

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

LEGG MASON INC  
Form 13F-HR  
November 14, 2006

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2006

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

Institutional Investment Manager Filing this Report:

Name: Legg Mason, Inc.  
Address: 100 Light Street  
Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD November 14, 2006

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 19

Form13F Information Table Entry Total: 9960

Form13F Information Table Value Total: \$208,555,061 (thousands)

List of Other Included Managers:

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

| No. | 13F File Number | Name  |
|-----|-----------------|---|
| 1   | 28-3658         | Barrett Associates, Inc.                          |
| 2   | 28-1801         | Bartlett & Co.                                    |
| 3   | 28-0377         | Batterymarch Financial Management, Inc.           |
| 4   | 28-5034         | Berkshire Asset Management, Inc.                  |
| 5   | 28-6393         | Bingham Legg Advisors, LLC                        |
| 6   | 28-2204         | Brandywine Global Investment Management, LLC      |
| 7   | 28-7412         | Legg Mason Canada Inc.                            |
| 8   | 28-1701         | Legg Mason Capital Management, Inc.               |
| 10  | 28-6395         | Legg Mason Funds Management, Inc.                 |
| 11  | 28-6397         | Legg Mason Investment Counsel & Trust Company, NA |
| 13  | 28-6399         | LMM, LLC  |
| 14  | 28-10245        | Western Asset Management Company                  |
| 16  | 28-             | Miscellaneous                                     |
| 17  | 28-11345        | Legg Mason Investment Counsel, LLC                |
| 18  | 28-11611        | Clearbridge Advisors, LLC                         |
| 20  | 28-4024         | Smith Barney Fund Management, LLC                 |
| 21  | 28-2568         | Clearbridge Asset Management, Inc.                |
| 22  | 28-6251         | Legg Mason International Equities                 |
| 23  | 28-11198        | Legg Mason Asset Management (Japan) Co., Ltd.     |

| 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 CONTACTS INC         | COM            | 681977104 | 0                  | 200            | SH         |              | DEFINED            | 18          |
| 1838 BD-DEB TRADING FD     | COM            | 282520105 | 0                  | 1562           | SH         |              | DEFINED            | 18          |
| 1ST SOURCE CORP            | COM            | 336901103 | 933                | 31605          | SH         |              | DEFINED            | 3           |
| 1ST SOURCE CORP            | COM            | 336901103 | 71                 | 2398           | SH         |              | DEFINED            | 2           |
| 21ST CENTY INS GROUP       | COM            | 90130N103 | 1648               | 110250         | SH         |              | DEFINED            | 3           |
| 3COM CORP                  | COM            | 885535104 | 214                | 48500          | SH         |              | DEFINED            | 20          |
| 3COM CORP                  | COM            | 885535104 | 66                 | 14890          | SH         |              | DEFINED            | 6           |
| 3COM CORP                  | COM            | 885535104 | 0                  | 100            | SH         |              | DEFINED            | 2           |
| 3COM CORP                  | COM            | 885535104 | 0                  | 50             | SH         |              | DEFINED            | 17          |
| 3COM CORP                  | COM            | 885535104 | 41820              | 9483100        | SH         |              | DEFINED            | 18          |
| 3M CO                      | COM            | 88579Y101 | 8422               | 113165         | SH         |              | DEFINED            | 2           |
| 3M CO                      | COM            | 88579Y101 | 1031               | 13860          | SH         |              | DEFINED            | 20          |
| 3M CO                      | COM            | 88579Y101 | 431136             | 5793282        | SH         |              | DEFINED            | 18          |
| 3M CO                      | COM            | 88579Y101 | 1660               | 22560          | SH         |              | DEFINED            | 5           |

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|                             |                |      |           |        |          |     |         |    |
|-----------------------------|----------------|------|-----------|--------|----------|-----|---------|----|
| 3M CO                       | COM            |      | 88579Y101 | 1947   | 26160    | SH  | DEFINED | 11 |
| 3M CO                       | COM            |      | 88579Y101 | 521    | 7000     | SH  | DEFINED | 21 |
| 3M CO                       | COM            |      | 88579Y101 | 8186   | 110000   | SH  | DEFINED | 7  |
| 3M CO                       | COM            |      | 88579Y101 | 22137  | 297463   | SH  | DEFINED | 17 |
| 3M CO                       | COM            |      | 88579Y101 | 41     | 545      | SH  | DEFINED | 4  |
| 3M CO                       | COM            |      | 88579Y101 | 1521   | 26120    | SH  | DEFINED | 6  |
| 3M CO                       | NOTE           | 11/2 | 88579YAB7 | 1      | 1000000  | PRN | DEFINED | 18 |
| 3M CO                       | NOTE           | 11/2 | 88579YAB7 | 7228   | 8175000  | PRN | DEFINED | 21 |
| 3M CO                       | COM            |      | 88579Y101 | 18241  | 245102   | SH  | DEFINED | 3  |
| 3M CO                       | COM            |      | 88579Y101 | 2028   | 27259    | SH  | DEFINED | 1  |
| 4 KIDS ENTMT INC            | COM            |      | 350865101 | 2      | 150      | SH  | DEFINED | 5  |
| 4 KIDS ENTMT INC            | COM            |      | 350865101 | 0      | 30       | SH  | DEFINED | 2  |
| 51JOB INC                   | SP ADR REP COM |      | 316827104 | 0      | 600      | SH  | DEFINED | 18 |
| 99 CENTS ONLY STORES        | COM            |      | 65440K106 | 20     | 1665     | SH  | DEFINED | 17 |
| A D C TELECOMMUNICATIONS    | FRNT           | 6/1  | 000886AB7 | 3      | 2800000  | PRN | DEFINED | 18 |
| A D C TELECOMMUNICATIONS    | FRNT           | 6/1  | 000886AB7 | 21571  | 22500000 | PRN | DEFINED | 21 |
| A D C TELECOMMUNICATIONS    | COM NEW        |      | 000886309 | 17940  | 1195200  | SH  | DEFINED | 21 |
| A D C TELECOMMUNICATIONS    | COM NEW        |      | 000886309 | 305    | 20297    | SH  | DEFINED | 3  |
| A D C TELECOMMUNICATIONS    | COM NEW        |      | 000886309 | 2      | 100      | SH  | DEFINED | 17 |
| A D C TELECOMMUNICATIONS    | COM NEW        |      | 000886309 | 194    | 12925    | SH  | DEFINED | 5  |
| A D C TELECOMMUNICATIONS    | COM NEW        |      | 000886309 | 4404   | 293428   | SH  | DEFINED | 18 |
| A D C TELECOMMUNICATIONS    | COM NEW        |      | 000886309 | 452    | 30100    | SH  | DEFINED | 20 |
| AAR CORP                    | COM            |      | 000361105 | 6105   | 256100   | SH  | DEFINED | 6  |
| AAR CORP                    | COM            |      | 000361105 | 327    | 13700    | SH  | DEFINED | 3  |
| AARON RENTS INC             | COM            |      | 002535201 | 17113  | 744679   | SH  | DEFINED | 3  |
| ABAXIS INC                  | COM            |      | 002567105 | 58     | 2500     | SH  | DEFINED | 3  |
| ABB LTD                     | SPONSORED ADR  |      | 000375204 | 51582  | 3913679  | SH  | DEFINED | 18 |
| ABB LTD                     | SPONSORED ADR  |      | 000375204 | 7      | 500      | SH  | DEFINED | 5  |
| ABB LTD                     | SPONSORED ADR  |      | 000375204 | 26     | 2000     | SH  | DEFINED | 2  |
| ABB LTD                     | SPONSORED ADR  |      | 000375204 | 1217   | 92320    | SH  | DEFINED | 11 |
| ABBEY NATL PLC              | GDR 7.375% PRF |      | 002920809 | 29     | 1135     | SH  | DEFINED | 2  |
| ABBEY NATL PLC              | GDR 7.375% PRF |      | 002920809 | 1      | 51200    | SH  | DEFINED | 18 |
| ABBOTT LABS                 | COM            |      | 002824100 | 74696  | 1538221  | SH  | DEFINED | 21 |
| ABBOTT LABS                 | COM            |      | 002824100 | 27853  | 573584   | SH  | DEFINED | 2  |
| ABBOTT LABS                 | COM            |      | 002824100 | 17007  | 350221   | SH  | DEFINED | 4  |
| ABBOTT LABS                 | COM            |      | 002824100 | 4994   | 102851   | SH  | DEFINED | 1  |
| ABBOTT LABS                 | COM            |      | 002824100 | 981    | 20197    | SH  | DEFINED | 11 |
| ABBOTT LABS                 | COM            |      | 002824100 | 3642   | 75506    | SH  | DEFINED | 5  |
| ABBOTT LABS                 | COM            |      | 002824100 | 7430   | 153000   | SH  | DEFINED | 20 |
| ABBOTT LABS                 | COM            |      | 002824100 | 405    | 8350     | SH  | DEFINED | 7  |
| ABBOTT LABS                 | COM            |      | 002824100 | 600750 | 12371296 | SH  | DEFINED | 18 |
| ABBOTT LABS                 | COM            |      | 002824100 | 43532  | 896449   | SH  | DEFINED | 17 |
| ABBOTT LABS                 | COM            |      | 002824100 | 26666  | 549130   | SH  | DEFINED | 3  |
| ABER DIAMOND CORP           | COM            |      | 002893105 | 14623  | 458900   | SH  | DEFINED | 7  |
| ABERCROMBIE & FITCH CO      | CL A           |      | 002896207 | 56     | 800      | SH  | DEFINED | 11 |
| ABERCROMBIE & FITCH CO      | CL A           |      | 002896207 | 0      | 5200     | SH  | DEFINED | 18 |
| ABERCROMBIE & FITCH CO      | CL A           |      | 002896207 | 46     | 660      | SH  | DEFINED | 3  |
| ABERCROMBIE & FITCH CO      | CL A           |      | 002896207 | 632    | 9000     | SH  | DEFINED | 5  |
| ABERDEEN ASIA PACIFIC INCOM | COM            |      | 003009107 | 0      | 5451     | SH  | DEFINED | 18 |
| ABIOMED INC                 | COM            |      | 003654100 | 28     | 1900     | SH  | DEFINED | 5  |
| ABITIBI-CONSOLIDATED INC    | COM            |      | 003924107 | 273    | 110000   | SH  | DEFINED | 7  |
| ABM INDS INC                | COM            |      | 000957100 | 0      | 400      | SH  | DEFINED | 18 |
| ABN AMRO HLDG NV            | SPONSORED ADR  |      | 000937102 | 6      | 210      | SH  | DEFINED | 7  |
| ABN AMRO HLDG NV            | SPONSORED ADR  |      | 000937102 | 3      | 105      | SH  | DEFINED | 2  |
| ABN AMRO HLDG NV            | SPONSORED ADR  |      | 000937102 | 374    | 12800    | SH  | DEFINED | 6  |
| ABN AMRO HLDG NV            | SPONSORED ADR  |      | 000937102 | 164    | 5606     | SH  | DEFINED | 18 |
| ABRAXIS BIOSCIENCE INC      | COM            |      | 00383E106 | 176    | 6435     | SH  | DEFINED | 5  |
| ABRAXIS BIOSCIENCE INC      | COM            |      | 00383E106 | 0      | 700      | SH  | DEFINED | 18 |
| ABX AIR INC                 | COM            |      | 00080S101 | 0      | 0        | SH  | DEFINED | 18 |
| ABX AIR INC                 | COM            |      | 00080S101 | 34     | 6000     | SH  | DEFINED | 17 |
| ABX AIR INC                 | COM            |      | 00080S101 | 361    | 64300    | SH  | DEFINED | 21 |
| ABX AIR INC                 | COM            |      | 00080S101 | 3873   | 689170   | SH  | DEFINED | 6  |

