              | COM            | 345838106 | 0     | 0 SH       | DEFINED | 6  |
| FOREST LABS INC              | COM            | 345838106 | 7     | 160 SH     | DEFINED | 9  |
| FOREST OIL CORP              | COM PAR \$0.01 | 346091705 | 894   | 28183 SH   | DEFINED | 12 |
| FOREST OIL CORP              | COM PAR \$0.01 | 346091705 | 21723 | 684850 SH  | DEFINED | 6  |
| FOREST OIL CORP              | COM PAR \$0.01 | 346091705 | 19    | 600 SH     | DEFINED | 4  |
| FOREST OIL CORP              | COM PAR \$0.01 | 346091705 | 4     | 138 SH     | DEFINED | 11 |
| FORGENT NETWORKS INC         | COM            | 34629U103 | 6     | 2800 SH    | DEFINED | 12 |
| FORRESTER RESH INC           | COM            | 346563109 | 18    | 1000 SH    | DEFINED | 12 |
| FORT DEARBORN INCOME SECS IN | COM            | 347200107 | 6     | 400 SH     | DEFINED | 12 |
| FORTUNE BRANDS INC           | COM            | 349631101 | 23    | 300 SH     | DEFINED | 4  |
| FORTUNE BRANDS INC           | COM            | 349631101 | 23972 | 310600 SH  | DEFINED | 6  |
| FORTUNE BRANDS INC           | COM            | 349631101 | 3916  | 50736 SH   | DEFINED | 12 |
| FORTUNE BRANDS INC           | COM            | 349631101 | 479   | 6200 SH    | DEFINED | 5  |
| FORTUNE BRANDS INC           | COM            | 349631101 | 340   | 4404 SH    | DEFINED | 2  |
| FORTUNE BRANDS INC           | COM            | 349631101 | 219   | 2833 SH    | DEFINED | 11 |
| FORTUNE BRANDS INC           | COM            | 349631101 | 85    | 1100 SH    | DEFINED | 9  |
| FORWARD AIR CORP             | COM            | 349853101 | 3659  | 81860 SH   | DEFINED | 3  |
| FORWARD AIR CORP             | COM            | 349853101 | 7     | 162 SH     | DEFINED | 11 |
| FOSSIL INC                   | COM            | 349882100 | 128   | 5000 SH    | DEFINED | 2  |
| FOSSIL INC                   | COM            | 349882100 | 21    | 810 SH     | DEFINED | 12 |
| FOUNDATION COAL HLDGS INC    | COM            | 35039W100 | 23    | 1000 SH    | DEFINED | 12 |
| FOUNDRY NETWORKS INC         | COM            | 35063R100 | 14    | 1100 SH    | DEFINED | 11 |
| FOUNDRY NETWORKS INC         | COM            | 35063R100 | 27670 | 2105223 SH | DEFINED | 6  |
| FOUNDRY NETWORKS INC         | COM            | 35063R100 | 59    | 4475 SH    | DEFINED | 12 |
| FOUR SEASONS HOTEL INC       | LTD VTG SH     | 35100E104 | 1088  | 11087 SH   | DEFINED | 7  |
| FOX ENTMT GROUP INC          | CL A           | 35138T107 | 8     | 250 SH     | DEFINED | 6  |
| FOX ENTMT GROUP INC          | CL A           | 35138T107 | 17    | 550 SH     | DEFINED | 11 |
| FOX ENTMT GROUP INC          | CL A           | 35138T107 | 31    | 1000 SH    | DEFINED | 9  |
| FOX ENTMT GROUP INC          | CL A           | 35138T107 | 60    | 1920 SH    | DEFINED | 3  |
| FOX ENTMT GROUP INC          | CL A           | 35138T107 | 227   | 7268 SH    | DEFINED | 12 |
| FPIC INS GROUP INC           | COM            | 302563101 | 13    | 375 SH     | DEFINED | 12 |
| FPIC INS GROUP INC           | COM            | 302563101 | 400   | 11300 SH   | DEFINED | 6  |
| FPL GROUP INC                | COM            | 302571104 | 211   | 2820 SH    | DEFINED | 5  |
| FPL GROUP INC                | COM            | 302571104 | 273   | 3650 SH    | DEFINED | 2  |
| FPL GROUP INC                | COM            | 302571104 | 3069  | 41051 SH   | DEFINED | 9  |
| FPL GROUP INC                | COM            | 302571104 | 2494  | 33365 SH   | DEFINED | 12 |
| FPL GROUP INC                | COM            | 302571104 | 479   | 6410 SH    | DEFINED | 6  |
| FPL GROUP INC                | COM            | 302571104 | 217   | 2900 SH    | DEFINED | 11 |
| FRANCE TELECOM               | SPONSORED ADR  | 35177Q105 | 40    | 1195 SH    | DEFINED | 11 |
| FRANKLIN BK CORP DEL         | COM            | 352451108 | 15    | 800 SH     | DEFINED | 2  |
| FRANKLIN ELEC INC            | COM            | 353514102 | 31    | 740 SH     | DEFINED | 11 |
| FRANKLIN ELEC INC            | COM            | 353514102 | 7594  | 179707 SH  | DEFINED | 12 |
| FRANKLIN MULTI-INCOME FD     | SH BEN INT     | 354021107 | 16    | 2000 SH    | DEFINED | 12 |
| FRANKLIN RES INC             | COM            | 354613101 | 111   | 1600 SH    | DEFINED | 7  |
| FRANKLIN RES INC             | COM            | 354613101 | 318   | 4557 SH    | DEFINED | 1  |
| FRANKLIN RES INC             | COM            | 354613101 | 109   | 1565 SH    | DEFINED | 12 |
| FRANKLIN TEMPLETON LTD DUR I | COM            | 35472T101 | 31    | 2106 SH    | DEFINED | 12 |
| FRANKLIN UNVL TR             | SH BEN INT     | 355145103 | 22    | 3563 SH    | DEFINED | 12 |
| FREDS INC                    | CL A           | 356108100 | 13    | 733 SH     | DEFINED | 11 |



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|                               |                |           |       |         |    |         |    |
|-------------------------------|----------------|-----------|-------|---------|----|---------|----|
| FREDS INC                     | CL A           | 356108100 | 729   | 41898   | SH | DEFINED | 12 |
| FREEMPORT-MCMORAN COPPER & GO | CL B           | 35671D857 | 50    | 1300    | SH | DEFINED | 4  |
| FREEMPORT-MCMORAN COPPER & GO | CL B           | 35671D857 | 57345 | 1500000 | SH | DEFINED | 13 |
| FREEMPORT-MCMORAN COPPER & GO | CL B           | 35671D857 | 2241  | 58615   | SH | DEFINED | 12 |
| FREEMPORT-MCMORAN COPPER & GO | CL B           | 35671D857 | 83    | 2168    | SH | DEFINED | 9  |
| FREEMPORT-MCMORAN COPPER & GO | CL B           | 35671D857 | 4     | 100     | SH | DEFINED | 2  |
| FREEMPORT-MCMORAN COPPER & GO | CL B           | 35671D857 | 712   | 18612   | SH | DEFINED | 11 |
| FREESCALE SEMICONDUCTOR INC   | CL B           | 35687M206 | 420   | 22883   | SH | DEFINED | 12 |
| FREESCALE SEMICONDUCTOR INC   | COM CL A       | 35687M107 | 1847  | 103632  | SH | DEFINED | 3  |
| FREESCALE SEMICONDUCTOR INC   | CL B           | 35687M206 | 15    | 802     | SH | DEFINED | 11 |
| FREESCALE SEMICONDUCTOR INC   | CL B           | 35687M206 | 28    | 1523    | SH | DEFINED | 7  |
| FREESCALE SEMICONDUCTOR INC   | CL B           | 35687M206 | 53    | 2872    | SH | DEFINED | 2  |
| FREESCALE SEMICONDUCTOR INC   | CL B           | 35687M206 | 83    | 4523    | SH | DEFINED | 9  |
| FREMONT GEN CORP              | COM            | 357288109 | 3     | 136     | SH | DEFINED | 11 |
| FREMONT GEN CORP              | COM            | 357288109 | 26941 | 1069950 | SH | DEFINED | 6  |
| FREMONT GEN CORP              | COM            | 357288109 | 11804 | 468775  | SH | DEFINED | 3  |
| FREMONT GEN CORP              | COM            | 357288109 | 4     | 160     | SH | DEFINED | 12 |
| FREQUENCY ELECTRS INC         | COM            | 358010106 | 45    | 3000    | SH | DEFINED | 12 |
| FRESENIUS MED CARE AG         | SPONSORED ADR  | 358029106 | 21891 | 817091  | SH | DEFINED | 6  |
| FRESH BRANDS INC              | COM            | 35803U108 | 703   | 90764   | SH | DEFINED | 6  |
| FRESH DEL MONTE PRODUCE INC   | ORD            | G36738105 | 27    | 900     | SH | DEFINED | 12 |
| FRIEDMAN BILLINGS RAMSEY GRO  | CL A           | 358434108 | 19    | 1000    | SH | DEFINED | 11 |
| FRIEDMAN BILLINGS RAMSEY GRO  | CL A           | 358434108 | 71743 | 3700000 | SH | DEFINED | 13 |
| FRIEDMAN BILLINGS RAMSEY GRO  | CL A           | 358434108 | 20462 | 1055300 | SH | DEFINED | 8  |
| FRIEDMAN BILLINGS RAMSEY GRO  | CL A           | 358434108 | 5398  | 278369  | SH | DEFINED | 12 |
| FRIEDMAN BILLINGS RAMSEY GRO  | CL A           | 358434108 | 58    | 3000    | SH | DEFINED | 2  |
| FRIEDMAN BILLINGS RAMSEY GRO  | CL A           | 358434108 | 693   | 35000   | SH | DEFINED |    |
| FRIENDLY ICE CREAM CORP NEW   | COM            | 358497105 | 885   | 105350  | SH | DEFINED | 6  |
| FRISCHS RESTAURANTS INC       | COM            | 358748101 | 1263  | 53000   | SH | DEFINED | 6  |
| FRISCHS RESTAURANTS INC       | COM            | 358748101 | 37    | 1570    | SH | DEFINED | 12 |
| FRONTIER FINL CORP WASH       | COM            | 35907K105 | 1844  | 47750   | SH | DEFINED | 3  |
| FRONTIER FINL CORP WASH       | COM            | 35907K105 | 1918  | 49687   | SH | DEFINED | 6  |
| FRONTIER OIL CORP             | COM            | 35914P105 | 107   | 4000    | SH | DEFINED | 12 |
| FRONTIER OIL CORP             | COM            | 35914P105 | 744   | 27900   | SH | DEFINED | 3  |
| FROZEN FOOD EXPRESS INDS INC  | COM            | 359360104 | 32    | 2500    | SH | DEFINED | 12 |
| FROZEN FOOD EXPRESS INDS INC  | COM            | 359360104 | 45    | 3500    | SH | DEFINED | 3  |
| FTI CONSULTING INC            | COM            | 302941109 | 1264  | 60000   | SH | DEFINED |    |
| FTI CONSULTING INC            | COM            | 302941109 | 1546  | 73372   | SH | DEFINED | 12 |
| FTI CONSULTING INC            | COM            | 302941109 | 21    | 987     | SH | DEFINED | 11 |
| FTI CONSULTING INC            | COM            | 302941109 | 3158  | 149900  | SH | DEFINED | 6  |
| FUELCELL ENERGY INC           | COM            | 35952H106 | 143   | 14400   | SH | DEFINED | 12 |
| FUJI PHOTO FILM LTD           | ADR            | 359586302 | 27    | 735     | SH | DEFINED | 11 |
| FUJI PHOTO FILM LTD           | ADR            | 359586302 | 16413 | 444391  | SH | DEFINED | 6  |
| FULLER H B CO                 | COM            | 359694106 | 9371  | 328700  | SH | DEFINED | 6  |
| FULLER H B CO                 | COM            | 359694106 | 4     | 132     | SH | DEFINED | 12 |
| FULTON FINL CORP PA           | COM            | 360271100 | 24    | 1050    | SH | DEFINED | 11 |
| FULTON FINL CORP PA           | COM            | 360271100 | 1242  | 53279   | SH | DEFINED | 12 |
| FURNITURE BRANDS INTL INC     | COM            | 360921100 | 13    | 500     | SH | DEFINED | 11 |
| FURNITURE BRANDS INTL INC     | COM            | 360921100 | 199   | 7929    | SH | DEFINED | 12 |
| FURNITURE BRANDS INTL INC     | COM            | 360921100 | 35889 | 1432707 | SH | DEFINED | 6  |
| G & K SVCS INC                | CL A           | 361268105 | 13    | 300     | SH | DEFINED | 4  |
| G & K SVCS INC                | CL A           | 361268105 | 1690  | 38920   | SH | DEFINED | 3  |
| GABELLI ASSET MGMT INC        | CL A           | 36239Y102 | 10    | 206     | SH | DEFINED | 11 |
| GABELLI CONV & INCOME SECS F  | CONV SECS FD   | 36240B109 | 57    | 6182    | SH | DEFINED | 12 |
| GABELLI DIVD & INCOME TR      | COM            | 36242H104 | 2162  | 120420  | SH | DEFINED | 12 |
| GABELLI EQUITY TR INC         | COM            | 362397101 | 762   | 84472   | SH | DEFINED | 12 |
| GABELLI GLOBAL MULTIMEDIA TR  | COM            | 36239Q109 | 12    | 1081    | SH | DEFINED | 12 |
| GABELLI GLOBL UTIL & INCOME   | COM SH BEN INT | 36242L105 | 20    | 1000    | SH | DEFINED | 12 |
| GABELLI UTIL TR               | COM            | 36240A101 | 279   | 29967   | SH | DEFINED | 12 |
| GABLES RESIDENTIAL TR         | SH BEN INT     | 362418105 | 37    | 1045    | SH | DEFINED | 9  |
| GABLES RESIDENTIAL TR         | SH BEN INT     | 362418105 | 663   | 18531   | SH | DEFINED | 12 |
| GALLAGHER ARTHUR J & CO       | COM            | 363576109 | 9302  | 286200  | SH | DEFINED | 6  |

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|                             |               |           |       |         |    |         |    |
|-----------------------------|---------------|-----------|-------|---------|----|---------|----|
| GALLAGHER ARTHUR J & CO     | COM           | 363576109 | 4511  | 138804  | SH | DEFINED | 12 |
| GALLAGHER ARTHUR J & CO     | COM           | 363576109 | 24    | 750     | SH | DEFINED | 11 |
| GALLAGHER ARTHUR J & CO     | COM           | 363576109 | 3     | 100     | SH | DEFINED | 2  |
| GALLAHER GROUP PLC          | SPONSORED ADR | 363595109 | 6     | 100     | SH | DEFINED | 9  |
| GALLAHER GROUP PLC          | SPONSORED ADR | 363595109 | 24915 | 410400  | SH | DEFINED | 6  |
| GALLAHER GROUP PLC          | SPONSORED ADR | 363595109 | 24    | 400     | SH | DEFINED | 11 |
| GALLAHER GROUP PLC          | SPONSORED ADR | 363595109 | 97    | 1590    | SH | DEFINED | 2  |
| GAMESTOP CORP               | CL A          | 36466R101 | 894   | 40000   | SH | DEFINED | 3  |
| GAMESTOP CORP               | COM CL B      | 36466R200 | 5855  | 261271  | SH | DEFINED | 6  |
| GAMESTOP CORP               | COM CL B      | 36466R200 | 553   | 24676   | SH | DEFINED | 12 |
| GAMESTOP CORP               | COM CL B      | 36466R200 | 5     | 242     | SH | DEFINED | 3  |
| GAMESTOP CORP               | CL A          | 36466R101 | 27    | 1200    | SH | DEFINED | 12 |
| GAMESTOP CORP               | COM CL B      | 36466R200 | 12    | 514     | SH | DEFINED | 11 |
| GAMMON LAKE RES INC         | COM           | 364915108 | 10    | 1825    | SH | DEFINED | 12 |
| GANNETT INC                 | COM           | 364730101 | 8     | 100     | SH | DEFINED | 6  |
| GANNETT INC                 | COM           | 364730101 | 13312 | 162933  | SH | DEFINED | 2  |
| GANNETT INC                 | COM           | 364730101 | 5408  | 66197   | SH | DEFINED | 12 |
| GANNETT INC                 | COM           | 364730101 | 1107  | 13550   | SH | DEFINED | 5  |
| GANNETT INC                 | COM           | 364730101 | 851   | 10414   | SH | DEFINED | 11 |
| GANNETT INC                 | COM           | 364730101 | 10    | 125     | SH | DEFINED | 7  |
| GAP INC DEL                 | COM           | 364760108 | 5     | 250     | SH | DEFINED | 2  |
| GAP INC DEL                 | COM           | 364760108 | 4389  | 207790  | SH | DEFINED | 3  |
| GAP INC DEL                 | COM           | 364760108 | 1050  | 49724   | SH | DEFINED | 12 |
| GAP INC DEL                 | COM           | 364760108 | 7     | 350     | SH | DEFINED | 6  |
| GAP INC DEL                 | COM           | 364760108 | 3723  | 176295  | SH | DEFINED | 11 |
| GARDNER DENVER INC          | COM           | 365558105 | 26    | 720     | SH | DEFINED | 11 |
| GARDNER DENVER INC          | COM           | 365558105 | 1     | 36      | SH | DEFINED | 12 |
| GARDNER DENVER INC          | COM           | 365558105 | 5088  | 140195  | SH | DEFINED | 3  |
| GARMIN LTD                  | ORD           | G37260109 | 1187  | 19503   | SH | DEFINED | 12 |
| GARTNER INC                 | CL B          | 366651206 | 5     | 443     | SH | DEFINED | 12 |
| GATEWAY INC                 | COM           | 367626108 | 180   | 29973   | SH | DEFINED | 12 |
| GATEWAY INC                 | COM           | 367626108 | 118   | 19687   | SH | DEFINED | 9  |
| GATX CORP                   | COM           | 361448103 | 15    | 500     | SH | DEFINED | 11 |
| GATX CORP                   | COM           | 361448103 | 159   | 5375    | SH | DEFINED | 12 |
| GAYLORD ENTMT CO NEW        | COM           | 367905106 | 3     | 68      | SH | DEFINED | 12 |
| GEAC COMPUTER LTD           | COM           | 368289104 | 6810  | 773900  | SH | DEFINED | 7  |
| GEMSTAR-TV GUIDE INTL INC   | COM           | 36866W106 | 16    | 2675    | SH | DEFINED | 12 |
| GEMSTAR-TV GUIDE INTL INC   | COM           | 36866W106 | 11057 | 1867700 | SH | DEFINED | 6  |
| GEMSTAR-TV GUIDE INTL INC   | COM           | 36866W106 | 21637 | 3654943 | SH | DEFINED | 8  |
| GEMSTAR-TV GUIDE INTL INC   | COM           | 36866W106 | 39072 | 6600000 | SH | DEFINED | 10 |
| GEMSTAR-TV GUIDE INTL INC   | COM           | 36866W106 | 52096 | 8800000 | SH | DEFINED | 13 |
| GEN-PROBE INC NEW           | COM           | 36866T103 | 45    | 1000    | SH | DEFINED | 12 |
| GENAERA CORP                | COM           | 36867G100 | 1     | 400     | SH | DEFINED | 9  |
| GENAISSANCE PHARMACEUTICALS | COM           | 36867W105 | 5516  | 2589752 | SH | DEFINED | 12 |
| GENAISSANCE PHARMACEUTICALS | COM           | 36867W105 | 844   | 396267  | SH | DEFINED |    |
| GENAISSANCE PHARMACEUTICALS | COM           | 36867W105 | 10    | 4650    | SH | DEFINED | 11 |
| GENCORP INC                 | COM           | 368682100 | 13    | 725     | SH | DEFINED | 12 |
| GENE LOGIC INC              | COM           | 368689105 | 1     | 225     | SH | DEFINED | 12 |
| GENELABS TECHNOLOGIES INC   | COM           | 368706107 | 1     | 1000    | SH | DEFINED | 12 |
| GENENCOR INTL INC           | COM           | 368709101 | 52    | 3150    | SH | DEFINED | 11 |
| GENENCOR INTL INC           | COM           | 368709101 | 857   | 52270   | SH | DEFINED | 3  |
| GENENTECH INC               | COM NEW       | 368710406 | 621   | 11409   | SH | DEFINED | 12 |
| GENENTECH INC               | COM NEW       | 368710406 | 1020  | 18730   | SH | DEFINED | 5  |
| GENENTECH INC               | COM NEW       | 368710406 | 273   | 5010    | SH | DEFINED | 11 |
| GENENTECH INC               | COM NEW       | 368710406 | 33    | 600     | SH | DEFINED | 9  |
| GENENTECH INC               | COM NEW       | 368710406 | 22    | 400     | SH | DEFINED | 2  |
| GENENTECH INC               | COM NEW       | 368710406 | 8     | 150     | SH | DEFINED | 4  |
| GENENTECH INC               | COM NEW       | 368710406 | 0     | 0       | SH | DEFINED | 6  |
| GENENTECH INC               | COM NEW       | 368710406 | 30823 | 566183  | SH | DEFINED | 1  |
| GENERAL AMERN INVS INC      | COM           | 368802104 | 98    | 3133    | SH | DEFINED | 12 |
| GENERAL COMMUNICATION INC   | CL A          | 369385109 | 422   | 38260   | SH | DEFINED | 3  |
| GENERAL DYNAMICS CORP       | COM           | 369550108 | 11774 | 112560  | SH | DEFINED | 3  |

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|                           |                |           |       |         |    |         |    |
|---------------------------|----------------|-----------|-------|---------|----|---------|----|
| GENERAL DYNAMICS CORP     | COM            | 369550108 | 11297 | 108000  | SH | DEFINED | 10 |
| GENERAL DYNAMICS CORP     | COM            | 369550108 | 9924  | 94877   | SH | DEFINED | 1  |
| GENERAL DYNAMICS CORP     | COM            | 369550108 | 4205  | 40200   | SH | DEFINED | 7  |
| GENERAL DYNAMICS CORP     | COM            | 369550108 | 2870  | 27436   | SH | DEFINED | 12 |
| GENERAL DYNAMICS CORP     | COM            | 369550108 | 1241  | 11860   | SH | DEFINED | 9  |
| GENERAL DYNAMICS CORP     | COM            | 369550108 | 266   | 2545    | SH | DEFINED | 2  |
| GENERAL DYNAMICS CORP     | COM            | 369550108 | 10    | 100     | SH | DEFINED | 6  |
| GENERAL DYNAMICS CORP     | COM            | 369550108 | 170   | 1625    | SH | DEFINED | 11 |
| GENERAL ELEC CO           | COM            | 369604103 | 14822 | 406066  | SH | DEFINED | 5  |
| GENERAL ELEC CO           | COM            | 369604103 | 50224 | 1376001 | SH | DEFINED | 6  |
| GENERAL ELEC CO           | COM            | 369604103 | 15188 | 416121  | SH | DEFINED | 7  |
| GENERAL ELEC CO           | COM            | 369604103 | 64995 | 1780694 | SH | DEFINED | 2  |
| GENERAL ELEC CO           | COM            | 369604103 | 97114 | 2660649 | SH | DEFINED | 12 |
| GENERAL ELEC CO           | COM            | 369604103 | 28071 | 769058  | SH | DEFINED | 1  |
| GENERAL ELEC CO           | COM            | 369604103 | 9540  | 261383  | SH | DEFINED | 11 |
| GENERAL ELEC CO           | COM            | 369604103 | 12410 | 340000  | SH | DEFINED | 10 |
| GENERAL ELEC CO           | COM            | 369604103 | 4117  | 112806  | SH | DEFINED | 4  |
| GENERAL ELEC CO           | COM            | 369604103 | 1460  | 40000   | SH | DEFINED |    |
| GENERAL ELEC CO           | COM            | 369604103 | 58398 | 1599954 | SH | DEFINED | 3  |
| GENERAL ELEC CO           | COM            | 369604103 | 9250  | 253424  | SH | DEFINED | 9  |
| GENERAL GROWTH PPTYS INC  | COM            | 370021107 | 720   | 19910   | SH | DEFINED | 5  |
| GENERAL GROWTH PPTYS INC  | COM            | 370021107 | 293   | 8100    | SH | DEFINED | 9  |
| GENERAL GROWTH PPTYS INC  | COM            | 370021107 | 14663 | 405490  | SH | DEFINED | 3  |
| GENERAL GROWTH PPTYS INC  | COM            | 370021107 | 56    | 1556    | SH | DEFINED | 12 |
| GENERAL GROWTH PPTYS INC  | COM            | 370021107 | 35    | 975     | SH | DEFINED | 2  |
| GENERAL GROWTH PPTYS INC  | COM            | 370021107 | 13    | 350     | SH | DEFINED | 7  |
| GENERAL GROWTH PPTYS INC  | COM            | 370021107 | 24    | 660     | SH | DEFINED | 11 |
| GENERAL MARITIME CORP     | SHS            | Y2692M103 | 49    | 1236    | SH | DEFINED | 12 |
| GENERAL MARITIME CORP     | SHS            | Y2692M103 | 6963  | 174290  | SH | DEFINED | 3  |
| GENERAL MLS INC           | COM            | 370334104 | 4452  | 89560   | SH | DEFINED | 12 |
| GENERAL MLS INC           | COM            | 370334104 | 10    | 200     | SH | DEFINED | 1  |
| GENERAL MLS INC           | COM            | 370334104 | 701   | 14100   | SH | DEFINED | 9  |
| GENERAL MLS INC           | COM            | 370334104 | 6959  | 140000  | SH | DEFINED | 7  |
| GENERAL MLS INC           | COM            | 370334104 | 29724 | 597950  | SH | DEFINED | 6  |
| GENERAL MLS INC           | COM            | 370334104 | 330   | 6640    | SH | DEFINED | 2  |
| GENERAL MLS INC           | COM            | 370334104 | 295   | 5926    | SH | DEFINED | 11 |
| GENERAL MTRS CORP         | COM            | 370442105 | 4     | 100     | SH | DEFINED | 1  |
| GENERAL MTRS CORP         | COM            | 370442105 | 8104  | 202297  | SH | DEFINED | 12 |
| GENERAL MTRS CORP         | COM            | 370442105 | 3714  | 92721   | SH | DEFINED | 3  |
| GENERAL MTRS CORP         | COM            | 370442105 | 1213  | 30276   | SH | DEFINED | 2  |
| GENERAL MTRS CORP         | COM            | 370442105 | 204   | 5102    | SH | DEFINED | 11 |
| GENERAL MTRS CORP         | COM            | 370442105 | 124   | 3100    | SH | DEFINED | 7  |
| GENERAL MTRS CORP         | COM            | 370442105 | 59    | 1463    | SH | DEFINED | 9  |
| GENERAL MTRS CORP         | COM            | 370442105 | 12    | 300     | SH | DEFINED | 6  |
| GENERAL MTRS CORP         | DEB SR CONV B  | 370442733 | 97    | 4200    | SH | DEFINED | 12 |
| GENERAL MTRS CORP         | DEB SR CONV B  | 370442733 | 92    | 3975    | SH | DEFINED | 9  |
| GENERAL MTRS CORP         | DEB SR CONV B  | 370442733 | 7     | 300     | SH | DEFINED | 2  |
| GENERAL MTRS CORP         | DEB SR CV C 33 | 370442717 | 253   | 9500    | SH | DEFINED | 9  |
| GENERAL MTRS CORP         | DEB SR CV C 33 | 370442717 | 11    | 400     | SH | DEFINED | 2  |
| GENERAL MTRS CORP         | COM            | 370442105 | 24    | 600     | SH | DEFINED | 4  |
| GENESCO INC               | COM            | 371532102 | 13038 | 418700  | SH | DEFINED | 6  |
| GENESCO INC               | COM            | 371532102 | 20964 | 673230  | SH | DEFINED | 3  |
| GENESEE & WYO INC         | CL A           | 371559105 | 11    | 400     | SH | DEFINED | 12 |
| GENESEE & WYO INC         | CL A           | 371559105 | 1159  | 41190   | SH | DEFINED | 3  |
| GENESIS HEALTHCARE CORP   | COM            | 37184D101 | 12304 | 351240  | SH | DEFINED | 3  |
| GENESIS MICROCHIP INC DEL | COM            | 37184C103 | 8     | 500     | SH | DEFINED | 2  |
| GENESIS MICROCHIP INC DEL | COM            | 37184C103 | 36    | 2206    | SH | DEFINED | 12 |
| GENLYTE GROUP INC         | COM            | 372302109 | 4465  | 52114   | SH | DEFINED | 3  |
| GENLYTE GROUP INC         | COM            | 372302109 | 30    | 347     | SH | DEFINED | 11 |
| GENTA INC                 | COM NEW        | 37245M207 | 81    | 30000   | SH | DEFINED |    |
| GENTA INC                 | COM NEW        | 37245M207 | 21    | 11790   | SH | DEFINED | 12 |
| GENTEK INC                | COM NEW        | 37245X203 | 171   | 3800    | SH | DEFINED | 3  |

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|                             |                |           |       |         |    |         |    |
|-----------------------------|----------------|-----------|-------|---------|----|---------|----|
| GENTEX CORP                 | COM            | 371901109 | 5     | 129     | SH | DEFINED | 11 |
| GENTEX CORP                 | COM            | 371901109 | 389   | 10500   | SH | DEFINED | 12 |
| GENTIVA HEALTH SERVICES INC | COM            | 37247A102 | 199   | 11875   | SH | DEFINED | 12 |
| GENTIVA HEALTH SERVICES INC | COM            | 37247A102 | 1062  | 63510   | SH | DEFINED | 3  |
| GENUINE PARTS CO            | COM            | 372460105 | 3548  | 80524   | SH | DEFINED | 12 |
| GENUINE PARTS CO            | COM            | 372460105 | 195   | 4429    | SH | DEFINED | 11 |
| GENUINE PARTS CO            | COM            | 372460105 | 1309  | 29711   | SH | DEFINED | 6  |
| GENUINE PARTS CO            | COM            | 372460105 | 1972  | 44755   | SH | DEFINED | 2  |
| GENWORTH FINL INC           | COM CL A       | 37247D106 | 6905  | 255742  | SH | DEFINED | 3  |
| GENWORTH FINL INC           | COM CL A       | 37247D106 | 3345  | 123905  | SH | DEFINED | 12 |
| GENZYME CORP                | COM GENL DIV   | 372917104 | 139   | 2400    | SH | DEFINED | 11 |
| GENZYME CORP                | COM GENL DIV   | 372917104 | 8162  | 140550  | SH | DEFINED | 1  |
| GENZYME CORP                | COM GENL DIV   | 372917104 | 530   | 9120    | SH | DEFINED | 5  |
| GENZYME CORP                | COM GENL DIV   | 372917104 | 102   | 1761    | SH | DEFINED | 4  |
| GENZYME CORP                | COM GENL DIV   | 372917104 | 18    | 302     | SH | DEFINED | 2  |
| GENZYME CORP                | COM GENL DIV   | 372917104 | 3353  | 57747   | SH | DEFINED | 12 |
| GEO GROUP INC               | COM            | 36159R103 | 35    | 1300    | SH | DEFINED | 6  |
| GEORGIA GULF CORP           | COM PAR \$0.01 | 373200203 | 7424  | 149080  | SH | DEFINED | 3  |
| GEORGIA GULF CORP           | COM PAR \$0.01 | 373200203 | 167   | 3350    | SH | DEFINED | 12 |
| GEORGIA GULF CORP           | COM PAR \$0.01 | 373200203 | 27    | 535     | SH | DEFINED | 11 |
| GEORGIA PAC CORP            | COM            | 373298108 | 23593 | 629490  | SH | DEFINED | 3  |
| GEORGIA PAC CORP            | COM            | 373298108 | 600   | 16010   | SH | DEFINED | 12 |
| GEORGIA PAC CORP            | COM            | 373298108 | 22    | 600     | SH | DEFINED | 9  |
| GEORGIA PAC CORP            | COM            | 373298108 | 183   | 4892    | SH | DEFINED | 6  |
| GERBER SCIENTIFIC INC       | COM            | 373730100 | 6     | 800     | SH | DEFINED | 11 |
| GERDAU AMERISTEEL CORP      | COM            | 37373P105 | 294   | 43500   | SH | DEFINED | 5  |
| GERDAU S A                  | SPONSORED ADR  | 373737105 | 283   | 15700   | SH | DEFINED | 3  |
| GERON CORP                  | COM            | 374163103 | 9     | 1100    | SH | DEFINED | 12 |
| GETTY IMAGES INC            | COM            | 374276103 | 127   | 1850    | SH | DEFINED | 12 |
| GETTY IMAGES INC            | COM            | 374276103 | 10    | 139     | SH | DEFINED | 11 |
| GETTY RLTY CORP NEW         | COM            | 374297109 | 250   | 8695    | SH | DEFINED | 12 |
| GEVITY HR INC               | COM            | 374393106 | 22545 | 1096553 | SH | DEFINED | 3  |
| GEVITY HR INC               | COM            | 374393106 | 10    | 500     | SH | DEFINED | 12 |
| GIANT INDS INC              | COM            | 374508109 | 1296  | 48880   | SH | DEFINED | 3  |
| GIANT INDS INC              | COM            | 374508109 | 1     | 30      | SH | DEFINED | 12 |
| GIBRALTAR INDS INC          | COM            | 374689107 | 6     | 255     | SH | DEFINED | 12 |
| GIBRALTAR INDS INC          | COM            | 374689107 | 4217  | 178515  | SH | DEFINED | 3  |
| GIBRALTAR INDS INC          | COM            | 374689107 | 5381  | 227814  | SH | DEFINED | 6  |
| GIGAMEDIA LTD               | ORD            | Y2711Y104 | 18    | 10000   | SH | DEFINED | 12 |
| GILEAD SCIENCES INC         | COM            | 375558103 | 0     | 0       | SH | DEFINED | 6  |
| GILEAD SCIENCES INC         | COM            | 375558103 | 7     | 200     | SH | DEFINED | 2  |
| GILEAD SCIENCES INC         | COM            | 375558103 | 119   | 3400    | SH | DEFINED | 11 |
| GILEAD SCIENCES INC         | COM            | 375558103 | 325   | 9291    | SH | DEFINED | 12 |
| GILEAD SCIENCES INC         | COM            | 375558103 | 535   | 15300   | SH | DEFINED | 5  |
| GILEAD SCIENCES INC         | COM            | 375558103 | 9021  | 257812  | SH | DEFINED | 1  |
| GILLETTE CO                 | COM            | 375766102 | 1522  | 33975   | SH | DEFINED | 1  |
| GILLETTE CO                 | COM            | 375766102 | 6106  | 136362  | SH | DEFINED | 12 |
| GILLETTE CO                 | COM            | 375766102 | 2070  | 46222   | SH | DEFINED | 9  |
| GILLETTE CO                 | COM            | 375766102 | 1075  | 24015   | SH | DEFINED | 11 |
| GILLETTE CO                 | COM            | 375766102 | 437   | 9754    | SH | DEFINED | 2  |
| GILLETTE CO                 | COM            | 375766102 | 306   | 6835    | SH | DEFINED | 5  |
| GILLETTE CO                 | COM            | 375766102 | 5724  | 127824  | SH | DEFINED | 3  |
| GILLETTE CO                 | COM            | 375766102 | 0     | 0       | SH | DEFINED | 6  |
| GIVEN IMAGING               | ORD SHS        | M52020100 | 29    | 800     | SH | DEFINED | 12 |
| GLACIER BANCORP INC NEW     | COM            | 37637Q105 | 5730  | 168326  | SH | DEFINED | 1  |
| GLACIER BANCORP INC NEW     | COM            | 37637Q105 | 1587  | 46610   | SH | DEFINED | 3  |
| GLACIER BANCORP INC NEW     | COM            | 37637Q105 | 406   | 11930   | SH | DEFINED | 2  |
| GLACIER BANCORP INC NEW     | COM            | 37637Q105 | 62    | 1815    | SH | DEFINED | 12 |
| GLADSTONE CAPITAL CORP      | COM            | 376535100 | 21    | 900     | SH | DEFINED | 2  |
| GLADSTONE CAPITAL CORP      | COM            | 376535100 | 92    | 3900    | SH | DEFINED | 3  |
| GLAMIS GOLD LTD             | COM            | 376775102 | 62    | 3600    | SH | DEFINED | 12 |
| GLAMIS GOLD LTD             | COM            | 376775102 | 103   | 5000    | SH | DEFINED | 7  |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| GLATFELTER                   | COM            | 377316104 | 30     | 1975    | SH | DEFINED | 11 |
| GLATFELTER                   | COM            | 377316104 | 175    | 11480   | SH | DEFINED | 12 |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR  | 37733W105 | 60     | 1275    | SH | DEFINED | 11 |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR  | 37733W105 | 215    | 4538    | SH | DEFINED | 9  |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR  | 37733W105 | 382    | 8061    | SH | DEFINED | 2  |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR  | 37733W105 | 1013   | 21375   | SH | DEFINED | 5  |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR  | 37733W105 | 33539  | 708064  | SH | DEFINED | 6  |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR  | 37733W105 | 26     | 541     | SH | DEFINED | 1  |
| GLEN BURNIE BANCORP          | COM            | 377407101 | 14     | 580     | SH | DEFINED | 12 |
| GLENAYRE TECHNOLOGIES INC    | COM            | 377899109 | 9      | 4050    | SH | DEFINED | 12 |
| GLENBOROUGH RLTY TR INC      | COM            | 37803P105 | 25     | 1162    | SH | DEFINED | 12 |
| GLIMCHER RLTY TR             | SH BEN INT     | 379302102 | 2544   | 91808   | SH | DEFINED | 3  |
| GLIMCHER RLTY TR             | SH BEN INT     | 379302102 | 47     | 1680    | SH | DEFINED | 12 |
| GLOBAL HIGH INCOME DLR FD IN | COM            | 37933G108 | 143    | 7300    | SH | DEFINED | 12 |
| GLOBAL IMAGING SYSTEMS       | COM            | 37934A100 | 19105  | 483670  | SH | DEFINED | 3  |
| GLOBAL IMAGING SYSTEMS       | COM            | 37934A100 | 4019   | 101750  | SH | DEFINED | 6  |
| GLOBAL IMAGING SYSTEMS       | COM            | 37934A100 | 11     | 269     | SH | DEFINED | 11 |
| GLOBAL INDS LTD              | COM            | 379336100 | 6      | 700     | SH | DEFINED | 12 |
| GLOBAL PMTS INC              | COM            | 37940X102 | 24     | 417     | SH | DEFINED | 12 |
| GLOBAL PMTS INC              | COM            | 37940X102 | 8      | 132     | SH | DEFINED | 9  |
| GLOBAL POWER EQUIPMENT INC   | COM            | 37941P108 | 26646  | 2709009 | SH | DEFINED | 6  |
| GLOBAL SIGNAL INC            | COM            | 37944Q103 | 521    | 18900   | SH | DEFINED | 3  |
| GLOBALSANTAFE CORP           | SHS            | G3930E101 | 9      | 266     | SH | DEFINED | 11 |
| GLOBALSANTAFE CORP           | SHS            | G3930E101 | 681    | 20566   | SH | DEFINED | 12 |
| GLOBALSANTAFE CORP           | SHS            | G3930E101 | 2880   | 87002   | SH | DEFINED | 6  |
| GMH CMNTYS TR                | COM            | 36188G102 | 142    | 10100   | SH | DEFINED | 12 |
| GOAMERICA INC                | COM PAR \$0.01 | 38020R304 | 0      | 15      | SH | DEFINED | 12 |
| GOL LINHAS AEREAS INTLG S A  | SP ADR REP PFD | 38045R107 | 9006   | 282400  | SH | DEFINED | 3  |
| GOL LINHAS AEREAS INTLG S A  | SP ADR REP PFD | 38045R107 | 19686  | 617500  | SH | DEFINED | 13 |
| GOLD BANC CORP INC           | COM            | 379907108 | 1083   | 74050   | SH | DEFINED | 3  |
| GOLDCORP INC NEW             | COM            | 380956409 | 11     | 750     | SH | DEFINED | 12 |
| GOLDCORP INC NEW             | COM            | 380956409 | 79     | 5280    | SH | DEFINED | 2  |
| GOLDCORP INC NEW             | COM            | 380956409 | 155    | 8600    | SH | DEFINED | 7  |
| GOLDCORP INC NEW             | COM            | 380956409 | 6563   | 436400  | SH | DEFINED | 6  |
| GOLDEN STAR RES LTD CDA      | COM            | 38119T104 | 2      | 400     | SH | DEFINED | 12 |
| GOLDEN TELECOM INC           | COM            | 38122G107 | 324    | 12250   | SH | DEFINED | 3  |
| GOLDEN WEST FINL CORP DEL    | COM            | 381317106 | 426    | 6934    | SH | DEFINED | 12 |
| GOLDEN WEST FINL CORP DEL    | COM            | 381317106 | 3      | 50      | SH | DEFINED | 11 |
| GOLDEN WEST FINL CORP DEL    | COM            | 381317106 | 231    | 3760    | SH | DEFINED | 2  |
| GOLDEN WEST FINL CORP DEL    | COM            | 381317106 | 5      | 80      | SH | DEFINED | 6  |
| GOLDEN WEST FINL CORP DEL    | COM            | 381317106 | 13     | 210     | SH | DEFINED | 9  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 5388   | 51791   | SH | DEFINED | 3  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 20366  | 195747  | SH | DEFINED | 1  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 2893   | 27810   | SH | DEFINED | 12 |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 509    | 4890    | SH | DEFINED | 5  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 227    | 2183    | SH | DEFINED | 2  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 175    | 1678    | SH | DEFINED | 11 |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 56     | 540     | SH | DEFINED | 9  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 50233  | 482820  | SH | DEFINED | 6  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 62     | 600     | SH | DEFINED | 4  |
| GOODRICH CORP                | COM            | 382388106 | 2630   | 80591   | SH | DEFINED | 3  |
| GOODRICH CORP                | COM            | 382388106 | 4739   | 145183  | SH | DEFINED | 12 |
| GOODRICH CORP                | COM            | 382388106 | 26     | 800     | SH | DEFINED | 11 |
| GOODRICH PETE CORP           | COM NEW        | 382410405 | 66     | 4075    | SH | DEFINED | 12 |
| GOODRICH PETE CORP           | PFD CONV SER A | 382410207 | 42     | 3400    | SH | DEFINED | 12 |
| GOODYEAR TIRE & RUBR CO      | COM            | 382550101 | 66     | 4509    | SH | DEFINED | 9  |
| GOODYEAR TIRE & RUBR CO      | COM            | 382550101 | 1970   | 134403  | SH | DEFINED | 12 |
| GOOGLE INC                   | CL A           | 38259P508 | 1502   | 7779    | SH | DEFINED | 12 |
| GOOGLE INC                   | CL A           | 38259P508 | 300087 | 1554050 | SH | DEFINED | 8  |
| GOOGLE INC                   | CL A           | 38259P508 | 614679 | 3183214 | SH | DEFINED | 10 |
| GOOGLE INC                   | CL A           | 38259P508 | 164    | 850     | SH | DEFINED | 11 |
| GOOGLE INC                   | CL A           | 38259P508 | 406    | 2100    | SH | DEFINED | 9  |

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| GOOGLE INC                   | CL A           | 38259P508 | 816   | 4230    | SH | DEFINED | 5  |
| GORMAN RUPP CO               | COM            | 383082104 | 88    | 3820    | SH | DEFINED | 12 |
| GOVERNMENT PPTYS TR INC      | COM            | 38374W107 | 10    | 1000    | SH | DEFINED | 12 |
| GRACE W R & CO DEL NEW       | COM            | 38388F108 | 42    | 3107    | SH | DEFINED | 12 |
| GRACO INC                    | COM            | 384109104 | 1140  | 30524   | SH | DEFINED | 12 |
| GRAFTECH INTL LTD            | COM            | 384313102 | 60    | 6300    | SH | DEFINED | 12 |
| GRAINGER W W INC             | COM            | 384802104 | 21271 | 319289  | SH | DEFINED | 3  |
| GRAINGER W W INC             | COM            | 384802104 | 743   | 11155   | SH | DEFINED | 12 |
| GRAINGER W W INC             | COM            | 384802104 | 0     | 0       | SH | DEFINED | 6  |
| GRAINGER W W INC             | COM            | 384802104 | 93    | 1400    | SH | DEFINED | 2  |
| GRAINGER W W INC             | COM            | 384802104 | 120   | 1800    | SH | DEFINED | 11 |
| GRAMERCY CAP CORP            | COM            | 384871109 | 41    | 2000    | SH | DEFINED | 12 |
| GRANITE CONSTR INC           | COM            | 387328107 | 13    | 500     | SH | DEFINED | 11 |
| GRANITE CONSTR INC           | COM            | 387328107 | 36    | 1350    | SH | DEFINED | 12 |
| GRANT PRIDECO INC            | COM            | 38821G101 | 29    | 1435    | SH | DEFINED | 4  |
| GRANT PRIDECO INC            | COM            | 38821G101 | 3     | 160     | SH | DEFINED | 12 |
| GRAY TELEVISION INC          | COM            | 389375106 | 16    | 1000    | SH | DEFINED | 12 |
| GRAY TELEVISION INC          | COM            | 389375106 | 519   | 33480   | SH | DEFINED | 3  |
| GREAT AMERN FINL RES INC     | COM            | 389915109 | 10342 | 595400  | SH | DEFINED | 6  |
| GREAT ATLANTIC & PAC TEA INC | COM            | 390064103 | 1     | 100     | SH | DEFINED | 9  |
| GREAT LAKES CHEM CORP        | COM            | 390568103 | 207   | 7280    | SH | DEFINED | 12 |
| GREAT PLAINS ENERGY INC      | COM            | 391164100 | 20    | 650     | SH | DEFINED | 2  |
| GREAT PLAINS ENERGY INC      | COM            | 391164100 | 641   | 21155   | SH | DEFINED | 12 |
| GREAT PLAINS ENERGY INC      | COM            | 391164100 | 23593 | 779170  | SH | DEFINED | 6  |
| GREATER ATLANTIC FINANCIAL   | COM            | 391601101 | 394   | 63079   | SH | DEFINED | 12 |
| GREATER BAY BANCORP          | COM            | 391648102 | 59    | 2120    | SH | DEFINED | 11 |
| GREATER BAY BANCORP          | COM            | 391648102 | 123   | 4400    | SH | DEFINED | 1  |
| GREATER BAY BANCORP          | COM            | 391648102 | 4728  | 169600  | SH | DEFINED | 6  |
| GREATER BAY BANCORP          | COM            | 391648102 | 126   | 4522    | SH | DEFINED | 12 |
| GREATER CHINA FD INC         | COM            | 39167B102 | 38    | 2415    | SH | DEFINED | 12 |
| GREATER COMMUNITY BANCORP    | COM            | 39167M108 | 312   | 19019   | SH | DEFINED | 6  |
| GREEN MOUNTAIN PWR CORP      | COM            | 393154109 | 245   | 8500    | SH | DEFINED | 6  |
| GREENE CNTY BANCSHARES INC   | COM NEW        | 394361208 | 1152  | 43003   | SH | DEFINED | 6  |
| GREENFIELD ONLINE INC        | COM            | 395150105 | 594   | 27000   | SH | DEFINED | 3  |
| GREIF INC                    | CL A           | 397624107 | 19    | 336     | SH | DEFINED | 12 |
| GREIF INC                    | CL A           | 397624107 | 56    | 1000    | SH | DEFINED | 9  |
| GREIF INC                    | CL A           | 397624107 | 7981  | 142510  | SH | DEFINED | 3  |
| GREY WOLF INC                | COM            | 397888108 | 2     | 400     | SH | DEFINED | 12 |
| GRIFFON CORP                 | COM            | 398433102 | 2837  | 105090  | SH | DEFINED | 3  |
| GRIFFON CORP                 | COM            | 398433102 | 516   | 19114   | SH | DEFINED | 12 |
| GRIFFON CORP                 | COM            | 398433102 | 24    | 876     | SH | DEFINED | 11 |
| GROUP 1 AUTOMOTIVE INC       | COM            | 398905109 | 18727 | 594500  | SH | DEFINED | 6  |
| GROUPE CGI INC               | CL A SUB VTG   | 39945C109 | 20212 | 2526536 | SH | DEFINED | 7  |
| GRUPO ELEKTRA SA DE CV       | SPONSORED ADR  | 40050A201 | 6653  | 178600  | SH | DEFINED | 3  |
| GRUPO TELEVISIVA SA DE CV    | SP ADR REP ORD | 40049J206 | 26843 | 442950  | SH | DEFINED | 3  |
| GSE SYS INC                  | COM            | 36227K106 | 1     | 500     | SH | DEFINED | 12 |
| GSI COMMERCE INC             | COM            | 36238G102 | 18    | 1000    | SH | DEFINED | 9  |
| GSI LUMONICS INC             | COM            | 36229U102 | 543   | 47300   | SH | DEFINED | 3  |
| GTC BIOTHERAPEUTICS INC      | COM            | 36238T104 | 2     | 1100    | SH | DEFINED | 12 |
| GTECH HLDGS CORP             | COM            | 400518106 | 2     | 68      | SH | DEFINED | 12 |
| GTECH HLDGS CORP             | COM            | 400518106 | 52    | 2000    | SH | DEFINED | 7  |
| GTECH HLDGS CORP             | COM            | 400518106 | 2211  | 85210   | SH | DEFINED | 3  |
| GUESS INC                    | COM            | 401617105 | 9614  | 766050  | SH | DEFINED | 3  |
| GUIDANT CORP                 | COM            | 401698105 | 6119  | 84871   | SH | DEFINED | 11 |
| GUIDANT CORP                 | COM            | 401698105 | 564   | 7828    | SH | DEFINED | 12 |
| GUIDANT CORP                 | COM            | 401698105 | 283   | 3931    | SH | DEFINED | 2  |
| GUIDANT CORP                 | COM            | 401698105 | 28    | 388     | SH | DEFINED | 1  |
| GUIDANT CORP                 | COM            | 401698105 | 52    | 715     | SH | DEFINED | 9  |
| GUILFORD PHARMACEUTICALS INC | COM            | 401829106 | 2     | 317     | SH | DEFINED | 11 |
| GUILFORD PHARMACEUTICALS INC | COM            | 401829106 | 17    | 3400    | SH | DEFINED | 2  |
| GUILFORD PHARMACEUTICALS INC | COM            | 401829106 | 36    | 7300    | SH | DEFINED | 12 |
| GUITAR CTR MGMT INC          | COM            | 402040109 | 12515 | 237520  | SH | DEFINED | 3  |

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|                              |                |           |       |        |    |         |    |
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| GUITAR CTR MGMT INC          | COM            | 402040109 | 1250  | 23725  | SH | DEFINED | 12 |
| GULF ISLAND FABRICATION INC  | COM            | 402307102 | 3599  | 164862 | SH | DEFINED | 6  |
| GULF ISLAND FABRICATION INC  | COM            | 402307102 | 218   | 10000  | SH | DEFINED | 12 |
| GULFMARK OFFSHORE INC        | COM            | 402629109 | 20    | 900    | SH | DEFINED | 12 |
| GYMBOREE CORP                | COM            | 403777105 | 8     | 661    | SH | DEFINED | 12 |
| GYMBOREE CORP                | COM            | 403777105 | 1044  | 81400  | SH | DEFINED | 6  |
| GYRODYNE CO AMER INC         | COM            | 403820103 | 80    | 2000   | SH | DEFINED | 11 |
| H & Q HEALTHCARE FD          | SH BEN INT     | 404052102 | 156   | 8541   | SH | DEFINED | 12 |
| H & Q LIFE SCIENCES INVS     | SH BEN INT     | 404053100 | 2448  | 154428 | SH | DEFINED | 12 |
| HAEMONETICS CORP             | COM            | 405024100 | 36    | 1000   | SH | DEFINED | 12 |
| HAEMONETICS CORP             | COM            | 405024100 | 177   | 4900   | SH | DEFINED | 3  |
| HAGGAR CORP                  | COM            | 405173105 | 2998  | 127582 | SH | DEFINED | 6  |
| HAGGAR CORP                  | COM            | 405173105 | 463   | 19715  | SH | DEFINED | 12 |
| HAIN CELESTIAL GROUP INC     | COM            | 405217100 | 29    | 1400   | SH | DEFINED | 12 |
| HAIN CELESTIAL GROUP INC     | COM            | 405217100 | 76    | 3700   | SH | DEFINED | 11 |
| HAIN CELESTIAL GROUP INC     | COM            | 405217100 | 2696  | 130425 | SH | DEFINED | 2  |
| HALLIBURTON CO               | COM            | 406216101 | 47    | 1200   | SH | DEFINED | 11 |
| HALLIBURTON CO               | COM            | 406216101 | 1742  | 44397  | SH | DEFINED | 12 |
| HALLIBURTON CO               | COM            | 406216101 | 373   | 9498   | SH | DEFINED | 2  |
| HALLIBURTON CO               | COM            | 406216101 | 106   | 2700   | SH | DEFINED | 9  |
| HANCOCK FABRICS INC          | COM            | 409900107 | 69    | 6700   | SH | DEFINED | 12 |
| HANCOCK JOHN FINL TRENDS FD  | COM            | 41014X105 | 23    | 1300   | SH | DEFINED | 12 |
| HANCOCK JOHN INCOME SECS TR  | COM            | 410123103 | 241   | 15340  | SH | DEFINED | 12 |
| HANCOCK JOHN INVS TR         | COM            | 410142103 | 280   | 12480  | SH | DEFINED | 12 |
| HANCOCK JOHN PATRIOT GLOBL D | COM            | 41013G103 | 39    | 2800   | SH | DEFINED | 12 |
| HANCOCK JOHN PATRIOT PFD DIV | COM            | 41013J107 | 265   | 18900  | SH | DEFINED | 12 |
| HANCOCK JOHN PATRIOT PREM DI | COM            | 41013Q101 | 62    | 6235   | SH | DEFINED | 12 |
| HANCOCK JOHN PATRIOT PREM II | COM SH BEN INT | 41013T105 | 3     | 250    | SH | DEFINED | 12 |
| HANCOCK JOHN PATRIOT SELCT D | COM            | 41013U102 | 285   | 19565  | SH | DEFINED | 12 |
| HANCOCK JOHN PFD INCOME FD   | SH BEN INT     | 41013W108 | 703   | 28267  | SH | DEFINED | 12 |
| HANCOCK JOHN PFD INCOME FD I | COM            | 41013X106 | 415   | 16487  | SH | DEFINED | 12 |
| HANCOCK JOHN PFD INCOME FD I | COM            | 41021P103 | 407   | 17929  | SH | DEFINED | 12 |
| HANCOCK JOHN TAX-ADV DIV INC | COM            | 41013V100 | 160   | 8880   | SH | DEFINED | 12 |
| HANDLEMAN CO DEL             | COM            | 410252100 | 2     | 73     | SH | DEFINED | 11 |
| HANDLEMAN CO DEL             | COM            | 410252100 | 25    | 1178   | SH | DEFINED | 12 |
| HANDLEMAN CO DEL             | COM            | 410252100 | 9016  | 419750 | SH | DEFINED | 6  |
| HANGER ORTHOPEDIC GROUP INC  | COM NEW        | 41043F208 | 1     | 100    | SH | DEFINED | 12 |
| HANGER ORTHOPEDIC GROUP INC  | COM NEW        | 41043F208 | 3     | 400    | SH | DEFINED | 6  |
| HANMI FINL CORP              | COM            | 410495105 | 8068  | 224490 | SH | DEFINED | 3  |
| HANMI FINL CORP              | COM            | 410495105 | 36    | 1000   | SH | DEFINED | 2  |
| HANOVER CAP MTG HLDGS INC    | COM            | 410761100 | 8     | 700    | SH | DEFINED | 12 |
| HANOVER COMPRESSOR CO        | COM            | 410768105 | 419   | 29650  | SH | DEFINED | 12 |
| HANSEN NAT CORP              | COM            | 411310105 | 17    | 461    | SH | DEFINED | 12 |
| HANSON PLC NEW               | SPONSORED ADR  | 411349103 | 8     | 187    | SH | DEFINED | 2  |
| HARBOR FLA BANCSHARES INC    | COM            | 411901101 | 260   | 7509   | SH | DEFINED | 11 |
| HARBOR FLA BANCSHARES INC    | COM            | 411901101 | 29    | 840    | SH | DEFINED | 12 |
| HARBOR FLA BANCSHARES INC    | COM            | 411901101 | 5117  | 147841 | SH | DEFINED | 1  |
| HARKEN ENERGY CORP           | COM NEW        | 412552309 | 55    | 104937 | SH | DEFINED | 12 |
| HARLAND JOHN H CO            | COM            | 412693103 | 358   | 9926   | SH | DEFINED | 12 |
| HARLAND JOHN H CO            | COM            | 412693103 | 24129 | 668400 | SH | DEFINED | 6  |
| HARLAND JOHN H CO            | COM            | 412693103 | 4675  | 129500 | SH | DEFINED | 3  |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 0     | 0      | SH | DEFINED | 6  |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 453   | 7465   | SH | DEFINED | 11 |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 3700  | 60900  | SH | DEFINED | 1  |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 10412 | 171394 | SH | DEFINED | 12 |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 542   | 8915   | SH | DEFINED | 2  |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 498   | 8200   | SH | DEFINED | 5  |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 190   | 3123   | SH | DEFINED | 9  |
| HARLEYSVILLE GROUP INC       | COM            | 412824104 | 42    | 1760   | SH | DEFINED | 12 |
| HARLEYSVILLE NATL CORP PA    | COM            | 412850109 | 14    | 525    | SH | DEFINED | 12 |
| HARMAN INTL INDS INC         | COM            | 413086109 | 244   | 1924   | SH | DEFINED | 12 |
| HARMAN INTL INDS INC         | COM            | 413086109 | 341   | 2684   | SH | DEFINED | 6  |

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| HARMONY GOLD MNG LTD         | SPONSORED ADR | 413216300 | 6626  | 719737 | SH | DEFINED | 6  |
| HARRAHS ENTMT INC            | COM           | 413619107 | 14886 | 222549 | SH | DEFINED | 3  |
| HARRAHS ENTMT INC            | COM           | 413619107 | 4535  | 67803  | SH | DEFINED | 12 |
| HARRAHS ENTMT INC            | COM           | 413619107 | 1132  | 16925  | SH | DEFINED | 5  |
| HARRAHS ENTMT INC            | COM           | 413619107 | 625   | 9350   | SH | DEFINED | 11 |
| HARRINGTON WEST FINL GROUP I | COM           | 41383L104 | 1100  | 58365  | SH | DEFINED | 6  |
| HARRIS & HARRIS GROUP INC    | COM           | 413833104 | 49    | 2975   | SH | DEFINED | 12 |
| HARRIS CORP DEL              | COM           | 413875105 | 53541 | 866493 | SH | DEFINED | 3  |
| HARRIS CORP DEL              | COM           | 413875105 | 304   | 4921   | SH | DEFINED | 12 |
| HARRIS CORP DEL              | COM           | 413875105 | 17    | 274    | SH | DEFINED | 11 |
| HARSCO CORP                  | COM           | 415864107 | 9215  | 165330 | SH | DEFINED | 6  |
| HARTE-HANKS INC              | COM           | 416196103 | 2     | 60     | SH | DEFINED | 12 |
| HARTE-HANKS INC              | COM           | 416196103 | 558   | 21475  | SH | DEFINED | 11 |
| HARTE-HANKS INC              | COM           | 416196103 | 23    | 900    | SH | DEFINED | 9  |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 599   | 8639   | SH | DEFINED | 9  |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 20679 | 298355 | SH | DEFINED | 3  |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 6079  | 87714  | SH | DEFINED | 6  |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 3673  | 52998  | SH | DEFINED | 12 |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 707   | 10200  | SH | DEFINED | 2  |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 117   | 1693   | SH | DEFINED | 11 |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 1306  | 18838  | SH | DEFINED | 5  |
| HARTFORD INCOME SHS FD INC   | COM           | 416537108 | 29    | 3800   | SH | DEFINED | 12 |
| HARTMARX CORP                | COM           | 417119104 | 2887  | 371521 | SH | DEFINED | 3  |
| HARVEST NATURAL RESOURCES IN | COM           | 41754V103 | 9     | 500    | SH | DEFINED | 12 |
| HARVEST NATURAL RESOURCES IN | COM           | 41754V103 | 2804  | 162350 | SH | DEFINED | 3  |
| HASBRO INC                   | COM           | 418056107 | 326   | 16825  | SH | DEFINED | 12 |
| HASBRO INC                   | COM           | 418056107 | 35    | 1790   | SH | DEFINED | 11 |
| HASTINGS ENTMT INC           | COM           | 418365102 | 1122  | 135463 | SH | DEFINED | 6  |
| HATTERAS INCOME SECS INC     | COM           | 419025101 | 120   | 8216   | SH | DEFINED | 12 |
| HAVERTY FURNITURE INC        | COM           | 419596101 | 1049  | 56700  | SH | DEFINED | 6  |
| HAVERTY FURNITURE INC        | COM           | 419596101 | 186   | 10060  | SH | DEFINED | 12 |
| HAWAIIAN ELEC INDUSTRIES     | COM           | 419870100 | 117   | 4000   | SH | DEFINED | 2  |
| HAWAIIAN ELEC INDUSTRIES     | COM           | 419870100 | 137   | 4700   | SH | DEFINED | 12 |
| HAWAIIAN ELEC INDUSTRIES     | COM           | 419870100 | 12687 | 435240 | SH | DEFINED | 6  |
| HAWAIIAN ELEC INDUSTRIES     | COM           | 419870100 | 16    | 544    | SH | DEFINED | 11 |
| HAWAIIAN HOLDINGS INC        | COM           | 419879101 | 15    | 2200   | SH | DEFINED | 2  |
| HAWKINS INC                  | COM           | 420261109 | 772   | 65179  | SH | DEFINED | 6  |
| HCA INC                      | COM           | 404119109 | 8     | 200    | SH | DEFINED | 2  |
| HCA INC                      | COM           | 404119109 | 4901  | 122640 | SH | DEFINED | 7  |
| HCA INC                      | COM           | 404119109 | 3126  | 78232  | SH | DEFINED | 12 |
| HCA INC                      | COM           | 404119109 | 1439  | 36020  | SH | DEFINED | 3  |
| HCA INC                      | COM           | 404119109 | 360   | 9000   | SH | DEFINED | 5  |
| HCA INC                      | COM           | 404119109 | 129   | 3225   | SH | DEFINED | 9  |
| HCA INC                      | COM           | 404119109 | 312   | 7810   | SH | DEFINED | 11 |
| HCC INS HLDGS INC            | COM           | 404132102 | 75    | 2270   | SH | DEFINED | 1  |
| HCC INS HLDGS INC            | COM           | 404132102 | 864   | 26100  | SH | DEFINED | 6  |
| HCC INS HLDGS INC            | COM           | 404132102 | 64    | 1935   | SH | DEFINED | 12 |
| HCC INS HLDGS INC            | COM           | 404132102 | 3     | 100    | SH | DEFINED | 9  |
| HEADWATERS INC               | COM           | 42210P102 | 68    | 2400   | SH | DEFINED | 12 |
| HEADWATERS INC               | COM           | 42210P102 | 963   | 33780  | SH | DEFINED | 3  |
| HEALTH CARE PPTY INVS INC    | COM           | 421915109 | 6773  | 244600 | SH | DEFINED | 9  |
| HEALTH CARE PPTY INVS INC    | COM           | 421915109 | 1573  | 56813  | SH | DEFINED | 12 |
| HEALTH CARE PPTY INVS INC    | COM           | 421915109 | 217   | 7838   | SH | DEFINED | 11 |
| HEALTH CARE PPTY INVS INC    | COM           | 421915109 | 22    | 800    | SH | DEFINED | 2  |
| HEALTH CARE REIT INC         | COM           | 42217K106 | 1114  | 29200  | SH | DEFINED | 9  |
| HEALTH CARE REIT INC         | COM           | 42217K106 | 783   | 20514  | SH | DEFINED | 12 |
| HEALTH CARE REIT INC         | COM           | 42217K106 | 55    | 1433   | SH | DEFINED | 11 |
| HEALTH MGMT ASSOC INC NEW    | CL A          | 421933102 | 5222  | 229852 | SH | DEFINED | 12 |
| HEALTH MGMT ASSOC INC NEW    | CL A          | 421933102 | 539   | 23732  | SH | DEFINED | 5  |
| HEALTH MGMT ASSOC INC NEW    | CL A          | 421933102 | 92    | 4050   | SH | DEFINED | 2  |
| HEALTH MGMT ASSOC INC NEW    | CL A          | 421933102 | 456   | 20080  | SH | DEFINED | 11 |
| HEALTH NET INC               | COM           | 42222G108 | 17    | 600    | SH | DEFINED | 7  |



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| HEALTH NET INC               | COM  | 42222G108 | 170    | 5900     | SH | DEFINED | 11 |
| HEALTH NET INC               | COM  | 42222G108 | 684    | 23688    | SH | DEFINED | 12 |
| HEALTH NET INC               | COM  | 42222G108 | 24803  | 859110   | SH | DEFINED | 6  |
| HEALTH NET INC               | COM  | 42222G108 | 178575 | 6185497  | SH | DEFINED | 8  |
| HEALTH NET INC               | COM  | 42222G108 | 455352 | 15772499 | SH | DEFINED | 10 |
| HEALTHCARE RLTY TR           | COM  | 421946104 | 2626   | 64524    | SH | DEFINED | 12 |
| HEALTHEXTRAS INC             | COM  | 422211102 | 10     | 590      | SH | DEFINED | 11 |
| HEALTHEXTRAS INC             | COM  | 422211102 | 55     | 3400     | SH | DEFINED | 12 |
| HEARST-ARGYLE TELEVISION INC | COM  | 422317107 | 379    | 14350    | SH | DEFINED | 12 |
| HEARST-ARGYLE TELEVISION INC | COM  | 422317107 | 158    | 5990     | SH | DEFINED | 11 |
| HEARST-ARGYLE TELEVISION INC | COM  | 422317107 | 84     | 3180     | SH | DEFINED | 6  |
| HEARTLAND EXPRESS INC        | COM  | 422347104 | 404    | 18000    | SH | DEFINED | 5  |
| HEARTLAND EXPRESS INC        | COM  | 422347104 | 11     | 510      | SH | DEFINED | 12 |
| HECLA MNG CO                 | COM  | 422704106 | 182    | 31187    | SH | DEFINED | 12 |
| HECTOR COMMUNICATIONS CORP   | COM  | 422730101 | 664    | 30400    | SH | DEFINED | 6  |
| HEIDRICK & STRUGGLES INTL IN | COM  | 422819102 | 3466   | 101140   | SH | DEFINED | 3  |
| HEINZ H J CO                 | COM  | 423074103 | 1525   | 39115    | SH | DEFINED | 2  |
| HEINZ H J CO                 | COM  | 423074103 | 6      | 150      | SH | DEFINED | 6  |
| HEINZ H J CO                 | COM  | 423074103 | 2974   | 76267    | SH | DEFINED | 9  |
| HEINZ H J CO                 | COM  | 423074103 | 296    | 7600     | SH | DEFINED | 1  |
| HEINZ H J CO                 | COM  | 423074103 | 260    | 6662     | SH | DEFINED | 11 |
| HEINZ H J CO                 | COM  | 423074103 | 31     | 800      | SH | DEFINED | 4  |
| HEINZ H J CO                 | COM  | 423074103 | 7605   | 195042   | SH | DEFINED | 12 |
| HELEN OF TROY CORP LTD       | COM  | G4388N106 | 1798   | 53500    | SH | DEFINED | 3  |
| HELEN OF TROY CORP LTD       | COM  | G4388N106 | 4      | 115      | SH | DEFINED | 11 |
| HELEN OF TROY CORP LTD       | COM  | G4388N106 | 40     | 1200     | SH | DEFINED | 12 |
| HELIX TECHNOLOGY CORP        | COM  | 423319102 | 49     | 2800     | SH | DEFINED | 12 |
| HELIX TECHNOLOGY CORP        | COM  | 423319102 | 536    | 30800    | SH | DEFINED | 2  |
| HELMERICH & PAYNE INC        | COM  | 423452101 | 830    | 24390    | SH | DEFINED | 12 |
| HELMERICH & PAYNE INC        | COM  | 423452101 | 39     | 1145     | SH | DEFINED | 11 |
| HELMERICH & PAYNE INC        | COM  | 423452101 | 279    | 8200     | SH | DEFINED | 2  |
| HENRY JACK & ASSOC INC       | COM  | 426281101 | 434    | 21783    | SH | DEFINED | 12 |
| HENRY JACK & ASSOC INC       | COM  | 426281101 | 1316   | 66100    | SH | DEFINED | 3  |
| HENRY JACK & ASSOC INC       | COM  | 426281101 | 5      | 266      | SH | DEFINED | 11 |
| HERCULES INC                 | COM  | 427056106 | 40541  | 2730000  | SH | DEFINED | 6  |
| HERCULES INC                 | COM  | 427056106 | 82     | 5492     | SH | DEFINED | 12 |
| HERITAGE PPTY INVNT TR INC   | COM  | 42725M107 | 382    | 11910    | SH | DEFINED | 12 |
| HERLEY INDS INC DEL          | COM  | 427398102 | 3      | 164      | SH | DEFINED | 11 |
| HERSHEY FOODS CORP           | COM  | 427866108 | 2490   | 44836    | SH | DEFINED | 12 |
| HERSHEY FOODS CORP           | COM  | 427866108 | 810    | 14586    | SH | DEFINED | 2  |
| HERSHEY FOODS CORP           | COM  | 427866108 | 22     | 400      | SH | DEFINED | 4  |
| HERSHEY FOODS CORP           | COM  | 427866108 | 144    | 2600     | SH | DEFINED | 11 |
| HERSHEY FOODS CORP           | COM  | 427866108 | 129    | 2330     | SH | DEFINED | 9  |
| HERSHEY FOODS CORP           | COM  | 427866108 | 9568   | 172277   | SH | DEFINED | 1  |
| HEWLETT PACKARD CO           | COM  | 428236103 | 18734  | 893392   | SH | DEFINED | 3  |
| HEWLETT PACKARD CO           | COM  | 428236103 | 19128  | 912175   | SH | DEFINED | 12 |
| HEWLETT PACKARD CO           | COM  | 428236103 | 3169   | 151100   | SH | DEFINED | 7  |
| HEWLETT PACKARD CO           | COM  | 428236103 | 1571   | 74903    | SH | DEFINED | 9  |
| HEWLETT PACKARD CO           | COM  | 428236103 | 1      | 63       | SH | DEFINED | 1  |
| HEWLETT PACKARD CO           | COM  | 428236103 | 656    | 31271    | SH | DEFINED | 11 |
| HEWLETT PACKARD CO           | COM  | 428236103 | 1925   | 91776    | SH | DEFINED | 2  |
| HEWLETT PACKARD CO           | COM  | 428236103 | 75163  | 3584296  | SH | DEFINED | 6  |
| HEWLETT PACKARD CO           | COM  | 428236103 | 3496   | 166717   | SH | DEFINED | 5  |
| HEWLETT PACKARD CO           | COM  | 428236103 | 650    | 31000    | SH | DEFINED | 4  |
| HEXCEL CORP NEW              | COM  | 428291108 | 160    | 11000    | SH | DEFINED | 12 |
| HEXCEL CORP NEW              | COM  | 428291108 | 11264  | 776859   | SH | DEFINED | 3  |
| HI SHEAR TECHNOLOGY CORP     | COM  | 42839Y104 | 68     | 11500    | SH | DEFINED | 6  |
| HI-TECH PHARMACAL INC        | COM  | 42840B101 | 37     | 2000     | SH | DEFINED | 12 |
| HIBBETT SPORTING GOODS INC   | COM  | 428565105 | 162    | 6075     | SH | DEFINED | 12 |
| HIBERNIA CORP                | CL A | 428656102 | 738    | 25017    | SH | DEFINED | 12 |
| HIBERNIA CORP                | CL A | 428656102 | 56     | 1900     | SH | DEFINED | 11 |
| HIBERNIA CORP                | CL A | 428656102 | 51     | 1720     | SH | DEFINED | 6  |

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|                              |                |           |        |          |    |         |    |
|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| HIGH INCOME OPPORTUNITY FD I | COM            | 42967Q105 | 54     | 8100     | SH | DEFINED | 12 |
| HIGHWOODS PPTYS INC          | COM            | 431284108 | 2302   | 83106    | SH | DEFINED | 12 |
| HIGHWOODS PPTYS INC          | COM            | 431284108 | 111    | 4000     | SH | DEFINED | 2  |
| HILB ROGAL & HOBBS CO        | COM            | 431294107 | 1265   | 34900    | SH | DEFINED | 3  |
| HILB ROGAL & HOBBS CO        | COM            | 431294107 | 2345   | 64700    | SH | DEFINED | 6  |
| HILB ROGAL & HOBBS CO        | COM            | 431294107 | 202    | 5575     | SH | DEFINED | 12 |
| HILB ROGAL & HOBBS CO        | COM            | 431294107 | 4516   | 124625   | SH | DEFINED | 1  |
| HILFIGER TOMMY CORP          | ORD            | G8915Z102 | 25041  | 2222093  | SH | DEFINED | 6  |
| HILFIGER TOMMY CORP          | ORD            | G8915Z102 | 432    | 38341    | SH | DEFINED | 12 |
| HILFIGER TOMMY CORP          | ORD            | G8915Z102 | 27     | 2350     | SH | DEFINED | 11 |
| HILLENBRAND INDS INC         | COM            | 431573104 | 2079   | 37436    | SH | DEFINED | 12 |
| HILLENBRAND INDS INC         | COM            | 431573104 | 567    | 10203    | SH | DEFINED | 2  |
| HILLENBRAND INDS INC         | COM            | 431573104 | 51     | 921      | SH | DEFINED | 1  |
| HILLENBRAND INDS INC         | COM            | 431573104 | 6      | 100      | SH | DEFINED | 6  |
| HILLENBRAND INDS INC         | COM            | 431573104 | 1      | 25       | SH | DEFINED | 11 |
| HILTON HOTELS CORP           | COM            | 432848109 | 481    | 21135    | SH | DEFINED | 12 |
| HILTON HOTELS CORP           | COM            | 432848109 | 23     | 1000     | SH | DEFINED | 11 |
| HILTON HOTELS CORP           | COM            | 432848109 | 55     | 2400     | SH | DEFINED | 9  |
| HINES HORTICULTURE INC       | COM            | 433245107 | 1151   | 334651   | SH | DEFINED | 6  |
| HITACHI LIMITED              | ADR 10 COM     | 433578507 | 69     | 990      | SH | DEFINED | 11 |
| HMN FINL INC                 | COM            | 40424G108 | 1002   | 30800    | SH | DEFINED | 6  |
| HNI CORP                     | COM            | 404251100 | 90     | 2100     | SH | DEFINED | 11 |
| HNI CORP                     | COM            | 404251100 | 1242   | 28845    | SH | DEFINED | 12 |
| HOLLIS-EDEN PHARMACEUTICALS  | COM            | 435902101 | 188    | 20000    | SH | DEFINED | 12 |
| HOLLY CORP                   | COM PAR \$0.01 | 435758305 | 14     | 512      | SH | DEFINED | 12 |
| HOLLY CORP                   | COM PAR \$0.01 | 435758305 | 1      | 32       | SH | DEFINED | 2  |
| HOLLY CORP                   | COM PAR \$0.01 | 435758305 | 2708   | 97150    | SH | DEFINED | 3  |
| HOLLY ENERGY PARTNERS L P    | COM UT LTD PTN | 435763107 | 34     | 1000     | SH | DEFINED | 12 |
| HOLLYWOOD ENTMT CORP         | COM            | 436141105 | 9175   | 700949   | SH | DEFINED | 6  |
| HOLLYWOOD MEDIA CORP         | COM            | 436233100 | 7      | 1500     | SH | DEFINED | 12 |
| HOLOGIC INC                  | COM            | 436440101 | 1675   | 60970    | SH | DEFINED | 3  |
| HOLOGIC INC                  | COM            | 436440101 | 3      | 125      | SH | DEFINED | 12 |
| HOME DEPOT INC               | COM            | 437076102 | 2403   | 56216    | SH | DEFINED | 11 |
| HOME DEPOT INC               | COM            | 437076102 | 825    | 19305    | SH | DEFINED | 1  |
| HOME DEPOT INC               | COM            | 437076102 | 495    | 11590    | SH | DEFINED | 5  |
| HOME DEPOT INC               | COM            | 437076102 | 59     | 1382     | SH | DEFINED | 4  |
| HOME DEPOT INC               | COM            | 437076102 | 22927  | 536422   | SH | DEFINED | 2  |
| HOME DEPOT INC               | COM            | 437076102 | 2558   | 59850    | SH | DEFINED | 7  |
| HOME DEPOT INC               | COM            | 437076102 | 656250 | 15354473 | SH | DEFINED | 10 |
| HOME DEPOT INC               | COM            | 437076102 | 46491  | 1087768  | SH | DEFINED | 3  |
| HOME DEPOT INC               | COM            | 437076102 | 335718 | 7854900  | SH | DEFINED | 8  |
| HOME DEPOT INC               | COM            | 437076102 | 2405   | 56282    | SH | DEFINED | 9  |
| HOME DEPOT INC               | COM            | 437076102 | 15481  | 362224   | SH | DEFINED | 6  |
| HOME DEPOT INC               | COM            | 437076102 | 37918  | 887167   | SH | DEFINED | 12 |
| HOME PROPERTIES INC          | COM            | 437306103 | 1241   | 28860    | SH | DEFINED | 12 |
| HONDA MOTOR LTD              | AMERN SHS      | 438128308 | 39     | 1500     | SH | DEFINED | 2  |
| HONDA MOTOR LTD              | AMERN SHS      | 438128308 | 779    | 29900    | SH | DEFINED | 6  |
| HONEYWELL INTL INC           | COM            | 438516106 | 1878   | 53048    | SH | DEFINED | 9  |
| HONEYWELL INTL INC           | COM            | 438516106 | 37774  | 1066756  | SH | DEFINED | 6  |
| HONEYWELL INTL INC           | COM            | 438516106 | 18212  | 514308   | SH | DEFINED | 4  |
| HONEYWELL INTL INC           | COM            | 438516106 | 15067  | 425493   | SH | DEFINED | 3  |
| HONEYWELL INTL INC           | COM            | 438516106 | 9639   | 272198   | SH | DEFINED | 5  |
| HONEYWELL INTL INC           | COM            | 438516106 | 8003   | 226012   | SH | DEFINED | 12 |
| HONEYWELL INTL INC           | COM            | 438516106 | 4015   | 113400   | SH | DEFINED | 7  |
| HONEYWELL INTL INC           | COM            | 438516106 | 396    | 11185    | SH | DEFINED | 11 |
| HONEYWELL INTL INC           | COM            | 438516106 | 7652   | 216087   | SH | DEFINED | 2  |
| HOOPER HOLMES INC            | COM            | 439104100 | 6      | 1000     | SH | DEFINED | 12 |
| HOOPER HOLMES INC            | COM            | 439104100 | 89     | 15000    | SH | DEFINED | 1  |
| HORACE MANN EDUCATORS CORP N | COM            | 440327104 | 12     | 650      | SH | DEFINED | 12 |
| HORIZON HEALTH CORP          | COM            | 44041Y104 | 1457   | 52250    | SH | DEFINED | 6  |
| HORIZON HEALTH CORP          | COM            | 44041Y104 | 37     | 1338     | SH | DEFINED | 12 |
| HORMEL FOODS CORP            | COM            | 440452100 | 237    | 7567     | SH | DEFINED | 12 |

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|                            |                |           |       |         |    |         |    |
|----------------------------|----------------|-----------|-------|---------|----|---------|----|
| HOSPIRA INC                | COM            | 441060100 | 55    | 1634    | SH | DEFINED | 11 |
| HOSPIRA INC                | COM            | 441060100 | 116   | 3459    | SH | DEFINED | 2  |
| HOSPIRA INC                | COM            | 441060100 | 1009  | 30109   | SH | DEFINED | 12 |
| HOSPIRA INC                | COM            | 441060100 | 6     | 185     | SH | DEFINED | 1  |
| HOSPITALITY PPTYS TR       | COM SH BEN INT | 44106M102 | 844   | 18350   | SH | DEFINED | 9  |
| HOSPITALITY PPTYS TR       | COM SH BEN INT | 44106M102 | 2083  | 45277   | SH | DEFINED | 12 |
| HOSPITALITY PPTYS TR       | COM SH BEN INT | 44106M102 | 55    | 1200    | SH | DEFINED | 11 |
| HOST MARRIOTT CORP NEW     | COM            | 44107P104 | 642   | 37093   | SH | DEFINED | 9  |
| HOST MARRIOTT CORP NEW     | COM            | 44107P104 | 759   | 43860   | SH | DEFINED | 12 |
| HOST MARRIOTT CORP NEW     | COM            | 44107P104 | 1727  | 99820   | SH | DEFINED | 3  |
| HOUSTON EXPL CO            | COM            | 442120101 | 11    | 200     | SH | DEFINED | 12 |
| HOUSTON EXPL CO            | COM            | 442120101 | 55652 | 989130  | SH | DEFINED | 6  |
| HOUSTON EXPL CO            | COM            | 442120101 | 6322  | 112270  | SH | DEFINED | 3  |
| HOUSTON EXPL CO            | COM            | 442120101 | 30    | 525     | SH | DEFINED | 11 |
| HOVNIANIAN ENTERPRISES INC | CL A           | 442487203 | 19576 | 395310  | SH | DEFINED | 3  |
| HOVNIANIAN ENTERPRISES INC | CL A           | 442487203 | 71    | 1440    | SH | DEFINED | 12 |
| HRPT PPTYS TR              | COM SH BEN INT | 40426W101 | 23    | 1775    | SH | DEFINED | 11 |
| HRPT PPTYS TR              | COM SH BEN INT | 40426W101 | 28    | 2200    | SH | DEFINED | 2  |
| HRPT PPTYS TR              | COM SH BEN INT | 40426W101 | 1583  | 123404  | SH | DEFINED | 12 |
| HRPT PPTYS TR              | COM SH BEN INT | 40426W101 | 24    | 1875    | SH | DEFINED | 9  |
| HSBC HLDGS PLC             | SPON ADR NEW   | 404280406 | 352   | 4153    | SH | DEFINED | 6  |
| HSBC HLDGS PLC             | SPON ADR NEW   | 404280406 | 202   | 2373    | SH | DEFINED | 2  |
| HSBC HLDGS PLC             | SPON ADR NEW   | 404280406 | 105   | 1235    | SH | DEFINED | 9  |
| HSBC HLDGS PLC             | SPON ADR NEW   | 404280406 | 40    | 471     | SH | DEFINED | 11 |
| HUB GROUP INC              | CL A           | 443320106 | 31    | 600     | SH | DEFINED | 11 |
| HUB GROUP INC              | CL A           | 443320106 | 7506  | 143730  | SH | DEFINED | 3  |
| HUBBELL INC                | CL B           | 443510201 | 292   | 5578    | SH | DEFINED | 12 |
| HUBBELL INC                | CL B           | 443510201 | 295   | 5650    | SH | DEFINED | 5  |
| HUBBELL INC                | CL A           | 443510102 | 16    | 328     | SH | DEFINED | 12 |
| HUBBELL INC                | CL B           | 443510201 | 331   | 6321    | SH | DEFINED | 11 |
| HUBBELL INC                | CL B           | 443510201 | 183   | 3500    | SH | DEFINED | 2  |
| HUDSON RIV BANCORP INC     | COM            | 444128102 | 47    | 2400    | SH | DEFINED | 11 |
| HUDSON RIV BANCORP INC     | COM            | 444128102 | 1528  | 77200   | SH | DEFINED | 3  |
| HUDSON UNITED BANCORP      | COM            | 444165104 | 90    | 2286    | SH | DEFINED | 12 |
| HUDSON UNITED BANCORP      | COM            | 444165104 | 18529 | 470509  | SH | DEFINED | 3  |
| HUDSON UNITED BANCORP      | COM            | 444165104 | 37769 | 959100  | SH | DEFINED | 6  |
| HUGHES SUPPLY INC          | COM            | 444482103 | 45    | 1400    | SH | DEFINED | 12 |
| HUGHES SUPPLY INC          | COM            | 444482103 | 16106 | 497861  | SH | DEFINED | 3  |
| HUGHES SUPPLY INC          | COM            | 444482103 | 29    | 900     | SH | DEFINED | 9  |
| HUMAN GENOME SCIENCES INC  | COM            | 444903108 | 40    | 3300    | SH | DEFINED | 2  |
| HUMAN GENOME SCIENCES INC  | COM            | 444903108 | 42    | 3530    | SH | DEFINED | 6  |
| HUMAN GENOME SCIENCES INC  | COM            | 444903108 | 444   | 36917   | SH | DEFINED | 12 |
| HUMANA INC                 | COM            | 444859102 | 3140  | 105771  | SH | DEFINED | 12 |
| HUMANA INC                 | COM            | 444859102 | 11103 | 373945  | SH | DEFINED | 6  |
| HUMANA INC                 | COM            | 444859102 | 16401 | 552400  | SH | DEFINED | 10 |
| HUMANA INC                 | COM            | 444859102 | 32028 | 1078758 | SH | DEFINED | 3  |
| HUMANA INC                 | COM            | 444859102 | 41682 | 1403900 | SH | DEFINED | 8  |
| HUMANA INC                 | COM            | 444859102 | 10    | 350     | SH | DEFINED | 9  |
| HUMPHREY HOSPITALITY TR    | COM            | 445467103 | 16    | 4000    | SH | DEFINED | 9  |
| HUNT J B TRANS SVCS INC    | COM            | 445658107 | 45    | 1000    | SH | DEFINED | 11 |
| HUNT J B TRANS SVCS INC    | COM            | 445658107 | 10448 | 232960  | SH | DEFINED | 6  |
| HUNT J B TRANS SVCS INC    | COM            | 445658107 | 945   | 21080   | SH | DEFINED | 3  |
| HUNT J B TRANS SVCS INC    | COM            | 445658107 | 244   | 5442    | SH | DEFINED | 12 |
| HUNTINGTON BANCSHARES INC  | COM            | 446150104 | 183   | 7402    | SH | DEFINED | 6  |
| HUNTINGTON BANCSHARES INC  | COM            | 446150104 | 1255  | 50630   | SH | DEFINED | 12 |
| HUNTINGTON BANCSHARES INC  | COM            | 446150104 | 5860  | 236465  | SH | DEFINED | 2  |
| HURCO COMPANIES INC        | COM            | 447324104 | 1003  | 60770   | SH | DEFINED | 3  |
| HUTCHINSON TECHNOLOGY INC  | COM            | 448407106 | 4     | 110     | SH | DEFINED | 11 |
| HUTCHINSON TECHNOLOGY INC  | COM            | 448407106 | 8     | 232     | SH | DEFINED | 12 |
| HUTCHINSON TECHNOLOGY INC  | COM            | 448407106 | 2441  | 70604   | SH | DEFINED | 3  |
| HYDRIL                     | COM            | 448774109 | 8     | 184     | SH | DEFINED | 11 |
| HYDRIL                     | COM            | 448774109 | 14    | 310     | SH | DEFINED | 12 |