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|                              |                 |           |         |          |    |         |    |
|------------------------------|-----------------|-----------|---------|----------|----|---------|----|
| ACADIA RLTY TR               | COM SH BEN INT  | 004239109 | 26      | 1000     | SH | DEFINED | 2  |
| ACCELRY S INC                | COM             | 00430U103 | 161     | 25547    | SH | DEFINED | 17 |
| ACCENTURE LTD BERMUDA        | CL A            | G1150G111 | 3       | 100      | SH | DEFINED | 7  |
| ACCENTURE LTD BERMUDA        | CL A            | G1150G111 | 6055    | 190950   | SH | DEFINED | 3  |
| ACCENTURE LTD BERMUDA        | CL A            | G1150G111 | 203069  | 6403950  | SH | DEFINED | 8  |
| ACCENTURE LTD BERMUDA        | CL A            | G1150G111 | 4192    | 132200   | SH | DEFINED | 10 |
| ACCENTURE LTD BERMUDA        | CL A            | G1150G111 | 38996   | 1229790  | SH | DEFINED | 18 |
| ACCENTURE LTD BERMUDA        | CL A            | G1150G111 | 3818    | 120401   | SH | DEFINED | 23 |
| ACCO BRANDS CORP             | COM             | 00081T108 | 248     | 11126    | SH | DEFINED | 17 |
| ACCO BRANDS CORP             | COM             | 00081T108 | 25      | 1138     | SH | DEFINED | 11 |
| ACCO BRANDS CORP             | COM             | 00081T108 | 0       | 693      | SH | DEFINED | 18 |
| ACCO BRANDS CORP             | COM             | 00081T108 | 3       | 130      | SH | DEFINED | 5  |
| ACCO BRANDS CORP             | COM             | 00081T108 | 2       | 70       | SH | DEFINED | 4  |
| ACCO BRANDS CORP             | COM             | 00081T108 | 24      | 1072     | SH | DEFINED | 2  |
| ACCREDITED HOME LENDRS HLDG  | COM             | 00437P107 | 10      | 270      | SH | DEFINED | 2  |
| ACCURIDE CORP                | COM             | 004398103 | 4126    | 374750   | SH | DEFINED | 6  |
| ACCURIDE CORP                | COM             | 004398103 | 90      | 8150     | SH | DEFINED | 3  |
| ACE CASH EXPRESS INC         | COM             | 004403101 | 8362    | 279751   | SH | DEFINED | 6  |
| ACE CASH EXPRESS INC         | COM             | 004403101 | 5084    | 170090   | SH | DEFINED | 3  |
| ACE LTD                      | ORD             | G0070K103 | 410     | 7490     | SH | DEFINED | 6  |
| ACE LTD                      | ORD             | G0070K103 | 3080    | 56280    | SH | DEFINED | 3  |
| ACE LTD                      | ORD             | G0070K103 | 730     | 13500    | SH | DEFINED | 5  |
| ACM GOVT OPPORTUNITY FD INC  | COM             | 000918102 | 0       | 8        | SH | DEFINED | 18 |
| ACM INCOME FUND INC          | COM             | 000912105 | 0       | 3297     | SH | DEFINED | 18 |
| ACM MANAGED DLR INCOME FD    | COM             | 000949107 | 0       | 504      | SH | DEFINED | 18 |
| ACM MANAGED INCOME FD INC    | COM             | 000919100 | 0       | 4        | SH | DEFINED | 18 |
| ACM MUN SECS INCOME FD INC   | COM             | 000942102 | 0       | 1000     | SH | DEFINED | 18 |
| ACTIVE POWER INC             | COM             | 00504W100 | 2       | 1000     | SH | DEFINED | 17 |
| ACTIVISION INC NEW           | COM NEW         | 004930202 | 0       | 429      | SH | DEFINED | 18 |
| ACTIVISION INC NEW           | COM NEW         | 004930202 | 112996  | 7483200  | SH | DEFINED | 8  |
| ACTIVISION INC NEW           | COM NEW         | 004930202 | 3       | 218      | SH | DEFINED | 11 |
| ACTUANT CORP                 | CL A NEW        | 00508X203 | 279     | 5575     | SH | DEFINED | 21 |
| ACTUANT CORP                 | CL A NEW        | 00508X203 | 554     | 11300    | SH | DEFINED | 5  |
| ACTUANT CORP                 | SDCV 2.000%11/1 | 00508XAB0 | 1736823 | 12775000 | SH | DEFINED | 21 |
| ACTUANT CORP                 | SDCV 2.000%11/1 | 00508XAB0 | 218     | 1600000  | SH | DEFINED | 18 |
| ACTUANT CORP                 | CL A NEW        | 00508X203 | 381     | 7600     | SH | DEFINED | 11 |
| ACUITY BRANDS INC            | COM             | 00508Y102 | 20      | 450      | SH | DEFINED | 11 |
| ACUITY BRANDS INC            | COM             | 00508Y102 | 16201   | 356851   | SH | DEFINED | 3  |
| ACUSPHERE INC                | COM             | 00511R870 | 0       | 16       | SH | DEFINED | 17 |
| ACXIOM CORP                  | COM             | 005125109 | 0       | 3160     | SH | DEFINED | 18 |
| ACXIOM CORP                  | COM             | 005125109 | 9904    | 401608   | SH | DEFINED | 6  |
| ADAMS EXPRESS CO             | COM             | 006212104 | 0       | 9078     | SH | DEFINED | 18 |
| ADAMS RESPIRATORY THERAPEUTI | COM             | 00635P107 | 8054    | 220122   | SH | DEFINED | 3  |
| ADAPTEC INC                  | COM             | 00651F108 | 0       | 16540    | SH | DEFINED | 18 |
| ADVANTAGE TECHNOLOGIES GP I  | COM NEW         | 006743306 | 100     | 23900    | SH | DEFINED | 6  |
| ADECCO SA                    | SPONSORED ADR   | 006754105 | 36311   | 2451291  | SH | DEFINED | 6  |
| ADECCO SA                    | SPONSORED ADR   | 006754105 | 2069    | 136730   | SH | DEFINED | 17 |
| ADESA INC                    | COM             | 00686U104 | 31      | 1360     | SH | DEFINED | 2  |
| ADESA INC                    | COM             | 00686U104 | 11      | 460      | SH | DEFINED | 5  |
| ADESA INC                    | COM             | 00686U104 | 22      | 950      | SH | DEFINED | 6  |
| ADMINISTAFF INC              | COM             | 007094105 | 18869   | 559900   | SH | DEFINED | 3  |
| ADMINISTAFF INC              | COM             | 007094105 | 0       | 50       | SH | DEFINED | 18 |
| ADOBE SYS INC                | COM             | 00724F101 | 91      | 2449     | SH | DEFINED | 5  |
| ADOBE SYS INC                | COM             | 00724F101 | 3755    | 100229   | SH | DEFINED | 3  |
| ADOBE SYS INC                | COM             | 00724F101 | 35846   | 956903   | SH | DEFINED | 21 |
| ADOBE SYS INC                | COM             | 00724F101 | 11315   | 302043   | SH | DEFINED | 18 |
| ADOBE SYS INC                | COM             | 00724F101 | 26      | 700      | SH | DEFINED | 2  |
| ADOBE SYS INC                | COM             | 00724F101 | 4386    | 117105   | SH | DEFINED | 17 |
| ADOBE SYS INC                | COM             | 00724F101 | 104     | 2775     | SH | DEFINED | 11 |
| ADTRAN INC                   | COM             | 00738A106 | 16931   | 710210   | SH | DEFINED | 3  |
| ADVANCE AMER CASH ADVANCE CT | COM             | 00739W107 | 14662   | 1016761  | SH | DEFINED | 6  |
| ADVANCE AUTO PARTS INC       | COM             | 00751Y106 | 6413    | 194690   | SH | DEFINED | 6  |

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|                              |               |           |         |           |     |         |    |
|------------------------------|---------------|-----------|---------|-----------|-----|---------|----|
| ADVANCED ENERGY INDS         | COM           | 007973100 | 10937   | 641440    | SH  | DEFINED | 3  |
| ADVANCED MEDICAL OPTICS INC  | COM           | 00763M108 | 7582    | 191713    | SH  | DEFINED | 21 |
| ADVANCED MEDICAL OPTICS INC  | COM           | 00763M108 | 173     | 4362      | SH  | DEFINED | 20 |
| ADVANCED MEDICAL OPTICS INC  | COM           | 00763M108 | 1875    | 47396     | SH  | DEFINED | 18 |
| ADVANCED MEDICAL OPTICS INC  | COM           | 00763M108 | 3993    | 100960    | SH  | DEFINED | 3  |
| ADVANCED MEDICAL OPTICS INC  | COM           | 00763M108 | 3       | 88        | SH  | DEFINED | 2  |
| ADVANCED MEDICAL OPTICS INC  | COM           | 00763M108 | 2       | 50        | SH  | DEFINED | 7  |
| ADVANCED MEDICAL OPTICS INC  | COM           | 00763M108 | 104718  | 2647725   | SH  | DEFINED | 8  |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 472     | 19020     | SH  | DEFINED | 5  |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 8       | 330       | SH  | DEFINED | 4  |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 36      | 1455      | SH  | DEFINED | 2  |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 1       | 50        | SH  | DEFINED | 17 |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 11674   | 469774    | SH  | DEFINED | 3  |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 7       | 276055    | SH  | DEFINED | 18 |
| ADVANCED SEMICONDUCTOR ENGR  | SPONSORED ADR | 00756M404 | 327     | 70100     | SH  | DEFINED | 3  |
| ADVANCED SEMICONDUCTOR ENGR  | SPONSORED ADR | 00756M404 | 9860    | 2111400   | SH  | DEFINED | 6  |
| ADVANTA CORP                 | CL B          | 007942204 | 812     | 22010     | SH  | DEFINED | 3  |
| ADVANTA CORP                 | CL A          | 007942105 | 6       | 166       | SH  | DEFINED | 17 |
| ADVANTA CORP                 | CL A          | 007942105 | 4427    | 130320    | SH  | DEFINED | 6  |
| ADVANTAGE ENERGY INCOME FD   | TR UNIT       | 00762L101 | 170     | 13800     | SH  | DEFINED | 7  |
| ADVENT CLAYMORE CV SECS & IN | COM           | 00764C109 | 0       | 8         | SH  | DEFINED | 18 |
| ADVENT SOFTWARE INC          | COM           | 007974108 | 172873  | 4774165   | SH  | DEFINED | 18 |
| ADVENT SOFTWARE INC          | COM           | 007974108 | 38      | 1050      | SH  | DEFINED | 4  |
| ADVENT SOFTWARE INC          | COM           | 007974108 | 1407    | 38861     | SH  | DEFINED | 21 |
| ADVENT SOFTWARE INC          | COM           | 007974108 | 905     | 25000     | SH  | DEFINED | 20 |
| AEGON N V                    | ORD AMER REG  | 007924103 | 0       | 1729      | SH  | DEFINED | 18 |
| AEGON N V                    | ORD AMER REG  | 007924103 | 250     | 13328     | SH  | DEFINED | 11 |
| AEGON N V                    | ORD AMER REG  | 007924103 | 11      | 600       | SH  | DEFINED | 1  |
| AEGON N V                    | ORD AMER REG  | 007924103 | 74      | 3922      | SH  | DEFINED | 2  |
| AEGON N V                    | ORD AMER REG  | 007924103 | 695     | 37040     | SH  | DEFINED | 17 |
| AEGON N V                    | ORD AMER REG  | 007924103 | 108     | 5738      | SH  | DEFINED | 7  |
| AEROFLEX INC                 | COM           | 007768104 | 799     | 77700     | SH  | DEFINED | 3  |
| AEROPOSTALE                  | COM           | 007865108 | 1948    | 66660     | SH  | DEFINED | 3  |
| AES CORP                     | COM           | 00130H105 | 0       | 12031     | SH  | DEFINED | 18 |
| AES CORP                     | COM           | 00130H105 | 2210123 | 108392478 | SH  | DEFINED | 8  |
| AES CORP                     | COM           | 00130H105 | 6155    | 301883    | SH  | DEFINED | 3  |
| AES CORP                     | COM           | 00130H105 | 1321    | 64800     | SH  | DEFINED | 6  |
| AES CORP                     | COM           | 00130H105 | 10      | 500       | SH  | DEFINED | 1  |
| AES CORP                     | COM           | 00130H105 | 163120  | 8000000   | SH  | DEFINED | 13 |
| AES CORP                     | COM           | 00130H105 | 51      | 2504      | SH  | DEFINED | 2  |
| AES CORP                     | COM           | 00130H105 | 1794    | 87974     | SH  | DEFINED | 11 |
| AES CORP                     | COM           | 00130H105 | 274168  | 13446200  | SH  | DEFINED | 10 |
| AES CORP                     | COM           | 00130H105 | 236     | 11695     | SH  | DEFINED | 5  |
| AES TR III                   | PFD CV 6.75%  | 00808N202 | 164     | 3350      | PRN | DEFINED | 11 |
| AETNA INC NEW                | COM           | 00817Y108 | 878     | 22200     | SH  | DEFINED | 11 |
| AETNA INC NEW                | COM           | 00817Y108 | 188     | 4800      | SH  | DEFINED | 5  |
| AETNA INC NEW                | COM           | 00817Y108 | 3308    | 83650     | SH  | DEFINED | 22 |
| AETNA INC NEW                | COM           | 00817Y108 | 3662    | 92600     | SH  | DEFINED | 23 |
| AETNA INC NEW                | COM           | 00817Y108 | 114     | 2886      | SH  | DEFINED | 17 |
| AETNA INC NEW                | COM           | 00817Y108 | 30028   | 759244    | SH  | DEFINED | 3  |
| AETNA INC NEW                | COM           | 00817Y108 | 38      | 952       | SH  | DEFINED | 2  |
| AETNA INC NEW                | COM           | 00817Y108 | 1517790 | 38376498  | SH  | DEFINED | 8  |
| AETNA INC NEW                | COM           | 00817Y108 | 176758  | 4469236   | SH  | DEFINED | 10 |
| AETNA INC NEW                | COM           | 00817Y108 | 1446    | 36567     | SH  | DEFINED | 18 |
| AETRIUM INC                  | COM           | 00817R103 | 45      | 9000      | SH  | DEFINED | 17 |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 6156    | 118700    | SH  | DEFINED | 21 |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 1053    | 20312     | SH  | DEFINED | 3  |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 793     | 15300     | SH  | DEFINED | 17 |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 14      | 279       | SH  | DEFINED | 2  |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 867     | 16720     | SH  | DEFINED | 18 |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 183     | 3600      | SH  | DEFINED | 5  |
| AFFILIATED MANAGERS GROUP    | DBC           | 008252AE8 | 98      | 400000    | SH  | DEFINED | 18 |