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|                              |                  |           |         |          |    |         |    |
|------------------------------|------------------|-----------|---------|----------|----|---------|----|
| HYDRIL                       | COM              | 448774109 | 7331    | 161080   | SH | DEFINED | 3  |
| HYDROGENICS CORP             | COM              | 448882100 | 2       | 500      | SH | DEFINED | 12 |
| HYPERCOM CORP                | COM              | 44913M105 | 2797    | 472410   | SH | DEFINED | 3  |
| HYPERION SOLUTIONS CORP      | COM              | 44914M104 | 27      | 573      | SH | DEFINED | 11 |
| HYPERION SOLUTIONS CORP      | COM              | 44914M104 | 16340   | 350490   | SH | DEFINED | 3  |
| HYPERION SOLUTIONS CORP      | COM              | 44914M104 | 293     | 6280     | SH | DEFINED | 12 |
| HYPERION STRATEGIC MTG INC F | COM              | 44915C105 | 35      | 2400     | SH | DEFINED | 12 |
| HYPERION TOTAL RETURN & INCO | COM              | 449145101 | 70      | 6995     | SH | DEFINED | 12 |
| HYTHIAM INC                  | COM              | 44919F104 | 31      | 5000     | SH | DEFINED | 12 |
| IAC INTERACTIVECORP          | COM              | 44919P102 | 2047    | 74100    | SH | DEFINED | 9  |
| IAC INTERACTIVECORP          | COM              | 44919P102 | 1584680 | 57374382 | SH | DEFINED | 10 |
| IAC INTERACTIVECORP          | COM              | 44919P102 | 713166  | 25820650 | SH | DEFINED | 8  |
| IAC INTERACTIVECORP          | COM              | 44919P102 | 220960  | 8000000  | SH | DEFINED | 13 |
| IAC INTERACTIVECORP          | COM              | 44919P102 | 24231   | 877316   | SH | DEFINED | 12 |
| IAC INTERACTIVECORP          | COM              | 44919P102 | 4129    | 149474   | SH | DEFINED | 6  |
| IAC INTERACTIVECORP          | *W EXP 02/04/200 | 44919P128 | 10      | 348      | SH | DEFINED | 12 |
| IAC INTERACTIVECORP          | COM              | 44919P102 | 601     | 21775    | SH | DEFINED | 11 |
| IAC INTERACTIVECORP          | COM              | 44919P102 | 115     | 4170     | SH | DEFINED | 2  |
| IAC INTERACTIVECORP          | COM              | 44919P102 | 6       | 200      | SH | DEFINED | 1  |
| IAC INTERACTIVECORP          | COM              | 44919P102 | 7596    | 275000   | SH | DEFINED | 7  |
| IAMGOLD CORP                 | COM              | 450913108 | 6485    | 809600   | SH | DEFINED | 7  |
| IBERIABANK CORP              | COM              | 450828108 | 153     | 2300     | SH | DEFINED | 1  |
| IBERIABANK CORP              | COM              | 450828108 | 3587    | 54050    | SH | DEFINED | 6  |
| IBERIABANK CORP              | COM              | 450828108 | 204     | 3070     | SH | DEFINED | 12 |
| IBIS TECHNOLOGY CORP         | COM              | 450909106 | 3       | 900      | SH | DEFINED | 12 |
| ICICI BK LTD                 | ADR              | 45104G104 | 1755    | 87100    | SH | DEFINED | 3  |
| ICOS CORP                    | COM              | 449295104 | 30      | 1075     | SH | DEFINED | 12 |
| ICU MED INC                  | COM              | 44930G107 | 90      | 3300     | SH | DEFINED | 12 |
| ID BIOMEDICAL CORP           | COM              | 44936D108 | 44      | 2965     | SH | DEFINED | 12 |
| IDACORP INC                  | COM              | 451107106 | 12253   | 400835   | SH | DEFINED | 6  |
| IDACORP INC                  | COM              | 451107106 | 8981    | 293800   | SH | DEFINED | 3  |
| IDACORP INC                  | COM              | 451107106 | 205     | 6700     | SH | DEFINED | 12 |
| IDACORP INC                  | COM              | 451107106 | 23      | 750      | SH | DEFINED | 11 |
| IDACORP INC                  | COM              | 451107106 | 8       | 267      | SH | DEFINED | 9  |
| IDENTIX INC                  | COM              | 451906101 | 4       | 513      | SH | DEFINED | 12 |
| IDENTIX INC                  | COM              | 451906101 | 1       | 200      | SH | DEFINED | 2  |
| IDEX CORP                    | COM              | 45167R104 | 12      | 300      | SH | DEFINED | 12 |
| IDEX CORP                    | COM              | 45167R104 | 82      | 2025     | SH | DEFINED | 9  |
| IDEX CORP                    | COM              | 45167R104 | 4284    | 105790   | SH | DEFINED | 3  |
| IDEXX LABS INC               | COM              | 45168D104 | 9       | 160      | SH | DEFINED | 11 |
| IDEXX LABS INC               | COM              | 45168D104 | 16345   | 299410   | SH | DEFINED | 3  |
| IDEXX LABS INC               | COM              | 45168D104 | 1       | 18       | SH | DEFINED | 12 |
| IDEXX LABS INC               | COM              | 45168D104 | 7       | 130      | SH | DEFINED | 9  |
| IDT CORP                     | CL B             | 448947309 | 15      | 1000     | SH | DEFINED | 12 |
| IDT CORP                     | COM              | 448947101 | 2       | 151      | SH | DEFINED | 11 |
| IGATE CORP                   | COM              | 45169U105 | 38      | 9400     | SH | DEFINED | 12 |
| IHOP CORP                    | COM              | 449623107 | 42      | 1000     | SH | DEFINED | 12 |
| IHOP CORP                    | COM              | 449623107 | 84      | 2000     | SH | DEFINED | 9  |
| II VI INC                    | COM              | 902104108 | 11      | 257      | SH | DEFINED | 12 |
| IKON OFFICE SOLUTIONS INC    | COM              | 451713101 | 6       | 526      | SH | DEFINED | 12 |
| IKON OFFICE SOLUTIONS INC    | COM              | 451713101 | 33492   | 2897220  | SH | DEFINED | 6  |
| ILLINOIS TOOL WKS INC        | COM              | 452308109 | 297     | 3200     | SH | DEFINED | 1  |
| ILLINOIS TOOL WKS INC        | COM              | 452308109 | 2085    | 22500    | SH | DEFINED | 3  |
| ILLINOIS TOOL WKS INC        | COM              | 452308109 | 801     | 8642     | SH | DEFINED | 11 |
| ILLINOIS TOOL WKS INC        | COM              | 452308109 | 12696   | 136990   | SH | DEFINED | 2  |
| ILLINOIS TOOL WKS INC        | COM              | 452308109 | 12      | 125      | SH | DEFINED | 9  |
| ILLINOIS TOOL WKS INC        | COM              | 452308109 | 14      | 150      | SH | DEFINED | 7  |
| ILLINOIS TOOL WKS INC        | COM              | 452308109 | 60      | 650      | SH | DEFINED | 4  |
| ILLINOIS TOOL WKS INC        | COM              | 452308109 | 2225    | 24004    | SH | DEFINED | 12 |
| ILLUMINA INC                 | COM              | 452327109 | 20      | 2150     | SH | DEFINED | 12 |
| ILX RESORTS INC              | COM NEW          | 449661503 | 5       | 500      | SH | DEFINED | 12 |
| IMAGE ENTMT INC              | COM NEW          | 452439201 | 6       | 1000     | SH | DEFINED | 12 |

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| IMAGISTICS INTERNATIONAL INC | COM           | 45247T104 | 3     | 97      | SH | DEFINED | 11 |
| IMAGISTICS INTERNATIONAL INC | COM           | 45247T104 | 2     | 64      | SH | DEFINED | 2  |
| IMAGISTICS INTERNATIONAL INC | COM           | 45247T104 | 51    | 1508    | SH | DEFINED | 12 |
| IMAGISTICS INTERNATIONAL INC | COM           | 45247T104 | 1820  | 54067   | SH | DEFINED | 3  |
| IMAGISTICS INTERNATIONAL INC | COM           | 45247T104 | 1     | 32      | SH | DEFINED | 9  |
| IMATION CORP                 | COM           | 45245A107 | 143   | 4500    | SH | DEFINED | 11 |
| IMATION CORP                 | COM           | 45245A107 | 113   | 3560    | SH | DEFINED | 12 |
| IMAX CORP                    | COM           | 45245E109 | 20    | 2430    | SH | DEFINED | 12 |
| IMCLONE SYS INC              | COM           | 45245W109 | 132   | 2868    | SH | DEFINED | 12 |
| IMMTECH INTL INC             | COM           | 452519101 | 6     | 500     | SH | DEFINED | 12 |
| IMMUNE RESPONSE CORP DEL     | COM NEW       | 45252T205 | 0     | 20      | SH | DEFINED | 12 |
| IMMUNICON CORP DEL           | COM           | 45260A107 | 6     | 850     | SH | DEFINED | 11 |
| IMMUNICON CORP DEL           | COM           | 45260A107 | 158   | 22650   | SH | DEFINED | 12 |
| IMMUNOGEN INC                | COM           | 45253H101 | 1333  | 150761  | SH | DEFINED | 3  |
| IMMUNOGEN INC                | COM           | 45253H101 | 17    | 1875    | SH | DEFINED | 12 |
| IMMUNOMEDICS INC             | COM           | 452907108 | 11    | 3500    | SH | DEFINED | 12 |
| IMPAC MTG HLDGS INC          | COM           | 45254P102 | 392   | 17275   | SH | DEFINED | 12 |
| IMPAX LABORATORIES INC       | COM           | 45256B101 | 48    | 3000    | SH | DEFINED | 12 |
| IMPERIAL CHEM INDS PLC       | ADR NEW       | 452704505 | 29779 | 1615800 | SH | DEFINED | 6  |
| IMPERIAL CHEM INDS PLC       | ADR NEW       | 452704505 | 6     | 300     | SH | DEFINED | 11 |
| IMPERIAL OIL LTD             | COM NEW       | 453038408 | 1089  | 15300   | SH | DEFINED | 7  |
| IMPERIAL OIL LTD             | COM NEW       | 453038408 | 314   | 5285    | SH | DEFINED | 12 |
| IMPERIAL OIL LTD             | COM NEW       | 453038408 | 166   | 2790    | SH | DEFINED | 11 |
| IMPERIAL SUGAR CO NEW        | COM NEW       | 453096208 | 2     | 108     | SH | DEFINED | 12 |
| IMS HEALTH INC               | COM           | 449934108 | 396   | 17082   | SH | DEFINED | 2  |
| IMS HEALTH INC               | COM           | 449934108 | 567   | 24426   | SH | DEFINED | 12 |
| INAMED CORP                  | COM           | 453235103 | 13    | 200     | SH | DEFINED | 12 |
| INAMED CORP                  | COM           | 453235103 | 14    | 228     | SH | DEFINED | 11 |
| INCO LTD                     | COM           | 453258402 | 236   | 6430    | SH | DEFINED | 3  |
| INCO LTD                     | COM           | 453258402 | 6190  | 140682  | SH | DEFINED | 7  |
| INCO LTD                     | COM           | 453258402 | 304   | 8259    | SH | DEFINED | 12 |
| INCO LTD                     | COM           | 453258402 | 44    | 1200    | SH | DEFINED | 11 |
| INCO LTD                     | COM           | 453258402 | 6     | 150     | SH | DEFINED | 1  |
| INCO LTD                     | COM           | 453258402 | 781   | 21231   | SH | DEFINED | 5  |
| INDEPENDENCE CMNTY BK CORP   | COM           | 453414104 | 2     | 50      | SH | DEFINED | 6  |
| INDEPENDENCE CMNTY BK CORP   | COM           | 453414104 | 17674 | 415085  | SH | DEFINED | 3  |
| INDEPENDENCE CMNTY BK CORP   | COM           | 453414104 | 216   | 5080    | SH | DEFINED | 11 |
| INDEPENDENCE CMNTY BK CORP   | COM           | 453414104 | 2312  | 54305   | SH | DEFINED | 12 |
| INDEPENDENT BANK CORP MASS   | COM           | 453836108 | 699   | 20705   | SH | DEFINED | 12 |
| INDEPENDENT BANK CORP MASS   | COM           | 453836108 | 1821  | 53950   | SH | DEFINED | 3  |
| INDEPENDENT BANK CORP MASS   | COM           | 453836108 | 14    | 400     | SH | DEFINED | 11 |
| INDEVUS PHARMACEUTICALS INC  | COM           | 454072109 | 59    | 9945    | SH | DEFINED | 12 |
| INDUS INTL INC               | COM           | 45578L100 | 53    | 25000   | SH | DEFINED | 12 |
| INDUSTRIAL DISTR GROUP INC   | COM           | 456061100 | 9     | 1027    | SH | DEFINED | 12 |
| INDYMAC BANCORP INC          | COM           | 456607100 | 35585 | 1032940 | SH | DEFINED | 6  |
| INDYMAC BANCORP INC          | COM           | 456607100 | 1124  | 32640   | SH | DEFINED | 12 |
| INERGY L P                   | UNIT LTD PTNR | 456615103 | 0     | 10      | SH | DEFINED | 7  |
| INERGY L P                   | UNIT LTD PTNR | 456615103 | 9     | 300     | SH | DEFINED | 12 |
| INFINITY PPTY & CAS CORP     | COM           | 45665Q103 | 9890  | 280970  | SH | DEFINED | 3  |
| INFINITY PPTY & CAS CORP     | COM           | 45665Q103 | 41187 | 1170428 | SH | DEFINED | 6  |
| INFORMATICA CORP             | COM           | 45666Q102 | 541   | 66610   | SH | DEFINED | 12 |
| INFORMATICA CORP             | COM           | 45666Q102 | 151   | 18575   | SH | DEFINED | 11 |
| INFORTE CORP                 | COM           | 45677R107 | 8     | 1000    | SH | DEFINED | 12 |
| INFOSPACE INC                | COM NEW       | 45678T201 | 487   | 10252   | SH | DEFINED | 12 |
| INFOUSA INC NEW              | COM           | 456818301 | 5140  | 459405  | SH | DEFINED | 6  |
| INFOUSA INC NEW              | COM           | 456818301 | 2074  | 185380  | SH | DEFINED | 3  |
| ING CLARION GLB RE EST INCM  | COM           | 44982G104 | 1065  | 70022   | SH | DEFINED | 12 |
| ING CLARION REAL EST INCOME  | COM SHS       | 449788108 | 16    | 1000    | SH | DEFINED | 12 |
| ING GROUP N V                | SPONSORED ADR | 456837103 | 18881 | 624631  | SH | DEFINED | 6  |
| ING GROUP N V                | SPONSORED ADR | 456837103 | 390   | 12883   | SH | DEFINED | 2  |
| ING GROUP N V                | SPONSORED ADR | 456837103 | 31    | 1024    | SH | DEFINED | 9  |
| ING GROUP N V                | SPONSORED ADR | 456837103 | 26    | 862     | SH | DEFINED | 11 |

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|                              |            |           |       |         |    |         |    |
|------------------------------|------------|-----------|-------|---------|----|---------|----|
| ING PRIME RATE TR            | SH BEN INT | 44977W106 | 132   | 17592   | SH | DEFINED | 12 |
| INGERSOLL-RAND COMPANY LTD   | CL A       | G4776G101 | 406   | 5060    | SH | DEFINED | 11 |
| INGERSOLL-RAND COMPANY LTD   | CL A       | G4776G101 | 8275  | 103057  | SH | DEFINED | 12 |
| INGRAM MICRO INC             | CL A       | 457153104 | 47660 | 2291345 | SH | DEFINED | 3  |
| INGRAM MICRO INC             | CL A       | 457153104 | 137   | 6570    | SH | DEFINED | 6  |
| INGRAM MICRO INC             | CL A       | 457153104 | 387   | 18606   | SH | DEFINED | 12 |
| INGRAM MICRO INC             | CL A       | 457153104 | 442   | 21250   | SH | DEFINED | 5  |
| INKINE PHARMACEUTICALS INC   | COM        | 457214104 | 117   | 21500   | SH | DEFINED | 12 |
| INNKEEPERS USA TR            | COM        | 4576J0104 | 2827  | 199100  | SH | DEFINED | 3  |
| INNKEEPERS USA TR            | COM        | 4576J0104 | 1610  | 113351  | SH | DEFINED | 12 |
| INNKEEPERS USA TR            | COM        | 4576J0104 | 490   | 34493   | SH | DEFINED | 9  |
| INNKEEPERS USA TR            | COM        | 4576J0104 | 28    | 2000    | SH | DEFINED | 2  |
| INNOVATIVE SOLUTIONS & SUPPO | COM        | 45769N105 | 6018  | 180400  | SH | DEFINED | 3  |
| INPUT/OUTPUT INC             | COM        | 457652105 | 2     | 200     | SH | DEFINED | 2  |
| INSIGHT COMMUNICATIONS INC   | CL A       | 45768V108 | 19    | 2100    | SH | DEFINED | 12 |
| INSIGHT ENTERPRISES INC      | COM        | 45765U103 | 12321 | 600440  | SH | DEFINED | 3  |
| INSITUFORM TECHNOLOGIES INC  | CL A       | 457667103 | 24    | 1070    | SH | DEFINED | 2  |
| INSITUFORM TECHNOLOGIES INC  | CL A       | 457667103 | 65    | 2865    | SH | DEFINED | 12 |
| INSITUFORM TECHNOLOGIES INC  | CL A       | 457667103 | 15    | 660     | SH | DEFINED | 11 |
| INSMED INC                   | COM NEW    | 457669208 | 5     | 2225    | SH | DEFINED | 12 |
| INSTINET GROUP INC           | COM        | 457750107 | 1     | 100     | SH | DEFINED | 12 |
| INSURANCE AUTO AUCTIONS INC  | COM        | 457875102 | 1189  | 53020   | SH | DEFINED | 3  |
| INSURED MUN INCOME FD        | COM        | 45809F104 | 11    | 820     | SH | DEFINED | 12 |
| INTEGRA BK CORP              | COM        | 45814P105 | 242   | 10474   | SH | DEFINED | 12 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW    | 457985208 | 4     | 100     | SH | DEFINED | 12 |
| INTEGRAL SYS INC MD          | COM        | 45810H107 | 2     | 100     | SH | DEFINED | 12 |
| INTEGRAMED AMER INC          | COM NEW    | 45810N302 | 12    | 1000    | SH | DEFINED | 12 |
| INTEGRATED DEVICE TECHNOLOGY | COM        | 458118106 | 7     | 605     | SH | DEFINED | 9  |
| INTEGRATED DEVICE TECHNOLOGY | COM        | 458118106 | 3     | 232     | SH | DEFINED | 11 |
| INTEGRATED DEVICE TECHNOLOGY | COM        | 458118106 | 13    | 1125    | SH | DEFINED | 12 |
| INTEGRATED DEVICE TECHNOLOGY | COM        | 458118106 | 58    | 5000    | SH | DEFINED | 7  |
| INTEGRATED DEVICE TECHNOLOGY | COM        | 458118106 | 13547 | 1171853 | SH | DEFINED | 3  |
| INTEGRATED SILICON SOLUTION  | COM        | 45812P107 | 2     | 200     | SH | DEFINED | 12 |
| INTEL CORP                   | COM        | 458140100 | 26653 | 1139501 | SH | DEFINED | 12 |
| INTEL CORP                   | COM        | 458140100 | 30628 | 1309449 | SH | DEFINED | 1  |
| INTEL CORP                   | COM        | 458140100 | 7017  | 300000  | SH | DEFINED | 10 |
| INTEL CORP                   | COM        | 458140100 | 25786 | 1102444 | SH | DEFINED | 3  |
| INTEL CORP                   | COM        | 458140100 | 119   | 5075    | SH | DEFINED | 4  |
| INTEL CORP                   | COM        | 458140100 | 1403  | 59964   | SH | DEFINED | 11 |
| INTEL CORP                   | COM        | 458140100 | 1455  | 62191   | SH | DEFINED | 5  |
| INTEL CORP                   | COM        | 458140100 | 5230  | 223600  | SH | DEFINED | 7  |
| INTEL CORP                   | COM        | 458140100 | 6056  | 258934  | SH | DEFINED | 9  |
| INTEL CORP                   | COM        | 458140100 | 36951 | 1579761 | SH | DEFINED | 2  |
| INTELIDATA TECHNOLOGIES CORP | COM        | 45814T107 | 0     | 300     | SH | DEFINED | 12 |
| INTER TEL INC                | COM        | 458372109 | 33    | 1200    | SH | DEFINED | 2  |
| INTER TEL INC                | COM        | 458372109 | 871   | 31800   | SH | DEFINED | 3  |
| INTERDIGITAL COMMUNICATIONS  | COM        | 45866A105 | 578   | 26166   | SH | DEFINED | 12 |
| INTERDIGITAL COMMUNICATIONS  | COM        | 45866A105 | 11    | 500     | SH | DEFINED | 9  |
| INTERFACE INC                | CL A       | 458665106 | 25    | 2500    | SH | DEFINED | 12 |
| INTERGRAPH CORP              | COM        | 458683109 | 199   | 7375    | SH | DEFINED | 12 |
| INTERMAGNETICS GEN CORP      | COM        | 458771102 | 11    | 446     | SH | DEFINED | 12 |
| INTERMUNE INC                | COM        | 45884X103 | 11    | 800     | SH | DEFINED | 12 |
| INTERNAP NETWORK SVCS CORP   | COM        | 45885A102 | 24    | 25599   | SH | DEFINED | 12 |
| INTERNATIONAL ALUM CORP      | COM        | 458884103 | 183   | 5400    | SH | DEFINED | 12 |
| INTERNATIONAL BANCSHARES COR | COM        | 459044103 | 7404  | 188010  | SH | DEFINED | 6  |
| INTERNATIONAL BUSINESS MACHS | COM        | 459200101 | 1784  | 18099   | SH | DEFINED | 5  |
| INTERNATIONAL BUSINESS MACHS | COM        | 459200101 | 6628  | 67237   | SH | DEFINED | 11 |
| INTERNATIONAL BUSINESS MACHS | COM        | 459200101 | 2754  | 27937   | SH | DEFINED | 9  |
| INTERNATIONAL BUSINESS MACHS | COM        | 459200101 | 2935  | 29768   | SH | DEFINED | 1  |
| INTERNATIONAL BUSINESS MACHS | COM        | 459200101 | 3592  | 36440   | SH | DEFINED | 7  |
| INTERNATIONAL BUSINESS MACHS | COM        | 459200101 | 23319 | 236553  | SH | DEFINED | 2  |
| INTERNATIONAL BUSINESS MACHS | COM        | 459200101 | 62811 | 637159  | SH | DEFINED | 3  |

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| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 108524 | 1100890 | SH | DEFINED | 6  |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 216164 | 2192775 | SH | DEFINED | 8  |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 434669 | 4409305 | SH | DEFINED | 10 |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 669    | 6788    | SH | DEFINED | 4  |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 49220  | 499293  | SH | DEFINED | 12 |
| INTERNATIONAL FLAVORS&FRAGRA | COM           | 459506101 | 304    | 7105    | SH | DEFINED | 12 |
| INTERNATIONAL FLAVORS&FRAGRA | COM           | 459506101 | 1      | 20      | SH | DEFINED | 6  |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 939    | 27300   | SH | DEFINED | 9  |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 22567  | 656400  | SH | DEFINED | 10 |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 16475  | 479200  | SH | DEFINED | 8  |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 4063   | 118184  | SH | DEFINED | 12 |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 746    | 21700   | SH | DEFINED | 5  |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 534    | 15525   | SH | DEFINED | 11 |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 9470   | 275450  | SH | DEFINED | 1  |
| INTERNATIONAL PWR PLC        | SPONSORED ADR | 46018M104 | 25370  | 832878  | SH | DEFINED | 6  |
| INTERNATIONAL RECTIFIER CORP | COM           | 460254105 | 27795  | 623630  | SH | DEFINED | 3  |
| INTERNATIONAL RECTIFIER CORP | COM           | 460254105 | 170    | 3820    | SH | DEFINED | 12 |
| INTERNATIONAL RECTIFIER CORP | COM           | 460254105 | 49     | 1110    | SH | DEFINED | 11 |
| INTERNATIONAL RECTIFIER CORP | COM           | 460254105 | 2      | 50      | SH | DEFINED | 6  |
| INTERNATIONAL SHIPHOLDING CO | COM NEW       | 460321201 | 44     | 2943    | SH | DEFINED | 12 |
| INTERNATIONAL SPEEDWAY CORP  | CL A          | 460335201 | 53     | 1000    | SH | DEFINED | 12 |
| INTERNATIONAL SPEEDWAY CORP  | CL A          | 460335201 | 13     | 245     | SH | DEFINED | 11 |
| INTERNATIONAL SPEEDWAY CORP  | CL A          | 460335201 | 134    | 2547    | SH | DEFINED | 3  |
| INTERNATIONAL STL GROUP INC  | COM           | 460377104 | 12     | 300     | SH | DEFINED | 12 |
| INTERNATIONAL STL GROUP INC  | COM           | 460377104 | 5563   | 137162  | SH | DEFINED | 3  |
| INTERNET CAP GROUP INC       | COM NEW       | 46059C205 | 6      | 636     | SH | DEFINED | 12 |
| INTERNET CAP GROUP INC       | COM NEW       | 46059C205 | 0      | 5       | SH | DEFINED | 2  |
| INTERNET SEC SYS INC         | COM           | 46060X107 | 29     | 1230    | SH | DEFINED | 12 |
| INTERNET SEC SYS INC         | COM           | 46060X107 | 1632   | 70200   | SH | DEFINED | 3  |
| INTERNET SEC SYS INC         | COM           | 46060X107 | 5      | 200     | SH | DEFINED | 2  |
| INTEROIL CORP                | COM           | 460951106 | 2      | 60      | SH | DEFINED | 11 |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 402    | 30000   | SH | DEFINED | 4  |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 12179  | 908900  | SH | DEFINED | 8  |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 3      | 195     | SH | DEFINED | 9  |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 1896   | 141501  | SH | DEFINED | 12 |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 1207   | 90053   | SH | DEFINED | 6  |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 15     | 1116    | SH | DEFINED | 11 |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 249    | 18575   | SH | DEFINED | 5  |
| INTERSIL CORP                | CL A          | 46069S109 | 98     | 5880    | SH | DEFINED | 6  |
| INTERSIL CORP                | CL A          | 46069S109 | 10     | 602     | SH | DEFINED | 11 |
| INTERSIL CORP                | CL A          | 46069S109 | 17     | 1000    | SH | DEFINED | 2  |
| INTERSIL CORP                | CL A          | 46069S109 | 57     | 3415    | SH | DEFINED | 12 |
| INTERSTATE HOTELS & RESRTS I | COM           | 46088S106 | 239    | 44508   | SH | DEFINED | 12 |
| INTERTAPE POLYMER GROUP INC  | COM           | 460919103 | 5      | 500     | SH | DEFINED | 11 |
| INTERTAPE POLYMER GROUP INC  | COM           | 460919103 | 20     | 1850    | SH | DEFINED | 7  |
| INTERVOICE INC NEW           | COM           | 461142101 | 947    | 70970   | SH | DEFINED | 3  |
| INTL PAPER CO                | COM           | 460146103 | 3150   | 75000   | SH | DEFINED | 7  |
| INTL PAPER CO                | COM           | 460146103 | 1271   | 30270   | SH | DEFINED | 12 |
| INTL PAPER CO                | COM           | 460146103 | 260    | 6200    | SH | DEFINED | 11 |
| INTL PAPER CO                | COM           | 460146103 | 130    | 3100    | SH | DEFINED | 6  |
| INTL PAPER CO                | COM           | 460146103 | 20     | 465     | SH | DEFINED | 9  |
| INTL PAPER CO                | COM           | 460146103 | 11430  | 272154  | SH | DEFINED | 2  |
| INTRADO INC                  | COM           | 46117A100 | 221    | 18275   | SH | DEFINED | 12 |
| INTRADO INC                  | COM           | 46117A100 | 2      | 200     | SH | DEFINED | 2  |
| INTRADO INC                  | COM           | 46117A100 | 19     | 1600    | SH | DEFINED | 11 |
| INTRALASE CORP               | COM           | 461169104 | 171    | 7300    | SH | DEFINED | 3  |
| INTRAWEST CORPORATION        | COM NEW       | 460915200 | 5      | 200     | SH | DEFINED | 12 |
| INTROGEN THERAPEUTICS INC    | COM           | 46119F107 | 1      | 100     | SH | DEFINED | 12 |
| INTUIT                       | COM           | 461202103 | 484    | 11000   | SH | DEFINED | 7  |
| INTUIT                       | COM           | 461202103 | 11     | 250     | SH | DEFINED | 2  |
| INTUIT                       | COM           | 461202103 | 123    | 2800    | SH | DEFINED | 11 |
| INTUIT                       | COM           | 461202103 | 1684   | 38269   | SH | DEFINED | 12 |

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| INTUIT                       | COM            | 461202103 | 322931 | 7337666 | SH | DEFINED | 10 |
| INTUIT                       | COM            | 461202103 | 159519 | 3624600 | SH | DEFINED | 8  |
| INTUITIVE SURGICAL INC       | COM NEW        | 46120E602 | 20     | 500     | SH | DEFINED | 2  |
| INTUITIVE SURGICAL INC       | COM NEW        | 46120E602 | 6      | 150     | SH | DEFINED | 12 |
| INVACARE CORP                | COM            | 461203101 | 7915   | 171100  | SH | DEFINED | 3  |
| INVACARE CORP                | COM            | 461203101 | 844    | 18253   | SH | DEFINED | 12 |
| INVACARE CORP                | COM            | 461203101 | 370    | 8000    | SH | DEFINED | 2  |
| INVESTMENT GRADE MUN INCOME  | COM            | 461368102 | 14     | 1000    | SH | DEFINED | 12 |
| INVESTMENT TECHNOLOGY GRP NE | COM            | 46145F105 | 31792  | 1590349 | SH | DEFINED | 6  |
| INVESTMENT TECHNOLOGY GRP NE | COM            | 46145F105 | 28     | 1400    | SH | DEFINED | 12 |
| INVESTORS FINL SERVICES CORP | COM            | 461915100 | 59     | 1172    | SH | DEFINED | 12 |
| INVESTORS FINL SERVICES CORP | COM            | 461915100 | 9      | 180     | SH | DEFINED | 9  |
| INVESTORS TITLE CO           | COM            | 461804106 | 4      | 100     | SH | DEFINED | 12 |
| INVITROGEN CORP              | COM            | 46185R100 | 317    | 4728    | SH | DEFINED | 12 |
| INVITROGEN CORP              | COM            | 46185R100 | 25211  | 375554  | SH | DEFINED | 3  |
| IOMEGA CORP                  | COM NEW        | 462030305 | 6      | 1100    | SH | DEFINED | 12 |
| IONATRON INC                 | COM            | 462070103 | 91     | 8000    | SH | DEFINED | 12 |
| IOWA TELECOMM SERVICES INC   | COM            | 462594201 | 623    | 28900   | SH | DEFINED | 12 |
| IPASS INC                    | COM            | 46261V108 | 12     | 1595    | SH | DEFINED | 12 |
| IPAYMENT INC                 | COM            | 46262E105 | 4863   | 98200   | SH | DEFINED | 3  |
| IPSCO INC                    | COM            | 462622101 | 10569  | 221100  | SH | DEFINED | 3  |
| IPSCO INC                    | COM            | 462622101 | 7060   | 147700  | SH | DEFINED | 6  |
| IPSCO INC                    | COM            | 462622101 | 6      | 100     | SH | DEFINED | 7  |
| IRON MTN INC PA              | COM            | 462846106 | 407    | 13350   | SH | DEFINED | 11 |
| IRSA INVERSIONES Y REP S A   | GLOBL DEP RCPT | 450047204 | 539    | 47871   | SH | DEFINED | 12 |
| IRWIN FINL CORP              | COM            | 464119106 | 20938  | 737500  | SH | DEFINED | 6  |
| IRWIN FINL CORP              | COM            | 464119106 | 60     | 2100    | SH | DEFINED | 12 |
| IRWIN FINL CORP              | COM            | 464119106 | 53     | 1869    | SH | DEFINED | 2  |
| ISCO INTL INC                | COM            | 46426P103 | 0      | 600     | SH | DEFINED | 7  |
| ISHARES INC                  | MSCI NETHERLND | 464286814 | 241    | 13075   | SH | DEFINED | 6  |
| ISHARES INC                  | MSCI UTD KINGD | 464286699 | 513    | 28365   | SH | DEFINED | 6  |
| ISHARES INC                  | MSCI TAIWAN    | 464286731 | 24     | 2000    | SH | DEFINED | 12 |
| ISHARES INC                  | MSCI SWITZERLD | 464286749 | 28     | 1600    | SH | DEFINED | 7  |
| ISHARES INC                  | MSCI UTD KINGD | 464286699 | 183    | 10100   | SH | DEFINED | 7  |
| ISHARES INC                  | MSCI JAPAN     | 464286848 | 340    | 31100   | SH | DEFINED | 6  |
| ISHARES INC                  | MSCI GERMANY   | 464286806 | 9      | 500     | SH | DEFINED | 12 |
| ISHARES INC                  | MSCI GERMANY   | 464286806 | 226    | 12155   | SH | DEFINED | 6  |
| ISHARES INC                  | MSCI JAPAN     | 464286848 | 9043   | 828109  | SH | DEFINED | 5  |
| ISHARES INC                  | MSCI HONG KONG | 464286871 | 15     | 1250    | SH | DEFINED | 7  |
| ISHARES INC                  | MSCI HONG KONG | 464286871 | 91     | 7517    | SH | DEFINED | 12 |
| ISHARES INC                  | MSCI SWEDEN    | 464286756 | 24     | 1150    | SH | DEFINED | 7  |
| ISHARES INC                  | MSCI S KOREA   | 464286772 | 15     | 500     | SH | DEFINED | 12 |
| ISHARES INC                  | MSCI MALAYSIA  | 464286830 | 7      | 1000    | SH | DEFINED | 12 |
| ISHARES INC                  | MSCI JAPAN     | 464286848 | 2423   | 221844  | SH | DEFINED | 12 |
| ISHARES INC                  | MSCI JAPAN     | 464286848 | 680    | 62300   | SH | DEFINED | 7  |
| ISHARES INC                  | MSCI PAC J IDX | 464286665 | 18     | 200     | SH | DEFINED | 12 |
| ISHARES INC                  | MSCI EMU INDEX | 464286608 | 552    | 7600    | SH | DEFINED | 7  |
| ISHARES INC                  | MSCI AUSTRIA   | 464286202 | 13     | 550     | SH | DEFINED | 12 |
| ISHARES INC                  | MSCI AUSTRALIA | 464286103 | 56     | 3350    | SH | DEFINED | 7  |
| ISHARES INC                  | MSCI SINGAPORE | 464286673 | 11     | 1600    | SH | DEFINED | 7  |
| ISHARES TR                   | DJ US UTILS    | 464287697 | 1087   | 15827   | SH | DEFINED | 12 |
| ISHARES TR                   | RUSSELL 3000   | 464287689 | 353    | 5100    | SH | DEFINED | 12 |
| ISHARES TR                   | RUSSELL 3000   | 464287689 | 277    | 4000    | SH | DEFINED | 4  |
| ISHARES TR                   | RUSSELL 2000   | 464287655 | 1263   | 9757    | SH | DEFINED | 12 |
| ISHARES TR                   | RUSL 2000 GROW | 464287648 | 87     | 1300    | SH | DEFINED | 12 |
| ISHARES TR                   | RUSL 2000 VALU | 464287630 | 2265   | 11740   | SH | DEFINED | 6  |
| ISHARES TR                   | RUSL 2000 VALU | 464287630 | 882    | 4570    | SH | DEFINED | 12 |
| ISHARES TR                   | RUSSELL 1000   | 464287622 | 17     | 260     | SH | DEFINED | 12 |
| ISHARES TR                   | S&P MIDCP VALU | 464287705 | 1145   | 8911    | SH | DEFINED | 12 |
| ISHARES TR                   | S&P MIDCP GROW | 464287606 | 41     | 300     | SH | DEFINED | 12 |
| ISHARES TR                   | DJ US INDUSTRL | 464287754 | 15     | 259     | SH | DEFINED | 12 |
| ISHARES TR                   | DJ US CON CYCL | 464287580 | 66     | 1073    | SH | DEFINED | 12 |



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| ISHARES TR                   | NASDAQ BIO INDX | 464287556 | 326   | 4325   | SH | DEFINED | 12 |
| ISHARES TR                   | GLDM SACHS TEC  | 464287549 | 47    | 1002   | SH | DEFINED | 12 |
| ISHARES TR                   | RUSSELL1000GRW  | 464287614 | 27    | 550    | SH | DEFINED | 12 |
| ISHARES TR                   | S&P SMLCAP 600  | 464287804 | 980   | 6022   | SH | DEFINED | 12 |
| ISHARES TR                   | S&P SMLCP GROW  | 464287887 | 683   | 6380   | SH | DEFINED | 12 |
| ISHARES TR                   | S&P SMLCP VALU  | 464287879 | 898   | 7371   | SH | DEFINED | 12 |
| ISHARES TR                   | S&P EURO PLUS   | 464287861 | 38    | 500    | SH | DEFINED | 7  |
| ISHARES TR                   | S&P EURO PLUS   | 464287861 | 15    | 200    | SH | DEFINED | 12 |
| ISHARES TR                   | DJ US TOTL MKT  | 464287846 | 29    | 500    | SH | DEFINED | 12 |
| ISHARES TR                   | DJ US BAS MATL  | 464287838 | 3793  | 75286  | SH | DEFINED | 12 |
| ISHARES TR                   | DJ US TECH SEC  | 464287721 | 339   | 6997   | SH | DEFINED | 12 |
| ISHARES TR                   | DJ CON NON CYCL | 464287812 | 29    | 550    | SH | DEFINED | 11 |
| ISHARES TR                   | DJ US TELECOMM  | 464287713 | 1061  | 43512  | SH | DEFINED | 12 |
| ISHARES TR                   | DJ US ENERGY    | 464287796 | 1555  | 24186  | SH | DEFINED | 12 |
| ISHARES TR                   | DJ US FINL SEC  | 464287788 | 19    | 196    | SH | DEFINED | 12 |
| ISHARES TR                   | DJ US FINL SVC  | 464287770 | 10    | 87     | SH | DEFINED | 12 |
| ISHARES TR                   | DJ US HEALTHCR  | 464287762 | 941   | 15947  | SH | DEFINED | 12 |
| ISHARES TR                   | COHEN&ST RLTY   | 464287564 | 607   | 4450   | SH | DEFINED | 12 |
| ISHARES TR                   | DJ US REAL EST  | 464287739 | 200   | 1627   | SH | DEFINED | 12 |
| ISHARES TR                   | GLDM SCHS NETW  | 464287531 | 5     | 150    | SH | DEFINED | 12 |
| ISHARES TR                   | DJ CON NON CYCL | 464287812 | 237   | 4433   | SH | DEFINED | 12 |
| ISHARES TR                   | S&P 500 INDEX   | 464287200 | 11    | 90     | SH | DEFINED | 12 |
| ISHARES TR                   | RUSSELL1000VAL  | 464287598 | 854   | 12870  | SH | DEFINED | 6  |
| ISHARES TR                   | GLDM SCHS SEMI  | 464287523 | 132   | 2451   | SH | DEFINED | 12 |
| ISHARES TR                   | S&P 100 IDX FD  | 464287101 | 69    | 1200   | SH | DEFINED | 12 |
| ISHARES TR                   | S&P 1500 INDEX  | 464287150 | 1     | 10     | SH | DEFINED | 12 |
| ISHARES TR                   | DJ SEL DIV INX  | 464287168 | 6341  | 103267 | SH | DEFINED | 12 |
| ISHARES TR                   | US TIPS BD FD   | 464287176 | 69    | 650    | SH | DEFINED | 12 |
| ISHARES TR                   | FTSE XNHUA IDX  | 464287184 | 433   | 7800   | SH | DEFINED | 12 |
| ISHARES TR                   | S&P 500 INDEX   | 464287200 | 33    | 276    | SH | DEFINED | 4  |
| ISHARES TR                   | MSCI EMERG MKT  | 464287234 | 264   | 1310   | SH | DEFINED | 12 |
| ISHARES TR                   | MSCI EMERG MKT  | 464287234 | 397   | 1965   | SH | DEFINED | 6  |
| ISHARES TR                   | RUSSELL MIDCAP  | 464287499 | 792   | 9987   | SH | DEFINED | 12 |
| ISHARES TR                   | GLMN SCHS SOFT  | 464287515 | 20    | 474    | SH | DEFINED | 12 |
| ISHARES TR                   | US TIPS BD FD   | 464287176 | 180   | 1700   | SH | DEFINED | 7  |
| ISHARES TR                   | S&P MIDCAP 400  | 464287507 | 768   | 5804   | SH | DEFINED | 12 |
| ISHARES TR                   | GS CORP BD FD   | 464287242 | 373   | 3347   | SH | DEFINED | 12 |
| ISHARES TR                   | MSCI EAFE IDX   | 464287465 | 1193  | 7446   | SH | DEFINED | 7  |
| ISHARES TR                   | MSCI EAFE IDX   | 464287465 | 740   | 4620   | SH | DEFINED | 12 |
| ISHARES TR                   | 1-3 YR TRS BD   | 464287457 | 197   | 2415   | SH | DEFINED | 12 |
| ISHARES TR                   | 7-10 YR TRS BD  | 464287440 | 45    | 525    | SH | DEFINED | 12 |
| ISHARES TR                   | S&P500/BAR VAL  | 464287408 | 25    | 400    | SH | DEFINED | 12 |
| ISHARES TR                   | GS NAT RES IDX  | 464287374 | 4754  | 36210  | SH | DEFINED | 5  |
| ISHARES TR                   | GS NAT RES IDX  | 464287374 | 164   | 1249   | SH | DEFINED | 12 |
| ISIS PHARMACEUTICALS INC     | COM             | 464330109 | 19    | 3175   | SH | DEFINED | 12 |
| ISLE OF CAPRI CASINOS INC    | COM             | 464592104 | 4687  | 182739 | SH | DEFINED | 6  |
| ISLE OF CAPRI CASINOS INC    | COM             | 464592104 | 257   | 10000  | SH | DEFINED | 12 |
| ISOLAGEN INC                 | COM             | 46488N103 | 16    | 2060   | SH | DEFINED | 11 |
| ISOLAGEN INC                 | COM             | 46488N103 | 1011  | 128476 | SH | DEFINED | 12 |
| ISTAR FINL INC               | COM             | 45031U101 | 513   | 11341  | SH | DEFINED | 12 |
| ITLA CAP CORP                | COM             | 450565106 | 3786  | 64400  | SH | DEFINED | 6  |
| ITT EDUCATIONAL SERVICES INC | COM             | 45068B109 | 28181 | 592945 | SH | DEFINED | 6  |
| ITT EDUCATIONAL SERVICES INC | COM             | 45068B109 | 6980  | 146790 | SH | DEFINED | 3  |
| ITT INDS INC IND             | COM             | 450911102 | 578   | 6849   | SH | DEFINED | 12 |
| ITT INDS INC IND             | COM             | 450911102 | 21    | 250    | SH | DEFINED | 11 |
| ITT INDS INC IND             | COM             | 450911102 | 177   | 2100   | SH | DEFINED | 2  |
| ITT INDS INC IND             | COM             | 450911102 | 3378  | 40000  | SH | DEFINED | 7  |
| ITT INDS INC IND             | COM             | 450911102 | 62    | 739    | SH | DEFINED | 9  |
| IVANHOE ENERGY INC           | COM             | 465790103 | 5     | 2000   | SH | DEFINED | 12 |
| IVANHOE MINES LTD            | COM             | 46579N103 | 4     | 500    | SH | DEFINED | 12 |
| IVAX CORP                    | COM             | 465823102 | 47    | 2951   | SH | DEFINED | 9  |
| IVAX CORP                    | COM             | 465823102 | 109   | 6875   | SH | DEFINED | 11 |

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|                              |            |           |       |         |    |         |    |
|------------------------------|------------|-----------|-------|---------|----|---------|----|
| IVAX CORP                    | COM        | 465823102 | 2163  | 136732  | SH | DEFINED | 12 |
| IVAX CORP                    | COM        | 465823102 | 7134  | 450973  | SH | DEFINED | 2  |
| IVILLAGE INC                 | COM        | 46588H105 | 7     | 1200    | SH | DEFINED | 12 |
| IXIA                         | COM        | 45071R109 | 8     | 500     | SH | DEFINED | 12 |
| IXYS CORP                    | COM        | 46600W106 | 147   | 14270   | SH | DEFINED | 3  |
| IXYS CORP                    | COM        | 46600W106 | 3     | 245     | SH | DEFINED | 12 |
| J & J SNACK FOODS CORP       | COM        | 466032109 | 18481 | 377443  | SH | DEFINED | 6  |
| J & J SNACK FOODS CORP       | COM        | 466032109 | 1519  | 30990   | SH | DEFINED | 3  |
| J & J SNACK FOODS CORP       | COM        | 466032109 | 40    | 810     | SH | DEFINED | 11 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW    | 46626E205 | 17    | 500     | SH | DEFINED | 12 |
| JABIL CIRCUIT INC            | COM        | 466313103 | 90    | 3501    | SH | DEFINED | 12 |
| JABIL CIRCUIT INC            | COM        | 466313103 | 5     | 200     | SH | DEFINED | 9  |
| JACK IN THE BOX INC          | COM        | 466367109 | 37    | 1015    | SH | DEFINED | 11 |
| JACK IN THE BOX INC          | COM        | 466367109 | 30621 | 830500  | SH | DEFINED | 6  |
| JACK IN THE BOX INC          | COM        | 466367109 | 32587 | 883822  | SH | DEFINED | 3  |
| JACOBS ENGR GROUP INC DEL    | COM        | 469814107 | 234   | 4900    | SH | DEFINED | 5  |
| JACOBS ENGR GROUP INC DEL    | COM        | 469814107 | 10    | 200     | SH | DEFINED | 2  |
| JACOBS ENGR GROUP INC DEL    | COM        | 469814107 | 48    | 999     | SH | DEFINED | 11 |
| JACOBS ENGR GROUP INC DEL    | COM        | 469814107 | 195   | 4074    | SH | DEFINED | 12 |
| JACUZZI BRANDS INC           | COM        | 469865109 | 19414 | 2231520 | SH | DEFINED | 3  |
| JAKKS PAC INC                | COM        | 47012E106 | 4212  | 190516  | SH | DEFINED | 6  |
| JAKKS PAC INC                | COM        | 47012E106 | 2430  | 109900  | SH | DEFINED | 3  |
| JANUS CAP GROUP INC          | COM        | 47102X105 | 108   | 6400    | SH | DEFINED | 11 |
| JANUS CAP GROUP INC          | COM        | 47102X105 | 498   | 29600   | SH | DEFINED | 4  |
| JANUS CAP GROUP INC          | COM        | 47102X105 | 825   | 49052   | SH | DEFINED | 9  |
| JANUS CAP GROUP INC          | COM        | 47102X105 | 1442  | 85788   | SH | DEFINED | 12 |
| JANUS CAP GROUP INC          | COM        | 47102X105 | 1983  | 117948  | SH | DEFINED | 2  |
| JANUS CAP GROUP INC          | COM        | 47102X105 | 25215 | 1500000 | SH | DEFINED | 13 |
| JANUS CAP GROUP INC          | COM        | 47102X105 | 137   | 8140    | SH | DEFINED | 6  |
| JAPAN EQUITY FD INC          | COM        | 471057109 | 632   | 95150   | SH | DEFINED | 12 |
| JARDEN CORP                  | COM        | 471109108 | 7     | 150     | SH | DEFINED | 12 |
| JDS UNIPHASE CORP            | COM        | 46612J101 | 1     | 200     | SH | DEFINED | 9  |
| JDS UNIPHASE CORP            | COM        | 46612J101 | 10    | 3200    | SH | DEFINED | 2  |
| JDS UNIPHASE CORP            | COM        | 46612J101 | 163   | 51507   | SH | DEFINED | 12 |
| JEFFERIES GROUP INC NEW      | COM        | 472319102 | 109   | 2700    | SH | DEFINED | 12 |
| JEFFERIES GROUP INC NEW      | COM        | 472319102 | 11    | 278     | SH | DEFINED | 11 |
| JEFFERSON PILOT CORP         | COM        | 475070108 | 8256  | 158896  | SH | DEFINED | 12 |
| JEFFERSON PILOT CORP         | COM        | 475070108 | 5222  | 100505  | SH | DEFINED | 2  |
| JEFFERSON PILOT CORP         | COM        | 475070108 | 1287  | 24766   | SH | DEFINED | 9  |
| JEFFERSON PILOT CORP         | COM        | 475070108 | 314   | 6050    | SH | DEFINED | 6  |
| JEFFERSON PILOT CORP         | COM        | 475070108 | 334   | 6425    | SH | DEFINED | 11 |
| JETBLUE AWYS CORP            | COM        | 477143101 | 3     | 150     | SH | DEFINED | 9  |
| JETBLUE AWYS CORP            | COM        | 477143101 | 44118 | 1900000 | SH | DEFINED | 13 |
| JETBLUE AWYS CORP            | COM        | 477143101 | 76    | 3275    | SH | DEFINED | 12 |
| JETBLUE AWYS CORP            | COM        | 477143101 | 7653  | 329600  | SH | DEFINED | 8  |
| JLG INDS INC                 | COM        | 466210101 | 79    | 4000    | SH | DEFINED | 12 |
| JO-ANN STORES INC            | COM        | 47758P307 | 3914  | 142130  | SH | DEFINED | 3  |
| JOHN HANCOCK BK &THRIFT OPP  | SH BEN INT | 409735107 | 237   | 22002   | SH | DEFINED | 12 |
| JOHNSON & JOHNSON            | COM        | 478160104 | 48496 | 764674  | SH | DEFINED | 12 |
| JOHNSON & JOHNSON            | COM        | 478160104 | 34061 | 537064  | SH | DEFINED | 2  |
| JOHNSON & JOHNSON            | COM        | 478160104 | 33573 | 529377  | SH | DEFINED | 3  |
| JOHNSON & JOHNSON            | COM        | 478160104 | 15432 | 243325  | SH | DEFINED | 1  |
| JOHNSON & JOHNSON            | COM        | 478160104 | 13666 | 215490  | SH | DEFINED | 4  |
| JOHNSON & JOHNSON            | COM        | 478160104 | 10573 | 166707  | SH | DEFINED | 5  |
| JOHNSON & JOHNSON            | COM        | 478160104 | 8966  | 141381  | SH | DEFINED | 11 |
| JOHNSON & JOHNSON            | COM        | 478160104 | 7484  | 118000  | SH | DEFINED | 10 |
| JOHNSON & JOHNSON            | COM        | 478160104 | 4817  | 75956   | SH | DEFINED | 9  |
| JOHNSON & JOHNSON            | COM        | 478160104 | 966   | 15230   | SH | DEFINED | 7  |
| JOHNSON & JOHNSON            | COM        | 478160104 | 0     | 0       | SH | DEFINED | 6  |
| JOHNSON CTLS INC             | COM        | 478366107 | 82    | 1285    | SH | DEFINED | 11 |
| JOHNSON CTLS INC             | COM        | 478366107 | 336   | 5290    | SH | DEFINED | 6  |
| JOHNSON CTLS INC             | COM        | 478366107 | 835   | 13157   | SH | DEFINED | 12 |

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| JOHNSON CTLS INC             | COM          | 478366107 | 1199    | 18900    | SH | DEFINED | 2  |
| JOHNSON CTLS INC             | COM          | 478366107 | 102     | 1600     | SH | DEFINED | 9  |
| JONES APPAREL GROUP INC      | COM          | 480074103 | 10775   | 294631   | SH | DEFINED | 3  |
| JONES APPAREL GROUP INC      | COM          | 480074103 | 29      | 800      | SH | DEFINED | 12 |
| JONES APPAREL GROUP INC      | COM          | 480074103 | 199     | 5450     | SH | DEFINED | 6  |
| JONES APPAREL GROUP INC      | COM          | 480074103 | 499     | 13650    | SH | DEFINED | 5  |
| JONES LANG LASALLE INC       | COM          | 48020Q107 | 8090    | 216260   | SH | DEFINED | 3  |
| JOS A BANK CLOTHIERS INC     | COM          | 480838101 | 18      | 625      | SH | DEFINED | 11 |
| JOS A BANK CLOTHIERS INC     | COM          | 480838101 | 108     | 3812     | SH | DEFINED | 12 |
| JOURNAL COMMUNICATIONS INC   | CL A         | 481130102 | 747     | 41350    | SH | DEFINED | 3  |
| JOURNAL REGISTER CO          | COM          | 481138105 | 7420    | 383850   | SH | DEFINED | 6  |
| JOURNAL REGISTER CO          | COM          | 481138105 | 485     | 25068    | SH | DEFINED | 12 |
| JOURNAL REGISTER CO          | COM          | 481138105 | 224     | 11600    | SH | DEFINED | 11 |
| JOURNAL REGISTER CO          | COM          | 481138105 | 29      | 1500     | SH | DEFINED | 9  |
| JOY GLOBAL INC               | COM          | 481165108 | 394     | 9065     | SH | DEFINED | 12 |
| JPMORGAN & CHASE & CO        | COM          | 46625H100 | 3299    | 84566    | SH | DEFINED | 9  |
| JPMORGAN & CHASE & CO        | COM          | 46625H100 | 1123951 | 28811858 | SH | DEFINED | 10 |
| JPMORGAN & CHASE & CO        | COM          | 46625H100 | 115     | 2940     | SH | DEFINED | 4  |
| JPMORGAN & CHASE & CO        | COM          | 46625H100 | 1725    | 44231    | SH | DEFINED | 11 |
| JPMORGAN & CHASE & CO        | COM          | 46625H100 | 2033    | 52114    | SH | DEFINED | 1  |
| JPMORGAN & CHASE & CO        | COM          | 46625H100 | 4704    | 120581   | SH | DEFINED | 5  |
| JPMORGAN & CHASE & CO        | COM          | 46625H100 | 11723   | 300520   | SH | DEFINED | 2  |
| JPMORGAN & CHASE & CO        | COM          | 46625H100 | 21469   | 550341   | SH | DEFINED | 3  |
| JPMORGAN & CHASE & CO        | COM          | 46625H100 | 33463   | 857800   | SH | DEFINED | 6  |
| JPMORGAN & CHASE & CO        | COM          | 46625H100 | 37868   | 970720   | SH | DEFINED | 12 |
| JPMORGAN & CHASE & CO        | COM          | 46625H100 | 592312  | 15183604 | SH | DEFINED | 8  |
| JPMORGAN & CHASE & CO        | COM          | 46625H100 | 1878    | 48140    | SH | DEFINED | 7  |
| JUNIPER NETWORKS INC         | COM          | 48203R104 | 1766    | 64951    | SH | DEFINED | 12 |
| JUNIPER NETWORKS INC         | COM          | 48203R104 | 2       | 77       | SH | DEFINED | 9  |
| JUNIPER NETWORKS INC         | COM          | 48203R104 | 38      | 1400     | SH | DEFINED | 2  |
| K V PHARMACEUTICAL CO        | CL A         | 482740206 | 59      | 2677     | SH | DEFINED | 12 |
| K-SWISS INC                  | CL A         | 482686102 | 7964    | 273500   | SH | DEFINED | 6  |
| KADANT INC                   | COM          | 48282T104 | 7       | 341      | SH | DEFINED | 12 |
| KANEB PIPE LINE PARTNERS L P | SR PREF UNIT | 484169107 | 338     | 5545     | SH | DEFINED | 12 |
| KANEB SERVICES LLC           | COM          | 484173109 | 799     | 18495    | SH | DEFINED | 12 |
| KANSAS CITY LIFE INS CO      | COM          | 484836101 | 76      | 1600     | SH | DEFINED | 12 |
| KANSAS CITY SOUTHERN         | COM NEW      | 485170302 | 511     | 28800    | SH | DEFINED | 11 |
| KANSAS CITY SOUTHERN         | COM NEW      | 485170302 | 1420    | 80100    | SH | DEFINED | 12 |
| KANSAS CITY SOUTHERN         | COM NEW      | 485170302 | 22061   | 1244300  | SH | DEFINED | 2  |
| KANSAS CITY SOUTHERN         | COM NEW      | 485170302 | 7       | 400      | SH | DEFINED | 9  |
| KATY INDS INC                | COM          | 486026107 | 3       | 500      | SH | DEFINED | 9  |
| KAYDON CORP                  | COM          | 486587108 | 180     | 5460     | SH | DEFINED | 12 |
| KAYDON CORP                  | COM          | 486587108 | 684     | 20700    | SH | DEFINED | 2  |
| KAYNE ANDERSON MLP INVSMNT C | COM          | 486606106 | 528     | 21120    | SH | DEFINED | 12 |
| KB HOME                      | COM          | 48666K109 | 34      | 330      | SH | DEFINED | 9  |
| KB HOME                      | COM          | 48666K109 | 42      | 400      | SH | DEFINED | 6  |
| KB HOME                      | COM          | 48666K109 | 383     | 3672     | SH | DEFINED | 12 |
| KB HOME                      | COM          | 48666K109 | 17280   | 165520   | SH | DEFINED | 3  |
| KCS ENERGY INC               | COM          | 482434206 | 389     | 26300    | SH | DEFINED | 3  |
| KEANE INC                    | COM          | 486665102 | 5825    | 396290   | SH | DEFINED | 6  |
| KEANE INC                    | COM          | 486665102 | 6       | 404      | SH | DEFINED | 11 |
| KEANE INC                    | COM          | 486665102 | 14983   | 1019250  | SH | DEFINED | 3  |
| KEITH COMPANIES INC          | COM          | 487539108 | 2       | 105      | SH | DEFINED | 12 |
| KEITH COMPANIES INC          | COM          | 487539108 | 2260    | 129952   | SH | DEFINED | 6  |
| KEITHLEY INSTRS INC          | COM          | 487584104 | 37      | 1900     | SH | DEFINED | 12 |
| KEITHLEY INSTRS INC          | COM          | 487584104 | 944     | 47940    | SH | DEFINED | 3  |
| KELLOGG CO                   | COM          | 487836108 | 98      | 2200     | SH | DEFINED | 7  |
| KELLOGG CO                   | COM          | 487836108 | 199     | 4459     | SH | DEFINED | 11 |
| KELLOGG CO                   | COM          | 487836108 | 402     | 9000     | SH | DEFINED | 9  |
| KELLOGG CO                   | COM          | 487836108 | 1615    | 36157    | SH | DEFINED | 12 |
| KELLWOOD CO                  | COM          | 488044108 | 26147   | 757880   | SH | DEFINED | 3  |
| KELLWOOD CO                  | COM          | 488044108 | 28      | 800      | SH | DEFINED | 12 |

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|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| KELLWOOD CO                  | COM            | 488044108 | 19144 | 554900  | SH | DEFINED | 6  |
| KELLY SVCS INC               | CL A           | 488152208 | 41    | 1375    | SH | DEFINED | 12 |
| KEMET CORP                   | COM            | 488360108 | 49    | 5450    | SH | DEFINED | 12 |
| KENDLE INTERNATIONAL INC     | COM            | 48880L107 | 13    | 1500    | SH | DEFINED | 12 |
| KENDLE INTERNATIONAL INC     | COM            | 48880L107 | 14    | 1541    | SH | DEFINED | 2  |
| KENNAMETAL INC               | COM            | 489170100 | 41235 | 828516  | SH | DEFINED | 3  |
| KERR MCGEE CORP              | COM            | 492386107 | 6     | 102     | SH | DEFINED | 9  |
| KERR MCGEE CORP              | COM            | 492386107 | 32688 | 565632  | SH | DEFINED | 6  |
| KERR MCGEE CORP              | COM            | 492386107 | 63    | 1082    | SH | DEFINED | 11 |
| KERR MCGEE CORP              | COM            | 492386107 | 335   | 5790    | SH | DEFINED | 2  |
| KERR MCGEE CORP              | COM            | 492386107 | 4265  | 73802   | SH | DEFINED | 12 |
| KERZNER INTERNATIONAL LTD    | SHS            | P6065Y107 | 20    | 329     | SH | DEFINED | 12 |
| KEY ENERGY SVCS INC          | COM            | 492914106 | 36    | 3042    | SH | DEFINED | 12 |
| KEYCORP NEW                  | COM            | 493267108 | 228   | 6723    | SH | DEFINED | 11 |
| KEYCORP NEW                  | COM            | 493267108 | 48269 | 1423850 | SH | DEFINED | 6  |
| KEYCORP NEW                  | COM            | 493267108 | 1523  | 44932   | SH | DEFINED | 12 |
| KEYCORP NEW                  | COM            | 493267108 | 1166  | 34400   | SH | DEFINED | 9  |
| KEYCORP NEW                  | COM            | 493267108 | 421   | 12430   | SH | DEFINED | 5  |
| KEYCORP NEW                  | COM            | 493267108 | 1119  | 33001   | SH | DEFINED | 2  |
| KEYSPAN CORP                 | COM            | 49337W100 | 32    | 800     | SH | DEFINED | 11 |
| KEYSPAN CORP                 | COM            | 49337W100 | 869   | 22018   | SH | DEFINED | 12 |
| KEYSPAN CORP                 | COM            | 49337W100 | 312   | 7920    | SH | DEFINED | 9  |
| KEYSPAN CORP                 | COM            | 49337W100 | 148   | 3750    | SH | DEFINED | 2  |
| KEYSPAN CORP                 | COM            | 49337W100 | 224   | 5670    | SH | DEFINED | 6  |
| KEYSTONE AUTOMOTIVE INDS INC | COM            | 49338N109 | 500   | 21500   | SH | DEFINED | 11 |
| KFX INC                      | COM            | 48245L107 | 5304  | 365300  | SH | DEFINED | 12 |
| KILROY RLTY CORP             | COM            | 49427F108 | 21    | 500     | SH | DEFINED | 9  |
| KIMBALL INTL INC             | CL B           | 494274103 | 18    | 1225    | SH | DEFINED | 12 |
| KIMBALL INTL INC             | CL B           | 494274103 | 22    | 1500    | SH | DEFINED | 11 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 7780  | 118222  | SH | DEFINED | 12 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 12504 | 189994  | SH | DEFINED | 2  |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 240   | 3650    | SH | DEFINED | 9  |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 14332 | 217784  | SH | DEFINED | 3  |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 437   | 6645    | SH | DEFINED | 1  |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 445   | 6768    | SH | DEFINED | 11 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 811   | 12330   | SH | DEFINED | 5  |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 16    | 250     | SH | DEFINED | 6  |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 46    | 700     | SH | DEFINED | 7  |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 1645  | 25000   | SH | DEFINED | 10 |
| KIMCO REALTY CORP            | COM            | 49446R109 | 391   | 6748    | SH | DEFINED | 1  |
| KIMCO REALTY CORP            | COM            | 49446R109 | 193   | 3333    | SH | DEFINED | 12 |
| KIMCO REALTY CORP            | COM            | 49446R109 | 148   | 2560    | SH | DEFINED | 2  |
| KIMCO REALTY CORP            | COM            | 49446R109 | 19    | 331     | SH | DEFINED | 9  |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1078  | 24318   | SH | DEFINED | 9  |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1351  | 30476   | SH | DEFINED | 2  |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 180   | 4065    | SH | DEFINED | 11 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 7590  | 171212  | SH | DEFINED | 12 |
| KINDER MORGAN INC KANS       | COM            | 49455P101 | 1923  | 26294   | SH | DEFINED | 12 |
| KINDER MORGAN INC KANS       | COM            | 49455P101 | 2282  | 31200   | SH | DEFINED | 9  |
| KINDER MORGAN INC KANS       | COM            | 49455P101 | 30    | 407     | SH | DEFINED | 11 |
| KINDER MORGAN INC KANS       | COM            | 49455P101 | 2     | 30      | SH | DEFINED | 6  |
| KINDER MORGAN MANAGEMENT LLC | SHS            | 49455U100 | 0     | 5       | SH | DEFINED | 12 |
| KINDRED HEALTHCARE INC       | COM            | 494580103 | 138   | 4600    | SH | DEFINED | 12 |
| KINDRED HEALTHCARE INC       | COM            | 494580103 | 828   | 27630   | SH | DEFINED | 3  |
| KINETIC CONCEPTS INC         | COM NEW        | 49460W208 | 13    | 169     | SH | DEFINED | 12 |
| KINETIC CONCEPTS INC         | COM NEW        | 49460W208 | 4088  | 53580   | SH | DEFINED | 3  |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 3437  | 277177  | SH | DEFINED | 5  |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 14031 | 1131495 | SH | DEFINED | 4  |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 21670 | 1747598 | SH | DEFINED | 6  |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 15    | 1225    | SH | DEFINED | 11 |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 73    | 5900    | SH | DEFINED | 7  |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 323   | 26010   | SH | DEFINED | 12 |

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|                             |                |           |        |          |    |         |    |
|-----------------------------|----------------|-----------|--------|----------|----|---------|----|
| KINROSS GOLD CORP           | COM NO PAR     | 496902404 | 19682  | 2800848  | SH | DEFINED | 6  |
| KINROSS GOLD CORP           | COM NO PAR     | 496902404 | 126    | 17948    | SH | DEFINED | 12 |
| KINTERA INC                 | COM            | 49720P506 | 9      | 1000     | SH | DEFINED | 2  |
| KIRKLANDS INC               | COM            | 497498105 | 31     | 2500     | SH | DEFINED | 12 |
| KIRKLANDS INC               | COM            | 497498105 | 8200   | 666854   | SH | DEFINED | 6  |
| KITE RLTY GROUP TR          | COM            | 49803T102 | 84     | 5500     | SH | DEFINED | 3  |
| KLA-TENCOR CORP             | COM            | 482480100 | 140    | 2999     | SH | DEFINED | 12 |
| KMART HLDG CORPORATION      | COM            | 498780105 | 95220  | 962300   | SH | DEFINED | 10 |
| KMART HLDG CORPORATION      | COM            | 498780105 | 78195  | 790250   | SH | DEFINED | 8  |
| KMART HLDG CORPORATION      | COM            | 498780105 | 30     | 300      | SH | DEFINED | 11 |
| KMART HLDG CORPORATION      | COM            | 498780105 | 85     | 855      | SH | DEFINED | 12 |
| KNBT BANCORP INC            | COM            | 482921103 | 1937   | 114600   | SH | DEFINED | 4  |
| KNIGHT RIDDER INC           | COM            | 499040103 | 2049   | 30611    | SH | DEFINED | 12 |
| KNIGHT RIDDER INC           | COM            | 499040103 | 646    | 9650     | SH | DEFINED | 11 |
| KNIGHT RIDDER INC           | COM            | 499040103 | 810    | 12100    | SH | DEFINED | 5  |
| KNIGHT RIDDER INC           | COM            | 499040103 | 2      | 30       | SH | DEFINED | 6  |
| KNIGHT RIDDER INC           | COM            | 499040103 | 47     | 700      | SH | DEFINED | 9  |
| KNIGHT TRADING GROUP INC    | COM            | 499063105 | 7201   | 657600   | SH | DEFINED | 6  |
| KNIGHT TRADING GROUP INC    | COM            | 499063105 | 5      | 500      | SH | DEFINED | 12 |
| KNIGHT TRANSN INC           | COM            | 499064103 | 12     | 500      | SH | DEFINED | 12 |
| KNIGHTSBRIDGE TANKERS LTD   | ORD            | G5299G106 | 15892  | 475380   | SH | DEFINED | 3  |
| KNIGHTSBRIDGE TANKERS LTD   | ORD            | G5299G106 | 58     | 1740     | SH | DEFINED | 12 |
| KNOLL INC                   | COM NEW        | 498904200 | 33     | 1900     | SH | DEFINED | 11 |
| KOHL'S CORP                 | COM            | 500255104 | 72     | 1455     | SH | DEFINED | 11 |
| KOHL'S CORP                 | COM            | 500255104 | 261    | 5305     | SH | DEFINED | 12 |
| KOHL'S CORP                 | COM            | 500255104 | 370    | 7520     | SH | DEFINED | 5  |
| KOHL'S CORP                 | COM            | 500255104 | 2230   | 45350    | SH | DEFINED | 9  |
| KONINKLIJKE AHOLD N V       | SPON ADR NEW   | 500467303 | 12539  | 1600192  | SH | DEFINED | 6  |
| KONINKLIJKE AHOLD N V       | SPON ADR NEW   | 500467303 | 36     | 4570     | SH | DEFINED | 11 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW  | 500472303 | 27     | 1002     | SH | DEFINED | 9  |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW  | 500472303 | 79617  | 3004851  | SH | DEFINED | 6  |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW  | 500472303 | 69     | 2613     | SH | DEFINED | 11 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW  | 500472303 | 1670   | 63000    | SH | DEFINED | 10 |
| KOOKMIN BK NEW              | SPONSORED ADR  | 50049M109 | 9927   | 255200   | SH | DEFINED | 3  |
| KOOKMIN BK NEW              | SPONSORED ADR  | 50049M109 | 72129  | 1844705  | SH | DEFINED | 6  |
| KOPIN CORP                  | COM            | 500600101 | 2      | 500      | SH | DEFINED | 12 |
| KOREA ELECTRIC PWR          | SPONSORED ADR  | 500631106 | 29     | 2185     | SH | DEFINED | 11 |
| KOREA ELECTRIC PWR          | SPONSORED ADR  | 500631106 | 30     | 2300     | SH | DEFINED | 2  |
| KOREA FD                    | COM            | 500634100 | 32     | 1350     | SH | DEFINED | 12 |
| KORN FERRY INTL             | COM NEW        | 500643200 | 1      | 70       | SH | DEFINED | 12 |
| KORN FERRY INTL             | COM NEW        | 500643200 | 16911  | 814970   | SH | DEFINED | 3  |
| KOS PHARMACEUTICALS INC     | COM            | 500648100 | 33440  | 888420   | SH | DEFINED | 3  |
| KOS PHARMACEUTICALS INC     | COM            | 500648100 | 32     | 850      | SH | DEFINED | 12 |
| KOSS CORP                   | COM            | 500692108 | 208    | 10892    | SH | DEFINED | 6  |
| KRAFT FOODS INC             | CL A           | 50075N104 | 23     | 650      | SH | DEFINED | 6  |
| KRAFT FOODS INC             | CL A           | 50075N104 | 819    | 23000    | SH | DEFINED | 9  |
| KRAFT FOODS INC             | CL A           | 50075N104 | 2367   | 66469    | SH | DEFINED | 12 |
| KRAFT FOODS INC             | CL A           | 50075N104 | 61     | 1700     | SH | DEFINED | 11 |
| KRAMONT RLTY TR             | COM SH BEN INT | 50075Q107 | 72     | 3090     | SH | DEFINED | 12 |
| KRAMONT RLTY TR             | COM SH BEN INT | 50075Q107 | 257    | 11000    | SH | DEFINED | 9  |
| KRISPY KREME DOUGHNUTS INC  | COM            | 501014104 | 10     | 800      | SH | DEFINED | 11 |
| KRISPY KREME DOUGHNUTS INC  | COM            | 501014104 | 13     | 1000     | SH | DEFINED | 7  |
| KRISPY KREME DOUGHNUTS INC  | COM            | 501014104 | 1269   | 100678   | SH | DEFINED | 12 |
| KROGER CO                   | COM            | 501044101 | 108    | 6150     | SH | DEFINED | 11 |
| KROGER CO                   | COM            | 501044101 | 257844 | 14700337 | SH | DEFINED | 10 |
| KROGER CO                   | COM            | 501044101 | 106866 | 6092700  | SH | DEFINED | 8  |
| KROGER CO                   | COM            | 501044101 | 13743  | 783485   | SH | DEFINED | 6  |
| KROGER CO                   | COM            | 501044101 | 7572   | 431700   | SH | DEFINED | 3  |
| KROGER CO                   | COM            | 501044101 | 2503   | 142705   | SH | DEFINED | 2  |
| KROGER CO                   | COM            | 501044101 | 390    | 22225    | SH | DEFINED | 5  |
| KROGER CO                   | COM            | 501044101 | 34     | 1940     | SH | DEFINED | 9  |
| KROGER CO                   | COM            | 501044101 | 14     | 800      | SH | DEFINED | 7  |

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| KROGER CO                    | COM           | 501044101 | 1023  | 58336   | SH | DEFINED | 12 |
| KRONOS INC                   | COM           | 501052104 | 10    | 203     | SH | DEFINED | 11 |
| KRONOS INC                   | COM           | 501052104 | 137   | 2675    | SH | DEFINED | 12 |
| KRONOS INC                   | COM           | 501052104 | 1084  | 21200   | SH | DEFINED | 3  |
| KT CORP                      | SPONSORED ADR | 48268K101 | 2543  | 116620  | SH | DEFINED | 6  |
| KT CORP                      | SPONSORED ADR | 48268K101 | 15    | 680     | SH | DEFINED | 11 |
| KULICKE & SOFFA INDS INC     | COM           | 501242101 | 6873  | 797320  | SH | DEFINED | 3  |
| KULICKE & SOFFA INDS INC     | COM           | 501242101 | 3     | 300     | SH | DEFINED | 12 |
| KULICKE & SOFFA INDS INC     | COM           | 501242101 | 6553  | 760236  | SH | DEFINED | 6  |
| KVH INDS INC                 | COM           | 482738101 | 34    | 3500    | SH | DEFINED | 12 |
| KVH INDS INC                 | COM           | 482738101 | 20    | 2015    | SH | DEFINED | 11 |
| KYOCERA CORP                 | ADR           | 501556203 | 38    | 500     | SH | DEFINED | 7  |
| KYOCERA CORP                 | ADR           | 501556203 | 17    | 225     | SH | DEFINED | 11 |
| KYPHON INC                   | COM           | 501577100 | 19    | 750     | SH | DEFINED | 12 |
| L S B BANCSHARES N C         | COM           | 502158108 | 20    | 1217    | SH | DEFINED | 12 |
| L-3 COMMUNICATIONS HLDGS INC | COM           | 502424104 | 221   | 3021    | SH | DEFINED | 11 |
| L-3 COMMUNICATIONS HLDGS INC | COM           | 502424104 | 4     | 50      | SH | DEFINED | 6  |
| L-3 COMMUNICATIONS HLDGS INC | COM           | 502424104 | 55    | 750     | SH | DEFINED | 4  |
| L-3 COMMUNICATIONS HLDGS INC | COM           | 502424104 | 539   | 7360    | SH | DEFINED | 12 |
| L-3 COMMUNICATIONS HLDGS INC | COM           | 502424104 | 3074  | 41970   | SH | DEFINED | 3  |
| L-3 COMMUNICATIONS HLDGS INC | COM           | 502424104 | 5047  | 68909   | SH | DEFINED | 2  |
| L-3 COMMUNICATIONS HLDGS INC | COM           | 502424104 | 15927 | 217461  | SH | DEFINED | 1  |
| L-3 COMMUNICATIONS HLDGS INC | COM           | 502424104 | 44    | 600     | SH | DEFINED | 9  |
| LA BARGE INC                 | COM           | 502470107 | 5     | 400     | SH | DEFINED | 12 |
| LA QUINTA CORP               | PAIRED CTF    | 50419U202 | 5806  | 638710  | SH | DEFINED | 6  |
| LA QUINTA CORP               | PAIRED CTF    | 50419U202 | 36    | 3961    | SH | DEFINED | 9  |
| LA QUINTA CORP               | PAIRED CTF    | 50419U202 | 20    | 2191    | SH | DEFINED | 12 |
| LA Z BOY INC                 | COM           | 505336107 | 20141 | 1310400 | SH | DEFINED | 6  |
| LABOR READY INC              | COM NEW       | 505401208 | 6109  | 361050  | SH | DEFINED | 1  |
| LABOR READY INC              | COM NEW       | 505401208 | 8131  | 480580  | SH | DEFINED | 3  |
| LABOR READY INC              | COM NEW       | 505401208 | 15    | 900     | SH | DEFINED | 11 |
| LABORATORY CORP AMER HLDGS   | COM NEW       | 50540R409 | 288   | 5780    | SH | DEFINED | 12 |
| LABORATORY CORP AMER HLDGS   | COM NEW       | 50540R409 | 10    | 200     | SH | DEFINED | 9  |
| LABORATORY CORP AMER HLDGS   | COM NEW       | 50540R409 | 122   | 2450    | SH | DEFINED | 11 |
| LABORATORY CORP AMER HLDGS   | COM NEW       | 50540R409 | 191   | 3840    | SH | DEFINED | 2  |
| LABORATORY CORP AMER HLDGS   | COM NEW       | 50540R409 | 234   | 4700    | SH | DEFINED | 6  |
| LABRANCHE & CO INC           | COM           | 505447102 | 53    | 5900    | SH | DEFINED | 12 |
| LACLEDE GROUP INC            | COM           | 505597104 | 6     | 208     | SH | DEFINED | 9  |
| LACLEDE GROUP INC            | COM           | 505597104 | 22    | 720     | SH | DEFINED | 12 |
| LACLEDE GROUP INC            | COM           | 505597104 | 1000  | 32100   | SH | DEFINED | 6  |
| LACLEDE GROUP INC            | COM           | 505597104 | 62    | 2000    | SH | DEFINED | 2  |
| LADENBURG THALMAN FIN SVCS I | COM           | 50575Q102 | 0     | 17      | SH | DEFINED | 12 |
| LADENBURG THALMAN FIN SVCS I | COM           | 50575Q102 | 0     | 115     | SH | DEFINED | 1  |
| LAFARGE COPPEE S A           | SPON ADR NEW  | 505861401 | 3544  | 146315  | SH | DEFINED | 6  |
| LAFARGE NORTH AMERICA INC    | COM           | 505862102 | 10    | 200     | SH | DEFINED | 7  |
| LAFARGE NORTH AMERICA INC    | COM           | 505862102 | 72    | 1405    | SH | DEFINED | 11 |
| LAFARGE NORTH AMERICA INC    | COM           | 505862102 | 159   | 3100    | SH | DEFINED | 9  |
| LAFARGE NORTH AMERICA INC    | COM           | 505862102 | 755   | 14721   | SH | DEFINED | 12 |
| LAFARGE NORTH AMERICA INC    | COM           | 505862102 | 16838 | 328100  | SH | DEFINED | 6  |
| LAIDLAW INTL INC             | COM           | 50730R102 | 3244  | 151600  | SH | DEFINED | 3  |
| LAKELAND FINL CORP           | COM           | 511656100 | 1623  | 40875   | SH | DEFINED | 6  |
| LAM RESEARCH CORP            | COM           | 512807108 | 332   | 11483   | SH | DEFINED | 12 |
| LAM RESEARCH CORP            | COM           | 512807108 | 38    | 1300    | SH | DEFINED | 11 |
| LAMAR ADVERTISING CO         | CL A          | 512815101 | 692   | 16175   | SH | DEFINED | 12 |
| LAN AIRLINES S A             | SPONSORED ADR | 501723100 | 9563  | 295600  | SH | DEFINED | 3  |
| LANCASTER COLONY CORP        | COM           | 513847103 | 343   | 8000    | SH | DEFINED | 2  |
| LANCASTER COLONY CORP        | COM           | 513847103 | 59    | 1387    | SH | DEFINED | 12 |
| LANCE INC                    | COM           | 514606102 | 42    | 2225    | SH | DEFINED | 12 |
| LANCER CORP                  | COM           | 514614106 | 22    | 1300    | SH | DEFINED | 12 |
| LANDAMERICA FINL GROUP INC   | COM           | 514936103 | 20617 | 382300  | SH | DEFINED | 6  |
| LANDAMERICA FINL GROUP INC   | COM           | 514936103 | 1944  | 36044   | SH | DEFINED | 12 |
| LANDAUER INC                 | COM           | 51476K103 | 847   | 18535   | SH | DEFINED | 9  |

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| LANDAUER INC                 | COM            | 51476K103 | 14    | 300     | SH | DEFINED | 12 |
| LANDEC CORP                  | COM            | 514766104 | 1     | 200     | SH | DEFINED | 12 |
| LANDRYS RESTAURANTS INC      | COM            | 51508L103 | 5498  | 189200  | SH | DEFINED | 3  |
| LANDRYS RESTAURANTS INC      | COM            | 51508L103 | 26    | 900     | SH | DEFINED | 12 |
| LANDRYS RESTAURANTS INC      | COM            | 51508L103 | 14    | 470     | SH | DEFINED | 11 |
| LANDSTAR SYS INC             | COM            | 515098101 | 6835  | 92810   | SH | DEFINED | 3  |
| LANDSTAR SYS INC             | COM            | 515098101 | 1314  | 17837   | SH | DEFINED | 12 |
| LANOPTICS LTD                | ORD            | M6706C103 | 1501  | 107996  | SH | DEFINED | 12 |
| LANTRONIX INC                | COM            | 516548104 | 0     | 300     | SH | DEFINED | 12 |
| LARGE SCALE BIOLOGY CORP     | COM            | 517053104 | 1     | 1000    | SH | DEFINED | 12 |
| LAS VEGAS SANDS CORP         | COM            | 517834107 | 106   | 2200    | SH | DEFINED | 12 |
| LASALLE HOTEL PPTYS          | COM SH BEN INT | 517942108 | 32    | 1000    | SH | DEFINED | 9  |
| LASALLE HOTEL PPTYS          | COM SH BEN INT | 517942108 | 64    | 2000    | SH | DEFINED | 2  |
| LASALLE HOTEL PPTYS          | COM SH BEN INT | 517942108 | 346   | 10868   | SH | DEFINED | 12 |
| LASALLE HOTEL PPTYS          | COM SH BEN INT | 517942108 | 5     | 151     | SH | DEFINED | 3  |
| LASERSCOPE                   | COM            | 518081104 | 3     | 75      | SH | DEFINED | 12 |
| LATIN AMER EQUITY FD INC NEW | COM            | 51827Q106 | 32    | 1486    | SH | DEFINED | 12 |
| LATIN AMERN DISCOVERY FD INC | COM            | 51828C106 | 24    | 1325    | SH | DEFINED | 12 |
| LATTICE SEMICONDUCTOR CORP   | COM            | 518415104 | 112   | 19700   | SH | DEFINED | 12 |
| LATTICE SEMICONDUCTOR CORP   | COM            | 518415104 | 8111  | 1422950 | SH | DEFINED | 3  |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 18    | 400     | SH | DEFINED | 1  |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 14    | 314     | SH | DEFINED | 11 |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 19    | 407     | SH | DEFINED | 9  |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 461   | 10076   | SH | DEFINED | 12 |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 60    | 1300    | SH | DEFINED | 2  |
| LAUREATE EDUCATION INC       | COM            | 518613104 | 750   | 17020   | SH | DEFINED | 12 |
| LAUREATE EDUCATION INC       | COM            | 518613104 | 20    | 450     | SH | DEFINED | 11 |
| LAUREL CAP GROUP INC         | COM            | 518629100 | 152   | 6925    | SH | DEFINED | 12 |
| LAYNE CHRISTENSEN CO         | COM            | 521050104 | 286   | 15750   | SH | DEFINED | 3  |
| LAZARE KAPLAN INTL INC       | COM            | 521078105 | 228   | 24000   | SH | DEFINED | 12 |
| LCA-VISION INC               | COM PAR \$.001 | 501803308 | 6     | 277     | SH | DEFINED | 12 |
| LEADIS TECHNOLOGY INC        | COM            | 52171N103 | 3528  | 331304  | SH | DEFINED | 3  |
| LEAPFROG ENTERPRISES INC     | CL A           | 52186N106 | 119   | 8750    | SH | DEFINED | 12 |
| LEAPFROG ENTERPRISES INC     | CL A           | 52186N106 | 26350 | 1938786 | SH | DEFINED | 6  |
| LEAPFROG ENTERPRISES INC     | CL A           | 52186N106 | 5     | 400     | SH | DEFINED | 11 |
| LEAR CORP                    | COM            | 521865105 | 523   | 8575    | SH | DEFINED | 5  |
| LEAR CORP                    | COM            | 521865105 | 140   | 2290    | SH | DEFINED | 6  |
| LEAR CORP                    | COM            | 521865105 | 62    | 1014    | SH | DEFINED | 12 |
| LECROY CORP                  | COM            | 52324W109 | 684   | 29320   | SH | DEFINED | 3  |
| LEE ENTERPRISES INC          | COM            | 523768109 | 1913  | 41521   | SH | DEFINED | 12 |
| LEE ENTERPRISES INC          | COM            | 523768109 | 507   | 11000   | SH | DEFINED | 11 |
| LEE ENTERPRISES INC          | COM            | 523768109 | 488   | 10600   | SH | DEFINED | 5  |
| LEESPORT FINANCIAL CORP      | COM            | 524477106 | 5     | 210     | SH | DEFINED | 12 |
| LEGG MASON INC               | COM            | 524901105 | 39283 | 536214  | SH | DEFINED | 12 |
| LEGG MASON INC               | COM            | 524901105 | 13079 | 178530  | SH | DEFINED | 11 |
| LEGG MASON INC               | COM            | 524901105 | 9037  | 123353  | SH | DEFINED | 1  |
| LEGG MASON INC               | COM            | 524901105 | 6494  | 88650   | SH | DEFINED | 2  |
| LEGG MASON INC               | COM            | 524901105 | 57    | 772     | SH | DEFINED | 9  |
| LEGG MASON INC               | COM            | 524901105 | 27    | 374     | SH | DEFINED | 7  |
| LEGGETT & PLATT INC          | COM            | 524660107 | 339   | 11925   | SH | DEFINED | 7  |
| LEGGETT & PLATT INC          | COM            | 524660107 | 13442 | 472820  | SH | DEFINED | 4  |
| LEGGETT & PLATT INC          | COM            | 524660107 | 14    | 500     | SH | DEFINED | 11 |
| LEGGETT & PLATT INC          | COM            | 524660107 | 805   | 28300   | SH | DEFINED | 2  |
| LEGGETT & PLATT INC          | COM            | 524660107 | 280   | 9845    | SH | DEFINED | 12 |
| LEGGETT & PLATT INC          | COM            | 524660107 | 7580  | 266621  | SH | DEFINED | 5  |
| LEHMAN BROS HLDGS INC        | COM            | 524908100 | 1082  | 12370   | SH | DEFINED | 5  |
| LEHMAN BROS HLDGS INC        | COM            | 524908100 | 699   | 7985    | SH | DEFINED | 12 |
| LEHMAN BROS HLDGS INC        | COM            | 524908100 | 266   | 3040    | SH | DEFINED | 2  |
| LEHMAN BROS HLDGS INC        | COM            | 524908100 | 2416  | 27620   | SH | DEFINED | 6  |
| LEHMAN BROS HLDGS INC        | COM            | 524908100 | 151   | 1725    | SH | DEFINED | 4  |
| LEHMAN BROS HLDGS INC        | COM            | 524908100 | 140   | 1600    | SH | DEFINED | 3  |
| LEHMAN BROS HLDGS INC        | COM            | 524908100 | 17    | 200     | SH | DEFINED | 9  |

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| LEHMAN BROS HLDGS INC        | COM            | 524908100 | 62     | 710      | SH  | DEFINED | 11 |
| LENNAR CORP                  | CL A           | 526057104 | 317    | 5584     | SH  | DEFINED | 12 |
| LENNAR CORP                  | CL B           | 526057302 | 49     | 940      | SH  | DEFINED | 12 |
| LENNOX INTL INC              | COM            | 526107107 | 2      | 100      | SH  | DEFINED | 12 |
| LEUCADIA NATL CORP           | COM            | 527288104 | 7      | 100      | SH  | DEFINED | 2  |
| LEUCADIA NATL CORP           | COM            | 527288104 | 1890   | 27202    | SH  | DEFINED | 12 |
| LEUCADIA NATL CORP           | COM            | 527288104 | 58     | 830      | SH  | DEFINED | 6  |
| LEVEL 3 COMMUNICATIONS INC   | COM            | 52729N100 | 563    | 166115   | SH  | DEFINED | 12 |
| LEVEL 3 COMMUNICATIONS INC   | COM            | 52729N100 | 118650 | 35000000 | SH  | DEFINED | 13 |
| LEVEL 3 COMMUNICATIONS INC   | COM            | 52729N100 | 24187  | 7134700  | SH  | DEFINED | 8  |
| LEVEL 3 COMMUNICATIONS INC   | COM            | 52729N100 | 111870 | 33000000 | SH  | DEFINED | 10 |
| LEVEL 3 COMMUNICATIONS INC   | COM            | 52729N100 | 3      | 900      | SH  | DEFINED | 7  |
| LEVEL 3 COMMUNICATIONS INC   | COM            | 52729N100 | 14     | 4000     | SH  | DEFINED | 11 |
| LEVITT CORP                  | CL A           | 52742P108 | 22355  | 731665   | SH  | DEFINED | 6  |
| LEVITT CORP                  | CL A           | 52742P108 | 11     | 360      | SH  | DEFINED | 12 |
| LEXAR MEDIA INC              | COM            | 52886P104 | 47     | 6000     | SH  | DEFINED | 12 |
| LEXINGTON CORP PPTYS TR      | COM            | 529043101 | 32     | 1400     | SH  | DEFINED | 2  |
| LEXINGTON CORP PPTYS TR      | COM            | 529043101 | 34     | 1500     | SH  | DEFINED | 12 |
| LEXINGTON CORP PPTYS TR      | COM            | 529043101 | 3      | 141      | SH  | DEFINED | 9  |
| LEXMARK INTL NEW             | CL A           | 529771107 | 153    | 1800     | SH  | DEFINED | 12 |
| LEXMARK INTL NEW             | CL A           | 529771107 | 0      | 0        | SH  | DEFINED | 6  |
| LEXMARK INTL NEW             | CL A           | 529771107 | 482    | 5668     | SH  | DEFINED | 11 |
| LEXMARK INTL NEW             | CL A           | 529771107 | 9      | 100      | SH  | DEFINED | 2  |
| LEXMARK INTL NEW             | CL A           | 529771107 | 591    | 6950     | SH  | DEFINED | 5  |
| LG PHILIP LCD CO LTD         | SPONS ADR REP  | 50186V102 | 360    | 20000    | SH  | DEFINED | 6  |
| LIBBEY INC                   | COM            | 529898108 | 16     | 710      | SH  | DEFINED | 11 |
| LIBBEY INC                   | COM            | 529898108 | 4987   | 224550   | SH  | DEFINED | 6  |
| LIBERTY ALL STAR EQUITY FD   | SH BEN INT     | 530158104 | 1441   | 150725   | SH  | DEFINED | 12 |
| LIBERTY ALL-STAR GROWTH FD I | COM            | 529900102 | 196    | 29676    | SH  | DEFINED | 12 |
| LIBERTY CORP S C             | COM            | 530370105 | 35     | 800      | SH  | DEFINED | 9  |
| LIBERTY CORP S C             | COM            | 530370105 | 40     | 900      | SH  | DEFINED | 12 |
| LIBERTY MEDIA CORP           | DEB 3.750% 2/1 | 530715AL5 | 11361  | 16575000 | PRN | DEFINED | 14 |
| LIBERTY MEDIA CORP           | DEB 4.000%11/1 | 530715AG6 | 1473   | 2000000  | PRN | DEFINED | 14 |
| LIBERTY MEDIA CORP NEW       | COM SER A      | 530718105 | 236    | 21467    | SH  | DEFINED | 2  |
| LIBERTY MEDIA CORP NEW       | COM SER A      | 530718105 | 205    | 18700    | SH  | DEFINED | 11 |
| LIBERTY MEDIA CORP NEW       | COM SER A      | 530718105 | 72     | 6555     | SH  | DEFINED | 4  |
| LIBERTY MEDIA CORP NEW       | COM SER A      | 530718105 | 26     | 2356     | SH  | DEFINED | 1  |
| LIBERTY MEDIA CORP NEW       | COM SER A      | 530718105 | 1617   | 147246   | SH  | DEFINED | 6  |
| LIBERTY MEDIA CORP NEW       | COM SER A      | 530718105 | 30517  | 2779300  | SH  | DEFINED | 10 |
| LIBERTY MEDIA CORP NEW       | COM SER A      | 530718105 | 3043   | 277129   | SH  | DEFINED | 9  |
| LIBERTY MEDIA CORP NEW       | COM SER A      | 530718105 | 11393  | 1037600  | SH  | DEFINED | 8  |
| LIBERTY MEDIA CORP NEW       | COM SER A      | 530718105 | 4026   | 366645   | SH  | DEFINED | 12 |
| LIBERTY MEDIA CORP NEW       | COM SER A      | 530718105 | 269    | 24475    | SH  | DEFINED | 5  |
| LIBERTY MEDIA INTL INC       | COM SER A      | 530719103 | 14     | 310      | SH  | DEFINED | 4  |
| LIBERTY MEDIA INTL INC       | COM SER A      | 530719103 | 447    | 9672     | SH  | DEFINED | 12 |
| LIBERTY MEDIA INTL INC       | COM SER A      | 530719103 | 7      | 142      | SH  | DEFINED | 1  |
| LIBERTY MEDIA INTL INC       | COM SER A      | 530719103 | 0      | 1        | SH  | DEFINED | 2  |
| LIBERTY MEDIA INTL INC       | COM SER A      | 530719103 | 12     | 266      | SH  | DEFINED | 11 |
| LIBERTY MEDIA INTL INC       | COM SER A      | 530719103 | 761    | 16458    | SH  | DEFINED | 6  |
| LIBERTY MEDIA INTL INC       | COM SER A      | 530719103 | 485    | 10486    | SH  | DEFINED | 9  |
| LIBERTY PPTY TR              | SH BEN INT     | 531172104 | 52     | 1200     | SH  | DEFINED | 11 |
| LIBERTY PPTY TR              | SH BEN INT     | 531172104 | 810    | 18747    | SH  | DEFINED | 9  |
| LIBERTY PPTY TR              | SH BEN INT     | 531172104 | 301    | 6965     | SH  | DEFINED | 12 |
| LIFECCELL CORP               | COM            | 531927101 | 86     | 8400     | SH  | DEFINED | 3  |
| LIFECCELL CORP               | COM            | 531927101 | 5      | 500      | SH  | DEFINED | 12 |
| LIFEPOINT HOSPITALS INC      | COM            | 53219L109 | 37     | 1056     | SH  | DEFINED | 11 |
| LIFEPOINT HOSPITALS INC      | COM            | 53219L109 | 17     | 500      | SH  | DEFINED | 9  |
| LIFEPOINT HOSPITALS INC      | COM            | 53219L109 | 2      | 66       | SH  | DEFINED | 2  |
| LIFEPOINT HOSPITALS INC      | COM            | 53219L109 | 0      | 7        | SH  | DEFINED | 12 |
| LIFEPOINT HOSPITALS INC      | COM            | 53219L109 | 1316   | 37800    | SH  | DEFINED | 3  |
| LIGAND PHARMACEUTICALS INC   | CL B           | 53220K207 | 2      | 200      | SH  | DEFINED | 12 |
| LIGHTBRIDGE INC              | COM            | 532226107 | 4566   | 755774   | SH  | DEFINED | 6  |



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|                              |               |           |       |        |    |         |    |
|------------------------------|---------------|-----------|-------|--------|----|---------|----|
| LIGHTPATH TECHNOLOGIES INC   | CL A NEW      | 532257805 | 0     | 12     | SH | DEFINED | 12 |
| LILLY ELI & CO               | COM           | 532457108 | 17    | 300    | SH | DEFINED | 4  |
| LILLY ELI & CO               | COM           | 532457108 | 11    | 200    | SH | DEFINED | 7  |
| LILLY ELI & CO               | COM           | 532457108 | 381   | 6707   | SH | DEFINED | 11 |
| LILLY ELI & CO               | COM           | 532457108 | 1725  | 30389  | SH | DEFINED | 9  |
| LILLY ELI & CO               | COM           | 532457108 | 1859  | 32766  | SH | DEFINED | 2  |
| LILLY ELI & CO               | COM           | 532457108 | 3989  | 70296  | SH | DEFINED | 1  |
| LILLY ELI & CO               | COM           | 532457108 | 7480  | 131807 | SH | DEFINED | 12 |
| LILLY ELI & CO               | COM           | 532457108 | 8067  | 142147 | SH | DEFINED | 3  |
| LILLY ELI & CO               | COM           | 532457108 | 1157  | 20385  | SH | DEFINED | 5  |
| LIMITED BRANDS INC           | COM           | 532716107 | 895   | 38900  | SH | DEFINED | 2  |
| LIMITED BRANDS INC           | COM           | 532716107 | 602   | 26161  | SH | DEFINED | 12 |
| LIMITED BRANDS INC           | COM           | 532716107 | 3     | 144    | SH | DEFINED | 6  |
| LIN TV CORP                  | CL A          | 532774106 | 55    | 2900   | SH | DEFINED | 12 |
| LINCARE HLDGS INC            | COM           | 532791100 | 15    | 360    | SH | DEFINED | 6  |
| LINCARE HLDGS INC            | COM           | 532791100 | 322   | 7550   | SH | DEFINED | 12 |
| LINCOLN ELEC HLDGS INC       | COM           | 533900106 | 14    | 400    | SH | DEFINED | 12 |
| LINCOLN ELEC HLDGS INC       | COM           | 533900106 | 9936  | 287680 | SH | DEFINED | 3  |
| LINCOLN NATL CONV SECS FD IN | COM           | 534183108 | 7     | 500    | SH | DEFINED | 12 |
| LINCOLN NATL CORP IND        | COM           | 534187109 | 257   | 5500   | SH | DEFINED | 11 |
| LINCOLN NATL CORP IND        | COM           | 534187109 | 6935  | 148560 | SH | DEFINED | 3  |
| LINCOLN NATL CORP IND        | COM           | 534187109 | 5142  | 110150 | SH | DEFINED | 2  |
| LINCOLN NATL CORP IND        | COM           | 534187109 | 2944  | 63059  | SH | DEFINED | 12 |
| LINCOLN NATL CORP IND        | COM           | 534187109 | 336   | 7190   | SH | DEFINED | 6  |
| LINCOLN NATL INCOME FD       | COM           | 534217104 | 44    | 3500   | SH | DEFINED | 12 |
| LINEAR TECHNOLOGY CORP       | COM           | 535678106 | 1532  | 39523  | SH | DEFINED | 12 |
| LINEAR TECHNOLOGY CORP       | COM           | 535678106 | 12294 | 317190 | SH | DEFINED | 1  |
| LINEAR TECHNOLOGY CORP       | COM           | 535678106 | 335   | 8650   | SH | DEFINED | 5  |
| LINEAR TECHNOLOGY CORP       | COM           | 535678106 | 43    | 1100   | SH | DEFINED | 11 |
| LINEAR TECHNOLOGY CORP       | COM           | 535678106 | 0     | 0      | SH | DEFINED | 6  |
| LINEAR TECHNOLOGY CORP       | COM           | 535678106 | 37    | 947    | SH | DEFINED | 2  |
| LINENS N THINGS INC          | COM           | 535679104 | 1647  | 66400  | SH | DEFINED | 6  |
| LINENS N THINGS INC          | COM           | 535679104 | 10    | 414    | SH | DEFINED | 11 |
| LINENS N THINGS INC          | COM           | 535679104 | 36    | 1450   | SH | DEFINED | 12 |
| LIONBRIDGE TECHNOLOGIES INC  | COM           | 536252109 | 1     | 76     | SH | DEFINED | 12 |
| LIONBRIDGE TECHNOLOGIES INC  | COM           | 536252109 | 239   | 35600  | SH | DEFINED | 3  |
| LIONS GATE ENTMTNT CORP      | COM NEW       | 535919203 | 10535 | 992040 | SH | DEFINED | 3  |
| LITHIA MTRS INC              | CL A          | 536797103 | 5862  | 218550 | SH | DEFINED | 6  |
| LITTELFUSE INC               | COM           | 537008104 | 356   | 10430  | SH | DEFINED | 12 |
| LITTELFUSE INC               | COM           | 537008104 | 14    | 421    | SH | DEFINED | 11 |
| LITTELFUSE INC               | COM           | 537008104 | 13223 | 387090 | SH | DEFINED | 3  |
| LIVEPERSON INC               | COM           | 538146101 | 2     | 700    | SH | DEFINED | 12 |
| LIZ CLAIBORNE INC            | COM           | 539320101 | 29588 | 700970 | SH | DEFINED | 6  |
| LIZ CLAIBORNE INC            | COM           | 539320101 | 695   | 16472  | SH | DEFINED | 12 |
| LIZ CLAIBORNE INC            | COM           | 539320101 | 14090 | 333815 | SH | DEFINED | 3  |
| LL & E RTY TR                | UNIT BEN INT  | 502003106 | 25    | 4000   | SH | DEFINED | 12 |
| LLOYDS TSB GROUP PLC         | SPONSORED ADR | 539439109 | 1     | 30     | SH | DEFINED | 9  |
| LLOYDS TSB GROUP PLC         | SPONSORED ADR | 539439109 | 10382 | 282182 | SH | DEFINED | 6  |
| LNR PPTY CORP                | COM           | 501940100 | 3     | 50     | SH | DEFINED | 6  |
| LO-JACK CORP                 | COM           | 539451104 | 1     | 119    | SH | DEFINED | 12 |
| LO-JACK CORP                 | COM           | 539451104 | 138   | 11420  | SH | DEFINED | 3  |
| LOCKHEED MARTIN CORP         | COM           | 539830109 | 10499 | 189000 | SH | DEFINED | 10 |
| LOCKHEED MARTIN CORP         | COM           | 539830109 | 28    | 505    | SH | DEFINED | 9  |
| LOCKHEED MARTIN CORP         | COM           | 539830109 | 111   | 2000   | SH | DEFINED | 11 |
| LOCKHEED MARTIN CORP         | COM           | 539830109 | 339   | 6100   | SH | DEFINED | 3  |
| LOCKHEED MARTIN CORP         | COM           | 539830109 | 555   | 9991   | SH | DEFINED | 2  |
| LOCKHEED MARTIN CORP         | COM           | 539830109 | 5526  | 99487  | SH | DEFINED | 6  |
| LOCKHEED MARTIN CORP         | COM           | 539830109 | 6689  | 120413 | SH | DEFINED | 12 |
| LODGIAN INC                  | COM PAR \$.01 | 54021P403 | 98    | 8000   | SH | DEFINED | 12 |
| LOEWS CORP                   | COM           | 540424108 | 1893  | 26925  | SH | DEFINED | 2  |
| LOEWS CORP                   | COM           | 540424108 | 1254  | 17833  | SH | DEFINED | 12 |
| LOEWS CORP                   | COM           | 540424108 | 28865 | 410600 | SH | DEFINED | 6  |

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|                             |                 |           |       |              |         |    |
|-----------------------------|-----------------|-----------|-------|--------------|---------|----|
| LOEWS CORP                  | CAROLNA GP STK  | 540424207 | 14    | 500 SH       | DEFINED | 6  |
| LOEWS CORP                  | CAROLNA GP STK  | 540424207 | 106   | 3655 SH      | DEFINED | 12 |
| LOEWS CORP                  | CAROLNA GP STK  | 540424207 | 10530 | 363739 SH    | DEFINED | 3  |
| LOEWS CORP                  | NOTE 3.125% 9/1 | 540424AL2 | 33024 | 33300000 PRN | DEFINED | 14 |
| LOEWS CORP                  | COM             | 540424108 | 24    | 335 SH       | DEFINED | 9  |
| LONE STAR STEAKHOUSE SALOON | COM             | 542307103 | 11    | 375 SH       | DEFINED | 12 |
| LONE STAR STEAKHOUSE SALOON | COM             | 542307103 | 28    | 1000 SH      | DEFINED | 9  |
| LONE STAR STEAKHOUSE SALOON | COM             | 542307103 | 18099 | 646903 SH    | DEFINED | 6  |
| LONE STAR TECHNOLOGIES INC  | COM             | 542312103 | 7483  | 223634 SH    | DEFINED | 3  |
| LONE STAR TECHNOLOGIES INC  | COM             | 542312103 | 67    | 1993 SH      | DEFINED | 12 |
| LONGS DRUG STORES CORP      | COM             | 543162101 | 5     | 180 SH       | DEFINED | 12 |
| LONGVIEW FIBRE CO           | COM             | 543213102 | 13289 | 733504 SH    | DEFINED | 6  |
| LOOKSMART LTD               | COM             | 543442107 | 10    | 4350 SH      | DEFINED | 12 |
| LOUDEYE CORP                | COM             | 545754103 | 2     | 1000 SH      | DEFINED | 9  |
| LOUDEYE CORP                | COM             | 545754103 | 2     | 1000 SH      | DEFINED | 12 |
| LOUISIANA PAC CORP          | COM             | 546347105 | 85    | 3170 SH      | DEFINED | 2  |
| LOUISIANA PAC CORP          | COM             | 546347105 | 155   | 5782 SH      | DEFINED | 12 |
| LOWES COS INC               | COM             | 548661107 | 27    | 461 SH       | DEFINED | 1  |
| LOWES COS INC               | COM             | 548661107 | 37    | 646 SH       | DEFINED | 9  |
| LOWES COS INC               | COM             | 548661107 | 401   | 6955 SH      | DEFINED | 11 |
| LOWES COS INC               | COM             | 548661107 | 1151  | 19990 SH     | DEFINED | 5  |
| LOWES COS INC               | COM             | 548661107 | 10055 | 174593 SH    | DEFINED | 2  |
| LOWES COS INC               | COM             | 548661107 | 13147 | 228287 SH    | DEFINED | 12 |
| LOWES COS INC               | COM             | 548661107 | 19772 | 343320 SH    | DEFINED | 3  |
| LOWES COS INC               | COM             | 548661107 | 0     | 0 SH         | DEFINED | 6  |
| LSI INDS INC                | COM             | 50216C108 | 5     | 400 SH       | DEFINED | 12 |
| LSI LOGIC CORP              | COM             | 502161102 | 83    | 15110 SH     | DEFINED | 6  |
| LSI LOGIC CORP              | COM             | 502161102 | 3     | 600 SH       | DEFINED | 2  |
| LSI LOGIC CORP              | COM             | 502161102 | 277   | 50485 SH     | DEFINED | 12 |
| LSI LOGIC CORP              | COM             | 502161102 | 224   | 40945 SH     | DEFINED | 9  |
| LTC PPTYS INC               | COM             | 502175102 | 2894  | 145360 SH    | DEFINED | 3  |
| LTC PPTYS INC               | COM             | 502175102 | 109   | 5495 SH      | DEFINED | 12 |
| LTX CORP                    | COM             | 502392103 | 18    | 2350 SH      | DEFINED | 11 |
| LTX CORP                    | COM             | 502392103 | 56    | 7220 SH      | DEFINED | 12 |
| LUBRIZOL CORP               | COM             | 549271104 | 579   | 15700 SH     | DEFINED | 9  |
| LUBRIZOL CORP               | COM             | 549271104 | 50    | 1350 SH      | DEFINED | 3  |
| LUBRIZOL CORP               | COM             | 549271104 | 74    | 2000 SH      | DEFINED | 11 |
| LUBRIZOL CORP               | COM             | 549271104 | 1903  | 51616 SH     | DEFINED | 12 |
| LUBRIZOL CORP               | COM             | 549271104 | 37528 | 1018110 SH   | DEFINED | 6  |
| LUCENT TECHNOLOGIES INC     | COM             | 549463107 | 2281  | 606663 SH    | DEFINED | 12 |
| LUCENT TECHNOLOGIES INC     | COM             | 549463107 | 4     | 1075 SH      | DEFINED | 9  |
| LUCENT TECHNOLOGIES INC     | COM             | 549463107 | 5     | 1400 SH      | DEFINED | 7  |
| LUCENT TECHNOLOGIES INC     | COM             | 549463107 | 8     | 2000 SH      | DEFINED | 4  |
| LUCENT TECHNOLOGIES INC     | COM             | 549463107 | 33    | 8766 SH      | DEFINED | 11 |
| LUCENT TECHNOLOGIES INC     | COM             | 549463107 | 41    | 10810 SH     | DEFINED | 2  |
| LUMINENT MTG CAP INC        | COM             | 550278303 | 60    | 5000 SH      | DEFINED | 2  |
| LUMINENT MTG CAP INC        | COM             | 550278303 | 158   | 13280 SH     | DEFINED | 3  |
| LUMINEX CORP DEL            | COM             | 55027E102 | 80    | 9000 SH      | DEFINED | 12 |
| LUXOTTICA GROUP S P A       | SPONSORED ADR   | 55068R202 | 139   | 6808 SH      | DEFINED | 2  |
| LYDALL INC DEL              | COM             | 550819106 | 0     | 0 SH         | DEFINED | 12 |
| LYON WILLIAM HOMES          | COM             | 552074106 | 3     | 40 SH        | DEFINED | 12 |
| LYONDELL CHEMICAL CO        | COM             | 552078107 | 3     | 108 SH       | DEFINED | 9  |
| LYONDELL CHEMICAL CO        | COM             | 552078107 | 0     | 12 SH        | DEFINED | 1  |
| LYONDELL CHEMICAL CO        | COM             | 552078107 | 1116  | 38600 SH     | DEFINED | 3  |
| LYONDELL CHEMICAL CO        | COM             | 552078107 | 99    | 3414 SH      | DEFINED | 12 |
| LYONDELL CHEMICAL CO        | COM             | 552078107 | 4289  | 148300 SH    | DEFINED | 6  |
| M & T BK CORP               | COM             | 55261F104 | 16    | 150 SH       | DEFINED | 11 |
| M & T BK CORP               | COM             | 55261F104 | 34    | 313 SH       | DEFINED | 9  |
| M & T BK CORP               | COM             | 55261F104 | 108   | 1000 SH      | DEFINED | 2  |
| M & T BK CORP               | COM             | 55261F104 | 485   | 4500 SH      | DEFINED | 7  |
| M & T BK CORP               | COM             | 55261F104 | 4176  | 38725 SH     | DEFINED | 1  |
| M & T BK CORP               | COM             | 55261F104 | 601   | 5574 SH      | DEFINED | 12 |

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| M & T BK CORP                | COM             | 55261F104 | 18139 | 168207  | SH | DEFINED | 4  |
| M & T BK CORP                | COM             | 55261F104 | 4663  | 43240   | SH | DEFINED | 5  |
| M D C HLDGS INC              | COM             | 552676108 | 1489  | 17228   | SH | DEFINED | 6  |
| M D C HLDGS INC              | COM             | 552676108 | 39536 | 457380  | SH | DEFINED | 3  |
| M D C HLDGS INC              | COM             | 552676108 | 57    | 660     | SH | DEFINED | 12 |
| M SYS FLASH DISK PIONEERS LT | ORD             | M7061C100 | 10    | 500     | SH | DEFINED | 12 |
| M/I HOMES INC                | COM             | 55305B101 | 5     | 86      | SH | DEFINED | 11 |
| M/I HOMES INC                | COM             | 55305B101 | 3497  | 63450   | SH | DEFINED | 3  |
| MACDERMID INC                | COM             | 554273102 | 36    | 1000    | SH | DEFINED | 12 |
| MACERICH CO                  | COM             | 554382101 | 14    | 225     | SH | DEFINED | 9  |
| MACERICH CO                  | COM             | 554382101 | 25    | 400     | SH | DEFINED | 12 |
| MACK CALI RLTY CORP          | COM             | 554489104 | 9     | 190     | SH | DEFINED | 11 |
| MACK CALI RLTY CORP          | COM             | 554489104 | 46    | 1000    | SH | DEFINED | 1  |
| MACK CALI RLTY CORP          | COM             | 554489104 | 54    | 1175    | SH | DEFINED | 9  |
| MACK CALI RLTY CORP          | COM             | 554489104 | 433   | 9400    | SH | DEFINED | 12 |
| MACK CALI RLTY CORP          | COM             | 554489104 | 2441  | 53020   | SH | DEFINED | 2  |
| MACROMEDIA INC               | COM             | 556100105 | 1     | 40      | SH | DEFINED | 12 |
| MACROMEDIA INC               | COM             | 556100105 | 34    | 1100    | SH | DEFINED | 9  |
| MACROVISION CORP             | COM             | 555904101 | 8     | 300     | SH | DEFINED | 12 |
| MACROVISION CORP             | COM             | 555904101 | 5     | 212     | SH | DEFINED | 11 |
| MADDEN STEVEN LTD            | COM             | 556269108 | 4266  | 226195  | SH | DEFINED | 6  |
| MADISON CLAYMORE CVRD CALL F | COM             | 556582104 | 463   | 31101   | SH | DEFINED | 12 |
| MAF BANCORP INC              | COM             | 55261R108 | 103   | 2299    | SH | DEFINED | 2  |
| MAF BANCORP INC              | COM             | 55261R108 | 4878  | 108830  | SH | DEFINED | 5  |
| MAF BANCORP INC              | COM             | 55261R108 | 14557 | 324785  | SH | DEFINED | 4  |
| MAF BANCORP INC              | COM             | 55261R108 | 10    | 225     | SH | DEFINED | 11 |
| MAF BANCORP INC              | COM             | 55261R108 | 4     | 100     | SH | DEFINED | 12 |
| MAF BANCORP INC              | COM             | 55261R108 | 17694 | 394775  | SH | DEFINED | 6  |
| MAGELLAN MIDSTREAM PRTNRS LP | COM UNIT RP LP  | 559080106 | 6581  | 112175  | SH | DEFINED | 12 |
| MAGELLAN MIDSTREAM PRTNRS LP | COM UNIT RP LP  | 559080106 | 14804 | 252330  | SH | DEFINED | 3  |
| MAGELLAN PETE CORP           | COM             | 559091301 | 3     | 2000    | SH | DEFINED | 12 |
| MAGNA ENTMT CORP             | CL A            | 559211107 | 0     | 40      | SH | DEFINED | 7  |
| MAGNA ENTMT CORP             | CL A            | 559211107 | 10    | 1615    | SH | DEFINED | 9  |
| MAGNA ENTMT CORP             | CL A            | 559211107 | 11    | 1900    | SH | DEFINED | 12 |
| MAGNA INTL INC               | CL A            | 559222401 | 580   | 7025    | SH | DEFINED | 5  |
| MAGNA INTL INC               | CL A            | 559222401 | 33    | 400     | SH | DEFINED | 11 |
| MAGNA INTL INC               | CL A            | 559222401 | 9737  | 117950  | SH | DEFINED | 3  |
| MAGNA INTL INC               | CL A            | 559222401 | 11605 | 117730  | SH | DEFINED | 7  |
| MAGNETEK INC                 | COM             | 559424106 | 636   | 92200   | SH | DEFINED | 3  |
| MAGNUM HUNTER RES INC        | COM PAR \$0.002 | 55972F203 | 589   | 45680   | SH | DEFINED | 12 |
| MAGNUM HUNTER RES INC        | COM PAR \$0.002 | 55972F203 | 19621 | 1521040 | SH | DEFINED | 3  |
| MAGUIRE PPTYS INC            | COM             | 559775101 | 8     | 300     | SH | DEFINED | 9  |
| MAGUIRE PPTYS INC            | COM             | 559775101 | 35    | 1265    | SH | DEFINED | 11 |
| MAGUIRE PPTYS INC            | COM             | 559775101 | 400   | 14580   | SH | DEFINED | 12 |
| MAIN STR BKS INC NEW         | COM             | 56034R102 | 306   | 8760    | SH | DEFINED | 3  |
| MAIN STR BKS INC NEW         | COM             | 56034R102 | 20    | 586     | SH | DEFINED | 2  |
| MAINSOURCE FINANCIAL GP INC  | COM             | 56062Y102 | 1544  | 64654   | SH | DEFINED | 6  |
| MAINSOURCE FINANCIAL GP INC  | COM             | 56062Y102 | 96    | 4009    | SH | DEFINED | 12 |
| MAIR HOLDINGS INC            | COM             | 560635104 | 5991  | 649780  | SH | DEFINED | 6  |
| MANAGED HIGH INCOME PORTFOLI | COM             | 56166C105 | 15    | 2300    | SH | DEFINED | 12 |
| MANAGED HIGH YIELD PLUS FD I | COM             | 561911108 | 291   | 47625   | SH | DEFINED | 12 |
| MANAGED MUNS PORTFOLIO INC   | COM             | 561662107 | 50    | 4633    | SH | DEFINED | 12 |
| MANATRON INC                 | COM             | 562048108 | 159   | 18860   | SH | DEFINED | 6  |
| MANATRON INC                 | COM             | 562048108 | 84    | 10000   | SH | DEFINED | 12 |
| MANDALAY RESORT GROUP        | COM             | 562567107 | 1077  | 15291   | SH | DEFINED | 12 |
| MANITOWOC INC                | COM             | 563571108 | 6     | 150     | SH | DEFINED | 12 |
| MANITOWOC INC                | COM             | 563571108 | 26    | 700     | SH | DEFINED | 2  |
| MANNATECH INC                | COM             | 563771104 | 7     | 350     | SH | DEFINED | 12 |
| MANOR CARE INC NEW           | COM             | 564055101 | 736   | 20780   | SH | DEFINED | 3  |
| MANOR CARE INC NEW           | COM             | 564055101 | 501   | 14150   | SH | DEFINED | 12 |
| MANOR CARE INC NEW           | COM             | 564055101 | 48    | 1350    | SH | DEFINED | 2  |
| MANPOWER INC                 | COM             | 56418H100 | 6873  | 142300  | SH | DEFINED | 8  |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| MANPOWER INC                 | COM            | 56418H100 | 18733 | 387848  | SH | DEFINED | 3  |
| MANPOWER INC                 | COM            | 56418H100 | 253   | 5246    | SH | DEFINED | 12 |
| MANPOWER INC                 | COM            | 56418H100 | 77328 | 1601000 | SH | DEFINED | 10 |
| MANTECH INTL CORP            | CL A           | 564563104 | 51    | 2168    | SH | DEFINED | 12 |
| MANUGISTICS GROUP INC        | COM            | 565011103 | 4     | 1400    | SH | DEFINED | 12 |
| MANULIFE FINL CORP           | COM            | 56501R106 | 66043 | 1192112 | SH | DEFINED | 7  |
| MANULIFE FINL CORP           | COM            | 56501R106 | 608   | 13150   | SH | DEFINED | 12 |
| MANULIFE FINL CORP           | COM            | 56501R106 | 289   | 6250    | SH | DEFINED | 5  |
| MANULIFE FINL CORP           | COM            | 56501R106 | 10    | 208     | SH | DEFINED | 9  |
| MANULIFE FINL CORP           | COM            | 56501R106 | 43    | 934     | SH | DEFINED | 2  |
| MAPINFO CORP                 | COM            | 565105103 | 84    | 6975    | SH | DEFINED | 12 |
| MAPINFO CORP                 | COM            | 565105103 | 1045  | 87200   | SH | DEFINED | 3  |
| MARATHON OIL CORP            | COM            | 565849106 | 4162  | 110667  | SH | DEFINED | 12 |
| MARATHON OIL CORP            | COM            | 565849106 | 38    | 1000    | SH | DEFINED | 11 |
| MARATHON OIL CORP            | COM            | 565849106 | 42    | 1108    | SH | DEFINED | 9  |
| MARATHON OIL CORP            | COM            | 565849106 | 60    | 1600    | SH | DEFINED | 2  |
| MARATHON OIL CORP            | COM            | 565849106 | 154   | 4090    | SH | DEFINED | 6  |
| MARCUS CORP                  | COM            | 566330106 | 62    | 2480    | SH | DEFINED | 12 |
| MARCUS CORP                  | COM            | 566330106 | 48    | 1900    | SH | DEFINED | 11 |
| MARINE PRODS CORP            | COM            | 568427108 | 21    | 788     | SH | DEFINED | 12 |
| MARINEMAX INC                | COM            | 567908108 | 893   | 30000   | SH | DEFINED | 6  |
| MARKEL CORP                  | COM            | 570535104 | 385   | 1057    | SH | DEFINED | 11 |
| MARKEL CORP                  | COM            | 570535104 | 346   | 950     | SH | DEFINED | 12 |
| MARKETWATCH INC              | COM            | 570619106 | 3     | 186     | SH | DEFINED | 12 |
| MARKWEST ENERGY PARTNERS L P | UNIT LTD PARTN | 570759100 | 1027  | 21124   | SH | DEFINED | 12 |
| MARKWEST HYDROCARBON INC     | COM            | 570762104 | 224   | 12980   | SH | DEFINED | 12 |
| MARLTON TECHNOLOGIES INC     | COM            | 571263102 | 0     | 250     | SH | DEFINED | 12 |
| MARRIOTT INTL INC NEW        | CL A           | 571903202 | 2899  | 46035   | SH | DEFINED | 12 |
| MARRIOTT INTL INC NEW        | CL A           | 571903202 | 0     | 0       | SH | DEFINED | 6  |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 1868  | 56773   | SH | DEFINED | 12 |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 375   | 11400   | SH | DEFINED | 1  |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 7123  | 216512  | SH | DEFINED | 6  |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 1814  | 55132   | SH | DEFINED | 9  |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 39    | 1200    | SH | DEFINED | 11 |
| MARSHALL & ILSLEY CORP       | COM            | 571834100 | 141   | 3200    | SH | DEFINED | 1  |
| MARSHALL & ILSLEY CORP       | COM            | 571834100 | 96    | 2170    | SH | DEFINED | 6  |
| MARSHALL & ILSLEY CORP       | COM            | 571834100 | 41132 | 930584  | SH | DEFINED | 3  |
| MARSHALL & ILSLEY CORP       | COM            | 571834100 | 690   | 15600   | SH | DEFINED | 2  |
| MARSHALL & ILSLEY CORP       | COM            | 571834100 | 284   | 6420    | SH | DEFINED | 12 |
| MARSHALL EDWARDS INC         | COM            | 572322303 | 15    | 1730    | SH | DEFINED | 12 |
| MARTEK BIOSCIENCES CORP      | COM            | 572901106 | 10    | 200     | SH | DEFINED | 9  |
| MARTEK BIOSCIENCES CORP      | COM            | 572901106 | 46    | 900     | SH | DEFINED | 12 |
| MARTEK BIOSCIENCES CORP      | COM            | 572901106 | 932   | 18206   | SH | DEFINED | 3  |
| MARTEN TRANS LTD             | COM            | 573075108 | 1368  | 60163   | SH | DEFINED | 12 |
| MARTEN TRANS LTD             | COM            | 573075108 | 82    | 3600    | SH | DEFINED | 11 |
| MARTHA STEWART LIVING OMNIME | CL A           | 573083102 | 55    | 1910    | SH | DEFINED | 12 |
| MARTHA STEWART LIVING OMNIME | CL A           | 573083102 | 1     | 50      | SH | DEFINED | 9  |
| MARTIN MARIETTA MATLS INC    | COM            | 573284106 | 278   | 5190    | SH | DEFINED | 12 |
| MARTIN MARIETTA MATLS INC    | COM            | 573284106 | 67    | 1250    | SH | DEFINED | 11 |
| MARTIN MARIETTA MATLS INC    | COM            | 573284106 | 753   | 14024   | SH | DEFINED | 2  |
| MARTIN MARIETTA MATLS INC    | COM            | 573284106 | 9110  | 169770  | SH | DEFINED | 6  |
| MARTIN MIDSTREAM PRTRNS L P  | UNIT L P INT   | 573331105 | 60    | 2000    | SH | DEFINED | 12 |
| MARVEL ENTERPRISES INC       | COM            | 57383M108 | 36    | 1755    | SH | DEFINED | 12 |
| MARVEL ENTERPRISES INC       | COM            | 57383M108 | 7884  | 384950  | SH | DEFINED | 3  |
| MARVELL TECHNOLOGY GROUP LTD | ORD            | G5876H105 | 324   | 9139    | SH | DEFINED | 12 |
| MASCO CORP                   | COM            | 574599106 | 4370  | 119634  | SH | DEFINED | 12 |
| MASCO CORP                   | COM            | 574599106 | 527   | 14434   | SH | DEFINED | 2  |
| MASCO CORP                   | COM            | 574599106 | 484   | 13245   | SH | DEFINED | 5  |
| MASCO CORP                   | COM            | 574599106 | 257   | 7041    | SH | DEFINED | 3  |
| MASCO CORP                   | COM            | 574599106 | 229   | 6260    | SH | DEFINED | 11 |
| MASCO CORP                   | COM            | 574599106 | 125   | 3420    | SH | DEFINED | 9  |
| MASCO CORP                   | COM            | 574599106 | 5     | 150     | SH | DEFINED | 6  |

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|                              |            |           |       |         |    |         |    |
|------------------------------|------------|-----------|-------|---------|----|---------|----|
| MASONITE INTL CORP           | COM        | 575384102 | 330   | 9600    | SH | DEFINED | 3  |
| MASONITE INTL CORP           | COM        | 575384102 | 50    | 1200    | SH | DEFINED | 7  |
| MASONITE INTL CORP           | COM        | 575384102 | 48    | 1400    | SH | DEFINED | 12 |
| MASSBANK CORP READ MASS      | COM        | 576152102 | 45    | 1200    | SH | DEFINED | 1  |
| MASSEY ENERGY CORP           | COM        | 576206106 | 228   | 6511    | SH | DEFINED | 12 |
| MASSEY ENERGY CORP           | COM        | 576206106 | 10    | 300     | SH | DEFINED | 11 |
| MASSEY ENERGY CORP           | COM        | 576206106 | 87    | 2500    | SH | DEFINED | 9  |
| MASSMUTUAL CORPORATE INVS IN | COM        | 576292106 | 845   | 29642   | SH | DEFINED | 12 |
| MASSMUTUAL PARTN INVS        | SH BEN INT | 576299101 | 48    | 3600    | SH | DEFINED | 12 |
| MATRIX SVC CO                | COM        | 576853105 | 6     | 800     | SH | DEFINED | 11 |
| MATRIX SVC CO                | COM        | 576853105 | 3995  | 496444  | SH | DEFINED | 6  |
| MATRIX INITIATIVES INC       | COM        | 57685L105 | 94    | 8100    | SH | DEFINED | 12 |
| MATRIX INITIATIVES INC       | COM        | 57685L105 | 601   | 52000   | SH | DEFINED | 3  |
| MATSUSHITA ELEC INDL         | ADR        | 576879209 | 8     | 510     | SH | DEFINED | 9  |
| MATSUSHITA ELEC INDL         | ADR        | 576879209 | 22    | 1400    | SH | DEFINED | 11 |
| MATSUSHITA ELEC INDL         | ADR        | 576879209 | 89    | 5550    | SH | DEFINED | 2  |
| MATTEL INC                   | COM        | 577081102 | 430   | 22038   | SH | DEFINED | 12 |
| MATTEL INC                   | COM        | 577081102 | 64325 | 3300400 | SH | DEFINED | 10 |
| MATTEL INC                   | COM        | 577081102 | 32620 | 1673700 | SH | DEFINED | 8  |
| MATTEL INC                   | COM        | 577081102 | 1095  | 56200   | SH | DEFINED | 9  |
| MATTEL INC                   | COM        | 577081102 | 0     | 5       | SH | DEFINED | 11 |
| MATTEL INC                   | COM        | 577081102 | 15    | 747     | SH | DEFINED | 1  |
| MATTEL INC                   | COM        | 577081102 | 12    | 596     | SH | DEFINED | 2  |
| MATTEL INC                   | COM        | 577081102 | 9     | 440     | SH | DEFINED | 6  |
| MATTSON TECHNOLOGY INC       | COM        | 577223100 | 34    | 3000    | SH | DEFINED | 12 |
| MAVERICK TUBE CORP           | COM        | 577914104 | 65    | 2141    | SH | DEFINED | 12 |
| MAVERICK TUBE CORP           | COM        | 577914104 | 41743 | 1377648 | SH | DEFINED | 3  |
| MAVERICK TUBE CORP           | COM        | 577914104 | 4     | 137     | SH | DEFINED | 11 |
| MAXIM INTEGRATED PRODS INC   | COM        | 57772K101 | 0     | 0       | SH | DEFINED | 6  |
| MAXIM INTEGRATED PRODS INC   | COM        | 57772K101 | 3     | 68      | SH | DEFINED | 9  |
| MAXIM INTEGRATED PRODS INC   | COM        | 57772K101 | 11    | 270     | SH | DEFINED | 11 |
| MAXIM INTEGRATED PRODS INC   | COM        | 57772K101 | 47    | 1100    | SH | DEFINED | 2  |
| MAXIM INTEGRATED PRODS INC   | COM        | 57772K101 | 222   | 5238    | SH | DEFINED | 12 |
| MAXIM INTEGRATED PRODS INC   | COM        | 57772K101 | 518   | 12230   | SH | DEFINED | 5  |
| MAXIMUS INC                  | COM        | 577933104 | 357   | 11465   | SH | DEFINED | 12 |
| MAXIMUS INC                  | COM        | 577933104 | 669   | 21500   | SH | DEFINED | 3  |
| MAXTOR CORP                  | COM NEW    | 577729205 | 1     | 160     | SH | DEFINED | 6  |
| MAXTOR CORP                  | COM NEW    | 577729205 | 23    | 4355    | SH | DEFINED | 4  |
| MAXTOR CORP                  | COM NEW    | 577729205 | 30    | 5688    | SH | DEFINED | 12 |
| MAXWELL TECHNOLOGIES INC     | COM        | 577767106 | 2     | 225     | SH | DEFINED | 12 |
| MAY DEPT STORES CO           | COM        | 577778103 | 7     | 250     | SH | DEFINED | 11 |
| MAY DEPT STORES CO           | COM        | 577778103 | 330   | 11232   | SH | DEFINED | 2  |
| MAY DEPT STORES CO           | COM        | 577778103 | 715   | 24324   | SH | DEFINED | 12 |
| MAY DEPT STORES CO           | COM        | 577778103 | 1319  | 44862   | SH | DEFINED | 9  |
| MAY DEPT STORES CO           | COM        | 577778103 | 27589 | 938403  | SH | DEFINED | 6  |
| MAYTAG CORP                  | COM        | 578592107 | 357   | 16915   | SH | DEFINED | 12 |
| MAYTAG CORP                  | COM        | 578592107 | 40354 | 1912500 | SH | DEFINED | 6  |
| MAYTAG CORP                  | COM        | 578592107 | 4     | 200     | SH | DEFINED | 11 |
| MAYTAG CORP                  | COM        | 578592107 | 21    | 1000    | SH | DEFINED | 2  |
| MAYTAG CORP                  | COM        | 578592107 | 44    | 2100    | SH | DEFINED | 9  |
| MB FINANCIAL INC NEW         | COM        | 55264U108 | 4775  | 113287  | SH | DEFINED | 3  |
| MBIA CAP CLAYMORE MNG DUR IN | COM        | 55266X100 | 238   | 18400   | SH | DEFINED | 12 |
| MBIA INC                     | COM        | 55262C100 | 202   | 3190    | SH | DEFINED | 6  |
| MBIA INC                     | COM        | 55262C100 | 2628  | 41523   | SH | DEFINED | 9  |
| MBIA INC                     | COM        | 55262C100 | 415   | 6560    | SH | DEFINED | 2  |
| MBIA INC                     | COM        | 55262C100 | 324   | 5124    | SH | DEFINED | 1  |
| MBIA INC                     | COM        | 55262C100 | 305   | 4821    | SH | DEFINED | 12 |
| MBIA INC                     | COM        | 55262C100 | 288   | 4550    | SH | DEFINED | 11 |
| MBNA CORP                    | COM        | 55262L100 | 998   | 35398   | SH | DEFINED | 11 |
| MBNA CORP                    | COM        | 55262L100 | 3571  | 126690  | SH | DEFINED | 2  |
| MBNA CORP                    | COM        | 55262L100 | 5448  | 193275  | SH | DEFINED | 1  |
| MBNA CORP                    | COM        | 55262L100 | 13570 | 481387  | SH | DEFINED | 3  |

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| MBNA CORP                    | COM         | 55262L100 | 11772  | 417599   | SH | DEFINED | 12 |
| MBNA CORP                    | COM         | 55262L100 | 8      | 300      | SH | DEFINED | 7  |
| MBNA CORP                    | COM         | 55262L100 | 365    | 12933    | SH | DEFINED | 9  |
| MBNA CORP                    | COM         | 55262L100 | 451    | 16010    | SH | DEFINED | 5  |
| MCAFEЕ INC                   | COM         | 579064106 | 16791  | 580410   | SH | DEFINED | 3  |
| MCAFEЕ INC                   | COM         | 579064106 | 613    | 21175    | SH | DEFINED | 12 |
| MCCLATCHY CO                 | CL A        | 579489105 | 481    | 6700     | SH | DEFINED | 11 |
| MCCLATCHY CO                 | CL A        | 579489105 | 2474   | 34457    | SH | DEFINED | 3  |
| MCCLATCHY CO                 | CL A        | 579489105 | 1250   | 17403    | SH | DEFINED | 12 |
| MCCLATCHY CO                 | CL A        | 579489105 | 582    | 8100     | SH | DEFINED | 5  |
| MCCORMICK & CO INC           | COM NON VTG | 579780206 | 26174  | 678080   | SH | DEFINED | 2  |
| MCCORMICK & CO INC           | COM NON VTG | 579780206 | 12100  | 313469   | SH | DEFINED | 1  |
| MCCORMICK & CO INC           | COM NON VTG | 579780206 | 6571   | 170229   | SH | DEFINED | 12 |
| MCCORMICK & CO INC           | COM NON VTG | 579780206 | 531    | 13748    | SH | DEFINED | 11 |
| MCCORMICK & CO INC           | COM NON VTG | 579780206 | 27     | 700      | SH | DEFINED | 9  |
| MCCORMICK & CO INC           | COM VTG     | 579780107 | 973    | 25241    | SH | DEFINED | 12 |
| MCCORMICK & SCHMICKS SEAFD R | COM         | 579793100 | 1406   | 83440    | SH | DEFINED | 3  |
| MCDATA CORP                  | CL A        | 580031201 | 2978   | 499610   | SH | DEFINED | 3  |
| MCDATA CORP                  | CL A        | 580031201 | 1      | 111      | SH | DEFINED | 2  |
| MCDATA CORP                  | CL A        | 580031201 | 3      | 580      | SH | DEFINED | 12 |
| MCDATA CORP                  | CL A        | 580031201 | 0      | 20       | SH | DEFINED | 9  |
| MCDATA CORP                  | CL B        | 580031102 | 28     | 5000     | SH | DEFINED | 12 |
| MCDERMOTT INTL INC           | COM         | 580037109 | 6      | 300      | SH | DEFINED | 12 |
| MCDONALDS CORP               | COM         | 580135101 | 478    | 14925    | SH | DEFINED | 5  |
| MCDONALDS CORP               | COM         | 580135101 | 13     | 400      | SH | DEFINED | 7  |
| MCDONALDS CORP               | COM         | 580135101 | 3      | 103      | SH | DEFINED | 1  |
| MCDONALDS CORP               | COM         | 580135101 | 1938   | 60443    | SH | DEFINED | 9  |
| MCDONALDS CORP               | COM         | 580135101 | 8791   | 274202   | SH | DEFINED | 12 |
| MCDONALDS CORP               | COM         | 580135101 | 13093  | 408392   | SH | DEFINED | 2  |
| MCDONALDS CORP               | COM         | 580135101 | 18846  | 587834   | SH | DEFINED | 3  |
| MCDONALDS CORP               | COM         | 580135101 | 27549  | 859291   | SH | DEFINED | 6  |
| MCDONALDS CORP               | COM         | 580135101 | 608    | 18964    | SH | DEFINED | 11 |
| MCG CAPITAL CORP             | COM         | 58047P107 | 86     | 5000     | SH | DEFINED |    |
| MCG CAPITAL CORP             | COM         | 58047P107 | 266    | 15500    | SH | DEFINED | 12 |
| MCGRATH RENTCORP             | COM         | 580589109 | 74     | 1700     | SH | DEFINED | 12 |
| MCGRATH RENTCORP             | COM         | 580589109 | 428    | 9825     | SH | DEFINED | 6  |
| MCGRATH RENTCORP             | COM         | 580589109 | 26     | 600      | SH | DEFINED | 3  |
| MCGRAW HILL COS INC          | COM         | 580645109 | 224    | 2450     | SH | DEFINED | 5  |
| MCGRAW HILL COS INC          | COM         | 580645109 | 275    | 3000     | SH | DEFINED | 1  |
| MCGRAW HILL COS INC          | COM         | 580645109 | 293    | 3200     | SH | DEFINED | 11 |
| MCGRAW HILL COS INC          | COM         | 580645109 | 348    | 3800     | SH | DEFINED | 3  |
| MCGRAW HILL COS INC          | COM         | 580645109 | 363    | 3970     | SH | DEFINED | 9  |
| MCGRAW HILL COS INC          | COM         | 580645109 | 1304   | 14243    | SH | DEFINED | 12 |
| MCGRAW HILL COS INC          | COM         | 580645109 | 5477   | 59827    | SH | DEFINED | 2  |
| MCI INC                      | COM         | 552691107 | 1      | 73       | SH | DEFINED | 2  |
| MCI INC                      | COM         | 552691107 | 20     | 1001     | SH | DEFINED | 12 |
| MCI INC                      | COM         | 552691107 | 112896 | 5600000  | SH | DEFINED | 13 |
| MCKESSON CORP                | COM         | 58155Q103 | 6      | 200      | SH | DEFINED | 7  |
| MCKESSON CORP                | COM         | 58155Q103 | 612118 | 19457016 | SH | DEFINED | 10 |
| MCKESSON CORP                | COM         | 58155Q103 | 308165 | 9795450  | SH | DEFINED | 8  |
| MCKESSON CORP                | COM         | 58155Q103 | 15943  | 506760   | SH | DEFINED | 6  |
| MCKESSON CORP                | COM         | 58155Q103 | 267    | 8500     | SH | DEFINED | 11 |
| MCKESSON CORP                | COM         | 58155Q103 | 7123   | 226408   | SH | DEFINED | 12 |
| MCKESSON CORP                | COM         | 58155Q103 | 1643   | 52225    | SH | DEFINED | 9  |
| MCLEODUSA INC                | CL A        | 582266706 | 42     | 57792    | SH | DEFINED | 12 |
| MCLEODUSA INC                | CL A        | 582266706 | 0      | 9        | SH | DEFINED | 2  |
| MCLEODUSA INC                | CL A        | 582266706 | 3      | 4000     | SH | DEFINED | 9  |
| MCMORAN EXPLORATION CO       | COM         | 582411104 | 206    | 11027    | SH | DEFINED | 12 |
| MCMORAN EXPLORATION CO       | COM         | 582411104 | 3      | 186      | SH | DEFINED | 9  |
| MCRAE INDS INC               | CL A        | 582757209 | 4      | 400      | SH | DEFINED | 12 |
| MDS INC                      | COM         | 55269P302 | 29375  | 1740210  | SH | DEFINED | 7  |
| MDU RES GROUP INC            | COM         | 552690109 | 297    | 11115    | SH | DEFINED | 12 |

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| MDU RES GROUP INC            | COM           | 552690109 | 72    | 2700    | SH | DEFINED | 2  |
| MDU RES GROUP INC            | COM           | 552690109 | 20    | 750     | SH | DEFINED | 11 |
| MDU RES GROUP INC            | COM           | 552690109 | 11390 | 426930  | SH | DEFINED | 6  |
| MEADE INSTRUMENTS CORP       | COM           | 583062104 | 12    | 3500    | SH | DEFINED | 12 |
| MEADOWBROOK INS GROUP INC    | COM           | 58319P108 | 2133  | 427500  | SH | DEFINED | 6  |
| MEADWESTVACO CORP            | COM           | 583334107 | 821   | 24234   | SH | DEFINED | 2  |
| MEADWESTVACO CORP            | COM           | 583334107 | 698   | 20591   | SH | DEFINED | 5  |
| MEADWESTVACO CORP            | COM           | 583334107 | 2821  | 83240   | SH | DEFINED | 6  |
| MEADWESTVACO CORP            | COM           | 583334107 | 141   | 4166    | SH | DEFINED | 12 |
| MEADWESTVACO CORP            | COM           | 583334107 | 18170 | 536160  | SH | DEFINED | 3  |
| MECHANICAL TECHNOLOGY INC    | COM           | 583538103 | 201   | 32715   | SH | DEFINED | 12 |
| MECHEL STEEL GROUP OAO       | SPONSORED ADR | 583840103 | 6195  | 277200  | SH | DEFINED | 3  |
| MED-DESIGN CORP              | COM           | 583926100 | 1     | 500     | SH | DEFINED | 12 |
| MEDAREX INC                  | COM           | 583916101 | 356   | 33000   | SH | DEFINED | 12 |
| MEDAREX INC                  | COM           | 583916101 | 3     | 317     | SH | DEFINED | 11 |
| MEDCATH CORP                 | COM           | 58404W109 | 276   | 11200   | SH | DEFINED | 3  |
| MEDCO HEALTH SOLUTIONS INC   | COM           | 58405U102 | 6837  | 164360  | SH | DEFINED | 12 |
| MEDCO HEALTH SOLUTIONS INC   | COM           | 58405U102 | 57    | 1372    | SH | DEFINED | 1  |
| MEDCO HEALTH SOLUTIONS INC   | COM           | 58405U102 | 40    | 960     | SH | DEFINED | 6  |
| MEDCO HEALTH SOLUTIONS INC   | COM           | 58405U102 | 121   | 2899    | SH | DEFINED | 3  |
| MEDCO HEALTH SOLUTIONS INC   | COM           | 58405U102 | 181   | 4347    | SH | DEFINED | 9  |
| MEDCO HEALTH SOLUTIONS INC   | COM           | 58405U102 | 9680  | 232692  | SH | DEFINED | 5  |
| MEDCO HEALTH SOLUTIONS INC   | COM           | 58405U102 | 524   | 12586   | SH | DEFINED | 2  |
| MEDCO HEALTH SOLUTIONS INC   | COM           | 58405U102 | 103   | 2487    | SH | DEFINED | 7  |
| MEDCO HEALTH SOLUTIONS INC   | COM           | 58405U102 | 18682 | 449075  | SH | DEFINED | 4  |
| MEDCO HEALTH SOLUTIONS INC   | COM           | 58405U102 | 204   | 4895    | SH | DEFINED | 11 |
| MEDIA GEN INC                | CL A          | 584404107 | 40    | 610     | SH | DEFINED | 6  |
| MEDIA GEN INC                | CL A          | 584404107 | 376   | 5800    | SH | DEFINED | 5  |
| MEDIA GEN INC                | CL A          | 584404107 | 998   | 15400   | SH | DEFINED | 3  |
| MEDIA GEN INC                | CL A          | 584404107 | 214   | 3300    | SH | DEFINED | 11 |
| MEDIA GEN INC                | CL A          | 584404107 | 78    | 1200    | SH | DEFINED | 9  |
| MEDIA GEN INC                | CL A          | 584404107 | 1051  | 16212   | SH | DEFINED | 12 |
| MEDIABAY INC                 | COM           | 58446J108 | 2     | 1000    | SH | DEFINED | 12 |
| MEDIACOM COMMUNICATIONS CORP | CL A          | 58446K105 | 27303 | 4364400 | SH | DEFINED | 6  |
| MEDICAL ACTION INDS INC      | COM           | 58449L100 | 89    | 4500    | SH | DEFINED | 3  |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW      | 584690309 | 28    | 800     | SH | DEFINED | 12 |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW      | 584690309 | 14    | 400     | SH | DEFINED | 11 |
| MEDIMMUNE INC                | COM           | 584699102 | 10    | 381     | SH | DEFINED | 9  |
| MEDIMMUNE INC                | COM           | 584699102 | 150   | 5525    | SH | DEFINED | 7  |
| MEDIMMUNE INC                | COM           | 584699102 | 439   | 16190   | SH | DEFINED | 11 |
| MEDIMMUNE INC                | COM           | 584699102 | 727   | 26832   | SH | DEFINED | 12 |
| MEDIMMUNE INC                | COM           | 584699102 | 5774  | 212969  | SH | DEFINED | 5  |
| MEDIMMUNE INC                | COM           | 584699102 | 12148 | 448094  | SH | DEFINED | 4  |
| MEDIMMUNE INC                | COM           | 584699102 | 14516 | 535430  | SH | DEFINED | 2  |
| MEDIMMUNE INC                | COM           | 584699102 | 73197 | 2700000 | SH | DEFINED | 13 |
| MEDTOX SCIENTIFIC INC        | COM NEW       | 584977201 | 63    | 7050    | SH | DEFINED | 12 |
| MEDTRONIC INC                | COM           | 585055106 | 32825 | 660853  | SH | DEFINED | 1  |
| MEDTRONIC INC                | COM           | 585055106 | 106   | 2134    | SH | DEFINED | 9  |
| MEDTRONIC INC                | COM           | 585055106 | 1228  | 24721   | SH | DEFINED | 11 |
| MEDTRONIC INC                | COM           | 585055106 | 2120  | 42691   | SH | DEFINED | 5  |
| MEDTRONIC INC                | COM           | 585055106 | 8372  | 168550  | SH | DEFINED | 3  |
| MEDTRONIC INC                | COM           | 585055106 | 9725  | 195789  | SH | DEFINED | 12 |
| MEDTRONIC INC                | COM           | 585055106 | 27121 | 546018  | SH | DEFINED | 2  |
| MEDTRONIC INC                | COM           | 585055106 | 65    | 1310    | SH | DEFINED | 4  |
| MELLON FINL CORP             | COM           | 58551A108 | 135   | 4350    | SH | DEFINED | 11 |
| MELLON FINL CORP             | COM           | 58551A108 | 10039 | 322691  | SH | DEFINED | 2  |
| MELLON FINL CORP             | COM           | 58551A108 | 6050  | 194479  | SH | DEFINED | 9  |
| MELLON FINL CORP             | COM           | 58551A108 | 5     | 150     | SH | DEFINED | 6  |
| MELLON FINL CORP             | COM           | 58551A108 | 383   | 12313   | SH | DEFINED | 1  |
| MELLON FINL CORP             | COM           | 58551A108 | 109   | 3500    | SH | DEFINED | 4  |
| MELLON FINL CORP             | COM           | 58551A108 | 1433  | 46061   | SH | DEFINED | 12 |
| MEMC ELECTR MATLS INC        | COM           | 552715104 | 17057 | 1287320 | SH | DEFINED | 3  |

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|                            |              |           |       |         |    |         |    |
|----------------------------|--------------|-----------|-------|---------|----|---------|----|
| MEMC ELECTR MATLS INC      | COM          | 552715104 | 35815 | 2703010 | SH | DEFINED | 6  |
| MENS WEARHOUSE INC         | COM          | 587118100 | 50    | 1553    | SH | DEFINED | 12 |
| MENS WEARHOUSE INC         | COM          | 587118100 | 28290 | 885179  | SH | DEFINED | 3  |
| MENTOR CORP MINN           | COM          | 587188103 | 15    | 450     | SH | DEFINED | 11 |
| MENTOR CORP MINN           | COM          | 587188103 | 510   | 15115   | SH | DEFINED | 12 |
| MENTOR GRAPHICS CORP       | COM          | 587200106 | 112   | 7311    | SH | DEFINED | 11 |
| MENTOR GRAPHICS CORP       | COM          | 587200106 | 193   | 12591   | SH | DEFINED | 12 |
| MERCANTILE BANKSHARES CORP | COM          | 587405101 | 261   | 5000    | SH | DEFINED | 5  |
| MERCANTILE BANKSHARES CORP | COM          | 587405101 | 470   | 9000    | SH | DEFINED | 2  |
| MERCANTILE BANKSHARES CORP | COM          | 587405101 | 1203  | 23045   | SH | DEFINED | 11 |
| MERCANTILE BANKSHARES CORP | COM          | 587405101 | 4343  | 83200   | SH | DEFINED | 1  |
| MERCANTILE BANKSHARES CORP | COM          | 587405101 | 11680 | 223763  | SH | DEFINED | 12 |
| MERCANTILE BANKSHARES CORP | COM          | 587405101 | 3     | 50      | SH | DEFINED | 6  |
| MERCHANTS BANCSHARES       | COM          | 588448100 | 1908  | 65760   | SH | DEFINED | 6  |
| MERCK & CO INC             | COM          | 589331107 | 145   | 4500    | SH | DEFINED | 7  |
| MERCK & CO INC             | COM          | 589331107 | 17152 | 533678  | SH | DEFINED | 3  |
| MERCK & CO INC             | COM          | 589331107 | 15924 | 495457  | SH | DEFINED | 12 |
| MERCK & CO INC             | COM          | 589331107 | 7425  | 231005  | SH | DEFINED | 6  |
| MERCK & CO INC             | COM          | 589331107 | 5039  | 156786  | SH | DEFINED | 2  |
| MERCK & CO INC             | COM          | 589331107 | 1860  | 57875   | SH | DEFINED | 9  |
| MERCK & CO INC             | COM          | 589331107 | 1420  | 44185   | SH | DEFINED | 1  |
| MERCK & CO INC             | COM          | 589331107 | 391   | 12180   | SH | DEFINED | 11 |
| MERCK & CO INC             | COM          | 589331107 | 1430  | 44498   | SH | DEFINED | 5  |
| MERCK & CO INC             | COM          | 589331107 | 740   | 23020   | SH | DEFINED | 4  |
| MERCK & CO INC             | COM          | 589331107 | 3953  | 123000  | SH | DEFINED | 10 |
| MERCURY COMPUTER SYS       | COM          | 589378108 | 12    | 400     | SH | DEFINED | 12 |
| MERCURY GENL CORP NEW      | COM          | 589400100 | 14524 | 242390  | SH | DEFINED | 6  |
| MERCURY GENL CORP NEW      | COM          | 589400100 | 2200  | 36710   | SH | DEFINED | 3  |
| MERCURY GENL CORP NEW      | COM          | 589400100 | 138   | 2300    | SH | DEFINED | 12 |
| MERCURY INTERACTIVE CORP   | COM          | 589405109 | 3148  | 69100   | SH | DEFINED | 11 |
| MERCURY INTERACTIVE CORP   | COM          | 589405109 | 222   | 4876    | SH | DEFINED | 12 |
| MEREDITH CORP              | COM          | 589433101 | 55    | 1008    | SH | DEFINED | 12 |
| MEREDITH CORP              | COM          | 589433101 | 65    | 1200    | SH | DEFINED | 11 |
| MERIDIAN BIOSCIENCE INC    | COM          | 589584101 | 64    | 3673    | SH | DEFINED | 2  |
| MERIDIAN GOLD INC          | COM          | 589975101 | 44    | 2300    | SH | DEFINED | 12 |
| MERIDIAN RESOURCE CORP     | COM          | 58977Q109 | 11275 | 1867452 | SH | DEFINED | 6  |
| MERIDIAN RESOURCE CORP     | COM          | 58977Q109 | 0     | 0       | SH | DEFINED | 12 |
| MERISTAR HOSPITALITY CORP  | COM          | 58984Y103 | 12    | 1400    | SH | DEFINED | 2  |
| MERISTAR HOSPITALITY CORP  | COM          | 58984Y103 | 197   | 23603   | SH | DEFINED | 12 |
| MERITAGE HOMES CORP        | COM          | 59001A102 | 12    | 110     | SH | DEFINED | 12 |
| MERITAGE HOMES CORP        | COM          | 59001A102 | 44141 | 391665  | SH | DEFINED | 3  |
| MERITAGE HOMES CORP        | COM          | 59001A102 | 14    | 121     | SH | DEFINED | 11 |
| MERIX CORP                 | COM          | 590049102 | 3716  | 322960  | SH | DEFINED | 6  |
| MERRILL LYNCH & CO INC     | COM          | 590188108 | 7247  | 121251  | SH | DEFINED | 3  |
| MERRILL LYNCH & CO INC     | COM          | 590188108 | 3885  | 65000   | SH | DEFINED | 7  |
| MERRILL LYNCH & CO INC     | COM          | 590188108 | 53271 | 891254  | SH | DEFINED | 6  |
| MERRILL LYNCH & CO INC     | COM          | 590188108 | 4184  | 70000   | SH | DEFINED | 10 |
| MERRILL LYNCH & CO INC     | COM          | 590188108 | 223   | 3730    | SH | DEFINED | 11 |
| MERRILL LYNCH & CO INC     | COM          | 590188108 | 433   | 7251    | SH | DEFINED | 1  |
| MERRILL LYNCH & CO INC     | COM          | 590188108 | 602   | 10080   | SH | DEFINED | 2  |
| MERRILL LYNCH & CO INC     | COM          | 590188108 | 962   | 16096   | SH | DEFINED | 12 |
| MERRILL LYNCH & CO INC     | COM          | 590188108 | 1120  | 18741   | SH | DEFINED | 9  |
| MERRILL MERCHANTS BANC     | COM          | 59021H103 | 18    | 850     | SH | DEFINED | 12 |
| MESA AIR GROUP INC         | COM          | 590479101 | 52    | 6500    | SH | DEFINED | 2  |
| MESA AIR GROUP INC         | COM          | 590479101 | 4250  | 535300  | SH | DEFINED | 6  |
| MESA LABS INC              | COM          | 59064R109 | 316   | 24700   | SH | DEFINED | 6  |
| MESA RTY TR                | UNIT BEN INT | 590660106 | 118   | 1750    | SH | DEFINED | 12 |
| MESABI TR                  | CTF BEN INT  | 590672101 | 7     | 500     | SH | DEFINED | 12 |
| MET PRO CORP               | COM          | 590876306 | 35    | 2666    | SH | DEFINED | 12 |
| METABASIS THERAPEUTICS INC | COM          | 59101M105 | 73    | 10000   | SH | DEFINED | 12 |
| METAL MGMT INC             | COM NEW      | 591097209 | 0     | 0       | SH | DEFINED | 12 |
| METAL MGMT INC             | COM NEW      | 591097209 | 2875  | 107000  | SH | DEFINED | 3  |



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|                              |               |           |        |          |    |         |    |
|------------------------------|---------------|-----------|--------|----------|----|---------|----|
| METASOLV INC                 | COM           | 59139P104 | 0      | 100      | SH | DEFINED | 12 |
| METASOLV INC                 | COM           | 59139P104 | 28     | 10500    | SH | DEFINED | 5  |
| METHANEX CORP                | COM           | 59151K108 | 4      | 205      | SH | DEFINED | 11 |
| METHANEX CORP                | COM           | 59151K108 | 38     | 2100     | SH | DEFINED | 12 |
| METHANEX CORP                | COM           | 59151K108 | 10426  | 570970   | SH | DEFINED | 3  |
| METHODE ELECTRS INC          | COM           | 591520200 | 73     | 5695     | SH | DEFINED | 12 |
| METHODE ELECTRS INC          | COM           | 591520200 | 2319   | 180431   | SH | DEFINED | 3  |
| METLIFE INC                  | COM           | 59156R108 | 319    | 7874     | SH | DEFINED | 11 |
| METLIFE INC                  | COM           | 59156R108 | 22111  | 545826   | SH | DEFINED | 3  |
| METLIFE INC                  | COM           | 59156R108 | 4227   | 104343   | SH | DEFINED | 12 |
| METLIFE INC                  | COM           | 59156R108 | 47434  | 1170911  | SH | DEFINED | 6  |
| METLIFE INC                  | COM           | 59156R108 | 664    | 16401    | SH | DEFINED | 5  |
| METRO GOLDWYN MAYER INC      | COM           | 591610100 | 0      | 0        | SH | DEFINED | 6  |
| METROCORP BANCSHARES INC     | COM           | 591650106 | 63     | 2838     | SH | DEFINED | 12 |
| METROLOGIC INSTRS INC        | COM           | 591676101 | 56     | 2650     | SH | DEFINED | 12 |
| METSO CORP                   | SPONSORED ADR | 592671101 | 12123  | 756956   | SH | DEFINED | 6  |
| METTLER TOLEDO INTERNATIONAL | COM           | 592688105 | 8      | 150      | SH | DEFINED | 2  |
| METTLER TOLEDO INTERNATIONAL | COM           | 592688105 | 102    | 1990     | SH | DEFINED | 12 |
| MEXICO EQUITY & INCOME FD    | COM           | 592834105 | 3      | 150      | SH | DEFINED | 12 |
| MEXICO FD INC                | COM           | 592835102 | 14     | 660      | SH | DEFINED | 9  |
| MEXICO FD INC                | COM           | 592835102 | 33     | 1544     | SH | DEFINED | 12 |
| MFA MTG INVTS INC            | COM           | 55272X102 | 56     | 6398     | SH | DEFINED | 11 |
| MFA MTG INVTS INC            | COM           | 55272X102 | 750    | 85070    | SH | DEFINED | 12 |
| MFC BANCORP LTD              | COM NEW       | 55271X202 | 1144   | 57190    | SH | DEFINED | 12 |
| MFS CHARTER INCOME TR        | SH BEN INT    | 552727109 | 347    | 39348    | SH | DEFINED | 12 |
| MFS GOVT MKTS INCOME TR      | SH BEN INT    | 552939100 | 153    | 23112    | SH | DEFINED | 12 |
| MFS INTER INCOME TR          | SH BEN INT    | 55273C107 | 401    | 61929    | SH | DEFINED | 12 |
| MFS MULTIMARKET INCOME TR    | SH BEN INT    | 552737108 | 108    | 17030    | SH | DEFINED | 12 |
| MFS MUN INCOME TR            | SH BEN INT    | 552738106 | 877    | 114091   | SH | DEFINED | 12 |
| MGE ENERGY INC               | COM           | 55277P104 | 59     | 1650     | SH | DEFINED | 11 |
| MGE ENERGY INC               | COM           | 55277P104 | 103    | 2852     | SH | DEFINED | 12 |
| MGI PHARMA INC               | COM           | 552880106 | 156    | 5585     | SH | DEFINED | 12 |
| MGIC INVT CORP WIS           | COM           | 552848103 | 9      | 125      | SH | DEFINED | 9  |
| MGIC INVT CORP WIS           | COM           | 552848103 | 62     | 900      | SH | DEFINED | 2  |
| MGIC INVT CORP WIS           | COM           | 552848103 | 262    | 3800     | SH | DEFINED | 11 |
| MGIC INVT CORP WIS           | COM           | 552848103 | 277    | 4020     | SH | DEFINED | 6  |
| MGIC INVT CORP WIS           | COM           | 552848103 | 579    | 8400     | SH | DEFINED | 7  |
| MGIC INVT CORP WIS           | COM           | 552848103 | 1217   | 17657    | SH | DEFINED | 12 |
| MGIC INVT CORP WIS           | COM           | 552848103 | 306167 | 4443000  | SH | DEFINED | 8  |
| MGIC INVT CORP WIS           | COM           | 552848103 | 787728 | 11431255 | SH | DEFINED | 10 |
| MGM MIRAGE                   | COM           | 552953101 | 818    | 11250    | SH | DEFINED | 11 |
| MGM MIRAGE                   | COM           | 552953101 | 7      | 100      | SH | DEFINED | 7  |
| MGM MIRAGE                   | COM           | 552953101 | 2063   | 28358    | SH | DEFINED | 12 |
| MGM MIRAGE                   | COM           | 552953101 | 989    | 13600    | SH | DEFINED | 5  |
| MI DEVS INC                  | CL A SUB VTG  | 55304X104 | 29     | 800      | SH | DEFINED | 7  |
| MICHAELS STORES INC          | COM           | 594087108 | 238    | 7950     | SH | DEFINED | 12 |
| MICREL INC                   | COM           | 594793101 | 917    | 83200    | SH | DEFINED | 3  |
| MICRO THERAPEUTICS INC       | COM           | 59500W100 | 2      | 500      | SH | DEFINED | 12 |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 2678   | 100700   | SH | DEFINED | 1  |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 0      | 0        | SH | DEFINED | 6  |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 4      | 150      | SH | DEFINED | 12 |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 20     | 750      | SH | DEFINED | 2  |
| MICROMUSE INC                | COM           | 595094103 | 24     | 4295     | SH | DEFINED | 12 |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 19     | 1500     | SH | DEFINED | 9  |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 203    | 16400    | SH | DEFINED | 6  |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 9      | 750      | SH | DEFINED | 11 |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 1003   | 81222    | SH | DEFINED | 12 |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 60     | 4855     | SH | DEFINED | 4  |
| MICROS SYS INC               | COM           | 594901100 | 62     | 789      | SH | DEFINED | 12 |
| MICROS SYS INC               | COM           | 594901100 | 7462   | 95590    | SH | DEFINED | 3  |
| MICROSEMI CORP               | COM           | 595137100 | 47     | 2700     | SH | DEFINED | 12 |
| MICROSOFT CORP               | COM           | 594918104 | 32851  | 1229460  | SH | DEFINED | 1  |