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|                              |               |           |        |         |     |         |    |
|------------------------------|---------------|-----------|--------|---------|-----|---------|----|
| AFFILIATED MANAGERS GROUP    | COM           | 008252108 | 7458   | 74495   | SH  | DEFINED | 21 |
| AFFILIATED MANAGERS GROUP    | COM           | 008252108 | 16     | 155     | SH  | DEFINED | 2  |
| AFFILIATED MANAGERS GROUP    | COM           | 008252108 | 20     | 200     | SH  | DEFINED | 5  |
| AFFILIATED MANAGERS GROUP    | COM           | 008252108 | 10751  | 107389  | SH  | DEFINED | 18 |
| AFFILIATED MANAGERS GROUP    | DBCV          | 008252AE8 | 7549   | 3075000 | PRN | DEFINED | 21 |
| AFFILIATED MANAGERS GROUP    | COM           | 008252108 | 151    | 1505    | SH  | DEFINED | 20 |
| AFFIRMATIVE INS HLDGS INC    | COM           | 008272106 | 2757   | 188180  | SH  | DEFINED | 6  |
| AFFORDABLE RESIDENTIAL CMTYS | COM           | 008273104 | 2      | 250     | SH  | DEFINED | 17 |
| AFFORDABLE RESIDENTIAL CMTYS | COM           | 008273104 | 1088   | 112300  | SH  | DEFINED | 3  |
| AFFYMETRIX INC               | COM           | 00826T108 | 83     | 3900    | SH  | DEFINED | 5  |
| AFFYMETRIX INC               | COM           | 00826T108 | 58     | 2700    | SH  | DEFINED | 2  |
| AFFYMETRIX INC               | COM           | 00826T108 | 79446  | 3684900 | SH  | DEFINED | 8  |
| AFLAC INC                    | COM           | 001055102 | 5125   | 112000  | SH  | DEFINED | 2  |
| AFLAC INC                    | COM           | 001055102 | 135    | 2950    | SH  | DEFINED | 6  |
| AFLAC INC                    | COM           | 001055102 | 5612   | 122645  | SH  | DEFINED | 11 |
| AFLAC INC                    | COM           | 001055102 | 6129   | 133933  | SH  | DEFINED | 3  |
| AFLAC INC                    | COM           | 001055102 | 92162  | 2014020 | SH  | DEFINED | 21 |
| AFLAC INC                    | COM           | 001055102 | 23899  | 522276  | SH  | DEFINED | 17 |
| AFLAC INC                    | COM           | 001055102 | 62966  | 1375996 | SH  | DEFINED | 18 |
| AFLAC INC                    | COM           | 001055102 | 664    | 14500   | SH  | DEFINED | 20 |
| AFLAC INC                    | COM           | 001055102 | 23     | 500     | SH  | DEFINED | 7  |
| AFLAC INC                    | COM           | 001055102 | 268    | 5880    | SH  | DEFINED | 5  |
| AFTERMARKET TECHNOLOGY CORP  | COM           | 008318107 | 931    | 52427   | SH  | DEFINED | 3  |
| AFTERMARKET TECHNOLOGY CORP  | COM           | 008318107 | 8275   | 465942  | SH  | DEFINED | 6  |
| AGCO CORP                    | COM           | 001084102 | 51468  | 2030280 | SH  | DEFINED | 6  |
| AGCO CORP                    | COM           | 001084102 | 27     | 1055    | SH  | DEFINED | 11 |
| AGCO CORP                    | COM           | 001084102 | 8165   | 322100  | SH  | DEFINED | 21 |
| AGCO CORP                    | COM           | 001084102 | 28440  | 1121891 | SH  | DEFINED | 18 |
| AGCO CORP                    | COM           | 001084102 | 451    | 17800   | SH  | DEFINED | 20 |
| AGERE SYS INC                | COM           | 00845V308 | 1      | 71      | SH  | DEFINED | 17 |
| AGERE SYS INC                | COM           | 00845V308 | 1      | 54      | SH  | DEFINED | 2  |
| AGERE SYS INC                | COM           | 00845V308 | 158    | 10550   | SH  | DEFINED | 6  |
| AGERE SYS INC                | COM           | 00845V308 | 173    | 11600   | SH  | DEFINED | 3  |
| AGERE SYS INC                | COM           | 00845V308 | 217    | 14532   | SH  | DEFINED | 18 |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 2883   | 88200   | SH  | DEFINED | 20 |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 239599 | 7329417 | SH  | DEFINED | 18 |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 4566   | 139691  | SH  | DEFINED | 21 |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 1276   | 39045   | SH  | DEFINED | 17 |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 1      | 24      | SH  | DEFINED | 1  |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 2972   | 90913   | SH  | DEFINED | 3  |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 265    | 8116    | SH  | DEFINED | 2  |
| AGILYSYS INC                 | COM           | 00847J105 | 494    | 35300   | SH  | DEFINED | 3  |
| AGILYSYS INC                 | COM           | 00847J105 | 10083  | 720252  | SH  | DEFINED | 6  |
| AGL RES INC                  | COM           | 001204106 | 1      | 13937   | SH  | DEFINED | 18 |
| AGL RES INC                  | COM           | 001204106 | 33142  | 908010  | SH  | DEFINED | 6  |
| AGRIUM INC                   | COM           | 008916108 | 55771  | 2066388 | SH  | DEFINED | 6  |
| AGRIUM INC                   | COM           | 008916108 | 18708  | 693150  | SH  | DEFINED | 8  |
| AIM SELECT REAL ESTATE INCM  | SHS           | 00888R107 | 0      | 1903    | SH  | DEFINED | 18 |
| AIR FRANCE KLM               | SPONSORED ADR | 009119108 | 3      | 102     | SH  | DEFINED | 17 |
| AIR METHODS CORP             | COM PAR \$.06 | 009128307 | 3709   | 157141  | SH  | DEFINED | 3  |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 597    | 8990    | SH  | DEFINED | 20 |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 2545   | 38339   | SH  | DEFINED | 3  |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 925    | 13941   | SH  | DEFINED | 11 |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 33598  | 506226  | SH  | DEFINED | 17 |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 62163  | 936620  | SH  | DEFINED | 18 |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 1119   | 16638   | SH  | DEFINED | 5  |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 119    | 1800    | SH  | DEFINED | 4  |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 45493  | 685440  | SH  | DEFINED | 21 |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 178    | 2675    | SH  | DEFINED | 2  |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 42940  | 646975  | SH  | DEFINED | 6  |
| AIRGAS INC                   | COM           | 009363102 | 3876   | 107151  | SH  | DEFINED | 3  |
| AIRGAS INC                   | COM           | 009363102 | 215    | 5950    | SH  | DEFINED | 17 |

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| AIRTRAN HLDGS INC            | COM             | 00949P108 | 18466  | 1861475  | SH  | DEFINED | 18 |
| AIRTRAN HLDGS INC            | COM             | 00949P108 | 129    | 13000    | SH  | DEFINED | 6  |
| AIRTRAN HLDGS INC            | COM             | 00949P108 | 9      | 900      | SH  | DEFINED | 11 |
| AIRTRAN HLDGS INC            | COM             | 00949P108 | 38     | 3775     | SH  | DEFINED | 5  |
| AK STL HLDG CORP             | COM             | 001547108 | 0      | 1        | SH  | DEFINED | 18 |
| AK STL HLDG CORP             | COM             | 001547108 | 1      | 107      | SH  | DEFINED | 2  |
| AK STL HLDG CORP             | COM             | 001547108 | 9502   | 782705   | SH  | DEFINED | 3  |
| AK STL HLDG CORP             | COM             | 001547108 | 103190 | 8500000  | SH  | DEFINED | 13 |
| AKAMAI TECHNOLOGIES INC      | COM             | 00971T101 | 283033 | 5661800  | SH  | DEFINED | 18 |
| AKAMAI TECHNOLOGIES INC      | COM             | 00971T101 | 209    | 4200     | SH  | DEFINED | 5  |
| AKAMAI TECHNOLOGIES INC      | COM             | 00971T101 | 208    | 4160     | SH  | DEFINED | 3  |
| AKAMAI TECHNOLOGIES INC      | COM             | 00971T101 | 4969   | 99400    | SH  | DEFINED | 20 |
| AKAMAI TECHNOLOGIES INC      | COM             | 00971T101 | 224    | 4478     | SH  | DEFINED | 17 |
| AKAMAI TECHNOLOGIES INC      | COM             | 00971T101 | 620    | 12400    | SH  | DEFINED | 21 |
| AKZO NOBEL NV                | SPONSORED ADR   | 010199305 | 1617   | 26295    | SH  | DEFINED | 17 |
| AKZO NOBEL NV                | SPONSORED ADR   | 010199305 | 151    | 2455     | SH  | DEFINED | 2  |
| AKZO NOBEL NV                | SPONSORED ADR   | 010199305 | 37669  | 629612   | SH  | DEFINED | 6  |
| ALABAMA NATL BANCORP DELA    | COM             | 010317105 | 1795   | 26300    | SH  | DEFINED | 3  |
| ALABAMA NATL BANCORP DELA    | COM             | 010317105 | 471    | 6900     | SH  | DEFINED | 2  |
| ALASKA AIR GROUP INC         | COM             | 011659109 | 11253  | 295819   | SH  | DEFINED | 3  |
| ALASKA COMMUNICATIONS SYS GR | COM             | 01167P101 | 122    | 9210     | SH  | DEFINED | 3  |
| ALBANY INTL CORP             | CL A            | 012348108 | 8188   | 257330   | SH  | DEFINED | 3  |
| ALBANY INTL CORP             | CL A            | 012348108 | 14060  | 441860   | SH  | DEFINED | 18 |
| ALBANY MOLECULAR RESH INC    | COM             | 012423109 | 2      | 200000   | SH  | DEFINED | 18 |
| ALBEMARLE CORP               | COM             | 012653101 | 95     | 1746     | SH  | DEFINED | 11 |
| ALBEMARLE CORP               | COM             | 012653101 | 15735  | 289620   | SH  | DEFINED | 3  |
| ALBERTO CULVER CO            | COM             | 013068101 | 50     | 982      | SH  | DEFINED | 17 |
| ALBERTO CULVER CO            | COM             | 013068101 | 0      | 1821     | SH  | DEFINED | 18 |
| ALBERTO CULVER CO            | COM             | 013068101 | 168    | 3325     | SH  | DEFINED | 11 |
| ALBERTO CULVER CO            | COM             | 013068101 | 785    | 15510    | SH  | DEFINED | 3  |
| ALBERTO CULVER CO            | COM             | 013068101 | 3      | 55       | SH  | DEFINED | 7  |
| ALBERTO CULVER CO            | COM             | 013068101 | 9743   | 192583   | SH  | DEFINED | 1  |
| ALCAN INC                    | COM             | 013716105 | 8899   | 223200   | SH  | DEFINED | 6  |
| ALCAN INC                    | COM             | 013716105 | 9015   | 226100   | SH  | DEFINED | 23 |
| ALCAN INC                    | COM             | 013716105 | 7011   | 175850   | SH  | DEFINED | 22 |
| ALCAN INC                    | COM             | 013716105 | 27206  | 681300   | SH  | DEFINED | 7  |
| ALCAN INC                    | COM             | 013716105 | 2502   | 62744    | SH  | DEFINED | 3  |
| ALCATEL                      | SPONSORED ADR   | 013904305 | 2345   | 192500   | SH  | DEFINED | 17 |
| ALCATEL                      | SPONSORED ADR   | 013904305 | 31089  | 2629574  | SH  | DEFINED | 6  |
| ALCOA INC                    | COM             | 013817101 | 10     | 341      | SH  | DEFINED | 1  |
| ALCOA INC                    | COM             | 013817101 | 6452   | 230110   | SH  | DEFINED | 7  |
| ALCOA INC                    | COM             | 013817101 | 3387   | 120800   | SH  | DEFINED | 20 |
| ALCOA INC                    | COM             | 013817101 | 318362 | 11353839 | SH  | DEFINED | 18 |
| ALCOA INC                    | COM             | 013817101 | 58     | 2100     | SH  | DEFINED | 5  |
| ALCOA INC                    | COM             | 013817101 | 16126  | 575109   | SH  | DEFINED | 3  |
| ALCOA INC                    | COM             | 013817101 | 30258  | 1079092  | SH  | DEFINED | 21 |
| ALCOA INC                    | COM             | 013817101 | 195    | 6955     | SH  | DEFINED | 17 |
| ALCOA INC                    | COM             | 013817101 | 2804   | 100000   | SH  | DEFINED | 8  |
| ALCOA INC                    | COM             | 013817101 | 10818  | 385785   | SH  | DEFINED | 6  |
| ALCOA INC                    | COM             | 013817101 | 124    | 4429     | SH  | DEFINED | 2  |
| ALCOA INC                    | COM             | 013817101 | 284    | 10115    | SH  | DEFINED | 11 |
| ALCON INC                    | COM SHS         | H01301102 | 663    | 5930     | SH  | DEFINED | 5  |
| ALCON INC                    | COM SHS         | H01301102 | 1731   | 15125    | SH  | DEFINED | 18 |
| ALERIS INTL INC              | COM             | 014477103 | 1640   | 32450    | SH  | DEFINED | 3  |
| ALERIS INTL INC              | COM             | 014477103 | 17     | 334      | SH  | DEFINED | 5  |
| ALEXANDER & BALDWIN INC      | COM             | 014482103 | 1109   | 25000    | SH  | DEFINED | 21 |
| ALEXANDER & BALDWIN INC      | COM             | 014482103 | 6      | 136100   | SH  | DEFINED | 18 |
| ALEXANDER & BALDWIN INC      | COM             | 014482103 | 3      | 60       | SH  | DEFINED | 2  |
| ALEXANDRIA REAL ESTATE EQ IN | COM             | 015271109 | 121    | 1290     | SH  | DEFINED | 20 |
| ALEXANDRIA REAL ESTATE EQ IN | COM             | 015271109 | 4079   | 43481    | SH  | DEFINED | 18 |
| ALEXANDRIA REAL ESTATE EQ IN | COM             | 015271109 | 4741   | 50540    | SH  | DEFINED | 21 |
| ALEXION PHARMACEUTICALS INC  | NOTE 1.375% 2/0 | 015351AF6 | 7047   | 5625000  | PRN | DEFINED | 21 |

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| ALEXION PHARMACEUTICALS INC  | COM             | 015351109 | 129    | 3810    | SH  | DEFINED | 20 |
| ALEXION PHARMACEUTICALS INC  | COM             | 015351109 | 3673   | 108100  | SH  | DEFINED | 18 |
| ALEXION PHARMACEUTICALS INC  | COM             | 015351109 | 20     | 600     | SH  | DEFINED | 2  |
| ALEXION PHARMACEUTICALS INC  | COM             | 015351109 | 5467   | 160900  | SH  | DEFINED | 21 |
| ALEXION PHARMACEUTICALS INC  | NOTE 1.375% 2/0 | 015351AF6 | 1      | 700000  | PRN | DEFINED | 18 |
| ALFA CORP                    | COM             | 015385107 | 14605  | 845706  | SH  | DEFINED | 6  |
| ALKERMES INC                 | COM             | 01642T108 | 792    | 50000   | SH  | DEFINED | 20 |
| ALKERMES INC                 | COM             | 01642T108 | 110263 | 6956683 | SH  | DEFINED | 18 |
| ALKERMES INC                 | COM             | 01642T108 | 10     | 660     | SH  | DEFINED | 4  |
| ALKERMES INC                 | COM             | 01642T108 | 6      | 378     | SH  | DEFINED | 2  |
| ALKERMES INC                 | COM             | 01642T108 | 102    | 6420    | SH  | DEFINED | 21 |
| ALLEGHANY CORP DEL           | COM             | 017175100 | 8153   | 28210   | SH  | DEFINED | 6  |
| ALLEGHANY CORP DEL           | COM             | 017175100 | 1      | 2216    | SH  | DEFINED | 18 |
| ALLEGHENY ENERGY INC         | COM             | 017361106 | 24369  | 606657  | SH  | DEFINED | 3  |
| ALLEGHENY ENERGY INC         | COM             | 017361106 | 47     | 1175    | SH  | DEFINED | 5  |
| ALLEGHENY ENERGY INC         | COM             | 017361106 | 124    | 3095    | SH  | DEFINED | 2  |
| ALLEGHENY ENERGY INC         | COM             | 017361106 | 61     | 1512    | SH  | DEFINED | 17 |
| ALLEGHENY TECHNOLOGIES INC   | COM             | 01741R102 | 15     | 239     | SH  | DEFINED | 5  |
| ALLEGHENY TECHNOLOGIES INC   | COM             | 01741R102 | 6      | 90      | SH  | DEFINED | 2  |
| ALLEGHENY TECHNOLOGIES INC   | COM             | 01741R102 | 146    | 2340    | SH  | DEFINED | 11 |
| ALLEGHENY TECHNOLOGIES INC   | COM             | 01741R102 | 1083   | 17409   | SH  | DEFINED | 3  |
| ALLEGHENY TECHNOLOGIES INC   | COM             | 01741R102 | 0      | 4100    | SH  | DEFINED | 18 |
| ALLERGAN INC                 | COM             | 018490102 | 1792   | 15915   | SH  | DEFINED | 18 |
| ALLERGAN INC                 | COM             | 018490102 | 2939   | 26098   | SH  | DEFINED | 3  |
| ALLERGAN INC                 | COM             | 018490102 | 721    | 6535    | SH  | DEFINED | 5  |
| ALLERGAN INC                 | COM             | 018490102 | 61     | 544     | SH  | DEFINED | 2  |
| ALLERGAN INC                 | COM             | 018490102 | 2240   | 19890   | SH  | DEFINED | 17 |
| ALLERGAN INC                 | COM             | 018490102 | 3783   | 33595   | SH  | DEFINED | 1  |
| ALLETE INC                   | COM NEW         | 018522300 | 1653   | 38050   | SH  | DEFINED | 3  |
| ALLETE INC                   | COM NEW         | 018522300 | 38     | 885     | SH  | DEFINED | 2  |
| ALLIANCE DATA SYSTEMS CORP   | COM             | 018581108 | 14205  | 257385  | SH  | DEFINED | 3  |
| ALLIANCE DATA SYSTEMS CORP   | COM             | 018581108 | 128    | 2314    | SH  | DEFINED | 11 |
| ALLIANCE DATA SYSTEMS CORP   | COM             | 018581108 | 2      | 45      | SH  | DEFINED | 7  |
| ALLIANCE DATA SYSTEMS CORP   | COM             | 018581108 | 23     | 425     | SH  | DEFINED | 5  |
| ALLIANCE DATA SYSTEMS CORP   | COM             | 018581108 | 0      | 113     | SH  | DEFINED | 18 |
| ALLIANCE IMAGING INC         | COM NEW         | 018606202 | 8      | 1000    | SH  | DEFINED | 2  |
| ALLIANCE NATL MUN INCOME FD  | COM             | 01864U106 | 0      | 1000    | SH  | DEFINED | 18 |
| ALLIANCE RES PARTNER L P     | UT LTD PART     | 01877R108 | 0      | 2000    | SH  | DEFINED | 18 |
| ALLIANCE RES PARTNER L P     | UT LTD PART     | 01877R108 | 12     | 350     | SH  | DEFINED | 11 |
| ALLIANCE WORLD DLR GV FD II  | COM             | 01879R106 | 0      | 4979    | SH  | DEFINED | 18 |
| ALLIANCE WORLD DLR GV FD INC | COM             | 018796102 | 0      | 505     | SH  | DEFINED | 18 |
| ALLIANCEBERNSTEIN HOLDING LP | UNIT LTD PARTN  | 01881G106 | 14     | 200     | SH  | DEFINED | 11 |
| ALLIANCEBERNSTEIN HOLDING LP | UNIT LTD PARTN  | 01881G106 | 117    | 1700    | SH  | DEFINED | 17 |
| ALLIANCEBERNSTEIN HOLDING LP | UNIT LTD PARTN  | 01881G106 | 283    | 4100    | SH  | DEFINED | 6  |
| ALLIANCEBERNSTEIN HOLDING LP | UNIT LTD PARTN  | 01881G106 | 53     | 775     | SH  | DEFINED | 5  |
| ALLIANCEBERNSTEIN HOLDING LP | UNIT LTD PARTN  | 01881G106 | 276    | 4000    | SH  | DEFINED | 18 |
| ALLIANT ENERGY CORP          | COM             | 018802108 | 16357  | 457791  | SH  | DEFINED | 3  |
| ALLIANT ENERGY CORP          | COM             | 018802108 | 113    | 3166    | SH  | DEFINED | 17 |
| ALLIANT ENERGY CORP          | COM             | 018802108 | 8      | 225     | SH  | DEFINED | 2  |
| ALLIANT ENERGY CORP          | COM             | 018802108 | 8168   | 228610  | SH  | DEFINED | 6  |
| ALLIANT ENERGY CORP          | COM             | 018802108 | 91     | 2550    | SH  | DEFINED | 11 |
| ALLIANT ENERGY CORP          | COM             | 018802108 | 0      | 1500    | SH  | DEFINED | 18 |
| ALLIANT TECHSYSTEMS INC      | COM             | 018804104 | 0      | 168     | SH  | DEFINED | 18 |
| ALLIANT TECHSYSTEMS INC      | COM             | 018804104 | 30     | 370     | SH  | DEFINED | 2  |
| ALLIANT TECHSYSTEMS INC      | COM             | 018804104 | 284    | 3508    | SH  | DEFINED | 21 |
| ALLIANZ AKTIENGESELLSCHAFT   | SP ADR 1/10 SH  | 018805101 | 11466  | 661631  | SH  | DEFINED | 6  |
| ALLIED CAP CORP NEW          | COM             | 01903Q108 | 1      | 19055   | SH  | DEFINED | 18 |
| ALLIED CAP CORP NEW          | COM             | 01903Q108 | 79     | 2600    | SH  | DEFINED | 2  |
| ALLIED CAP CORP NEW          | COM             | 01903Q108 | 39     | 1300    | SH  | DEFINED | 11 |
| ALLIED HEALTHCARE INTL INC   | COM             | 01923A109 | 64     | 32200   | SH  | DEFINED | 6  |
| ALLIED IRISH BKS P L C       | SPON ADR ORD    | 019228402 | 112    | 2070    | SH  | DEFINED | 2  |
| ALLIED IRISH BKS P L C       | SPON ADR ORD    | 019228402 | 108    | 2000    | SH  | DEFINED | 17 |

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| ALLIED IRISH BKS P L C       | SPON ADR ORD    | 019228402 | 1868   | 34560    | SH | DEFINED | 18 |
| ALLIED IRISH BKS P L C       | SPON ADR ORD    | 019228402 | 649    | 12004    | SH | DEFINED | 11 |
| ALLIED IRISH BKS P L C       | SPON ADR ORD    | 019228402 | 2708   | 50100    | SH | DEFINED | 6  |
| ALLIED WASTE INDS INC        | COM PAR\$.01NEW | 019589308 | 1      | 83770    | SH | DEFINED | 18 |
| ALLIED WASTE INDS INC        | PFD CV D 6.25%  | 019589704 | 409    | 1300     | SH | DEFINED | 7  |
| ALLIED WASTE INDS INC        | COM PAR\$.01NEW | 019589308 | 22     | 1950     | SH | DEFINED | 2  |
| ALLIED WASTE INDS INC        | COM PAR\$.01NEW | 019589308 | 495    | 43888    | SH | DEFINED | 3  |
| ALLIED WRLD ASSUR COM HLDG L | SHS             | G0219G203 | 22245  | 550610   | SH | DEFINED | 8  |
| ALLIS CHALMERS ENERGY INC    | COM PAR \$.01NW | 019645506 | 642    | 43820    | SH | DEFINED | 3  |
| ALLOS THERAPEUTICS INC       | COM             | 019777101 | 12     | 3133     | SH | DEFINED | 3  |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM             | 01988P108 | 3986   | 177300   | SH | DEFINED | 18 |
| ALLSTATE CORP                | COM             | 020002101 | 183    | 2922     | SH | DEFINED | 21 |
| ALLSTATE CORP                | COM             | 020002101 | 13     | 200      | SH | DEFINED | 1  |
| ALLSTATE CORP                | COM             | 020002101 | 458    | 7295     | SH | DEFINED | 2  |
| ALLSTATE CORP                | COM             | 020002101 | 3342   | 53275    | SH | DEFINED | 6  |
| ALLSTATE CORP                | COM             | 020002101 | 5815   | 92696    | SH | DEFINED | 18 |
| ALLSTATE CORP                | COM             | 020002101 | 7126   | 113703   | SH | DEFINED | 5  |
| ALLSTATE CORP                | COM             | 020002101 | 974    | 15534    | SH | DEFINED | 17 |
| ALLSTATE CORP                | COM             | 020002101 | 4748   | 75685    | SH | DEFINED | 11 |
| ALLSTATE CORP                | COM             | 020002101 | 12353  | 196925   | SH | DEFINED | 3  |
| ALLTEL CORP                  | COM             | 020039103 | 1315   | 23700    | SH | DEFINED | 20 |
| ALLTEL CORP                  | COM             | 020039103 | 9990   | 180000   | SH | DEFINED | 8  |
| ALLTEL CORP                  | COM             | 020039103 | 145148 | 2615288  | SH | DEFINED | 21 |
| ALLTEL CORP                  | COM             | 020039103 | 139338 | 2510592  | SH | DEFINED | 18 |
| ALLTEL CORP                  | COM             | 020039103 | 3738   | 67358    | SH | DEFINED | 3  |
| ALLTEL CORP                  | COM             | 020039103 | 444    | 8005     | SH | DEFINED | 2  |
| ALLTEL CORP                  | COM             | 020039103 | 6      | 100      | SH | DEFINED | 6  |
| ALLTEL CORP                  | COM             | 020039103 | 72     | 1300     | SH | DEFINED | 4  |
| ALLTEL CORP                  | COM             | 020039103 | 3082   | 55538    | SH | DEFINED | 11 |
| ALLTEL CORP                  | COM             | 020039103 | 11599  | 208994   | SH | DEFINED | 17 |
| ALLTEL CORP                  | COM             | 020039103 | 1264   | 22855    | SH | DEFINED | 5  |
| ALLTEL CORP                  | PFD C CV \$2.06 | 020039509 | 39     | 100      | SH | DEFINED | 11 |
| ALNYLAM PHARMACEUTICALS INC  | COM             | 02043Q107 | 1      | 90       | SH | DEFINED | 2  |
| ALON USA ENERGY INC          | COM             | 020520102 | 1817   | 61600    | SH | DEFINED | 6  |
| ALON USA ENERGY INC          | COM             | 020520102 | 13     | 450      | SH | DEFINED | 11 |
| ALON USA ENERGY INC          | COM             | 020520102 | 23893  | 810200   | SH | DEFINED | 3  |
| ALPHARMA INC                 | CL A            | 020813101 | 35277  | 1508226  | SH | DEFINED | 3  |
| ALTERA CORP                  | COM             | 021441100 | 1      | 39604    | SH | DEFINED | 18 |
| ALTERA CORP                  | COM             | 021441100 | 1      | 55       | SH | DEFINED | 7  |
| ALTERA CORP                  | COM             | 021441100 | 46     | 2500     | SH | DEFINED | 17 |
| ALTERA CORP                  | COM             | 021441100 | 1449   | 78846    | SH | DEFINED | 3  |
| ALTIRIS INC                  | COM             | 02148M100 | 6362   | 301665   | SH | DEFINED | 3  |
| ALTRIA GROUP INC             | COM             | 02209S103 | 3100   | 40500    | SH | DEFINED | 23 |
| ALTRIA GROUP INC             | COM             | 02209S103 | 2606   | 34041    | SH | DEFINED | 22 |
| ALTRIA GROUP INC             | COM             | 02209S103 | 263480 | 3441936  | SH | DEFINED | 18 |
| ALTRIA GROUP INC             | COM             | 02209S103 | 2688   | 35118    | SH | DEFINED | 11 |
| ALTRIA GROUP INC             | COM             | 02209S103 | 60411  | 789163   | SH | DEFINED | 3  |
| ALTRIA GROUP INC             | COM             | 02209S103 | 199952 | 2612043  | SH | DEFINED | 21 |
| ALTRIA GROUP INC             | COM             | 02209S103 | 38     | 500      | SH | DEFINED | 7  |
| ALTRIA GROUP INC             | COM             | 02209S103 | 30620  | 400000   | SH | DEFINED | 8  |
| ALTRIA GROUP INC             | COM             | 02209S103 | 12936  | 168981   | SH | DEFINED | 17 |
| ALTRIA GROUP INC             | COM             | 02209S103 | 956    | 12494    | SH | DEFINED | 1  |
| ALTRIA GROUP INC             | COM             | 02209S103 | 21744  | 284046   | SH | DEFINED | 6  |
| ALTRIA GROUP INC             | COM             | 02209S103 | 3765   | 49181    | SH | DEFINED | 2  |
| ALTRIA GROUP INC             | COM             | 02209S103 | 2323   | 30352    | SH | DEFINED | 5  |
| ALTRIA GROUP INC             | COM             | 02209S103 | 1814   | 23700    | SH | DEFINED | 20 |
| ALUMINA LTD                  | SPONSORED ADR   | 022205108 | 0      | 144      | SH | DEFINED | 18 |
| AMAZON COM INC               | COM             | 023135106 | 1911   | 59490    | SH | DEFINED | 17 |
| AMAZON COM INC               | COM             | 023135106 | 741047 | 23071216 | SH | DEFINED | 18 |
| AMAZON COM INC               | COM             | 023135106 | 2246   | 69914    | SH | DEFINED | 3  |
| AMAZON COM INC               | COM             | 023135106 | 6152   | 191536   | SH | DEFINED | 20 |
| AMAZON COM INC               | COM             | 023135106 | 1552   | 48325    | SH | DEFINED | 11 |