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|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| MICROSOFT CORP               | COM           | 594918104 | 36804 | 1377922 | SH | DEFINED | 2  |
| MICROSOFT CORP               | COM           | 594918104 | 37536 | 1405309 | SH | DEFINED | 12 |
| MICROSOFT CORP               | COM           | 594918104 | 45561 | 1705110 | SH | DEFINED | 3  |
| MICROSOFT CORP               | COM           | 594918104 | 3728  | 139522  | SH | DEFINED | 11 |
| MICROSOFT CORP               | COM           | 594918104 | 4582  | 171543  | SH | DEFINED | 9  |
| MICROSOFT CORP               | COM           | 594918104 | 4880  | 182645  | SH | DEFINED | 6  |
| MICROSOFT CORP               | COM           | 594918104 | 9146  | 342433  | SH | DEFINED | 8  |
| MICROSOFT CORP               | COM           | 594918104 | 11152 | 417370  | SH | DEFINED | 7  |
| MICROSOFT CORP               | COM           | 594918104 | 16337 | 611402  | SH | DEFINED | 4  |
| MICROSOFT CORP               | COM           | 594918104 | 11675 | 436956  | SH | DEFINED | 5  |
| MICROSOFT CORP               | COM           | 594918104 | 21138 | 791375  | SH | DEFINED | 10 |
| MICROSTRATEGY INC            | CL A NEW      | 594972408 | 8     | 135     | SH | DEFINED | 12 |
| MICROSTRATEGY INC            | CL A NEW      | 594972408 | 30    | 500     | SH | DEFINED | 2  |
| MID PENN BANCORP INC         | COM           | 59540G107 | 199   | 7204    | SH | DEFINED | 12 |
| MID-AMER APT CMNTYS INC      | COM           | 59522J103 | 1355  | 32864   | SH | DEFINED | 12 |
| MID-AMER APT CMNTYS INC      | COM           | 59522J103 | 4834  | 117280  | SH | DEFINED | 3  |
| MID-AMER APT CMNTYS INC      | COM           | 59522J103 | 2     | 54      | SH | DEFINED | 9  |
| MID-STATE BANCSHARES         | COM           | 595440108 | 11    | 400     | SH | DEFINED | 1  |
| MIDAS GROUP INC              | COM           | 595626102 | 34    | 1709    | SH | DEFINED | 12 |
| MIDCAP SPDR TR               | UNIT SER 1    | 595635103 | 24    | 200     | SH | DEFINED | 7  |
| MIDCAP SPDR TR               | UNIT SER 1    | 595635103 | 133   | 1100    | SH | DEFINED | 2  |
| MIDCAP SPDR TR               | UNIT SER 1    | 595635103 | 203   | 1675    | SH | DEFINED | 11 |
| MIDCAP SPDR TR               | UNIT SER 1    | 595635103 | 1381  | 11413   | SH | DEFINED | 12 |
| MIDDLEBURG FINANCIAL CORP    | COM           | 596094102 | 1192  | 31750   | SH | DEFINED | 12 |
| MIDDLEBY CORP                | COM           | 596278101 | 15649 | 308540  | SH | DEFINED | 3  |
| MIDDLEBY CORP                | COM           | 596278101 | 30    | 600     | SH | DEFINED | 12 |
| MIDDLESEX WATER CO           | COM           | 596680108 | 139   | 7348    | SH | DEFINED | 12 |
| MIDLAND CO                   | COM           | 597486109 | 238   | 7600    | SH | DEFINED | 6  |
| MIDWAY GAMES INC             | COM           | 598148104 | 5     | 500     | SH | DEFINED | 12 |
| MILACRON INC                 | COM           | 598709103 | 12    | 3500    | SH | DEFINED | 12 |
| MILACRON INC                 | COM           | 598709103 | 76    | 22401   | SH | DEFINED | 2  |
| MILLEA HOLDINGS INC          | ADR           | 60032R106 | 29    | 395     | SH | DEFINED | 11 |
| MILLEA HOLDINGS INC          | ADR           | 60032R106 | 37356 | 501423  | SH | DEFINED | 6  |
| MILLENNIUM CELL INC          | COM           | 60038B105 | 163   | 127000  | SH | DEFINED | 12 |
| MILLENNIUM PHARMACEUTICALS I | COM           | 599902103 | 19    | 1600    | SH | DEFINED | 6  |
| MILLENNIUM PHARMACEUTICALS I | COM           | 599902103 | 10    | 800     | SH | DEFINED | 11 |
| MILLENNIUM PHARMACEUTICALS I | COM           | 599902103 | 43    | 3525    | SH | DEFINED | 4  |
| MILLENNIUM PHARMACEUTICALS I | COM           | 599902103 | 50    | 4100    | SH | DEFINED | 2  |
| MILLENNIUM PHARMACEUTICALS I | COM           | 599902103 | 832   | 68674   | SH | DEFINED | 12 |
| MILLER HERMAN INC            | COM           | 600544100 | 124   | 4500    | SH | DEFINED | 9  |
| MILLER HERMAN INC            | COM           | 600544100 | 15    | 550     | SH | DEFINED | 12 |
| MILLER HERMAN INC            | COM           | 600544100 | 122   | 4400    | SH | DEFINED | 2  |
| MILLER HERMAN INC            | COM           | 600544100 | 27    | 975     | SH | DEFINED | 11 |
| MILLICOM INTL CELLULAR S A   | SHS NEW       | L6388F110 | 502   | 22070   | SH | DEFINED | 3  |
| MILLICOM INTL CELLULAR S A   | SHS NEW       | L6388F110 | 8     | 368     | SH | DEFINED | 11 |
| MILLIPORE CORP               | COM           | 601073109 | 216   | 4343    | SH | DEFINED | 12 |
| MILLIPORE CORP               | COM           | 601073109 | 1426  | 28630   | SH | DEFINED | 3  |
| MILLS CORP                   | COM           | 601148109 | 9212  | 144478  | SH | DEFINED | 12 |
| MILLS CORP                   | COM           | 601148109 | 115   | 1800    | SH | DEFINED | 11 |
| MILLS CORP                   | COM           | 601148109 | 19    | 300     | SH | DEFINED | 2  |
| MIM CORP                     | COM           | 553044108 | 9     | 1470    | SH | DEFINED | 11 |
| MINDSPEED TECHNOLOGIES INC   | COM           | 602682106 | 5     | 1869    | SH | DEFINED | 12 |
| MINE SAFETY APPLIANCES CO    | COM           | 602720104 | 46    | 900     | SH | DEFINED | 11 |
| MINE SAFETY APPLIANCES CO    | COM           | 602720104 | 132   | 2600    | SH | DEFINED | 3  |
| MINE SAFETY APPLIANCES CO    | COM           | 602720104 | 218   | 4309    | SH | DEFINED | 12 |
| MIPS TECHNOLOGIES INC        | COM           | 604567107 | 0     | 13      | SH | DEFINED | 12 |
| MISSION WEST PPTYS INC       | COM           | 605203108 | 14    | 1350    | SH | DEFINED | 12 |
| MINIBISHI TOKYO FINL GROUP   | SPONSORED ADR | 606816106 | 12    | 1200    | SH | DEFINED | 9  |
| MINIBISHI TOKYO FINL GROUP   | SPONSORED ADR | 606816106 | 26555 | 2607688 | SH | DEFINED | 6  |
| MINIBISHI TOKYO FINL GROUP   | SPONSORED ADR | 606816106 | 63    | 6200    | SH | DEFINED | 2  |
| MINIBISHI TOKYO FINL GROUP   | SPONSORED ADR | 606816106 | 29    | 2880    | SH | DEFINED | 11 |
| MITY ENTERPRISES INC         | COM           | 606850105 | 553   | 37050   | SH | DEFINED | 6  |

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|                              |                |           |       |         |    |         |    |
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| MKS INSTRUMENT INC           | COM            | 55306N104 | 92    | 4981    | SH | DEFINED | 12 |
| ML MACADAMIA ORCHARDS L P    | DEP UNIT CL A  | 55307U107 | 1     | 200     | SH | DEFINED | 12 |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR  | 607409109 | 11688 | 84300   | SH | DEFINED | 3  |
| MOBIUS MGMT SYSTEMS INC      | COM            | 606925105 | 5     | 700     | SH | DEFINED | 12 |
| MOD PAC CORP                 | COM            | 607495108 | 3     | 220     | SH | DEFINED | 12 |
| MOD PAC CORP                 | COM            | 607495108 | 299   | 23455   | SH | DEFINED | 6  |
| MODINE MFG CO                | COM            | 607828100 | 27    | 800     | SH | DEFINED | 12 |
| MODINE MFG CO                | COM            | 607828100 | 36    | 1070    | SH | DEFINED | 11 |
| MODINE MFG CO                | COM            | 607828100 | 37    | 1100    | SH | DEFINED | 9  |
| MODINE MFG CO                | COM            | 607828100 | 3179  | 94124   | SH | DEFINED | 3  |
| MOHAWK INDS INC              | COM            | 608190104 | 52    | 575     | SH | DEFINED | 12 |
| MOLECULAR DEVICES CORP       | COM            | 60851C107 | 5952  | 296099  | SH | DEFINED | 3  |
| MOLEX INC                    | COM            | 608554101 | 302   | 10078   | SH | DEFINED | 2  |
| MOLEX INC                    | COM            | 608554101 | 23    | 778     | SH | DEFINED | 12 |
| MOLEX INC                    | CL A           | 608554200 | 13    | 475     | SH | DEFINED | 11 |
| MOLEX INC                    | CL A           | 608554200 | 40    | 1500    | SH | DEFINED | 1  |
| MOLEX INC                    | CL A           | 608554200 | 42    | 1593    | SH | DEFINED | 12 |
| MOLEX INC                    | CL A           | 608554200 | 255   | 9553    | SH | DEFINED | 2  |
| MOLEX INC                    | COM            | 608554101 | 14    | 475     | SH | DEFINED | 11 |
| MOLINA HEALTHCARE INC        | COM            | 60855R100 | 3533  | 76180   | SH | DEFINED | 3  |
| MONACO COACH CORP            | COM            | 60886R103 | 537   | 26118   | SH | DEFINED | 12 |
| MONACO COACH CORP            | COM            | 60886R103 | 7     | 316     | SH | DEFINED | 11 |
| MONACO COACH CORP            | COM            | 60886R103 | 7629  | 370900  | SH | DEFINED | 6  |
| MONARCH CASINO & RESORT INC  | COM            | 609027107 | 15    | 366     | SH | DEFINED | 12 |
| MONARCH CASINO & RESORT INC  | COM            | 609027107 | 2222  | 54800   | SH | DEFINED | 3  |
| MONARCH SERVICES INC         | COM            | 609176102 | 1     | 258     | SH | DEFINED | 12 |
| MONEYGRAM INTL INC           | COM            | 60935Y109 | 36    | 1700    | SH | DEFINED | 9  |
| MONEYGRAM INTL INC           | COM            | 60935Y109 | 2     | 100     | SH | DEFINED | 6  |
| MONEYGRAM INTL INC           | COM            | 60935Y109 | 111   | 5236    | SH | DEFINED | 12 |
| MONMOUTH REAL ESTATE INVT CO | CL A           | 609720107 | 9     | 1000    | SH | DEFINED | 12 |
| MONSANTO CO NEW              | COM            | 61166W101 | 30    | 545     | SH | DEFINED | 1  |
| MONSANTO CO NEW              | COM            | 61166W101 | 8     | 152     | SH | DEFINED | 11 |
| MONSANTO CO NEW              | COM            | 61166W101 | 21    | 375     | SH | DEFINED | 2  |
| MONSANTO CO NEW              | COM            | 61166W101 | 38    | 689     | SH | DEFINED | 9  |
| MONSANTO CO NEW              | COM            | 61166W101 | 403   | 7250    | SH | DEFINED | 6  |
| MONSANTO CO NEW              | COM            | 61166W101 | 789   | 14200   | SH | DEFINED | 3  |
| MONSANTO CO NEW              | COM            | 61166W101 | 3234  | 58226   | SH | DEFINED | 12 |
| MONSTER WORLDWIDE INC        | COM            | 611742107 | 20    | 600     | SH | DEFINED | 12 |
| MONTGOMERY STR INCOME SECS I | COM            | 614115103 | 204   | 11112   | SH | DEFINED | 12 |
| MONTPELIER RE HOLDINGS LTD   | SHS            | G62185106 | 2611  | 67905   | SH | DEFINED | 12 |
| MONTPELIER RE HOLDINGS LTD   | SHS            | G62185106 | 58    | 1500    | SH | DEFINED | 11 |
| MOODYS CORP                  | COM            | 615369105 | 458   | 5275    | SH | DEFINED | 5  |
| MOODYS CORP                  | COM            | 615369105 | 56    | 650     | SH | DEFINED | 9  |
| MOODYS CORP                  | COM            | 615369105 | 474   | 5455    | SH | DEFINED | 11 |
| MOODYS CORP                  | COM            | 615369105 | 602   | 6926    | SH | DEFINED | 12 |
| MOODYS CORP                  | COM            | 615369105 | 735   | 8462    | SH | DEFINED | 2  |
| MOODYS CORP                  | COM            | 615369105 | 2197  | 25300   | SH | DEFINED | 1  |
| MORGAN STANLEY               | COM NEW        | 617446448 | 465   | 8375    | SH | DEFINED | 2  |
| MORGAN STANLEY               | COM NEW        | 617446448 | 8992  | 161959  | SH | DEFINED | 3  |
| MORGAN STANLEY               | INCOME SEC INC | 61745P874 | 9     | 545     | SH | DEFINED | 12 |
| MORGAN STANLEY               | INSD MUN SECS  | 61745P833 | 0     | 4       | SH | DEFINED | 12 |
| MORGAN STANLEY               | INSD MUN INCM  | 61745P791 | 89    | 6426    | SH | DEFINED | 12 |
| MORGAN STANLEY               | QUALT MUN INCM | 61745P734 | 31    | 2330    | SH | DEFINED | 12 |
| MORGAN STANLEY               | QLT MUN INV TR | 61745P668 | 119   | 8851    | SH | DEFINED | 12 |
| MORGAN STANLEY               | MUN INCM OPPTN | 61745P452 | 498   | 65744   | SH | DEFINED | 12 |
| MORGAN STANLEY               | COM NEW        | 617446448 | 134   | 2415    | SH | DEFINED | 9  |
| MORGAN STANLEY               | COM NEW        | 617446448 | 58347 | 1050907 | SH | DEFINED | 6  |
| MORGAN STANLEY               | COM NEW        | 617446448 | 53    | 950     | SH | DEFINED | 4  |
| MORGAN STANLEY               | COM NEW        | 617446448 | 5086  | 91600   | SH | DEFINED | 7  |
| MORGAN STANLEY               | COM NEW        | 617446448 | 4604  | 82931   | SH | DEFINED | 12 |
| MORGAN STANLEY               | COM NEW        | 617446448 | 3886  | 70000   | SH | DEFINED | 10 |
| MORGAN STANLEY               | COM NEW        | 617446448 | 880   | 15850   | SH | DEFINED | 5  |

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| MORGAN STANLEY               | GOVT INCOME TR | 61745P106 | 18    | 2000    | SH | DEFINED | 12 |
| MORGAN STANLEY               | COM NEW        | 617446448 | 236   | 4248    | SH | DEFINED | 11 |
| MORGAN STANLEY               | MUN PREM INCOM | 61745P429 | 27    | 3000    | SH | DEFINED | 12 |
| MORGAN STANLEY ASIA PAC FD I | COM            | 61744U106 | 53    | 4147    | SH | DEFINED | 12 |
| MORGAN STANLEY EMER MKTS DEB | COM            | 61744H105 | 42    | 4383    | SH | DEFINED | 12 |
| MORGAN STANLEY EMER MKTS FD  | COM            | 61744G107 | 4826  | 274675  | SH | DEFINED | 5  |
| MORGAN STANLEY EMER MKTS FD  | COM            | 61744G107 | 951   | 54110   | SH | DEFINED | 12 |
| MORGAN STANLEY HIGH YIELD FD | COM            | 61744M104 | 13    | 1976    | SH | DEFINED | 12 |
| MORTGAGEIT HLDGS INC         | COM            | 61915Q108 | 207   | 11543   | SH | DEFINED | 3  |
| MOSAIC CO                    | COM            | 61945A107 | 1767  | 108265  | SH | DEFINED | 12 |
| MOSAIC CO                    | COM            | 61945A107 | 10    | 600     | SH | DEFINED | 9  |
| MOSAIC CO                    | COM            | 61945A107 | 18    | 1100    | SH | DEFINED | 11 |
| MOSSIMO INC                  | COM            | 619696107 | 252   | 72713   | SH | DEFINED | 6  |
| MOSSIMO INC                  | COM            | 619696107 | 0     | 100     | SH | DEFINED | 12 |
| MOTHERS WK INC               | COM            | 619903107 | 2953  | 216886  | SH | DEFINED | 6  |
| MOTOROLA INC                 | COM            | 620076109 | 527   | 30653   | SH | DEFINED | 2  |
| MOTOROLA INC                 | COM            | 620076109 | 0     | 0       | SH | DEFINED | 6  |
| MOTOROLA INC                 | COM            | 620076109 | 125   | 7285    | SH | DEFINED | 11 |
| MOTOROLA INC                 | COM            | 620076109 | 237   | 13800   | SH | DEFINED | 7  |
| MOTOROLA INC                 | COM            | 620076109 | 707   | 41092   | SH | DEFINED | 9  |
| MOTOROLA INC                 | COM            | 620076109 | 19458 | 1131283 | SH | DEFINED | 3  |
| MOTOROLA INC                 | COM            | 620076109 | 3588  | 208612  | SH | DEFINED | 12 |
| MOVADO GROUP INC             | COM            | 624580106 | 3741  | 200600  | SH | DEFINED | 6  |
| MOVADO GROUP INC             | COM            | 624580106 | 1092  | 58540   | SH | DEFINED | 3  |
| MOVIE GALLERY INC            | COM            | 624581104 | 6     | 300     | SH | DEFINED | 12 |
| MPOWER HOLDING CORP          | COM NEW        | 62473L309 | 0     | 3       | SH | DEFINED | 12 |
| MPS GROUP INC                | COM            | 553409103 | 48    | 3925    | SH | DEFINED | 12 |
| MRO SOFTWARE INC             | COM            | 55347W105 | 2363  | 181518  | SH | DEFINED | 3  |
| MRV COMMUNICATIONS INC       | COM            | 553477100 | 1     | 400     | SH | DEFINED | 2  |
| MRV COMMUNICATIONS INC       | COM            | 553477100 | 3     | 700     | SH | DEFINED | 12 |
| MSC INDL DIRECT INC          | CL A           | 553530106 | 13175 | 366170  | SH | DEFINED | 3  |
| MSC SOFTWARE CORP            | COM            | 553531104 | 241   | 23050   | SH | DEFINED | 12 |
| MTC TECHNOLOGIES INC         | COM            | 55377A106 | 1007  | 30000   | SH | DEFINED |    |
| MTC TECHNOLOGIES INC         | COM            | 55377A106 | 347   | 10350   | SH | DEFINED | 12 |
| MTS SYS CORP                 | COM            | 553777103 | 13816 | 408640  | SH | DEFINED | 3  |
| MTS SYS CORP                 | COM            | 553777103 | 11    | 329     | SH | DEFINED | 12 |
| MUELLER INDS INC             | COM            | 624756102 | 16    | 500     | SH | DEFINED | 11 |
| MUELLER INDS INC             | COM            | 624756102 | 7095  | 220354  | SH | DEFINED | 3  |
| MUELLER INDS INC             | COM            | 624756102 | 1     | 35      | SH | DEFINED | 12 |
| MULTI COLOR CORP             | COM            | 625383104 | 5     | 300     | SH | DEFINED | 2  |
| MULTI COLOR CORP             | COM            | 625383104 | 66    | 3675    | SH | DEFINED | 12 |
| MUNI INTER DURATION FD INC   | COM            | 62618U107 | 122   | 9209    | SH | DEFINED | 12 |
| MUNIASSETS FD INC            | COM            | 62618Q106 | 14    | 1159    | SH | DEFINED | 12 |
| MUNICIPAL ADVANTAGE FD INC   | COM            | 626189104 | 59    | 4500    | SH | DEFINED | 12 |
| MUNICIPAL HIGH INCOME FD INC | COM            | 626214100 | 151   | 21100   | SH | DEFINED | 12 |
| MUNICIPAL MTG & EQUITY L L C | GROWTH SHS     | 62624B101 | 93    | 3400    | SH | DEFINED | 12 |
| MUNICIPAL MTG & EQUITY L L C | GROWTH SHS     | 62624B101 | 3492  | 128341  | SH | DEFINED | 12 |
| MUNIHANCED FD INC            | COM            | 626243109 | 492   | 45300   | SH | DEFINED | 12 |
| MUNIHOLDINGS CALIF INSD FD I | COM            | 625933106 | 14    | 1000    | SH | DEFINED | 12 |
| MUNIHOLDINGS FLA INSD FD     | COM            | 62624W105 | 30    | 2000    | SH | DEFINED | 12 |
| MUNIHOLDINGS INSD FD II INC  | COM            | 62625A102 | 66    | 5000    | SH | DEFINED | 12 |
| MUNIHOLDINGS INSD FD INC     | COM            | 625930102 | 29    | 2000    | SH | DEFINED | 12 |
| MUNIHOLDINGS N J INSD FD INC | COM            | 625936109 | 60    | 4000    | SH | DEFINED | 12 |
| MUNIVEST FD INC              | COM            | 626295109 | 145   | 15332   | SH | DEFINED | 12 |
| MUNIYIELD CALIF FD INC       | COM            | 626296107 | 67    | 4700    | SH | DEFINED | 12 |
| MUNIYIELD CALIF INS FD       | COM            | 62629L104 | 106   | 7983    | SH | DEFINED | 12 |
| MUNIYIELD FD INC             | COM            | 626299101 | 77    | 5561    | SH | DEFINED | 12 |
| MUNIYIELD FLA FD             | COM            | 626297105 | 43    | 3000    | SH | DEFINED | 12 |
| MUNIYIELD INSD FD INC        | COM            | 62630E107 | 2     | 123     | SH | DEFINED | 12 |
| MUNIYIELD N J FD INC         | COM            | 62630L101 | 15    | 1000    | SH | DEFINED | 12 |
| MUNIYIELD N Y INSD FD INC    | COM            | 626301105 | 71    | 5500    | SH | DEFINED | 12 |
| MUNIYIELD PA INSD FD         | COM            | 62630V109 | 6     | 400     | SH | DEFINED | 12 |

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| MUNIYIELD QUALITY FD II      | COM            | 62630T104 | 288   | 23350  | SH | DEFINED | 12 |
| MUNIYIELD QUALITY FD INC     | COM            | 626302103 | 54    | 3750   | SH | DEFINED | 12 |
| MURPHY OIL CORP              | COM            | 626717102 | 13263 | 164860 | SH | DEFINED | 6  |
| MURPHY OIL CORP              | COM            | 626717102 | 513   | 6380   | SH | DEFINED | 3  |
| MURPHY OIL CORP              | COM            | 626717102 | 60    | 743    | SH | DEFINED | 11 |
| MURPHY OIL CORP              | COM            | 626717102 | 2414  | 30002  | SH | DEFINED | 12 |
| MUTUALFIRST FINL INC         | COM            | 62845B104 | 44    | 1800   | SH | DEFINED | 11 |
| MYERS INDS INC               | COM            | 628464109 | 640   | 50000  | SH | DEFINED | 3  |
| MYERS INDS INC               | COM            | 628464109 | 3143  | 245584 | SH | DEFINED | 12 |
| MYKROLIS CORP                | COM            | 62852P103 | 36    | 2570   | SH | DEFINED | 12 |
| MYKROLIS CORP                | COM            | 62852P103 | 6565  | 463270 | SH | DEFINED | 3  |
| MYLAN LABS INC               | COM            | 628530107 | 41    | 2331   | SH | DEFINED | 9  |
| MYLAN LABS INC               | COM            | 628530107 | 3775  | 213534 | SH | DEFINED | 12 |
| MYLAN LABS INC               | COM            | 628530107 | 32    | 1800   | SH | DEFINED | 11 |
| MYOGEN INC                   | COM            | 62856E104 | 40    | 5000   | SH | DEFINED | 12 |
| MYRIAD GENETICS INC          | COM            | 62855J104 | 27    | 1200   | SH | DEFINED | 2  |
| MYRIAD GENETICS INC          | COM            | 62855J104 | 300   | 13325  | SH | DEFINED | 12 |
| MYRIAD GENETICS INC          | COM            | 62855J104 | 1102  | 48950  | SH | DEFINED | 3  |
| NABI BIOPHARMACEUTICALS      | COM            | 629519109 | 353   | 24100  | SH | DEFINED | 12 |
| NABI BIOPHARMACEUTICALS      | COM            | 629519109 | 10    | 674    | SH | DEFINED | 11 |
| NABORS INDUSTRIES LTD        | SHS            | G6359F103 | 45    | 880    | SH | DEFINED | 9  |
| NABORS INDUSTRIES LTD        | SHS            | G6359F103 | 85    | 1650   | SH | DEFINED | 11 |
| NABORS INDUSTRIES LTD        | SHS            | G6359F103 | 249   | 4850   | SH | DEFINED | 12 |
| NABORS INDUSTRIES LTD        | SHS            | G6359F103 | 8258  | 161000 | SH | DEFINED | 2  |
| NACCO INDS INC               | CL A           | 629579103 | 53    | 500    | SH | DEFINED | 2  |
| NACCO INDS INC               | CL A           | 629579103 | 32038 | 304006 | SH | DEFINED | 6  |
| NAM TAI ELECTRS INC          | COM PAR \$0.02 | 629865205 | 226   | 11719  | SH | DEFINED | 12 |
| NANOGEN INC                  | COM            | 630075109 | 4     | 607    | SH | DEFINED | 11 |
| NANOGEN INC                  | COM            | 630075109 | 35    | 4800   | SH | DEFINED | 12 |
| NANOMETRICS INC              | COM            | 630077105 | 3     | 200    | SH | DEFINED | 12 |
| NANOPHASE TCHNOLOGIES CORP   | COM            | 630079101 | 4     | 400    | SH | DEFINED | 12 |
| NARA BANCORP INC             | COM            | 63080P105 | 4797  | 225530 | SH | DEFINED | 3  |
| NASDAQ 100 TR                | UNIT SER 1     | 631100104 | 76    | 1900   | SH | DEFINED | 2  |
| NASDAQ 100 TR                | UNIT SER 1     | 631100104 | 40    | 1000   | SH | DEFINED | 7  |
| NASDAQ 100 TR                | UNIT SER 1     | 631100104 | 65    | 1635   | SH | DEFINED | 9  |
| NASDAQ 100 TR                | UNIT SER 1     | 631100104 | 2225  | 55747  | SH | DEFINED | 12 |
| NASDAQ 100 TR                | UNIT SER 1     | 631100104 | 157   | 3925   | SH | DEFINED | 4  |
| NASDAQ 100 TR                | UNIT SER 1     | 631100104 | 171   | 4286   | SH | DEFINED | 11 |
| NASH FINCH CO                | COM            | 631158102 | 1051  | 27830  | SH | DEFINED | 3  |
| NATIONAL AUSTRALIA BK LTD    | SPONSORED ADR  | 632525408 | 232   | 2070   | SH | DEFINED | 2  |
| NATIONAL BANKSHARES INC VA   | COM            | 634865109 | 236   | 4412   | SH | DEFINED | 12 |
| NATIONAL CITY CORP           | COM            | 635405103 | 265   | 7056   | SH | DEFINED | 1  |
| NATIONAL CITY CORP           | COM            | 635405103 | 11    | 300    | SH | DEFINED | 6  |
| NATIONAL CITY CORP           | COM            | 635405103 | 42    | 1120   | SH | DEFINED | 11 |
| NATIONAL CITY CORP           | COM            | 635405103 | 1182  | 31473  | SH | DEFINED | 5  |
| NATIONAL CITY CORP           | COM            | 635405103 | 2552  | 67973  | SH | DEFINED | 4  |
| NATIONAL CITY CORP           | COM            | 635405103 | 3541  | 94308  | SH | DEFINED | 12 |
| NATIONAL CITY CORP           | COM            | 635405103 | 3579  | 95310  | SH | DEFINED | 3  |
| NATIONAL CITY CORP           | COM            | 635405103 | 6626  | 176462 | SH | DEFINED | 2  |
| NATIONAL CITY CORP           | COM            | 635405103 | 1845  | 49145  | SH | DEFINED | 9  |
| NATIONAL DENTEX CORP         | COM            | 63563H109 | 1206  | 39600  | SH | DEFINED | 6  |
| NATIONAL FINL PARTNERS CORP  | COM            | 63607P208 | 12748 | 328560 | SH | DEFINED | 3  |
| NATIONAL FUEL GAS CO N J     | COM            | 636180101 | 27083 | 955661 | SH | DEFINED | 3  |
| NATIONAL FUEL GAS CO N J     | COM            | 636180101 | 24076 | 849540 | SH | DEFINED | 6  |
| NATIONAL FUEL GAS CO N J     | COM            | 636180101 | 208   | 7324   | SH | DEFINED | 12 |
| NATIONAL HEALTH INVS INC     | COM            | 63633D104 | 99    | 3400   | SH | DEFINED | 12 |
| NATIONAL HEALTH INVS INC     | COM            | 63633D104 | 29    | 1000   | SH | DEFINED | 11 |
| NATIONAL HEALTH REALTY INC   | COM            | 635905102 | 10    | 500    | SH | DEFINED | 12 |
| NATIONAL HOME HEALTH CARE CO | COM            | 636380107 | 1232  | 94039  | SH | DEFINED | 6  |
| NATIONAL INSTRS CORP         | COM            | 636518102 | 12    | 450    | SH | DEFINED | 12 |
| NATIONAL PENN BANCSHARES INC | COM            | 637138108 | 133   | 4800   | SH | DEFINED | 3  |
| NATIONAL PENN BANCSHARES INC | COM            | 637138108 | 24    | 850    | SH | DEFINED | 12 |

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| NATIONAL PENN BANCSHARES INC | COM          | 637138108 | 9     | 311    | SH | DEFINED | 11 |
| NATIONAL PRESTO INDS INC     | COM          | 637215104 | 166   | 3650   | SH | DEFINED | 12 |
| NATIONAL PRESTO INDS INC     | COM          | 637215104 | 50    | 1100   | SH | DEFINED | 9  |
| NATIONAL RESEARCH CORP       | COM          | 637372103 | 4     | 250    | SH | DEFINED | 12 |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 1088  | 60629  | SH | DEFINED | 12 |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 27    | 1480   | SH | DEFINED | 11 |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 3     | 150    | SH | DEFINED | 6  |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 21    | 1172   | SH | DEFINED | 9  |
| NATIONAL WESTMINSTER BK PLC  | SPON ADR C   | 638539882 | 13    | 500    | SH | DEFINED | 9  |
| NATIONAL WESTN LIFE INS CO   | CL A         | 638522102 | 6161  | 37000  | SH | DEFINED | 6  |
| NATIONAL WESTN LIFE INS CO   | CL A         | 638522102 | 36    | 217    | SH | DEFINED | 12 |
| NATIONAL-OILWELL INC         | COM          | 637071101 | 0     | 12     | SH | DEFINED | 12 |
| NATIONWIDE FINL SVCS INC     | CL A         | 638612101 | 75    | 1954   | SH | DEFINED | 2  |
| NATIONWIDE FINL SVCS INC     | CL A         | 638612101 | 19680 | 514783 | SH | DEFINED | 3  |
| NATIONWIDE FINL SVCS INC     | CL A         | 638612101 | 83    | 2182   | SH | DEFINED | 12 |
| NATIONWIDE FINL SVCS INC     | CL A         | 638612101 | 8     | 215    | SH | DEFINED | 9  |
| NATIONWIDE FINL SVCS INC     | CL A         | 638612101 | 5     | 121    | SH | DEFINED | 11 |
| NATIONWIDE FINL SVCS INC     | CL A         | 638612101 | 6237  | 163120 | SH | DEFINED | 6  |
| NATIONWIDE HEALTH PPTYS INC  | COM          | 638620104 | 10    | 400    | SH | DEFINED | 11 |
| NATIONWIDE HEALTH PPTYS INC  | COM          | 638620104 | 285   | 12000  | SH | DEFINED | 9  |
| NATIONWIDE HEALTH PPTYS INC  | COM          | 638620104 | 2919  | 122905 | SH | DEFINED | 12 |
| NATIONWIDE HEALTH PPTYS INC  | COM          | 638620104 | 5444  | 229200 | SH | DEFINED | 3  |
| NATURAL RESOURCE PARTNERS L  | COM UNIT L P | 63900P103 | 549   | 9530   | SH | DEFINED | 12 |
| NATUS MEDICAL INC DEL        | COM          | 639050103 | 827   | 103350 | SH | DEFINED | 12 |
| NAUTILUS GROUP INC           | COM          | 63910B102 | 14821 | 613200 | SH | DEFINED | 3  |
| NAUTILUS GROUP INC           | COM          | 63910B102 | 87    | 3605   | SH | DEFINED | 12 |
| NAVIGANT CONSULTING INC      | COM          | 63935N107 | 394   | 14800  | SH | DEFINED | 5  |
| NAVIGANT INTL INC            | COM          | 63935R108 | 1559  | 128080 | SH | DEFINED | 3  |
| NAVIGANT INTL INC            | COM          | 63935R108 | 3053  | 250852 | SH | DEFINED | 6  |
| NAVIGANT INTL INC            | COM          | 63935R108 | 0     | 7      | SH | DEFINED | 2  |
| NAVIGATORS GROUP INC         | COM          | 638904102 | 5419  | 179967 | SH | DEFINED | 6  |
| NAVIGATORS GROUP INC         | COM          | 638904102 | 53    | 1760   | SH | DEFINED | 1  |
| NAVIGATORS GROUP INC         | COM          | 638904102 | 10    | 342    | SH | DEFINED | 12 |
| NAVIGATORS GROUP INC         | COM          | 638904102 | 1     | 30     | SH | DEFINED | 3  |
| NAVISITE INC                 | COM NEW      | 63935M208 | 0     | 63     | SH | DEFINED | 12 |
| NAVISTAR INTL CORP NEW       | COM          | 63934E108 | 12    | 275    | SH | DEFINED | 11 |
| NAVISTAR INTL CORP NEW       | COM          | 63934E108 | 1317  | 29950  | SH | DEFINED | 12 |
| NBT BANCORP INC              | COM          | 628778102 | 5734  | 222922 | SH | DEFINED | 6  |
| NBTY INC                     | COM          | 628782104 | 96    | 4000   | SH | DEFINED | 9  |
| NBTY INC                     | COM          | 628782104 | 18802 | 783100 | SH | DEFINED | 6  |
| NBTY INC                     | COM          | 628782104 | 13    | 534    | SH | DEFINED | 12 |
| NCI BUILDING SYS INC         | COM          | 628852105 | 3     | 70     | SH | DEFINED | 12 |
| NCI BUILDING SYS INC         | COM          | 628852105 | 16365 | 436410 | SH | DEFINED | 3  |
| NCI BUILDING SYS INC         | COM          | 628852105 | 21765 | 580788 | SH | DEFINED | 6  |
| NCO GROUP INC                | COM          | 628858102 | 12    | 450    | SH | DEFINED | 9  |
| NCO GROUP INC                | COM          | 628858102 | 18    | 690    | SH | DEFINED | 12 |
| NCO GROUP INC                | COM          | 628858102 | 162   | 6270   | SH | DEFINED | 3  |
| NCO GROUP INC                | COM          | 628858102 | 17270 | 668093 | SH | DEFINED | 6  |
| NCR CORP NEW                 | COM          | 62886E108 | 961   | 13883  | SH | DEFINED | 12 |
| NCR CORP NEW                 | COM          | 62886E108 | 559   | 8074   | SH | DEFINED | 11 |
| NCR CORP NEW                 | COM          | 62886E108 | 298   | 4300   | SH | DEFINED | 5  |
| NCR CORP NEW                 | COM          | 62886E108 | 72    | 1046   | SH | DEFINED | 2  |
| NCR CORP NEW                 | COM          | 62886E108 | 41678 | 602020 | SH | DEFINED | 3  |
| NCR CORP NEW                 | COM          | 62886E108 | 1     | 18     | SH | DEFINED | 1  |
| NCR CORP NEW                 | COM          | 62886E108 | 9     | 130    | SH | DEFINED | 6  |
| NDCHEALTH CORP               | COM          | 639480102 | 9     | 500    | SH | DEFINED | 12 |
| NDCHEALTH CORP               | COM          | 639480102 | 3     | 184    | SH | DEFINED | 11 |
| NEENAH PAPER INC             | COM          | 640079109 | 183   | 5619   | SH | DEFINED | 2  |
| NEENAH PAPER INC             | COM          | 640079109 | 270   | 8286   | SH | DEFINED | 12 |
| NEENAH PAPER INC             | COM          | 640079109 | 1     | 18     | SH | DEFINED | 3  |
| NEENAH PAPER INC             | COM          | 640079109 | 1     | 21     | SH | DEFINED | 7  |
| NEENAH PAPER INC             | COM          | 640079109 | 1     | 39     | SH | DEFINED | 1  |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| NEENAH PAPER INC             | COM            | 640079109 | 3      | 104     | SH | DEFINED | 9  |
| NEENAH PAPER INC             | COM            | 640079109 | 6      | 189     | SH | DEFINED | 11 |
| NEENAH PAPER INC             | COM            | 640079109 | 0      | 7       | SH | DEFINED | 6  |
| NEIMAN MARCUS GROUP INC      | CL B           | 640204301 | 274    | 4100    | SH | DEFINED | 6  |
| NEIMAN MARCUS GROUP INC      | CL B           | 640204301 | 10     | 150     | SH | DEFINED | 12 |
| NEIMAN MARCUS GROUP INC      | CL A           | 640204202 | 17     | 238     | SH | DEFINED | 11 |
| NEIMAN MARCUS GROUP INC      | CL A           | 640204202 | 87     | 1223    | SH | DEFINED | 12 |
| NEKTAR THERAPEUTICS          | COM            | 640268108 | 6      | 300     | SH | DEFINED | 12 |
| NEKTAR THERAPEUTICS          | COM            | 640268108 | 25     | 1215    | SH | DEFINED | 11 |
| NELSON THOMAS INC            | COM            | 640376109 | 3355   | 148440  | SH | DEFINED | 3  |
| NEOMAGIC CORP                | COM            | 640497103 | 6      | 5000    | SH | DEFINED | 12 |
| NEORX CORP                   | COM PAR \$0.02 | 640520300 | 9      | 4484    | SH | DEFINED | 12 |
| NEOWARE SYS INC              | COM            | 64065P102 | 33     | 3500    | SH | DEFINED | 12 |
| NET2PHONE                    | COM            | 64108N106 | 31     | 9000    | SH | DEFINED | 12 |
| NETBANK INC                  | COM            | 640933107 | 10510  | 1009634 | SH | DEFINED | 6  |
| NETEASE COM INC              | SPONSORED ADR  | 64110W102 | 105660 | 2000000 | SH | DEFINED | 13 |
| NETFLIX COM INC              | COM            | 64110L106 | 172    | 13925   | SH | DEFINED | 12 |
| NETFLIX COM INC              | COM            | 64110L106 | 330    | 26728   | SH | DEFINED | 5  |
| NETFLIX COM INC              | COM            | 64110L106 | 86310  | 7000000 | SH | DEFINED | 13 |
| NETGEAR INC                  | COM            | 64111Q104 | 15     | 800     | SH | DEFINED | 11 |
| NETIQ CORP                   | COM            | 64115P102 | 3070   | 251400  | SH | DEFINED | 3  |
| NETIQ CORP                   | COM            | 64115P102 | 6      | 500     | SH | DEFINED | 12 |
| NETMANAGE INC                | COM NEW        | 641144308 | 13     | 2043    | SH | DEFINED | 12 |
| NETRATINGS INC               | COM            | 64116M108 | 10     | 500     | SH | DEFINED | 12 |
| NETWORK APPLIANCE INC        | COM            | 64120L104 | 314    | 9456    | SH | DEFINED | 12 |
| NETWORK APPLIANCE INC        | COM            | 64120L104 | 1      | 19      | SH | DEFINED | 4  |
| NETWORK APPLIANCE INC        | COM            | 64120L104 | 3      | 100     | SH | DEFINED | 7  |
| NETWORK APPLIANCE INC        | COM            | 64120L104 | 1275   | 38368   | SH | DEFINED | 1  |
| NETWORK APPLIANCE INC        | COM            | 64120L104 | 0      | 0       | SH | DEFINED | 6  |
| NETWORK APPLIANCE INC        | COM            | 64120L104 | 19     | 565     | SH | DEFINED | 11 |
| NEUBERGER BERMAN DIV ADVANT  | COM            | 64127J102 | 0      | 0       | SH | DEFINED | 12 |
| NEUBERGER BERMAN INCOME OPP  | COM SHS        | 64126L108 | 145    | 9641    | SH | DEFINED | 12 |
| NEUBERGER BERMAN INTER MUNI  | COM            | 64124P101 | 87     | 6650    | SH | DEFINED | 12 |
| NEUBERGER BERMAN RE ES SEC F | COM            | 64190A103 | 416    | 27711   | SH | DEFINED | 12 |
| NEUBERGER BERMAN REAL INCM F | COM            | 64126D106 | 35     | 1620    | SH | DEFINED | 12 |
| NEUBERGER BERMAN RLTY INC FD | COM            | 64126G109 | 925    | 48558   | SH | DEFINED | 12 |
| NEUROBIOLOGICAL TECHNOLOGIES | COM            | 64124W106 | 4      | 1000    | SH | DEFINED | 12 |
| NEUROCRINE BIOSCIENCES INC   | COM            | 64125C109 | 74     | 1500    | SH | DEFINED | 12 |
| NEUROGEN CORP                | COM            | 64124E106 | 19     | 2000    | SH | DEFINED | 12 |
| NEVADA CHEMICALS INC         | COM            | 64127C107 | 7      | 1000    | SH | DEFINED | 12 |
| NEW AMER HIGH INCOME FD INC  | COM            | 641876107 | 13     | 6000    | SH | DEFINED | 12 |
| NEW CENTURY FINANCIAL CORP M | COM            | 6435EV108 | 26     | 400     | SH | DEFINED | 12 |
| NEW CENTURY FINANCIAL CORP M | COM            | 6435EV108 | 88920  | 1391325 | SH | DEFINED | 3  |
| NEW FRONTIER MEDIA INC       | COM            | 644398109 | 8249   | 1041570 | SH | DEFINED | 3  |
| NEW JERSEY RES               | COM            | 646025106 | 451    | 10404   | SH | DEFINED | 12 |
| NEW JERSEY RES               | COM            | 646025106 | 26     | 600     | SH | DEFINED | 11 |
| NEW JERSEY RES               | COM            | 646025106 | 80     | 1846    | SH | DEFINED | 9  |
| NEW JERSEY RES               | COM            | 646025106 | 7251   | 167300  | SH | DEFINED | 6  |
| NEW JERSEY RES               | COM            | 646025106 | 33     | 771     | SH | DEFINED | 4  |
| NEW PLAN EXCEL RLTY TR INC   | COM            | 648053106 | 62     | 2275    | SH | DEFINED | 11 |
| NEW PLAN EXCEL RLTY TR INC   | COM            | 648053106 | 127    | 4700    | SH | DEFINED | 9  |
| NEW PLAN EXCEL RLTY TR INC   | COM            | 648053106 | 1165   | 43009   | SH | DEFINED | 12 |
| NEW PLAN EXCEL RLTY TR INC   | COM            | 648053106 | 11     | 400     | SH | DEFINED | 1  |
| NEW RIV PHARMACEUTICALS INC  | COM            | 648468205 | 45     | 3000    | SH | DEFINED | 16 |
| NEW YORK & CO INC            | COM            | 649295102 | 2      | 100     | SH | DEFINED | 12 |
| NEW YORK CMNTY BANCORP INC   | COM            | 649445103 | 10     | 500     | SH | DEFINED | 9  |
| NEW YORK CMNTY BANCORP INC   | COM            | 649445103 | 636    | 30925   | SH | DEFINED | 12 |
| NEW YORK CMNTY BANCORP INC   | COM            | 649445103 | 25     | 1206    | SH | DEFINED | 4  |
| NEW YORK TIMES CO            | CL A           | 650111107 | 14     | 350     | SH | DEFINED | 2  |
| NEW YORK TIMES CO            | CL A           | 650111107 | 16     | 400     | SH | DEFINED | 9  |
| NEW YORK TIMES CO            | CL A           | 650111107 | 616    | 15100   | SH | DEFINED | 11 |
| NEW YORK TIMES CO            | CL A           | 650111107 | 2189   | 53664   | SH | DEFINED | 12 |

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|------------------------------|------------------|-----------|---------|----------|----|---------|----|
| NEW YORK TIMES CO            | CL A             | 650111107 | 7806    | 191326   | SH | DEFINED | 5  |
| NEWALLIANCE BANCSHARES INC   | COM              | 650203102 | 11      | 700      | SH | DEFINED | 11 |
| NEWALLIANCE BANCSHARES INC   | COM              | 650203102 | 243     | 15900    | SH | DEFINED | 5  |
| NEWALLIANCE BANCSHARES INC   | COM              | 650203102 | 403     | 26342    | SH | DEFINED | 12 |
| NEWCASTLE INVT CORP          | COM              | 65105M108 | 5268    | 165780   | SH | DEFINED | 3  |
| NEWCASTLE INVT CORP          | COM              | 65105M108 | 6       | 200      | SH | DEFINED | 12 |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 160     | 6617     | SH | DEFINED | 11 |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 856     | 35390    | SH | DEFINED | 9  |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 1089    | 45000    | SH | DEFINED | 6  |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 2856    | 118067   | SH | DEFINED | 12 |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 3320    | 137247   | SH | DEFINED | 2  |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 4838    | 200000   | SH | DEFINED | 7  |
| NEWFIELD EXPL CO             | COM              | 651290108 | 78      | 1323     | SH | DEFINED | 12 |
| NEWFIELD EXPL CO             | COM              | 651290108 | 17062   | 288950   | SH | DEFINED | 6  |
| NEWFIELD EXPL CO             | COM              | 651290108 | 55      | 930      | SH | DEFINED | 3  |
| NEWFIELD EXPL CO             | COM              | 651290108 | 35      | 588      | SH | DEFINED | 11 |
| NEWMARKET CORP               | COM              | 651587107 | 4744    | 238370   | SH | DEFINED | 3  |
| NEWMARKET CORP               | COM              | 651587107 | 40      | 2020     | SH | DEFINED | 12 |
| NEWMONT MINING CORP          | COM              | 651639106 | 2       | 46       | SH | DEFINED | 7  |
| NEWMONT MINING CORP          | COM              | 651639106 | 4       | 84       | SH | DEFINED | 11 |
| NEWMONT MINING CORP          | COM              | 651639106 | 217     | 4897     | SH | DEFINED | 2  |
| NEWMONT MINING CORP          | COM              | 651639106 | 266     | 5997     | SH | DEFINED | 5  |
| NEWMONT MINING CORP          | COM              | 651639106 | 2682    | 60398    | SH | DEFINED | 12 |
| NEWMONT MINING CORP          | COM              | 651639106 | 16432   | 370000   | SH | DEFINED | 10 |
| NEWPARK RES INC              | COM PAR \$.01NEW | 651718504 | 180     | 34932    | SH | DEFINED | 2  |
| NEWPORT CORP                 | COM              | 651824104 | 73      | 5149     | SH | DEFINED | 11 |
| NEWPORT CORP                 | COM              | 651824104 | 72      | 5088     | SH | DEFINED | 12 |
| NEWPORT CORP                 | COM              | 651824104 | 44      | 3150     | SH | DEFINED | 2  |
| NEWS CORP                    | CL B             | 65248E203 | 422     | 21980    | SH | DEFINED | 12 |
| NEWS CORP                    | CL A             | 65248E104 | 2       | 82       | SH | DEFINED | 2  |
| NEWS CORP                    | CL A             | 65248E104 | 0       | 2        | SH | DEFINED | 11 |
| NEWS CORP                    | CL A             | 65248E104 | 462     | 24766    | SH | DEFINED | 12 |
| NEWS CORP                    | CL A             | 65248E104 | 105     | 5645     | SH | DEFINED | 9  |
| NEWTEK BUSINESS SVCS INC     | COM              | 652526104 | 9       | 2000     | SH | DEFINED | 12 |
| NEXEN INC                    | COM              | 65334H102 | 4       | 100      | SH | DEFINED | 3  |
| NEXMED INC                   | COM              | 652903105 | 2       | 1000     | SH | DEFINED | 12 |
| NEXSTAR BROADCASTING GROUP I | CL A             | 65336K103 | 92      | 10000    | SH | DEFINED | 12 |
| NEXTEL COMMUNICATIONS INC    | CL A             | 65332V103 | 2238850 | 74628329 | SH | DEFINED | 10 |
| NEXTEL COMMUNICATIONS INC    | CL A             | 65332V103 | 1000851 | 33361700 | SH | DEFINED | 8  |
| NEXTEL COMMUNICATIONS INC    | CL A             | 65332V103 | 2879    | 95929    | SH | DEFINED | 11 |
| NEXTEL COMMUNICATIONS INC    | CL A             | 65332V103 | 15089   | 502791   | SH | DEFINED | 3  |
| NEXTEL COMMUNICATIONS INC    | CL A             | 65332V103 | 69000   | 2300000  | SH | DEFINED | 13 |
| NEXTEL COMMUNICATIONS INC    | CL A             | 65332V103 | 2899    | 96625    | SH | DEFINED | 9  |
| NEXTEL COMMUNICATIONS INC    | CL A             | 65332V103 | 44      | 1450     | SH | DEFINED | 2  |
| NEXTEL COMMUNICATIONS INC    | CL A             | 65332V103 | 75      | 2500     | SH | DEFINED | 4  |
| NEXTEL COMMUNICATIONS INC    | CL A             | 65332V103 | 303     | 10100    | SH | DEFINED | 6  |
| NEXTEL COMMUNICATIONS INC    | CL A             | 65332V103 | 717     | 23900    | SH | DEFINED | 7  |
| NEXTEL COMMUNICATIONS INC    | CL A             | 65332V103 | 15129   | 504290   | SH | DEFINED | 12 |
| NEXTEL PARTNERS INC          | CL A             | 65333F107 | 2195    | 112309   | SH | DEFINED | 12 |
| NIC INC                      | COM              | 62914B100 | 20      | 4000     | SH | DEFINED | 12 |
| NICHOLAS APPLGATE CV&INC FD  | COM              | 65370G109 | 927     | 58619    | SH | DEFINED | 12 |
| NICHOLAS-APPLGATE CV & INC   | COM              | 65370F101 | 2807    | 168780   | SH | DEFINED | 12 |
| NICOR INC                    | COM              | 654086107 | 22      | 600      | SH | DEFINED | 9  |
| NICOR INC                    | COM              | 654086107 | 18405   | 498250   | SH | DEFINED | 6  |
| NICOR INC                    | COM              | 654086107 | 796     | 21561    | SH | DEFINED | 12 |
| NII HLDGS INC                | CL B NEW         | 62913F201 | 12387   | 261050   | SH | DEFINED | 8  |
| NII HLDGS INC                | CL B NEW         | 62913F201 | 135550  | 2856700  | SH | DEFINED | 10 |
| NII HLDGS INC                | CL B NEW         | 62913F201 | 180     | 3800     | SH | DEFINED | 12 |
| NII HLDGS INC                | CL B NEW         | 62913F201 | 185055  | 3900000  | SH | DEFINED | 13 |
| NIKE INC                     | CL B             | 654106103 | 9       | 100      | SH | DEFINED | 1  |
| NIKE INC                     | CL B             | 654106103 | 363     | 4000     | SH | DEFINED | 2  |
| NIKE INC                     | CL B             | 654106103 | 1702    | 18766    | SH | DEFINED | 12 |



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| NIKE INC                     | CL B          | 654106103 | 6496  | 71634   | SH | DEFINED | 3  |
| NIKE INC                     | CL B          | 654106103 | 7956  | 87728   | SH | DEFINED | 11 |
| NIPPON TELEG & TEL CORP      | SPONSORED ADR | 654624105 | 41    | 1800    | SH | DEFINED | 11 |
| NISOURCE INC                 | COM           | 65473P105 | 82    | 3616    | SH | DEFINED | 11 |
| NISOURCE INC                 | COM           | 65473P105 | 34    | 1484    | SH | DEFINED | 2  |
| NISOURCE INC                 | COM           | 65473P105 | 212   | 9290    | SH | DEFINED | 6  |
| NISOURCE INC                 | COM           | 65473P105 | 2066  | 90700   | SH | DEFINED | 12 |
| NN INC                       | COM           | 629337106 | 475   | 35978   | SH | DEFINED | 12 |
| NN INC                       | COM           | 629337106 | 26    | 2000    | SH | DEFINED | 11 |
| NOBLE CORPORATION            | SHS           | G65422100 | 138   | 2772    | SH | DEFINED | 12 |
| NOBLE CORPORATION            | SHS           | G65422100 | 56    | 1130    | SH | DEFINED | 11 |
| NOBLE ENERGY INC             | COM           | 655044105 | 18778 | 304534  | SH | DEFINED | 3  |
| NOBLE ENERGY INC             | COM           | 655044105 | 327   | 5307    | SH | DEFINED | 12 |
| NOBLE ENERGY INC             | COM           | 655044105 | 9     | 153     | SH | DEFINED | 11 |
| NOBLE INTL LTD               | COM           | 655053106 | 2520  | 123600  | SH | DEFINED | 3  |
| NOBLE INTL LTD               | COM           | 655053106 | 75    | 3700    | SH | DEFINED | 6  |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 40197 | 2565221 | SH | DEFINED | 6  |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 81    | 5200    | SH | DEFINED | 7  |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 165   | 10500   | SH | DEFINED | 5  |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 407   | 25990   | SH | DEFINED | 11 |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 1310  | 83600   | SH | DEFINED | 9  |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 14174 | 904515  | SH | DEFINED | 2  |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 18    | 1139    | SH | DEFINED | 4  |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 37983 | 2423900 | SH | DEFINED | 10 |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 18162 | 1159000 | SH | DEFINED | 8  |
| NOLAND CO                    | COM           | 655286102 | 42    | 905     | SH | DEFINED | 12 |
| NORANDA INC                  | COM           | 655422103 | 10511 | 499111  | SH | DEFINED | 7  |
| NORDIC AMERICAN TANKER SHIPP | COM           | G65773106 | 34    | 874     | SH | DEFINED | 12 |
| NORDIC AMERICAN TANKER SHIPP | COM           | G65773106 | 433   | 11100   | SH | DEFINED | 3  |
| NORDSON CORP                 | COM           | 655663102 | 8     | 200     | SH | DEFINED | 12 |
| NORDSON CORP                 | COM           | 655663102 | 6952  | 173497  | SH | DEFINED | 3  |
| NORDSTROM INC                | COM           | 655664100 | 6424  | 137476  | SH | DEFINED | 3  |
| NORDSTROM INC                | COM           | 655664100 | 1216  | 26025   | SH | DEFINED | 12 |
| NORDSTROM INC                | COM           | 655664100 | 67    | 1425    | SH | DEFINED | 11 |
| NORDSTROM INC                | COM           | 655664100 | 19    | 400     | SH | DEFINED | 2  |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 4404  | 121681  | SH | DEFINED | 2  |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 29869 | 825340  | SH | DEFINED | 3  |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 4190  | 115768  | SH | DEFINED | 12 |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 1353  | 37375   | SH | DEFINED | 5  |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 369   | 10210   | SH | DEFINED | 6  |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 169   | 4663    | SH | DEFINED | 11 |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 49    | 1350    | SH | DEFINED | 4  |
| NORSK HYDRO A S              | SPONSORED ADR | 656531605 | 350   | 4450    | SH | DEFINED | 2  |
| NORTEL NETWORKS CORP NEW     | COM           | 656568102 | 862   | 246914  | SH | DEFINED | 12 |
| NORTEL NETWORKS CORP NEW     | COM           | 656568102 | 2260  | 647627  | SH | DEFINED | 6  |
| NORTEL NETWORKS CORP NEW     | COM           | 656568102 | 163   | 46900   | SH | DEFINED | 5  |
| NORTEL NETWORKS CORP NEW     | COM           | 656568102 | 3     | 1000    | SH | DEFINED | 2  |
| NORTEL NETWORKS CORP NEW     | COM           | 656568102 | 3     | 800     | SH | DEFINED | 9  |
| NORTEL NETWORKS CORP NEW     | COM           | 656568102 | 22000 | 5288346 | SH | DEFINED | 7  |
| NORTH AMERN PALLADIUM LTD    | COM           | 656912102 | 4     | 500     | SH | DEFINED | 12 |
| NORTH CENT BANCSHARES INC    | COM           | 658418108 | 452   | 10900   | SH | DEFINED | 6  |
| NORTH EUROPEAN OIL RTY TR    | SH BEN INT    | 659310106 | 7     | 315     | SH | DEFINED | 2  |
| NORTH EUROPEAN OIL RTY TR    | SH BEN INT    | 659310106 | 156   | 6875    | SH | DEFINED | 12 |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 21744 | 753696  | SH | DEFINED | 1  |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 1102  | 38203   | SH | DEFINED | 11 |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 233   | 8071    | SH | DEFINED | 6  |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 8207  | 284478  | SH | DEFINED | 12 |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 216   | 7500    | SH | DEFINED | 5  |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 151   | 5250    | SH | DEFINED | 2  |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 26021 | 901958  | SH | DEFINED | 3  |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 1584  | 54922   | SH | DEFINED | 9  |
| NORTH PITTSBURGH SYS INC     | COM           | 661562108 | 1740  | 70348   | SH | DEFINED | 12 |

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|                              |                  |           |       |         |    |         |    |
|------------------------------|------------------|-----------|-------|---------|----|---------|----|
| NORTH VALLEY BANCORP         | COM              | 66304M105 | 1678  | 86371   | SH | DEFINED | 6  |
| NORTHEAST PA FINL CORP       | COM              | 663905107 | 7     | 300     | SH | DEFINED | 12 |
| NORTHEAST UTILS              | COM              | 664397106 | 20591 | 1092370 | SH | DEFINED | 6  |
| NORTHEAST UTILS              | COM              | 664397106 | 36    | 1936    | SH | DEFINED | 12 |
| NORTHERN BORDER PARTNERS L P | UNIT LTD PARTN   | 664785102 | 1502  | 31170   | SH | DEFINED | 12 |
| NORTHERN ORION RES INC       | COM              | 665575106 | 3     | 1000    | SH | DEFINED | 12 |
| NORTHERN TR CORP             | COM              | 665859104 | 3417  | 70332   | SH | DEFINED | 12 |
| NORTHERN TR CORP             | COM              | 665859104 | 15    | 300     | SH | DEFINED | 11 |
| NORTHERN TR CORP             | COM              | 665859104 | 338   | 6966    | SH | DEFINED | 5  |
| NORTHERN TR CORP             | COM              | 665859104 | 55    | 1124    | SH | DEFINED | 2  |
| NORTHERN TR CORP             | COM              | 665859104 | 97    | 2000    | SH | DEFINED | 1  |
| NORTHERN TR CORP             | COM              | 665859104 | 6     | 116     | SH | DEFINED | 9  |
| NORTHFIELD LABS INC          | COM              | 666135108 | 40    | 1765    | SH | DEFINED | 12 |
| NORTHGATE MINERALS CORP      | COM              | 666416102 | 107   | 62700   | SH | DEFINED | 3  |
| NORTHGATE MINERALS CORP      | COM              | 666416102 | 20    | 10000   | SH | DEFINED | 7  |
| NORTHGATE MINERALS CORP      | COM              | 666416102 | 7     | 4200    | SH | DEFINED | 12 |
| NORTHRIM BANCORP INC         | COM              | 666762109 | 6472  | 274235  | SH | DEFINED | 6  |
| NORTHROP GRUMMAN CORP        | COM              | 666807102 | 5658  | 104084  | SH | DEFINED | 6  |
| NORTHROP GRUMMAN CORP        | COM              | 666807102 | 2153  | 39600   | SH | DEFINED | 3  |
| NORTHROP GRUMMAN CORP        | COM              | 666807102 | 2039  | 37506   | SH | DEFINED | 12 |
| NORTHROP GRUMMAN CORP        | COM              | 666807102 | 1037  | 19083   | SH | DEFINED | 9  |
| NORTHROP GRUMMAN CORP        | COM              | 666807102 | 115   | 2116    | SH | DEFINED | 2  |
| NORTHROP GRUMMAN CORP        | COM              | 666807102 | 27    | 490     | SH | DEFINED | 11 |
| NORTHROP GRUMMAN CORP        | COM              | 666807102 | 2034  | 37412   | SH | DEFINED | 5  |
| NORTHWEST AIRLS CORP         | CL A             | 667280101 | 165   | 15100   | SH | DEFINED | 12 |
| NORTHWEST BANCORP INC PA     | COM              | 667328108 | 18    | 712     | SH | DEFINED | 12 |
| NORTHWEST NAT GAS CO         | COM              | 667655104 | 33    | 975     | SH | DEFINED | 12 |
| NORTHWEST PIPE CO            | COM              | 667746101 | 659   | 26418   | SH | DEFINED | 6  |
| NORTHWESTERN CORP            | COM NEW          | 668074305 | 5     | 190     | SH | DEFINED | 12 |
| NORTHWESTERN CORP            | *W EXP 99/99/999 | 668074115 | 2     | 362     | SH | DEFINED | 12 |
| NOVA CHEMICALS CORP          | COM              | 66977W109 | 805   | 14200   | SH | DEFINED | 7  |
| NOVA CHEMICALS CORP          | COM              | 66977W109 | 2     | 45      | SH | DEFINED | 12 |
| NOVAMERICAN STL INC          | COM              | 669959108 | 26    | 456     | SH | DEFINED | 12 |
| NOVARTIS A G                 | SPONSORED ADR    | 66987V109 | 61    | 1200    | SH | DEFINED | 9  |
| NOVARTIS A G                 | SPONSORED ADR    | 66987V109 | 5716  | 113105  | SH | DEFINED | 6  |
| NOVARTIS A G                 | SPONSORED ADR    | 66987V109 | 76    | 1500    | SH | DEFINED | 1  |
| NOVARTIS A G                 | SPONSORED ADR    | 66987V109 | 384   | 7600    | SH | DEFINED | 2  |
| NOVASTAR FINL INC            | COM              | 669947400 | 63    | 1280    | SH | DEFINED | 12 |
| NOVATEL INC                  | COM              | 669954109 | 30    | 680     | SH | DEFINED | 12 |
| NOVATEL WIRELESS INC         | COM NEW          | 66987M604 | 12    | 600     | SH | DEFINED | 12 |
| NOVATEL WIRELESS INC         | COM NEW          | 66987M604 | 24    | 1230    | SH | DEFINED | 11 |
| NOVAVAX INC                  | COM              | 670002104 | 2     | 675     | SH | DEFINED | 11 |
| NOVAVAX INC                  | COM              | 670002104 | 9     | 2675    | SH | DEFINED | 12 |
| NOVELL INC                   | COM              | 670006105 | 40    | 5875    | SH | DEFINED | 12 |
| NOVELL INC                   | COM              | 670006105 | 7     | 1000    | SH | DEFINED | 2  |
| NOVELL INC                   | COM              | 670006105 | 10    | 1500    | SH | DEFINED | 4  |
| NOVELLUS SYS INC             | COM              | 670008101 | 12    | 420     | SH | DEFINED | 11 |
| NOVELLUS SYS INC             | COM              | 670008101 | 33    | 1200    | SH | DEFINED | 9  |
| NOVELLUS SYS INC             | COM              | 670008101 | 474   | 16999   | SH | DEFINED | 12 |
| NOVELLUS SYS INC             | COM              | 670008101 | 4     | 160     | SH | DEFINED | 6  |
| NOVO-NORDISK A S             | ADR              | 670100205 | 559   | 10300   | SH | DEFINED | 2  |
| NPS PHARMACEUTICALS INC      | COM              | 62936P103 | 45    | 2475    | SH | DEFINED | 12 |
| NRG ENERGY INC               | COM NEW          | 629377508 | 9     | 257     | SH | DEFINED | 12 |
| NRG ENERGY INC               | COM NEW          | 629377508 | 2102  | 58311   | SH | DEFINED | 6  |
| NS GROUP INC                 | COM              | 628916108 | 123   | 4410    | SH | DEFINED | 3  |
| NSTAR                        | COM              | 67019E107 | 11    | 200     | SH | DEFINED | 11 |
| NSTAR                        | COM              | 67019E107 | 40    | 737     | SH | DEFINED | 9  |
| NSTAR                        | COM              | 67019E107 | 948   | 17471   | SH | DEFINED | 12 |
| NSTAR                        | COM              | 67019E107 | 31808 | 586005  | SH | DEFINED | 6  |
| NSTOR TECHNOLOGIES INC       | COM              | 67018N108 | 14    | 60000   | SH | DEFINED | 12 |
| NUANCE COMMUNICATIONS INC    | COM              | 669967101 | 661   | 159675  | SH | DEFINED | 12 |
| NUCOR CORP                   | COM              | 670346105 | 86    | 1644    | SH | DEFINED | 2  |

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|                              |                |           |       |        |    |         |    |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| NUCOR CORP                   | COM            | 670346105 | 31    | 600    | SH | DEFINED | 11 |
| NUCOR CORP                   | COM            | 670346105 | 24019 | 458900 | SH | DEFINED | 3  |
| NUCOR CORP                   | COM            | 670346105 | 437   | 8340   | SH | DEFINED | 6  |
| NUCOR CORP                   | COM            | 670346105 | 73    | 1386   | SH | DEFINED | 1  |
| NUCOR CORP                   | COM            | 670346105 | 2274  | 43449  | SH | DEFINED | 12 |
| NUTRI SYS INC NEW            | COM            | 67069D108 | 2     | 650    | SH | DEFINED | 12 |
| NUVEEN ARIZ DIVID ADVANTAG M | COM SH BEN INT | 67069L100 | 0     | 1      | SH | DEFINED | 12 |
| NUVEEN AZ DIV ADV MUN FD 3   | COM            | 67072E101 | 3     | 223    | SH | DEFINED | 12 |
| NUVEEN CALIF PERFORM PLUS MU | COM            | 67062Q106 | 14    | 1000   | SH | DEFINED | 12 |
| NUVEEN CALIF PREM INCOME MUN | COM            | 6706L0102 | 13    | 1000   | SH | DEFINED | 12 |
| NUVEEN CALIF QUALITY INCM MU | COM            | 670985100 | 10    | 700    | SH | DEFINED | 12 |
| NUVEEN CT DIV ADV MUN FD 3   | COM            | 67071Y108 | 117   | 8565   | SH | DEFINED | 12 |
| NUVEEN DIV ADV MUNI FD 3     | COM SH BEN INT | 67070X101 | 1144  | 80711  | SH | DEFINED | 12 |
| NUVEEN DIV ADVANTAGE MUN FD  | COM            | 67070F100 | 1830  | 116805 | SH | DEFINED | 12 |
| NUVEEN DIVERSIFIED DIV INCM  | COM            | 6706EP105 | 654   | 41979  | SH | DEFINED | 12 |
| NUVEEN DIVID ADVANTAGE MUN F | COM            | 67066V101 | 578   | 38844  | SH | DEFINED | 12 |
| NUVEEN EQUITY PREM INCOME FD | COM            | 6706ER101 | 605   | 29900  | SH | DEFINED | 12 |
| NUVEEN FLA INVT QUALITY MUN  | COM            | 670970102 | 648   | 42600  | SH | DEFINED | 12 |
| NUVEEN FLA QUALITY INCOME MU | COM            | 670978105 | 412   | 26475  | SH | DEFINED | 12 |
| NUVEEN FLOATING RATE INCOME  | COM            | 67072T108 | 181   | 12899  | SH | DEFINED | 12 |
| NUVEEN FLTNG RTE INCM OPP FD | COM SHS        | 6706EN100 | 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 | 149   | 11000  | SH | DEFINED | 12 |
| NUVEEN INS NY TX FR ADV MUN  | COM            | 670656107 | 33    | 2500   | SH | DEFINED | 12 |
| NUVEEN INSD DIVID ADVANTAGE  | COM            | 67071L106 | 365   | 25856  | SH | DEFINED | 12 |
| NUVEEN INSD FLA PREM INCOME  | COM            | 67101V108 | 635   | 39492  | SH | DEFINED | 12 |
| NUVEEN INSD MUN OPPORTUNITY  | COM            | 670984103 | 1106  | 70429  | SH | DEFINED | 12 |
| NUVEEN INSD NEW YORK DIVID   | COM            | 67071N102 | 40    | 2867   | SH | DEFINED | 12 |
| NUVEEN INSD NY PREM INCOME F | COM            | 67101R107 | 38    | 2496   | SH | DEFINED | 12 |
| NUVEEN INSD PREM INCOME MUN  | COM            | 6706D8104 | 147   | 11114  | SH | DEFINED | 12 |
| NUVEEN INSD QUALITY MUN FD I | COM            | 67062N103 | 350   | 22495  | SH | DEFINED | 12 |
| NUVEEN INVT QUALITY MUN FD I | COM            | 67062E103 | 1069  | 72308  | SH | DEFINED | 12 |
| NUVEEN INVTS INC             | CL A           | 67090F106 | 24    | 600    | SH | DEFINED | 11 |
| NUVEEN INVTS INC             | CL A           | 67090F106 | 2312  | 58572  | SH | DEFINED | 12 |
| NUVEEN MASS DIVID ADVANTAG M | COM SH BEN INT | 67069P101 | 15    | 901    | SH | DEFINED | 12 |
| NUVEEN MD DIV ADV MUN FD 3   | COM            | 67072A109 | 172   | 12621  | SH | DEFINED | 12 |
| NUVEEN MD DIV ADV MUNI FD 2  | COM SH BEN INT | 67070V105 | 357   | 22307  | SH | DEFINED | 12 |
| NUVEEN MD DIVID ADVANTAGE MU | COM SH BEN INT | 67069R107 | 878   | 56076  | SH | DEFINED | 12 |
| NUVEEN MD PREM INCOME MUN FD | COM            | 67061Q107 | 670   | 40680  | SH | DEFINED | 12 |
| NUVEEN MUN ADVANTAGE FD INC  | COM            | 67062H106 | 2851  | 186477 | SH | DEFINED | 12 |
| NUVEEN MUN HIGH INC OPP FD   | COM            | 670682103 | 724   | 47690  | SH | DEFINED | 12 |
| NUVEEN MUN INCOME FD INC     | COM            | 67062J102 | 92    | 9337   | SH | DEFINED | 12 |
| NUVEEN MUN MKT OPPORTUNITY F | COM            | 67062W103 | 2463  | 174930 | SH | DEFINED | 12 |
| NUVEEN MUN VALUE FD INC      | COM            | 670928100 | 963   | 104822 | SH | DEFINED | 12 |
| NUVEEN N C DIV ADV FD 2      | COM            | 67071D104 | 272   | 17245  | SH | DEFINED | 12 |
| NUVEEN N C PREM INCOME MUN F | SH BEN INT     | 67060P100 | 180   | 10310  | SH | DEFINED | 12 |
| NUVEEN NC DIV ADV MUN FD 3   | COM            | 67072D103 | 329   | 22009  | SH | DEFINED | 12 |
| NUVEEN NC DIVID ADVANTAGE MU | COM SH BEN INT | 67069N106 | 137   | 8225   | SH | DEFINED | 12 |
| NUVEEN NJ DIV ADVANTAGE MUN  | COM            | 67069Y102 | 45    | 2967   | SH | DEFINED | 12 |
| NUVEEN NJ INVT QUALITY MUN F | COM            | 670971100 | 64    | 4164   | SH | DEFINED | 12 |
| NUVEEN NJ PREM INCOME MUN FD | COM            | 67101N106 | 114   | 7202   | SH | DEFINED | 12 |
| NUVEEN NY DIV ADVANTG MUN FD | COM            | 67070A101 | 37    | 2500   | SH | DEFINED | 12 |
| NUVEEN NY DIVID ADVNTG MUN F | COM            | 67066X107 | 8     | 500    | SH | DEFINED | 12 |
| NUVEEN NY MUN VALUE FD       | COM            | 67062M105 | 5     | 600    | SH | DEFINED | 12 |
| NUVEEN NY SELECT QUALITY MUN | COM            | 670976109 | 16    | 1040   | SH | DEFINED | 12 |
| NUVEEN OH DIV ADV MUNI FD 2  | COM SH BEN INT | 67070R104 | 42    | 2550   | SH | DEFINED | 12 |
| NUVEEN OH DIV ADVANTAGE MUN  | COM            | 67070C107 | 103   | 5847   | SH | DEFINED | 12 |
| NUVEEN OHIO DIVID ADVANTAGE  | COM            | 67071V104 | 101   | 6015   | SH | DEFINED | 12 |
| NUVEEN OHIO QUALITY INCOME M | COM            | 670980101 | 249   | 13350  | SH | DEFINED | 12 |
| NUVEEN PA DIV ADVANTAGE MUN  | COM            | 67070E103 | 409   | 25337  | SH | DEFINED | 12 |
| NUVEEN PA DIVID ADVANTAGE MU | COM            | 67071W102 | 114   | 7705   | SH | DEFINED | 12 |
| NUVEEN PA INVT QUALITY MUN F | COM            | 670972108 | 432   | 28149  | SH | DEFINED | 12 |

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|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| NUVEEN PA PREM INCOME MUN FD | COM            | 67061F101 | 189   | 12132   | SH | DEFINED | 12 |
| NUVEEN PERFORMANCE PLUS MUN  | COM            | 67062P108 | 1705  | 117671  | SH | DEFINED | 12 |
| NUVEEN PFD & CONV INC FD     | COM            | 67073B106 | 1890  | 131868  | SH | DEFINED | 12 |
| NUVEEN PFD & CONV INCOME FD  | COM SHS        | 67073D102 | 1788  | 128911  | SH | DEFINED | 12 |
| NUVEEN PREM INCOME MUN FD    | COM            | 67062T100 | 2756  | 198412  | SH | DEFINED | 12 |
| NUVEEN PREM INCOME MUN FD 2  | COM            | 67063W102 | 887   | 63088   | SH | DEFINED | 12 |
| NUVEEN PREM INCOME MUN FD 4  | COM            | 6706K4105 | 174   | 14301   | SH | DEFINED | 12 |
| NUVEEN PREMIER INSD MUN INCO | COM            | 670987106 | 43    | 2900    | SH | DEFINED | 12 |
| NUVEEN PREMIER MUN INCOME FD | COM            | 670988104 | 289   | 20778   | SH | DEFINED | 12 |
| NUVEEN QUALITY INCOME MUN FD | COM            | 670977107 | 574   | 40608   | SH | DEFINED | 12 |
| NUVEEN QUALITY PFD INC FD 3  | COM            | 67072W101 | 352   | 24388   | SH | DEFINED | 12 |
| NUVEEN QUALITY PFD INCOME FD | COM            | 67072C105 | 1515  | 105209  | SH | DEFINED | 12 |
| NUVEEN QUALITY PFD INCOME FD | COM            | 67071S101 | 680   | 48605   | SH | DEFINED | 12 |
| NUVEEN REAL ESTATE INCOME FD | COM            | 67071B108 | 1038  | 50140   | SH | DEFINED | 12 |
| NUVEEN SELECT MAT MUN FD     | SH BEN INT     | 67061T101 | 129   | 13800   | SH | DEFINED | 12 |
| NUVEEN SELECT QUALITY MUN FD | COM            | 670973106 | 2512  | 166575  | SH | DEFINED | 12 |
| NUVEEN SELECT TAX FREE INCM  | SH BEN INT     | 67063X100 | 19    | 1500    | SH | DEFINED | 12 |
| NUVEEN SELECT TAX FREE INCM  | SH BEN INT     | 67063C106 | 237   | 18185   | SH | DEFINED | 12 |
| NUVEEN SELECT TAX FREE INCM  | SH BEN INT     | 67062F100 | 221   | 16570   | SH | DEFINED | 12 |
| NUVEEN SR INCOME FD          | COM            | 67067Y104 | 156   | 16500   | SH | DEFINED | 12 |
| NUVEEN TAX FREE ADV MUN FD   | COM            | 670657105 | 4474  | 329466  | SH | DEFINED | 12 |
| NUVEEN TX ADV TOTAL RET STRG | COM            | 67090H102 | 45    | 2330    | SH | DEFINED | 12 |
| NUVEEN VA DIV ADV MUNI FD 2  | COM            | 67071C106 | 520   | 30343   | SH | DEFINED | 12 |
| NUVEEN VA DIVID ADVANTAGE MU | COM SH BEN INT | 67069M108 | 1015  | 56910   | SH | DEFINED | 12 |
| NUVEEN VA PREM INCOME MUN FD | COM            | 67064R102 | 276   | 15716   | SH | DEFINED | 12 |
| NVE CORP                     | COM NEW        | 629445206 | 167   | 6000    | SH | DEFINED | 12 |
| NVIDIA CORP                  | COM            | 67066G104 | 1     | 30      | SH | DEFINED | 6  |
| NVIDIA CORP                  | COM            | 67066G104 | 147   | 6245    | SH | DEFINED | 12 |
| NVR INC                      | COM            | 62944T105 | 37441 | 48662   | SH | DEFINED | 3  |
| NVR INC                      | COM            | 62944T105 | 169   | 220     | SH | DEFINED | 12 |
| NYMAGIC INC                  | COM            | 629484106 | 2490  | 98400   | SH | DEFINED | 6  |
| NYMOX PHARMACEUTICAL CORP    | COM            | 67076P102 | 6     | 2000    | SH | DEFINED | 12 |
| O REILLY AUTOMOTIVE INC      | COM            | 686091109 | 797   | 17700   | SH | DEFINED | 11 |
| O REILLY AUTOMOTIVE INC      | COM            | 686091109 | 5     | 104     | SH | DEFINED | 12 |
| O2MICRO INTERNATIONAL LIMITE | ORD            | G6797E106 | 7     | 650     | SH | DEFINED | 11 |
| O2MICRO INTERNATIONAL LIMITE | ORD            | G6797E106 | 127   | 11125   | SH | DEFINED | 12 |
| OAKLEY INC                   | COM            | 673662102 | 3     | 250     | SH | DEFINED | 12 |
| OCA INC                      | COM            | 67083Q101 | 5038  | 793400  | SH | DEFINED | 6  |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 168   | 2880    | SH | DEFINED | 6  |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 76    | 1306    | SH | DEFINED | 11 |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 47    | 800     | SH | DEFINED | 2  |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 1819  | 31171   | SH | DEFINED | 12 |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 12076 | 206920  | SH | DEFINED | 3  |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 29    | 500     | SH | DEFINED | 9  |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 1029  | 17637   | SH | DEFINED | 5  |
| OCEANEERING INTL INC         | COM            | 675232102 | 11    | 300     | SH | DEFINED | 12 |
| OCEANFIRST FINL CORP         | COM            | 675234108 | 35    | 1400    | SH | DEFINED | 12 |
| OCEANFIRST FINL CORP         | COM            | 675234108 | 76    | 3100    | SH | DEFINED | 11 |
| OCULAR SCIENCES INC          | COM            | 675744106 | 6383  | 130230  | SH | DEFINED | 3  |
| ODYSSEY HEALTHCARE INC       | COM            | 67611V101 | 6012  | 439500  | SH | DEFINED | 6  |
| ODYSSEY RE HLDGS CORP        | COM            | 67612W108 | 35964 | 1426570 | SH | DEFINED | 6  |
| ODYSSEY RE HLDGS CORP        | COM            | 67612W108 | 13    | 500     | SH | DEFINED | 11 |
| OFFICE DEPOT INC             | COM            | 676220106 | 5885  | 339003  | SH | DEFINED | 3  |
| OFFICE DEPOT INC             | COM            | 676220106 | 7     | 400     | SH | DEFINED | 7  |
| OFFICE DEPOT INC             | COM            | 676220106 | 171   | 9870    | SH | DEFINED | 6  |
| OFFICE DEPOT INC             | COM            | 676220106 | 194   | 11154   | SH | DEFINED | 12 |
| OFFICE DEPOT INC             | COM            | 676220106 | 303   | 17475   | SH | DEFINED | 5  |
| OFFICEMAX INC DEL            | COM            | 67622P101 | 55    | 1740    | SH | DEFINED | 6  |
| OFFICEMAX INC DEL            | COM            | 67622P101 | 29    | 929     | SH | DEFINED | 12 |
| OFFSHORE LOGISTICS INC       | COM            | 676255102 | 22831 | 703141  | SH | DEFINED | 3  |
| OFFSHORE LOGISTICS INC       | COM            | 676255102 | 15    | 462     | SH | DEFINED | 12 |
| OFFSHORE LOGISTICS INC       | COM            | 676255102 | 1391  | 42850   | SH | DEFINED | 6  |

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|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| OGE ENERGY CORP              | COM            | 670837103 | 19    | 712     | SH | DEFINED | 2  |
| OGE ENERGY CORP              | COM            | 670837103 | 25423 | 958980  | SH | DEFINED | 6  |
| OGE ENERGY CORP              | COM            | 670837103 | 1213  | 45752   | SH | DEFINED | 12 |
| OGE ENERGY CORP              | COM            | 670837103 | 718   | 27079   | SH | DEFINED | 3  |
| OHIO CAS CORP                | COM            | 677240103 | 920   | 39655   | SH | DEFINED | 12 |
| OHIO CAS CORP                | COM            | 677240103 | 8310  | 358039  | SH | DEFINED | 6  |
| OHIO CAS CORP                | COM            | 677240103 | 13905 | 599100  | SH | DEFINED | 3  |
| OHIO CAS CORP                | COM            | 677240103 | 118   | 5100    | SH | DEFINED | 2  |
| OIL STS INTL INC             | COM            | 678026105 | 18172 | 942051  | SH | DEFINED | 3  |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT  | 678002106 | 51    | 600     | SH | DEFINED | 12 |
| OILGEAR CO                   | COM            | 678042102 | 7     | 824     | SH | DEFINED | 12 |
| OLD DOMINION FGHT LINES INC  | COM            | 679580100 | 16    | 450     | SH | DEFINED | 11 |
| OLD DOMINION FGHT LINES INC  | COM            | 679580100 | 838   | 24079   | SH | DEFINED | 12 |
| OLD DOMINION FGHT LINES INC  | COM            | 679580100 | 5384  | 154710  | SH | DEFINED | 3  |
| OLD LINE BANCSHARES INC      | COM            | 67984M100 | 6     | 500     | SH | DEFINED | 12 |
| OLD POINT FINL CORP          | COM            | 680194107 | 459   | 13202   | SH | DEFINED | 12 |
| OLD POINT FINL CORP          | COM            | 680194107 | 211   | 6061    | SH | DEFINED | 6  |
| OLD REP INTL CORP            | COM            | 680223104 | 1226  | 48474   | SH | DEFINED | 12 |
| OLD REP INTL CORP            | COM            | 680223104 | 5214  | 206105  | SH | DEFINED | 6  |
| OLD REP INTL CORP            | COM            | 680223104 | 28    | 1095    | SH | DEFINED | 11 |
| OLD SECOND BANCORP INC ILL   | COM            | 680277100 | 45    | 1410    | SH | DEFINED | 12 |
| OLIN CORP                    | COM PAR \$1    | 680665205 | 1561  | 70871   | SH | DEFINED | 12 |
| OLYMPIC STEEL INC            | COM            | 68162K106 | 20012 | 754880  | SH | DEFINED | 3  |
| OM GROUP INC                 | COM            | 670872100 | 44740 | 1379998 | SH | DEFINED | 3  |
| OMEGA FINL CORP              | COM            | 682092101 | 111   | 3244    | SH | DEFINED | 12 |
| OMEGA HEALTHCARE INVS INC    | COM            | 681936100 | 491   | 41576   | SH | DEFINED | 12 |
| OMEGA HEALTHCARE INVS INC    | COM            | 681936100 | 988   | 83730   | SH | DEFINED | 3  |
| OMEGA PROTEIN CORP           | COM            | 68210P107 | 9     | 1100    | SH | DEFINED | 12 |
| OMI CORP NEW                 | COM            | Y6476W104 | 123   | 7285    | SH | DEFINED | 12 |
| OMNICARE INC                 | COM            | 681904108 | 2678  | 77349   | SH | DEFINED | 12 |
| OMNICARE INC                 | COM            | 681904108 | 5     | 140     | SH | DEFINED | 6  |
| OMNICARE INC                 | COM            | 681904108 | 2     | 48      | SH | DEFINED | 9  |
| OMNICARE INC                 | COM            | 681904108 | 69240 | 2000000 | SH | DEFINED | 13 |
| OMNICARE INC                 | COM            | 681904108 | 33149 | 957500  | SH | DEFINED | 8  |
| OMNICOM GROUP INC            | COM            | 681919106 | 1024  | 12150   | SH | DEFINED | 5  |
| OMNICOM GROUP INC            | COM            | 681919106 | 21    | 250     | SH | DEFINED | 2  |
| OMNICOM GROUP INC            | COM            | 681919106 | 29    | 349     | SH | DEFINED | 11 |
| OMNICOM GROUP INC            | COM            | 681919106 | 59    | 700     | SH | DEFINED | 4  |
| OMNICOM GROUP INC            | COM            | 681919106 | 578   | 6858    | SH | DEFINED | 12 |
| OMNIVISION TECHNOLOGIES INC  | COM            | 682128103 | 24013 | 1308585 | SH | DEFINED | 6  |
| OMNIVISION TECHNOLOGIES INC  | COM            | 682128103 | 27    | 1450    | SH | DEFINED | 12 |
| OMNOVA SOLUTIONS INC         | COM            | 682129101 | 3     | 475     | SH | DEFINED | 12 |
| ON ASSIGNMENT INC            | COM            | 682159108 | 2     | 300     | SH | DEFINED | 12 |
| ON SEMICONDUCTOR CORP        | COM            | 682189105 | 0     | 100     | SH | DEFINED | 12 |
| ON SEMICONDUCTOR CORP        | COM            | 682189105 | 4430  | 975790  | SH | DEFINED | 3  |
| ON TRACK INNOVATION LTD      | SHS            | M8791A109 | 27    | 2000    | SH | DEFINED | 12 |
| ONE LIBERTY PPTYS INC        | COM            | 682406103 | 36    | 1735    | SH | DEFINED | 12 |
| ONEOK INC NEW                | COM            | 682680103 | 634   | 22319   | SH | DEFINED | 12 |
| ONEOK INC NEW                | COM            | 682680103 | 32    | 1137    | SH | DEFINED | 11 |
| ONEOK INC NEW                | COM            | 682680103 | 21316 | 750030  | SH | DEFINED | 6  |
| ONVIA INC                    | COM NEW        | 68338T403 | 0     | 30      | SH | DEFINED | 12 |
| ONYX ACCEP CORP              | COM            | 682914106 | 1676  | 59950   | SH | DEFINED | 6  |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 16779 | 463900  | SH | DEFINED | 3  |
| OPENTV CORP                  | CL A           | G67543101 | 0     | 72      | SH | DEFINED | 12 |
| OPENTV CORP                  | CL A           | G67543101 | 12    | 3000    | SH | DEFINED | 1  |
| OPENWAVE SYS INC             | COM NEW        | 683718308 | 12    | 782     | SH | DEFINED | 12 |
| OPINION RESH CORP            | COM            | 683755102 | 130   | 19400   | SH | DEFINED | 6  |
| OPNET TECHNOLOGIES INC       | COM            | 683757108 | 10    | 1200    | SH | DEFINED | 12 |
| OPPENHEIMER HLDGS INC        | CL A NON VTG   | 683797104 | 18    | 700     | SH | DEFINED | 11 |
| OPPENHEIMER MULTI-SECTOR INC | SH BEN INT     | 683933105 | 212   | 23961   | SH | DEFINED | 12 |
| OPSWARE INC                  | COM            | 68383A101 | 15    | 2000    | SH | DEFINED | 12 |
| OPTELECOM INC                | COM PAR \$0.03 | 683818207 | 6     | 700     | SH | DEFINED | 12 |