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|                              |                 |           |         |          |      |         |    |
|------------------------------|-----------------|-----------|---------|----------|------|---------|----|
| AMAZON COM INC               | COM             | 023135106 | 224840  | 7000000  | SH   | DEFINED | 13 |
| AMAZON COM INC               | COM             | 023135106 | 2079136 | 64730262 | SH   | DEFINED | 8  |
| AMAZON COM INC               | COM             | 023135106 | 232488  | 7238100  | SH   | DEFINED | 10 |
| AMAZON COM INC               | COM             | 023135106 | 204     | 6350     | SH   | DEFINED | 6  |
| AMAZON COM INC               | COM             | 023135106 | 13      | 395      | SH   | DEFINED | 2  |
| AMAZON COM INC               | COM             | 023135106 | 6       | 200      | SH   | DEFINED | 7  |
| AMAZON COM INC               | COM             | 023135106 | 6525    | 203146   | SH   | DEFINED | 21 |
| AMAZON COM INC               | COM             | 023135106 | 4500    | 25000    | CALL | DEFINED | 13 |
| AMB PROPERTY CORP            | COM             | 00163T109 | 286     | 5185     | SH   | DEFINED | 11 |
| AMB PROPERTY CORP            | COM             | 00163T109 | 2738    | 49690    | SH   | DEFINED | 3  |
| AMB PROPERTY CORP            | COM             | 00163T109 | 33      | 600      | SH   | DEFINED | 2  |
| AMB PROPERTY CORP            | COM             | 00163T109 | 276     | 5000     | SH   | DEFINED | 17 |
| AMBAC FINL GROUP INC         | COM             | 023139108 | 9       | 103      | SH   | DEFINED | 11 |
| AMBAC FINL GROUP INC         | COM             | 023139108 | 2       | 30       | SH   | DEFINED | 21 |
| AMBAC FINL GROUP INC         | COM             | 023139108 | 8982    | 108538   | SH   | DEFINED | 18 |
| AMBAC FINL GROUP INC         | COM             | 023139108 | 7586    | 91540    | SH   | DEFINED | 5  |
| AMBAC FINL GROUP INC         | COM             | 023139108 | 4662    | 56334    | SH   | DEFINED | 17 |
| AMBAC FINL GROUP INC         | COM             | 023139108 | 1509    | 18230    | SH   | DEFINED | 3  |
| AMBAC FINL GROUP INC         | COM             | 023139108 | 681     | 8235     | SH   | DEFINED | 6  |
| AMBAC FINL GROUP INC         | COM             | 023139108 | 18      | 216      | SH   | DEFINED | 2  |
| AMBAC FINL GROUP INC         | COM             | 023139108 | 123449  | 1491835  | SH   | DEFINED | 8  |
| AMBASSADORS GROUP INC        | COM             | 023177108 | 2066    | 73040    | SH   | DEFINED | 3  |
| AMCOR LTD                    | ADR NEW         | 02341R302 | 2       | 105      | SH   | DEFINED | 2  |
| AMDOCS LTD                   | ORD             | G02602103 | 2       | 55       | SH   | DEFINED | 7  |
| AMDOCS LTD                   | ORD             | G02602103 | 72917   | 1841340  | SH   | DEFINED | 8  |
| AMDOCS LTD                   | ORD             | G02602103 | 41773   | 1090432  | SH   | DEFINED | 6  |
| AMDOCS LTD                   | ORD             | G02602103 | 604     | 15180    | SH   | DEFINED | 5  |
| AMDOCS LTD                   | ORD             | G02602103 | 24564   | 620304   | SH   | DEFINED | 3  |
| AMDOCS LTD                   | ORD             | G02602103 | 640     | 16173    | SH   | DEFINED | 18 |
| AMDOCS LTD                   | ORD             | G02602103 | 368     | 9300     | SH   | DEFINED | 22 |
| AMDOCS LTD                   | NOTE 0.500% 3/1 | 02342TAD1 | 8094    | 7650000  | PRN  | DEFINED | 21 |
| AMDOCS LTD                   | NOTE 0.500% 3/1 | 02342TAD1 | 1       | 900000   | PRN  | DEFINED | 18 |
| AMEDISYS INC                 | COM             | 023436108 | 17657   | 445097   | SH   | DEFINED | 3  |
| AMERCO                       | COM             | 023586100 | 5990    | 80780    | SH   | DEFINED | 3  |
| AMEREN CORP                  | COM             | 023608102 | 146     | 2760     | SH   | DEFINED | 11 |
| AMEREN CORP                  | COM             | 023608102 | 58      | 1100     | SH   | DEFINED | 5  |
| AMEREN CORP                  | COM             | 023608102 | 2139    | 40511    | SH   | DEFINED | 3  |
| AMEREN CORP                  | COM             | 023608102 | 748     | 14160    | SH   | DEFINED | 6  |
| AMEREN CORP                  | COM             | 023608102 | 56      | 1061     | SH   | DEFINED | 2  |
| AMEREN CORP                  | COM             | 023608102 | 2640    | 50002    | SH   | DEFINED | 17 |
| AMEREN CORP                  | COM             | 023608102 | 52451   | 993572   | SH   | DEFINED | 18 |
| AMERICA FIRST APT INV INC    | COM             | 02363X104 | 1       | 62       | SH   | DEFINED | 17 |
| AMERICA FIRST APT INV INC    | COM             | 02363X104 | 0       | 120      | SH   | DEFINED | 18 |
| AMERICA FIRST TAX EX IVS L P | BEN UNIT CTF    | 02364V107 | 2       | 250      | SH   | DEFINED | 17 |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS  | 02364W105 | 1890    | 47999    | SH   | DEFINED | 17 |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS  | 02364W105 | 276     | 7000     | SH   | DEFINED | 22 |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS  | 02364W105 | 0       | 7125     | SH   | DEFINED | 18 |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS  | 02364W105 | 543     | 13800    | SH   | DEFINED | 11 |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS  | 02364W105 | 8980    | 228100   | SH   | DEFINED | 3  |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS  | 02364W105 | 548     | 13916    | SH   | DEFINED | 2  |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS  | 02364W105 | 738     | 18950    | SH   | DEFINED | 5  |
| AMERICAN AXLE & MFG HLDGS IN | COM             | 024061103 | 0       | 800      | SH   | DEFINED | 18 |
| AMERICAN AXLE & MFG HLDGS IN | COM             | 024061103 | 23803   | 1426160  | SH   | DEFINED | 6  |
| AMERICAN BILTRITE INC        | COM             | 024591109 | 0       | 32178    | SH   | DEFINED | 18 |
| AMERICAN CAMPUS CMNTYS INC   | COM             | 024835100 | 116     | 4550     | SH   | DEFINED | 3  |
| AMERICAN CAPITAL STRATEGIES  | COM             | 024937104 | 103     | 2620     | SH   | DEFINED | 2  |
| AMERICAN CAPITAL STRATEGIES  | COM             | 024937104 | 925     | 23448    | SH   | DEFINED | 11 |
| AMERICAN CAPITAL STRATEGIES  | COM             | 024937104 | 0       | 3189     | SH   | DEFINED | 18 |
| AMERICAN CAPITAL STRATEGIES  | COM             | 024937104 | 18200   | 461117   | SH   | DEFINED | 17 |
| AMERICAN COMMERCIAL LINES    | COM NEW         | 025195207 | 9534    | 160365   | SH   | DEFINED | 3  |
| AMERICAN DENTAL PARTNERS     | COM             | 025353103 | 303     | 18310    | SH   | DEFINED | 3  |
| AMERICAN EAGLE OUTFITTERS NE | COM             | 02553E106 | 416     | 9500     | SH   | DEFINED | 11 |

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|                              |           |                |         |          |      |         |    |
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| AMERICAN EAGLE OUTFITTERS NE | COM       | 02553E106      | 9       | 211      | SH   | DEFINED | 2  |
| AMERICAN EAGLE OUTFITTERS NE | COM       | 02553E106      | 0       | 9420     | SH   | DEFINED | 18 |
| AMERICAN EAGLE OUTFITTERS NE | COM       | 02553E106      | 5019    | 114500   | SH   | DEFINED | 23 |
| AMERICAN EAGLE OUTFITTERS NE | COM       | 02553E106      | 47190   | 1076653  | SH   | DEFINED | 3  |
| AMERICAN ELEC PWR INC        | COM       | 025537101      | 229     | 6300     | SH   | DEFINED | 17 |
| AMERICAN ELEC PWR INC        | COM       | 025537101      | 1       | 29356    | SH   | DEFINED | 18 |
| AMERICAN ELEC PWR INC        | COM       | 025537101      | 216     | 5868     | SH   | DEFINED | 5  |
| AMERICAN ELEC PWR INC        | COM       | 025537101      | 6236    | 171465   | SH   | DEFINED | 22 |
| AMERICAN ELEC PWR INC        | COM       | 025537101      | 3858    | 106086   | SH   | DEFINED | 23 |
| AMERICAN ELEC PWR INC        | COM       | 025537101      | 13      | 355      | SH   | DEFINED | 11 |
| AMERICAN ELEC PWR INC        | COM       | 025537101      | 240     | 6600     | SH   | DEFINED | 21 |
| AMERICAN ELEC PWR INC        | COM       | 025537101      | 22252   | 611838   | SH   | DEFINED | 3  |
| AMERICAN ELEC PWR INC        | COM       | 025537101      | 155     | 4264     | SH   | DEFINED | 2  |
| AMERICAN ELEC PWR INC        | COM       | 025537101      | 1128    | 31020    | SH   | DEFINED | 6  |
| AMERICAN EQTY INVT LIFE HLD  | COM       | 025676206      | 12811   | 1044110  | SH   | DEFINED | 6  |
| AMERICAN EXPRESS CO          | COM       | 025816109      | 23078   | 411534   | SH   | DEFINED | 3  |
| AMERICAN EXPRESS CO          | COM       | 025816109      | 840140  | 14981103 | SH   | DEFINED | 18 |
| AMERICAN EXPRESS CO          | COM       | 025816109      | 491     | 8892     | SH   | DEFINED | 5  |
| AMERICAN EXPRESS CO          | COM       | 025816109      | 233313  | 4160367  | SH   | DEFINED | 21 |
| AMERICAN EXPRESS CO          | COM       | 025816109      | 196     | 3500     | SH   | DEFINED | 7  |
| AMERICAN EXPRESS CO          | COM       | 025816109      | 30371   | 541558   | SH   | DEFINED | 17 |
| AMERICAN EXPRESS CO          | COM       | 025816109      | 290     | 5165     | SH   | DEFINED | 11 |
| AMERICAN EXPRESS CO          | COM       | 025816109      | 486     | 8675     | SH   | DEFINED | 1  |
| AMERICAN EXPRESS CO          | COM       | 025816109      | 587     | 10470    | SH   | DEFINED | 4  |
| AMERICAN EXPRESS CO          | COM       | 025816109      | 3385    | 60359    | SH   | DEFINED | 2  |
| AMERICAN EXPRESS CO          | COM       | 025816109      | 6416    | 114400   | SH   | DEFINED | 20 |
| AMERICAN FINL GROUP INC OHIO | COM       | 025932104      | 94      | 2000     | SH   | DEFINED | 11 |
| AMERICAN FINL GROUP INC OHIO | COM       | 025932104      | 23      | 500      | SH   | DEFINED | 2  |
| AMERICAN FINL GROUP INC OHIO | COM       | 025932104      | 30240   | 644370   | SH   | DEFINED | 6  |
| AMERICAN FINL GROUP INC OHIO | COM       | 025932104      | 2548    | 54300    | SH   | DEFINED | 23 |
| AMERICAN FINL GROUP INC OHIO | COM       | 025932104      | 3145    | 67025    | SH   | DEFINED | 22 |
| AMERICAN FINL GROUP INC OHIO | COM       | 025932104      | 28532   | 607973   | SH   | DEFINED | 3  |
| AMERICAN FINL GROUP INC OHIO | COM       | 025932104      | 0       | 3000     | SH   | DEFINED | 18 |
| AMERICAN FINL RLTY TR        | COM       | 02607P305      | 24      | 2150     | SH   | DEFINED | 2  |
| AMERICAN FINL RLTY TR        | COM       | 02607P305      | 3       | 295      | SH   | DEFINED | 17 |
| AMERICAN GREETINGS CORP      | CL A      | 026375105      | 0       | 400      | SH   | DEFINED | 18 |
| AMERICAN GREETINGS CORP      | CL A      | 026375105      | 36881   | 1595185  | SH   | DEFINED | 6  |
| AMERICAN HOME MTG INVT CORP  | COM       | 02660R107      | 25      | 716      | SH   | DEFINED | 2  |
| AMERICAN HOME MTG INVT CORP  | COM       | 02660R107      | 7587    | 217570   | SH   | DEFINED | 3  |
| AMERICAN INCOME FD INC       | COM       | 02672T109      | 0       | 21       | SH   | DEFINED | 18 |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 3374    | 50919    | SH   | DEFINED | 2  |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 2808    | 42383    | SH   | DEFINED | 22 |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 1342103 | 20255104 | SH   | DEFINED | 18 |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 57992   | 875211   | SH   | DEFINED | 3  |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 8344    | 125927   | SH   | DEFINED | 20 |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 127272  | 1920800  | SH   | DEFINED | 10 |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 6197    | 93523    | SH   | DEFINED | 11 |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 8970    | 135299   | SH   | DEFINED | 5  |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 12225   | 184500   | SH   | DEFINED | 7  |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 1187589 | 17923168 | SH   | DEFINED | 8  |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 3647    | 55029    | SH   | DEFINED | 1  |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 12704   | 191723   | SH   | DEFINED | 4  |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 69620   | 1050715  | SH   | DEFINED | 6  |
| AMERICAN INTL GROUP INC      | DBCV      | 11/0 026874AP2 | 2135    | 3050000  | SH   | DEFINED | 14 |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 25653   | 387162   | SH   | DEFINED | 17 |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 96247   | 1452562  | SH   | DEFINED | 21 |
| AMERICAN INTL GROUP INC      | COM       | 026874107      | 16650   | 15000    | CALL | DEFINED | 13 |
| AMERICAN ISRAELI PAPER MLS L | ORD IS 10 | 027069509      | 0       | 8        | SH   | DEFINED | 18 |
| AMERICAN LD LEASE INC        | COM       | 027118108      | 5279    | 222290   | SH   | DEFINED | 18 |
| AMERICAN NATL BANKSHARES INC | COM       | 027745108      | 1720    | 72632    | SH   | DEFINED | 6  |
| AMERICAN NATL INS CO         | COM       | 028591105      | 57      | 500      | SH   | DEFINED | 11 |
| AMERICAN NATL INS CO         | COM       | 028591105      | 5492    | 47387    | SH   | DEFINED | 6  |

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|------------------------------|--------------|------------|-----------|-------|---------|-----|---------|----|
| AMERICAN NATL INS CO         | COM          |            | 028591105 | 0     | 1500    | SH  | DEFINED | 18 |
| AMERICAN ORIENTAL BIOENGR IN | COM          |            | 028731107 | 2772  | 456000  | SH  | DEFINED | 3  |
| AMERICAN PHYSICIANS CAPITAL  | COM          |            | 028884104 | 16    | 340     | SH  | DEFINED | 2  |
| AMERICAN PHYSICIANS CAPITAL  | COM          |            | 028884104 | 3051  | 63056   | SH  | DEFINED | 3  |
| AMERICAN PWR CONVERSION CORP | COM          |            | 029066107 | 714   | 32523   | SH  | DEFINED | 3  |
| AMERICAN PWR CONVERSION CORP | COM          |            | 029066107 | 194   | 8850    | SH  | DEFINED | 20 |
| AMERICAN PWR CONVERSION CORP | COM          |            | 029066107 | 22    | 1000    | SH  | DEFINED | 11 |
| AMERICAN PWR CONVERSION CORP | COM          |            | 029066107 | 4677  | 213000  | SH  | DEFINED | 7  |
| AMERICAN PWR CONVERSION CORP | COM          |            | 029066107 | 75960 | 3459016 | SH  | DEFINED | 18 |
| AMERICAN PWR CONVERSION CORP | COM          |            | 029066107 | 72    | 3300    | SH  | DEFINED | 2  |
| AMERICAN REPROGRAPHICS CO    | COM          |            | 029263100 | 19    | 640     | SH  | DEFINED | 5  |
| AMERICAN REPROGRAPHICS CO    | COM          |            | 029263100 | 234   | 7300    | SH  | DEFINED | 3  |
| AMERICAN SAFETY INS HLDGS LT | ORD          |            | G02995101 | 31    | 1700    | SH  | DEFINED | 3  |
| AMERICAN SELECT PORTFOLIO IN | COM          |            | 029570108 | 0     | 17      | SH  | DEFINED | 18 |
| AMERICAN STD COS INC DEL     | COM          |            | 029712106 | 0     | 770     | SH  | DEFINED | 18 |
| AMERICAN STD COS INC DEL     | COM          |            | 029712106 | 1281  | 30533   | SH  | DEFINED | 3  |
| AMERICAN STD COS INC DEL     | COM          |            | 029712106 | 84    | 2000    | SH  | DEFINED | 21 |
| AMERICAN STD COS INC DEL     | COM          |            | 029712106 | 17    | 400     | SH  | DEFINED | 5  |
| AMERICAN STD COS INC DEL     | COM          |            | 029712106 | 8     | 185     | SH  | DEFINED | 2  |
| AMERICAN STD COS INC DEL     | COM          |            | 029712106 | 2     | 55      | SH  | DEFINED | 7  |
| AMERICAN STD COS INC DEL     | COM          |            | 029712106 | 124   | 2965    | SH  | DEFINED | 11 |
| AMERICAN STS WTR CO          | COM          |            | 029899101 | 70    | 1825    | SH  | DEFINED | 2  |
| AMERICAN TOWER CORP          | CL A         |            | 029912201 | 39365 | 1078503 | SH  | DEFINED | 21 |
| AMERICAN TOWER CORP          | CL A         |            | 029912201 | 6717  | 184037  | SH  | DEFINED | 18 |
| AMERICAN TOWER CORP          | CL A         |            | 029912201 | 2483  | 68030   | SH  | DEFINED | 17 |
| AMERICAN TOWER CORP          | NOTE         | 5.000% 2/1 | 029912AF9 | 325   | 325000  | PRN | DEFINED | 20 |
| AMERICAN TOWER CORP          | NOTE         | 5.000% 2/1 | 029912AF9 | 3882  | 3900000 | PRN | DEFINED | 21 |
| AMERICAN TOWER CORP          | CL A         |            | 029912201 | 263   | 7355    | SH  | DEFINED | 5  |
| AMERICAN TOWER CORP          | CL A         |            | 029912201 | 860   | 23568   | SH  | DEFINED | 20 |
| AMERICAN TOWER CORP          | CL A         |            | 029912201 | 1435  | 39304   | SH  | DEFINED | 11 |
| AMERICAN TOWER CORP          | CL A         |            | 029912201 | 4319  | 710854  | SH  | DEFINED | 14 |
| AMERICAN WOODMARK CORP       | COM          |            | 030506109 | 728   | 21600   | SH  | DEFINED | 3  |
| AMERICAN WOODMARK CORP       | COM          |            | 030506109 | 13    | 400     | SH  | DEFINED | 11 |
| AMERICANWEST BANCORPORATION  | COM          |            | 03058P109 | 1105  | 52000   | SH  | DEFINED | 1  |
| AMERICAS CAR MART INC        | COM          |            | 03062T105 | 8398  | 510530  | SH  | DEFINED | 6  |
| AMERICREDIT CORP             | COM          |            | 03060R101 | 68343 | 2734800 | SH  | DEFINED | 13 |
| AMERICREDIT CORP             | COM          |            | 03060R101 | 42    | 1670    | SH  | DEFINED | 6  |
| AMERIGAS PARTNERS L P        | UNIT L P INT |            | 030975106 | 77    | 2500    | SH  | DEFINED | 5  |
| AMERIGAS PARTNERS L P        | UNIT L P INT |            | 030975106 | 0     | 6000    | SH  | DEFINED | 18 |
| AMERIGAS PARTNERS L P        | UNIT L P INT |            | 030975106 | 415   | 13438   | SH  | DEFINED | 17 |
| AMERIGROUP CORP              | COM          |            | 03073T102 | 13207 | 446926  | SH  | DEFINED | 18 |
| AMERIGROUP CORP              | COM          |            | 03073T102 | 16935 | 573085  | SH  | DEFINED | 3  |
| AMERIPRISE FINL INC          | COM          |            | 03076C106 | 492   | 10488   | SH  | DEFINED | 2  |
| AMERIPRISE FINL INC          | COM          |            | 03076C106 | 4057  | 86506   | SH  | DEFINED | 3  |
| AMERIPRISE FINL INC          | COM          |            | 03076C106 | 37    | 799     | SH  | DEFINED | 11 |
| AMERIPRISE FINL INC          | COM          |            | 03076C106 | 843   | 17975   | SH  | DEFINED | 17 |
| AMERIPRISE FINL INC          | COM          |            | 03076C106 | 343   | 7230    | SH  | DEFINED | 5  |
| AMERIPRISE FINL INC          | COM          |            | 03076C106 | 2031  | 43302   | SH  | DEFINED | 18 |
| AMERIPRISE FINL INC          | COM          |            | 03076C106 | 10    | 208     | SH  | DEFINED | 21 |
| AMERIPRISE FINL INC          | COM          |            | 03076C106 | 94    | 2000    | SH  | DEFINED | 4  |
| AMERIPRISE FINL INC          | COM          |            | 03076C106 | 1379  | 29400   | SH  | DEFINED | 6  |
| AMERIS BANCORP               | COM          |            | 03076K108 | 176   | 6470    | SH  | DEFINED | 3  |
| AMERIS BANCORP               | COM          |            | 03076K108 | 566   | 20801   | SH  | DEFINED | 6  |
| AMERISAFE INC                | COM          |            | 03071H100 | 1     | 145000  | SH  | DEFINED | 18 |
| AMERISOURCEBERGEN CORP       | COM          |            | 03073E105 | 956   | 21160   | SH  | DEFINED | 17 |
| AMERISOURCEBERGEN CORP       | COM          |            | 03073E105 | 25    | 544     | SH  | DEFINED | 2  |
| AMERISOURCEBERGEN CORP       | COM          |            | 03073E105 | 723   | 15990   | SH  | DEFINED | 6  |
| AMERISOURCEBERGEN CORP       | COM          |            | 03073E105 | 3     | 75      | SH  | DEFINED | 5  |
| AMERISOURCEBERGEN CORP       | COM          |            | 03073E105 | 2     | 45874   | SH  | DEFINED | 18 |
| AMERISOURCEBERGEN CORP       | COM          |            | 03073E105 | 7679  | 169894  | SH  | DEFINED | 3  |
| AMERISTAR CASINOS INC        | COM          |            | 03070Q101 | 332   | 15300   | SH  | DEFINED | 11 |
| AMERISTAR CASINOS INC        | COM          |            | 03070Q101 | 85    | 3800    | SH  | DEFINED | 5  |