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|                              |                |           |       |         |    |         |    |
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| OPTIMAL GROUP INC            | CL A NEW       | 68388R208 | 37    | 3100    | SH | DEFINED | 12 |
| OPTION CARE INC              | COM            | 683948103 | 3     | 193     | SH | DEFINED | 11 |
| OPTION CARE INC              | COM            | 683948103 | 11883 | 691260  | SH | DEFINED | 3  |
| ORACLE CORP                  | COM            | 68389X105 | 982   | 71549   | SH | DEFINED | 9  |
| ORACLE CORP                  | COM            | 68389X105 | 16    | 1139    | SH | DEFINED | 4  |
| ORACLE CORP                  | COM            | 68389X105 | 327   | 23800   | SH | DEFINED | 5  |
| ORACLE CORP                  | COM            | 68389X105 | 4520  | 329413  | SH | DEFINED | 2  |
| ORACLE CORP                  | COM            | 68389X105 | 4539  | 330818  | SH | DEFINED | 1  |
| ORACLE CORP                  | COM            | 68389X105 | 9417  | 686354  | SH | DEFINED | 12 |
| ORACLE CORP                  | COM            | 68389X105 | 19834 | 1445591 | SH | DEFINED | 3  |
| ORACLE CORP                  | COM            | 68389X105 | 247   | 18000   | SH | DEFINED | 7  |
| ORACLE CORP                  | COM            | 68389X105 | 86    | 6300    | SH | DEFINED | 11 |
| ORASURE TECHNOLOGIES INC     | COM            | 68554V108 | 69    | 10200   | SH | DEFINED | 12 |
| ORBITAL SCIENCES CORP        | COM            | 685564106 | 9241  | 781110  | SH | DEFINED | 3  |
| ORBITAL SCIENCES CORP        | COM            | 685564106 | 102   | 8630    | SH | DEFINED | 12 |
| ORBOTECH LTD                 | ORD            | M75253100 | 1730  | 81470   | SH | DEFINED | 3  |
| ORBOTECH LTD                 | ORD            | M75253100 | 102   | 4800    | SH | DEFINED | 6  |
| ORBOTECH LTD                 | ORD            | M75253100 | 40    | 1900    | SH | DEFINED | 11 |
| ORCHID BIOSCIENCES INC       | COM PAR \$0.01 | 68571P506 | 81    | 7046    | SH | DEFINED | 12 |
| OREGON STL MLS INC           | COM            | 686079104 | 29455 | 1451680 | SH | DEFINED | 3  |
| ORIENT-EXPRESS HOTELS LTD    | CL A           | G67743107 | 26    | 1250    | SH | DEFINED | 12 |
| ORIENTAL FINL GROUP INC      | COM            | 68618W100 | 8760  | 309447  | SH | DEFINED | 3  |
| ORIENTAL FINL GROUP INC      | COM            | 68618W100 | 3074  | 108592  | SH | DEFINED | 6  |
| ORIX CORP                    | SPONSORED ADR  | 686330101 | 894   | 13030   | SH | DEFINED | 6  |
| ORPHAN MED INC               | COM            | 687303107 | 64    | 7100    | SH | DEFINED | 12 |
| ORTHOFIX INTL N V            | COM            | N6748L102 | 3     | 70      | SH | DEFINED | 11 |
| ORTHOFIX INTL N V            | COM            | N6748L102 | 1377  | 35241   | SH | DEFINED | 3  |
| ORTHOLOGIC CORP              | COM            | 68750J107 | 6     | 1000    | SH | DEFINED | 12 |
| ORTHOVITA INC                | COM            | 68750U102 | 36    | 8500    | SH | DEFINED | 9  |
| OSCIENT PHARMACEUTICALS CORP | COM            | 68812R105 | 15    | 4100    | SH | DEFINED | 12 |
| OSHKOSH TRUCK CORP           | COM            | 688239201 | 1292  | 18900   | SH | DEFINED | 12 |
| OSI PHARMACEUTICALS INC      | COM            | 671040103 | 1     | 7       | SH | DEFINED | 12 |
| OSI PHARMACEUTICALS INC      | COM            | 671040103 | 0     | 5       | SH | DEFINED | 9  |
| OUTBACK STEAKHOUSE INC       | COM            | 689899102 | 35    | 775     | SH | DEFINED | 11 |
| OUTBACK STEAKHOUSE INC       | COM            | 689899102 | 3388  | 74000   | SH | DEFINED | 12 |
| OVERLAND STORAGE INC         | COM            | 690310107 | 1115  | 66830   | SH | DEFINED | 3  |
| OVERLAND STORAGE INC         | COM            | 690310107 | 2013  | 120589  | SH | DEFINED | 6  |
| OVERNITE CORP                | COM            | 690322102 | 6837  | 183580  | SH | DEFINED | 3  |
| OVERSEAS SHIPHOLDING GROUP I | COM            | 690368105 | 23848 | 432020  | SH | DEFINED | 3  |
| OVERSEAS SHIPHOLDING GROUP I | COM            | 690368105 | 196   | 3555    | SH | DEFINED | 12 |
| OVERSTOCK COM INC DEL        | COM            | 690370101 | 0     | 0       | SH | DEFINED | 12 |
| OWENS & MINOR INC NEW        | COM            | 690732102 | 10    | 360     | SH | DEFINED | 11 |
| OWENS & MINOR INC NEW        | COM            | 690732102 | 1652  | 58659   | SH | DEFINED | 12 |
| OWENS & MINOR INC NEW        | COM            | 690732102 | 19261 | 683750  | SH | DEFINED | 6  |
| OWENS & MINOR INC NEW        | COM            | 690732102 | 242   | 8580    | SH | DEFINED | 9  |
| OWENS & MINOR INC NEW        | COM            | 690732102 | 4940  | 175370  | SH | DEFINED | 3  |
| OWENS ILL INC                | COM NEW        | 690768403 | 15435 | 681470  | SH | DEFINED | 3  |
| OWENS ILL INC                | COM NEW        | 690768403 | 227   | 10000   | SH | DEFINED |    |
| OWENS ILL INC                | PFD CONV \$.01 | 690768502 | 203   | 5000    | SH | DEFINED | 12 |
| OWENS ILL INC                | COM NEW        | 690768403 | 28    | 1250    | SH | DEFINED | 12 |
| OXFORD INDS INC              | COM            | 691497309 | 8     | 200     | SH | DEFINED | 12 |
| OXFORD INDS INC              | COM            | 691497309 | 32    | 785     | SH | DEFINED | 11 |
| P & F INDS INC               | CL A NEW       | 692830508 | 58    | 3800    | SH | DEFINED | 6  |
| P F CHANGS CHINA BISTRO INC  | COM            | 69333Y108 | 66    | 1180    | SH | DEFINED | 12 |
| PAB BANKSHARES INC           | COM            | 69313P101 | 1548  | 118100  | SH | DEFINED | 6  |
| PAC-WEST TELECOM INC         | COM            | 69371Y101 | 0     | 70      | SH | DEFINED | 12 |
| PACCAR INC                   | COM            | 693718108 | 53    | 658     | SH | DEFINED | 11 |
| PACCAR INC                   | COM            | 693718108 | 416   | 5175    | SH | DEFINED | 2  |
| PACCAR INC                   | COM            | 693718108 | 812   | 10087   | SH | DEFINED | 12 |
| PACER INTL INC TENN          | COM            | 69373H106 | 22    | 1030    | SH | DEFINED | 11 |
| PACHOLDER HIGH YIELD FD INC  | COM            | 693742108 | 20    | 2000    | SH | DEFINED | 12 |
| PACIFIC AMERN INCOME SHS INC | COM            | 693796104 | 3642  | 235890  | SH | DEFINED | 12 |

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|                              |          |           |       |        |    |         |    |
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| PACIFIC CAP BANCORP NEW      | COM      | 69404P101 | 0     | 0      | SH | DEFINED | 1  |
| PACIFIC CAP BANCORP NEW      | COM      | 69404P101 | 4723  | 138940 | SH | DEFINED | 3  |
| PACIFIC ENERGY PARTNERS L P  | COM UNIT | 69422R105 | 1143  | 39515  | SH | DEFINED | 12 |
| PACIFIC ENERGY PARTNERS L P  | COM UNIT | 69422R105 | 14    | 500    | SH | DEFINED | 9  |
| PACIFIC INTERNET LTD         | ORD      | Y66183107 | 4     | 550    | SH | DEFINED | 12 |
| PACIFIC SUNWEAR CALIF INC    | COM      | 694873100 | 12615 | 566699 | SH | DEFINED | 3  |
| PACIFIC SUNWEAR CALIF INC    | COM      | 694873100 | 56    | 2500   | SH | DEFINED | 12 |
| PACIFICARE HEALTH SYS DEL    | COM      | 695112102 | 3222  | 57002  | SH | DEFINED | 6  |
| PACIFICARE HEALTH SYS DEL    | COM      | 695112102 | 3056  | 54077  | SH | DEFINED | 12 |
| PACIFICARE HEALTH SYS DEL    | COM      | 695112102 | 1130  | 20000  | SH | DEFINED | 5  |
| PACIFICARE HEALTH SYS DEL    | COM      | 695112102 | 39    | 690    | SH | DEFINED | 11 |
| PACIFICARE HEALTH SYS DEL    | COM      | 695112102 | 24305 | 430029 | SH | DEFINED | 3  |
| PACKAGING CORP AMER          | COM      | 695156109 | 97    | 4130   | SH | DEFINED | 12 |
| PACTIV CORP                  | COM      | 695257105 | 7     | 260    | SH | DEFINED | 6  |
| PACTIV CORP                  | COM      | 695257105 | 4     | 156    | SH | DEFINED | 9  |
| PACTIV CORP                  | COM      | 695257105 | 36    | 1425   | SH | DEFINED | 11 |
| PACTIV CORP                  | COM      | 695257105 | 852   | 33706  | SH | DEFINED | 12 |
| PAIN THERAPEUTICS INC        | COM      | 69562K100 | 54    | 7500   | SH | DEFINED | 12 |
| PALL CORP                    | COM      | 696429307 | 56    | 1925   | SH | DEFINED | 4  |
| PALL CORP                    | COM      | 696429307 | 1142  | 39460  | SH | DEFINED | 12 |
| PALL CORP                    | COM      | 696429307 | 122   | 4230   | SH | DEFINED | 11 |
| PALL CORP                    | COM      | 696429307 | 69    | 2400   | SH | DEFINED | 2  |
| PALM HARBOR HOMES            | COM      | 696639103 | 51    | 3000   | SH | DEFINED | 2  |
| PALMONE INC                  | COM      | 69713P107 | 2     | 50     | SH | DEFINED | 7  |
| PALMONE INC                  | COM      | 69713P107 | 22    | 700    | SH | DEFINED | 11 |
| PALMONE INC                  | COM      | 69713P107 | 81    | 2573   | SH | DEFINED | 12 |
| PALMSOURCE INC               | COM      | 697154102 | 0     | 15     | SH | DEFINED | 7  |
| PALMSOURCE INC               | COM      | 697154102 | 7     | 572    | SH | DEFINED | 12 |
| PALOMAR MED TECHNOLOGIES INC | COM NEW  | 697529303 | 14    | 550    | SH | DEFINED | 12 |
| PAMRAPO BANCORP INC          | COM      | 697738102 | 20    | 800    | SH | DEFINED | 12 |
| PAN AMERICAN SILVER CORP     | COM      | 697900108 | 612   | 38295  | SH | DEFINED | 12 |
| PAN PACIFIC RETAIL PPTYS INC | COM      | 69806L104 | 104   | 1651   | SH | DEFINED | 12 |
| PANERA BREAD CO              | CL A     | 69840W108 | 40    | 1000   | SH | DEFINED | 9  |
| PANERA BREAD CO              | CL A     | 69840W108 | 131   | 3240   | SH | DEFINED | 12 |
| PANTRY INC                   | COM      | 698657103 | 14359 | 477204 | SH | DEFINED | 3  |
| PAPA JOHNS INTL INC          | COM      | 698813102 | 12252 | 355750 | SH | DEFINED | 6  |
| PAPA JOHNS INTL INC          | COM      | 698813102 | 6820  | 198028 | SH | DEFINED | 3  |
| PAR PHARMACEUTICAL COS INC   | COM      | 69888P106 | 61    | 1465   | SH | DEFINED | 12 |
| PAR PHARMACEUTICAL COS INC   | COM      | 69888P106 | 20    | 473    | SH | DEFINED | 11 |
| PARAGON TECHNOLOGIES INC     | COM      | 69912T108 | 3     | 300    | SH | DEFINED | 12 |
| PARAMETRIC TECHNOLOGY CORP   | COM      | 699173100 | 90    | 15225  | SH | DEFINED | 12 |
| PARAMETRIC TECHNOLOGY CORP   | COM      | 699173100 | 5293  | 898574 | SH | DEFINED | 3  |
| PAREXEL INTL CORP            | COM      | 699462107 | 1499  | 73830  | SH | DEFINED | 3  |
| PARK ELECTROCHEMICAL CORP    | COM      | 700416209 | 350   | 16123  | SH | DEFINED | 3  |
| PARK NATL CORP               | COM      | 700658107 | 23    | 168    | SH | DEFINED | 2  |
| PARK NATL CORP               | COM      | 700658107 | 217   | 1600   | SH | DEFINED | 3  |
| PARK NATL CORP               | COM      | 700658107 | 240   | 1771   | SH | DEFINED | 12 |
| PARK OHIO HLDGS CORP         | COM      | 700666100 | 1177  | 45590  | SH | DEFINED | 3  |
| PARKER DRILLING CO           | COM      | 701081101 | 47    | 12000  | SH | DEFINED | 12 |
| PARKER HANNIFIN CORP         | COM      | 701094104 | 331   | 4375   | SH | DEFINED | 5  |
| PARKER HANNIFIN CORP         | COM      | 701094104 | 746   | 9855   | SH | DEFINED | 12 |
| PARKER HANNIFIN CORP         | COM      | 701094104 | 77    | 1012   | SH | DEFINED | 2  |
| PARKER HANNIFIN CORP         | COM      | 701094104 | 8     | 110    | SH | DEFINED | 9  |
| PARKER HANNIFIN CORP         | COM      | 701094104 | 43800 | 578296 | SH | DEFINED | 3  |
| PARKVALE FINL CORP           | COM      | 701492100 | 626   | 21728  | SH | DEFINED | 12 |
| PARKVALE FINL CORP           | COM      | 701492100 | 1854  | 64399  | SH | DEFINED | 6  |
| PARLUX FRAGRANCES INC        | COM      | 701645103 | 14    | 645    | SH | DEFINED | 12 |
| PARTNERRE LTD                | COM      | G6852T105 | 20    | 320    | SH | DEFINED | 11 |
| PARTNERRE LTD                | COM      | G6852T105 | 276   | 4450   | SH | DEFINED | 5  |
| PARTNERRE LTD                | COM      | G6852T105 | 3148  | 50824  | SH | DEFINED | 12 |
| PARTNERS TR FINL GROUP INC N | COM      | 70213F102 | 13    | 1090   | SH | DEFINED | 4  |
| PARTNERS TR FINL GROUP INC N | COM      | 70213F102 | 47    | 4015   | SH | DEFINED | 12 |

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| PARTNERS TR FINL GROUP INC N | COM           | 70213F102 | 202   | 17320   | SH | DEFINED | 11 |
| PARTY CITY CORP              | COM           | 702145103 | 2     | 131     | SH | DEFINED | 11 |
| PARTY CITY CORP              | COM           | 702145103 | 546   | 42256   | SH | DEFINED | 6  |
| PATHMARK STORES INC NEW      | COM           | 70322A101 | 9193  | 1583417 | SH | DEFINED | 6  |
| PATINA OIL & GAS CORP        | COM           | 703224105 | 12    | 312     | SH | DEFINED | 12 |
| PATINA OIL & GAS CORP        | COM           | 703224105 | 4779  | 127430  | SH | DEFINED | 3  |
| PATRICK INDS INC             | COM           | 703343103 | 9     | 900     | SH | DEFINED | 11 |
| PATTERSON COMPANIES INC      | COM           | 703395103 | 7     | 150     | SH | DEFINED | 9  |
| PATTERSON COMPANIES INC      | COM           | 703395103 | 139   | 3200    | SH | DEFINED | 12 |
| PATTERSON COMPANIES INC      | COM           | 703395103 | 301   | 6940    | SH | DEFINED | 5  |
| PATTERSON COMPANIES INC      | COM           | 703395103 | 8050  | 185530  | SH | DEFINED | 1  |
| PATTERSON UTI ENERGY INC     | COM           | 703481101 | 197   | 10134   | SH | DEFINED | 12 |
| PATTERSON UTI ENERGY INC     | COM           | 703481101 | 12    | 604     | SH | DEFINED | 9  |
| PAXAR CORP                   | COM           | 704227107 | 51    | 2300    | SH | DEFINED | 12 |
| PAXAR CORP                   | COM           | 704227107 | 19892 | 897258  | SH | DEFINED | 3  |
| PAXSON COMMUNICATIONS CORP   | COM           | 704231109 | 10    | 6900    | SH | DEFINED | 12 |
| PAYCHEX INC                  | COM           | 704326107 | 93    | 2717    | SH | DEFINED | 9  |
| PAYCHEX INC                  | COM           | 704326107 | 3735  | 109594  | SH | DEFINED | 12 |
| PAYCHEX INC                  | COM           | 704326107 | 10252 | 300830  | SH | DEFINED | 1  |
| PAYCHEX INC                  | COM           | 704326107 | 7     | 200     | SH | DEFINED | 2  |
| PAYCHEX INC                  | COM           | 704326107 | 719   | 21100   | SH | DEFINED | 11 |
| PAYLESS SHOESOURCE INC       | COM           | 704379106 | 9     | 732     | SH | DEFINED | 12 |
| PAYLESS SHOESOURCE INC       | COM           | 704379106 | 6534  | 532005  | SH | DEFINED | 6  |
| PDI INC                      | COM           | 69329V100 | 9320  | 418330  | SH | DEFINED | 3  |
| PDI INC                      | COM           | 69329V100 | 95    | 4250    | SH | DEFINED | 12 |
| PDI INC                      | COM           | 69329V100 | 6600  | 296248  | SH | DEFINED | 6  |
| PEABODY ENERGY CORP          | COM           | 704549104 | 17    | 210     | SH | DEFINED | 9  |
| PEABODY ENERGY CORP          | COM           | 704549104 | 53    | 654     | SH | DEFINED | 11 |
| PEABODY ENERGY CORP          | COM           | 704549104 | 3373  | 41690   | SH | DEFINED | 12 |
| PEAPACK-GLADSTONE FINL CORP  | COM           | 704699107 | 1508  | 47787   | SH | DEFINED | 1  |
| PEAPACK-GLADSTONE FINL CORP  | COM           | 704699107 | 18    | 570     | SH | DEFINED | 12 |
| PEARSON PLC                  | SPONSORED ADR | 705015105 | 108   | 8900    | SH | DEFINED | 2  |
| PEARSON PLC                  | SPONSORED ADR | 705015105 | 22048 | 1816873 | SH | DEFINED | 6  |
| PEC SOLUTIONS INC            | COM           | 705107100 | 4     | 300     | SH | DEFINED | 12 |
| PEC SOLUTIONS INC            | COM           | 705107100 | 89    | 6300    | SH | DEFINED | 3  |
| PEDIATRIC SVCS OF AMERICA    | COM           | 705323103 | 889   | 69688   | SH | DEFINED | 6  |
| PEETS COFFEE & TEA INC       | COM           | 705560100 | 25    | 950     | SH | DEFINED | 12 |
| PEETS COFFEE & TEA INC       | COM           | 705560100 | 90    | 3400    | SH | DEFINED | 2  |
| PEGASUS SOLUTIONS INC        | COM           | 705906105 | 13    | 1020    | SH | DEFINED | 12 |
| PENFORD CORP                 | COM           | 707051108 | 5     | 300     | SH | DEFINED | 12 |
| PENGROWTH ENERGY TR          | TRUST UNIT A  | 706902301 | 2404  | 115486  | SH | DEFINED | 12 |
| PENN ENGR & MFG CORP         | COM NON VTG   | 707389300 | 195   | 10750   | SH | DEFINED | 3  |
| PENN NATL GAMING INC         | COM           | 707569109 | 21398 | 353400  | SH | DEFINED | 3  |
| PENN NATL GAMING INC         | COM           | 707569109 | 24    | 400     | SH | DEFINED | 4  |
| PENN NATL GAMING INC         | COM           | 707569109 | 133   | 2204    | SH | DEFINED | 12 |
| PENN TREATY AMERN CORP       | COM           | 707874103 | 42    | 20000   | SH | DEFINED | 12 |
| PENN VA RESOURCES PARTNERS L | COM           | 707884102 | 2190  | 42028   | SH | DEFINED | 12 |
| PENN VA RESOURCES PARTNERS L | COM           | 707884102 | 2467  | 47360   | SH | DEFINED | 3  |
| PENN-AMER GROUP INC          | COM           | 707247102 | 627   | 41500   | SH | DEFINED | 3  |
| PENNEY J C INC               | COM           | 708160106 | 25404 | 613633  | SH | DEFINED | 3  |
| PENNEY J C INC               | COM           | 708160106 | 8     | 200     | SH | DEFINED | 2  |
| PENNEY J C INC               | COM           | 708160106 | 15    | 358     | SH | DEFINED | 9  |
| PENNEY J C INC               | COM           | 708160106 | 124   | 3000    | SH | DEFINED | 11 |
| PENNEY J C INC               | COM           | 708160106 | 604   | 14586   | SH | DEFINED | 12 |
| PENNEY J C INC               | COM           | 708160106 | 6672  | 161150  | SH | DEFINED | 6  |
| PENNFED FINL SVCS INC        | COM           | 708167101 | 32    | 2012    | SH | DEFINED | 12 |
| PENNFED FINL SVCS INC        | COM           | 708167101 | 194   | 12060   | SH | DEFINED | 6  |
| PENNS WOODS BANCORP INC      | COM           | 708430103 | 313   | 6500    | SH | DEFINED | 12 |
| PENNS WOODS BANCORP INC      | COM           | 708430103 | 1591  | 33038   | SH | DEFINED | 6  |
| PENNSYLVANIA COMM BANCORP IN | COM           | 708677109 | 841   | 13346   | SH | DEFINED | 1  |
| PENNSYLVANIA RL ESTATE INVT  | SH BEN INT    | 709102107 | 931   | 21762   | SH | DEFINED | 9  |
| PENNSYLVANIA RL ESTATE INVT  | SH BEN INT    | 709102107 | 1472  | 34393   | SH | DEFINED | 12 |



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|                              |              |           |       |         |    |         |    |
|------------------------------|--------------|-----------|-------|---------|----|---------|----|
| PENTAIR INC                  | COM          | 709631105 | 78408 | 1800000 | SH | DEFINED | 13 |
| PENTAIR INC                  | COM          | 709631105 | 25    | 566     | SH | DEFINED | 11 |
| PENTAIR INC                  | COM          | 709631105 | 784   | 18007   | SH | DEFINED | 12 |
| PENTAIR INC                  | COM          | 709631105 | 5029  | 115440  | SH | DEFINED | 2  |
| PENWEST PHARMACEUTICALS CO   | COM          | 709754105 | 1     | 100     | SH | DEFINED | 12 |
| PEOPLES BANCORP INC          | COM          | 709789101 | 72    | 2623    | SH | DEFINED | 12 |
| PEOPLES BANCORP INC          | COM          | 709789101 | 2584  | 94190   | SH | DEFINED | 6  |
| PEOPLES BANCORP N C INC      | COM          | 710577107 | 6     | 297     | SH | DEFINED | 12 |
| PEOPLES BK BRIDGEPORT CONN   | COM          | 710198102 | 7     | 168     | SH | DEFINED | 12 |
| PEOPLES ENERGY CORP          | COM          | 711030106 | 26    | 600     | SH | DEFINED | 2  |
| PEOPLES ENERGY CORP          | COM          | 711030106 | 285   | 6475    | SH | DEFINED | 12 |
| PEOPLES ENERGY CORP          | COM          | 711030106 | 35259 | 802250  | SH | DEFINED | 6  |
| PEOPLES HLDG CO              | COM          | 711148106 | 784   | 23700   | SH | DEFINED | 6  |
| PEOPLESOFT INC               | COM          | 712713106 | 7     | 250     | SH | DEFINED | 11 |
| PEOPLESOFT INC               | COM          | 712713106 | 132   | 4996    | SH | DEFINED | 12 |
| PEP BOYS MANNY MOE & JACK    | COM          | 713278109 | 9     | 500     | SH | DEFINED | 9  |
| PEP BOYS MANNY MOE & JACK    | COM          | 713278109 | 917   | 53740   | SH | DEFINED | 12 |
| PEPCO HOLDINGS INC           | COM          | 713291102 | 92    | 4321    | SH | DEFINED | 2  |
| PEPCO HOLDINGS INC           | COM          | 713291102 | 42    | 1966    | SH | DEFINED | 11 |
| PEPCO HOLDINGS INC           | COM          | 713291102 | 127   | 5940    | SH | DEFINED | 6  |
| PEPCO HOLDINGS INC           | COM          | 713291102 | 1855  | 86986   | SH | DEFINED | 12 |
| PEPCO HOLDINGS INC           | COM          | 713291102 | 7     | 315     | SH | DEFINED | 9  |
| PEPSI BOTTLING GROUP INC     | COM          | 713409100 | 11    | 420     | SH | DEFINED | 6  |
| PEPSI BOTTLING GROUP INC     | COM          | 713409100 | 787   | 29100   | SH | DEFINED | 3  |
| PEPSI BOTTLING GROUP INC     | COM          | 713409100 | 2362  | 87345   | SH | DEFINED | 12 |
| PEPSI BOTTLING GROUP INC     | COM          | 713409100 | 7166  | 265000  | SH | DEFINED | 8  |
| PEPSI BOTTLING GROUP INC     | COM          | 713409100 | 87204 | 3225000 | SH | DEFINED | 10 |
| PEPSIAMERICAS INC            | COM          | 71343P200 | 19    | 875     | SH | DEFINED | 2  |
| PEPSIAMERICAS INC            | COM          | 71343P200 | 32    | 1500    | SH | DEFINED | 9  |
| PEPSIAMERICAS INC            | COM          | 71343P200 | 475   | 22369   | SH | DEFINED | 12 |
| PEPSIAMERICAS INC            | COM          | 71343P200 | 85    | 4010    | SH | DEFINED | 6  |
| PEPSICO INC                  | COM          | 713448108 | 19539 | 374303  | SH | DEFINED | 11 |
| PEPSICO INC                  | COM          | 713448108 | 30060 | 575870  | SH | DEFINED | 2  |
| PEPSICO INC                  | COM          | 713448108 | 18664 | 357545  | SH | DEFINED | 12 |
| PEPSICO INC                  | COM          | 713448108 | 13511 | 258828  | SH | DEFINED | 3  |
| PEPSICO INC                  | COM          | 713448108 | 11870 | 227397  | SH | DEFINED | 1  |
| PEPSICO INC                  | COM          | 713448108 | 4427  | 84814   | SH | DEFINED | 9  |
| PEPSICO INC                  | COM          | 713448108 | 1807  | 34626   | SH | DEFINED | 5  |
| PEPSICO INC                  | COM          | 713448108 | 935   | 17900   | SH | DEFINED | 6  |
| PEPSICO INC                  | COM          | 713448108 | 115   | 2200    | SH | DEFINED | 7  |
| PEPSICO INC                  | COM          | 713448108 | 74    | 1418    | SH | DEFINED | 4  |
| PER-SE TECHNOLOGIES INC      | COM NEW      | 713569309 | 0     | 24      | SH | DEFINED | 12 |
| PEREGRINE PHARMACEUTICALS IN | COM          | 713661106 | 32    | 27000   | SH | DEFINED | 12 |
| PEREGRINE PHARMACEUTICALS IN | COM          | 713661106 | 1     | 1000    | SH | DEFINED | 1  |
| PERFORMANCE FOOD GROUP CO    | COM          | 713755106 | 300   | 11135   | SH | DEFINED | 12 |
| PERFORMANCE FOOD GROUP CO    | COM          | 713755106 | 23131 | 859553  | SH | DEFINED | 3  |
| PERFORMANCE FOOD GROUP CO    | COM          | 713755106 | 22    | 823     | SH | DEFINED | 11 |
| PERINI CORP                  | COM          | 713839108 | 1974  | 118300  | SH | DEFINED | 6  |
| PERKINELMER INC              | COM          | 714046109 | 4     | 176     | SH | DEFINED | 2  |
| PERKINELMER INC              | COM          | 714046109 | 51404 | 2285642 | SH | DEFINED | 3  |
| PERKINELMER INC              | COM          | 714046109 | 12    | 520     | SH | DEFINED | 6  |
| PERKINELMER INC              | COM          | 714046109 | 58    | 2585    | SH | DEFINED | 12 |
| PERMIAN BASIN RTY TR         | UNIT BEN INT | 714236106 | 2     | 150     | SH | DEFINED | 12 |
| PEROT SYS CORP               | CL A         | 714265105 | 1571  | 98000   | SH | DEFINED | 12 |
| PEROT SYS CORP               | CL A         | 714265105 | 16196 | 1010364 | SH | DEFINED | 3  |
| PEROT SYS CORP               | CL A         | 714265105 | 1185  | 73900   | SH | DEFINED |    |
| PERRIGO CO                   | COM          | 714290103 | 11805 | 683540  | SH | DEFINED | 3  |
| PERRIGO CO                   | COM          | 714290103 | 295   | 17065   | SH | DEFINED | 12 |
| PERVASIVE SOFTWARE INC       | COM          | 715710109 | 1571  | 323850  | SH | DEFINED | 6  |
| PETCO ANIMAL SUPPLIES        | COM NEW      | 716016209 | 5586  | 141493  | SH | DEFINED | 3  |
| PETCO ANIMAL SUPPLIES        | COM NEW      | 716016209 | 59    | 1500    | SH | DEFINED | 12 |
| PETCO ANIMAL SUPPLIES        | COM NEW      | 716016209 | 13    | 333     | SH | DEFINED | 11 |

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| PETRO-CDA                    | COM            | 71644E102 | 15     | 300     | SH | DEFINED | 12 |
| PETRO-CDA                    | COM            | 71644E102 | 40995  | 670175  | SH | DEFINED | 7  |
| PETROFUND ENERGY TRUST       | TR UNIT        | 71648W108 | 31     | 2341    | SH | DEFINED | 12 |
| PETROKAZAKHSTAN INC          | COM            | 71649P102 | 63     | 1700    | SH | DEFINED | 12 |
| PETROKAZAKHSTAN INC          | COM            | 71649P102 | 2586   | 69702   | SH | DEFINED | 3  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 56632  | 1564000 | SH | DEFINED | 3  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 12677  | 320641  | SH | DEFINED | 6  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 3      | 75      | SH | DEFINED | 6  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 60     | 1500    | SH | DEFINED | 2  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 32     | 800     | SH | DEFINED | 3  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 33     | 900     | SH | DEFINED | 11 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 3      | 90      | SH | DEFINED | 9  |
| PETROLEUM & RES CORP         | COM            | 716549100 | 76     | 2944    | SH | DEFINED | 12 |
| PETROLEUM DEV CORP           | COM            | 716578109 | 5867   | 152110  | SH | DEFINED | 3  |
| PETROQUEST ENERGY INC        | COM            | 716748108 | 88     | 17700   | SH | DEFINED | 12 |
| PETSMART INC                 | COM            | 716768106 | 629    | 17690   | SH | DEFINED | 12 |
| PFF BANCORP INC              | COM            | 69331W104 | 26     | 560     | SH | DEFINED | 11 |
| PFF BANCORP INC              | COM            | 69331W104 | 11303  | 243960  | SH | DEFINED | 6  |
| PFF BANCORP INC              | COM            | 69331W104 | 4449   | 96030   | SH | DEFINED | 3  |
| PFIZER INC                   | COM            | 717081103 | 2274   | 84574   | SH | DEFINED | 11 |
| PFIZER INC                   | COM            | 717081103 | 4800   | 178495  | SH | DEFINED | 9  |
| PFIZER INC                   | COM            | 717081103 | 10115  | 376175  | SH | DEFINED | 7  |
| PFIZER INC                   | COM            | 717081103 | 10469  | 389317  | SH | DEFINED | 5  |
| PFIZER INC                   | COM            | 717081103 | 13308  | 494910  | SH | DEFINED | 4  |
| PFIZER INC                   | COM            | 717081103 | 47048  | 1749647 | SH | DEFINED | 12 |
| PFIZER INC                   | COM            | 717081103 | 49670  | 1847155 | SH | DEFINED | 6  |
| PFIZER INC                   | COM            | 717081103 | 75435  | 2805300 | SH | DEFINED | 8  |
| PFIZER INC                   | COM            | 717081103 | 98068  | 3647005 | SH | DEFINED | 3  |
| PFIZER INC                   | COM            | 717081103 | 156989 | 5838200 | SH | DEFINED | 10 |
| PFIZER INC                   | COM            | 717081103 | 25827  | 960487  | SH | DEFINED | 2  |
| PFIZER INC                   | COM            | 717081103 | 18787  | 698653  | SH | DEFINED | 1  |
| PG&E CORP                    | COM            | 69331C108 | 4562   | 137090  | SH | DEFINED | 6  |
| PG&E CORP                    | COM            | 69331C108 | 2      | 65      | SH | DEFINED | 9  |
| PG&E CORP                    | COM            | 69331C108 | 1144   | 34389   | SH | DEFINED | 12 |
| PHARMACEUTICAL HLDERS TR     | DEPOSITRY RCPT | 71712A206 | 683    | 9400    | SH | DEFINED | 12 |
| PHARMACEUTICAL PROD DEV INC  | COM            | 717124101 | 3      | 61      | SH | DEFINED | 11 |
| PHARMACEUTICAL PROD DEV INC  | COM            | 717124101 | 440    | 10655   | SH | DEFINED | 12 |
| PHARMACOPEIA DRUG DISCVRY IN | COM            | 7171EP101 | 16     | 2590    | SH | DEFINED | 12 |
| PHARMACOPEIA DRUG DISCVRY IN | COM            | 7171EP101 | 110    | 18373   | SH | DEFINED | 9  |
| PHELPS DODGE CORP            | COM            | 717265102 | 15629  | 158000  | SH | DEFINED | 10 |
| PHELPS DODGE CORP            | COM            | 717265102 | 2531   | 25590   | SH | DEFINED | 3  |
| PHELPS DODGE CORP            | COM            | 717265102 | 2217   | 22414   | SH | DEFINED | 12 |
| PHELPS DODGE CORP            | COM            | 717265102 | 16     | 157     | SH | DEFINED | 2  |
| PHELPS DODGE CORP            | COM            | 717265102 | 213    | 2150    | SH | DEFINED | 11 |
| PHILADELPHIA CONS HLDG CORP  | COM            | 717528103 | 132    | 2000    | SH | DEFINED | 12 |
| PHILADELPHIA CONS HLDG CORP  | COM            | 717528103 | 7264   | 109833  | SH | DEFINED | 1  |
| PHILLIPS VAN HEUSEN CORP     | COM            | 718592108 | 22     | 817     | SH | DEFINED | 12 |
| PHILLIPS VAN HEUSEN CORP     | COM            | 718592108 | 8742   | 323760  | SH | DEFINED | 3  |
| PHOENIX COS INC NEW          | COM            | 71902E109 | 0      | 18      | SH | DEFINED | 11 |
| PHOENIX COS INC NEW          | COM            | 71902E109 | 2      | 141     | SH | DEFINED | 2  |
| PHOENIX COS INC NEW          | COM            | 71902E109 | 20     | 1617    | SH | DEFINED | 12 |
| PHOENIX TECHNOLOGY LTD       | COM            | 719153108 | 8      | 1000    | SH | DEFINED | 2  |
| PHOTON DYNAMICS INC          | COM            | 719364101 | 54     | 2211    | SH | DEFINED | 11 |
| PHOTRONICS INC               | COM            | 719405102 | 21530  | 1304876 | SH | DEFINED | 3  |
| PHOTRONICS INC               | COM            | 719405102 | 3      | 200     | SH | DEFINED | 12 |
| PHOTRONICS INC               | COM            | 719405102 | 17     | 1050    | SH | DEFINED | 11 |
| PIEDMONT NAT GAS INC         | COM            | 720186105 | 22     | 940     | SH | DEFINED | 11 |
| PIEDMONT NAT GAS INC         | COM            | 720186105 | 765    | 32896   | SH | DEFINED | 12 |
| PIEDMONT NAT GAS INC         | COM            | 720186105 | 37     | 1600    | SH | DEFINED | 2  |
| PIER 1 IMPORTS INC           | COM            | 720279108 | 55     | 2800    | SH | DEFINED | 2  |
| PIER 1 IMPORTS INC           | COM            | 720279108 | 39442  | 2002720 | SH | DEFINED | 6  |
| PIER 1 IMPORTS INC           | COM            | 720279108 | 2279   | 115710  | SH | DEFINED | 12 |

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| PILGRIMS PRIDE CORP          | COM            | 721467108 | 4970  | 162000  | SH | DEFINED | 3  |
| PIMCO CA MUNICIPAL INCOME FD | COM            | 72200N106 | 14    | 1000    | SH | DEFINED | 12 |
| PIMCO COML MTG SECS TR INC   | COM            | 693388100 | 303   | 23040   | SH | DEFINED | 12 |
| PIMCO CORPORATE INCOME FD    | COM            | 72200U100 | 189   | 12323   | SH | DEFINED | 12 |
| PIMCO CORPORATE OPP FD       | COM            | 72201B101 | 1067  | 60261   | SH | DEFINED | 12 |
| PIMCO FLOATING RATE INCOME F | COM            | 72201H108 | 315   | 14895   | SH | DEFINED | 12 |
| PIMCO FLOATING RATE STRTGY F | COM            | 72201J104 | 258   | 13190   | SH | DEFINED | 12 |
| PIMCO HIGH INCOME FD         | COM SHS        | 722014107 | 764   | 51163   | SH | DEFINED | 12 |
| PIMCO MUN INCOME FD II       | COM            | 72200W106 | 81    | 5580    | SH | DEFINED | 12 |
| PIMCO MUN INCOME FD III      | COM            | 72201A103 | 155   | 10948   | SH | DEFINED | 12 |
| PIMCO MUNICIPAL INCOME FD    | COM            | 72200R107 | 77    | 5500    | SH | DEFINED | 12 |
| PIMCO NEW YORK MUN INCM FD 1 | COM            | 72201E105 | 26    | 1800    | SH | DEFINED | 12 |
| PIMCO STRATEGIC GBL GOV FD I | COM            | 72200X104 | 1145  | 94626   | SH | DEFINED | 12 |
| PINNACLE ENTMT INC           | COM            | 723456109 | 35604 | 1800000 | SH | DEFINED | 13 |
| PINNACLE ENTMT INC           | COM            | 723456109 | 1064  | 53774   | SH | DEFINED | 12 |
| PINNACLE ENTMT INC           | COM            | 723456109 | 9     | 450     | SH | DEFINED | 11 |
| PINNACLE FINL PARTNERS INC   | COM            | 72346Q104 | 18    | 800     | SH | DEFINED | 12 |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 9081  | 204470  | SH | DEFINED | 3  |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 144   | 3240    | SH | DEFINED | 6  |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 13    | 300     | SH | DEFINED | 2  |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 334   | 7515    | SH | DEFINED | 12 |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 8     | 170     | SH | DEFINED | 11 |
| PIONEER CORP JAPAN           | SPONSORED ADR  | 723646105 | 28    | 1435    | SH | DEFINED | 12 |
| PIONEER HIGH INCOME TR       | COM            | 72369H106 | 129   | 7566    | SH | DEFINED | 12 |
| PIONEER INTREST SHS          | COM            | 723703104 | 92    | 8055    | SH | DEFINED | 12 |
| PIONEER MUN HIGH INC ADV TR  | COM            | 723762100 | 44    | 3166    | SH | DEFINED | 12 |
| PIONEER NAT RES CO           | COM            | 723787107 | 6     | 177     | SH | DEFINED | 11 |
| PIONEER NAT RES CO           | COM            | 723787107 | 8120  | 231325  | SH | DEFINED | 1  |
| PIONEER NAT RES CO           | COM            | 723787107 | 196   | 5572    | SH | DEFINED | 12 |
| PIONEER NAT RES CO           | COM            | 723787107 | 109   | 3105    | SH | DEFINED | 2  |
| PIONEER RAILCORP             | COM            | 723839106 | 6     | 2000    | SH | DEFINED | 12 |
| PIONEER TAX ADVNTAGE BALANC  | COM            | 72388R101 | 248   | 19185   | SH | DEFINED | 12 |
| PIPER JAFFRAY COS            | COM            | 724078100 | 7     | 147     | SH | DEFINED | 1  |
| PIPER JAFFRAY COS            | COM            | 724078100 | 36    | 746     | SH | DEFINED | 11 |
| PIPER JAFFRAY COS            | COM            | 724078100 | 50    | 1040    | SH | DEFINED | 12 |
| PIPER JAFFRAY COS            | COM            | 724078100 | 60    | 1246    | SH | DEFINED | 2  |
| PITNEY BOWES INC             | COM            | 724479100 | 3821  | 82556   | SH | DEFINED | 9  |
| PITNEY BOWES INC             | COM            | 724479100 | 23    | 500     | SH | DEFINED | 7  |
| PITNEY BOWES INC             | COM            | 724479100 | 152   | 3278    | SH | DEFINED | 11 |
| PITNEY BOWES INC             | COM            | 724479100 | 1172  | 25330   | SH | DEFINED | 12 |
| PITNEY BOWES INC             | COM            | 724479100 | 1345  | 29070   | SH | DEFINED | 2  |
| PITNEY BOWES INC             | COM            | 724479100 | 2269  | 49030   | SH | DEFINED | 6  |
| PITTSBURGH & W VA RR         | SH BEN INT     | 724819107 | 9     | 1000    | SH | DEFINED | 12 |
| PIXAR                        | COM            | 725811103 | 59    | 685     | SH | DEFINED | 12 |
| PIXAR                        | COM            | 725811103 | 77    | 900     | SH | DEFINED | 11 |
| PIXAR                        | COM            | 725811103 | 0     | 0       | SH | DEFINED | 6  |
| PLACER DOME INC              | COM            | 725906101 | 8     | 442     | SH | DEFINED | 11 |
| PLACER DOME INC              | COM            | 725906101 | 39    | 2042    | SH | DEFINED | 2  |
| PLACER DOME INC              | COM            | 725906101 | 197   | 8712    | SH | DEFINED | 7  |
| PLACER DOME INC              | COM            | 725906101 | 259   | 13726   | SH | DEFINED | 12 |
| PLACER SIERRA BANCSHARES     | COM            | 726079106 | 3357  | 118030  | SH | DEFINED | 3  |
| PLAINS ALL AMERN PIPELINE L  | UNIT LTD PARTN | 726503105 | 1895  | 50210   | SH | DEFINED | 12 |
| PLAINS ALL AMERN PIPELINE L  | UNIT LTD PARTN | 726503105 | 38    | 1000    | SH | DEFINED | 11 |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 72    | 2780    | SH | DEFINED | 12 |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 624   | 24000   | SH | DEFINED | 2  |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 18539 | 713034  | SH | DEFINED | 6  |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 42791 | 1645799 | SH | DEFINED | 3  |
| PLANAR SYS INC               | COM            | 726900103 | 4     | 357     | SH | DEFINED | 12 |
| PLANAR SYS INC               | COM            | 726900103 | 1147  | 102100  | SH | DEFINED | 6  |
| PLANTRONICS INC NEW          | COM            | 727493108 | 4     | 100     | SH | DEFINED | 9  |
| PLANTRONICS INC NEW          | COM            | 727493108 | 238   | 5750    | SH | DEFINED | 12 |
| PLATINUM UNDERWRITER HLDGS L | COM            | G7127P100 | 22150 | 712537  | SH | DEFINED | 6  |

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| PLATO LEARNING INC           | COM           | 72764Y100 | 40    | 5384    | SH | DEFINED | 12 |
| PLAYTEX PRODS INC            | COM           | 72813P100 | 37    | 4650    | SH | DEFINED | 12 |
| PLC SYS INC                  | COM           | 69341D104 | 20    | 25000   | SH | DEFINED | 12 |
| PLUG POWER INC               | COM           | 72919P103 | 20    | 3296    | SH | DEFINED | 12 |
| PLUM CREEK TIMBER CO INC     | COM           | 729251108 | 16    | 411     | SH | DEFINED | 9  |
| PLUM CREEK TIMBER CO INC     | COM           | 729251108 | 85    | 2200    | SH | DEFINED | 11 |
| PLUM CREEK TIMBER CO INC     | COM           | 729251108 | 178   | 4638    | SH | DEFINED | 2  |
| PLUM CREEK TIMBER CO INC     | COM           | 729251108 | 661   | 17200   | SH | DEFINED | 5  |
| PLUM CREEK TIMBER CO INC     | COM           | 729251108 | 3428  | 89185   | SH | DEFINED | 12 |
| PLUM CREEK TIMBER CO INC     | COM           | 729251108 | 27    | 708     | SH | DEFINED | 1  |
| PMC COML TR                  | SH BEN INT    | 693434102 | 8     | 518     | SH | DEFINED | 2  |
| PMC COML TR                  | SH BEN INT    | 693434102 | 8     | 495     | SH | DEFINED | 12 |
| PMC-SIERRA INC               | COM           | 69344F106 | 3     | 277     | SH | DEFINED | 12 |
| PMC-SIERRA INC               | COM           | 69344F106 | 6     | 550     | SH | DEFINED | 9  |
| PMI GROUP INC                | COM           | 69344M101 | 2213  | 53000   | SH | DEFINED | 3  |
| PMI GROUP INC                | COM           | 69344M101 | 3500  | 83830   | SH | DEFINED | 6  |
| PMI GROUP INC                | COM           | 69344M101 | 405   | 9700    | SH | DEFINED | 11 |
| PMI GROUP INC                | COM           | 69344M101 | 227   | 5430    | SH | DEFINED | 12 |
| PMI GROUP INC                | COM           | 69344M101 | 17019 | 407630  | SH | DEFINED | 2  |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 3625  | 63110   | SH | DEFINED | 2  |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 16938 | 294877  | SH | DEFINED | 4  |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 7833  | 136364  | SH | DEFINED | 5  |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 6486  | 112925  | SH | DEFINED | 6  |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 3686  | 64178   | SH | DEFINED | 12 |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 175   | 3055    | SH | DEFINED | 11 |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 82    | 1425    | SH | DEFINED | 7  |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 3785  | 65895   | SH | DEFINED | 9  |
| PNM RES INC                  | COM           | 69349H107 | 25590 | 1011875 | SH | DEFINED | 6  |
| PNM RES INC                  | COM           | 69349H107 | 19    | 750     | SH | DEFINED | 12 |
| POCAHONTAS BANCORP INC       | COM           | 730234101 | 16    | 1000    | SH | DEFINED | 12 |
| POGO PRODUCING CO            | COM           | 730448107 | 15    | 300     | SH | DEFINED | 12 |
| POGO PRODUCING CO            | COM           | 730448107 | 252   | 5200    | SH | DEFINED | 6  |
| POINT 360                    | COM           | 730698107 | 519   | 143310  | SH | DEFINED | 6  |
| POLARIS INDS INC             | COM           | 731068102 | 29    | 425     | SH | DEFINED | 11 |
| POLARIS INDS INC             | COM           | 731068102 | 12    | 172     | SH | DEFINED | 12 |
| POLO RALPH LAUREN CORP       | CL A          | 731572103 | 196   | 4600    | SH | DEFINED | 12 |
| POLO RALPH LAUREN CORP       | CL A          | 731572103 | 10154 | 238352  | SH | DEFINED | 3  |
| POLO RALPH LAUREN CORP       | CL A          | 731572103 | 22    | 525     | SH | DEFINED | 9  |
| POLO RALPH LAUREN CORP       | CL A          | 731572103 | 6     | 130     | SH | DEFINED | 6  |
| POLYCOM INC                  | COM           | 73172K104 | 7     | 300     | SH | DEFINED | 11 |
| POLYCOM INC                  | COM           | 73172K104 | 2651  | 113691  | SH | DEFINED | 12 |
| POLYCOM INC                  | COM           | 73172K104 | 37307 | 1599791 | SH | DEFINED | 3  |
| POLYMEDICA CORP              | COM           | 731738100 | 7     | 200     | SH | DEFINED | 12 |
| POLYMEDICA CORP              | COM           | 731738100 | 23    | 620     | SH | DEFINED | 11 |
| POLYONE CORP                 | COM           | 73179P106 | 1976  | 218150  | SH | DEFINED | 6  |
| POLYONE CORP                 | COM           | 73179P106 | 2673  | 295040  | SH | DEFINED | 3  |
| POMEROY IT SOLUTIONS INC     | COM           | 731822102 | 9     | 585     | SH | DEFINED | 2  |
| POMEROY IT SOLUTIONS INC     | COM           | 731822102 | 1663  | 109339  | SH | DEFINED | 6  |
| POPE & TALBOT INC            | COM           | 732827100 | 154   | 9000    | SH | DEFINED | 12 |
| POPULAR INC                  | COM           | 733174106 | 4644  | 161073  | SH | DEFINED | 12 |
| POPULAR INC                  | COM           | 733174106 | 32    | 1100    | SH | DEFINED | 6  |
| PORTAL SOFTWARE INC          | COM NEW       | 736126301 | 3     | 1300    | SH | DEFINED | 12 |
| PORTFOLIO RECOVERY ASSOCS IN | COM           | 73640Q105 | 11    | 275     | SH | DEFINED | 12 |
| PORTFOLIO RECOVERY ASSOCS IN | COM           | 73640Q105 | 4613  | 111910  | SH | DEFINED | 3  |
| PORTUGAL TELECOM SGPS S A    | SPONSORED ADR | 737273102 | 29    | 2320    | SH | DEFINED | 11 |
| PORTUGAL TELECOM SGPS S A    | SPONSORED ADR | 737273102 | 38    | 3060    | SH | DEFINED | 6  |
| POSCO                        | SPONSORED ADR | 693483109 | 1053  | 23655   | SH | DEFINED | 6  |
| POSSIS MEDICAL INC           | COM           | 737407106 | 11    | 800     | SH | DEFINED | 2  |
| POST PPTYS INC               | COM           | 737464107 | 19    | 550     | SH | DEFINED | 9  |
| POST PPTYS INC               | COM           | 737464107 | 510   | 14600   | SH | DEFINED | 2  |
| POST PPTYS INC               | COM           | 737464107 | 1086  | 31120   | SH | DEFINED | 12 |
| POTASH CORP SASK INC         | COM           | 73755L107 | 273   | 3290    | SH | DEFINED | 12 |

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|                              |                |           |       |        |    |         |    |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| POTLATCH CORP                | COM            | 737628107 | 13120 | 259400 | SH | DEFINED | 6  |
| POWER-ONE INC                | COM            | 739308104 | 12    | 1300   | SH | DEFINED | 12 |
| POWERSHARES ETF TRUST        | GOLDEN DRG USX | 73935X401 | 29    | 2000   | SH | DEFINED | 12 |
| POWERSHARES ETF TRUST        | HI YLD EQ DVDN | 73935X302 | 115   | 7500   | SH | DEFINED | 12 |
| POWERSHARES ETF TRUST        | DYNAMIC OTC PT | 73935X203 | 74    | 1650   | SH | DEFINED | 12 |
| POWERSHARES ETF TRUST        | DYNAMIC MKT PT | 73935X104 | 417   | 10275  | SH | DEFINED | 12 |
| POWERWAVE TECHNOLOGIES INC   | COM            | 739363109 | 81    | 9500   | SH | DEFINED | 12 |
| POZEN INC                    | COM            | 73941U102 | 109   | 15000  | SH | DEFINED | 12 |
| PPG INDS INC                 | COM            | 693506107 | 116   | 1701   | SH | DEFINED | 9  |
| PPG INDS INC                 | COM            | 693506107 | 834   | 12238  | SH | DEFINED | 2  |
| PPG INDS INC                 | COM            | 693506107 | 6051  | 88777  | SH | DEFINED | 12 |
| PPG INDS INC                 | COM            | 693506107 | 20    | 300    | SH | DEFINED | 11 |
| PPG INDS INC                 | COM            | 693506107 | 29996 | 440080 | SH | DEFINED | 6  |
| PPG INDS INC                 | COM            | 693506107 | 23117 | 339160 | SH | DEFINED | 3  |
| PPL CORP                     | COM            | 69351T106 | 16    | 300    | SH | DEFINED | 2  |
| PPL CORP                     | COM            | 69351T106 | 2091  | 39243  | SH | DEFINED | 12 |
| PPL CORP                     | COM            | 69351T106 | 1001  | 18787  | SH | DEFINED | 9  |
| PPL CORP                     | COM            | 69351T106 | 315   | 5900   | SH | DEFINED | 6  |
| PPL CORP                     | COM            | 69351T106 | 115   | 2159   | SH | DEFINED | 11 |
| PRAECIS PHARMACEUTICALS INC  | COM            | 739421105 | 1     | 492    | SH | DEFINED | 11 |
| PRAECIS PHARMACEUTICALS INC  | COM            | 739421105 | 2     | 875    | SH | DEFINED | 12 |
| PRAECIS PHARMACEUTICALS INC  | COM            | 739421105 | 6     | 3400   | SH | DEFINED | 2  |
| PRAXAIR INC                  | COM            | 74005P104 | 3368  | 76290  | SH | DEFINED | 11 |
| PRAXAIR INC                  | COM            | 74005P104 | 3799  | 86040  | SH | DEFINED | 2  |
| PRAXAIR INC                  | COM            | 74005P104 | 1720  | 38946  | SH | DEFINED | 6  |
| PRAXAIR INC                  | COM            | 74005P104 | 763   | 17291  | SH | DEFINED | 12 |
| PRAXAIR INC                  | COM            | 74005P104 | 438   | 9930   | SH | DEFINED | 5  |
| PRAXAIR INC                  | COM            | 74005P104 | 132   | 3000   | SH | DEFINED | 7  |
| PRE PAID LEGAL SVCS INC      | COM            | 740065107 | 63    | 1675   | SH | DEFINED | 12 |
| PRE PAID LEGAL SVCS INC      | COM            | 740065107 | 10473 | 278900 | SH | DEFINED | 6  |
| PRECIS INC                   | COM            | 740184106 | 545   | 204847 | SH | DEFINED | 6  |
| PRECISION CASTPARTS CORP     | COM            | 740189105 | 1353  | 20594  | SH | DEFINED | 12 |
| PRECISION CASTPARTS CORP     | COM            | 740189105 | 35    | 530    | SH | DEFINED | 6  |
| PRECISION CASTPARTS CORP     | COM            | 740189105 | 122   | 1852   | SH | DEFINED | 11 |
| PRECISION DRILLING CORP      | COM            | 74022D100 | 30616 | 405400 | SH | DEFINED | 7  |
| PREFERRED & CORP INC STRATEG | COM            | 74039B105 | 22    | 1004   | SH | DEFINED | 12 |
| PREFERRED INCOME STRATEGIES  | COM            | 74038E100 | 30    | 1400   | SH | DEFINED | 12 |
| PREMCOR INC                  | COM            | 74045Q104 | 8     | 180    | SH | DEFINED | 12 |
| PREMCOR INC                  | COM            | 74045Q104 | 5854  | 138830 | SH | DEFINED | 3  |
| PREMCOR INC                  | COM            | 74045Q104 | 8160  | 193500 | SH | DEFINED | 6  |
| PRENTISS PPTYS TR            | SH BEN INT     | 740706106 | 19    | 500    | SH | DEFINED | 12 |
| PRESIDENTIAL LIFE CORP       | COM            | 740884101 | 18    | 1085   | SH | DEFINED | 12 |
| PRESIDENTIAL LIFE CORP       | COM            | 740884101 | 3528  | 208624 | SH | DEFINED | 6  |
| PRG-SCHULTZ INTERNATIONAL IN | COM            | 69357C107 | 173   | 34450  | SH | DEFINED | 12 |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 12    | 195    | SH | DEFINED | 2  |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 34    | 550    | SH | DEFINED | 9  |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 985   | 15838  | SH | DEFINED | 11 |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 7392  | 118839 | SH | DEFINED | 12 |
| PRICELINE COM INC            | COM NEW        | 741503403 | 342   | 14506  | SH | DEFINED | 12 |
| PRIDE INTL INC DEL           | COM            | 74153Q102 | 119   | 5800   | SH | DEFINED | 6  |
| PRIDE INTL INC DEL           | COM            | 74153Q102 | 29    | 1400   | SH | DEFINED | 12 |
| PRIMEWEST ENERGY TR          | TR UNIT NEW    | 741930309 | 45    | 2036   | SH | DEFINED | 12 |
| PRIMEWEST ENERGY TR          | TR UNIT NEW    | 741930309 | 133   | 5000   | SH | DEFINED | 7  |
| PRIMUS GUARANTY LTD          | SHS            | G72457107 | 238   | 14500  | SH | DEFINED | 3  |
| PRIMUS TELECOMMUNICATIONS GR | COM            | 741929103 | 25    | 8000   | SH | DEFINED | 12 |
| PRINCIPAL FINANCIAL GROUP IN | COM            | 74251V102 | 373   | 9120   | SH | DEFINED | 6  |
| PRINCIPAL FINANCIAL GROUP IN | COM            | 74251V102 | 10332 | 252379 | SH | DEFINED | 2  |
| PRINCIPAL FINANCIAL GROUP IN | COM            | 74251V102 | 586   | 14315  | SH | DEFINED | 12 |
| PRINCIPAL FINANCIAL GROUP IN | COM            | 74251V102 | 490   | 11970  | SH | DEFINED | 11 |
| PRIORITY HEALTHCARE CORP     | CL B           | 74264T102 | 129   | 5921   | SH | DEFINED | 12 |
| PRIORITY HEALTHCARE CORP     | CL B           | 74264T102 | 5443  | 250000 | SH | DEFINED | 8  |
| PRIORITY HEALTHCARE CORP     | CL B           | 74264T102 | 7     | 318    | SH | DEFINED | 11 |

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|------------------------------|------------|-----------|--------|----------|----|---------|----|
| PRIORITY HEALTHCARE CORP     | CL B       | 74264T102 | 56602  | 2600000  | SH | DEFINED | 10 |
| PRIORITY HEALTHCARE CORP     | CL B       | 74264T102 | 947    | 43500    | SH | DEFINED | 3  |
| PRIVATEBANCORP INC           | COM        | 742962103 | 109    | 3380     | SH | DEFINED | 12 |
| PRO PHARMACEUTICALS INC      | COM        | 74267T109 | 18     | 7200     | SH | DEFINED | 12 |
| PROASSURANCE CORP            | COM        | 74267C106 | 102    | 2602     | SH | DEFINED | 12 |
| PROASSURANCE CORP            | COM        | 74267C106 | 8      | 200      | SH | DEFINED | 11 |
| PROCTER & GAMBLE CO          | COM        | 742718109 | 28     | 500      | SH | DEFINED | 7  |
| PROCTER & GAMBLE CO          | COM        | 742718109 | 76606  | 1390812  | SH | DEFINED | 2  |
| PROCTER & GAMBLE CO          | COM        | 742718109 | 30209  | 548464   | SH | DEFINED | 12 |
| PROCTER & GAMBLE CO          | COM        | 742718109 | 27347  | 496488   | SH | DEFINED | 3  |
| PROCTER & GAMBLE CO          | COM        | 742718109 | 18863  | 342469   | SH | DEFINED | 5  |
| PROCTER & GAMBLE CO          | COM        | 742718109 | 8879   | 161202   | SH | DEFINED | 11 |
| PROCTER & GAMBLE CO          | COM        | 742718109 | 3088   | 56056    | SH | DEFINED | 1  |
| PROCTER & GAMBLE CO          | COM        | 742718109 | 908    | 16491    | SH | DEFINED | 9  |
| PROCTER & GAMBLE CO          | COM        | 742718109 | 0      | 0        | SH | DEFINED | 6  |
| PROCTER & GAMBLE CO          | COM        | 742718109 | 176    | 3200     | SH | DEFINED | 4  |
| PROGENICS PHARMACEUTICALS IN | COM        | 743187106 | 6      | 350      | SH | DEFINED | 12 |
| PROGRESS ENERGY INC          | COM        | 743263105 | 391    | 8637     | SH | DEFINED | 6  |
| PROGRESS ENERGY INC          | COM        | 743263105 | 195    | 4300     | SH | DEFINED | 9  |
| PROGRESS ENERGY INC          | COM        | 743263105 | 1633   | 36088    | SH | DEFINED | 11 |
| PROGRESS ENERGY INC          | COM        | 743263105 | 3023   | 66820    | SH | DEFINED | 12 |
| PROGRESS ENERGY INC          | COM        | 743263105 | 608    | 13429    | SH | DEFINED | 2  |
| PROGRESS SOFTWARE CORP       | COM        | 743312100 | 10817  | 463240   | SH | DEFINED | 3  |
| PROGRESS SOFTWARE CORP       | COM        | 743312100 | 58     | 2488     | SH | DEFINED | 12 |
| PROGRESS SOFTWARE CORP       | COM        | 743312100 | 107    | 4600     | SH | DEFINED | 11 |
| PROGRESSIVE CORP OHIO        | COM        | 743315103 | 161    | 1900     | SH | DEFINED | 3  |
| PROGRESSIVE CORP OHIO        | COM        | 743315103 | 20     | 239      | SH | DEFINED | 2  |
| PROGRESSIVE CORP OHIO        | COM        | 743315103 | 0      | 0        | SH | DEFINED | 6  |
| PROGRESSIVE CORP OHIO        | COM        | 743315103 | 782    | 9215     | SH | DEFINED | 12 |
| PROGRESSIVE CORP OHIO        | COM        | 743315103 | 19     | 220      | SH | DEFINED | 11 |
| PROLOGIS                     | SH BEN INT | 743410102 | 4360   | 100630   | SH | DEFINED | 3  |
| PROLOGIS                     | SH BEN INT | 743410102 | 132    | 3050     | SH | DEFINED | 2  |
| PROLOGIS                     | SH BEN INT | 743410102 | 310    | 7150     | SH | DEFINED | 11 |
| PROLOGIS                     | SH BEN INT | 743410102 | 295    | 6800     | SH | DEFINED | 12 |
| PROQUEST COMPANY             | COM        | 74346P102 | 4469   | 150470   | SH | DEFINED | 3  |
| PROQUEST COMPANY             | COM        | 74346P102 | 6      | 200      | SH | DEFINED | 12 |
| PROSOFTRAINING               | COM        | 743477101 | 0      | 400      | SH | DEFINED | 12 |
| PROSPERITY BANCSHARES INC    | COM        | 743606105 | 4689   | 160520   | SH | DEFINED | 3  |
| PROTECTIVE LIFE CORP         | COM        | 743674103 | 29716  | 696080   | SH | DEFINED | 6  |
| PROTECTIVE LIFE CORP         | COM        | 743674103 | 916    | 21460    | SH | DEFINED | 12 |
| PROTECTIVE LIFE CORP         | COM        | 743674103 | 846    | 19822    | SH | DEFINED | 3  |
| PROTECTIVE LIFE CORP         | COM        | 743674103 | 51     | 1185     | SH | DEFINED | 11 |
| PROTEIN DESIGN LABS INC      | COM        | 74369L103 | 28     | 1335     | SH | DEFINED | 12 |
| PROTEIN DESIGN LABS INC      | COM        | 74369L103 | 19     | 900      | SH | DEFINED | 4  |
| PROTEIN DESIGN LABS INC      | COM        | 74369L103 | 6      | 300      | SH | DEFINED | 2  |
| PROVIDENT BANCORP INC DEL    | COM        | 74383A109 | 26     | 2000     | SH | DEFINED | 1  |
| PROVIDENT BANKSHARES CORP    | COM        | 743859100 | 15     | 414      | SH | DEFINED | 4  |
| PROVIDENT BANKSHARES CORP    | COM        | 743859100 | 13137  | 361214   | SH | DEFINED | 6  |
| PROVIDENT BANKSHARES CORP    | COM        | 743859100 | 2826   | 77700    | SH | DEFINED | 3  |
| PROVIDENT BANKSHARES CORP    | COM        | 743859100 | 2008   | 55224    | SH | DEFINED | 12 |
| PROVIDENT ENERGY TR          | TR UNIT    | 74386K104 | 639    | 67400    | SH | DEFINED | 12 |
| PROVIDENT FINL SVCS INC      | COM        | 74386T105 | 165    | 8535     | SH | DEFINED | 11 |
| PROVIDENT FINL SVCS INC      | COM        | 74386T105 | 345    | 17798    | SH | DEFINED | 12 |
| PROVIDIAN FINL CORP          | COM        | 74406A102 | 7      | 400      | SH | DEFINED | 6  |
| PROVIDIAN FINL CORP          | COM        | 74406A102 | 223992 | 13600000 | SH | DEFINED | 10 |
| PROVIDIAN FINL CORP          | COM        | 74406A102 | 164700 | 10000000 | SH | DEFINED | 13 |
| PROVIDIAN FINL CORP          | COM        | 74406A102 | 67540  | 4100800  | SH | DEFINED | 8  |
| PROVIDIAN FINL CORP          | COM        | 74406A102 | 5160   | 313306   | SH | DEFINED | 12 |
| PROVINCE HEALTHCARE CO       | COM        | 743977100 | 6490   | 290360   | SH | DEFINED | 3  |
| PROVINCE HEALTHCARE CO       | COM        | 743977100 | 20     | 900      | SH | DEFINED | 12 |
| PRUDENTIAL FINL INC          | COM        | 744320102 | 17092  | 310987   | SH | DEFINED | 3  |
| PRUDENTIAL FINL INC          | COM        | 744320102 | 1286   | 23402    | SH | DEFINED | 12 |

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| PRUDENTIAL FINL INC          | COM            | 744320102 | 98    | 1792    | SH | DEFINED | 2  |
| PRUDENTIAL FINL INC          | COM            | 744320102 | 82    | 1500    | SH | DEFINED | 7  |
| PRUDENTIAL FINL INC          | COM            | 744320102 | 7     | 130     | SH | DEFINED | 1  |
| PRUDENTIAL FINL INC          | COM            | 744320102 | 5     | 100     | SH | DEFINED | 6  |
| PRUDENTIAL FINL INC          | COM            | 744320102 | 4     | 70      | SH | DEFINED | 11 |
| PSB HLDGS INC                | COM            | 69360W108 | 18    | 1500    | SH | DEFINED | 12 |
| PSS WORLD MED INC            | COM            | 69366A100 | 9     | 697     | SH | DEFINED | 11 |
| PSS WORLD MED INC            | COM            | 69366A100 | 10    | 800     | SH | DEFINED | 12 |
| PSYCHIATRIC SOLUTIONS INC    | COM            | 74439H108 | 14    | 373     | SH | DEFINED | 12 |
| PTEK HLDGS INC               | COM            | 69366M104 | 25391 | 2370810 | SH | DEFINED | 3  |
| PTEK HLDGS INC               | COM            | 69366M104 | 580   | 54125   | SH | DEFINED | 12 |
| PUBLIC STORAGE INC           | COM            | 74460D109 | 118   | 2114    | SH | DEFINED | 12 |
| PUBLIC STORAGE INC           | COM A DP1/1000 | 74460D729 | 0     | 6       | SH | DEFINED | 12 |
| PUBLIC STORAGE INC           | COM            | 74460D109 | 28    | 500     | SH | DEFINED | 2  |
| PUBLIC SVC ENTERPRISE GROUP  | COM            | 744573106 | 3331  | 64348   | SH | DEFINED | 12 |
| PUBLIC SVC ENTERPRISE GROUP  | COM            | 744573106 | 25825 | 498850  | SH | DEFINED | 6  |
| PUBLIC SVC ENTERPRISE GROUP  | COM            | 744573106 | 996   | 19237   | SH | DEFINED | 9  |
| PUBLIC SVC ENTERPRISE GROUP  | COM            | 744573106 | 31    | 606     | SH | DEFINED | 2  |
| PUBLIC SVC ENTERPRISE GROUP  | COM            | 744573106 | 117   | 2252    | SH | DEFINED | 11 |
| PUBLICIS S A NEW             | SPONSORED ADR  | 74463M106 | 19557 | 598727  | SH | DEFINED | 6  |
| PUGET ENERGY INC NEW         | COM            | 745310102 | 279   | 11285   | SH | DEFINED | 12 |
| PUGET ENERGY INC NEW         | COM            | 745310102 | 5     | 202     | SH | DEFINED | 9  |
| PUGET ENERGY INC NEW         | COM            | 745310102 | 84    | 3420    | SH | DEFINED | 6  |
| PULASKI FINL CORP            | COM            | 745548107 | 615   | 30000   | SH | DEFINED | 12 |
| PULITZER INC                 | COM            | 745769109 | 26    | 400     | SH | DEFINED | 9  |
| PULTE HOMES INC              | COM            | 745867101 | 73    | 1140    | SH | DEFINED | 6  |
| PULTE HOMES INC              | COM            | 745867101 | 34    | 532     | SH | DEFINED | 12 |
| PURADYN FILTER TECHNOLOGIES  | COM            | 746091107 | 2     | 2000    | SH | DEFINED | 12 |
| PUTNAM HIGH INCOME OPP TR    | SH BEN INT     | 746479104 | 22    | 1200    | SH | DEFINED | 12 |
| PUTNAM HIGH YIELD MUN TR     | SH BEN INT     | 746781103 | 29    | 4390    | SH | DEFINED | 12 |
| PUTNAM MANAGED MUN INCOM TR  | COM            | 746823103 | 321   | 44744   | SH | DEFINED | 12 |
| PUTNAM MASTER INCOME TR      | SH BEN INT     | 74683K104 | 499   | 76126   | SH | DEFINED | 12 |
| PUTNAM MASTER INCOME TR      | SH BEN INT     | 74683K104 | 495   | 75450   | SH | DEFINED | 5  |
| PUTNAM MASTER INTER INCOME T | SH BEN INT     | 746909100 | 1229  | 187290  | SH | DEFINED | 12 |
| PUTNAM MUN BD FD INC         | SH BEN INT     | 74683V100 | 51    | 4000    | SH | DEFINED | 12 |
| PUTNAM MUN OPPORTUNITIES TR  | SH BEN INT     | 746922103 | 123   | 10000   | SH | DEFINED | 12 |
| PUTNAM PREMIER INCOME TR     | SH BEN INT     | 746853100 | 1025  | 155741  | SH | DEFINED | 12 |
| PUTNAM PREMIER INCOME TR     | SH BEN INT     | 746853100 | 5452  | 828562  | SH | DEFINED | 5  |
| PUTNAM TAX FREE HEALTH CARE  | SH BEN INT     | 746920107 | 113   | 9466    | SH | DEFINED | 12 |
| PXRE GROUP LTD               | COM            | G73018106 | 2     | 86      | SH | DEFINED | 11 |
| Q E P INC                    | COM            | 74727K102 | 352   | 23575   | SH | DEFINED | 6  |
| Q MED                        | COM            | 747914109 | 27    | 2500    | SH | DEFINED | 12 |
| QC HLDGS INC                 | COM            | 74729T101 | 321   | 16750   | SH | DEFINED | 3  |
| QLOGIC CORP                  | COM            | 747277101 | 1     | 20      | SH | DEFINED | 6  |
| QLOGIC CORP                  | COM            | 747277101 | 101   | 2747    | SH | DEFINED | 12 |
| QLT INC                      | COM            | 746927102 | 26220 | 1630588 | SH | DEFINED | 3  |
| QLT INC                      | COM            | 746927102 | 26915 | 1399650 | SH | DEFINED | 7  |
| QLT INC                      | COM            | 746927102 | 13    | 808     | SH | DEFINED | 12 |
| QUAKER CHEM CORP             | COM            | 747316107 | 20    | 800     | SH | DEFINED | 12 |
| QUALCOMM INC                 | COM            | 747525103 | 234   | 5515    | SH | DEFINED | 2  |
| QUALCOMM INC                 | COM            | 747525103 | 20909 | 493140  | SH | DEFINED | 10 |
| QUALCOMM INC                 | COM            | 747525103 | 15124 | 356700  | SH | DEFINED | 8  |
| QUALCOMM INC                 | COM            | 747525103 | 9854  | 232410  | SH | DEFINED | 3  |
| QUALCOMM INC                 | COM            | 747525103 | 7927  | 186953  | SH | DEFINED | 12 |
| QUALCOMM INC                 | COM            | 747525103 | 1612  | 38020   | SH | DEFINED | 9  |
| QUALCOMM INC                 | COM            | 747525103 | 1170  | 27600   | SH | DEFINED | 5  |
| QUALCOMM INC                 | COM            | 747525103 | 1065  | 25110   | SH | DEFINED | 11 |
| QUALCOMM INC                 | COM            | 747525103 | 0     | 0       | SH | DEFINED | 6  |
| QUALCOMM INC                 | COM            | 747525103 | 8     | 200     | SH | DEFINED | 7  |
| QUALITY DISTR INC FLA        | COM            | 74756M102 | 14    | 1610    | SH | DEFINED | 12 |
| QUALITY SYS INC              | COM            | 747582104 | 1198  | 20027   | SH | DEFINED | 12 |
| QUANEX CORP                  | COM            | 747620102 | 15    | 224     | SH | DEFINED | 12 |

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|                              |              |           |         |           |    |         |    |
|------------------------------|--------------|-----------|---------|-----------|----|---------|----|
| QUANEX CORP                  | COM          | 747620102 | 12751   | 185950    | SH | DEFINED | 6  |
| QUANEX CORP                  | COM          | 747620102 | 53      | 770       | SH | DEFINED | 11 |
| QUANTA CAPITAL HLDGS LTD     | SHS          | G7313F106 | 475     | 51550     | SH | DEFINED | 3  |
| QUANTUM CORP                 | COM DSSG     | 747906204 | 190     | 72515     | SH | DEFINED | 12 |
| QUANTUM CORP                 | COM DSSG     | 747906204 | 4       | 1410      | SH | DEFINED | 4  |
| QUANTUM CORP                 | COM DSSG     | 747906204 | 44      | 16900     | SH | DEFINED | 11 |
| QUANTUM CORP                 | COM DSSG     | 747906204 | 43      | 16600     | SH | DEFINED | 5  |
| QUEBECOR WORLD INC           | COM NON-VTG  | 748203106 | 20      | 917       | SH | DEFINED | 12 |
| QUEST DIAGNOSTICS INC        | COM          | 74834L100 | 41      | 430       | SH | DEFINED | 2  |
| QUEST DIAGNOSTICS INC        | COM          | 74834L100 | 72      | 757       | SH | DEFINED | 11 |
| QUEST DIAGNOSTICS INC        | COM          | 74834L100 | 0       | 0         | SH | DEFINED | 6  |
| QUEST DIAGNOSTICS INC        | COM          | 74834L100 | 198     | 2069      | SH | DEFINED | 12 |
| QUEST DIAGNOSTICS INC        | COM          | 74834L100 | 29      | 300       | SH | DEFINED | 9  |
| QUEST SOFTWARE INC           | COM          | 74834T103 | 257     | 16085     | SH | DEFINED | 12 |
| QUESTAR CORP                 | COM          | 748356102 | 20796   | 408090    | SH | DEFINED | 2  |
| QUESTAR CORP                 | COM          | 748356102 | 5843    | 114660    | SH | DEFINED | 3  |
| QUESTAR CORP                 | COM          | 748356102 | 563     | 11040     | SH | DEFINED | 11 |
| QUESTAR CORP                 | COM          | 748356102 | 382     | 7501      | SH | DEFINED | 12 |
| QUESTAR CORP                 | COM          | 748356102 | 515     | 10100     | SH | DEFINED | 5  |
| QUESTAR CORP                 | COM          | 748356102 | 127     | 2493      | SH | DEFINED | 9  |
| QUESTCOR PHARMACEUTICALS INC | COM          | 74835Y101 | 5       | 9000      | SH | DEFINED | 12 |
| QUIGLEY CORP                 | COM NEW      | 74838L304 | 13      | 1500      | SH | DEFINED | 12 |
| QUIKSILVER INC               | COM          | 74838C106 | 45      | 1518      | SH | DEFINED | 12 |
| QWEST COMMUNICATIONS INTL IN | COM          | 749121109 | 22      | 4885      | SH | DEFINED | 9  |
| QWEST COMMUNICATIONS INTL IN | COM          | 749121109 | 6       | 1346      | SH | DEFINED | 2  |
| QWEST COMMUNICATIONS INTL IN | COM          | 749121109 | 44      | 10000     | SH | DEFINED | 4  |
| QWEST COMMUNICATIONS INTL IN | COM          | 749121109 | 265     | 59760     | SH | DEFINED | 11 |
| QWEST COMMUNICATIONS INTL IN | COM          | 749121109 | 2019    | 454697    | SH | DEFINED | 12 |
| QWEST COMMUNICATIONS INTL IN | COM          | 749121109 | 363101  | 81779500  | SH | DEFINED | 8  |
| QWEST COMMUNICATIONS INTL IN | COM          | 749121109 | 6982671 | 157267272 | SH | DEFINED | 10 |
| QWEST COMMUNICATIONS INTL IN | COM          | 749121109 | 0       | 13        | SH | DEFINED | 1  |
| R & B INC                    | COM          | 749124103 | 1768    | 70750     | SH | DEFINED | 6  |
| R & G FINANCIAL CORP         | CL B         | 749136107 | 4       | 112       | SH | DEFINED | 11 |
| R & G FINANCIAL CORP         | CL B         | 749136107 | 16534   | 425265    | SH | DEFINED | 3  |
| R H DONNELLEY CORP           | COM NEW      | 74955W307 | 86      | 1450      | SH | DEFINED | 2  |
| R H DONNELLEY CORP           | COM NEW      | 74955W307 | 96      | 1621      | SH | DEFINED | 12 |
| R H DONNELLEY CORP           | COM NEW      | 74955W307 | 384     | 6500      | SH | DEFINED | 9  |
| RADIAN GROUP INC             | COM          | 750236101 | 81      | 1529      | SH | DEFINED | 2  |
| RADIAN GROUP INC             | COM          | 750236101 | 3       | 49        | SH | DEFINED | 11 |
| RADIAN GROUP INC             | COM          | 750236101 | 58      | 1098      | SH | DEFINED | 12 |
| RADIAN GROUP INC             | COM          | 750236101 | 766     | 14388     | SH | DEFINED | 6  |
| RADIAN GROUP INC             | COM          | 750236101 | 133100  | 2500000   | SH | DEFINED | 10 |
| RADIAN GROUP INC             | COM          | 750236101 | 12003   | 225448    | SH | DEFINED | 8  |
| RADIO ONE INC                | CL D NON VTG | 75040P405 | 24      | 1500      | SH | DEFINED | 12 |
| RADIO ONE INC                | CL A         | 75040P108 | 16      | 1000      | SH | DEFINED | 12 |
| RADIO SHACK CORP             | COM          | 750438103 | 132     | 4000      | SH | DEFINED | 7  |
| RADIO SHACK CORP             | COM          | 750438103 | 243     | 7400      | SH | DEFINED | 5  |
| RADIO SHACK CORP             | COM          | 750438103 | 1803    | 54821     | SH | DEFINED | 12 |
| RADIO SHACK CORP             | COM          | 750438103 | 10563   | 321274    | SH | DEFINED | 3  |
| RADIO SHACK CORP             | COM          | 750438103 | 128     | 3900      | SH | DEFINED | 11 |
| RADISYS CORP                 | COM          | 750459109 | 888     | 45450     | SH | DEFINED | 3  |
| RADWARE LTD                  | ORD          | M81873107 | 105     | 4000      | SH | DEFINED | 3  |
| RADYNE COMSTREAM INC         | COM NEW      | 750611402 | 11      | 1500      | SH | DEFINED | 12 |
| RAILAMERICA INC              | COM          | 750753105 | 16      | 1250      | SH | DEFINED | 12 |
| RAINDANCE COMM               | COM          | 75086X106 | 5       | 2000      | SH | DEFINED | 12 |
| RAINING DATA CORP            | COM          | 75087R108 | 21      | 6500      | SH | DEFINED | 12 |
| RAIT INVT TR                 | COM          | 749227104 | 42      | 1500      | SH | DEFINED | 12 |
| RALCORP HLDGS INC NEW        | COM          | 751028101 | 3056    | 72885     | SH | DEFINED | 3  |
| RAMBUS INC DEL               | COM          | 750917106 | 53      | 2300      | SH | DEFINED | 12 |
| RAMBUS INC DEL               | COM          | 750917106 | 3       | 150       | SH | DEFINED | 9  |
| RARE HOSPITALITY INTL INC    | COM          | 753820109 | 17      | 521       | SH | DEFINED | 11 |
| RAVEN INDS INC               | COM          | 754212108 | 192     | 9000      | SH | DEFINED | 12 |



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|                              |               |           |       |        |    |         |    |
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| RAYMOND JAMES FINANCIAL INC  | COM           | 754730109 | 9101  | 293760 | SH | DEFINED | 6  |
| RAYMOND JAMES FINANCIAL INC  | COM           | 754730109 | 40    | 1300   | SH | DEFINED | 11 |
| RAYMOND JAMES FINANCIAL INC  | COM           | 754730109 | 171   | 5532   | SH | DEFINED | 12 |
| RAYONIER INC                 | COM           | 754907103 | 269   | 5500   | SH | DEFINED | 9  |
| RAYONIER INC                 | COM           | 754907103 | 3955  | 80853  | SH | DEFINED | 3  |
| RAYONIER INC                 | COM           | 754907103 | 50    | 1019   | SH | DEFINED | 2  |
| RAYONIER INC                 | COM           | 754907103 | 2364  | 48325  | SH | DEFINED | 12 |
| RAYOVAC CORP                 | COM           | 755081106 | 18779 | 614500 | SH | DEFINED | 6  |
| RAYOVAC CORP                 | COM           | 755081106 | 15682 | 513151 | SH | DEFINED | 3  |
| RAYOVAC CORP                 | COM           | 755081106 | 24    | 800    | SH | DEFINED | 12 |
| RAYTHEON CO                  | COM NEW       | 755111507 | 0     | 8      | SH | DEFINED | 1  |
| RAYTHEON CO                  | COM NEW       | 755111507 | 264   | 6792   | SH | DEFINED | 2  |
| RAYTHEON CO                  | COM NEW       | 755111507 | 445   | 11456  | SH | DEFINED | 9  |
| RAYTHEON CO                  | COM NEW       | 755111507 | 6706  | 172698 | SH | DEFINED | 12 |
| RAYTHEON CO                  | COM NEW       | 755111507 | 19504 | 502290 | SH | DEFINED | 3  |
| RAYTHEON CO                  | COM NEW       | 755111507 | 32624 | 840180 | SH | DEFINED | 6  |
| RAYTHEON CO                  | COM NEW       | 755111507 | 40    | 1022   | SH | DEFINED | 11 |
| RC2 CORP                     | COM           | 749388104 | 45    | 1390   | SH | DEFINED | 11 |
| RC2 CORP                     | COM           | 749388104 | 6     | 185    | SH | DEFINED | 12 |
| RCG COMPANIES INC            | COM           | 749328100 | 5     | 3858   | SH | DEFINED | 12 |
| READERS DIGEST ASSN INC      | COM           | 755267101 | 128   | 9206   | SH | DEFINED | 12 |
| READERS DIGEST ASSN INC      | COM           | 755267101 | 2756  | 198100 | SH | DEFINED | 3  |
| REAL ESTATE INCOME FUND INC  | COM           | 755881109 | 68    | 3655   | SH | DEFINED | 12 |
| REALNETWORKS INC             | COM           | 75605L104 | 40    | 6050   | SH | DEFINED | 12 |
| REALTY INCOME CORP           | COM           | 756109104 | 422   | 8350   | SH | DEFINED | 12 |
| RECKSON ASSOCS RLTY CORP     | COM           | 75621K106 | 31    | 950    | SH | DEFINED | 11 |
| RECKSON ASSOCS RLTY CORP     | COM           | 75621K106 | 884   | 26951  | SH | DEFINED | 12 |
| RED HAT INC                  | COM           | 756577102 | 217   | 16290  | SH | DEFINED | 5  |
| RED HAT INC                  | COM           | 756577102 | 27    | 2000   | SH | DEFINED | 9  |
| RED HAT INC                  | COM           | 756577102 | 226   | 16950  | SH | DEFINED | 12 |
| RED HAT INC                  | COM           | 756577102 | 0     | 0      | SH | DEFINED | 6  |
| RED ROBIN GOURMET BURGERS IN | COM           | 75689M101 | 13    | 250    | SH | DEFINED | 12 |
| REDBACK NETWORKS INC         | COM NEW       | 757209507 | 0     | 13     | SH | DEFINED | 12 |
| REDWOOD TR INC               | COM           | 758075402 | 8     | 126    | SH | DEFINED | 11 |
| REDWOOD TR INC               | COM           | 758075402 | 779   | 12551  | SH | DEFINED | 12 |
| REDWOOD TR INC               | COM           | 758075402 | 19979 | 321772 | SH | DEFINED | 3  |
| REEBOK INTL LTD              | COM           | 758110100 | 18855 | 428527 | SH | DEFINED | 3  |
| REEBOK INTL LTD              | COM           | 758110100 | 370   | 8420   | SH | DEFINED | 12 |
| REEBOK INTL LTD              | COM           | 758110100 | 26    | 590    | SH | DEFINED | 6  |
| REEBOK INTL LTD              | COM           | 758110100 | 18    | 400    | SH | DEFINED | 11 |
| REED ELSEVIER N V            | SPONSORED ADR | 758204101 | 87    | 3155   | SH | DEFINED | 6  |
| REED ELSEVIER P L C          | SPONSORED ADR | 758205108 | 19598 | 528584 | SH | DEFINED | 6  |
| REGAL BELOIT CORP            | COM           | 758750103 | 32    | 1120   | SH | DEFINED | 12 |
| REGAL ENTMT GROUP            | CL A          | 758766109 | 33    | 1600   | SH | DEFINED | 12 |
| REGAL ENTMT GROUP            | CL A          | 758766109 | 2     | 120    | SH | DEFINED | 6  |
| REGENCY CTRS CORP            | COM           | 758849103 | 1231  | 22221  | SH | DEFINED | 3  |
| REGENCY CTRS CORP            | COM           | 758849103 | 133   | 2400   | SH | DEFINED | 12 |
| REGENERATION TECH INC DEL    | COM           | 75886N100 | 255   | 24370  | SH | DEFINED | 3  |
| REGENERATION TECH INC DEL    | COM           | 75886N100 | 94    | 9000   | SH | DEFINED | 12 |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 297   | 8344   | SH | DEFINED | 6  |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 289   | 8128   | SH | DEFINED | 9  |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 4152  | 116660 | SH | DEFINED | 12 |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 232   | 6506   | SH | DEFINED | 11 |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 179   | 5020   | SH | DEFINED | 2  |
| REGIS CORP MINN              | COM           | 758932107 | 4610  | 99890  | SH | DEFINED | 12 |
| REGISTER COM INC             | COM           | 75914G101 | 7     | 1050   | SH | DEFINED | 12 |
| REHABCARE GROUP INC          | COM           | 759148109 | 3     | 120    | SH | DEFINED | 12 |
| REHABCARE GROUP INC          | COM           | 759148109 | 3202  | 114400 | SH | DEFINED | 3  |
| REINSURANCE GROUP AMER INC   | COM           | 759351109 | 26038 | 537420 | SH | DEFINED | 6  |
| REINSURANCE GROUP AMER INC   | COM           | 759351109 | 7     | 144    | SH | DEFINED | 12 |
| REINSURANCE GROUP AMER INC   | COM           | 759351109 | 8     | 170    | SH | DEFINED | 9  |
| RELIANCE STEEL & ALUMINUM CO | COM           | 759509102 | 12    | 300    | SH | DEFINED | 12 |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| RELIANCE STEEL & ALUMINUM CO | COM            | 759509102 | 26     | 675     | SH | DEFINED | 11 |
| RELIANCE STEEL & ALUMINUM CO | COM            | 759509102 | 23732  | 609129  | SH | DEFINED | 3  |
| RELIANT ENERGY INC           | COM            | 75952B105 | 4      | 315     | SH | DEFINED | 9  |
| RELIANT ENERGY INC           | COM            | 75952B105 | 102728 | 7529281 | SH | DEFINED | 6  |
| RELIANT ENERGY INC           | COM            | 75952B105 | 206    | 15116   | SH | DEFINED | 2  |
| RELIANT ENERGY INC           | COM            | 75952B105 | 68     | 4966    | SH | DEFINED | 12 |
| RENAISSANCERE HOLDINGS LTD   | COM            | G7496G103 | 16993  | 326290  | SH | DEFINED | 6  |
| RENAISSANCERE HOLDINGS LTD   | COM            | G7496G103 | 40     | 765     | SH | DEFINED | 12 |
| RENAISSANCERE HOLDINGS LTD   | COM            | G7496G103 | 872    | 16750   | SH | DEFINED | 11 |
| RENAL CARE GROUP INC         | COM            | 759930100 | 701    | 19474   | SH | DEFINED | 3  |
| RENAL CARE GROUP INC         | COM            | 759930100 | 43     | 1200    | SH | DEFINED | 9  |
| RENAL CARE GROUP INC         | COM            | 759930100 | 222    | 6155    | SH | DEFINED | 12 |
| RENT A CTR INC NEW           | COM            | 76009N100 | 34352  | 1296149 | SH | DEFINED | 6  |
| RENT WAY INC                 | COM            | 76009U104 | 40     | 5000    | SH | DEFINED | 12 |
| RENT WAY INC                 | COM            | 76009U104 | 17     | 2100    | SH | DEFINED | 3  |
| RENTECH INC                  | COM            | 760112102 | 353    | 158500  | SH | DEFINED | 12 |
| REPSOL YPF S A               | SPONSORED ADR  | 76026T205 | 360    | 13800   | SH | DEFINED | 2  |
| REPSOL YPF S A               | SPONSORED ADR  | 76026T205 | 1463   | 56057   | SH | DEFINED | 6  |
| REPSOL YPF S A               | SPONSORED ADR  | 76026T205 | 13     | 505     | SH | DEFINED | 9  |
| REPUBLIC BANCORP INC         | COM            | 760282103 | 56     | 3690    | SH | DEFINED | 12 |
| REPUBLIC BANCORP INC         | COM            | 760282103 | 20721  | 1356088 | SH | DEFINED | 6  |
| REPUBLIC BANCORP INC         | COM            | 760282103 | 33     | 2145    | SH | DEFINED | 11 |
| REPUBLIC BANCORP KY          | CL A           | 760281204 | 263    | 10240   | SH | DEFINED | 12 |
| REPUBLIC FIRST BANCORP INC   | COM            | 760416107 | 4      | 290     | SH | DEFINED | 9  |
| REPUBLIC FIRST BANCORP INC   | COM            | 760416107 | 770    | 50301   | SH | DEFINED | 6  |
| REPUBLIC SVCS INC            | COM            | 760759100 | 796    | 23733   | SH | DEFINED | 12 |
| REPUBLIC SVCS INC            | COM            | 760759100 | 173066 | 5160000 | SH | DEFINED | 10 |
| REPUBLIC SVCS INC            | COM            | 760759100 | 41100  | 1225400 | SH | DEFINED | 8  |
| REPUBLIC SVCS INC            | COM            | 760759100 | 7944   | 236840  | SH | DEFINED | 3  |
| REPUBLIC SVCS INC            | COM            | 760759100 | 36     | 1084    | SH | DEFINED | 11 |
| RES-CARE INC                 | COM            | 760943100 | 3340   | 219420  | SH | DEFINED | 3  |
| RESEARCH FRONTIERS INC       | COM            | 760911107 | 6      | 900     | SH | DEFINED | 12 |
| RESEARCH IN MOTION LTD       | COM            | 760975102 | 25357  | 256700  | SH | DEFINED | 7  |
| RESEARCH IN MOTION LTD       | COM            | 760975102 | 242    | 2932    | SH | DEFINED | 12 |
| RESMED INC                   | COM            | 761152107 | 2742   | 53650   | SH | DEFINED | 3  |
| RESMED INC                   | COM            | 761152107 | 102    | 2000    | SH | DEFINED | 12 |
| RESPIRONICS INC              | COM            | 761230101 | 5      | 100     | SH | DEFINED | 2  |
| RESPIRONICS INC              | COM            | 761230101 | 43819  | 806097  | SH | DEFINED | 3  |
| REUTERS GROUP PLC            | SPONSORED ADR  | 76132M102 | 7      | 170     | SH | DEFINED | 9  |
| REVLON INC                   | CL A           | 761525500 | 5      | 2230    | SH | DEFINED | 12 |
| REWARDS NETWORK INC          | COM            | 761557107 | 2537   | 362400  | SH | DEFINED | 6  |
| REX STORES CORP              | COM            | 761624105 | 2886   | 190023  | SH | DEFINED | 6  |
| REXAM PLC                    | SP ADR NEW2001 | 761655406 | 14308  | 315202  | SH | DEFINED | 6  |
| REYNOLDS & REYNOLDS CO       | CL A           | 761695105 | 235    | 8863    | SH | DEFINED | 12 |
| REYNOLDS & REYNOLDS CO       | CL A           | 761695105 | 8064   | 304190  | SH | DEFINED | 6  |
| REYNOLDS & REYNOLDS CO       | CL A           | 761695105 | 437    | 16500   | SH | DEFINED | 5  |
| REYNOLDS & REYNOLDS CO       | CL A           | 761695105 | 8      | 300     | SH | DEFINED | 2  |
| REYNOLDS AMERICAN INC        | COM            | 761713106 | 186    | 2365    | SH | DEFINED | 12 |
| REYNOLDS AMERICAN INC        | COM            | 761713106 | 19     | 240     | SH | DEFINED | 2  |
| REYNOLDS AMERICAN INC        | COM            | 761713106 | 8      | 100     | SH | DEFINED | 6  |
| RF MICRODEVICES INC          | COM            | 749941100 | 3074   | 449410  | SH | DEFINED | 12 |
| RF MICRODEVICES INC          | COM            | 749941100 | 29     | 4250    | SH | DEFINED | 11 |
| RF MONOLITHICS INC           | COM            | 74955F106 | 3      | 400     | SH | DEFINED | 12 |
| RGC RES INC                  | COM            | 74955L103 | 30     | 1141    | SH | DEFINED | 12 |
| RIGEL PHARMACEUTICALS INC    | COM NEW        | 766559603 | 58     | 2365    | SH | DEFINED | 12 |
| RIGGS NATL CORP WASH DC      | COM            | 766570105 | 410    | 19299   | SH | DEFINED | 12 |
| RIO TINTO PLC                | SPONSORED ADR  | 767204100 | 18     | 150     | SH | DEFINED | 9  |
| RIO TINTO PLC                | SPONSORED ADR  | 767204100 | 15034  | 126114  | SH | DEFINED | 2  |
| RIO TINTO PLC                | SPONSORED ADR  | 767204100 | 12416  | 104574  | SH | DEFINED | 6  |
| RIO TINTO PLC                | SPONSORED ADR  | 767204100 | 1225   | 10275   | SH | DEFINED | 11 |
| RITE AID CORP                | COM            | 767754104 | 49     | 13500   | SH | DEFINED | 2  |
| RITE AID CORP                | COM            | 767754104 | 258    | 70476   | SH | DEFINED | 12 |

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| RIVIERA HLDGS CORP           | COM            | 769627100     | 328   | 7900   | SH | DEFINED | 3  |
| RLI CORP                     | COM            | 749607107     | 42    | 1000   | SH | DEFINED | 12 |
| RLI CORP                     | COM            | 749607107     | 6664  | 160300 | SH | DEFINED | 1  |
| RMK ADVANTAGE INCOME FD INC  | COM            | 74963L103     | 309   | 19264  | SH | DEFINED | 12 |
| RMK HIGH INCOME FD INC       | COM SHS        | 74963B105     | 433   | 23944  | SH | DEFINED | 12 |
| RMK STRATEGIC INCOME FD INC  | COM            | 74963H102     | 129   | 7410   | SH | DEFINED | 12 |
| RMR F I R E FD               | COM            | 74963M101     | 68    | 2836   | SH | DEFINED | 12 |
| RMR HOSPITALITY REAL ESTATE  | COM            | 74963J108     | 87    | 4366   | SH | DEFINED | 12 |
| RMR REAL ESTATE FD           | SH BEN INT     | 74963F106     | 109   | 7421   | SH | DEFINED | 12 |
| ROANOKE ELEC STL CORP        | COM            | 769841107     | 21    | 1000   | SH | DEFINED | 12 |
| ROBERT HALF INTL INC         | COM            | 770323103     | 16    | 532    | SH | DEFINED | 11 |
| ROBERT HALF INTL INC         | COM            | 770323103     | 251   | 8520   | SH | DEFINED | 12 |
| ROCK-TENN CO                 | CL A           | 772739207     | 9     | 600    | SH | DEFINED | 11 |
| ROCK-TENN CO                 | CL A           | 772739207     | 7     | 490    | SH | DEFINED | 12 |
| ROCKWELL AUTOMATION INC      | COM            | 773903109     | 40    | 800    | SH | DEFINED | 9  |
| ROCKWELL AUTOMATION INC      | COM            | 773903109     | 50    | 1000   | SH | DEFINED | 2  |
| ROCKWELL AUTOMATION INC      | COM            | 773903109     | 493   | 9942   | SH | DEFINED | 12 |
| ROCKWELL AUTOMATION INC      | COM            | 773903109     | 5684  | 114715 | SH | DEFINED | 11 |
| ROCKWELL AUTOMATION INC      | COM            | 773903109     | 36721 | 741089 | SH | DEFINED | 3  |
| ROCKWELL COLLINS INC         | COM            | 774341101     | 9     | 240    | SH | DEFINED | 6  |
| ROCKWELL COLLINS INC         | COM            | 774341101     | 2845  | 72143  | SH | DEFINED | 12 |
| ROCKWELL COLLINS INC         | COM            | 774341101     | 39    | 1000   | SH | DEFINED | 2  |
| ROCKWELL COLLINS INC         | COM            | 774341101     | 63    | 1600   | SH | DEFINED | 9  |
| ROFIN SINAR TECHNOLOGIES INC | COM            | 775043102     | 19775 | 465839 | SH | DEFINED | 3  |
| ROFIN SINAR TECHNOLOGIES INC | COM            | 775043102     | 38    | 885    | SH | DEFINED | 11 |
| ROFIN SINAR TECHNOLOGIES INC | COM            | 775043102     | 11    | 263    | SH | DEFINED | 12 |
| ROGERS COMMUNICATIONS INC    | CL B           | 775109200     | 22994 | 731350 | SH | DEFINED | 7  |
| ROGERS COMMUNICATIONS INC    | CL B           | 775109200     | 994   | 38000  | SH | DEFINED | 12 |
| ROGERS COMMUNICATIONS INC    | CL B           | 775109200     | 8     | 287    | SH | DEFINED | 11 |
| ROGERS CORP                  | COM            | 775133101     | 13    | 300    | SH | DEFINED | 12 |
| ROGERS CORP                  | COM            | 775133101     | 13    | 293    | SH | DEFINED | 11 |
| ROHM & HAAS CO               | COM            | 775371107     | 280   | 6325   | SH | DEFINED | 2  |
| ROHM & HAAS CO               | COM            | 775371107     | 2037  | 46044  | SH | DEFINED | 3  |
| ROHM & HAAS CO               | COM            | 775371107     | 40    | 900    | SH | DEFINED | 11 |
| ROHM & HAAS CO               | COM            | 775371107     | 97    | 2199   | SH | DEFINED | 12 |
| ROLLINS INC                  | COM            | 775711104     | 10    | 384    | SH | DEFINED | 12 |
| ROLLINS INC                  | COM            | 775711104     | 53    | 2025   | SH | DEFINED | 9  |
| ROLLINS INC                  | COM            | 775711104     | 14896 | 565950 | SH | DEFINED | 3  |
| ROPER INDS INC NEW           | COM            | 776696106     | 12    | 200    | SH | DEFINED | 12 |
| ROSS STORES INC              | COM            | 778296103     | 4     | 150    | SH | DEFINED | 12 |
| ROWAN COS INC                | COM            | 779382100     | 13    | 493    | SH | DEFINED | 11 |
| ROWAN COS INC                | COM            | 779382100     | 32    | 1220   | SH | DEFINED | 6  |
| ROWAN COS INC                | COM            | 779382100     | 8     | 317    | SH | DEFINED | 9  |
| ROWAN COS INC                | COM            | 779382100     | 185   | 7140   | SH | DEFINED | 12 |
| ROWE COS                     | COM            | 779528108     | 3     | 600    | SH | DEFINED | 12 |
| ROYAL & SUN ALLIANCE INS     | SPON ADR NEW   | 78004V202     | 10    | 1335   | SH | DEFINED | 11 |
| ROYAL BANCSHARES PA INC      | CL A           | 780081105     | 3     | 102    | SH | DEFINED | 12 |
| ROYAL BANCSHARES PA INC      | CL A           | 780081105     | 44    | 1621   | SH | DEFINED | 6  |
| ROYAL BK CDA MONTREAL QUE    | COM            | 780087102     | 3008  | 56279  | SH | DEFINED | 12 |
| ROYAL BK CDA MONTREAL QUE    | COM            | 780087102     | 64019 | 996405 | SH | DEFINED | 7  |
| ROYAL BK SCOTLAND GROUP PLC  | SP ADR PREF M  | 780097796     | 259   | 9870   | SH | DEFINED | 12 |
| ROYAL BK SCOTLAND GROUP PLC  | SP ADR L RP PF | 780097788     | 66    | 2700   | SH | DEFINED | 2  |
| ROYAL CARIBBEAN CRUISES LTD  | NOTE           | 2/0 780153AK8 | 429   | 7000   | SH | DEFINED | 12 |
| ROYAL CARIBBEAN CRUISES LTD  | COM            | V7780T103     | 1189  | 21839  | SH | DEFINED | 12 |
| ROYAL CARIBBEAN CRUISES LTD  | COM            | V7780T103     | 267   | 4900   | SH | DEFINED | 6  |
| ROYAL DUTCH PETE CO          | NY REG EUR .56 | 780257804     | 827   | 14410  | SH | DEFINED | 5  |
| ROYAL DUTCH PETE CO          | NY REG EUR .56 | 780257804     | 11293 | 196810 | SH | DEFINED | 12 |
| ROYAL DUTCH PETE CO          | NY REG EUR .56 | 780257804     | 4080  | 71107  | SH | DEFINED | 2  |
| ROYAL DUTCH PETE CO          | NY REG EUR .56 | 780257804     | 2295  | 40000  | SH | DEFINED | 10 |
| ROYAL DUTCH PETE CO          | NY REG EUR .56 | 780257804     | 884   | 15406  | SH | DEFINED | 1  |
| ROYAL DUTCH PETE CO          | NY REG EUR .56 | 780257804     | 143   | 2500   | SH | DEFINED | 11 |
| ROYAL DUTCH PETE CO          | NY REG EUR .56 | 780257804     | 86    | 1500   | SH | DEFINED | 6  |

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| ROYAL DUTCH PETE CO          | NY REG EUR .56 | 780257804 | 17    | 300     | SH | DEFINED | 7  |
| ROYAL DUTCH PETE CO          | NY REG EUR .56 | 780257804 | 1617  | 28186   | SH | DEFINED | 9  |
| ROYAL GOLD INC               | COM            | 780287108 | 77    | 4200    | SH | DEFINED | 12 |
| ROYAL GROUP TECHNOLOGIES LTD | SUB VTG SH     | 779915107 | 1     | 100     | SH | DEFINED | 12 |
| ROYCE FOCUS TR               | COM            | 78080N108 | 856   | 81696   | SH | DEFINED | 12 |
| ROYCE MICRO-CAP TR INC       | COM            | 780915104 | 1689  | 110831  | SH | DEFINED | 12 |
| ROYCE VALUE TR INC           | COM            | 780910105 | 6329  | 309632  | SH | DEFINED | 12 |
| RPM INTL INC                 | COM            | 749685103 | 989   | 50323   | SH | DEFINED | 12 |
| RPM INTL INC                 | COM            | 749685103 | 5828  | 296435  | SH | DEFINED | 11 |
| RPM INTL INC                 | COM            | 749685103 | 21823 | 1110004 | SH | DEFINED | 6  |
| RPM INTL INC                 | COM            | 749685103 | 26010 | 1322980 | SH | DEFINED | 3  |
| RSA SEC INC                  | COM            | 749719100 | 2181  | 108710  | SH | DEFINED | 3  |
| RUBY TUESDAY INC             | COM            | 781182100 | 5     | 200     | SH | DEFINED | 3  |
| RUBY TUESDAY INC             | COM            | 781182100 | 24    | 903     | SH | DEFINED | 11 |
| RUBY TUESDAY INC             | COM            | 781182100 | 96    | 3680    | SH | DEFINED | 2  |
| RUBY TUESDAY INC             | COM            | 781182100 | 3269  | 125334  | SH | DEFINED | 12 |
| RUDDICK CORP                 | COM            | 781258108 | 7635  | 352000  | SH | DEFINED | 3  |
| RUDDICK CORP                 | COM            | 781258108 | 16    | 735     | SH | DEFINED | 12 |
| RUDDICK CORP                 | COM            | 781258108 | 23127 | 1066250 | SH | DEFINED | 6  |
| RUSS BERRIE & CO             | COM            | 782233100 | 15998 | 700737  | SH | DEFINED | 6  |
| RUSSELL CORP                 | COM            | 782352108 | 16916 | 868380  | SH | DEFINED | 6  |
| RUSSELL CORP                 | COM            | 782352108 | 4514  | 231708  | SH | DEFINED | 3  |
| RUSSELL CORP                 | COM            | 782352108 | 9     | 450     | SH | DEFINED | 12 |
| RYANAIR HLDGS PLC            | SPONSORED ADR  | 783513104 | 34795 | 852379  | SH | DEFINED | 6  |
| RYANS RESTAURANT GROUP INC   | COM            | 783520109 | 78    | 5051    | SH | DEFINED | 12 |
| RYANS RESTAURANT GROUP INC   | COM            | 783520109 | 285   | 18500   | SH | DEFINED | 3  |
| RYANS RESTAURANT GROUP INC   | COM            | 783520109 | 11750 | 762025  | SH | DEFINED | 6  |
| RYANS RESTAURANT GROUP INC   | COM            | 783520109 | 11    | 700     | SH | DEFINED | 11 |
| RYDER SYS INC                | COM            | 783549108 | 50    | 1050    | SH | DEFINED | 11 |
| RYDER SYS INC                | COM            | 783549108 | 1321  | 27650   | SH | DEFINED | 12 |
| RYDER SYS INC                | COM            | 783549108 | 16447 | 344301  | SH | DEFINED | 3  |
| RYDEX ETF TRUST              | S&P 500 EQ TRD | 78355W106 | 1687  | 10800   | SH | DEFINED | 12 |
| RYERSON TULL INC NEW         | COM            | 78375P107 | 220   | 13972   | SH | DEFINED | 12 |
| RYERSON TULL INC NEW         | COM            | 78375P107 | 1263  | 80200   | SH | DEFINED | 3  |
| RYLAND GROUP INC             | COM            | 783764103 | 78    | 1355    | SH | DEFINED | 12 |
| RYLAND GROUP INC             | COM            | 783764103 | 24406 | 424150  | SH | DEFINED | 3  |
| RYLAND GROUP INC             | COM            | 783764103 | 46032 | 800000  | SH | DEFINED | 13 |
| S & T BANCORP INC            | COM            | 783859101 | 4052  | 107503  | SH | DEFINED | 6  |
| S Y BANCORP INC              | COM            | 785060104 | 24    | 1000    | SH | DEFINED | 12 |
| S&K FAMOUS BRANDS INC        | COM            | 783774102 | 334   | 20500   | SH | DEFINED | 6  |
| S&P 500 PROTECTED EQUITY FD  | COM            | 78379P103 | 19    | 2080    | SH | DEFINED | 12 |
| S1 CORPORATION               | COM            | 78463B101 | 5     | 600     | SH | DEFINED | 12 |
| SABINE ROYALTY TR            | UNIT BEN INT   | 785688102 | 2560  | 71333   | SH | DEFINED | 12 |
| SABRE HLDGS CORP             | CL A           | 785905100 | 3     | 144     | SH | DEFINED | 11 |
| SABRE HLDGS CORP             | CL A           | 785905100 | 1088  | 49116   | SH | DEFINED | 12 |
| SABRE HLDGS CORP             | CL A           | 785905100 | 21008 | 948009  | SH | DEFINED | 3  |
| SABRE HLDGS CORP             | CL A           | 785905100 | 21131 | 953579  | SH | DEFINED | 6  |
| SADIA S A                    | SP ADR PFD 30  | 786326108 | 290   | 4400    | SH | DEFINED | 3  |
| SAFECO CORP                  | COM            | 786429100 | 1162  | 22238   | SH | DEFINED | 12 |
| SAFECO CORP                  | COM            | 786429100 | 4562  | 87331   | SH | DEFINED | 2  |
| SAFECO CORP                  | COM            | 786429100 | 115   | 2200    | SH | DEFINED | 11 |
| SAFECO CORP                  | COM            | 786429100 | 9982  | 191080  | SH | DEFINED | 3  |
| SAFECO CORP                  | COM            | 786429100 | 142   | 2710    | SH | DEFINED | 6  |
| SAFEGUARD SCIENTIFICS INC    | COM            | 786449108 | 24    | 11160   | SH | DEFINED | 12 |
| SAFENET INC                  | COM            | 78645R107 | 1     | 14      | SH | DEFINED | 12 |
| SAFENET INC                  | COM            | 78645R107 | 14    | 374     | SH | DEFINED | 11 |
| SAFENET INC                  | COM            | 78645R107 | 202   | 5500    | SH | DEFINED | 2  |
| SAFETY INS GROUP INC         | COM            | 78648T100 | 839   | 26790   | SH | DEFINED | 3  |
| SAFETY INS GROUP INC         | COM            | 78648T100 | 7830  | 249916  | SH | DEFINED | 6  |
| SAFEWAY INC                  | COM NEW        | 786514208 | 104   | 5260    | SH | DEFINED | 2  |
| SAFEWAY INC                  | COM NEW        | 786514208 | 240   | 12133   | SH | DEFINED | 12 |
| SAFEWAY INC                  | COM NEW        | 786514208 | 378   | 19165   | SH | DEFINED | 5  |

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|                              |               |           |       |         |    |         |    |
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| SAFEWAY INC                  | COM NEW       | 786514208 | 1332  | 67500   | SH | DEFINED | 3  |
| SAFEWAY INC                  | COM NEW       | 786514208 | 2564  | 129890  | SH | DEFINED | 6  |
| SAFEWAY INC                  | COM NEW       | 786514208 | 39    | 2000    | SH | DEFINED | 11 |
| SAKS INC                     | COM           | 79377W108 | 79    | 5430    | SH | DEFINED | 6  |
| SAKS INC                     | COM           | 79377W108 | 694   | 47855   | SH | DEFINED | 12 |
| SAKS INC                     | COM           | 79377W108 | 12    | 800     | SH | DEFINED | 1  |
| SALEM COMMUNICATIONS CORP DE | CL A          | 794093104 | 1     | 26      | SH | DEFINED | 12 |
| SALESFORCE COM INC           | COM           | 79466L302 | 23    | 1345    | SH | DEFINED | 12 |
| SALISBURY BANCORP INC        | COM           | 795226109 | 9     | 200     | SH | DEFINED | 12 |
| SALIX PHARMACEUTICALS INC    | COM           | 795435106 | 132   | 7500    | SH | DEFINED | 12 |
| SALOMON BR EMRG MKT INCM FD  | COM           | 794908103 | 41    | 2000    | SH | DEFINED | 12 |
| SALOMON BR EMRG MKTS INC II. | COM           | 794910109 | 16    | 1000    | SH | DEFINED | 9  |
| SALOMON BR EMRG MKTS INC II. | COM           | 794910109 | 82    | 5000    | SH | DEFINED | 12 |
| SALOMON BR GLBL PRTNRS INC F | COM           | 794914101 | 7     | 500     | SH | DEFINED | 12 |
| SALOMON BROS 2008 WORLDWIDE  | COM           | 79548R103 | 279   | 24770   | SH | DEFINED | 12 |
| SALOMON BROS CP & INCM FD IN | COM           | 795500107 | 1433  | 81500   | SH | DEFINED | 12 |
| SALOMON BROS EMERG MKT DEBT  | COM           | 79550E107 | 115   | 5948    | SH | DEFINED | 12 |
| SALOMON BROS GLBL HIGH INC F | COM           | 79550G102 | 55    | 3785    | SH | DEFINED | 12 |
| SALOMON BROS HIGH INCOME FD  | COM           | 794907105 | 317   | 26052   | SH | DEFINED | 12 |
| SALOMON BROS HIGH INCOME FD  | COM           | 79547Q106 | 119   | 11600   | SH | DEFINED | 12 |
| SALOMON BROS MUN PARTNERS FD | COM           | 794918102 | 19    | 1480    | SH | DEFINED | 12 |
| SALOMON BROS WORLDWIDE INCOM | COM           | 79548T109 | 566   | 32600   | SH | DEFINED | 12 |
| SALOMON BROTHERS FD INC      | COM           | 795477108 | 1155  | 88880   | SH | DEFINED | 12 |
| SAN JUAN BASIN RTY TR        | UNIT BEN INT  | 798241105 | 166   | 5650    | SH | DEFINED | 12 |
| SAN PAOLO-IMI S P A          | SPONSORED ADR | 799175104 | 299   | 10423   | SH | DEFINED | 2  |
| SANDERSON FARMS INC          | COM           | 800013104 | 1941  | 44850   | SH | DEFINED | 6  |
| SANDERSON FARMS INC          | COM           | 800013104 | 5     | 110     | SH | DEFINED | 11 |
| SANDERSON FARMS INC          | COM           | 800013104 | 42    | 962     | SH | DEFINED | 12 |
| SANDISK CORP                 | COM           | 80004C101 | 2497  | 100000  | SH | DEFINED | 7  |
| SANDISK CORP                 | COM           | 80004C101 | 294   | 11780   | SH | DEFINED | 12 |
| SANDISK CORP                 | COM           | 80004C101 | 33    | 1310    | SH | DEFINED | 2  |
| SANDISK CORP                 | COM           | 80004C101 | 1     | 30      | SH | DEFINED | 6  |
| SANDISK CORP                 | COM           | 80004C101 | 31    | 1235    | SH | DEFINED | 4  |
| SANDY SPRING BANCORP INC     | COM           | 800363103 | 40    | 1048    | SH | DEFINED | 11 |
| SANDY SPRING BANCORP INC     | COM           | 800363103 | 1329  | 34677   | SH | DEFINED | 12 |
| SANFILIPPO JOHN B & SON INC  | COM           | 800422107 | 189   | 7350    | SH | DEFINED | 6  |
| SANGAMO BIOSCIENCES INC      | COM           | 800677106 | 11    | 1850    | SH | DEFINED | 12 |
| SANMINA SCI CORP             | COM           | 800907107 | 1434  | 169334  | SH | DEFINED | 12 |
| SANMINA SCI CORP             | COM           | 800907107 | 211   | 24950   | SH | DEFINED | 5  |
| SANMINA SCI CORP             | COM           | 800907107 | 97    | 11500   | SH | DEFINED | 4  |
| SANMINA SCI CORP             | COM           | 800907107 | 25    | 3000    | SH | DEFINED | 11 |
| SANMINA SCI CORP             | COM           | 800907107 | 69    | 8120    | SH | DEFINED | 6  |
| SANOFI AVENTIS               | SPONSORED ADR | 80105N105 | 22    | 540     | SH | DEFINED | 2  |
| SANOFI AVENTIS               | SPONSORED ADR | 80105N105 | 26    | 650     | SH | DEFINED | 11 |
| SANOFI AVENTIS               | SPONSORED ADR | 80105N105 | 80    | 2000    | SH | DEFINED | 1  |
| SANOFI AVENTIS               | SPONSORED ADR | 80105N105 | 21688 | 542120  | SH | DEFINED | 6  |
| SANTOS LIMITED               | SPONSORED ADR | 803021609 | 7     | 254     | SH | DEFINED | 1  |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR | 803054204 | 92    | 2070    | SH | DEFINED | 2  |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR | 803054204 | 13    | 300     | SH | DEFINED | 11 |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR | 803054204 | 24    | 538     | SH | DEFINED | 9  |
| SAPIENT CORP                 | COM           | 803062108 | 5     | 600     | SH | DEFINED | 12 |
| SAPPI LTD                    | SPON ADR NEW  | 803069202 | 56834 | 3919615 | SH | DEFINED | 6  |
| SARA LEE CORP                | COM           | 803111103 | 592   | 24539   | SH | DEFINED | 5  |
| SARA LEE CORP                | COM           | 803111103 | 22405 | 928130  | SH | DEFINED | 3  |
| SARA LEE CORP                | COM           | 803111103 | 6742  | 279282  | SH | DEFINED | 12 |
| SARA LEE CORP                | COM           | 803111103 | 25369 | 1050922 | SH | DEFINED | 6  |
| SARA LEE CORP                | COM           | 803111103 | 1529  | 63354   | SH | DEFINED | 9  |
| SARA LEE CORP                | COM           | 803111103 | 109   | 4495    | SH | DEFINED | 11 |
| SARA LEE CORP                | COM           | 803111103 | 2564  | 106204  | SH | DEFINED | 2  |
| SATYAM COMPUTER SERVICES LTD | ADR           | 804098101 | 239   | 9900    | SH | DEFINED | 3  |
| SATYAM COMPUTER SERVICES LTD | ADR           | 804098101 | 369   | 15300   | SH | DEFINED | 5  |
| SAUER-DANFOSS INC            | COM           | 804137107 | 44    | 2000    | SH | DEFINED | 12 |

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| SAUL CTRS INC                | COM           | 804395101 | 19    | 500    | SH | DEFINED | 3  |
| SAUL CTRS INC                | COM           | 804395101 | 82    | 2150   | SH | DEFINED | 11 |
| SAUL CTRS INC                | COM           | 804395101 | 755   | 19748  | SH | DEFINED | 12 |
| SAVVIS COMMUNICATIONS CORP   | COM           | 805423100 | 52    | 45000  | SH | DEFINED | 12 |
| SAXON CAP INC NEW            | COM           | 80556T106 | 900   | 37500  | SH | DEFINED | 3  |
| SBA COMMUNICATIONS CORP      | COM           | 78388J106 | 7969  | 858748 | SH | DEFINED | 3  |
| SBA COMMUNICATIONS CORP      | COM           | 78388J106 | 309   | 33300  | SH | DEFINED | 12 |
| SBC COMMUNICATIONS INC       | COM           | 78387G103 | 487   | 18904  | SH | DEFINED | 5  |
| SBC COMMUNICATIONS INC       | COM           | 78387G103 | 476   | 18485  | SH | DEFINED | 9  |
| SBC COMMUNICATIONS INC       | COM           | 78387G103 | 230   | 8941   | SH | DEFINED | 1  |
| SBC COMMUNICATIONS INC       | COM           | 78387G103 | 517   | 20056  | SH | DEFINED | 11 |
| SBC COMMUNICATIONS INC       | COM           | 78387G103 | 4343  | 168547 | SH | DEFINED | 2  |
| SBC COMMUNICATIONS INC       | COM           | 78387G103 | 8328  | 323180 | SH | DEFINED | 12 |
| SBC COMMUNICATIONS INC       | COM           | 78387G103 | 9649  | 374411 | SH | DEFINED | 6  |
| SBC COMMUNICATIONS INC       | COM           | 78387G103 | 21528 | 835382 | SH | DEFINED | 3  |
| SBC COMMUNICATIONS INC       | COM           | 78387G103 | 34    | 1316   | SH | DEFINED | 4  |
| SBS BROADCASTING SA          | ORD           | L8137F102 | 4     | 100    | SH | DEFINED | 12 |
| SBS BROADCASTING SA          | ORD           | L8137F102 | 201   | 5000   | SH | DEFINED | 5  |
| SBS TECHNOLOGIES INC         | COM           | 78387P103 | 1208  | 86550  | SH | DEFINED | 3  |
| SCANA CORP NEW               | COM           | 80589M102 | 2284  | 57979  | SH | DEFINED | 12 |
| SCANA CORP NEW               | COM           | 80589M102 | 14    | 350    | SH | DEFINED | 2  |
| SCANA CORP NEW               | COM           | 80589M102 | 159   | 4037   | SH | DEFINED | 11 |
| SCANA CORP NEW               | COM           | 80589M102 | 155   | 3940   | SH | DEFINED | 6  |
| SCANSOFT INC                 | COM           | 80603P107 | 63    | 15000  | SH | DEFINED | 12 |
| SCANSOFT INC                 | COM           | 80603P107 | 307   | 73154  | SH | DEFINED | 11 |
| SCANSOURCE INC               | COM           | 806037107 | 690   | 11100  | SH | DEFINED | 3  |
| SCANSOURCE INC               | COM           | 806037107 | 12    | 200    | SH | DEFINED | 12 |
| SCHEID VINEYARDS INC         | CL A          | 806403101 | 78    | 13083  | SH | DEFINED | 6  |
| SCHEIN HENRY INC             | COM           | 806407102 | 5     | 74     | SH | DEFINED | 11 |
| SCHEIN HENRY INC             | COM           | 806407102 | 35    | 500    | SH | DEFINED | 12 |
| SCHERING A G                 | SPONSORED ADR | 806585204 | 3     | 40     | SH | DEFINED | 6  |
| SCHERING A G                 | SPONSORED ADR | 806585204 | 17    | 230    | SH | DEFINED | 11 |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 8094  | 387649 | SH | DEFINED | 12 |
| SCHERING PLOUGH CORP         | PFD CONV MAND | 806605606 | 3     | 50     | SH | DEFINED | 1  |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 3527  | 168899 | SH | DEFINED | 3  |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 1159  | 55516  | SH | DEFINED | 2  |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 103   | 4931   | SH | DEFINED | 9  |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 92    | 4400   | SH | DEFINED | 11 |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 85    | 4050   | SH | DEFINED | 4  |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 6     | 300    | SH | DEFINED | 6  |
| SCHLUMBERGER LTD             | COM           | 806857108 | 837   | 12497  | SH | DEFINED | 9  |
| SCHLUMBERGER LTD             | COM           | 806857108 | 8985  | 134197 | SH | DEFINED | 1  |
| SCHLUMBERGER LTD             | COM           | 806857108 | 6896  | 103000 | SH | DEFINED | 7  |
| SCHLUMBERGER LTD             | COM           | 806857108 | 6252  | 93388  | SH | DEFINED | 12 |
| SCHLUMBERGER LTD             | COM           | 806857108 | 4606  | 68800  | SH | DEFINED | 3  |
| SCHLUMBERGER LTD             | COM           | 806857108 | 2738  | 40903  | SH | DEFINED | 2  |
| SCHLUMBERGER LTD             | COM           | 806857108 | 1723  | 25734  | SH | DEFINED | 11 |
| SCHLUMBERGER LTD             | COM           | 806857108 | 407   | 6086   | SH | DEFINED | 5  |
| SCHNITZER STL INDS           | CL A          | 806882106 | 29870 | 880349 | SH | DEFINED | 3  |
| SCHNITZER STL INDS           | CL A          | 806882106 | 22    | 650    | SH | DEFINED | 12 |
| SCHOLASTIC CORP              | COM           | 807066105 | 6     | 150    | SH | DEFINED | 12 |
| SCHOLASTIC CORP              | COM           | 807066105 | 42    | 1130   | SH | DEFINED | 1  |
| SCHOOL SPECIALTY INC         | COM           | 807863105 | 9121  | 236546 | SH | DEFINED | 6  |
| SCHOOL SPECIALTY INC         | COM           | 807863105 | 9201  | 238620 | SH | DEFINED | 3  |
| SCHULMAN A INC               | COM           | 808194104 | 15    | 700    | SH | DEFINED | 11 |
| SCHULMAN A INC               | COM           | 808194104 | 376   | 17540  | SH | DEFINED | 12 |
| SCHWAB CHARLES CORP NEW      | COM           | 808513105 | 855   | 71462  | SH | DEFINED | 9  |
| SCHWAB CHARLES CORP NEW      | COM           | 808513105 | 969   | 80986  | SH | DEFINED | 2  |
| SCHWAB CHARLES CORP NEW      | COM           | 808513105 | 2950  | 246635 | SH | DEFINED | 12 |
| SCHWEITZER-MAUDUIT INTL INC  | COM           | 808541106 | 10828 | 318950 | SH | DEFINED | 6  |
| SCHWEITZER-MAUDUIT INTL INC  | COM           | 808541106 | 25    | 750    | SH | DEFINED | 11 |
| SCICLONE PHARMACEUTICALS INC | COM           | 80862K104 | 1258  | 339900 | SH | DEFINED | 12 |

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|                              |                |           |        |          |    |         |    |
|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| SCIENTIFIC ATLANTA INC       | COM            | 808655104 | 198    | 6000     | SH | DEFINED | 2  |
| SCIENTIFIC ATLANTA INC       | COM            | 808655104 | 574    | 17375    | SH | DEFINED | 11 |
| SCIENTIFIC ATLANTA INC       | COM            | 808655104 | 855    | 25900    | SH | DEFINED | 5  |
| SCIENTIFIC ATLANTA INC       | COM            | 808655104 | 8102   | 245452   | SH | DEFINED | 12 |
| SCIENTIFIC ATLANTA INC       | COM            | 808655104 | 3      | 100      | SH | DEFINED | 9  |
| SCIENTIFIC GAMES CORP        | CL A           | 80874P109 | 2      | 100      | SH | DEFINED | 12 |
| SCIENTIFIC GAMES CORP        | CL A           | 80874P109 | 67     | 2800     | SH | DEFINED | 9  |
| SCIENTIFIC GAMES CORP        | CL A           | 80874P109 | 11938  | 500760   | SH | DEFINED | 3  |
| SCITEX LTD                   | ORD            | 809090103 | 25     | 4875     | SH | DEFINED | 12 |
| SCOTTISH PWR PLC             | SPON ADR FINAL | 81013T705 | 16     | 526      | SH | DEFINED | 9  |
| SCOTTISH RE GROUP LTD        | ORD            | G7885T104 | 17     | 660      | SH | DEFINED | 11 |
| SCOTTS CO                    | CL A           | 810186106 | 206    | 2800     | SH | DEFINED | 5  |
| SCOTTS CO                    | CL A           | 810186106 | 493    | 6700     | SH | DEFINED | 2  |
| SCOTTS CO                    | CL A           | 810186106 | 1      | 20       | SH | DEFINED | 6  |
| SCOTTS CO                    | CL A           | 810186106 | 2514   | 34200    | SH | DEFINED | 12 |
| SCP POOL CORP                | COM            | 784028102 | 343    | 10762    | SH | DEFINED | 11 |
| SCP POOL CORP                | COM            | 784028102 | 105    | 3292     | SH | DEFINED | 12 |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 410    | 8500     | SH | DEFINED | 2  |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 169    | 3500     | SH | DEFINED | 12 |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 24     | 500      | SH | DEFINED | 11 |
| SCS TRANSN INC               | COM            | 81111T102 | 209    | 8930     | SH | DEFINED | 3  |
| SCS TRANSN INC               | COM            | 81111T102 | 2076   | 88835    | SH | DEFINED | 6  |
| SCS TRANSN INC               | COM            | 81111T102 | 47     | 2000     | SH | DEFINED | 12 |
| SCUDDER GLOBAL COMMDTS STCK  | COM SHS        | 81114Y108 | 471    | 34385    | SH | DEFINED | 12 |
| SCUDDER HIGH INCOME TR       | SH BEN INT     | 811153105 | 44     | 6166     | SH | DEFINED | 12 |
| SCUDDER INTER GOVT TR        | SH BEN INT     | 811163104 | 54     | 8065     | SH | DEFINED | 12 |
| SCUDDER MULTI-MARKET INCOME  | SH BEN INT     | 81118Q101 | 115    | 12238    | SH | DEFINED | 12 |
| SCUDDER MUN INCOME TR        | COM SH BEN INT | 81118R604 | 46     | 4000     | SH | DEFINED | 12 |
| SCUDDER RREEF REAL EST FD II | COM            | 81119R108 | 1192   | 70767    | SH | DEFINED | 12 |
| SCUDDER RREEF REAL ESTATE FD | COM            | 81119Q100 | 281    | 12926    | SH | DEFINED | 12 |
| SCUDDER STRATEGIC INCOME TR  | SH BEN INT     | 81123W101 | 36     | 2600     | SH | DEFINED | 12 |
| SCUDDER STRATEGIC MUN INCOME | COM SH BEN INT | 811234103 | 105    | 8425     | SH | DEFINED | 12 |
| SEA CONTAINERS LTD           | CL A           | 811371707 | 10     | 500      | SH | DEFINED | 12 |
| SEABOARD CORP                | COM            | 811543107 | 50     | 50       | SH | DEFINED | 12 |
| SEABULK INTL INC             | COM            | 81169P101 | 2      | 174      | SH | DEFINED | 12 |
| SEACHANGE INTL INC           | COM            | 811699107 | 47     | 2700     | SH | DEFINED | 12 |
| SEACOAST BKG CORP FLA        | COM            | 811707306 | 24     | 1100     | SH | DEFINED | 11 |
| SEACOAST BKG CORP FLA        | COM            | 811707306 | 132    | 5940     | SH | DEFINED | 1  |
| SEACOAST BKG CORP FLA        | COM            | 811707306 | 1782   | 80107    | SH | DEFINED | 12 |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 380    | 22000    | SH | DEFINED | 7  |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 26     | 1500     | SH | DEFINED | 9  |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 283945 | 16441506 | SH | DEFINED | 10 |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 153824 | 8907000  | SH | DEFINED | 8  |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 14455  | 837010   | SH | DEFINED | 6  |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 157    | 9100     | SH | DEFINED | 11 |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 2551   | 147730   | SH | DEFINED | 12 |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 26     | 480      | SH | DEFINED | 11 |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 27     | 500      | SH | DEFINED | 2  |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 197    | 3701     | SH | DEFINED | 12 |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 10     | 195      | SH | DEFINED | 9  |
| SEARS ROEBUCK & CO           | COM            | 812387108 | 86     | 1677     | SH | DEFINED | 2  |
| SEARS ROEBUCK & CO           | COM            | 812387108 | 1237   | 24250    | SH | DEFINED | 6  |
| SEARS ROEBUCK & CO           | COM            | 812387108 | 7956   | 155900   | SH | DEFINED | 8  |
| SEARS ROEBUCK & CO           | COM            | 812387108 | 64     | 1248     | SH | DEFINED | 9  |
| SEARS ROEBUCK & CO           | COM            | 812387108 | 86751  | 1700000  | SH | DEFINED | 10 |
| SEARS ROEBUCK & CO           | COM            | 812387108 | 470    | 9213     | SH | DEFINED | 12 |
| SEATTLE GENETICS INC         | COM            | 812578102 | 975    | 149351   | SH | DEFINED | 12 |
| SEATTLE GENETICS INC         | COM            | 812578102 | 715    | 109500   | SH | DEFINED |    |
| SECURE COMPUTING CORP        | COM            | 813705100 | 12     | 1250     | SH | DEFINED | 12 |
| SECURE COMPUTING CORP        | COM            | 813705100 | 13     | 1300     | SH | DEFINED | 11 |
| SEI INVESTMENTS CO           | COM            | 784117103 | 1089   | 25963    | SH | DEFINED | 12 |
| SELECT COMFORT CORP          | COM            | 81616X103 | 3      | 150      | SH | DEFINED | 12 |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| SELECT MEDICAL CORP          | COM            | 816196109 | 26055  | 1480400 | SH | DEFINED | 8  |
| SELECT MEDICAL CORP          | COM            | 816196109 | 990    | 56270   | SH | DEFINED | 3  |
| SELECT MEDICAL CORP          | COM            | 816196109 | 42     | 2400    | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR        | SBI MATERIALS  | 81369Y100 | 45     | 1526    | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE | 81369Y209 | 167    | 5528    | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS | 81369Y308 | 6      | 260     | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR | 81369Y407 | 6      | 180     | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 71     | 1950    | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 357    | 11692   | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR        | SBI INT-INDS   | 81369Y704 | 47     | 1508    | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS  | 81369Y886 | 659    | 23671   | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR        | SBI INT-TECH   | 81369Y803 | 190    | 9001    | SH | DEFINED | 12 |
| SELECTIVE INS GROUP INC      | COM            | 816300107 | 13     | 300     | SH | DEFINED | 12 |
| SELECTIVE INS GROUP INC      | COM            | 816300107 | 86     | 1950    | SH | DEFINED | 11 |
| SELECTIVE INS GROUP INC      | COM            | 816300107 | 10710  | 242080  | SH | DEFINED | 3  |
| SELIGMAN QUALITY MUN FD INC  | COM            | 816343107 | 10     | 835     | SH | DEFINED | 12 |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT       | 816636203 | 3733   | 111900  | SH | DEFINED | 12 |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT       | 816636203 | 14     | 420     | SH | DEFINED | 2  |
| SEMITOOL INC                 | COM            | 816909105 | 9      | 1000    | SH | DEFINED | 12 |
| SEMPRA ENERGY                | COM            | 816851109 | 465    | 12674   | SH | DEFINED | 12 |
| SEMPRA ENERGY                | COM            | 816851109 | 257    | 7010    | SH | DEFINED | 6  |
| SEMPRA ENERGY                | COM            | 816851109 | 40     | 1104    | SH | DEFINED | 11 |
| SEMPRA ENERGY                | INCOME EQTY UT | 816851208 | 5446   | 175000  | SH | DEFINED | 7  |
| SEMTECH CORP                 | COM            | 816850101 | 66     | 3000    | SH | DEFINED | 12 |
| SEMTECH CORP                 | COM            | 816850101 | 8      | 384     | SH | DEFINED | 11 |
| SENECA FOODS CORP NEW        | CL B           | 817070105 | 7      | 400     | SH | DEFINED | 12 |
| SENIOR HIGH INCOME PORTFOLIO | COM            | 81721E107 | 240    | 39806   | SH | DEFINED | 12 |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 10783  | 569317  | SH | DEFINED | 3  |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 4      | 187     | SH | DEFINED | 9  |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 2049   | 108203  | SH | DEFINED | 12 |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 12     | 500     | SH | DEFINED | 9  |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 27744  | 1156500 | SH | DEFINED | 6  |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 2978   | 124133  | SH | DEFINED | 12 |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 17     | 700     | SH | DEFINED | 11 |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 34     | 1400    | SH | DEFINED | 2  |
| SEPRACOR INC                 | COM            | 817315104 | 160299 | 2700000 | SH | DEFINED | 13 |
| SEPRACOR INC                 | COM            | 817315104 | 101    | 1695    | SH | DEFINED | 12 |
| SEPRACOR INC                 | COM            | 817315104 | 112803 | 1900000 | SH | DEFINED | 10 |
| SEPRACOR INC                 | COM            | 817315104 | 72960  | 1228900 | SH | DEFINED | 8  |
| SEQUA CORPORATION            | CL A           | 817320104 | 1      | 14      | SH | DEFINED | 12 |
| SEQUA CORPORATION            | CL A           | 817320104 | 61     | 1000    | SH | DEFINED | 9  |
| SERENA SOFTWARE INC          | COM            | 817492101 | 15     | 703     | SH | DEFINED | 11 |
| SERENA SOFTWARE INC          | COM            | 817492101 | 10102  | 467460  | SH | DEFINED | 3  |
| SEROLOGICALS CORP            | COM            | 817523103 | 38     | 1700    | SH | DEFINED | 3  |
| SERVICE CORP INTL            | COM            | 817565104 | 56     | 7500    | SH | DEFINED | 2  |
| SERVICE CORP INTL            | COM            | 817565104 | 16     | 2100    | SH | DEFINED | 11 |
| SERVICE CORP INTL            | COM            | 817565104 | 1136   | 152500  | SH | DEFINED | 12 |
| SERVICE CORP INTL            | COM            | 817565104 | 4      | 500     | SH | DEFINED | 9  |
| SERVICE CORP INTL            | COM            | 817565104 | 6      | 860     | SH | DEFINED | 6  |
| SERVICEMASTER CO             | COM            | 81760N109 | 567    | 41147   | SH | DEFINED | 9  |
| SERVICEMASTER CO             | COM            | 81760N109 | 302    | 21886   | SH | DEFINED | 2  |
| SERVICEMASTER CO             | COM            | 81760N109 | 2944   | 213472  | SH | DEFINED | 12 |
| SERVICEMASTER CO             | COM            | 81760N109 | 1205   | 87369   | SH | DEFINED | 3  |
| SFBC INTL INC                | COM            | 784121105 | 13     | 332     | SH | DEFINED | 12 |
| SFBC INTL INC                | COM            | 784121105 | 1552   | 39300   | SH | DEFINED | 3  |
| SHARPER IMAGE CORP           | COM            | 820013100 | 4366   | 231600  | SH | DEFINED | 6  |
| SHARPER IMAGE CORP           | COM            | 820013100 | 1022   | 54200   | SH | DEFINED | 3  |
| SHAW COMMUNICATIONS INC      | CL B CONV      | 82028K200 | 1249   | 68274   | SH | DEFINED | 6  |
| SHAW COMMUNICATIONS INC      | CL B CONV      | 82028K200 | 31     | 1400    | SH | DEFINED | 7  |
| SHAW COMMUNICATIONS INC      | CL B CONV      | 82028K200 | 240    | 13100   | SH | DEFINED | 12 |
| SHAW GROUP INC               | COM            | 820280105 | 757    | 42396   | SH | DEFINED | 12 |
| SHELL TRANS & TRADING PLC    | ADR NY SHS NEW | 822703609 | 3864   | 75167   | SH | DEFINED | 12 |



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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| SHELL TRANS & TRADING PLC    | ADR NY SHS NEW | 822703609 | 802   | 15612   | SH | DEFINED | 2  |
| SHELL TRANS & TRADING PLC    | ADR NY SHS NEW | 822703609 | 40    | 770     | SH | DEFINED | 9  |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 18    | 400     | SH | DEFINED | 2  |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 357   | 8000    | SH | DEFINED | 5  |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 708   | 15870   | SH | DEFINED | 6  |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 751   | 16824   | SH | DEFINED | 12 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 6     | 140     | SH | DEFINED | 9  |
| SHIP FINANCE INTERNATIONAL L | SHS            | G81075106 | 7     | 340     | SH | DEFINED | 3  |
| SHIRE PHARMACEUTICALS GRP PL | SPONSORED ADR  | 82481R106 | 18225 | 572559  | SH | DEFINED | 6  |
| SHOE CARNIVAL INC            | COM            | 824889109 | 2480  | 190760  | SH | DEFINED | 6  |
| SHOE CARNIVAL INC            | COM            | 824889109 | 7     | 500     | SH | DEFINED | 12 |
| SHOPKO STORES INC            | COM            | 824911101 | 77    | 4125    | SH | DEFINED | 12 |
| SHOPKO STORES INC            | COM            | 824911101 | 11    | 570     | SH | DEFINED | 11 |
| SHOPKO STORES INC            | COM            | 824911101 | 12839 | 687295  | SH | DEFINED | 6  |
| SHORE BANCSHARES INC         | COM            | 825107105 | 399   | 10999   | SH | DEFINED | 12 |
| SHUFFLE MASTER INC           | COM            | 825549108 | 4862  | 103234  | SH | DEFINED | 12 |
| SHURGARD STORAGE CTRS INC    | COM            | 82567D104 | 105   | 2386    | SH | DEFINED | 12 |
| SHURGARD STORAGE CTRS INC    | COM            | 82567D104 | 12    | 275     | SH | DEFINED | 9  |
| SI INTL INC                  | COM            | 78427V102 | 203   | 6600    | SH | DEFINED | 12 |
| SI INTL INC                  | COM            | 78427V102 | 4636  | 150710  | SH | DEFINED | 3  |
| SIEBEL SYS INC               | COM            | 826170102 | 58    | 5540    | SH | DEFINED | 12 |
| SIEBEL SYS INC               | COM            | 826170102 | 11    | 1000    | SH | DEFINED | 1  |
| SIEBEL SYS INC               | COM            | 826170102 | 5     | 500     | SH | DEFINED | 2  |
| SIEBEL SYS INC               | COM            | 826170102 | 1     | 110     | SH | DEFINED | 6  |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 11424 | 135066  | SH | DEFINED | 6  |
| SIERRA BANCORP               | COM            | 82620P102 | 1233  | 53957   | SH | DEFINED | 6  |
| SIERRA HEALTH SVCS INC       | COM            | 826322109 | 40    | 730     | SH | DEFINED | 12 |
| SIERRA HEALTH SVCS INC       | COM            | 826322109 | 30    | 550     | SH | DEFINED | 11 |
| SIERRA HEALTH SVCS INC       | COM            | 826322109 | 64086 | 1162870 | SH | DEFINED | 3  |
| SIERRA PAC RES NEW           | COM            | 826428104 | 58    | 5484    | SH | DEFINED | 12 |
| SIERRA PAC RES NEW           | COM            | 826428104 | 3     | 272     | SH | DEFINED | 11 |
| SIERRA WIRELESS INC          | COM            | 826516106 | 15    | 865     | SH | DEFINED | 11 |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 73    | 1200    | SH | DEFINED | 3  |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 961   | 15887   | SH | DEFINED | 12 |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 436   | 7212    | SH | DEFINED | 11 |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 351   | 5800    | SH | DEFINED | 5  |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 133   | 2200    | SH | DEFINED | 2  |
| SIGMA DESIGNS INC            | COM            | 826565103 | 169   | 17000   | SH | DEFINED | 12 |
| SILGAN HOLDINGS INC          | COM            | 827048109 | 36626 | 600771  | SH | DEFINED | 6  |
| SILGAN HOLDINGS INC          | COM            | 827048109 | 28920 | 474414  | SH | DEFINED | 3  |
| SILGAN HOLDINGS INC          | COM            | 827048109 | 430   | 7050    | SH | DEFINED | 12 |
| SILICON GRAPHICS INC         | COM            | 827056102 | 4     | 2100    | SH | DEFINED | 12 |
| SILICON LABORATORIES INC     | COM            | 826919102 | 8     | 214     | SH | DEFINED | 11 |
| SILICON LABORATORIES INC     | COM            | 826919102 | 35    | 1000    | SH | DEFINED | 12 |
| SILICON STORAGE TECHNOLOGY I | COM            | 827057100 | 10438 | 1754211 | SH | DEFINED | 6  |
| SILICON STORAGE TECHNOLOGY I | COM            | 827057100 | 3     | 500     | SH | DEFINED | 12 |
| SILICON VY BANCSHARES        | COM            | 827064106 | 547   | 12200   | SH | DEFINED | 11 |
| SILICON VY BANCSHARES        | COM            | 827064106 | 7772  | 173400  | SH | DEFINED | 3  |
| SILICONIX INC                | COM NEW        | 827079203 | 1186  | 32490   | SH | DEFINED | 3  |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 7857  | 1916330 | SH | DEFINED | 3  |
| SIMMONS 1ST NATL CORP        | CL A \$1 PAR   | 828730200 | 2849  | 98400   | SH | DEFINED | 6  |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 97    | 1500    | SH | DEFINED | 2  |
| SIMON PPTY GROUP INC NEW     | PFD CONV I 6%  | 828806802 | 4     | 60      | SH | DEFINED | 12 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 5789  | 89524   | SH | DEFINED | 12 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 2924  | 45210   | SH | DEFINED | 9  |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 1028  | 15900   | SH | DEFINED | 3  |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 178   | 2750    | SH | DEFINED | 11 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 427   | 6600    | SH | DEFINED | 7  |
| SIMPSON MANUFACTURING CO INC | COM            | 829073105 | 110   | 3150    | SH | DEFINED | 12 |
| SIMPSON MANUFACTURING CO INC | COM            | 829073105 | 890   | 25500   | SH | DEFINED | 3  |
| SINA CORP                    | ORD            | G81477104 | 32    | 1000    | SH | DEFINED | 12 |
| SINA CORP                    | ORD            | G81477104 | 57708 | 1800000 | SH | DEFINED | 13 |

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| SINCLAIR BROADCAST GROUP INC | PFD CV EXCH D  | 829226505 | 63    | 1445    | SH | DEFINED | 12 |
| SINCLAIR BROADCAST GROUP INC | CL A           | 829226109 | 7     | 750     | SH | DEFINED | 12 |
| SINOPEC SHANGHAI PETROCHEMIC | SPON ADR H     | 82935M109 | 15    | 400     | SH | DEFINED | 2  |
| SINOVAC BIOTECH LTD          | SHS            | P8696W104 | 7     | 1900    | SH | DEFINED | 12 |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 11    | 1500    | SH | DEFINED | 9  |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 1716  | 224333  | SH | DEFINED | 12 |
| SIRNA THERAPEUTICS INC       | COM            | 829669100 | 2     | 664     | SH | DEFINED | 12 |
| SIX FLAGS INC                | COM            | 83001P109 | 24    | 4450    | SH | DEFINED | 12 |
| SK TELECOM LTD               | SPONSORED ADR  | 78440P108 | 75    | 3350    | SH | DEFINED | 2  |
| SK TELECOM LTD               | SPONSORED ADR  | 78440P108 | 3919  | 177500  | SH | DEFINED | 3  |
| SK TELECOM LTD               | SPONSORED ADR  | 78440P108 | 40298 | 1811713 | SH | DEFINED | 6  |
| SKECHERS U S A INC           | CL A           | 830566105 | 2605  | 200980  | SH | DEFINED | 3  |
| SKY FINL GROUP INC           | COM            | 83080P103 | 184   | 6425    | SH | DEFINED | 11 |
| SKY FINL GROUP INC           | COM            | 83080P103 | 212   | 7400    | SH | DEFINED | 12 |
| SKY FINL GROUP INC           | COM            | 83080P103 | 20061 | 699735  | SH | DEFINED | 6  |
| SKYLINE CORP                 | COM            | 830830105 | 4     | 100     | SH | DEFINED | 12 |
| SKYWEST INC                  | COM            | 830879102 | 15    | 734     | SH | DEFINED | 12 |
| SKYWEST INC                  | COM            | 830879102 | 22418 | 1117528 | SH | DEFINED | 6  |
| SKYWORKS SOLUTIONS INC       | COM            | 83088M102 | 1     | 105     | SH | DEFINED | 9  |
| SKYWORKS SOLUTIONS INC       | COM            | 83088M102 | 1195  | 126715  | SH | DEFINED | 12 |
| SL GREEN RLTY CORP           | COM            | 78440X101 | 21951 | 362520  | SH | DEFINED | 3  |
| SLM CORP                     | COM            | 78442P106 | 78    | 1455    | SH | DEFINED | 9  |
| SLM CORP                     | COM            | 78442P106 | 305   | 5718    | SH | DEFINED | 2  |
| SLM CORP                     | COM            | 78442P106 | 347   | 6500    | SH | DEFINED | 11 |
| SLM CORP                     | COM            | 78442P106 | 1017  | 19045   | SH | DEFINED | 12 |
| SMART & FINAL INC            | COM            | 831683107 | 88    | 6100    | SH | DEFINED | 3  |
| SMEDVIG A S                  | SPON ADR REP A | 83169H105 | 216   | 13065   | SH | DEFINED | 6  |
| SMITH & NEPHEW PLC           | SPDN ADR NEW   | 83175M205 | 859   | 16588   | SH | DEFINED | 6  |
| SMITH & WOLLENSKY RESTAURANT | COM            | 831758107 | 6     | 1200    | SH | DEFINED | 12 |
| SMITH A O                    | COM            | 831865209 | 33    | 1100    | SH | DEFINED | 2  |
| SMITH A O                    | COM            | 831865209 | 24    | 800     | SH | DEFINED | 11 |
| SMITH A O                    | COM            | 831865209 | 6     | 200     | SH | DEFINED | 12 |
| SMITH INTL INC               | COM            | 832110100 | 1     | 20      | SH | DEFINED | 12 |
| SMITH INTL INC               | COM            | 832110100 | 872   | 16025   | SH | DEFINED | 11 |
| SMITHFIELD FOODS INC         | COM            | 832248108 | 237   | 8000    | SH | DEFINED | 2  |
| SMITHFIELD FOODS INC         | COM            | 832248108 | 5122  | 173109  | SH | DEFINED | 12 |
| SMITHFIELD FOODS INC         | COM            | 832248108 | 7847  | 265190  | SH | DEFINED | 6  |
| SMUCKER J M CO               | COM NEW        | 832696405 | 3     | 63      | SH | DEFINED | 11 |
| SMUCKER J M CO               | COM NEW        | 832696405 | 2     | 52      | SH | DEFINED | 9  |
| SMUCKER J M CO               | COM NEW        | 832696405 | 9     | 200     | SH | DEFINED | 6  |
| SMUCKER J M CO               | COM NEW        | 832696405 | 1882  | 39974   | SH | DEFINED | 2  |
| SMUCKER J M CO               | COM NEW        | 832696405 | 3548  | 75377   | SH | DEFINED | 12 |
| SMUCKER J M CO               | COM NEW        | 832696405 | 10    | 204     | SH | DEFINED | 1  |
| SMURFIT-STONE CONTAINER CORP | PFD CV EX A 7% | 832727200 | 50    | 1960    | SH | DEFINED | 12 |
| SMURFIT-STONE CONTAINER CORP | COM            | 832727101 | 468   | 25050   | SH | DEFINED | 5  |
| SMURFIT-STONE CONTAINER CORP | COM            | 832727101 | 82    | 4399    | SH | DEFINED | 12 |
| SMURFIT-STONE CONTAINER CORP | COM            | 832727101 | 6     | 330     | SH | DEFINED | 6  |
| SNAP ON INC                  | COM            | 833034101 | 2050  | 59649   | SH | DEFINED | 12 |
| SNAP ON INC                  | COM            | 833034101 | 37    | 1080    | SH | DEFINED | 6  |
| SNAP ON INC                  | COM            | 833034101 | 36    | 1050    | SH | DEFINED | 11 |
| SNAP ON INC                  | COM            | 833034101 | 7     | 200     | SH | DEFINED | 2  |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 124   | 2000    | SH | DEFINED | 2  |
| SOLA INTL INC                | COM            | 834092108 | 12288 | 446200  | SH | DEFINED | 6  |
| SOLECTRON CORP               | COM            | 834182107 | 71    | 13300   | SH | DEFINED | 4  |
| SOLECTRON CORP               | COM            | 834182107 | 1     | 200     | SH | DEFINED | 6  |
| SOLECTRON CORP               | COM            | 834182107 | 206   | 38632   | SH | DEFINED | 12 |
| SOLECTRON CORP               | COM            | 834182107 | 13    | 2500    | SH | DEFINED | 11 |
| SOLECTRON CORP               | COM            | 834182107 | 6     | 1100    | SH | DEFINED | 2  |
| SOLECTRON CORP               | COM            | 834182107 | 474   | 88900   | SH | DEFINED | 5  |
| SONIC AUTOMOTIVE INC         | CL A           | 83545G102 | 12    | 500     | SH | DEFINED | 12 |
| SONIC AUTOMOTIVE INC         | CL A           | 83545G102 | 18927 | 763200  | SH | DEFINED | 6  |
| SONIC CORP                   | COM            | 835451105 | 34    | 1100    | SH | DEFINED | 12 |

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|                              |         |           |       |        |    |         |    |
|------------------------------|---------|-----------|-------|--------|----|---------|----|
| SONIC CORP                   | COM     | 835451105 | 5950  | 195090 | SH | DEFINED | 3  |
| SONIC FDRY INC               | COM     | 83545R108 | 0     | 200    | SH | DEFINED | 12 |
| SONIC INNOVATIONS INC        | COM     | 83545M109 | 8     | 2000   | SH | DEFINED | 12 |
| SONIC SOLUTIONS              | COM     | 835460106 | 10    | 450    | SH | DEFINED | 12 |
| SONICWALL INC                | COM     | 835470105 | 61    | 9600   | SH | DEFINED | 12 |
| SONOCO PRODS CO              | COM     | 835495102 | 1826  | 61597  | SH | DEFINED | 12 |
| SONOCO PRODS CO              | COM     | 835495102 | 16451 | 554840 | SH | DEFINED | 3  |
| SONOCO PRODS CO              | COM     | 835495102 | 17800 | 600610 | SH | DEFINED | 6  |
| SONOSITE INC                 | COM     | 83568G104 | 78    | 2310   | SH | DEFINED | 12 |
| SONUS NETWORKS INC           | COM     | 835916107 | 213   | 37150  | SH | DEFINED | 12 |
| SONY CORP                    | ADR NEW | 835699307 | 39    | 1000   | SH | DEFINED | 11 |
| SONY CORP                    | ADR NEW | 835699307 | 1052  | 27000  | SH | DEFINED | 2  |
| SONY CORP                    | ADR NEW | 835699307 | 20165 | 518081 | SH | DEFINED | 6  |
| SONY CORP                    | ADR NEW | 835699307 | 8     | 200    | SH | DEFINED | 9  |
| SOTHEBYS HLDGS INC           | CL A    | 835898107 | 14    | 780    | SH | DEFINED | 12 |
| SOTHEBYS HLDGS INC           | CL A    | 835898107 | 5703  | 314030 | SH | DEFINED | 3  |
| SOURCECORP                   | COM     | 836167106 | 4     | 225    | SH | DEFINED | 12 |
| SOURCECORP                   | COM     | 836167106 | 10714 | 561156 | SH | DEFINED | 6  |
| SOUTH FINL GROUP INC         | COM     | 837841105 | 28    | 847    | SH | DEFINED | 2  |
| SOUTH FINL GROUP INC         | COM     | 837841105 | 457   | 14050  | SH | DEFINED | 12 |
| SOUTH FINL GROUP INC         | COM     | 837841105 | 23    | 715    | SH | DEFINED | 11 |
| SOUTH JERSEY INDS INC        | COM     | 838518108 | 13852 | 263550 | SH | DEFINED | 6  |
| SOUTH JERSEY INDS INC        | COM     | 838518108 | 1390  | 26440  | SH | DEFINED | 3  |
| SOUTHERN CMNTY FINL CORP     | COM     | 842632101 | 162   | 15657  | SH | DEFINED | 12 |
| SOUTHERN CMNTY FINL CORP VA  | COM     | 84263N105 | 1     | 100    | SH | DEFINED | 12 |
| SOUTHERN CO                  | COM     | 842587107 | 10    | 300    | SH | DEFINED | 6  |
| SOUTHERN CO                  | COM     | 842587107 | 4655  | 138870 | SH | DEFINED | 12 |
| SOUTHERN CO                  | COM     | 842587107 | 1091  | 32533  | SH | DEFINED | 9  |
| SOUTHERN CO                  | COM     | 842587107 | 202   | 6040   | SH | DEFINED | 11 |
| SOUTHERN CO                  | COM     | 842587107 | 137   | 4100   | SH | DEFINED | 7  |
| SOUTHERN CO                  | COM     | 842587107 | 103   | 3078   | SH | DEFINED | 2  |
| SOUTHERN PERU COPPER CORP    | COM     | 843611104 | 28660 | 607080 | SH | DEFINED | 3  |
| SOUTHERN PERU COPPER CORP    | COM     | 843611104 | 9     | 200    | SH | DEFINED | 12 |
| SOUTHERN UN CO NEW           | COM     | 844030106 | 79    | 3307   | SH | DEFINED | 12 |
| SOUTHERN UN CO NEW           | COM     | 844030106 | 18    | 735    | SH | DEFINED | 9  |
| SOUTHSIDE BANCSHARES INC     | COM     | 84470P109 | 94    | 4095   | SH | DEFINED | 12 |
| SOUTHWEST AIRLS CO           | COM     | 844741108 | 1937  | 118998 | SH | DEFINED | 12 |
| SOUTHWEST AIRLS CO           | COM     | 844741108 | 100   | 6169   | SH | DEFINED | 9  |
| SOUTHWEST AIRLS CO           | COM     | 844741108 | 93    | 5696   | SH | DEFINED | 11 |
| SOUTHWEST AIRLS CO           | COM     | 844741108 | 0     | 0      | SH | DEFINED | 6  |
| SOUTHWEST AIRLS CO           | COM     | 844741108 | 65    | 4020   | SH | DEFINED | 2  |
| SOUTHWEST BANCORP INC OKLA   | COM     | 844767103 | 2501  | 101700 | SH | DEFINED | 6  |
| SOUTHWEST BANCORP INC OKLA   | COM     | 844767103 | 569   | 23150  | SH | DEFINED | 3  |
| SOUTHWEST BANCORP INC OKLA   | COM     | 844767103 | 10    | 400    | SH | DEFINED | 12 |
| SOUTHWEST BANCORPORATION TEX | COM     | 84476R109 | 160   | 6890   | SH | DEFINED | 12 |
| SOUTHWEST BANCORPORATION TEX | COM     | 84476R109 | 16441 | 705910 | SH | DEFINED | 3  |
| SOUTHWEST BANCORPORATION TEX | COM     | 84476R109 | 9     | 400    | SH | DEFINED | 11 |
| SOUTHWEST GAS CORP           | COM     | 844895102 | 51    | 2000   | SH | DEFINED | 9  |
| SOUTHWEST GAS CORP           | COM     | 844895102 | 177   | 6960   | SH | DEFINED | 3  |
| SOUTHWEST GAS CORP           | COM     | 844895102 | 200   | 7892   | SH | DEFINED | 12 |
| SOUTHWEST GAS CORP           | COM     | 844895102 | 1260  | 49600  | SH | DEFINED | 6  |
| SOUTHWEST WTR CO             | COM     | 845331107 | 23    | 1733   | SH | DEFINED | 12 |
| SOUTHWESTERN ENERGY CO       | COM     | 845467109 | 36836 | 726700 | SH | DEFINED | 3  |
| SOUTHWESTERN ENERGY CO       | COM     | 845467109 | 84    | 1661   | SH | DEFINED | 12 |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 31    | 1387   | SH | DEFINED | 4  |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 38    | 1673   | SH | DEFINED | 11 |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 2560  | 113544 | SH | DEFINED | 12 |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 6107  | 270810 | SH | DEFINED | 3  |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 6692  | 296747 | SH | DEFINED | 1  |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 8417  | 373240 | SH | DEFINED | 6  |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 3     | 142    | SH | DEFINED | 9  |
| SOVRAN SELF STORAGE INC      | COM     | 84610H108 | 15    | 353    | SH | DEFINED | 9  |

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|                              |             |           |        |          |    |         |    |
|------------------------------|-------------|-----------|--------|----------|----|---------|----|
| SOVRAN SELF STORAGE INC      | COM         | 84610H108 | 18     | 425      | SH | DEFINED | 12 |
| SPARTAN MTRS INC             | COM         | 846819100 | 17     | 1400     | SH | DEFINED | 11 |
| SPATIALIGHT INC              | COM         | 847248101 | 18     | 2000     | SH | DEFINED | 12 |
| SPDR TR                      | UNIT SER 1  | 78462F103 | 490    | 4050     | SH | DEFINED | 5  |
| SPDR TR                      | UNIT SER 1  | 78462F103 | 417    | 3450     | SH | DEFINED | 4  |
| SPDR TR                      | UNIT SER 1  | 78462F103 | 3326   | 27514    | SH | DEFINED | 12 |
| SPDR TR                      | UNIT SER 1  | 78462F103 | 1618   | 13388    | SH | DEFINED | 7  |
| SPECTRUM CTL INC             | COM         | 847615101 | 1      | 185      | SH | DEFINED | 12 |
| SPECTRUM PHARMACEUTICALS INC | COM         | 84763A108 | 5      | 685      | SH | DEFINED | 12 |
| SPECTRUM SIGNAL PROCESSING I | COM         | 84763F107 | 57     | 22500    | SH | DEFINED | 12 |
| SPEEDWAY MOTORSPORTS INC     | COM         | 847788106 | 13     | 335      | SH | DEFINED | 12 |
| SPEEDWAY MOTORSPORTS INC     | COM         | 847788106 | 1382   | 35268    | SH | DEFINED | 3  |
| SPHERION CORP                | COM         | 848420105 | 168    | 19994    | SH | DEFINED | 12 |
| SPHERIX INC                  | COM         | 84842R106 | 32     | 9730     | SH | DEFINED | 12 |
| SPINNAKER EXPL CO            | COM         | 84855W109 | 98     | 2800     | SH | DEFINED | 6  |
| SPINNAKER EXPL CO            | COM         | 84855W109 | 1394   | 39747    | SH | DEFINED | 12 |
| SPINNAKER EXPL CO            | COM         | 84855W109 | 23     | 660      | SH | DEFINED | 11 |
| SPORTS AUTH INC NEW          | COM         | 84917U109 | 68     | 2650     | SH | DEFINED | 11 |
| SPORTS AUTH INC NEW          | COM         | 84917U109 | 2551   | 99077    | SH | DEFINED | 12 |
| SPORTSMANS GUIDE INC         | COM NEW     | 848907200 | 7      | 302      | SH | DEFINED | 12 |
| SPRINT CORP                  | COM FON     | 852061100 | 143    | 5750     | SH | DEFINED | 9  |
| SPRINT CORP                  | COM FON     | 852061100 | 138    | 5550     | SH | DEFINED | 11 |
| SPRINT CORP                  | COM FON     | 852061100 | 5920   | 238235   | SH | DEFINED | 3  |
| SPRINT CORP                  | COM FON     | 852061100 | 3916   | 157605   | SH | DEFINED | 12 |
| SPRINT CORP                  | COM FON     | 852061100 | 682    | 27455    | SH | DEFINED | 5  |
| SPRINT CORP                  | COM FON     | 852061100 | 467    | 18781    | SH | DEFINED | 2  |
| SPRINT CORP                  | COM FON     | 852061100 | 5967   | 240113   | SH | DEFINED | 6  |
| SPSS INC                     | COM         | 78462K102 | 6      | 400      | SH | DEFINED | 12 |
| SPSS INC                     | COM         | 78462K102 | 1      | 72       | SH | DEFINED | 11 |
| SPX CORP                     | COM         | 784635104 | 21863  | 545750   | SH | DEFINED | 6  |
| SPX CORP                     | COM         | 784635104 | 4      | 94       | SH | DEFINED | 11 |
| SPX CORP                     | COM         | 784635104 | 130    | 3252     | SH | DEFINED | 9  |
| SPX CORP                     | COM         | 784635104 | 77     | 1928     | SH | DEFINED | 12 |
| SRA INTL INC                 | CL A        | 78464R105 | 4038   | 62900    | SH | DEFINED | 3  |
| SRA INTL INC                 | CL A        | 78464R105 | 170    | 2645     | SH | DEFINED | 12 |
| ST JOE CO                    | COM         | 790148100 | 16     | 250      | SH | DEFINED | 2  |
| ST JOE CO                    | COM         | 790148100 | 43     | 675      | SH | DEFINED | 11 |
| ST JOE CO                    | COM         | 790148100 | 4001   | 62320    | SH | DEFINED | 12 |
| ST JUDE MED INC              | COM         | 790849103 | 68     | 1610     | SH | DEFINED | 9  |
| ST JUDE MED INC              | COM         | 790849103 | 603    | 14378    | SH | DEFINED | 12 |
| ST JUDE MED INC              | COM         | 790849103 | 556    | 13260    | SH | DEFINED | 2  |
| ST MARY LD & EXPL CO         | COM         | 792228108 | 54     | 1300     | SH | DEFINED | 12 |
| ST MARY LD & EXPL CO         | COM         | 792228108 | 426    | 10200    | SH | DEFINED | 2  |
| ST MARY LD & EXPL CO         | COM         | 792228108 | 13326  | 319732   | SH | DEFINED | 6  |
| ST PAUL TRAVELERS INC        | COM         | 792860108 | 228273 | 6157900  | SH | DEFINED | 8  |
| ST PAUL TRAVELERS INC        | EQUITY UNIT | 792860306 | 3784   | 56500    | SH | DEFINED | 7  |
| ST PAUL TRAVELERS INC        | COM         | 792860108 | 26     | 711      | SH | DEFINED | 9  |
| ST PAUL TRAVELERS INC        | COM         | 792860108 | 27     | 737      | SH | DEFINED | 1  |
| ST PAUL TRAVELERS INC        | COM         | 792860108 | 117    | 3159     | SH | DEFINED | 2  |
| ST PAUL TRAVELERS INC        | COM         | 792860108 | 133    | 3600     | SH | DEFINED | 11 |
| ST PAUL TRAVELERS INC        | COM         | 792860108 | 356    | 9611     | SH | DEFINED | 5  |
| ST PAUL TRAVELERS INC        | COM         | 792860108 | 3866   | 104280   | SH | DEFINED | 3  |
| ST PAUL TRAVELERS INC        | COM         | 792860108 | 4789   | 129180   | SH | DEFINED | 12 |
| ST PAUL TRAVELERS INC        | COM         | 792860108 | 9330   | 251690   | SH | DEFINED | 7  |
| ST PAUL TRAVELERS INC        | COM         | 792860108 | 39320  | 1060681  | SH | DEFINED | 6  |
| ST PAUL TRAVELERS INC        | COM         | 792860108 | 415529 | 11209300 | SH | DEFINED | 10 |
| STAGE STORES INC             | COM NEW     | 85254C305 | 15026  | 361900   | SH | DEFINED | 3  |
| STAGE STORES INC             | COM NEW     | 85254C305 | 19116  | 460398   | SH | DEFINED | 6  |
| STAKTEK HLDGS INC            | COM         | 85256P106 | 84     | 18113    | SH | DEFINED | 6  |
| STANCORP FINL GROUP INC      | COM         | 852891100 | 11768  | 142640   | SH | DEFINED | 6  |
| STANCORP FINL GROUP INC      | COM         | 852891100 | 7145   | 86608    | SH | DEFINED | 1  |
| STANCORP FINL GROUP INC      | COM         | 852891100 | 4      | 50       | SH | DEFINED | 12 |