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|                             |               |            |           |         |          |     |         |    |
|-----------------------------|---------------|------------|-----------|---------|----------|-----|---------|----|
| AMERON INTL INC             | COM           |            | 030710107 | 2890    | 43500    | SH  | DEFINED | 21 |
| AMERON INTL INC             | COM           |            | 030710107 | 0       | 2000     | SH  | DEFINED | 18 |
| AMERON INTL INC             | COM           |            | 030710107 | 13160   | 198080   | SH  | DEFINED | 6  |
| AMERUS GROUP CO             | COM           |            | 03072M108 | 1700    | 25000    | SH  | DEFINED | 1  |
| AMERUS GROUP CO             | COM           |            | 03072M108 | 52865   | 777306   | SH  | DEFINED | 6  |
| AMERUS GROUP CO             | COM           |            | 03072M108 | 41      | 606      | SH  | DEFINED | 17 |
| AMETEK INC NEW              | COM           |            | 031100100 | 44      | 1000     | SH  | DEFINED | 17 |
| AMETEK INC NEW              | COM           |            | 031100100 | 0       | 3000     | SH  | DEFINED | 18 |
| AMGEN INC                   | COM           |            | 031162100 | 80      | 1123     | SH  | DEFINED | 4  |
| AMGEN INC                   | COM           |            | 031162100 | 1128    | 15773    | SH  | DEFINED | 11 |
| AMGEN INC                   | COM           |            | 031162100 | 1459    | 20757    | SH  | DEFINED | 5  |
| AMGEN INC                   | COM           |            | 031162100 | 79580   | 1112537  | SH  | DEFINED | 21 |
| AMGEN INC                   | COM           |            | 031162100 | 1989400 | 27812112 | SH  | DEFINED | 18 |
| AMGEN INC                   | COM           |            | 031162100 | 20623   | 288311   | SH  | DEFINED | 20 |
| AMGEN INC                   | COM           |            | 031162100 | 27649   | 386542   | SH  | DEFINED | 17 |
| AMGEN INC                   | COM           |            | 031162100 | 190     | 2650     | SH  | DEFINED | 7  |
| AMGEN INC                   | COM           |            | 031162100 | 2057    | 31047    | SH  | DEFINED | 6  |
| AMGEN INC                   | COM           |            | 031162100 | 30947   | 432645   | SH  | DEFINED | 3  |
| AMGEN INC                   | COM           |            | 031162100 | 11108   | 155288   | SH  | DEFINED | 2  |
| AMGEN INC                   | COM           |            | 031162100 | 23407   | 327236   | SH  | DEFINED | 1  |
| AMIS HLDGS INC              | COM           |            | 031538101 | 106     | 11230    | SH  | DEFINED | 3  |
| AMKOR TECHNOLOGY INC        | NOTE          | 2.500% 5/1 | 031652AX8 | 735     | 623732   | SH  | DEFINED | 16 |
| AMKOR TECHNOLOGY INC        | NOTE          | 2.500% 5/1 | 031652AX8 | 114171  | 1395000  | PRN | DEFINED | 18 |
| AMKOR TECHNOLOGY INC        | COM           |            | 031652100 | 3557    | 690620   | SH  | DEFINED | 3  |
| AMKOR TECHNOLOGY INC        | NOTE          | 2.500% 5/1 | 031652AX8 | 3125    | 3750000  | PRN | DEFINED | 21 |
| AMKOR TECHNOLOGY INC        | NOTE          | 2.500% 5/1 | 031652AX8 | 1065    | 1065000  | PRN | DEFINED | 20 |
| AMKOR TECHNOLOGY INC        | NOTE          | 2.500% 5/1 | 031652AX8 | 18423   | 21710000 | SH  | DEFINED | 14 |
| AMN HEALTHCARE SERVICES INC | COM           |            | 001744101 | 2273    | 95690    | SH  | DEFINED | 3  |
| AMPAL AMERN ISRAEL CORP     | CL A          |            | 032015109 | 31      | 6684     | SH  | DEFINED | 2  |
| AMPHENOL CORP NEW           | CL A          |            | 032095101 | 324     | 5225     | SH  | DEFINED | 21 |
| AMPHENOL CORP NEW           | CL A          |            | 032095101 | 482     | 7775     | SH  | DEFINED | 11 |
| AMR CORP                    | COM           |            | 001765106 | 93      | 4000     | SH  | DEFINED | 17 |
| AMR CORP                    | COM           |            | 001765106 | 150410  | 6500000  | SH  | DEFINED | 13 |
| AMR CORP                    | COM           |            | 001765106 | 1206    | 52100    | SH  | DEFINED | 21 |
| AMR CORP                    | COM           |            | 001765106 | 2153    | 93030    | SH  | DEFINED | 3  |
| AMSOUTH BANCORPORATION      | COM           |            | 032165102 | 3067    | 105596   | SH  | DEFINED | 3  |
| AMSOUTH BANCORPORATION      | COM           |            | 032165102 | 2663    | 91703    | SH  | DEFINED | 18 |
| AMSOUTH BANCORPORATION      | COM           |            | 032165102 | 20      | 700      | SH  | DEFINED | 5  |
| AMSOUTH BANCORPORATION      | COM           |            | 032165102 | 908     | 31252    | SH  | DEFINED | 6  |
| AMSOUTH BANCORPORATION      | COM           |            | 032165102 | 1371    | 47225    | SH  | DEFINED | 17 |
| AMSOUTH BANCORPORATION      | COM           |            | 032165102 | 4       | 150      | SH  | DEFINED | 11 |
| AMSURG CORP                 | COM           |            | 03232P405 | 331     | 14850    | SH  | DEFINED | 3  |
| AMVESCAP PLC                | SPONSORED ADR |            | 03235E100 | 1840    | 83930    | SH  | DEFINED | 17 |
| AMVESCAP PLC                | SPONSORED ADR |            | 03235E100 | 34885   | 1623783  | SH  | DEFINED | 6  |
| AMYLIN PHARMACEUTICALS INC  | COM           |            | 032346108 | 44070   | 1000000  | SH  | DEFINED | 13 |
| AMYLIN PHARMACEUTICALS INC  | COM           |            | 032346108 | 22      | 503      | SH  | DEFINED | 2  |
| AMYLIN PHARMACEUTICALS INC  | COM           |            | 032346108 | 80531   | 1827350  | SH  | DEFINED | 8  |
| ANADARKO PETE CORP          | COM           |            | 032511107 | 402     | 9180     | SH  | DEFINED | 11 |
| ANADARKO PETE CORP          | COM           |            | 032511107 | 207     | 4806     | SH  | DEFINED | 5  |
| ANADARKO PETE CORP          | COM           |            | 032511107 | 51774   | 1181244  | SH  | DEFINED | 21 |
| ANADARKO PETE CORP          | COM           |            | 032511107 | 18360   | 418900   | SH  | DEFINED | 20 |
| ANADARKO PETE CORP          | COM           |            | 032511107 | 6319    | 144168   | SH  | DEFINED | 17 |
| ANADARKO PETE CORP          | COM           |            | 032511107 | 6846    | 156205   | SH  | DEFINED | 1  |
| ANADARKO PETE CORP          | COM           |            | 032511107 | 23586   | 538121   | SH  | DEFINED | 3  |
| ANADARKO PETE CORP          | COM           |            | 032511107 | 1599    | 36486    | SH  | DEFINED | 2  |
| ANADARKO PETE CORP          | COM           |            | 032511107 | 3       | 60       | SH  | DEFINED | 7  |
| ANADARKO PETE CORP          | COM           |            | 032511107 | 5873    | 134000   | SH  | DEFINED | 8  |
| ANADARKO PETE CORP          | COM           |            | 032511107 | 63      | 1445     | SH  | DEFINED | 4  |
| ANADARKO PETE CORP          | COM           |            | 032511107 | 1529419 | 34894341 | SH  | DEFINED | 18 |
| ANADARKO PETE CORP          | COM           |            | 032511107 | 180     | 4100     | SH  | DEFINED | 22 |
| ANADARKO PETE CORP          | COM           |            | 032511107 | 4826    | 110108   | SH  | DEFINED | 6  |
| ANADIGICS INC               | COM           |            | 032515108 | 15      | 2100     | SH  | DEFINED | 11 |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| ANADIGICS INC                | COM            | 032515108 | 8     | 1154    | SH | DEFINED | 2  |
| ANADYS PHARMACEUTICALS INC   | COM            | 03252Q408 | 3     | 1000    | SH | DEFINED | 11 |
| ANALOG DEVICES INC           | COM            | 032654105 | 32    | 1080    | SH | DEFINED | 21 |
| ANALOG DEVICES INC           | COM            | 032654105 | 1840  | 62619   | SH | DEFINED | 17 |
| ANALOG DEVICES INC           | COM            | 032654105 | 43865 | 1492500 | SH | DEFINED | 8  |
| ANALOG DEVICES INC           | COM            | 032654105 | 1     | 20000   | SH | DEFINED | 18 |
| ANALOG DEVICES INC           | COM            | 032654105 | 3189  | 108509  | SH | DEFINED | 3  |
| ANALOG DEVICES INC           | COM            | 032654105 | 132   | 4490    | SH | DEFINED | 5  |
| ANALOG DEVICES INC           | COM            | 032654105 | 123   | 4198    | SH | DEFINED | 2  |
| ANALOGIC CORP                | COM PAR \$0.05 | 032657207 | 3     | 50      | SH | DEFINED | 2  |
| ANALOGIC CORP                | COM PAR \$0.05 | 032657207 | 44    | 850     | SH | DEFINED | 11 |
| ANALOGIC CORP                | COM PAR \$0.05 | 032657207 | 22    | 425     | SH | DEFINED | 5  |
| ANCHOR BANCORP WIS INC       | COM            | 032839102 | 12609 | 440723  | SH | DEFINED | 6  |
| ANCHOR BANCORP WIS INC       | COM            | 032839102 | 67    | 2355    | SH | DEFINED | 2  |
| ANDREW CORP                  | COM            | 034425108 | 9964  | 1077200 | SH | DEFINED | 21 |
| ANDREW CORP                  | COM            | 034425108 | 240   | 26000   | SH | DEFINED | 20 |
| ANDREW CORP                  | COM            | 034425108 | 6     | 600     | SH | DEFINED | 11 |
| ANDREW CORP                  | COM            | 034425108 | 2307  | 249400  | SH | DEFINED | 18 |
| ANDREW CORP                  | COM            | 034425108 | 7     | 800     | SH | DEFINED | 5  |
| ANDRX CORP DEL               | ANDRX GROUP    | 034553107 | 2     | 100000  | SH | DEFINED | 18 |
| ANDRX CORP DEL               | ANDRX GROUP    | 034553107 | 2     | 100     | SH | DEFINED | 2  |
| ANDRX CORP DEL               | ANDRX GROUP    | 034553107 | 2     | 100     | SH | DEFINED | 17 |
| ANESIVA INC COM              | COM            | 03460L100 | 8     | 1188376 | SH | DEFINED | 18 |
| ANGIOTECH PHARMACEUTICALS IN | COM            | 034918102 | 9477  | 1080600 | SH | DEFINED | 3  |
| ANGIOTECH PHARMACEUTICALS IN | COM            | 034918102 | 4546  | 517500  | SH | DEFINED | 7  |
| ANGLO AMERN PLC              | ADR            | 03485P102 | 51    | 2400    | SH | DEFINED | 2  |
| ANGLO AMERN PLC              | ADR            | 03485P102 | 1438  | 68170   | SH | DEFINED | 11 |
| ANGLO AMERN PLC              | ADR            | 03485P102 | 0     | 1458    | SH | DEFINED | 18 |
| ANGLO AMERN PLC              | ADR            | 03485P102 | 22941 | 1118183 | SH | DEFINED | 6  |
| ANGLO AMERN PLC              | ADR            | 03485P102 | 763   | 36141   | SH | DEFINED | 17 |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR  | 035128206 | 0     | 293     | SH | DEFINED | 18 |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR  | 035128206 | 38    | 1000    | SH | DEFINED | 2  |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 11383 | 239591  | SH | DEFINED | 4  |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 16190 | 340776  | SH | DEFINED | 17 |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 432   | 9092    | SH | DEFINED | 5  |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 10468 | 220336  | SH | DEFINED | 3  |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 641   | 13500   | SH | DEFINED | 21 |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 6545  | 137770  | SH | DEFINED | 2  |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 701   | 14750   | SH | DEFINED | 7  |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 3365  | 70823   | SH | DEFINED | 18 |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 9538  | 205513  | SH | DEFINED | 6  |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 244   | 5135    | SH | DEFINED | 1  |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 695   | 14635   | SH | DEFINED | 11 |
| ANIXTER INTL INC             | COM            | 035290105 | 6949  | 123055  | SH | DEFINED | 3  |
| ANIXTER INTL INC             | COM            | 035290105 | 89    | 1577    | SH | DEFINED | 2  |
| ANNALY CAP MGMT INC          | COM            | 035710409 | 13095 | 996550  | SH | DEFINED | 6  |
| ANNALY CAP MGMT INC          | COM            | 035710409 | 34    | 2575    | SH | DEFINED | 11 |
| ANNALY CAP MGMT INC          | COM            | 035710409 | 42855 | 3261389 | SH | DEFINED | 18 |
| ANNTAYLOR STORES CORP        | COM            | 036115103 | 710   | 16950   | SH | DEFINED | 21 |
| ANNTAYLOR STORES CORP        | COM            | 036115103 | 19    | 450     | SH | DEFINED | 11 |
| ANNTAYLOR STORES CORP        | COM            | 036115103 | 15602 | 372722  | SH | DEFINED | 3  |
| ANSOFT CORP                  | COM            | 036384105 | 12    | 500     | SH | DEFINED | 2  |
| ANSYS INC                    | COM            | 03662Q105 | 202   | 4572    | SH | DEFINED | 17 |
| ANTHRACITE CAP INC           | COM            | 037023108 | 13646 | 1061130 | SH | DEFINED | 3  |
| AON CORP                     | COM            | 037389103 | 8159  | 240878  | SH | DEFINED | 18 |
| AON CORP                     | COM            | 037389103 | 1858  | 54868   | SH | DEFINED | 3  |
| AON CORP                     | COM            | 037389103 | 29615 | 874366  | SH | DEFINED | 6  |
| AON CORP                     | COM            | 037389103 | 221   | 6515    | SH | DEFINED | 17 |
| AON CORP                     | COM            | 037389103 | 56    | 1655    | SH | DEFINED | 2  |
| AP PHARMA INC                | COM            | 00202J104 | 1007  | 941373  | SH | DEFINED | 18 |
| APACHE CORP                  | COM            | 037411105 | 10422 | 164902  | SH | DEFINED | 3  |
| APACHE CORP                  | COM            | 037411105 | 6130  | 97000   | SH | DEFINED | 8  |

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|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| APACHE CORP                  | COM            | 037411105 | 1909   | 30208   | SH | DEFINED | 6  |
| APACHE CORP                  | COM            | 037411105 | 194    | 3068    | SH | DEFINED | 11 |
| APACHE CORP                  | COM            | 037411105 | 21730  | 343833  | SH | DEFINED | 17 |
| APACHE CORP                  | COM            | 037411105 | 6379   | 102897  | SH | DEFINED | 5  |
| APACHE CORP                  | COM            | 037411105 | 6174   | 97693   | SH | DEFINED | 18 |
| APACHE CORP                  | COM            | 037411105 | 1354   | 21422   | SH | DEFINED | 2  |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 10489  | 192770  | SH | DEFINED | 3  |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 41     | 760     | SH | DEFINED | 11 |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 24     | 450     | SH | DEFINED | 17 |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 374    | 6900    | SH | DEFINED | 5  |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 2      | 40      | SH | DEFINED | 2  |
| APOLLO GROUP INC             | CL A           | 037604105 | 44     | 885     | SH | DEFINED | 2  |
| APOLLO GROUP INC             | CL A           | 037604105 | 579    | 11547   | SH | DEFINED | 5  |
| APOLLO GROUP INC             | CL A           | 037604105 | 0      | 440     | SH | DEFINED | 18 |
| APOLLO GROUP INC             | CL A           | 037604105 | 49     | 1000    | SH | DEFINED | 17 |
| APOLLO GROUP INC             | CL A           | 037604105 | 79347  | 1611425 | SH | DEFINED | 8  |
| APOLLO GROUP INC             | CL A           | 037604105 | 1186   | 24096   | SH | DEFINED | 3  |
| APOLLO INVT CORP             | COM            | 03761U106 | 0      | 1       | SH | DEFINED | 18 |
| APOLLO INVT CORP             | COM            | 03761U106 | 21     | 1003    | SH | DEFINED | 11 |
| APPLE COMPUTER INC           | COM            | 037833100 | 548    | 7110    | SH | DEFINED | 17 |
| APPLE COMPUTER INC           | COM            | 037833100 | 31     | 400     | SH | DEFINED | 1  |
| APPLE COMPUTER INC           | COM            | 037833100 | 33     | 425     | SH | DEFINED | 4  |
| APPLE COMPUTER INC           | COM            | 037833100 | 1078   | 13995   | SH | DEFINED | 2  |
| APPLE COMPUTER INC           | COM            | 037833100 | 324    | 4200    | SH | DEFINED | 11 |
| APPLE COMPUTER INC           | COM            | 037833100 | 36     | 468373  | SH | DEFINED | 18 |
| APPLE COMPUTER INC           | COM            | 037833100 | 2784   | 37196   | SH | DEFINED | 5  |
| APPLE COMPUTER INC           | COM            | 037833100 | 547    | 7100    | SH | DEFINED | 7  |
| APPLE COMPUTER INC           | COM            | 037833100 | 19466  | 252877  | SH | DEFINED | 3  |
| APPLEBEES INTL INC           | COM            | 037899101 | 132    | 6135    | SH | DEFINED | 17 |
| APPLEBEES INTL INC           | COM            | 037899101 | 0      | 12980   | SH | DEFINED | 18 |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 1672   | 50500   | SH | DEFINED | 23 |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 199    | 6000    | SH | DEFINED | 17 |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 40621  | 1226836 | SH | DEFINED | 3  |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 0      | 13300   | SH | DEFINED | 18 |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 24     | 730     | SH | DEFINED | 5  |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 3986   | 120400  | SH | DEFINED | 22 |
| APPLERA CORP                 | COM CE GEN GRP | 038020202 | 0      | 1740    | SH | DEFINED | 18 |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 9      | 264     | SH | DEFINED | 2  |
| APPLERA CORP                 | COM CE GEN GRP | 038020202 | 964    | 69240   | SH | DEFINED | 3  |
| APPLIED INDL TECHNOLOGIES IN | COM            | 03820C105 | 22821  | 935270  | SH | DEFINED | 3  |
| APPLIED INNOVATION INC       | COM            | 037916103 | 7      | 2100    | SH | DEFINED | 11 |
| APPLIED MATLS INC            | COM            | 038222105 | 9752   | 550000  | SH | DEFINED | 8  |
| APPLIED MATLS INC            | COM            | 038222105 | 320    | 18162   | SH | DEFINED | 5  |
| APPLIED MATLS INC            | COM            | 038222105 | 4996   | 281758  | SH | DEFINED | 21 |
| APPLIED MATLS INC            | COM            | 038222105 | 3353   | 189100  | SH | DEFINED | 20 |
| APPLIED MATLS INC            | COM            | 038222105 | 166329 | 9381196 | SH | DEFINED | 18 |
| APPLIED MATLS INC            | COM            | 038222105 | 493    | 27800   | SH | DEFINED | 11 |
| APPLIED MATLS INC            | COM            | 038222105 | 8389   | 473158  | SH | DEFINED | 3  |
| APPLIED MATLS INC            | COM            | 038222105 | 11435  | 644926  | SH | DEFINED | 2  |
| APPLIED MATLS INC            | COM            | 038222105 | 6411   | 361609  | SH | DEFINED | 17 |
| APPLIED MICRO CIRCUITS CORP  | COM            | 03822W109 | 4551   | 1580320 | SH | DEFINED | 3  |
| APPLIED MICRO CIRCUITS CORP  | COM            | 03822W109 | 0      | 4784    | SH | DEFINED | 18 |
| APPLIX INC                   | COM            | 038316105 | 202    | 22470   | SH | DEFINED | 6  |
| APRIA HEALTHCARE GROUP INC   | COM            | 037933108 | 70     | 3550    | SH | DEFINED | 21 |
| APRIA HEALTHCARE GROUP INC   | COM            | 037933108 | 34118  | 1728375 | SH | DEFINED | 6  |
| APRIA HEALTHCARE GROUP INC   | COM            | 037933108 | 9290   | 470630  | SH | DEFINED | 18 |
| APT SATELLITE HOLDINGS LTD   | SPONSORED ADR  | 00203R105 | 21     | 15900   | SH | DEFINED | 2  |
| APTARGROUP INC               | COM            | 038336103 | 10     | 200     | SH | DEFINED | 5  |
| APTARGROUP INC               | COM            | 038336103 | 215    | 4225    | SH | DEFINED | 21 |
| APTARGROUP INC               | COM            | 038336103 | 13921  | 273605  | SH | DEFINED | 18 |
| AQUA AMERICA INC             | COM            | 03836W103 | 0      | 534     | SH | DEFINED | 18 |
| AQUA AMERICA INC             | COM            | 03836W103 | 7574   | 345200  | SH | DEFINED | 1  |