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|                              |                 |           |       |        |    |         |    |
|------------------------------|-----------------|-----------|-------|--------|----|---------|----|
| STANDARD COML CORP           | COM             | 853258101 | 6     | 300    | SH | DEFINED | 6  |
| STANDARD MICROSYSTEMS CORP   | COM             | 853626109 | 1412  | 79199  | SH | DEFINED | 6  |
| STANDARD MICROSYSTEMS CORP   | COM             | 853626109 | 16    | 880    | SH | DEFINED | 4  |
| STANDARD MICROSYSTEMS CORP   | COM             | 853626109 | 2     | 100    | SH | DEFINED | 11 |
| STANDARD MICROSYSTEMS CORP   | COM             | 853626109 | 5069  | 284310 | SH | DEFINED | 3  |
| STANDARD MTR PRODS INC       | COM             | 853666105 | 12    | 750    | SH | DEFINED | 12 |
| STANDARD PAC CORP NEW        | COM             | 85375C101 | 37706 | 587876 | SH | DEFINED | 3  |
| STANDARD PAC CORP NEW        | COM             | 85375C101 | 61    | 950    | SH | DEFINED | 12 |
| STANDARD PAC CORP NEW        | COM             | 85375C101 | 231   | 3600   | SH | DEFINED | 5  |
| STANDARD PAC CORP NEW        | COM             | 85375C101 | 27141 | 423145 | SH | DEFINED | 6  |
| STANDEX INTL CORP            | COM             | 854231107 | 4792  | 168200 | SH | DEFINED | 6  |
| STANDEX INTL CORP            | COM             | 854231107 | 1331  | 46710  | SH | DEFINED | 12 |
| STANLEY FURNITURE INC        | COM NEW         | 854305208 | 3     | 72     | SH | DEFINED | 11 |
| STANLEY FURNITURE INC        | COM NEW         | 854305208 | 2820  | 62747  | SH | DEFINED | 3  |
| STANLEY FURNITURE INC        | COM NEW         | 854305208 | 3288  | 73150  | SH | DEFINED | 6  |
| STANLEY WKS                  | COM             | 854616109 | 6     | 125    | SH | DEFINED | 11 |
| STANLEY WKS                  | COM             | 854616109 | 812   | 16571  | SH | DEFINED | 12 |
| STANLEY WKS                  | COM             | 854616109 | 131   | 2680   | SH | DEFINED | 3  |
| STANLEY WKS                  | COM             | 854616109 | 2645  | 54000  | SH | DEFINED | 6  |
| STAPLES INC                  | COM             | 855030102 | 959   | 28446  | SH | DEFINED | 12 |
| STAPLES INC                  | COM             | 855030102 | 242   | 7190   | SH | DEFINED | 2  |
| STAPLES INC                  | COM             | 855030102 | 93    | 2758   | SH | DEFINED | 9  |
| STAPLES INC                  | COM             | 855030102 | 17    | 500    | SH | DEFINED | 11 |
| STAPLES INC                  | COM             | 855030102 | 286   | 8483   | SH | DEFINED | 5  |
| STAPLES INC                  | COM             | 855030102 | 8759  | 259825 | SH | DEFINED | 1  |
| STAPLES INC                  | COM             | 855030102 | 7086  | 210190 | SH | DEFINED | 3  |
| STAR GAS PARTNERS L P        | UNIT LTD PARTNR | 85512C105 | 2     | 328    | SH | DEFINED | 12 |
| STARBUCKS CORP               | COM             | 855244109 | 2204  | 35339  | SH | DEFINED | 12 |
| STARBUCKS CORP               | COM             | 855244109 | 1226  | 19653  | SH | DEFINED | 5  |
| STARBUCKS CORP               | COM             | 855244109 | 62    | 1000   | SH | DEFINED | 2  |
| STARBUCKS CORP               | COM             | 855244109 | 55    | 879    | SH | DEFINED | 11 |
| STARBUCKS CORP               | COM             | 855244109 | 24    | 377    | SH | DEFINED | 9  |
| STARBUCKS CORP               | COM             | 855244109 | 0     | 0      | SH | DEFINED | 6  |
| STARTEK INC                  | COM             | 85569C107 | 906   | 31860  | SH | DEFINED | 12 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF      | 85590A203 | 113   | 1930   | SH | DEFINED | 6  |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF      | 85590A203 | 1697  | 29050  | SH | DEFINED | 1  |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF      | 85590A203 | 631   | 10800  | SH | DEFINED | 3  |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF      | 85590A203 | 269   | 4614   | SH | DEFINED | 12 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF      | 85590A203 | 121   | 2068   | SH | DEFINED | 2  |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF      | 85590A203 | 6     | 100    | SH | DEFINED | 7  |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF      | 85590A203 | 149   | 2559   | SH | DEFINED | 9  |
| STATE AUTO FINL CORP         | COM             | 855707105 | 199   | 7682   | SH | DEFINED | 12 |
| STATE AUTO FINL CORP         | COM             | 855707105 | 140   | 5400   | SH | DEFINED | 3  |
| STATE FINL SVCS CORP         | CL A            | 856855101 | 15    | 500    | SH | DEFINED | 12 |
| STATE STR CORP               | COM             | 857477103 | 313   | 6370   | SH | DEFINED | 5  |
| STATE STR CORP               | SPACES          | 857477202 | 1394  | 6223   | SH | DEFINED | 2  |
| STATE STR CORP               | COM             | 857477103 | 5     | 100    | SH | DEFINED | 6  |
| STATE STR CORP               | COM             | 857477103 | 35    | 704    | SH | DEFINED | 4  |
| STATE STR CORP               | COM             | 857477103 | 49    | 1000   | SH | DEFINED | 2  |
| STATE STR CORP               | COM             | 857477103 | 98    | 1993   | SH | DEFINED | 9  |
| STATE STR CORP               | COM             | 857477103 | 205   | 4174   | SH | DEFINED | 11 |
| STATE STR CORP               | COM             | 857477103 | 30900 | 629071 | SH | DEFINED | 1  |
| STATE STR CORP               | SPACES          | 857477202 | 28    | 125    | SH | DEFINED | 12 |
| STATE STR CORP               | COM             | 857477103 | 3630  | 73909  | SH | DEFINED | 12 |
| STATION CASINOS INC          | COM             | 857689103 | 1079  | 19732  | SH | DEFINED | 12 |
| STEAK N SHAKE CO             | COM             | 857873103 | 10    | 503    | SH | DEFINED | 12 |
| STEEL DYNAMICS INC           | COM             | 858119100 | 8270  | 218320 | SH | DEFINED | 3  |
| STEEL DYNAMICS INC           | COM             | 858119100 | 9     | 247    | SH | DEFINED | 12 |
| STEEL TECHNOLOGIES INC       | COM             | 858147101 | 7     | 240    | SH | DEFINED | 12 |
| STEELCASE INC                | CL A            | 858155203 | 18    | 1300   | SH | DEFINED | 12 |
| STEELCASE INC                | CL A            | 858155203 | 91    | 6550   | SH | DEFINED | 6  |
| STEIN MART INC               | COM             | 858375108 | 3261  | 191130 | SH | DEFINED | 3  |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| STEIN MART INC               | COM            | 858375108 | 9     | 500     | SH | DEFINED | 12 |
| STEINER LEISURE LTD          | ORD            | P8744Y102 | 5515  | 184580  | SH | DEFINED | 3  |
| STEINER LEISURE LTD          | ORD            | P8744Y102 | 3     | 100     | SH | DEFINED | 12 |
| STEMCELLS INC                | COM            | 85857R105 | 6     | 1500    | SH | DEFINED | 12 |
| STEPAN CO                    | COM            | 858586100 | 49    | 2000    | SH | DEFINED | 12 |
| STEREOTAXIS INC              | COM            | 85916J102 | 3     | 300     | SH | DEFINED | 12 |
| STERICYCLE INC               | COM            | 858912108 | 14    | 294     | SH | DEFINED | 11 |
| STERICYCLE INC               | COM            | 858912108 | 85    | 1850    | SH | DEFINED | 12 |
| STERIS CORP                  | COM            | 859152100 | 2621  | 110488  | SH | DEFINED | 12 |
| STERIS CORP                  | COM            | 859152100 | 158   | 6650    | SH | DEFINED | 6  |
| STERIS CORP                  | COM            | 859152100 | 11176 | 471157  | SH | DEFINED | 2  |
| STERIS CORP                  | COM            | 859152100 | 324   | 13670   | SH | DEFINED | 11 |
| STERIS CORP                  | COM            | 859152100 | 216   | 9100    | SH | DEFINED | 5  |
| STERIS CORP                  | COM            | 859152100 | 1756  | 74020   | SH | DEFINED | 3  |
| STERLING BANCSHARES INC      | COM            | 858907108 | 84    | 5900    | SH | DEFINED | 12 |
| STERLING BANCSHARES INC      | COM            | 858907108 | 448   | 31400   | SH | DEFINED | 3  |
| STERLING CONSTRUCTION CO INC | COM            | 859241101 | 0     | 11      | SH | DEFINED | 12 |
| STERLING FINL CORP           | COM            | 859317109 | 283   | 9885    | SH | DEFINED | 12 |
| STERLING FINL CORP           | COM            | 859317109 | 1134  | 39542   | SH | DEFINED | 3  |
| STERLING FINL CORP WASH      | COM            | 859319105 | 6     | 151     | SH | DEFINED | 12 |
| STERLING FINL CORP WASH      | COM            | 859319105 | 6383  | 162575  | SH | DEFINED | 3  |
| STERLING FINL CORP WASH      | COM            | 859319105 | 17    | 440     | SH | DEFINED | 11 |
| STERLING FINL CORP WASH      | COM            | 859319105 | 5779  | 147186  | SH | DEFINED | 6  |
| STEWART & STEVENSON SVCS INC | COM            | 860342104 | 1066  | 52700   | SH | DEFINED | 12 |
| STEWART & STEVENSON SVCS INC | COM            | 860342104 | 4297  | 212400  | SH | DEFINED | 3  |
| STEWART ENTERPRISES INC      | CL A           | 860370105 | 6544  | 936259  | SH | DEFINED | 3  |
| STEWART ENTERPRISES INC      | CL A           | 860370105 | 29    | 4085    | SH | DEFINED | 12 |
| STEWART INFORMATION SVCS COR | COM            | 860372101 | 12545 | 301200  | SH | DEFINED | 6  |
| STEWART INFORMATION SVCS COR | COM            | 860372101 | 1     | 34      | SH | DEFINED | 11 |
| STEWART INFORMATION SVCS COR | COM            | 860372101 | 25    | 600     | SH | DEFINED | 12 |
| STEWART W P & CO LTD         | COM            | G84922106 | 322   | 13590   | SH | DEFINED | 12 |
| STILLWATER MNG CO            | COM            | 86074Q102 | 6192  | 549950  | SH | DEFINED | 3  |
| STILLWATER MNG CO            | COM            | 86074Q102 | 10    | 900     | SH | DEFINED | 12 |
| STILLWATER MNG CO            | COM            | 86074Q102 | 2     | 214     | SH | DEFINED | 9  |
| STMICROELECTRONICS N V       | NY REGISTRY    | 861012102 | 2284  | 118210  | SH | DEFINED | 3  |
| STMICROELECTRONICS N V       | NY REGISTRY    | 861012102 | 822   | 42540   | SH | DEFINED | 12 |
| STMICROELECTRONICS N V       | NY REGISTRY    | 861012102 | 12    | 600     | SH | DEFINED | 11 |
| STONE ENERGY CORP            | COM            | 861642106 | 55830 | 1238795 | SH | DEFINED | 6  |
| STONE ENERGY CORP            | COM            | 861642106 | 1612  | 35748   | SH | DEFINED | 2  |
| STONE ENERGY CORP            | COM            | 861642106 | 37    | 815     | SH | DEFINED | 12 |
| STONEPATH GROUP INC          | COM            | 861837102 | 140   | 115800  | SH | DEFINED | 6  |
| STONERIDGE INC               | COM            | 86183P102 | 5042  | 333250  | SH | DEFINED | 6  |
| STORA ENSO CORP              | SPON ADR REP R | 86210M106 | 11476 | 754017  | SH | DEFINED | 6  |
| STORA ENSO CORP              | SPON ADR REP R | 86210M106 | 10097 | 663810  | SH | DEFINED | 5  |
| STORAGE COMPUTER CORP        | COM            | 86211A101 | 9     | 39000   | SH | DEFINED | 12 |
| STORAGE TECHNOLOGY CORP      | COM PAR \$0.10 | 862111200 | 8372  | 264825  | SH | DEFINED | 6  |
| STORAGE TECHNOLOGY CORP      | COM PAR \$0.10 | 862111200 | 2372  | 75050   | SH | DEFINED | 3  |
| STORAGE TECHNOLOGY CORP      | COM PAR \$0.10 | 862111200 | 47    | 1500    | SH | DEFINED | 11 |
| STORAGE TECHNOLOGY CORP      | COM PAR \$0.10 | 862111200 | 432   | 13656   | SH | DEFINED | 12 |
| STRATEGIC DISTR INC          | COM NEW        | 862701307 | 0     | 3       | SH | DEFINED | 12 |
| STRATEGIC GLOBAL INCOME FD   | COM            | 862719101 | 88    | 5594    | SH | DEFINED | 12 |
| STRATEGIC HOTEL CAP INC      | COM            | 86272T106 | 1363  | 82601   | SH | DEFINED | 3  |
| STRATEX NETWORKS INC         | COM            | 86279T109 | 6     | 2818    | SH | DEFINED | 9  |
| STRATTEC SEC CORP            | COM            | 863111100 | 3015  | 48150   | SH | DEFINED | 6  |
| STRATTEC SEC CORP            | COM            | 863111100 | 11    | 168     | SH | DEFINED | 12 |
| STRATUS PPTYS INC            | COM NEW        | 863167201 | 6     | 399     | SH | DEFINED | 12 |
| STRAYER ED INC               | COM            | 863236105 | 31    | 280     | SH | DEFINED | 12 |
| STREETTRACKS GOLD TR         | GOLD SHS       | 863307104 | 187   | 4270    | SH | DEFINED | 12 |
| STREETTRACKS SER TR          | DJ SML CAP VAL | 86330E406 | 627   | 3460    | SH | DEFINED | 12 |
| STREETTRACKS SER TR          | DJ LRG CAP VAL | 86330E208 | 41    | 300     | SH | DEFINED | 12 |
| STRIDE RITE CORP             | COM            | 863314100 | 10    | 900     | SH | DEFINED | 1  |
| STRIDE RITE CORP             | COM            | 863314100 | 9514  | 851777  | SH | DEFINED | 6  |

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|                             |                |           |       |         |    |         |    |
|-----------------------------|----------------|-----------|-------|---------|----|---------|----|
| STRYKER CORP                | COM            | 863667101 | 154   | 3200    | SH | DEFINED | 2  |
| STRYKER CORP                | COM            | 863667101 | 453   | 9390    | SH | DEFINED | 5  |
| STRYKER CORP                | COM            | 863667101 | 3277  | 67919   | SH | DEFINED | 12 |
| STRYKER CORP                | COM            | 863667101 | 6088  | 126185  | SH | DEFINED | 11 |
| STRYKER CORP                | COM            | 863667101 | 25631 | 469052  | SH | DEFINED | 1  |
| STRYKER CORP                | COM            | 863667101 | 18    | 370     | SH | DEFINED | 9  |
| STUDENT LN CORP             | COM            | 863902102 | 28    | 150     | SH | DEFINED | 12 |
| STURGIS BANCORP INC         | COM            | 864087101 | 16    | 1100    | SH | DEFINED | 12 |
| STURM RUGER & CO INC        | COM            | 864159108 | 51    | 5663    | SH | DEFINED | 12 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN | 864482104 | 514   | 14798   | SH | DEFINED | 12 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN | 864482104 | 0     | 1       | SH | DEFINED | 7  |
| SUEZ                        | SPONSORED ADR  | 864686100 | 16    | 600     | SH | DEFINED | 2  |
| SUEZ                        | SPONSORED ADR  | 864686100 | 2805  | 104860  | SH | DEFINED | 11 |
| SUFFOLK BANCORP             | COM            | 864739107 | 0     | 6       | SH | DEFINED | 12 |
| SUFFOLK BANCORP             | COM            | 864739107 | 14    | 400     | SH | DEFINED | 11 |
| SUMMA INDS                  | COM            | 86562T105 | 5     | 500     | SH | DEFINED | 11 |
| SUMMA INDS                  | COM            | 86562T105 | 614   | 61891   | SH | DEFINED | 6  |
| SUMMIT BANCSHARES INC TEX   | COM            | 866011109 | 113   | 3000    | SH | DEFINED | 12 |
| SUMMIT PPTYS INC            | COM            | 866239106 | 2870  | 88150   | SH | DEFINED | 9  |
| SUMMIT PPTYS INC            | COM            | 866239106 | 139   | 4271    | SH | DEFINED | 12 |
| SUMMIT PPTYS INC            | COM            | 866239106 | 79    | 2425    | SH | DEFINED | 11 |
| SUN BANCORP INC             | COM            | 86663B102 | 7     | 263     | SH | DEFINED | 12 |
| SUN COMMUNITIES INC         | COM            | 866674104 | 26    | 650     | SH | DEFINED | 11 |
| SUN COMMUNITIES INC         | COM            | 866674104 | 26    | 650     | SH | DEFINED | 2  |
| SUN HYDRAULICS CORP         | COM            | 866942105 | 6     | 400     | SH | DEFINED | 12 |
| SUN LIFE FINL INC           | COM            | 866796105 | 25402 | 632681  | SH | DEFINED | 7  |
| SUN LIFE FINL INC           | COM            | 866796105 | 28    | 825     | SH | DEFINED | 12 |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 3750  | 697100  | SH | DEFINED | 12 |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 15804 | 2932027 | SH | DEFINED | 4  |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 396   | 73400   | SH | DEFINED | 7  |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 190   | 35371   | SH | DEFINED | 9  |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 108   | 20122   | SH | DEFINED | 11 |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 0     | 0       | SH | DEFINED | 6  |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 452   | 83964   | SH | DEFINED | 2  |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 7356  | 1364756 | SH | DEFINED | 5  |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 5038  | 934650  | SH | DEFINED | 3  |
| SUNCOR ENERGY INC           | COM            | 867229106 | 300   | 8474    | SH | DEFINED | 12 |
| SUNCOR ENERGY INC           | COM            | 867229106 | 44217 | 1042850 | SH | DEFINED | 7  |
| SUNCOR ENERGY INC           | COM            | 867229106 | 18250 | 515530  | SH | DEFINED | 3  |
| SUNGARD DATA SYS INC        | COM            | 867363103 | 10263 | 362270  | SH | DEFINED | 3  |
| SUNGARD DATA SYS INC        | COM            | 867363103 | 8     | 300     | SH | DEFINED | 6  |
| SUNGARD DATA SYS INC        | COM            | 867363103 | 16    | 575     | SH | DEFINED | 11 |
| SUNGARD DATA SYS INC        | COM            | 867363103 | 1407  | 49650   | SH | DEFINED | 9  |
| SUNGARD DATA SYS INC        | COM            | 867363103 | 3182  | 112336  | SH | DEFINED | 12 |
| SUNGARD DATA SYS INC        | COM            | 867363103 | 4046  | 142828  | SH | DEFINED | 2  |
| SUNOCO INC                  | COM            | 86764P109 | 1113  | 13624   | SH | DEFINED | 12 |
| SUNOCO INC                  | COM            | 86764P109 | 181   | 2218    | SH | DEFINED | 9  |
| SUNOCO INC                  | COM            | 86764P109 | 118   | 1440    | SH | DEFINED | 6  |
| SUNOCO INC                  | COM            | 86764P109 | 41    | 500     | SH | DEFINED | 11 |
| SUNOCO LOGISTICS PRTNRS L P | COM UNITS      | 86764L108 | 1094  | 25410   | SH | DEFINED | 3  |
| SUNOCO LOGISTICS PRTNRS L P | COM UNITS      | 86764L108 | 200   | 4655    | SH | DEFINED | 12 |
| SUNOPTA INC                 | COM            | 8676EP108 | 11    | 1562    | SH | DEFINED | 11 |
| SUNOPTA INC                 | COM            | 8676EP108 | 18    | 2500    | SH | DEFINED | 12 |
| SUNRISE SENIOR LIVING INC   | COM            | 86768K106 | 2550  | 55000   | SH | DEFINED |    |
| SUNRISE SENIOR LIVING INC   | COM            | 86768K106 | 23    | 500     | SH | DEFINED | 9  |
| SUNRISE SENIOR LIVING INC   | COM            | 86768K106 | 7092  | 152974  | SH | DEFINED | 12 |
| SUNSTONE HOTEL INVS INC NEW | COM            | 867892101 | 8     | 400     | SH | DEFINED | 12 |
| SUNSTONE HOTEL INVS INC NEW | COM            | 867892101 | 20    | 950     | SH | DEFINED | 9  |
| SUNTRUST BKS INC            | COM            | 867914103 | 76    | 1026    | SH | DEFINED | 9  |
| SUNTRUST BKS INC            | COM            | 867914103 | 14835 | 200805  | SH | DEFINED | 12 |
| SUNTRUST BKS INC            | COM            | 867914103 | 5391  | 72973   | SH | DEFINED | 1  |
| SUNTRUST BKS INC            | COM            | 867914103 | 937   | 12678   | SH | DEFINED | 2  |

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|                              |               |           |       |         |    |         |    |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| SUNTRUST BKS INC             | COM           | 867914103 | 404   | 5470    | SH | DEFINED | 3  |
| SUNTRUST BKS INC             | COM           | 867914103 | 70    | 951     | SH | DEFINED | 11 |
| SUNTRUST BKS INC             | COM           | 867914103 | 11    | 150     | SH | DEFINED | 6  |
| SUNTRUST BKS INC             | COM           | 867914103 | 805   | 10900   | SH | DEFINED | 5  |
| SUPERCONDUCTOR TECHNOLOGIES  | COM           | 867931107 | 2     | 1100    | SH | DEFINED | 12 |
| SUPERIOR ENERGY SVCS INC     | COM           | 868157108 | 15    | 1000    | SH | DEFINED | 12 |
| SUPERIOR INDS INTL INC       | COM           | 868168105 | 291   | 10000   | SH | DEFINED | 5  |
| SUPERIOR INDS INTL INC       | COM           | 868168105 | 19713 | 678600  | SH | DEFINED | 6  |
| SUPERIOR INDS INTL INC       | COM           | 868168105 | 518   | 17821   | SH | DEFINED | 12 |
| SUPERIOR INDS INTL INC       | COM           | 868168105 | 259   | 8900    | SH | DEFINED | 11 |
| SUPERIOR UNIFORM GP INC      | COM           | 868358102 | 187   | 12500   | SH | DEFINED | 12 |
| SUPERTEX INC                 | COM           | 868532102 | 2     | 90      | SH | DEFINED | 12 |
| SUPERVALU INC                | COM           | 868536103 | 355   | 10275   | SH | DEFINED | 5  |
| SUPERVALU INC                | COM           | 868536103 | 20896 | 605310  | SH | DEFINED | 6  |
| SUPERVALU INC                | COM           | 868536103 | 27    | 780     | SH | DEFINED | 11 |
| SUPERVALU INC                | COM           | 868536103 | 446   | 12925   | SH | DEFINED | 12 |
| SUPERVALU INC                | COM           | 868536103 | 6550  | 189735  | SH | DEFINED | 3  |
| SUPREME INDS INC             | CL A          | 868607102 | 16    | 2546    | SH | DEFINED | 11 |
| SURMODICS INC                | COM           | 868873100 | 26    | 800     | SH | DEFINED | 2  |
| SUSQUEHANNA BANCSHARES INC P | COM           | 869099101 | 245   | 9813    | SH | DEFINED | 4  |
| SUSQUEHANNA BANCSHARES INC P | COM           | 869099101 | 359   | 14400   | SH | DEFINED | 12 |
| SUSQUEHANNA BANCSHARES INC P | COM           | 869099101 | 10    | 420     | SH | DEFINED | 9  |
| SUSQUEHANNA BANCSHARES INC P | COM           | 869099101 | 28    | 1125    | SH | DEFINED | 11 |
| SUSQUEHANNA BANCSHARES INC P | COM           | 869099101 | 4117  | 165000  | SH | DEFINED | 6  |
| SWIFT ENERGY CO              | COM           | 870738101 | 23840 | 823780  | SH | DEFINED | 3  |
| SWIFT ENERGY CO              | COM           | 870738101 | 1357  | 46886   | SH | DEFINED | 12 |
| SWIFT TRANSN CO              | COM           | 870756103 | 163   | 7580    | SH | DEFINED | 3  |
| SWIFT TRANSN CO              | COM           | 870756103 | 319   | 14850   | SH | DEFINED | 12 |
| SWISS HELVETIA FD INC        | COM           | 870875101 | 70    | 4669    | SH | DEFINED | 12 |
| SWISSCOM AG                  | SPONSORED ADR | 871013108 | 35    | 885     | SH | DEFINED | 11 |
| SWS GROUP INC                | COM           | 78503N107 | 5     | 220     | SH | DEFINED | 12 |
| SYBASE INC                   | COM           | 871130100 | 225   | 11300   | SH | DEFINED | 5  |
| SYBASE INC                   | COM           | 871130100 | 471   | 23600   | SH | DEFINED | 11 |
| SYBASE INC                   | COM           | 871130100 | 3290  | 164900  | SH | DEFINED | 6  |
| SYBASE INC                   | COM           | 871130100 | 3661  | 183511  | SH | DEFINED | 12 |
| SYBRON DENTAL SPECIALTIES IN | COM           | 871142105 | 19858 | 561270  | SH | DEFINED | 3  |
| SYBRON DENTAL SPECIALTIES IN | COM           | 871142105 | 43    | 1215    | SH | DEFINED | 11 |
| SYBRON DENTAL SPECIALTIES IN | COM           | 871142105 | 1031  | 29154   | SH | DEFINED | 12 |
| SYCAMORE NETWORKS INC        | COM           | 871206108 | 1     | 125     | SH | DEFINED | 12 |
| SYMANTEC CORP                | COM           | 871503108 | 72128 | 2800000 | SH | DEFINED | 10 |
| SYMANTEC CORP                | COM           | 871503108 | 0     | 0       | SH | DEFINED | 6  |
| SYMANTEC CORP                | COM           | 871503108 | 52    | 2008    | SH | DEFINED | 1  |
| SYMANTEC CORP                | COM           | 871503108 | 79    | 3070    | SH | DEFINED | 2  |
| SYMANTEC CORP                | COM           | 871503108 | 128   | 4976    | SH | DEFINED | 11 |
| SYMANTEC CORP                | COM           | 871503108 | 3719  | 144361  | SH | DEFINED | 12 |
| SYMANTEC CORP                | COM           | 871503108 | 6667  | 258800  | SH | DEFINED | 8  |
| SYMBION INC DEL              | COM           | 871507109 | 41    | 1875    | SH | DEFINED | 12 |
| SYMBION INC DEL              | COM           | 871507109 | 7     | 300     | SH | DEFINED | 4  |
| SYMBOL TECHNOLOGIES INC      | COM           | 871508107 | 24    | 1382    | SH | DEFINED | 2  |
| SYMBOL TECHNOLOGIES INC      | COM           | 871508107 | 173   | 10012   | SH | DEFINED | 12 |
| SYMMETRICOM INC              | COM           | 871543104 | 2     | 181     | SH | DEFINED | 11 |
| SYMYX TECHNOLOGIES           | COM           | 87155S108 | 33    | 1100    | SH | DEFINED | 12 |
| SYNAPTICS INC                | COM           | 87157D109 | 14    | 445     | SH | DEFINED | 12 |
| SYNERGX SYSTEMS INC          | COM           | 87160C106 | 0     | 84      | SH | DEFINED | 1  |
| SYNGENTA AG                  | SPONSORED ADR | 87160A100 | 12    | 560     | SH | DEFINED | 9  |
| SYNNEX CORP                  | COM           | 87162W100 | 469   | 19496   | SH | DEFINED | 3  |
| SYNOPSIS INC                 | COM           | 871607107 | 10    | 490     | SH | DEFINED | 12 |
| SYNOPSIS INC                 | COM           | 871607107 | 14956 | 764988  | SH | DEFINED | 6  |
| SYNOVUS FINL CORP            | COM           | 87161C105 | 1     | 50      | SH | DEFINED | 6  |
| SYNOVUS FINL CORP            | COM           | 87161C105 | 3009  | 105270  | SH | DEFINED | 12 |
| SYNOVUS FINL CORP            | COM           | 87161C105 | 34    | 1192    | SH | DEFINED | 2  |
| SYPRIS SOLUTIONS INC         | COM           | 871655106 | 23    | 1500    | SH | DEFINED | 12 |



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|-------------------------------|----------------|-----------|-------|---------|----|---------|----|
| SYSCO CORP                    | COM            | 871829107 | 283   | 7416    | SH | DEFINED | 5  |
| SYSCO CORP                    | COM            | 871829107 | 95    | 2489    | SH | DEFINED | 9  |
| SYSCO CORP                    | COM            | 871829107 | 23159 | 606736  | SH | DEFINED | 2  |
| SYSCO CORP                    | COM            | 871829107 | 6116  | 160219  | SH | DEFINED | 1  |
| SYSCO CORP                    | COM            | 871829107 | 3035  | 79500   | SH | DEFINED | 12 |
| SYSCO CORP                    | COM            | 871829107 | 352   | 9220    | SH | DEFINED | 11 |
| SYSTEMAX INC                  | COM            | 871851101 | 37    | 5000    | SH | DEFINED | 12 |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 25538 | 3010677 | SH | DEFINED | 6  |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 368   | 43356   | SH | DEFINED | 3  |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 10    | 1209    | SH | DEFINED | 9  |
| TAKE-TWO INTERACTIVE SOFTWARE | COM            | 874054109 | 34    | 985     | SH | DEFINED | 11 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM            | 874054109 | 7     | 200     | SH | DEFINED | 12 |
| TALBOTS INC                   | COM            | 874161102 | 831   | 30500   | SH | DEFINED | 9  |
| TALBOTS INC                   | COM            | 874161102 | 12360 | 453900  | SH | DEFINED | 6  |
| TALBOTS INC                   | COM            | 874161102 | 439   | 16126   | SH | DEFINED | 12 |
| TALISMAN ENERGY INC           | COM            | 87425E103 | 7     | 270     | SH | DEFINED | 1  |
| TALISMAN ENERGY INC           | COM            | 87425E103 | 9     | 348     | SH | DEFINED | 9  |
| TALISMAN ENERGY INC           | COM            | 87425E103 | 69    | 2559    | SH | DEFINED | 12 |
| TALISMAN ENERGY INC           | COM            | 87425E103 | 21079 | 651600  | SH | DEFINED | 7  |
| TALK AMERICA HLDGS INC        | COM NEW        | 87426R202 | 2679  | 404723  | SH | DEFINED | 6  |
| TALK AMERICA HLDGS INC        | COM NEW        | 87426R202 | 49    | 7372    | SH | DEFINED | 12 |
| TALX CORP                     | COM            | 874918105 | 319   | 12350   | SH | DEFINED | 3  |
| TANDY BRANDS ACCESSORIES INC  | COM            | 875378101 | 1525  | 105338  | SH | DEFINED | 6  |
| TANGER FACTORY OUTLET CTRS I  | COM            | 875465106 | 259   | 9800    | SH | DEFINED | 1  |
| TANGER FACTORY OUTLET CTRS I  | COM            | 875465106 | 2535  | 95787   | SH | DEFINED | 12 |
| TANGER FACTORY OUTLET CTRS I  | COM            | 875465106 | 5439  | 205560  | SH | DEFINED | 3  |
| TANOX INC                     | COM            | 87588Q109 | 24    | 1600    | SH | DEFINED | 2  |
| TAPESTRY PHARMACEUTICALS INC  | COM            | 876031105 | 0     | 500     | SH | DEFINED | 12 |
| TARGET CORP                   | COM            | 87612E106 | 39509 | 760818  | SH | DEFINED | 2  |
| TARGET CORP                   | COM            | 87612E106 | 1062  | 20445   | SH | DEFINED | 5  |
| TARGET CORP                   | COM            | 87612E106 | 104   | 2000    | SH | DEFINED | 7  |
| TARGET CORP                   | COM            | 87612E106 | 1029  | 19820   | SH | DEFINED | 9  |
| TARGET CORP                   | COM            | 87612E106 | 5334  | 102719  | SH | DEFINED | 12 |
| TARGET CORP                   | COM            | 87612E106 | 9884  | 190330  | SH | DEFINED | 1  |
| TARGET CORP                   | COM            | 87612E106 | 26229 | 505089  | SH | DEFINED | 6  |
| TARGET CORP                   | COM            | 87612E106 | 16550 | 318700  | SH | DEFINED | 3  |
| TARGET CORP                   | COM            | 87612E106 | 5622  | 108254  | SH | DEFINED | 11 |
| TARO PHARMACEUTICAL INDS LTD  | ORD            | M8737E108 | 2     | 62      | SH | DEFINED | 11 |
| TARO PHARMACEUTICAL INDS LTD  | ORD            | M8737E108 | 11062 | 324600  | SH | DEFINED | 3  |
| TARRAGON CORP                 | COM            | 876287103 | 25    | 1424    | SH | DEFINED | 9  |
| TASER INTL INC                | COM            | 87651B104 | 30    | 938     | SH | DEFINED | 12 |
| TASTY BAKING CO               | COM            | 876553306 | 199   | 24630   | SH | DEFINED | 12 |
| TASTY BAKING CO               | COM            | 876553306 | 40    | 5000    | SH | DEFINED | 9  |
| TATA MTRS LTD                 | SPONSORED ADR  | 876568502 | 1511  | 126800  | SH | DEFINED | 3  |
| TAUBMAN CTRS INC              | COM            | 876664103 | 6095  | 203500  | SH | DEFINED | 3  |
| TAUBMAN CTRS INC              | COM            | 876664103 | 75    | 2500    | SH | DEFINED | 12 |
| TAYLOR CAP GROUP INC          | COM            | 876851106 | 2125  | 63435   | SH | DEFINED | 6  |
| TBC CORP NEW                  | COM            | 872183108 | 159   | 5712    | SH | DEFINED | 12 |
| TBC CORP NEW                  | COM            | 872183108 | 19    | 700     | SH | DEFINED | 11 |
| TC PIPELINES LP               | UT COM LTD PRT | 87233Q108 | 559   | 14800   | SH | DEFINED | 12 |
| TCF FINL CORP                 | COM            | 872275102 | 11019 | 342842  | SH | DEFINED | 3  |
| TCF FINL CORP                 | COM            | 872275102 | 5433  | 169050  | SH | DEFINED | 1  |
| TCF FINL CORP                 | COM            | 872275102 | 32    | 1000    | SH | DEFINED | 11 |
| TCF FINL CORP                 | COM            | 872275102 | 195   | 6080    | SH | DEFINED | 12 |
| TCF FINL CORP                 | COM            | 872275102 | 4644  | 144500  | SH | DEFINED | 2  |
| TCW CONV SECS FD INC          | COM            | 872340104 | 117   | 21900   | SH | DEFINED | 12 |
| TDK CORP                      | AMERN DEP SH   | 872351408 | 14    | 190     | SH | DEFINED | 11 |
| TDK CORP                      | AMERN DEP SH   | 872351408 | 24825 | 334591  | SH | DEFINED | 6  |
| TECH DATA CORP                | COM            | 878237106 | 109   | 2400    | SH | DEFINED | 6  |
| TECH DATA CORP                | COM            | 878237106 | 153   | 3366    | SH | DEFINED | 12 |
| TECH DATA CORP                | COM            | 878237106 | 102   | 2250    | SH | DEFINED | 3  |
| TECH DATA CORP                | COM            | 878237106 | 239   | 5275    | SH | DEFINED | 5  |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| TECHNE CORP                  | COM            | 878377100 | 17666 | 454143  | SH | DEFINED | 3  |
| TECHNE CORP                  | COM            | 878377100 | 10    | 265     | SH | DEFINED | 12 |
| TECHNE CORP                  | COM            | 878377100 | 980   | 25200   | SH | DEFINED | 11 |
| TECHNICAL OLYMPIC USA INC    | COM            | 878483106 | 873   | 34400   | SH | DEFINED | 3  |
| TECHNIP NEW                  | SPONSORED ADR  | 878546209 | 26181 | 564524  | SH | DEFINED | 6  |
| TECHNITROL INC               | COM            | 878555101 | 1364  | 74930   | SH | DEFINED | 3  |
| TECHNITROL INC               | COM            | 878555101 | 250   | 13725   | SH | DEFINED | 5  |
| TECHNITROL INC               | COM            | 878555101 | 33    | 1807    | SH | DEFINED | 12 |
| TECHNITROL INC               | COM            | 878555101 | 7     | 370     | SH | DEFINED | 11 |
| TECHNOLOGY INVT CAP CORP     | COM            | 878717305 | 30    | 2013    | SH | DEFINED | 11 |
| TECHNOLOGY INVT CAP CORP     | COM            | 878717305 | 6878  | 458224  | SH | DEFINED | 12 |
| TECO ENERGY INC              | COM            | 872375100 | 18605 | 1212810 | SH | DEFINED | 6  |
| TECO ENERGY INC              | COM            | 872375100 | 11021 | 717953  | SH | DEFINED | 3  |
| TECO ENERGY INC              | COM            | 872375100 | 1953  | 127307  | SH | DEFINED | 12 |
| TECO ENERGY INC              | COM            | 872375100 | 20    | 1333    | SH | DEFINED | 11 |
| TECUMSEH PRODS CO            | CL A           | 878895200 | 95    | 1995    | SH | DEFINED | 12 |
| TECUMSEH PRODS CO            | CL A           | 878895200 | 11    | 225     | SH | DEFINED | 11 |
| TEEKAY SHIPPING MARSHALL ISL | COM            | Y8564W103 | 4     | 90      | SH | DEFINED | 11 |
| TEEKAY SHIPPING MARSHALL ISL | COM            | Y8564W103 | 76    | 1800    | SH | DEFINED | 12 |
| TEGAL CORP                   | COM            | 879008100 | 10    | 6000    | SH | DEFINED | 12 |
| TEJON RANCH CO DEL           | COM            | 879080109 | 135   | 3312    | SH | DEFINED | 12 |
| TEKELEC                      | COM            | 879101103 | 10    | 500     | SH | DEFINED | 12 |
| TEKELEC                      | COM            | 879101103 | 35    | 1700    | SH | DEFINED | 11 |
| TEKTRONIX INC                | COM            | 879131100 | 177   | 5851    | SH | DEFINED | 12 |
| TEKTRONIX INC                | COM            | 879131100 | 1952  | 64622   | SH | DEFINED | 2  |
| TEKTRONIX INC                | COM            | 879131100 | 14119 | 467363  | SH | DEFINED | 3  |
| TELE CENTRO OESTE CELULAR S  | SPON ADR PFD   | 87923P105 | 0     | 30      | SH | DEFINED | 9  |
| TELE CENTRO OESTE CELULAR S  | SPON ADR PFD   | 87923P105 | 1     | 52      | SH | DEFINED | 11 |
| TELE NORTE LESTE PART S A    | SPON ADR PFD   | 879246106 | 596   | 35300   | SH | DEFINED | 3  |
| TELECOM ARGENTINA S A        | SPON ADR REP B | 879273209 | 12    | 1080    | SH | DEFINED | 11 |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 48    | 1360    | SH | DEFINED | 11 |
| TELECOM ITALIA S P A NEW     | SPON ADR ORD   | 87927Y102 | 34    | 836     | SH | DEFINED | 11 |
| TELECOMMUNICATION SYS INC    | CL A           | 87929J103 | 84    | 25275   | SH | DEFINED | 12 |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR  | 879287308 | 3     | 90      | SH | DEFINED | 9  |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR  | 879287308 | 11    | 350     | SH | DEFINED | 11 |
| TELEDYNE TECHNOLOGIES INC    | COM            | 879360105 | 81    | 2752    | SH | DEFINED | 12 |
| TELEDYNE TECHNOLOGIES INC    | COM            | 879360105 | 141   | 4800    | SH | DEFINED | 3  |
| TELEFLEX INC                 | COM            | 879369106 | 61    | 1168    | SH | DEFINED | 11 |
| TELEFLEX INC                 | COM            | 879369106 | 2608  | 50220   | SH | DEFINED | 6  |
| TELEFLEX INC                 | COM            | 879369106 | 52    | 1000    | SH | DEFINED | 2  |
| TELEFLEX INC                 | COM            | 879369106 | 8057  | 155115  | SH | DEFINED | 12 |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 135   | 2392    | SH | DEFINED | 11 |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 146   | 2589    | SH | DEFINED | 9  |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 202   | 3580    | SH | DEFINED | 1  |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 887   | 15699   | SH | DEFINED | 2  |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 24296 | 430339  | SH | DEFINED | 6  |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 159   | 4154    | SH | DEFINED | 2  |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 4     | 100     | SH | DEFINED | 7  |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 29069 | 759020  | SH | DEFINED | 6  |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 30    | 785     | SH | DEFINED | 11 |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 88    | 2306    | SH | DEFINED | 9  |
| TELEGLOBE INTL HLDGS LTD     | COM            | G87340108 | 2     | 500     | SH | DEFINED | 12 |
| TELEKOM AUSTRIA AG           | SPONSORED ADR  | 87943Q109 | 30    | 785     | SH | DEFINED | 11 |
| TELELESTE CELULAR PART S A   | SPON ADR PFD   | 87943B102 | 0     | 4       | SH | DEFINED | 11 |
| TELEPHONE & DATA SYS INC     | COM            | 879433100 | 390   | 5065    | SH | DEFINED | 2  |
| TELEPHONE & DATA SYS INC     | COM            | 879433100 | 135   | 1760    | SH | DEFINED | 6  |
| TELEPHONE & DATA SYS INC     | COM            | 879433100 | 79    | 1025    | SH | DEFINED | 9  |
| TELEPHONE & DATA SYS INC     | COM            | 879433100 | 7     | 95      | SH | DEFINED | 11 |
| TELEPHONE & DATA SYS INC     | COM            | 879433100 | 2085  | 27099   | SH | DEFINED | 12 |
| TELESP CELULAR PART S A      | SPON ADR PFD   | 87952L108 | 0     | 49      | SH | DEFINED | 11 |
| TELETECH HOLDINGS INC        | COM            | 879939106 | 764   | 78830   | SH | DEFINED | 3  |
| TELIK INC                    | COM            | 87959M109 | 1480  | 77300   | SH | DEFINED | 3  |

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|                              |                |           |       |         |    |         |    |
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| TELIK INC                    | COM            | 87959M109 | 2154  | 112565  | SH | DEFINED | 12 |
| TELKONET INC                 | COM            | 879604106 | 1     | 100     | SH | DEFINED | 12 |
| TELLABS INC                  | COM            | 879664100 | 0     | 50      | SH | DEFINED | 2  |
| TELLABS INC                  | COM            | 879664100 | 341   | 39746   | SH | DEFINED | 12 |
| TELLABS INC                  | COM            | 879664100 | 268   | 31247   | SH | DEFINED | 9  |
| TELLABS INC                  | COM            | 879664100 | 119   | 13850   | SH | DEFINED | 5  |
| TELLABS INC                  | COM            | 879664100 | 112   | 13060   | SH | DEFINED | 6  |
| TELULAR CORP                 | COM NEW        | 87970T208 | 740   | 86990   | SH | DEFINED | 3  |
| TELUS CORP                   | NON-VTG SHS    | 87971M202 | 84    | 2430    | SH | DEFINED | 7  |
| TEMPLE INLAND INC            | COM            | 879868107 | 62    | 906     | SH | DEFINED | 11 |
| TEMPLE INLAND INC            | COM            | 879868107 | 164   | 2400    | SH | DEFINED | 2  |
| TEMPLE INLAND INC            | COM            | 879868107 | 1207  | 17650   | SH | DEFINED | 6  |
| TEMPLE INLAND INC            | COM            | 879868107 | 1786  | 26110   | SH | DEFINED | 3  |
| TEMPLE INLAND INC            | COM            | 879868107 | 3502  | 51192   | SH | DEFINED | 12 |
| TEMPLETON DRAGON FD INC      | COM            | 88018T101 | 829   | 47445   | SH | DEFINED | 12 |
| TEMPLETON DRAGON FD INC      | COM            | 88018T101 | 6469  | 370299  | SH | DEFINED | 5  |
| TEMPLETON EMERG MKTS INCOME  | COM            | 880192109 | 3985  | 289578  | SH | DEFINED | 12 |
| TEMPLETON EMERGING MKTS FD I | COM            | 880191101 | 365   | 22150   | SH | DEFINED | 12 |
| TEMPLETON GLOBAL INCOME FD   | COM            | 880198106 | 446   | 44901   | SH | DEFINED | 12 |
| TEMPLETON RUS AND EAST EUR F | COM            | 88022F105 | 182   | 4500    | SH | DEFINED | 12 |
| TEMPUR PEDIC INTL INC        | COM            | 88023U101 | 91    | 4275    | SH | DEFINED | 12 |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 17089 | 349400  | SH | DEFINED | 3  |
| TENET HEALTHCARE CORP        | COM            | 88033G100 | 460   | 41900   | SH | DEFINED | 12 |
| TENET HEALTHCARE CORP        | COM            | 88033G100 | 37332 | 3400000 | SH | DEFINED | 10 |
| TENET HEALTHCARE CORP        | COM            | 88033G100 | 2888  | 263000  | SH | DEFINED | 8  |
| TENET HEALTHCARE CORP        | COM            | 88033G100 | 253   | 23000   | SH | DEFINED | 7  |
| TENET HEALTHCARE CORP        | COM            | 88033G100 | 4     | 402     | SH | DEFINED | 9  |
| TENET HEALTHCARE CORP        | COM            | 88033G100 | 3     | 300     | SH | DEFINED | 11 |
| TENET HEALTHCARE CORP        | COM            | 88033G100 | 12987 | 1182807 | SH | DEFINED | 6  |
| TENGASCO INC                 | COM NEW        | 88033R205 | 3     | 10000   | SH | DEFINED | 12 |
| TENNANT CO                   | COM            | 880345103 | 36    | 900     | SH | DEFINED | 2  |
| TENNANT CO                   | COM            | 880345103 | 753   | 19000   | SH | DEFINED | 3  |
| TENNECO AUTOMOTIVE INC       | COM            | 880349105 | 3     | 161     | SH | DEFINED | 12 |
| TENNECO AUTOMOTIVE INC       | COM            | 880349105 | 29251 | 1696680 | SH | DEFINED | 3  |
| TEPPCO PARTNERS L P          | UT LTD PARTNER | 872384102 | 1710  | 43405   | SH | DEFINED | 12 |
| TERADYNE INC                 | COM            | 880770102 | 10    | 575     | SH | DEFINED | 11 |
| TERADYNE INC                 | COM            | 880770102 | 423   | 24776   | SH | DEFINED | 12 |
| TERAYON COMMUNICATION SYS    | COM            | 880775101 | 17    | 6320    | SH | DEFINED | 12 |
| TEREX CORP NEW               | COM            | 880779103 | 19    | 400     | SH | DEFINED | 11 |
| TEREX CORP NEW               | COM            | 880779103 | 1197  | 25118   | SH | DEFINED | 12 |
| TEREX CORP NEW               | COM            | 880779103 | 76472 | 1604871 | SH | DEFINED | 3  |
| TERRA INDS INC               | COM            | 880915103 | 33359 | 3756670 | SH | DEFINED | 3  |
| TERRA NITROGEN CO L P        | COM UNIT       | 881005201 | 178   | 8000    | SH | DEFINED | 12 |
| TESORO CORP                  | COM            | 881609101 | 17    | 536     | SH | DEFINED | 12 |
| TESORO CORP                  | COM            | 881609101 | 83647 | 2625456 | SH | DEFINED | 3  |
| TESSCO TECHNOLOGIES INC      | COM            | 872386107 | 778   | 55624   | SH | DEFINED | 6  |
| TESSCO TECHNOLOGIES INC      | COM            | 872386107 | 36    | 2575    | SH | DEFINED | 12 |
| TESSERA TECHNOLOGIES INC     | COM            | 88164L100 | 37    | 1000    | SH | DEFINED | 12 |
| TETRA TECH INC NEW           | COM            | 88162G103 | 8     | 450     | SH | DEFINED | 11 |
| TETRA TECH INC NEW           | COM            | 88162G103 | 2681  | 160185  | SH | DEFINED | 12 |
| TETRA TECHNOLOGIES INC DEL   | COM            | 88162F105 | 18    | 650     | SH | DEFINED | 12 |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 800   | 26755   | SH | DEFINED | 5  |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 6946  | 231300  | SH | DEFINED | 3  |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 24    | 802     | SH | DEFINED | 4  |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 81    | 2700    | SH | DEFINED | 9  |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 45    | 1500    | SH | DEFINED | 11 |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 119   | 4000    | SH | DEFINED | 2  |
| TEXAS INDS INC               | COM            | 882491103 | 12385 | 198549  | SH | DEFINED | 3  |
| TEXAS INDS INC               | COM            | 882491103 | 3     | 51      | SH | DEFINED | 11 |
| TEXAS INDS INC               | COM            | 882491103 | 12    | 200     | SH | DEFINED | 9  |
| TEXAS INDS INC               | COM            | 882491103 | 19    | 300     | SH | DEFINED | 12 |
| TEXAS INSTRS INC             | COM            | 882508104 | 19378 | 787071  | SH | DEFINED | 3  |

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|---------------------------|------------------|-----------|-------|--------|----|---------|----|
| TEXAS INSTRS INC          | COM              | 882508104 | 15109 | 613692 | SH | DEFINED | 12 |
| TEXAS INSTRS INC          | COM              | 882508104 | 1969  | 79991  | SH | DEFINED | 2  |
| TEXAS INSTRS INC          | COM              | 882508104 | 607   | 24650  | SH | DEFINED | 5  |
| TEXAS INSTRS INC          | COM              | 882508104 | 422   | 17138  | SH | DEFINED | 11 |
| TEXAS INSTRS INC          | COM              | 882508104 | 175   | 7088   | SH | DEFINED | 9  |
| TEXAS INSTRS INC          | COM              | 882508104 | 10    | 400    | SH | DEFINED | 4  |
| TEXAS INSTRS INC          | COM              | 882508104 | 40    | 1614   | SH | DEFINED | 1  |
| TEXAS PAC LD TR           | SUB CTF PROP I T | 882610108 | 20    | 150    | SH | DEFINED | 12 |
| TEXAS REGL BANCSHARES INC | CL A VTG         | 882673106 | 7671  | 234733 | SH | DEFINED | 1  |
| TEXAS REGL BANCSHARES INC | CL A VTG         | 882673106 | 1320  | 40400  | SH | DEFINED | 3  |
| TEXAS REGL BANCSHARES INC | CL A VTG         | 882673106 | 138   | 4222   | SH | DEFINED | 12 |
| TEXAS ROADHOUSE INC       | CL A             | 882681109 | 44    | 1500   | SH | DEFINED | 12 |
| TEXTRON INC               | COM              | 883203101 | 15    | 200    | SH | DEFINED | 2  |
| TEXTRON INC               | COM              | 883203101 | 74    | 1000   | SH | DEFINED | 11 |
| TEXTRON INC               | COM              | 883203101 | 738   | 10000  | SH | DEFINED | 9  |
| TEXTRON INC               | COM              | 883203101 | 1168  | 15825  | SH | DEFINED | 5  |
| TEXTRON INC               | COM              | 883203101 | 3286  | 44529  | SH | DEFINED | 12 |
| TEXTRON INC               | COM              | 883203101 | 17393 | 235671 | SH | DEFINED | 3  |
| TEXTRON INC               | COM              | 883203101 | 52309 | 708799 | SH | DEFINED | 6  |
| TF FINL CORP              | COM              | 872391107 | 13    | 400    | SH | DEFINED | 11 |
| THAI CAP FD INC           | COM NEW          | 882905201 | 3     | 350    | SH | DEFINED | 12 |
| THAI FD INC               | COM              | 882904105 | 81    | 9000   | SH | DEFINED | 12 |
| THERAGENICS CORP          | COM              | 883375107 | 6     | 1500   | SH | DEFINED | 12 |
| THERMO ELECTRON CORP      | COM              | 883556102 | 49    | 1635   | SH | DEFINED | 2  |
| THERMO ELECTRON CORP      | COM              | 883556102 | 155   | 5120   | SH | DEFINED | 6  |
| THERMO ELECTRON CORP      | COM              | 883556102 | 43    | 1413   | SH | DEFINED | 11 |
| THERMO ELECTRON CORP      | COM              | 883556102 | 31    | 1012   | SH | DEFINED | 12 |
| THERMOGENESIS CORP        | COM NEW          | 883623209 | 13    | 2000   | SH | DEFINED | 12 |
| THOMAS & BETTS CORP       | COM              | 884315102 | 31    | 1000   | SH | DEFINED | 9  |
| THOMAS & BETTS CORP       | COM              | 884315102 | 45    | 1450   | SH | DEFINED | 12 |
| THOMAS & BETTS CORP       | COM              | 884315102 | 22708 | 738480 | SH | DEFINED | 3  |
| THOMAS INDS INC           | COM              | 884425109 | 63    | 1575   | SH | DEFINED | 12 |
| THOMAS INDS INC           | COM              | 884425109 | 90    | 2250   | SH | DEFINED | 9  |
| THOMSON CORP              | COM              | 884903105 | 25    | 700    | SH | DEFINED | 12 |
| THOMSON CORP              | COM              | 884903105 | 36473 | 862849 | SH | DEFINED | 7  |
| THOR INDS INC             | COM              | 885160101 | 27    | 725    | SH | DEFINED | 12 |
| THORATEC CORP             | COM NEW          | 885175307 | 22    | 2100   | SH | DEFINED | 2  |
| THORATEC CORP             | COM NEW          | 885175307 | 827   | 79325  | SH | DEFINED | 12 |
| THORNBURG MTG INC         | COM              | 885218107 | 635   | 21930  | SH | DEFINED | 12 |
| THORNBURG MTG INC         | COM              | 885218107 | 911   | 31450  | SH | DEFINED | 2  |
| THQ INC                   | COM NEW          | 872443403 | 494   | 21525  | SH | DEFINED | 12 |
| TIBCO SOFTWARE INC        | COM              | 88632Q103 | 8068  | 604810 | SH | DEFINED | 3  |
| TIBCO SOFTWARE INC        | COM              | 88632Q103 | 168   | 12600  | SH | DEFINED | 12 |
| TIBCO SOFTWARE INC        | COM              | 88632Q103 | 1122  | 84090  | SH | DEFINED | 6  |
| TIDEWATER INC             | COM              | 886423102 | 6     | 175    | SH | DEFINED | 9  |
| TIDEWATER INC             | COM              | 886423102 | 62    | 1750   | SH | DEFINED | 11 |
| TIDEWATER INC             | COM              | 886423102 | 2409  | 67646  | SH | DEFINED | 12 |
| TIDEWATER INC             | COM              | 886423102 | 22808 | 640488 | SH | DEFINED | 6  |
| TIERONE CORP              | COM              | 88650R108 | 25    | 1000   | SH | DEFINED | 11 |
| TIERONE CORP              | COM              | 88650R108 | 749   | 30130  | SH | DEFINED | 3  |
| TIERONE CORP              | COM              | 88650R108 | 2     | 80     | SH | DEFINED | 12 |
| TIFFANY & CO NEW          | COM              | 886547108 | 10    | 300    | SH | DEFINED | 11 |
| TIFFANY & CO NEW          | COM              | 886547108 | 3589  | 112246 | SH | DEFINED | 12 |
| TIFFANY & CO NEW          | COM              | 886547108 | 6     | 200    | SH | DEFINED | 9  |
| TIM PARTICIPACOES S A     | SPONS ADR PFD    | 88706P106 | 0     | 31     | SH | DEFINED | 11 |
| TIMBERLAND BANCORP INC    | COM              | 887098101 | 22    | 950    | SH | DEFINED | 12 |
| TIMBERLAND BANCORP INC    | COM              | 887098101 | 969   | 42400  | SH | DEFINED | 6  |
| TIMBERLAND CO             | CL A             | 887100105 | 41    | 650    | SH | DEFINED | 11 |
| TIMBERLAND CO             | CL A             | 887100105 | 1429  | 22800  | SH | DEFINED | 6  |
| TIMBERLAND CO             | CL A             | 887100105 | 3419  | 54551  | SH | DEFINED | 12 |
| TIMBERLAND CO             | CL A             | 887100105 | 56804 | 906391 | SH | DEFINED | 3  |
| TIMBERLAND CO             | CL A             | 887100105 | 6     | 100    | SH | DEFINED | 9  |

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|                              |               |           |        |          |    |         |    |
|------------------------------|---------------|-----------|--------|----------|----|---------|----|
| TIME WARNER INC              | COM           | 887317105 | 15949  | 819976   | SH | DEFINED | 3  |
| TIME WARNER INC              | COM           | 887317105 | 581406 | 29907698 | SH | DEFINED | 10 |
| TIME WARNER INC              | COM           | 887317105 | 308384 | 15863350 | SH | DEFINED | 8  |
| TIME WARNER INC              | COM           | 887317105 | 16316  | 839285   | SH | DEFINED | 12 |
| TIME WARNER INC              | COM           | 887317105 | 5796   | 298000   | SH | DEFINED | 7  |
| TIME WARNER INC              | COM           | 887317105 | 2830   | 145561   | SH | DEFINED | 9  |
| TIME WARNER INC              | COM           | 887317105 | 1681   | 86455    | SH | DEFINED | 6  |
| TIME WARNER INC              | COM           | 887317105 | 1332   | 68505    | SH | DEFINED | 5  |
| TIME WARNER INC              | COM           | 887317105 | 795    | 40877    | SH | DEFINED | 11 |
| TIME WARNER INC              | COM           | 887317105 | 10501  | 540195   | SH | DEFINED | 2  |
| TIME WARNER INC              | COM           | 887317105 | 39     | 1986     | SH | DEFINED | 1  |
| TIMKEN CO                    | COM           | 887389104 | 23     | 900      | SH | DEFINED | 2  |
| TIMKEN CO                    | COM           | 887389104 | 292    | 11227    | SH | DEFINED | 12 |
| TIMKEN CO                    | COM           | 887389104 | 5068   | 194780   | SH | DEFINED | 3  |
| TIMKEN CO                    | COM           | 887389104 | 21     | 790      | SH | DEFINED | 6  |
| TITAN CORP                   | COM           | 888266103 | 2294   | 141630   | SH | DEFINED | 12 |
| TITAN INTL INC ILL           | COM           | 88830M102 | 2313   | 153190   | SH | DEFINED | 3  |
| TITAN PHARMACEUTICALS INC DE | COM           | 888314101 | 3      | 1000     | SH | DEFINED | 12 |
| TIVO INC                     | COM           | 888706108 | 4      | 700      | SH | DEFINED | 12 |
| TJX COS INC NEW              | COM           | 872540109 | 35     | 1376     | SH | DEFINED | 11 |
| TJX COS INC NEW              | COM           | 872540109 | 19     | 767      | SH | DEFINED | 9  |
| TJX COS INC NEW              | COM           | 872540109 | 5      | 200      | SH | DEFINED | 6  |
| TJX COS INC NEW              | COM           | 872540109 | 5527   | 219938   | SH | DEFINED | 12 |
| TJX COS INC NEW              | COM           | 872540109 | 15832  | 630000   | SH | DEFINED | 10 |
| TJX COS INC NEW              | COM           | 872540109 | 112    | 4460     | SH | DEFINED | 2  |
| TJX COS INC NEW              | COM           | 872540109 | 519    | 20640    | SH | DEFINED | 3  |
| TLC VISION CORP              | COM           | 872549100 | 26     | 2500     | SH | DEFINED | 12 |
| TLC VISION CORP              | COM           | 872549100 | 879    | 69800    | SH | DEFINED | 7  |
| TNS INC                      | COM           | 872960109 | 880    | 40260    | SH | DEFINED | 3  |
| TODCO                        | CL A          | 88889T107 | 7325   | 397650   | SH | DEFINED | 3  |
| TODHUNTER INTL INC DEL       | COM           | 889050100 | 9      | 700      | SH | DEFINED | 11 |
| TOFUTTI BRANDS INC           | COM           | 88906B105 | 2      | 500      | SH | DEFINED | 1  |
| TOLL BROTHERS INC            | COM           | 889478103 | 152    | 2214     | SH | DEFINED | 12 |
| TOLL BROTHERS INC            | COM           | 889478103 | 1355   | 19750    | SH | DEFINED | 3  |
| TOLL BROTHERS INC            | COM           | 889478103 | 5      | 80       | SH | DEFINED | 11 |
| TOLLGRADE COMMUNICATIONS INC | COM           | 889542106 | 61     | 5000     | SH | DEFINED | 12 |
| TOMKINS PLC                  | SPONSORED ADR | 890030208 | 91     | 4600     | SH | DEFINED | 2  |
| TOO INC                      | COM           | 890333107 | 5      | 199      | SH | DEFINED | 12 |
| TOO INC                      | COM           | 890333107 | 17     | 700      | SH | DEFINED | 11 |
| TOOTSIE ROLL INDS INC        | COM           | 890516107 | 23     | 671      | SH | DEFINED | 11 |
| TOOTSIE ROLL INDS INC        | COM           | 890516107 | 645    | 18613    | SH | DEFINED | 12 |
| TOOTSIE ROLL INDS INC        | COM           | 890516107 | 688    | 19881    | SH | DEFINED | 2  |
| TOOTSIE ROLL INDS INC        | COM           | 890516107 | 26     | 750      | SH | DEFINED | 9  |
| TOP TANKERS INC              | COM           | Y8897Y107 | 17     | 1023     | SH | DEFINED | 12 |
| TOPPS INC                    | COM           | 890786106 | 68     | 6985     | SH | DEFINED | 12 |
| TOPPS INC                    | COM           | 890786106 | 81     | 8300     | SH | DEFINED | 11 |
| TORCH ENERGY ROYALTY TRUST   | UNIT BEN INT  | 891013104 | 3      | 500      | SH | DEFINED | 11 |
| TORCHMARK CORP               | COM           | 891027104 | 12188  | 213295   | SH | DEFINED | 6  |
| TORCHMARK CORP               | COM           | 891027104 | 14     | 245      | SH | DEFINED | 12 |
| TORCHMARK CORP               | COM           | 891027104 | 34     | 600      | SH | DEFINED | 11 |
| TOREADOR RES CORP            | COM           | 891050106 | 89     | 4000     | SH | DEFINED | 12 |
| TORO CO                      | COM           | 891092108 | 33     | 400      | SH | DEFINED | 9  |
| TORO CO                      | COM           | 891092108 | 1441   | 17713    | SH | DEFINED | 12 |
| TORO CO                      | COM           | 891092108 | 4      | 46       | SH | DEFINED | 11 |
| TORO CO                      | COM           | 891092108 | 7765   | 95450    | SH | DEFINED | 6  |
| TORO CO                      | COM           | 891092108 | 1538   | 18900    | SH | DEFINED | 3  |
| TORONTO DOMINION BK ONT      | COM NEW       | 891160509 | 95257  | 1908185  | SH | DEFINED | 7  |
| TORTOISE ENERGY INFRSTRCTR C | COM           | 89147L100 | 840    | 30629    | SH | DEFINED | 12 |
| TOTAL S A                    | SPONSORED ADR | 89151E109 | 329    | 2996     | SH | DEFINED | 11 |
| TOTAL S A                    | SPONSORED ADR | 89151E109 | 680    | 6188     | SH | DEFINED | 6  |
| TOTAL S A                    | SPONSORED ADR | 89151E109 | 9960   | 90678    | SH | DEFINED | 2  |
| TOTAL S A                    | SPONSORED ADR | 89151E109 | 4      | 36       | SH | DEFINED | 9  |

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|                             |                |           |       |        |    |         |    |
|-----------------------------|----------------|-----------|-------|--------|----|---------|----|
| TOTAL SYS SVCS INC          | COM            | 891906109 | 743   | 30592  | SH | DEFINED | 12 |
| TOWER AUTOMOTIVE INC        | COM            | 891707101 | 2     | 1000   | SH | DEFINED | 12 |
| TOWN & CTRY TR              | SH BEN INT     | 892081100 | 21    | 750    | SH | DEFINED | 11 |
| TOWN & CTRY TR              | SH BEN INT     | 892081100 | 150   | 5425   | SH | DEFINED | 12 |
| TOYOTA MOTOR CORP           | SP ADR REP2COM | 892331307 | 39656 | 484735 | SH | DEFINED | 6  |
| TOYOTA MOTOR CORP           | SP ADR REP2COM | 892331307 | 65    | 800    | SH | DEFINED | 11 |
| TOYS R US INC               | COM            | 892335100 | 1235  | 60337  | SH | DEFINED | 9  |
| TOYS R US INC               | COM            | 892335100 | 567   | 27720  | SH | DEFINED | 12 |
| TOYS R US INC               | COM            | 892335100 | 5079  | 248130 | SH | DEFINED | 6  |
| TRACK DATA CORP             | COM            | 891918104 | 34    | 35720  | SH | DEFINED | 12 |
| TRACTOR SUPPLY CO           | COM            | 892356106 | 14    | 380    | SH | DEFINED | 11 |
| TRACTOR SUPPLY CO           | COM            | 892356106 | 1067  | 28687  | SH | DEFINED | 12 |
| TRAFFIX INC                 | COM            | 892721101 | 1     | 200    | SH | DEFINED | 12 |
| TRAMMELL CROW CO            | COM            | 89288R106 | 1120  | 61850  | SH | DEFINED | 3  |
| TRANS WORLD ENTMT CORP      | COM            | 89336Q100 | 2317  | 185780 | SH | DEFINED | 3  |
| TRANSACTION SYS ARCHITECTS  | CL A           | 893416107 | 62    | 3100   | SH | DEFINED | 12 |
| TRANSAMERICA INCOME SHS INC | COM            | 893506105 | 129   | 5800   | SH | DEFINED | 12 |
| TRANSATLANTIC HLDGS INC     | COM            | 893521104 | 121   | 1950   | SH | DEFINED | 6  |
| TRANSATLANTIC HLDGS INC     | COM            | 893521104 | 60    | 971    | SH | DEFINED | 1  |
| TRANSATLANTIC HLDGS INC     | COM            | 893521104 | 2     | 31     | SH | DEFINED | 9  |
| TRANSATLANTIC HLDGS INC     | COM            | 893521104 | 149   | 2407   | SH | DEFINED | 12 |
| TRANSCANADA CORP            | COM            | 89353D107 | 22681 | 761111 | SH | DEFINED | 7  |
| TRANSCANADA CORP            | COM            | 89353D107 | 25    | 1000   | SH | DEFINED | 11 |
| TRANSCANADA CORP            | COM            | 89353D107 | 5176  | 208124 | SH | DEFINED | 12 |
| TRANSCONTINENTAL RLTY INVS  | COM NEW        | 893617209 | 4     | 315    | SH | DEFINED | 9  |
| TRANSKARYOTIC THERAPIES INC | COM            | 893735100 | 114   | 4495   | SH | DEFINED | 12 |
| TRANSMETA CORP DEL          | COM            | 89376R109 | 1     | 600    | SH | DEFINED | 12 |
| TRANSMONTAIGNE INC          | COM            | 893934109 | 3743  | 610600 | SH | DEFINED | 6  |
| TRANSOCEAN INC              | ORD            | G90078109 | 59    | 1382   | SH | DEFINED | 9  |
| TRANSOCEAN INC              | ORD            | G90078109 | 246   | 5807   | SH | DEFINED | 2  |
| TRANSOCEAN INC              | ORD            | G90078109 | 5     | 124    | SH | DEFINED | 11 |
| TRANSOCEAN INC              | ORD            | G90078109 | 466   | 10999  | SH | DEFINED | 12 |
| TRANSOCEAN INC              | ORD            | G90078109 | 12717 | 300000 | SH | DEFINED | 10 |
| TRANSOCEAN INC              | ORD            | G90078109 | 14582 | 344013 | SH | DEFINED | 6  |
| TRANSPRO INC                | COM            | 893885103 | 3     | 500    | SH | DEFINED | 12 |
| TRANSWITCH CORP             | COM            | 894065101 | 5     | 3200   | SH | DEFINED | 12 |
| TRAVELZOO INC               | COM            | 89421Q106 | 38    | 398    | SH | DEFINED | 12 |
| TREDEGAR CORP               | COM            | 894650100 | 14    | 700    | SH | DEFINED | 12 |
| TREX INC                    | COM            | 89531P105 | 237   | 4519   | SH | DEFINED | 12 |
| TRI CONTL CORP              | COM            | 895436103 | 441   | 24128  | SH | DEFINED | 12 |
| TRI VY CORP                 | COM            | 895735108 | 73    | 6000   | SH | DEFINED | 12 |
| TRIAD GTY INC               | COM            | 895925105 | 15166 | 250755 | SH | DEFINED | 6  |
| TRIAD GTY INC               | COM            | 895925105 | 48    | 800    | SH | DEFINED | 12 |
| TRIAD HOSPITALS INC         | COM            | 89579K109 | 7339  | 197220 | SH | DEFINED | 6  |
| TRIAD HOSPITALS INC         | COM            | 89579K109 | 3     | 69     | SH | DEFINED | 2  |
| TRIAD HOSPITALS INC         | COM            | 89579K109 | 78    | 2093   | SH | DEFINED | 12 |
| TRIAD HOSPITALS INC         | COM            | 89579K109 | 19    | 520    | SH | DEFINED | 11 |
| TRIARC COS INC              | CL A           | 895927101 | 348   | 26800  | SH | DEFINED | 12 |
| TRIARC COS INC              | CL B SER 1     | 895927309 | 648   | 52842  | SH | DEFINED | 12 |
| TRIBUNE CO NEW              | COM            | 896047107 | 5     | 109    | SH | DEFINED | 9  |
| TRIBUNE CO NEW              | COM            | 896047107 | 12    | 275    | SH | DEFINED | 11 |
| TRIBUNE CO NEW              | COM            | 896047107 | 39    | 935    | SH | DEFINED | 2  |
| TRIBUNE CO NEW              | COM            | 896047107 | 457   | 10848  | SH | DEFINED | 12 |
| TRIBUNE CO NEW              | COM            | 896047107 | 5949  | 141182 | SH | DEFINED | 5  |
| TRIBUNE CO NEW              | COM            | 896047107 | 11286 | 267810 | SH | DEFINED | 4  |
| TRIBUNE CO NEW              | COM            | 896047107 | 273   | 6470   | SH | DEFINED | 7  |
| TRICO BANCSHARES            | COM            | 896095106 | 1123  | 48000  | SH | DEFINED | 12 |
| TRICO BANCSHARES            | COM            | 896095106 | 1483  | 63371  | SH | DEFINED | 6  |
| TRIDENT MICROSYSTEMS INC    | COM            | 895919108 | 21    | 1250   | SH | DEFINED | 11 |
| TRIMBLE NAVIGATION LTD      | COM            | 896239100 | 10    | 300    | SH | DEFINED | 2  |
| TRIMBLE NAVIGATION LTD      | COM            | 896239100 | 36    | 1075   | SH | DEFINED | 12 |
| TRIMBLE NAVIGATION LTD      | COM            | 896239100 | 8315  | 251660 | SH | DEFINED | 3  |

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|------------------------------|--------------|----------------|---------|----------|----|---------|----|
| TRIMERIS INC                 | COM          | 896263100      | 1       | 100      | SH | DEFINED | 12 |
| TRIPATH IMAGING INC          | COM          | 896942109      | 14      | 1600     | SH | DEFINED | 12 |
| TRIQUINT SEMICONDUCTOR INC   | COM          | 89674K103      | 11      | 2550     | SH | DEFINED | 12 |
| TRIUMPH GROUP INC NEW        | COM          | 896818101      | 2026    | 51285    | SH | DEFINED | 12 |
| TRIUMPH GROUP INC NEW        | COM          | 896818101      | 36      | 900      | SH | DEFINED | 11 |
| TRIZEC PROPERTIES INC        | COM          | 89687P107      | 2883    | 152393   | SH | DEFINED | 9  |
| TRIZEC PROPERTIES INC        | COM          | 89687P107      | 887     | 46900    | SH | DEFINED | 12 |
| TRUSTCO BK CORP N Y          | COM          | 898349105      | 8       | 550      | SH | DEFINED | 9  |
| TRUSTCO BK CORP N Y          | COM          | 898349105      | 51      | 3700     | SH | DEFINED | 11 |
| TRUSTCO BK CORP N Y          | COM          | 898349105      | 1929    | 139901   | SH | DEFINED | 12 |
| TRUSTCO BK CORP N Y          | COM          | 898349105      | 3202    | 232200   | SH | DEFINED | 3  |
| TRUSTMARK CORP               | COM          | 898402102      | 27014   | 869451   | SH | DEFINED | 6  |
| TRUSTMARK CORP               | COM          | 898402102      | 1380    | 44400    | SH | DEFINED | 12 |
| TRW AUTOMOTIVE HLDGS CORP    | COM          | 87264S106      | 2       | 100      | SH | DEFINED | 12 |
| TS&W CLAYMORE TAX ADVNTG BL  | COM          | 87280R108      | 200     | 14679    | SH | DEFINED | 12 |
| TSAKOS ENERGY NAVIGATION LTD | SHS          | G9108L108      | 139     | 3885     | SH | DEFINED | 12 |
| TSAKOS ENERGY NAVIGATION LTD | SHS          | G9108L108      | 24054   | 672081   | SH | DEFINED | 3  |
| TSR INC                      | COM          | 872885108      | 614     | 72300    | SH | DEFINED | 6  |
| TUMBLEWEED COMMUNICATIONS CO | COM          | 899690101      | 3       | 1000     | SH | DEFINED | 12 |
| TUPPERWARE CORP              | COM          | 899896104      | 10594   | 511300   | SH | DEFINED | 6  |
| TUPPERWARE CORP              | COM          | 899896104      | 623     | 30075    | SH | DEFINED | 12 |
| TURKISH INVT FD INC          | COM          | 900145103      | 9       | 500      | SH | DEFINED | 12 |
| TUTOGEN MEDICAL INC          | COM          | 901107102      | 40      | 15953    | SH | DEFINED | 9  |
| TUTOGEN MEDICAL INC          | COM          | 901107102      | 198     | 78400    | SH | DEFINED | 6  |
| TVI CORP NEW                 | COM          | 872916101      | 402     | 90300    | SH | DEFINED | 12 |
| TXU CORP                     | COM          | 873168108      | 6       | 100      | SH | DEFINED | 2  |
| TXU CORP                     | COM          | 873168108      | 40930   | 633990   | SH | DEFINED | 3  |
| TXU CORP                     | COM          | 873168108      | 3907    | 60520    | SH | DEFINED | 6  |
| TXU CORP                     | COM          | 873168108      | 924     | 14307    | SH | DEFINED | 12 |
| TXU CORP                     | COM          | 873168108      | 1       | 17       | SH | DEFINED | 1  |
| TYCO INTL LTD NEW            | COM          | 902124106      | 30372   | 849794   | SH | DEFINED | 4  |
| TYCO INTL LTD NEW            | COM          | 902124106      | 935     | 26158    | SH | DEFINED | 9  |
| TYCO INTL LTD NEW            | COM          | 902124106      | 1058    | 29590    | SH | DEFINED | 11 |
| TYCO INTL LTD NEW            | COM          | 902124106      | 1970    | 55125    | SH | DEFINED | 7  |
| TYCO INTL LTD NEW            | COM          | 902124106      | 2535    | 70934    | SH | DEFINED | 2  |
| TYCO INTL LTD NEW            | COM          | 902124106      | 5959    | 166754   | SH | DEFINED | 6  |
| TYCO INTL LTD NEW            | COM          | 902124106      | 7095    | 198507   | SH | DEFINED | 3  |
| TYCO INTL LTD NEW            | COM          | 902124106      | 19818   | 554517   | SH | DEFINED | 12 |
| TYCO INTL LTD NEW            | COM          | 902124106      | 303790  | 8500000  | SH | DEFINED | 13 |
| TYCO INTL LTD NEW            | COM          | 902124106      | 921508  | 25783650 | SH | DEFINED | 8  |
| TYCO INTL LTD NEW            | COM          | 902124106      | 1849018 | 51735258 | SH | DEFINED | 10 |
| TYCO INTL LTD NEW            | COM          | 902124106      | 14325   | 400822   | SH | DEFINED | 5  |
| TYCO INTL LTD NEW            | NOTE         | 11/1 902124AC0 | 1155    | 15000    | SH | DEFINED | 12 |
| TYLER TECHNOLOGIES INC       | COM          | 902252105      | 8138    | 973438   | SH | DEFINED | 3  |
| TYSON FOODS INC              | CL A         | 902494103      | 159     | 8637     | SH | DEFINED | 12 |
| TYSON FOODS INC              | CL A         | 902494103      | 3702    | 201212   | SH | DEFINED | 3  |
| TYSON FOODS INC              | CL A         | 902494103      | 22      | 1169     | SH | DEFINED | 2  |
| TYSON FOODS INC              | CL A         | 902494103      | 50      | 2700     | SH | DEFINED | 9  |
| TYSON FOODS INC              | CL A         | 902494103      | 121     | 6600     | SH | DEFINED | 6  |
| U S CONCRETE INC             | COM          | 90333L102      | 268     | 34931    | SH | DEFINED | 6  |
| U S CONCRETE INC             | COM          | 90333L102      | 1       | 185      | SH | DEFINED | 11 |
| U S G CORP                   | COM NEW      | 903293405      | 17996   | 446880   | SH | DEFINED | 3  |
| U S I HLDGS                  | COM          | 90333H101      | 12      | 1000     | SH | DEFINED | 12 |
| U S PHYSICAL THERAPY INC     | COM          | 90337L108      | 346     | 22430    | SH | DEFINED | 3  |
| U S RESTAURANT PPTYS INC     | COM          | 902971100      | 6       | 350      | SH | DEFINED | 12 |
| U S RESTAURANT PPTYS INC     | COM          | 902971100      | 27      | 1500     | SH | DEFINED | 2  |
| U S RESTAURANT PPTYS INC     | PFD CV SER A | 902971209      | 66      | 2645     | SH | DEFINED | 12 |
| U S SHIPPING PARTNERS L P    | COM UNIT     | 903417103      | 8       | 300      | SH | DEFINED | 12 |
| U S XPRESS ENTERPRISES INC   | CL A         | 90338N103      | 94      | 3207     | SH | DEFINED | 12 |
| U STORE IT TR                | COM          | 91274F104      | 1346    | 77600    | SH | DEFINED | 12 |
| UAP HLDG CORP                | COM          | 903441103      | 26      | 1500     | SH | DEFINED | 11 |
| UBS AG                       | NAMEN AKT    | H8920M855      | 53      | 630      | SH | DEFINED | 3  |

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| UBS AG                       | NAMEN AKT      | H8920M855 | 93    | 1105    | SH | DEFINED | 12 |
| UCBH HOLDINGS INC            | COM            | 90262T308 | 128   | 2800    | SH | DEFINED | 1  |
| UCBH HOLDINGS INC            | COM            | 90262T308 | 6744  | 147180  | SH | DEFINED | 3  |
| UCBH HOLDINGS INC            | COM            | 90262T308 | 8     | 185     | SH | DEFINED | 12 |
| UFP TECHNOLOGIES INC         | COM            | 902673102 | 4     | 1000    | SH | DEFINED | 12 |
| UGI CORP NEW                 | COM            | 902681105 | 0     | 1       | SH | DEFINED | 7  |
| UGI CORP NEW                 | COM            | 902681105 | 5312  | 129850  | SH | DEFINED | 3  |
| UGI CORP NEW                 | COM            | 902681105 | 5     | 130     | SH | DEFINED | 12 |
| UGI CORP NEW                 | COM            | 902681105 | 37    | 900     | SH | DEFINED | 9  |
| UICI                         | COM            | 902737105 | 33509 | 988480  | SH | DEFINED | 6  |
| UICI                         | COM            | 902737105 | 29275 | 863580  | SH | DEFINED | 3  |
| UICI                         | COM            | 902737105 | 15    | 430     | SH | DEFINED | 12 |
| UIL HLDG CORP                | COM            | 902748102 | 14    | 275     | SH | DEFINED | 11 |
| UIL HLDG CORP                | COM            | 902748102 | 376   | 7327    | SH | DEFINED | 12 |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 839   | 17427   | SH | DEFINED | 12 |
| ULTRALIFE BATTERIES INC      | COM            | 903899102 | 3265  | 167868  | SH | DEFINED | 12 |
| ULTRALIFE BATTERIES INC      | COM            | 903899102 | 23    | 1200    | SH | DEFINED | 11 |
| ULTRAPAR PARTICIPACOES S A   | SP ADR REP PFD | 90400P101 | 303   | 15300   | SH | DEFINED | 3  |
| ULTRATECH INC                | COM            | 904034105 | 19    | 990     | SH | DEFINED | 11 |
| UMB FINL CORP                | COM            | 902788108 | 3517  | 62079   | SH | DEFINED | 6  |
| UMB FINL CORP                | COM            | 902788108 | 18    | 323     | SH | DEFINED | 12 |
| UMPQUA HLDGS CORP            | COM            | 904214103 | 6238  | 247450  | SH | DEFINED | 3  |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 203   | 6400    | SH | DEFINED | 6  |
| UNICO AMERN CORP             | COM            | 904607108 | 332   | 34963   | SH | DEFINED | 6  |
| UNIFI INC                    | COM            | 904677101 | 26    | 6755    | SH | DEFINED | 12 |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 281   | 4205    | SH | DEFINED | 1  |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 293   | 4395    | SH | DEFINED | 6  |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 366   | 5488    | SH | DEFINED | 11 |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 52    | 784     | SH | DEFINED | 9  |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 486   | 7292    | SH | DEFINED | 5  |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 1157  | 17350   | SH | DEFINED | 12 |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 9     | 225     | SH | DEFINED | 9  |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 54    | 1360    | SH | DEFINED | 2  |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 99    | 2500    | SH | DEFINED | 7  |
| UNION BANKSHARES CORP        | COM            | 905399101 | 15    | 400     | SH | DEFINED | 12 |
| UNION PAC CORP               | COM            | 907818108 | 8     | 125     | SH | DEFINED | 9  |
| UNION PAC CORP               | COM            | 907818108 | 16909 | 251430  | SH | DEFINED | 2  |
| UNION PAC CORP               | COM            | 907818108 | 2100  | 31225   | SH | DEFINED | 12 |
| UNION PAC CORP               | COM            | 907818108 | 16559 | 246238  | SH | DEFINED | 6  |
| UNION PAC CORP               | COM            | 907818108 | 363   | 5400    | SH | DEFINED | 5  |
| UNION PAC CORP               | COM            | 907818108 | 637   | 9475    | SH | DEFINED | 11 |
| UNIONBANCAL CORP             | COM            | 908906100 | 38568 | 598146  | SH | DEFINED | 3  |
| UNISOURCE ENERGY CORP        | COM            | 909205106 | 26    | 1060    | SH | DEFINED | 12 |
| UNISYS CORP                  | COM            | 909214108 | 4     | 410     | SH | DEFINED | 6  |
| UNISYS CORP                  | COM            | 909214108 | 755   | 74213   | SH | DEFINED | 9  |
| UNISYS CORP                  | COM            | 909214108 | 100   | 9845    | SH | DEFINED | 12 |
| UNIT CORP                    | COM            | 909218109 | 19    | 500     | SH | DEFINED | 11 |
| UNIT CORP                    | COM            | 909218109 | 5645  | 147730  | SH | DEFINED | 3  |
| UNITED AUTO GROUP INC        | COM            | 909440109 | 17868 | 603850  | SH | DEFINED | 6  |
| UNITED AUTO GROUP INC        | COM            | 909440109 | 115   | 3870    | SH | DEFINED | 12 |
| UNITED BANKSHARES INC WEST V | COM            | 909907107 | 19    | 500     | SH | DEFINED | 11 |
| UNITED BANKSHARES INC WEST V | COM            | 909907107 | 72    | 1900    | SH | DEFINED | 4  |
| UNITED BANKSHARES INC WEST V | COM            | 909907107 | 335   | 8769    | SH | DEFINED | 12 |
| UNITED BANKSHARES INC WEST V | COM            | 909907107 | 774   | 20300   | SH | DEFINED | 3  |
| UNITED BANKSHARES INC WEST V | COM            | 909907107 | 9684  | 253833  | SH | DEFINED | 6  |
| UNITED CMNTY BKS BLAIRSVLE G | CAP STK        | 90984P105 | 509   | 18900   | SH | DEFINED | 3  |
| UNITED DEFENSE INDS INC      | COM            | 91018B104 | 31427 | 665115  | SH | DEFINED | 3  |
| UNITED DEFENSE INDS INC      | COM            | 91018B104 | 30    | 630     | SH | DEFINED | 11 |
| UNITED DEFENSE INDS INC      | COM            | 91018B104 | 577   | 12210   | SH | DEFINED | 12 |
| UNITED DEFENSE INDS INC      | COM            | 91018B104 | 52541 | 1111970 | SH | DEFINED | 6  |
| UNITED DOMINION REALTY TR IN | COM            | 910197102 | 867   | 34952   | SH | DEFINED | 12 |
| UNITED DOMINION REALTY TR IN | COM            | 910197102 | 238   | 9600    | SH | DEFINED | 2  |



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| UNITED DOMINION REALTY TR IN | COM           | 910197102 | 97      | 3899     | SH | DEFINED | 11 |
| UNITED DOMINION REALTY TR IN | COM           | 910197102 | 1922    | 77495    | SH | DEFINED | 9  |
| UNITED FIRE & CAS CO         | COM           | 910331107 | 3       | 86       | SH | DEFINED | 11 |
| UNITED FIRE & CAS CO         | COM           | 910331107 | 16      | 475      | SH | DEFINED | 12 |
| UNITED FIRE & CAS CO         | COM           | 910331107 | 1438    | 42666    | SH | DEFINED | 6  |
| UNITED FIRE & CAS CO         | COM           | 910331107 | 219     | 6494     | SH | DEFINED | 3  |
| UNITED GUARDIAN INC          | COM           | 910571108 | 150     | 18000    | SH | DEFINED | 6  |
| UNITED INDL CORP             | COM           | 910671106 | 5985    | 154500   | SH | DEFINED | 6  |
| UNITED INDL CORP             | COM           | 910671106 | 41      | 1059     | SH | DEFINED | 12 |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 903     | 255841   | SH | DEFINED | 3  |
| UNITED MOBILE HOMES INC      | COM           | 911024107 | 1138    | 72315    | SH | DEFINED | 12 |
| UNITED NAT FOODS INC         | COM           | 911163103 | 103     | 3302     | SH | DEFINED | 12 |
| UNITED NAT FOODS INC         | COM           | 911163103 | 6155    | 197900   | SH | DEFINED | 11 |
| UNITED ONLINE INC            | COM           | 911268100 | 29930   | 2595692  | SH | DEFINED | 6  |
| UNITED ONLINE INC            | COM           | 911268100 | 545     | 47231    | SH | DEFINED | 12 |
| UNITED ONLINE INC            | COM           | 911268100 | 2       | 180      | SH | DEFINED | 9  |
| UNITED ONLINE INC            | COM           | 911268100 | 184     | 16000    | SH | DEFINED | 3  |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 18796   | 219945   | SH | DEFINED | 1  |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 7451    | 87190    | SH | DEFINED | 3  |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 7111    | 83205    | SH | DEFINED | 12 |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 2017    | 23596    | SH | DEFINED | 5  |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 425     | 4975     | SH | DEFINED | 11 |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 244     | 2859     | SH | DEFINED | 2  |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 187     | 2193     | SH | DEFINED | 9  |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 34      | 400      | SH | DEFINED | 7  |
| UNITED RENTALS INC           | COM           | 911363109 | 45      | 2380     | SH | DEFINED | 11 |
| UNITED RENTALS INC           | COM           | 911363109 | 1088    | 57556    | SH | DEFINED | 12 |
| UNITED RENTALS INC           | COM           | 911363109 | 7560    | 400000   | SH | DEFINED | 6  |
| UNITED SEC BANCSHARES INC    | SHS           | 911459105 | 2012    | 60209    | SH | DEFINED | 6  |
| UNITED STATES CELLULAR CORP  | COM           | 911684108 | 8       | 174      | SH | DEFINED | 11 |
| UNITED STATES CELLULAR CORP  | COM           | 911684108 | 73      | 1630     | SH | DEFINED | 6  |
| UNITED STATES CELLULAR CORP  | COM           | 911684108 | 216     | 4817     | SH | DEFINED | 12 |
| UNITED STATES LIME & MINERAL | COM           | 911922102 | 528     | 46500    | SH | DEFINED | 12 |
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 10      | 190      | SH | DEFINED | 9  |
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 42      | 825      | SH | DEFINED | 12 |
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 733     | 14300    | SH | DEFINED | 5  |
| UNITED STATIONERS INC        | COM           | 913004107 | 1067    | 23100    | SH | DEFINED | 3  |
| UNITED SURGICAL PARTNERS INT | COM           | 913016309 | 6       | 142      | SH | DEFINED | 12 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 5829    | 56400    | SH | DEFINED | 7  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 162     | 1572     | SH | DEFINED | 9  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 1067    | 10326    | SH | DEFINED | 11 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 1619    | 15662    | SH | DEFINED | 5  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 3869    | 37436    | SH | DEFINED | 12 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 40178   | 388759   | SH | DEFINED | 6  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 25787   | 249507   | SH | DEFINED | 3  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 11656   | 112782   | SH | DEFINED | 2  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 8206    | 79402    | SH | DEFINED | 1  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 26      | 250      | SH | DEFINED | 4  |
| UNITED THERAPEUTICS CORP DEL | COM           | 91307C102 | 6449    | 142840   | SH | DEFINED | 3  |
| UNITED UTILS PLC             | SPONSORED ADR | 91311Q105 | 31      | 1250     | SH | DEFINED | 2  |
| UNITEDGLOBALCOM              | CL A          | 913247508 | 3534    | 365770   | SH | DEFINED | 6  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 1487    | 16891    | SH | DEFINED | 9  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 9472    | 107599   | SH | DEFINED | 12 |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 1681159 | 19097571 | SH | DEFINED | 10 |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 933     | 10600    | SH | DEFINED | 7  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 851893  | 9677300  | SH | DEFINED | 8  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 101     | 1145     | SH | DEFINED | 4  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 27418   | 311463   | SH | DEFINED | 3  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 230     | 2612     | SH | DEFINED | 2  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 570     | 6480     | SH | DEFINED | 11 |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 9802    | 111350   | SH | DEFINED | 1  |
| UNITIL CORP                  | COM           | 913259107 | 574     | 20267    | SH | DEFINED | 12 |

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| UNITRIN INC                  | COM            | 913275103 | 917   | 20176   | SH | DEFINED | 12 |
| UNITRIN INC                  | COM            | 913275103 | 11    | 240     | SH | DEFINED | 6  |
| UNIVERSAL AMERN FINL CORP    | COM            | 913377107 | 3664  | 236850  | SH | DEFINED | 6  |
| UNIVERSAL COMPRESSION HLDGS  | COM            | 913431102 | 18990 | 543960  | SH | DEFINED | 3  |
| UNIVERSAL COMPRESSION HLDGS  | COM            | 913431102 | 65    | 1867    | SH | DEFINED | 12 |
| UNIVERSAL CORP VA            | COM            | 913456109 | 8967  | 187445  | SH | DEFINED | 12 |
| UNIVERSAL CORP VA            | COM            | 913456109 | 31924 | 667300  | SH | DEFINED | 6  |
| UNIVERSAL ELECTRS INC        | COM            | 913483103 | 11    | 600     | SH | DEFINED | 11 |
| UNIVERSAL FST PRODS INC      | COM            | 913543104 | 9     | 200     | SH | DEFINED | 11 |
| UNIVERSAL FST PRODS INC      | COM            | 913543104 | 247   | 5700    | SH | DEFINED | 5  |
| UNIVERSAL FST PRODS INC      | COM            | 913543104 | 17298 | 398572  | SH | DEFINED | 6  |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT     | 91359E105 | 22    | 700     | SH | DEFINED | 12 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT     | 91359E105 | 811   | 25230   | SH | DEFINED | 3  |
| UNIVERSAL HLTH SVCS INC      | CL B           | 913903100 | 369   | 8300    | SH | DEFINED | 5  |
| UNIVERSAL HLTH SVCS INC      | CL B           | 913903100 | 280   | 6300    | SH | DEFINED | 11 |
| UNIVERSAL HLTH SVCS INC      | CL B           | 913903100 | 977   | 21949   | SH | DEFINED | 12 |
| UNIVERSAL HLTH SVCS INC      | CL B           | 913903100 | 20353 | 457360  | SH | DEFINED | 6  |
| UNIVERSAL HLTH SVCS INC      | CL B           | 913903100 | 11    | 250     | SH | DEFINED | 2  |
| UNIVEST CORP PA              | COM            | 915271100 | 10    | 225     | SH | DEFINED | 12 |
| UNIVISION COMMUNICATIONS INC | CL A           | 914906102 | 20    | 700     | SH | DEFINED | 12 |
| UNIVISION COMMUNICATIONS INC | CL A           | 914906102 | 55    | 1891    | SH | DEFINED | 11 |
| UNIVISION COMMUNICATIONS INC | CL A           | 914906102 | 10565 | 360965  | SH | DEFINED | 1  |
| UNIZAN FINANCIAL CORP        | COM            | 91528W101 | 16    | 600     | SH | DEFINED | 11 |
| UNIZAN FINANCIAL CORP        | COM            | 91528W101 | 240   | 9100    | SH | DEFINED | 12 |
| UNOCAL CORP                  | COM            | 915289102 | 419   | 9701    | SH | DEFINED | 12 |
| UNOCAL CORP                  | COM            | 915289102 | 333   | 7700    | SH | DEFINED | 6  |
| UNOCAL CORP                  | COM            | 915289102 | 61    | 1400    | SH | DEFINED | 9  |
| UNOCAL CORP                  | COM            | 915289102 | 53    | 1230    | SH | DEFINED | 11 |
| UNOCAL CORP                  | COM            | 915289102 | 550   | 12720   | SH | DEFINED | 2  |
| UNOVA INC                    | COM            | 91529B106 | 9     | 371     | SH | DEFINED | 11 |
| UNUMPROVIDENT CORP           | COM            | 91529Y106 | 2     | 115     | SH | DEFINED | 2  |
| UNUMPROVIDENT CORP           | COM            | 91529Y106 | 80730 | 4500000 | SH | DEFINED | 10 |
| UNUMPROVIDENT CORP           | COM            | 91529Y106 | 59202 | 3300000 | SH | DEFINED | 13 |
| UNUMPROVIDENT CORP           | COM            | 91529Y106 | 10660 | 594208  | SH | DEFINED | 3  |
| UNUMPROVIDENT CORP           | COM            | 91529Y106 | 6959  | 387900  | SH | DEFINED | 8  |
| UNUMPROVIDENT CORP           | COM            | 91529Y106 | 383   | 21355   | SH | DEFINED | 9  |
| UNUMPROVIDENT CORP           | COM            | 91529Y106 | 118   | 6592    | SH | DEFINED | 12 |
| UNUMPROVIDENT CORP           | COM            | 91529Y106 | 215   | 11959   | SH | DEFINED | 6  |
| UPM KYMMENE CORP             | SPONSORED ADR  | 915436109 | 112   | 5000    | SH | DEFINED | 2  |
| UPM KYMMENE CORP             | SPONSORED ADR  | 915436109 | 26187 | 1174212 | SH | DEFINED | 6  |
| URBAN OUTFITTERS INC         | COM            | 917047102 | -141  | -3169   | SH | DEFINED | 12 |
| URS CORP NEW                 | COM            | 903236107 | 13782 | 429350  | SH | DEFINED | 6  |
| URS CORP NEW                 | COM            | 903236107 | 60    | 1864    | SH | DEFINED | 12 |
| URSTADT BIDDLE PPTYS INS     | CL A           | 917286205 | 51    | 3000    | SH | DEFINED | 12 |
| URSTADT BIDDLE PPTYS INS     | COM            | 917286106 | 82    | 5070    | SH | DEFINED | 12 |
| US BANCORP DEL               | COM NEW        | 902973304 | 6278  | 200447  | SH | DEFINED | 12 |
| US BANCORP DEL               | COM NEW        | 902973304 | 52352 | 1671529 | SH | DEFINED | 6  |
| US BANCORP DEL               | COM NEW        | 902973304 | 26430 | 843878  | SH | DEFINED | 2  |
| US BANCORP DEL               | COM NEW        | 902973304 | 19    | 596     | SH | DEFINED | 4  |
| US BANCORP DEL               | COM NEW        | 902973304 | 240   | 7650    | SH | DEFINED | 9  |
| US BANCORP DEL               | COM NEW        | 902973304 | 347   | 11077   | SH | DEFINED | 11 |
| US BANCORP DEL               | COM NEW        | 902973304 | 628   | 20060   | SH | DEFINED | 1  |
| US BANCORP DEL               | COM NEW        | 902973304 | 28194 | 900190  | SH | DEFINED | 3  |
| USA MOBILITY INC             | COM            | 90341G103 | 34350 | 973729  | SH | DEFINED | 6  |
| USEC INC                     | COM            | 90333E108 | 5     | 500     | SH | DEFINED | 12 |
| USF CORP                     | COM            | 91729Q101 | 4     | 100     | SH | DEFINED | 12 |
| USF CORP                     | COM            | 91729Q101 | 8348  | 219980  | SH | DEFINED | 6  |
| UST INC                      | COM            | 902911106 | 933   | 19394   | SH | DEFINED | 12 |
| UST INC                      | COM            | 902911106 | 433   | 9000    | SH | DEFINED | 11 |
| UST INC                      | COM            | 902911106 | 386   | 8020    | SH | DEFINED | 3  |
| UST INC                      | COM            | 902911106 | 190   | 3950    | SH | DEFINED | 6  |
| UTILITIES HOLDRS TR          | DEPOSITRY RCPT | 918019100 | 69    | 700     | SH | DEFINED | 12 |

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| UTSTARCOM INC                | COM            | 918076100 | 3820  | 172443  | SH | DEFINED | 12 |
| UTSTARCOM INC                | COM            | 918076100 | 89    | 4025    | SH | DEFINED | 11 |
| UTSTARCOM INC                | COM            | 918076100 | 44    | 1970    | SH | DEFINED | 6  |
| UTSTARCOM INC                | COM            | 918076100 | 95245 | 4300000 | SH | DEFINED | 13 |
| V F CORP                     | COM            | 918204108 | 33406 | 603220  | SH | DEFINED | 3  |
| V F CORP                     | COM            | 918204108 | 984   | 17772   | SH | DEFINED | 12 |
| V F CORP                     | COM            | 918204108 | 587   | 10600   | SH | DEFINED | 5  |
| V F CORP                     | COM            | 918204108 | 243   | 4390    | SH | DEFINED | 6  |
| V F CORP                     | COM            | 918204108 | 89    | 1600    | SH | DEFINED | 2  |
| V F CORP                     | COM            | 918204108 | 28    | 500     | SH | DEFINED | 11 |
| VA SOFTWARE CORP             | COM            | 91819B105 | 8     | 3325    | SH | DEFINED | 12 |
| VALASSIS COMMUNICATIONS INC  | COM            | 918866104 | 25898 | 739720  | SH | DEFINED | 6  |
| VALASSIS COMMUNICATIONS INC  | COM            | 918866104 | 1     | 19      | SH | DEFINED | 12 |
| VALEANT PHARMACEUTICALS INTL | COM            | 91911X104 | 430   | 16322   | SH | DEFINED | 12 |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 14    | 300     | SH | DEFINED | 2  |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 23    | 500     | SH | DEFINED | 11 |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 60    | 1320    | SH | DEFINED | 9  |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 336   | 7400    | SH | DEFINED | 6  |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 1810  | 39859   | SH | DEFINED | 12 |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 57138 | 1258552 | SH | DEFINED | 3  |
| VALERO L P                   | COM UT LTD PRT | 91913W104 | 2128  | 35805   | SH | DEFINED | 12 |
| VALLEY BANCORP NEV           | COM            | 91929R107 | 15    | 363     | SH | DEFINED | 12 |
| VALLEY NATL BANCORP          | COM            | 919794107 | 325   | 11761   | SH | DEFINED | 12 |
| VALMONT INDS INC             | COM            | 920253101 | 25    | 1000    | SH | DEFINED | 2  |
| VALSPAR CORP                 | COM            | 920355104 | 7987  | 159710  | SH | DEFINED | 2  |
| VALSPAR CORP                 | COM            | 920355104 | 104   | 2082    | SH | DEFINED | 11 |
| VALSPAR CORP                 | COM            | 920355104 | 6622  | 132406  | SH | DEFINED | 12 |
| VALUECLICK INC               | COM            | 92046N102 | 18    | 1327    | SH | DEFINED | 11 |
| VALUECLICK INC               | COM            | 92046N102 | 12    | 900     | SH | DEFINED | 12 |
| VALUEVISION MEDIA INC        | CL A           | 92047K107 | 23    | 1677    | SH | DEFINED | 11 |
| VAN KAMPEN ADVANTAGE MUN II  | SH BEN INT     | 92112K107 | 20    | 1500    | SH | DEFINED | 12 |
| VAN KAMPEN ADVANTAGE MUN INC | SH BEN INT     | 921124103 | 79    | 5463    | SH | DEFINED | 12 |
| VAN KAMPEN BD FD             | COM            | 920955101 | 155   | 8700    | SH | DEFINED | 12 |
| VAN KAMPEN HIGH INCOME TR    | SH BEN INT     | 920911104 | 32    | 7780    | SH | DEFINED | 12 |
| VAN KAMPEN INCOME TR         | SH BEN INT     | 920957107 | 84    | 14360   | SH | DEFINED | 12 |
| VAN KAMPEN MUN INCOME TR     | COM            | 920909108 | 446   | 49351   | SH | DEFINED | 12 |
| VAN KAMPEN MUN OPPORTUNITY I | COM            | 920944105 | 28    | 2000    | SH | DEFINED | 12 |
| VAN KAMPEN MUN OPPORTUNITY T | COM            | 920935103 | 72    | 4911    | SH | DEFINED | 12 |
| VAN KAMPEN MUN TR            | SH BEN INT     | 920919107 | 213   | 14479   | SH | DEFINED | 12 |
| VAN KAMPEN OHIO QUALITY MUN  | COM            | 920923109 | 90    | 5561    | SH | DEFINED | 12 |
| VAN KAMPEN OHIO VALUE MUN IN | COM SH BEN INT | 92112W101 | 10    | 650     | SH | DEFINED | 12 |
| VAN KAMPEN PA QUALITY MUN TR | COM            | 920924107 | 15    | 1000    | SH | DEFINED | 12 |
| VAN KAMPEN PA VALUE MUN INCO | COM            | 92112T108 | 100   | 6200    | SH | DEFINED | 12 |
| VAN KAMPEN SENIOR INCOME TR  | COM            | 920961109 | 451   | 53568   | SH | DEFINED | 12 |
| VAN KAMPEN STRATEGIC SECTOR  | COM            | 920943107 | 31    | 2466    | SH | DEFINED | 12 |
| VAN KAMPEN TR INVT FLA MUNS  | COM            | 920932100 | 285   | 18850   | SH | DEFINED | 12 |
| VAN KAMPEN TR INVT GRADE MUN | COM            | 920929106 | 246   | 16435   | SH | DEFINED | 12 |
| VAN KAMPEN TR INVT GRADE N Y | COM            | 920931102 | 25    | 1700    | SH | DEFINED | 12 |
| VAN KAMPEN TR INVT GRADE PA  | COM            | 920934106 | 92    | 6123    | SH | DEFINED | 12 |
| VAN KAMPEN VALUE MUN INCOME  | COM            | 921132106 | 5     | 350     | SH | DEFINED | 12 |
| VANGUARD INDEX TR            | STK MRK VIPERS | 922908769 | 66    | 560     | SH | DEFINED | 12 |
| VANGUARD SECTOR INDEX FDS    | MATLS VIPERS   | 92204A801 | 165   | 2800    | SH | DEFINED | 12 |
| VANGUARD SECTOR INDEX FDS    | HTH CARE VIPER | 92204A504 | 719   | 14300   | SH | DEFINED | 12 |
| VARCO INTL INC DEL           | COM            | 922122106 | 141   | 4820    | SH | DEFINED | 3  |
| VARIAN INC                   | COM            | 922206107 | 25    | 600     | SH | DEFINED | 2  |
| VARIAN INC                   | COM            | 922206107 | 10    | 232     | SH | DEFINED | 11 |
| VARIAN INC                   | COM            | 922206107 | 12    | 302     | SH | DEFINED | 9  |
| VARIAN INC                   | COM            | 922206107 | 21    | 500     | SH | DEFINED | 12 |
| VARIAN INC                   | COM            | 922206107 | 23352 | 569410  | SH | DEFINED | 3  |
| VARIAN MED SYS INC           | COM            | 92220P105 | 52    | 1208    | SH | DEFINED | 9  |
| VARIAN MED SYS INC           | COM            | 92220P105 | 104   | 2400    | SH | DEFINED | 2  |
| VARIAN MED SYS INC           | COM            | 92220P105 | 172   | 3975    | SH | DEFINED | 12 |

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|                              |               |           |       |         |    |         |    |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| VARIAN MED SYS INC           | COM           | 92220P105 | 657   | 15200   | SH | DEFINED | 5  |
| VARIAN SEMICONDUCTOR EQUIPMN | COM           | 922207105 | 18    | 500     | SH | DEFINED | 12 |
| VASCULAR SOLUTIONS INC       | COM           | 92231M109 | 5     | 500     | SH | DEFINED | 12 |
| VASOGEN INC                  | COM           | 92232F103 | 3     | 500     | SH | DEFINED | 12 |
| VASOMEDICAL INC              | COM           | 922321104 | 9     | 10000   | SH | DEFINED | 2  |
| VASOMEDICAL INC              | COM           | 922321104 | 26    | 28067   | SH | DEFINED | 12 |
| VASTERA INC                  | COM           | 92239N109 | 5     | 2000    | SH | DEFINED | 12 |
| VCA ANTECH INC               | COM           | 918194101 | 361   | 18450   | SH | DEFINED | 3  |
| VCA ANTECH INC               | COM           | 918194101 | 1527  | 77900   | SH | DEFINED | 12 |
| VECTOR GROUP LTD             | COM           | 92240M108 | 1     | 78      | SH | DEFINED | 12 |
| VECTOR GROUP LTD             | COM           | 92240M108 | 6     | 380     | SH | DEFINED | 1  |
| VECTREN CORP                 | COM           | 92240G101 | 3411  | 127290  | SH | DEFINED | 3  |
| VECTREN CORP                 | COM           | 92240G101 | 160   | 5982    | SH | DEFINED | 2  |
| VECTREN CORP                 | COM           | 92240G101 | 18    | 666     | SH | DEFINED | 12 |
| VECTREN CORP                 | COM           | 92240G101 | 20090 | 749630  | SH | DEFINED | 6  |
| VEECO INSTRS INC DEL         | COM           | 922417100 | 25    | 1200    | SH | DEFINED | 12 |
| VENTANA MED SYS INC          | COM           | 92276H106 | 77    | 1203    | SH | DEFINED | 12 |
| VENTAS INC                   | COM           | 92276F100 | 38    | 1400    | SH | DEFINED | 4  |
| VENTAS INC                   | COM           | 92276F100 | 24725 | 902050  | SH | DEFINED | 3  |
| VENTAS INC                   | COM           | 92276F100 | 162   | 5900    | SH | DEFINED | 12 |
| VENTIV HEALTH INC            | COM           | 922793104 | 11733 | 577410  | SH | DEFINED | 3  |
| VENTIV HEALTH INC            | COM           | 922793104 | 2     | 116     | SH | DEFINED | 12 |
| VEOLIA ENVIRONNEMENT         | SPONSORED ADR | 92334N103 | 215   | 5900    | SH | DEFINED | 11 |
| VERINT SYS INC               | COM           | 92343X100 | 15    | 400     | SH | DEFINED | 12 |
| VERISIGN INC                 | COM           | 92343E102 | 9944  | 296661  | SH | DEFINED | 12 |
| VERISIGN INC                 | COM           | 92343E102 | 3     | 100     | SH | DEFINED | 11 |
| VERISITY LTD                 | ORD           | M97385112 | 408   | 49800   | SH | DEFINED | 3  |
| VERITAS DGC INC              | COM           | 92343P107 | 2     | 100     | SH | DEFINED | 12 |
| VERITAS DGC INC              | COM           | 92343P107 | 11260 | 502460  | SH | DEFINED | 3  |
| VERITAS SOFTWARE CO          | COM           | 923436109 | 285   | 10000   | SH | DEFINED | 1  |
| VERITAS SOFTWARE CO          | COM           | 923436109 | 681   | 23850   | SH | DEFINED | 7  |
| VERITAS SOFTWARE CO          | COM           | 923436109 | 53    | 1850    | SH | DEFINED | 2  |
| VERITAS SOFTWARE CO          | COM           | 923436109 | 13403 | 469445  | SH | DEFINED | 4  |
| VERITAS SOFTWARE CO          | COM           | 923436109 | 444   | 15555   | SH | DEFINED | 11 |
| VERITAS SOFTWARE CO          | COM           | 923436109 | 7260  | 254286  | SH | DEFINED | 5  |
| VERITAS SOFTWARE CO          | COM           | 923436109 | 7181  | 251520  | SH | DEFINED | 6  |
| VERITAS SOFTWARE CO          | COM           | 923436109 | 78    | 2720    | SH | DEFINED | 9  |
| VERITAS SOFTWARE CO          | COM           | 923436109 | 4036  | 141359  | SH | DEFINED | 12 |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 9484  | 234103  | SH | DEFINED | 2  |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 55407 | 1367739 | SH | DEFINED | 3  |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 26645 | 657732  | SH | DEFINED | 6  |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 18471 | 455968  | SH | DEFINED | 12 |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 7452  | 183960  | SH | DEFINED | 1  |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 4358  | 107586  | SH | DEFINED | 9  |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 1197  | 29552   | SH | DEFINED | 5  |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 310   | 7650    | SH | DEFINED | 7  |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 179   | 4426    | SH | DEFINED | 4  |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 1072  | 26471   | SH | DEFINED | 11 |
| VERMONT PURE HLDGS LTD NEW   | COM           | 924237100 | 4     | 2000    | SH | DEFINED | 12 |
| VERTICALNET INC              | COM NEW       | 92532L206 | 0     | 266     | SH | DEFINED | 12 |
| VERTRUE INC                  | COM           | 92534N101 | 5299  | 140300  | SH | DEFINED | 6  |
| VI TECHNOLOGIES INC          | COM           | 917920100 | 0     | 400     | SH | DEFINED | 12 |
| VIACOM INC                   | CL B          | 925524308 | 1543  | 42400   | SH | DEFINED | 6  |
| VIACOM INC                   | CL B          | 925524308 | 549   | 15100   | SH | DEFINED | 5  |
| VIACOM INC                   | CL B          | 925524308 | 141   | 3870    | SH | DEFINED | 2  |
| VIACOM INC                   | CL B          | 925524308 | 106   | 2912    | SH | DEFINED | 9  |
| VIACOM INC                   | CL A          | 925524100 | 59    | 1600    | SH | DEFINED | 9  |
| VIACOM INC                   | CL A          | 925524100 | 150   | 4040    | SH | DEFINED | 2  |
| VIACOM INC                   | CL B          | 925524308 | 4473  | 122914  | SH | DEFINED | 12 |
| VIACOM INC                   | CL A          | 925524100 | 337   | 9077    | SH | DEFINED | 12 |
| VIACOM INC                   | CL B          | 925524308 | 8191  | 225101  | SH | DEFINED | 3  |
| VIACOM INC                   | CL B          | 925524308 | 37    | 1005    | SH | DEFINED | 1  |

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|                              |               |           |       |         |    |         |    |
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| VIACOM INC                   | CL B          | 925524308 | 111   | 3062    | SH | DEFINED | 11 |
| VIACOM INC                   | CL A          | 925524100 | 7     | 200     | SH | DEFINED | 11 |
| VIAD CORP                    | COM NEW       | 92552R406 | 9     | 325     | SH | DEFINED | 9  |
| VIAD CORP                    | COM NEW       | 92552R406 | 37    | 1307    | SH | DEFINED | 12 |
| VIASAT INC                   | COM           | 92552V100 | 667   | 27500   | SH | DEFINED | 3  |
| VIASYS HEALTHCARE INC        | COM NEW       | 92553Q209 | 0     | 1       | SH | DEFINED | 2  |
| VIASYS HEALTHCARE INC        | COM NEW       | 92553Q209 | 4     | 219     | SH | DEFINED | 12 |
| VICAL INC                    | COM           | 925602104 | 11    | 2300    | SH | DEFINED | 12 |
| VICOR CORP                   | COM           | 925815102 | 26    | 2000    | SH | DEFINED | 12 |
| VICURON PHARMACEUTICALS INC  | COM           | 926471103 | 9     | 500     | SH | DEFINED | 12 |
| VIGNETTE CORP                | COM           | 926734104 | 1     | 500     | SH | DEFINED | 12 |
| VILLAGE SUPER MKT INC        | CL A NEW      | 927107409 | 37    | 1000    | SH | DEFINED | 12 |
| VINEYARD NATL BANCORP        | COM           | 927426106 | 2039  | 61590   | SH | DEFINED | 3  |
| VINEYARD NATL BANCORP        | COM           | 927426106 | 25    | 776     | SH | DEFINED | 12 |
| VINTAGE PETE INC             | COM           | 927460105 | 21225 | 935441  | SH | DEFINED | 3  |
| VION PHARMACEUTICALS INC     | COM           | 927624106 | 7     | 1400    | SH | DEFINED | 12 |
| VIRGINIA COMM BANCORP INC    | COM           | 92778Q109 | 417   | 14707   | SH | DEFINED | 12 |
| VIRGINIA FINL GROUP INC      | COM           | 927810101 | 75    | 2038    | SH | DEFINED | 12 |
| VIROLOGIC INC                | COM           | 92823R201 | 0     | 170     | SH | DEFINED | 12 |
| VIROPHARMA INC               | COM           | 928241108 | 2     | 500     | SH | DEFINED | 12 |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 90    | 6012    | SH | DEFINED | 12 |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 16    | 1032    | SH | DEFINED | 2  |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 40    | 2680    | SH | DEFINED | 6  |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 40    | 2644    | SH | DEFINED | 9  |
| VISTA MED TECHNOLOGIES INC   | COM NEW       | 928369305 | 2     | 2016    | SH | DEFINED | 12 |
| VISTEON CORP                 | COM           | 92839U107 | 6     | 600     | SH | DEFINED | 7  |
| VISTEON CORP                 | COM           | 92839U107 | 455   | 46523   | SH | DEFINED | 12 |
| VISTEON CORP                 | COM           | 92839U107 | 4     | 390     | SH | DEFINED | 9  |
| VISTEON CORP                 | COM           | 92839U107 | 1     | 52      | SH | DEFINED | 2  |
| VISUAL NETWORKS INC          | COM           | 928444108 | 18    | 5072    | SH | DEFINED | 12 |
| VISX INC DEL                 | COM           | 92844S105 | 17    | 655     | SH | DEFINED | 12 |
| VITAL IMAGES INC             | COM           | 92846N104 | 45    | 2705    | SH | DEFINED | 12 |
| VITAL SIGNS INC              | COM           | 928469105 | 336   | 8630    | SH | DEFINED | 3  |
| VITALWORKS INC               | COM           | 928483106 | 2362  | 531175  | SH | DEFINED | 6  |
| VITESSE SEMICONDUCTOR CORP   | COM           | 928497106 | 90    | 25380   | SH | DEFINED | 12 |
| VITRAN INC                   | COM           | 92850E107 | 27    | 1600    | SH | DEFINED | 3  |
| VITRAN INC                   | COM           | 92850E107 | 3     | 200     | SH | DEFINED | 12 |
| VIVENDI UNIVERSAL            | SPON ADR NEW  | 92851S204 | 678   | 21160   | SH | DEFINED | 6  |
| VIVENDI UNIVERSAL            | SPON ADR NEW  | 92851S204 | 339   | 10580   | SH | DEFINED | 9  |
| VIVUS INC                    | COM           | 928551100 | 0     | 11      | SH | DEFINED | 2  |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR | 92857W100 | 960   | 35050   | SH | DEFINED | 5  |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR | 92857W100 | 6414  | 234271  | SH | DEFINED | 1  |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR | 92857W100 | 1     | 426     | SH | DEFINED | 6  |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR | 92857W100 | 186   | 6799    | SH | DEFINED | 2  |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR | 92857W100 | 1435  | 52405   | SH | DEFINED | 9  |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR | 92857W100 | 6717  | 245332  | SH | DEFINED | 11 |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR | 92857W100 | 16713 | 610400  | SH | DEFINED | 8  |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR | 92857W100 | 22241 | 812300  | SH | DEFINED | 10 |
| VOLT INFORMATION SCIENCES IN | COM           | 928703107 | 6     | 200     | SH | DEFINED | 12 |
| VOLT INFORMATION SCIENCES IN | COM           | 928703107 | 1186  | 40360   | SH | DEFINED | 3  |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 2323  | 30516   | SH | DEFINED | 9  |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 521   | 6842    | SH | DEFINED | 12 |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 3100  | 40720   | SH | DEFINED | 2  |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 221   | 2900    | SH | DEFINED | 3  |
| VULCAN MATLS CO              | COM           | 929160109 | 36    | 660     | SH | DEFINED | 11 |
| VULCAN MATLS CO              | COM           | 929160109 | 495   | 9062    | SH | DEFINED | 12 |
| W HLDG CO INC                | COM           | 929251106 | 42553 | 1854978 | SH | DEFINED | 3  |
| W P CAREY & CO LLC           | COM           | 92930Y107 | 188   | 5340    | SH | DEFINED | 3  |
| W P CAREY & CO LLC           | COM           | 92930Y107 | 41    | 1173    | SH | DEFINED | 11 |
| W P CAREY & CO LLC           | COM           | 92930Y107 | 836   | 23774   | SH | DEFINED | 12 |
| W-H ENERGY SVCS INC          | COM           | 92925E108 | 268   | 12000   | SH | DEFINED | 3  |
| WABASH NATL CORP             | COM           | 929566107 | 1872  | 69500   | SH | DEFINED | 3  |

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|                              |         |           |        |          |    |         |    |
|------------------------------|---------|-----------|--------|----------|----|---------|----|
| WABTEC CORP                  | COM     | 929740108 | 1305   | 61205    | SH | DEFINED | 3  |
| WACHOVIA CORP 2ND NEW        | COM     | 929903102 | 21045  | 400088   | SH | DEFINED | 4  |
| WACHOVIA CORP 2ND NEW        | COM     | 929903102 | 61533  | 1169822  | SH | DEFINED | 6  |
| WACHOVIA CORP 2ND NEW        | COM     | 929903102 | 26050  | 495246   | SH | DEFINED | 12 |
| WACHOVIA CORP 2ND NEW        | COM     | 929903102 | 14811  | 281574   | SH | DEFINED | 5  |
| WACHOVIA CORP 2ND NEW        | COM     | 929903102 | 1254   | 23835    | SH | DEFINED | 7  |
| WACHOVIA CORP 2ND NEW        | COM     | 929903102 | 853    | 16221    | SH | DEFINED | 11 |
| WACHOVIA CORP 2ND NEW        | COM     | 929903102 | 757    | 14396    | SH | DEFINED | 9  |
| WACHOVIA CORP 2ND NEW        | COM     | 929903102 | 617    | 11724    | SH | DEFINED | 1  |
| WACHOVIA CORP 2ND NEW        | COM     | 929903102 | 587    | 11160    | SH | DEFINED | 2  |
| WACHOVIA CORP 2ND NEW        | COM     | 929903102 | 29717  | 564969   | SH | DEFINED | 3  |
| WADDELL & REED FINL INC      | CL A    | 930059100 | 37     | 1545     | SH | DEFINED | 11 |
| WAINWRIGHT BK&TR CO BOSTON M | COM     | 930705108 | 3      | 220      | SH | DEFINED | 12 |
| WAINWRIGHT BK&TR CO BOSTON M | COM     | 930705108 | 49     | 4000     | SH | DEFINED | 1  |
| WAL MART STORES INC          | COM     | 931142103 | 52894  | 1001405  | SH | DEFINED | 3  |
| WAL MART STORES INC          | COM     | 931142103 | 15199  | 287750   | SH | DEFINED | 12 |
| WAL MART STORES INC          | COM     | 931142103 | 10308  | 195150   | SH | DEFINED | 7  |
| WAL MART STORES INC          | COM     | 931142103 | 7855   | 148718   | SH | DEFINED | 1  |
| WAL MART STORES INC          | COM     | 931142103 | 4384   | 82999    | SH | DEFINED | 2  |
| WAL MART STORES INC          | COM     | 931142103 | 4300   | 81418    | SH | DEFINED | 9  |
| WAL MART STORES INC          | COM     | 931142103 | 1849   | 35000    | SH | DEFINED | 10 |
| WAL MART STORES INC          | COM     | 931142103 | 1126   | 21325    | SH | DEFINED | 5  |
| WAL MART STORES INC          | COM     | 931142103 | 403    | 7621     | SH | DEFINED | 11 |
| WAL MART STORES INC          | COM     | 931142103 | 0      | 0        | SH | DEFINED | 6  |
| WAL MART STORES INC          | COM     | 931142103 | 55     | 1042     | SH | DEFINED | 4  |
| WALGREEN CO                  | COM     | 931422109 | 0      | 0        | SH | DEFINED | 6  |
| WALGREEN CO                  | COM     | 931422109 | 98     | 2553     | SH | DEFINED | 9  |
| WALGREEN CO                  | COM     | 931422109 | 266    | 6938     | SH | DEFINED | 11 |
| WALGREEN CO                  | COM     | 931422109 | 1426   | 37175    | SH | DEFINED | 5  |
| WALGREEN CO                  | COM     | 931422109 | 3843   | 100150   | SH | DEFINED | 7  |
| WALGREEN CO                  | COM     | 931422109 | 4696   | 122377   | SH | DEFINED | 3  |
| WALGREEN CO                  | COM     | 931422109 | 5090   | 132658   | SH | DEFINED | 2  |
| WALGREEN CO                  | COM     | 931422109 | 6646   | 173197   | SH | DEFINED | 12 |
| WALGREEN CO                  | COM     | 931422109 | 23285  | 606865   | SH | DEFINED | 1  |
| WALGREEN CO                  | COM     | 931422109 | 104    | 2711     | SH | DEFINED | 4  |
| WARNACO GROUP INC            | COM NEW | 934390402 | 5895   | 272900   | SH | DEFINED | 3  |
| WARWICK VALLEY TEL CO        | COM     | 936750108 | 203    | 9000     | SH | DEFINED | 6  |
| WARWICK VALLEY TEL CO        | COM     | 936750108 | 11     | 500      | SH | DEFINED | 12 |
| WASHINGTON BKG CO OAK HBR WA | COM     | 937303105 | 649    | 35742    | SH | DEFINED | 6  |
| WASHINGTON FED INC           | COM     | 938824109 | 50729  | 1911762  | SH | DEFINED | 6  |
| WASHINGTON FED INC           | COM     | 938824109 | 2091   | 78792    | SH | DEFINED | 2  |
| WASHINGTON FED INC           | COM     | 938824109 | 1062   | 40000    | SH | DEFINED | 3  |
| WASHINGTON FED INC           | COM     | 938824109 | 476    | 17926    | SH | DEFINED | 4  |
| WASHINGTON FED INC           | COM     | 938824109 | 287    | 10831    | SH | DEFINED | 12 |
| WASHINGTON FED INC           | COM     | 938824109 | 63     | 2392     | SH | DEFINED | 11 |
| WASHINGTON FED INC           | COM     | 938824109 | 39     | 1464     | SH | DEFINED | 9  |
| WASHINGTON GROUP INTL INC    | COM NEW | 938862208 | 2213   | 53744    | SH | DEFINED | 14 |
| WASHINGTON GROUP INTL INC    | COM NEW | 938862208 | 19     | 450      | SH | DEFINED | 12 |
| WASHINGTON MUT INC           | COM     | 939322103 | 347846 | 8227200  | SH | DEFINED | 8  |
| WASHINGTON MUT INC           | COM     | 939322103 | 31713  | 750066   | SH | DEFINED | 6  |
| WASHINGTON MUT INC           | COM     | 939322103 | 211    | 5000     | SH | DEFINED | 1  |
| WASHINGTON MUT INC           | COM     | 939322103 | 713376 | 16872659 | SH | DEFINED | 10 |
| WASHINGTON MUT INC           | COM     | 939322103 | 378    | 8945     | SH | DEFINED | 2  |
| WASHINGTON MUT INC           | COM     | 939322103 | 564    | 13350    | SH | DEFINED | 5  |
| WASHINGTON MUT INC           | COM     | 939322103 | 951    | 22500    | SH | DEFINED | 7  |
| WASHINGTON MUT INC           | COM     | 939322103 | 1723   | 40761    | SH | DEFINED | 4  |
| WASHINGTON MUT INC           | COM     | 939322103 | 2007   | 47467    | SH | DEFINED | 9  |
| WASHINGTON MUT INC           | COM     | 939322103 | 2011   | 47562    | SH | DEFINED | 11 |
| WASHINGTON MUT INC           | COM     | 939322103 | 4685   | 110810   | SH | DEFINED | 3  |
| WASHINGTON MUT INC           | COM     | 939322103 | 13216  | 312576   | SH | DEFINED | 12 |
| WASHINGTON POST CO           | CL B    | 939640108 | 187    | 190      | SH | DEFINED | 11 |
| WASHINGTON POST CO           | CL B    | 939640108 | 49     | 50       | SH | DEFINED | 7  |

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| WASHINGTON POST CO           | CL B       | 939640108 | 1130   | 1150     | SH | DEFINED | 12 |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT | 939653101 | 1223   | 36107    | SH | DEFINED | 12 |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT | 939653101 | 271    | 8006     | SH | DEFINED | 2  |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT | 939653101 | 53     | 1575     | SH | DEFINED | 9  |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT | 939653101 | 17     | 500      | SH | DEFINED | 11 |
| WASHINGTON SVGBK FSB WALDRF  | COM        | 939696100 | 43     | 2700     | SH | DEFINED | 12 |
| WASHINGTON TR BANCORP        | COM        | 940610108 | 178    | 6089     | SH | DEFINED | 12 |
| WASTE CONNECTIONS INC        | COM        | 941053100 | 8433   | 246210   | SH | DEFINED | 3  |
| WASTE CONNECTIONS INC        | COM        | 941053100 | 11     | 307      | SH | DEFINED | 9  |
| WASTE INDUSTRIES USA INC     | COM        | 941057101 | 5      | 400      | SH | DEFINED | 11 |
| WASTE INDUSTRIES USA INC     | COM        | 941057101 | 3      | 225      | SH | DEFINED | 12 |
| WASTE INDUSTRIES USA INC     | COM        | 941057101 | 2577   | 207800   | SH | DEFINED | 6  |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 17123  | 571921   | SH | DEFINED | 4  |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 324657 | 10843600 | SH | DEFINED | 8  |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 2      | 70       | SH | DEFINED | 3  |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 4      | 150      | SH | DEFINED | 6  |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 47     | 1560     | SH | DEFINED | 2  |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 235    | 7860     | SH | DEFINED | 11 |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 1004   | 33550    | SH | DEFINED | 7  |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 1017   | 33975    | SH | DEFINED | 9  |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 8013   | 267648   | SH | DEFINED | 12 |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 680855 | 22740639 | SH | DEFINED | 10 |
| WASTE MGMT INC DEL           | COM        | 94106L109 | 9426   | 314816   | SH | DEFINED | 5  |
| WATER PIK TECHNOLOGIES INC   | COM        | 94113U100 | 2938   | 165700   | SH | DEFINED | 6  |
| WATER PIK TECHNOLOGIES INC   | COM        | 94113U100 | 2      | 112      | SH | DEFINED | 12 |
| WATER PIK TECHNOLOGIES INC   | COM        | 94113U100 | 11     | 600      | SH | DEFINED | 11 |
| WATERS CORP                  | COM        | 941848103 | 600    | 12820    | SH | DEFINED | 3  |
| WATERS CORP                  | COM        | 941848103 | 392    | 8375     | SH | DEFINED | 12 |
| WATERS CORP                  | COM        | 941848103 | 98     | 2100     | SH | DEFINED | 9  |
| WATERS CORP                  | COM        | 941848103 | 0      | 0        | SH | DEFINED | 6  |
| WATERSIDE CAP CORP           | COM        | 941872103 | 38     | 7839     | SH | DEFINED | 12 |
| WATSCO INC                   | COM        | 942622200 | 895    | 25400    | SH | DEFINED | 3  |
| WATSON PHARMACEUTICALS INC   | COM        | 942683103 | 8      | 250      | SH | DEFINED | 9  |
| WATSON PHARMACEUTICALS INC   | COM        | 942683103 | 207    | 6300     | SH | DEFINED | 5  |
| WATSON PHARMACEUTICALS INC   | COM        | 942683103 | 2674   | 81486    | SH | DEFINED | 12 |
| WATSON PHARMACEUTICALS INC   | COM        | 942683103 | 27255  | 830680   | SH | DEFINED | 6  |
| WATSON PHARMACEUTICALS INC   | COM        | 942683103 | 12     | 375      | SH | DEFINED | 11 |
| WATSON WYATT & CO HLDGS      | CL A       | 942712100 | 1011   | 37500    | SH | DEFINED | 3  |
| WATTS WATER TECHNOLOGIES INC | CL A       | 942749102 | 35     | 1077     | SH | DEFINED | 12 |
| WATTS WATER TECHNOLOGIES INC | CL A       | 942749102 | 32     | 1000     | SH | DEFINED | 9  |
| WATTS WATER TECHNOLOGIES INC | CL A       | 942749102 | 290    | 9000     | SH | DEFINED | 3  |
| WAUSAU-MOSINEE PAPER CORP    | COM        | 943315101 | 14     | 800      | SH | DEFINED | 2  |
| WAUSAU-MOSINEE PAPER CORP    | COM        | 943315101 | 607    | 33985    | SH | DEFINED | 12 |
| WAUSAU-MOSINEE PAPER CORP    | COM        | 943315101 | 5156   | 288710   | SH | DEFINED | 3  |
| WAVE SYSTEMS CORP            | CL A       | 943526103 | 12     | 10500    | SH | DEFINED | 12 |
| WAYPOINT FINL CORP           | COM        | 946756103 | 685    | 24148    | SH | DEFINED | 12 |
| WAYPOINT FINL CORP           | COM        | 946756103 | 27     | 945      | SH | DEFINED | 4  |
| WCI CMNTYS INC               | COM        | 92923C104 | 2355   | 80100    | SH | DEFINED | 6  |
| WD-40 CO                     | COM        | 929236107 | 1070   | 37654    | SH | DEFINED | 12 |
| WEATHERFORD INTERNATIONAL LT | COM        | G95089101 | 70     | 1365     | SH | DEFINED | 4  |
| WEATHERFORD INTERNATIONAL LT | COM        | G95089101 | 427    | 8325     | SH | DEFINED | 12 |
| WEATHERFORD INTERNATIONAL LT | COM        | G95089101 | 451    | 8800     | SH | DEFINED | 5  |
| WEBCO INDS INC               | COM        | 947621108 | 1275   | 118400   | SH | DEFINED | 6  |
| WEBEX COMMUNICATIONS INC     | COM        | 94767L109 | 24     | 1005     | SH | DEFINED | 12 |
| WEBMD CORP                   | COM        | 94769M105 | 24     | 3000     | SH | DEFINED | 1  |
| WEBMD CORP                   | COM        | 94769M105 | 41     | 5000     | SH | DEFINED | 11 |
| WEBMD CORP                   | COM        | 94769M105 | 7946   | 973730   | SH | DEFINED | 12 |
| WEBMD CORP                   | COM        | 94769M105 | 33864  | 4150000  | SH | DEFINED | 13 |
| WEBSense INC                 | COM        | 947684106 | 132    | 2607     | SH | DEFINED | 12 |
| WEBSense INC                 | COM        | 947684106 | 22     | 440      | SH | DEFINED | 11 |
| WEBSTER FINL CORP CONN       | COM        | 947890109 | 20953  | 413760   | SH | DEFINED | 6  |
| WEBSTER FINL CORP CONN       | COM        | 947890109 | 4005   | 79082    | SH | DEFINED | 12 |

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|                              |            |           |        |         |    |         |    |
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| WEBSTER FINL CORP CONN       | COM        | 947890109 | 271    | 5350    | SH | DEFINED | 11 |
| WEIDER NUTRITION INTL INC    | CL A       | 948603105 | 418    | 96100   | SH | DEFINED | 6  |
| WEIGHT WATCHERS INTL INC NEW | COM        | 948626106 | 130    | 3165    | SH | DEFINED | 12 |
| WEIGHT WATCHERS INTL INC NEW | COM        | 948626106 | 181    | 4400    | SH | DEFINED | 11 |
| WEINGARTEN RLTY INVS         | SH BEN INT | 948741103 | 4450   | 110971  | SH | DEFINED | 9  |
| WEINGARTEN RLTY INVS         | SH BEN INT | 948741103 | 107    | 2661    | SH | DEFINED | 2  |
| WEINGARTEN RLTY INVS         | SH BEN INT | 948741103 | 105    | 2627    | SH | DEFINED | 11 |
| WEINGARTEN RLTY INVS         | SH BEN INT | 948741103 | 2318   | 57796   | SH | DEFINED | 12 |
| WEIS MKTS INC                | COM        | 948849104 | 15     | 400     | SH | DEFINED | 9  |
| WEIS MKTS INC                | COM        | 948849104 | 31     | 800     | SH | DEFINED | 11 |
| WEIS MKTS INC                | COM        | 948849104 | 1293   | 33522   | SH | DEFINED | 12 |
| WELLCARE HEALTH PLANS INC    | COM        | 94946T106 | 12     | 382     | SH | DEFINED | 12 |
| WELLCARE HEALTH PLANS INC    | COM        | 94946T106 | 1602   | 49300   | SH | DEFINED | 3  |
| WELLCHOICE INC               | COM        | 949475107 | 4      | 80      | SH | DEFINED | 6  |
| WELLCHOICE INC               | COM        | 949475107 | 1524   | 28530   | SH | DEFINED | 3  |
| WELLMAN INC                  | COM        | 949702104 | 1045   | 97825   | SH | DEFINED | 6  |
| WELLMAN INC                  | COM        | 949702104 | 162    | 15150   | SH | DEFINED | 12 |
| WELLPOINT INC                | COM        | 94973V107 | 278    | 2420    | SH | DEFINED | 11 |
| WELLPOINT INC                | COM        | 94973V107 | 284487 | 2473800 | SH | DEFINED | 10 |
| WELLPOINT INC                | COM        | 94973V107 | 344    | 2990    | SH | DEFINED | 6  |
| WELLPOINT INC                | COM        | 94973V107 | 349    | 3038    | SH | DEFINED | 2  |
| WELLPOINT INC                | COM        | 94973V107 | 638    | 5550    | SH | DEFINED | 9  |
| WELLPOINT INC                | COM        | 94973V107 | 3518   | 30588   | SH | DEFINED | 12 |
| WELLPOINT INC                | COM        | 94973V107 | 45704  | 397430  | SH | DEFINED | 3  |
| WELLPOINT INC                | COM        | 94973V107 | 110981 | 965050  | SH | DEFINED | 8  |
| WELLPOINT INC                | COM        | 94973V107 | 72     | 625     | SH | DEFINED | 1  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 2562   | 41215   | SH | DEFINED | 5  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 16241  | 261314  | SH | DEFINED | 3  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 7349   | 118247  | SH | DEFINED | 2  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 1952   | 31411   | SH | DEFINED | 4  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 1120   | 18015   | SH | DEFINED | 11 |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 548    | 5622    | SH | DEFINED | 1  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 286    | 4600    | SH | DEFINED | 7  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 264    | 4250    | SH | DEFINED | 6  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 175    | 2814    | SH | DEFINED | 9  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 12736  | 204916  | SH | DEFINED | 12 |
| WELLSFORD REAL PTYS INC      | COM NEW    | 950240200 | 1415   | 98271   | SH | DEFINED | 6  |
| WENDYS INTL INC              | COM        | 950590109 | 609    | 15500   | SH | DEFINED | 5  |
| WENDYS INTL INC              | COM        | 950590109 | 261    | 6649    | SH | DEFINED | 12 |
| WENDYS INTL INC              | COM        | 950590109 | 1      | 20      | SH | DEFINED | 6  |
| WENDYS INTL INC              | COM        | 950590109 | 5889   | 150000  | SH | DEFINED | 7  |
| WERNER ENTERPRISES INC       | COM        | 950755108 | 38     | 1700    | SH | DEFINED | 11 |
| WERNER ENTERPRISES INC       | COM        | 950755108 | 806    | 35619   | SH | DEFINED | 12 |
| WESBANCO INC                 | COM        | 950810101 | 34     | 1075    | SH | DEFINED | 11 |
| WESBANCO INC                 | COM        | 950810101 | 153    | 4775    | SH | DEFINED | 12 |
| WESCO FINL CORP              | COM        | 950817106 | 39     | 100     | SH | DEFINED | 12 |
| WESCO INTL INC               | COM        | 95082P105 | 24722  | 834059  | SH | DEFINED | 3  |
| WESCO INTL INC               | COM        | 95082P105 | 1      | 46      | SH | DEFINED | 11 |
| WEST COAST BANCORP ORE NEW   | COM        | 952145100 | 2126   | 83660   | SH | DEFINED | 6  |
| WEST COAST BANCORP ORE NEW   | COM        | 952145100 | 1593   | 62700   | SH | DEFINED | 3  |
| WEST CORP                    | COM        | 952355105 | 2433   | 73480   | SH | DEFINED | 3  |
| WEST MARINE INC              | COM        | 954235107 | 20     | 800     | SH | DEFINED | 12 |
| WEST MARINE INC              | COM        | 954235107 | 25     | 1000    | SH | DEFINED | 9  |
| WEST PHARMACEUTICAL SVSC INC | COM        | 955306105 | 97     | 3860    | SH | DEFINED | 11 |
| WEST PHARMACEUTICAL SVSC INC | COM        | 955306105 | 188    | 7496    | SH | DEFINED | 12 |
| WESTAMERICA BANCORPORATION   | COM        | 957090103 | 2522   | 43250   | SH | DEFINED | 3  |
| WESTAMERICA BANCORPORATION   | COM        | 957090103 | 12     | 200     | SH | DEFINED | 12 |
| WESTAR ENERGY INC            | COM        | 95709T100 | 43     | 1871    | SH | DEFINED | 9  |
| WESTAR ENERGY INC            | COM        | 95709T100 | 38     | 1659    | SH | DEFINED | 2  |
| WESTAR ENERGY INC            | COM        | 95709T100 | 1449   | 63342   | SH | DEFINED | 12 |
| WESTCORP INC                 | COM        | 957907108 | 16745  | 364583  | SH | DEFINED | 6  |
| WESTELL TECHNOLOGIES INC     | CL A       | 957541105 | 2467   | 362790  | SH | DEFINED | 3  |



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|                              |                |           |       |         |    |         |    |
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| WESTELL TECHNOLOGIES INC     | CL A           | 957541105 | 7     | 1000    | SH | DEFINED | 12 |
| WESTERN ASSET CLAYMORE US TR | COM SH BEN INT | 95766Q106 | 8991  | 675477  | SH | DEFINED | 12 |
| WESTERN ASSET PREMIER BD FD  | SHS BEN INT    | 957664105 | 7128  | 441623  | SH | DEFINED | 12 |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 48784 | 4500350 | SH | DEFINED | 6  |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 15    | 1400    | SH | DEFINED | 11 |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 17    | 1573    | SH | DEFINED | 9  |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 3714  | 342620  | SH | DEFINED | 12 |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 25255 | 2329830 | SH | DEFINED | 3  |
| WESTERN GAS RES INC          | COM            | 958259103 | 13911 | 475576  | SH | DEFINED | 3  |
| WESTERN GAS RES INC          | COM            | 958259103 | 10    | 333     | SH | DEFINED | 11 |
| WESTERN SIERRA BANCORP       | COM            | 959522103 | 3810  | 99331   | SH | DEFINED | 1  |
| WESTERN WIRELESS CORP        | CL A           | 95988E204 | 41    | 1400    | SH | DEFINED | 12 |
| WESTERN WIRELESS CORP        | CL A           | 95988E204 | 31834 | 1086494 | SH | DEFINED | 3  |
| WESTLAKE CHEM CORP           | COM            | 960413102 | 17    | 500     | SH | DEFINED | 12 |
| WESTLAKE CHEM CORP           | COM            | 960413102 | 1346  | 40310   | SH | DEFINED | 3  |
| WESTWOOD HLDGS GROUP INC     | COM            | 961765104 | 2     | 110     | SH | DEFINED | 12 |
| WESTWOOD ONE INC             | COM            | 961815107 | 177   | 6588    | SH | DEFINED | 12 |
| WEYERHAEUSER CO              | COM            | 962166104 | 13    | 200     | SH | DEFINED | 9  |
| WEYERHAEUSER CO              | COM            | 962166104 | 7     | 100     | SH | DEFINED | 6  |
| WEYERHAEUSER CO              | COM            | 962166104 | 19    | 280     | SH | DEFINED | 7  |
| WEYERHAEUSER CO              | COM            | 962166104 | 308   | 4576    | SH | DEFINED | 2  |
| WEYERHAEUSER CO              | COM            | 962166104 | 2234  | 33227   | SH | DEFINED | 12 |
| WEYERHAEUSER CO              | COM            | 962166104 | 33363 | 496330  | SH | DEFINED | 3  |
| WFS FINL INC                 | COM            | 92923B106 | 20    | 390     | SH | DEFINED | 3  |
| WFS FINL INC                 | COM            | 92923B106 | 17    | 335     | SH | DEFINED | 6  |
| WGL HLDGS INC                | COM            | 92924F106 | 32    | 1050    | SH | DEFINED | 11 |
| WGL HLDGS INC                | COM            | 92924F106 | 1794  | 58178   | SH | DEFINED | 12 |
| WGL HLDGS INC                | COM            | 92924F106 | 32040 | 1038900 | SH | DEFINED | 6  |
| WHEATON RIV MINERALS LTD     | COM            | 962902102 | 1314  | 403150  | SH | DEFINED | 3  |
| WHEATON RIV MINERALS LTD     | COM            | 962902102 | 3     | 1000    | SH | DEFINED | 12 |
| WHEELING PITTSBURGH CORP     | COM NEW        | 963142302 | 96    | 2500    | SH | DEFINED | 3  |
| WHIRLPOOL CORP               | COM            | 963320106 | 20    | 295     | SH | DEFINED | 11 |
| WHIRLPOOL CORP               | COM            | 963320106 | 273   | 3950    | SH | DEFINED | 5  |
| WHIRLPOOL CORP               | COM            | 963320106 | 271   | 3909    | SH | DEFINED | 12 |
| WHIRLPOOL CORP               | COM            | 963320106 | 3664  | 52940   | SH | DEFINED | 6  |
| WHITE ELECTR DESIGNS CORP    | COM            | 963801105 | 25    | 4000    | SH | DEFINED | 12 |
| WHITE ELECTR DESIGNS CORP    | COM            | 963801105 | 1725  | 272475  | SH | DEFINED | 6  |
| WHITE MTNS INS GROUP LTD     | COM            | G9618E107 | 1446  | 2239    | SH | DEFINED | 12 |
| WHITE MTNS INS GROUP LTD     | COM            | G9618E107 | 65    | 100     | SH | DEFINED | 11 |
| WHITE MTNS INS GROUP LTD     | COM            | G9618E107 | 65    | 100     | SH | DEFINED | 2  |
| WHITNEY HLDG CORP            | COM            | 966612103 | 481   | 10695   | SH | DEFINED | 12 |
| WHITNEY HLDG CORP            | COM            | 966612103 | 202   | 4500    | SH | DEFINED | 11 |
| WHOLE FOODS MKT INC          | COM            | 966837106 | 19    | 200     | SH | DEFINED | 11 |
| WHOLE FOODS MKT INC          | COM            | 966837106 | 164   | 1724    | SH | DEFINED | 12 |
| WHOLE FOODS MKT INC          | COM            | 966837106 | 191   | 2000    | SH | DEFINED | 1  |
| WHX CORP                     | PFD CV SER A   | 929248201 | 2     | 500     | SH | DEFINED | 12 |
| WILD OATS MARKETS INC        | COM            | 96808B107 | 11    | 1250    | SH | DEFINED | 12 |
| WILD OATS MARKETS INC        | COM            | 96808B107 | 3     | 350     | SH | DEFINED | 2  |
| WILEY JOHN & SONS INC        | CL B           | 968223305 | 111   | 3200    | SH | DEFINED | 12 |
| WILEY JOHN & SONS INC        | CL A           | 968223206 | 1450  | 41610   | SH | DEFINED | 3  |
| WILEY JOHN & SONS INC        | CL A           | 968223206 | 495   | 14200   | SH | DEFINED | 5  |
| WILEY JOHN & SONS INC        | CL A           | 968223206 | 446   | 12800   | SH | DEFINED | 11 |
| WILEY JOHN & SONS INC        | CL A           | 968223206 | 360   | 10335   | SH | DEFINED | 12 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 65    | 3964    | SH | DEFINED | 2  |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 4     | 250     | SH | DEFINED | 9  |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 2174  | 133481  | SH | DEFINED | 12 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 69    | 4250    | SH | DEFINED | 11 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 19923 | 1223028 | SH | DEFINED | 6  |
| WILLIAMS INDS INC            | COM            | 969493204 | 0     | 100     | SH | DEFINED | 12 |
| WILLIAMS SONOMA INC          | COM            | 969904101 | 201   | 5740    | SH | DEFINED | 12 |
| WILLIAMS SONOMA INC          | COM            | 969904101 | 344   | 9829    | SH | DEFINED | 2  |
| WILLIS GROUP HOLDINGS LTD    | SHS            | G96655108 | 170   | 4140    | SH | DEFINED | 12 |

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| WILLIS GROUP HOLDINGS LTD    | SHS          | G96655108 | 34     | 815     | SH | DEFINED | 11 |
| WILLOW GROVE BANCORP INC NEW | COM          | 97111W101 | 62     | 3300    | SH | DEFINED | 11 |
| WILMINGTON TRUST CORP        | COM          | 971807102 | 3159   | 87374   | SH | DEFINED | 12 |
| WILMINGTON TRUST CORP        | COM          | 971807102 | 129    | 3576    | SH | DEFINED | 11 |
| WILMINGTON TRUST CORP        | COM          | 971807102 | 228    | 6300    | SH | DEFINED | 2  |
| WILMINGTON TRUST CORP        | COM          | 971807102 | 542    | 15000   | SH | DEFINED | 4  |
| WILSHIRE BANCORP INC         | COM          | 97186T108 | 10     | 624     | SH | DEFINED | 12 |
| WILSHIRE BANCORP INC         | COM          | 97186T108 | 8890   | 537480  | SH | DEFINED | 3  |
| WILSON GREATBATCH TECHNOLOGI | COM          | 972232102 | 4      | 200     | SH | DEFINED | 6  |
| WIND RIVER SYSTEMS INC       | COM          | 973149107 | 59     | 4360    | SH | DEFINED | 12 |
| WINN DIXIE STORES INC        | COM          | 974280109 | 22     | 4921    | SH | DEFINED | 12 |
| WINNEBAGO INDS INC           | COM          | 974637100 | 23695  | 606620  | SH | DEFINED | 3  |
| WINNEBAGO INDS INC           | COM          | 974637100 | 86     | 2214    | SH | DEFINED | 12 |
| WINNEBAGO INDS INC           | COM          | 974637100 | 39     | 1000    | SH | DEFINED | 9  |
| WINNEBAGO INDS INC           | COM          | 974637100 | 14     | 358     | SH | DEFINED | 11 |
| WINSTON HOTELS INC           | COM          | 97563A102 | 65     | 5500    | SH | DEFINED | 3  |
| WINTON FINL CORP             | COM          | 976446104 | 11     | 500     | SH | DEFINED | 2  |
| WINTRUST FINANCIAL CORP      | COM          | 97650W108 | 14430  | 253340  | SH | DEFINED | 3  |
| WINTRUST FINANCIAL CORP      | COM          | 97650W108 | 6      | 111     | SH | DEFINED | 11 |
| WIRELESS FACILITIES INC      | COM          | 97653A103 | 7      | 700     | SH | DEFINED | 12 |
| WIRELESS TELECOM GROUP INC   | COM          | 976524108 | 2      | 600     | SH | DEFINED | 12 |
| WISCONSIN ENERGY CORP        | COM          | 976657106 | 212    | 6300    | SH | DEFINED | 5  |
| WISCONSIN ENERGY CORP        | COM          | 976657106 | 139    | 4130    | SH | DEFINED | 6  |
| WISCONSIN ENERGY CORP        | COM          | 976657106 | 121    | 3600    | SH | DEFINED | 11 |
| WISCONSIN ENERGY CORP        | COM          | 976657106 | 42     | 1250    | SH | DEFINED | 9  |
| WISCONSIN ENERGY CORP        | COM          | 976657106 | 10     | 300     | SH | DEFINED | 2  |
| WISCONSIN ENERGY CORP        | COM          | 976657106 | 397    | 11788   | SH | DEFINED | 12 |
| WISCONSIN ENERGY CORP        | COM          | 976657106 | 7974   | 236545  | SH | DEFINED | 3  |
| WMS INDS INC                 | COM          | 929297109 | 10     | 300     | SH | DEFINED | 11 |
| WMS INDS INC                 | COM          | 929297109 | 34     | 1000    | SH | DEFINED | 12 |
| WOLVERINE WORLD WIDE INC     | COM          | 978097103 | 16     | 500     | SH | DEFINED | 9  |
| WOLVERINE WORLD WIDE INC     | COM          | 978097103 | 6484   | 206380  | SH | DEFINED | 3  |
| WOLVERINE WORLD WIDE INC     | COM          | 978097103 | 31     | 985     | SH | DEFINED | 12 |
| WORLD ACCEP CORP DEL         | COM          | 981419104 | 14     | 500     | SH | DEFINED | 12 |
| WORLD ACCEP CORP DEL         | COM          | 981419104 | 1509   | 54870   | SH | DEFINED | 3  |
| WORLD ACCEP CORP DEL         | COM          | 981419104 | 5777   | 210000  | SH | DEFINED | 6  |
| WORLD ACCEP CORP DEL         | COM          | 981419104 | 3      | 109     | SH | DEFINED | 11 |
| WORLD FUEL SVCS CORP         | COM          | 981475106 | 47     | 950     | SH | DEFINED | 12 |
| WORLD WRESTLING ENTMT INC    | CL A         | 98156Q108 | 5249   | 432945  | SH | DEFINED | 6  |
| WORLDGATE COMMUNICATIONS INC | COM          | 98156L307 | 30     | 6065    | SH | DEFINED | 12 |
| WORTHINGTON INDS INC         | COM          | 981811102 | 3556   | 181620  | SH | DEFINED | 12 |
| WORTHINGTON INDS INC         | COM          | 981811102 | 10     | 500     | SH | DEFINED | 11 |
| WORTHINGTON INDS INC         | COM          | 981811102 | 106    | 5400    | SH | DEFINED | 2  |
| WORTHINGTON INDS INC         | COM          | 981811102 | 979    | 50000   | SH | DEFINED | 6  |
| WPP GROUP PLC                | SPON ADR NEW | 929309300 | 16563  | 303072  | SH | DEFINED | 10 |
| WPP GROUP PLC                | SPON ADR NEW | 929309300 | 176    | 3225    | SH | DEFINED | 11 |
| WPP GROUP PLC                | SPON ADR NEW | 929309300 | 202161 | 3699200 | SH | DEFINED | 8  |
| WPP GROUP PLC                | SPON ADR NEW | 929309300 | 16345  | 299230  | SH | DEFINED | 6  |
| WPS RESOURCES CORP           | COM          | 92931B106 | 666    | 13333   | SH | DEFINED | 12 |
| WPS RESOURCES CORP           | COM          | 92931B106 | 171    | 3420    | SH | DEFINED | 9  |
| WPS RESOURCES CORP           | COM          | 92931B106 | 34735  | 695260  | SH | DEFINED | 6  |
| WRIGLEY WM JR CO             | COM          | 982526105 | 7      | 100     | SH | DEFINED | 4  |
| WRIGLEY WM JR CO             | COM          | 982526105 | 14     | 200     | SH | DEFINED | 9  |
| WRIGLEY WM JR CO             | COM          | 982526105 | 135    | 1956    | SH | DEFINED | 2  |
| WRIGLEY WM JR CO             | COM          | 982526105 | 180    | 2600    | SH | DEFINED | 11 |
| WRIGLEY WM JR CO             | COM          | 982526105 | 5024   | 72614   | SH | DEFINED | 12 |
| WRIGLEY WM JR CO             | COM          | 982526105 | 8466   | 122352  | SH | DEFINED | 1  |
| WSFS FINL CORP               | COM          | 929328102 | 72     | 1200    | SH | DEFINED | 3  |
| WSFS FINL CORP               | COM          | 929328102 | 1890   | 31500   | SH | DEFINED | 6  |
| WSFS FINL CORP               | COM          | 929328102 | 96     | 1600    | SH | DEFINED | 11 |
| WSFS FINL CORP               | COM          | 929328102 | 147    | 2438    | SH | DEFINED | 12 |
| WSTRN ASSET/CLYMRE US TR INF | COM          | 95766R104 | 15896  | 1239975 | SH | DEFINED | 12 |

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|                              |      |           |        |         |    |         |    |
|------------------------------|------|-----------|--------|---------|----|---------|----|
| WVS FINL CORP                | COM  | 929358109 | 51     | 3044    | SH | DEFINED | 12 |
| WYETH                        | COM  | 983024100 | 10806  | 253721  | SH | DEFINED | 12 |
| WYETH                        | COM  | 983024100 | 5034   | 118200  | SH | DEFINED | 7  |
| WYETH                        | COM  | 983024100 | 4264   | 100118  | SH | DEFINED | 2  |
| WYETH                        | COM  | 983024100 | 1391   | 32658   | SH | DEFINED | 5  |
| WYETH                        | COM  | 983024100 | 474    | 11133   | SH | DEFINED | 11 |
| WYETH                        | COM  | 983024100 | 245    | 5744    | SH | DEFINED | 9  |
| WYETH                        | COM  | 983024100 | 26     | 600     | SH | DEFINED | 4  |
| WYETH                        | COM  | 983024100 | 35632  | 836635  | SH | DEFINED | 6  |
| WYETH                        | COM  | 983024100 | 19684  | 462185  | SH | DEFINED | 3  |
| WYETH                        | COM  | 983024100 | 1275   | 29924   | SH | DEFINED | 1  |
| WYNN RESORTS LTD             | COM  | 983134107 | 141    | 2100    | SH | DEFINED | 12 |
| X-RITE INC                   | COM  | 983857103 | 1      | 50      | SH | DEFINED | 2  |
| XCEL ENERGY INC              | COM  | 98389B100 | 115    | 6304    | SH | DEFINED | 11 |
| XCEL ENERGY INC              | COM  | 98389B100 | 73     | 4036    | SH | DEFINED | 2  |
| XCEL ENERGY INC              | COM  | 98389B100 | 218    | 11993   | SH | DEFINED | 9  |
| XCEL ENERGY INC              | COM  | 98389B100 | 2031   | 111574  | SH | DEFINED | 12 |
| XCEL ENERGY INC              | COM  | 98389B100 | 255    | 14030   | SH | DEFINED | 6  |
| XEROX CORP                   | COM  | 984121103 | 5      | 302     | SH | DEFINED | 9  |
| XEROX CORP                   | COM  | 984121103 | 18190  | 1069350 | SH | DEFINED | 3  |
| XEROX CORP                   | COM  | 984121103 | 4234   | 248886  | SH | DEFINED | 6  |
| XEROX CORP                   | COM  | 984121103 | 860    | 50540   | SH | DEFINED | 12 |
| XEROX CORP                   | COM  | 984121103 | 27     | 1600    | SH | DEFINED | 11 |
| XETA TECHNOLOGIES INC        | COM  | 983909102 | 3      | 700     | SH | DEFINED | 12 |
| XILINX INC                   | COM  | 983919101 | 0      | 0       | SH | DEFINED | 6  |
| XILINX INC                   | COM  | 983919101 | 4      | 150     | SH | DEFINED | 9  |
| XILINX INC                   | COM  | 983919101 | 388    | 13095   | SH | DEFINED | 12 |
| XILINX INC                   | COM  | 983919101 | 7      | 250     | SH | DEFINED | 11 |
| XL CAP LTD                   | CL A | G98255105 | 607    | 7820    | SH | DEFINED | 12 |
| XL CAP LTD                   | CL A | G98255105 | 1242   | 16000   | SH | DEFINED | 3  |
| XL CAP LTD                   | CL A | G98255105 | 36     | 464     | SH | DEFINED | 6  |
| XL CAP LTD                   | CL A | G98255105 | 233    | 3000    | SH | DEFINED | 5  |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 137270 | 3648855 | SH | DEFINED | 10 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 135432 | 3600000 | SH | DEFINED | 13 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 50076  | 1331100 | SH | DEFINED | 8  |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 6378   | 169550  | SH | DEFINED | 12 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 960    | 25525   | SH | DEFINED | 9  |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 10     | 265     | SH | DEFINED | 11 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 0      | 0       | SH | DEFINED | 6  |
| XOMA LTD                     | ORD  | G9825R107 | 1      | 500     | SH | DEFINED | 12 |
| XTO ENERGY INC               | COM  | 98385X106 | 15826  | 447307  | SH | DEFINED | 1  |
| XTO ENERGY INC               | COM  | 98385X106 | 220    | 6224    | SH | DEFINED | 12 |
| XTO ENERGY INC               | COM  | 98385X106 | 26     | 729     | SH | DEFINED | 11 |
| XYBERNAUT CORP               | COM  | 984149104 | 14     | 11710   | SH | DEFINED | 12 |
| YADKIN VY BK&TR CO ELKIN N C | COM  | 984308106 | 795    | 54152   | SH | DEFINED | 6  |
| YAHOO INC                    | COM  | 984332106 | 16937  | 449500  | SH | DEFINED | 8  |
| YAHOO INC                    | COM  | 984332106 | 0      | 0       | SH | DEFINED | 6  |
| YAHOO INC                    | COM  | 984332106 | 22     | 575     | SH | DEFINED | 11 |
| YAHOO INC                    | COM  | 984332106 | 298    | 7920    | SH | DEFINED | 5  |
| YAHOO INC                    | COM  | 984332106 | 880    | 23356   | SH | DEFINED | 12 |
| YAHOO INC                    | COM  | 984332106 | 1334   | 35410   | SH | DEFINED | 9  |
| YAHOO INC                    | COM  | 984332106 | 22205  | 589300  | SH | DEFINED | 10 |
| YAHOO INC                    | COM  | 984332106 | 75360  | 2000000 | SH | DEFINED | 13 |
| YAK COMMUNICATIONS INC       | COM  | 984208207 | 26     | 3350    | SH | DEFINED | 12 |
| YANKEE CANDLE INC            | COM  | 984757104 | 47     | 1405    | SH | DEFINED | 2  |
| YANKEE CANDLE INC            | COM  | 984757104 | 51     | 1525    | SH | DEFINED | 12 |
| YANKEE CANDLE INC            | COM  | 984757104 | 674    | 20300   | SH | DEFINED | 11 |
| YANKEE CANDLE INC            | COM  | 984757104 | 9047   | 272660  | SH | DEFINED | 3  |
| YARDVILLE NATL BANCORP       | COM  | 985021104 | 55     | 1600    | SH | DEFINED | 11 |
| YARDVILLE NATL BANCORP       | COM  | 985021104 | 784    | 22887   | SH | DEFINED | 12 |
| YARDVILLE NATL BANCORP       | COM  | 985021104 | 185    | 5410    | SH | DEFINED | 3  |
| YARDVILLE NATL BANCORP       | COM  | 985021104 | 233    | 6800    | SH | DEFINED | 9  |

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|                            |                |           |       |         |    |         |    |
|----------------------------|----------------|-----------|-------|---------|----|---------|----|
| YDI WIRELESS INC           | COM            | 984215103 | 0     | 0       | SH | DEFINED | 12 |
| YELLOW ROADWAY CORP        | COM            | 985577105 | 28    | 500     | SH | DEFINED | 9  |
| YELLOW ROADWAY CORP        | COM            | 985577105 | 66    | 1189    | SH | DEFINED | 11 |
| YELLOW ROADWAY CORP        | COM            | 985577105 | 148   | 2660    | SH | DEFINED | 12 |
| YORK INTL CORP NEW         | COM            | 986670107 | 33    | 965     | SH | DEFINED | 11 |
| YORK INTL CORP NEW         | COM            | 986670107 | 1858  | 53787   | SH | DEFINED | 12 |
| YORK INTL CORP NEW         | COM            | 986670107 | 36189 | 1047730 | SH | DEFINED | 6  |
| YOUNG BROADCASTING INC     | CL A           | 987434107 | 38    | 3570    | SH | DEFINED | 12 |
| YUM BRANDS INC             | COM            | 988498101 | 2515  | 53311   | SH | DEFINED | 12 |
| YUM BRANDS INC             | COM            | 988498101 | 2     | 50      | SH | DEFINED | 6  |
| YUM BRANDS INC             | COM            | 988498101 | 15    | 320     | SH | DEFINED | 9  |
| YUM BRANDS INC             | COM            | 988498101 | 42    | 890     | SH | DEFINED | 2  |
| YUM BRANDS INC             | COM            | 988498101 | 701   | 14850   | SH | DEFINED | 11 |
| ZALE CORP NEW              | COM            | 988858106 | 41773 | 1398480 | SH | DEFINED | 6  |
| ZALE CORP NEW              | COM            | 988858106 | 1019  | 34100   | SH | DEFINED | 3  |
| ZAPATA CORP                | COM PAR \$     | 989070602 | 11    | 180     | SH | DEFINED | 12 |
| ZARLINK SEMICONDUCTOR INC  | COM            | 989139100 | 12    | 4800    | SH | DEFINED | 12 |
| ZEBRA TECHNOLOGIES CORP    | CL A           | 989207105 | 92    | 1637    | SH | DEFINED | 12 |
| ZENITH NATL INS CORP       | COM            | 989390109 | 17625 | 353640  | SH | DEFINED | 3  |
| ZENITH NATL INS CORP       | COM            | 989390109 | 22685 | 455190  | SH | DEFINED | 6  |
| ZHONE TECHNOLOGIES INC NEW | COM            | 98950P108 | 1     | 250     | SH | DEFINED | 12 |
| ZILA INC                   | COM PAR \$0.01 | 989513205 | 2     | 500     | SH | DEFINED | 12 |
| ZIMMER HLDGS INC           | COM            | 98956P102 | 5403  | 67437   | SH | DEFINED | 12 |
| ZIMMER HLDGS INC           | COM            | 98956P102 | 80    | 1000    | SH | DEFINED | 7  |
| ZIMMER HLDGS INC           | COM            | 98956P102 | 427   | 5331    | SH | DEFINED | 11 |
| ZIMMER HLDGS INC           | COM            | 98956P102 | 1159  | 14467   | SH | DEFINED | 2  |
| ZIMMER HLDGS INC           | COM            | 98956P102 | 3814  | 47596   | SH | DEFINED | 1  |
| ZIMMER HLDGS INC           | COM            | 98956P102 | 0     | 0       | SH | DEFINED | 6  |
| ZIONS BANCORPORATION       | COM            | 989701107 | 15613 | 229498  | SH | DEFINED | 1  |
| ZIONS BANCORPORATION       | COM            | 989701107 | 261   | 3840    | SH | DEFINED | 3  |
| ZIONS BANCORPORATION       | COM            | 989701107 | 62    | 906     | SH | DEFINED | 11 |
| ZIONS BANCORPORATION       | COM            | 989701107 | 782   | 11488   | SH | DEFINED | 12 |
| ZIONS BANCORPORATION       | COM            | 989701107 | 171   | 2520    | SH | DEFINED | 6  |
| ZIX CORP                   | COM            | 98974P100 | 6     | 1230    | SH | DEFINED | 12 |
| ZIX CORP                   | COM            | 98974P100 | 1     | 176     | SH | DEFINED | 2  |
| ZOLL MED CORP              | COM            | 989922109 | 110   | 3200    | SH | DEFINED | 3  |
| ZOLL MED CORP              | COM            | 989922109 | 4     | 126     | SH | DEFINED | 12 |
| ZONAGEN INC                | COM            | 98975L108 | 9     | 2000    | SH | DEFINED | 12 |
| ZORAN CORP                 | COM            | 98975F101 | 35    | 3025    | SH | DEFINED | 12 |
| ZORAN CORP                 | COM            | 98975F101 | 7     | 600     | SH | DEFINED | 11 |
| ZORAN CORP                 | COM            | 98975F101 | 3     | 232     | SH | DEFINED | 2  |
| ZWEIG FD                   | COM            | 989834106 | 275   | 49472   | SH | DEFINED | 12 |
| ZWEIG TOTAL RETURN FD INC  | COM            | 989837109 | 72    | 13493   | SH | DEFINED | 12 |