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|                             |                |           |       |        |    |         |    |
|-----------------------------|----------------|-----------|-------|--------|----|---------|----|
| AQUA AMERICA INC            | COM            | 03836W103 | 84    | 3817   | SH | DEFINED | 2  |
| AQUA AMERICA INC            | COM            | 03836W103 | 111   | 5077   | SH | DEFINED | 17 |
| AQUA AMERICA INC            | COM            | 03836W103 | 19    | 850    | SH | DEFINED | 11 |
| AQUANTIVE INC               | COM            | 03839G105 | 2119  | 89700  | SH | DEFINED | 18 |
| AQUILA INC                  | COM            | 03840P102 | 172   | 39215  | SH | DEFINED | 5  |
| ARACRUZ CELULOSE S A        | SPON ADR PFD B | 038496204 | 0     | 17     | SH | DEFINED | 18 |
| ARACRUZ CELULOSE S A        | SPON ADR PFD B | 038496204 | 7     | 143    | SH | DEFINED | 11 |
| ARACRUZ CELULOSE S A        | SPON ADR PFD B | 038496204 | 45152 | 907209 | SH | DEFINED | 22 |
| ARADIGM CORP                | COM NEW        | 038505301 | 0     | 105    | SH | DEFINED | 7  |
| ARAMARK CORP                | CL B           | 038521100 | 33    | 1000   | SH | DEFINED | 11 |
| ARAMARK CORP                | CL B           | 038521100 | 142   | 4325   | SH | DEFINED | 21 |
| ARAMARK CORP                | CL B           | 038521100 | 0     | 310    | SH | DEFINED | 18 |
| ARAMARK CORP                | CL B           | 038521100 | 10672 | 324775 | SH | DEFINED | 3  |
| ARBITRON INC                | COM            | 03875Q108 | 254   | 6870   | SH | DEFINED | 18 |
| ARBITRON INC                | COM            | 03875Q108 | 322   | 8700   | SH | DEFINED | 11 |
| ARBOR RLTY TR INC           | COM            | 038923108 | 0     | 13500  | SH | DEFINED | 18 |
| ARBOR RLTY TR INC           | COM            | 038923108 | 15    | 582    | SH | DEFINED | 2  |
| ARCADIS N V                 | NY REGISTRY SH | 03923E107 | 748   | 17154  | SH | DEFINED | 6  |
| ARCH CAP GROUP LTD          | ORD            | G0450A105 | 9191  | 144757 | SH | DEFINED | 3  |
| ARCH CAP GROUP LTD          | ORD            | G0450A105 | 16    | 250    | SH | DEFINED | 5  |
| ARCH CAP GROUP LTD          | ORD            | G0450A105 | 2954  | 46533  | SH | DEFINED | 6  |
| ARCH CAP GROUP LTD          | ORD            | G0450A105 | 2646  | 41689  | SH | DEFINED | 18 |
| ARCH CAP GROUP LTD          | ORD            | G0450A105 | 1156  | 18200  | SH | DEFINED | 22 |
| ARCH CHEMICALS INC          | COM            | 03937R102 | 6224  | 218780 | SH | DEFINED | 3  |
| ARCH CHEMICALS INC          | COM            | 03937R102 | 13960 | 490674 | SH | DEFINED | 6  |
| ARCH COAL INC               | COM            | 039380100 | 2657  | 91890  | SH | DEFINED | 3  |
| ARCH COAL INC               | COM            | 039380100 | 0     | 1240   | SH | DEFINED | 18 |
| ARCH COAL INC               | COM            | 039380100 | 29    | 1000   | SH | DEFINED | 2  |
| ARCH COAL INC               | COM            | 039380100 | 55    | 1892   | SH | DEFINED | 17 |
| ARCH COAL INC               | COM            | 039380100 | 8801  | 304444 | SH | DEFINED | 6  |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 5641  | 148916 | SH | DEFINED | 18 |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 17229 | 454818 | SH | DEFINED | 3  |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 5470  | 144400 | SH | DEFINED | 22 |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 3106  | 82000  | SH | DEFINED | 23 |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 8     | 200    | SH | DEFINED | 7  |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 2528  | 66737  | SH | DEFINED | 17 |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 4776  | 126095 | SH | DEFINED | 11 |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 72    | 1895   | SH | DEFINED | 1  |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 678   | 17909  | SH | DEFINED | 6  |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 221   | 5827   | SH | DEFINED | 2  |
| ARCHER DANIELS MIDLAND CO   | COM            | 039483102 | 48    | 1250   | SH | DEFINED | 5  |
| ARCHSTONE SMITH TR          | COM            | 039583109 | 1780  | 32694  | SH | DEFINED | 11 |
| ARCHSTONE SMITH TR          | COM            | 039583109 | 298   | 5474   | SH | DEFINED | 17 |
| ARCHSTONE SMITH TR          | COM            | 039583109 | 49    | 900    | SH | DEFINED | 2  |
| ARCHSTONE SMITH TR          | COM            | 039583109 | 18    | 334    | SH | DEFINED | 1  |
| ARCHSTONE SMITH TR          | COM            | 039583109 | 5331  | 97920  | SH | DEFINED | 3  |
| ARCHSTONE SMITH TR          | COM            | 039583109 | 397   | 7295   | SH | DEFINED | 5  |
| ARCHSTONE SMITH TR          | COM            | 039583109 | 0     | 1200   | SH | DEFINED | 18 |
| ARCTIC CAT INC              | COM            | 039670104 | 95    | 5750   | SH | DEFINED | 3  |
| ARCTIC CAT INC              | COM            | 039670104 | 619   | 37262  | SH | DEFINED | 6  |
| ARENA PHARMACEUTICALS INC   | COM            | 040047102 | 128   | 10700  | SH | DEFINED | 20 |
| ARENA PHARMACEUTICALS INC   | COM            | 040047102 | 5244  | 437700 | SH | DEFINED | 21 |
| ARENA PHARMACEUTICALS INC   | COM            | 040047102 | 37    | 2890   | SH | DEFINED | 5  |
| ARENA PHARMACEUTICALS INC   | COM            | 040047102 | 3571  | 298100 | SH | DEFINED | 18 |
| ARGON ST INC                | COM            | 040149106 | 60    | 2500   | SH | DEFINED | 2  |
| ARGONAUT GROUP INC          | COM            | 040157109 | 13081 | 421573 | SH | DEFINED | 6  |
| ARGONAUT GROUP INC          | COM            | 040157109 | 3025  | 97479  | SH | DEFINED | 3  |
| ARIAD PHARMACEUTICALS INC   | COM            | 04033A100 | 13    | 3025   | SH | DEFINED | 5  |
| ARIBA INC                   | COM NEW        | 04033V203 | 0     | 33     | SH | DEFINED | 2  |
| ARIBA INC                   | COM NEW        | 04033V203 | 4454  | 594650 | SH | DEFINED | 3  |
| ARIES MARITIME TRANSPRT LTD | SHS            | G0474B105 | 31    | 3000   | SH | DEFINED | 18 |
| ARKANSAS BEST CORP DEL      | COM            | 040790107 | 13681 | 317935 | SH | DEFINED | 18 |

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|                              |               |           |        |         |    |         |    |
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| ARKANSAS BEST CORP DEL       | COM           | 040790107 | 30217  | 702220  | SH | DEFINED | 3  |
| ARMOR HOLDINGS INC           | COM           | 042260109 | 344    | 6000    | SH | DEFINED | 21 |
| ARMOR HOLDINGS INC           | COM           | 042260109 | 275    | 4800    | SH | DEFINED | 20 |
| ARMOR HOLDINGS INC           | COM           | 042260109 | 30268  | 527963  | SH | DEFINED | 18 |
| ARMOR HOLDINGS INC           | COM           | 042260109 | 9202   | 160506  | SH | DEFINED | 3  |
| ARRIS GROUP INC              | COM           | 042690100 | 23805  | 2077185 | SH | DEFINED | 3  |
| ARROW ELECTRS INC            | COM           | 042735100 | 3704   | 135050  | SH | DEFINED | 22 |
| ARROW ELECTRS INC            | COM           | 042735100 | 0      | 300     | SH | DEFINED | 18 |
| ARROW ELECTRS INC            | COM           | 042735100 | 4382   | 159761  | SH | DEFINED | 3  |
| ARROW ELECTRS INC            | COM           | 042735100 | 2456   | 89526   | SH | DEFINED | 23 |
| ARROW ELECTRS INC            | COM           | 042735100 | 10954  | 399330  | SH | DEFINED | 6  |
| ARROW ELECTRS INC            | COM           | 042735100 | 28     | 1025    | SH | DEFINED | 5  |
| ARROW FINL CORP              | COM           | 042744102 | 2161   | 85232   | SH | DEFINED | 6  |
| ART TECHNOLOGY GROUP INC     | COM           | 04289L107 | 0      | 32922   | SH | DEFINED | 18 |
| ARTESIAN RESOURCES CORP      | CL A          | 043113208 | 20     | 1050    | SH | DEFINED | 2  |
| ARVINMERITOR INC             | COM           | 043353101 | 2305   | 161890  | SH | DEFINED | 3  |
| ARVINMERITOR INC             | COM           | 043353101 | 28947  | 2032785 | SH | DEFINED | 6  |
| ASA BERMUDA LIMITED          | COM           | G3156P103 | 1      | 16      | SH | DEFINED | 18 |
| ASBURY AUTOMOTIVE GROUP INC  | COM           | 043436104 | 1815   | 88100   | SH | DEFINED | 3  |
| ASBURY AUTOMOTIVE GROUP INC  | COM           | 043436104 | 14431  | 700510  | SH | DEFINED | 6  |
| ASE TEST LTD                 | ORD           | Y02516105 | 3594   | 420860  | SH | DEFINED | 3  |
| ASHFORD HOSPITALITY TR INC   | COM SHS       | 044103109 | 15348  | 1286507 | SH | DEFINED | 3  |
| ASHLAND INC NEW              | COM           | 044209104 | 64     | 1000    | SH | DEFINED | 4  |
| ASHLAND INC NEW              | COM           | 044209104 | 4241   | 66500   | SH | DEFINED | 18 |
| ASHLAND INC NEW              | COM           | 044209104 | 1208   | 18944   | SH | DEFINED | 3  |
| ASHLAND INC NEW              | COM           | 044209104 | 51     | 800     | SH | DEFINED | 17 |
| ASHLAND INC NEW              | COM           | 044209104 | 300    | 4700    | SH | DEFINED | 5  |
| ASHLAND INC NEW              | COM           | 044209104 | 96     | 1510    | SH | DEFINED | 2  |
| ASHLAND INC NEW              | COM           | 044209104 | 128    | 2000    | SH | DEFINED | 6  |
| ASIA SATELLITE TELECOMMUNCNT | SPONSORED ADR | 04516X106 | 2      | 105     | SH | DEFINED | 2  |
| ASML HLDG NV                 | N Y SHS       | N07059111 | 243    | 10435   | SH | DEFINED | 3  |
| ASML HLDG NV                 | N Y SHS       | N07059111 | 23     | 1000    | SH | DEFINED | 17 |
| ASML HLDG NV                 | N Y SHS       | N07059111 | 11745  | 504521  | SH | DEFINED | 18 |
| ASML HLDG NV                 | N Y SHS       | N07059111 | 38167  | 1639486 | SH | DEFINED | 21 |
| ASPEN TECHNOLOGY INC         | COM           | 045327103 | 11334  | 1037910 | SH | DEFINED | 3  |
| ASPREVA PHARMACEUTICALS CORP | COM           | 04538T109 | 7466   | 287715  | SH | DEFINED | 3  |
| ASSET ACCEP CAP CORP         | COM           | 04543P100 | 11748  | 722963  | SH | DEFINED | 6  |
| ASSOCIATED BANC CORP         | COM           | 045487105 | 89     | 2745    | SH | DEFINED | 6  |
| ASSOCIATED BANC CORP         | COM           | 045487105 | 19     | 597     | SH | DEFINED | 17 |
| ASSOCIATED BANC CORP         | COM           | 045487105 | 0      | 175     | SH | DEFINED | 18 |
| ASSURANT INC                 | COM           | 04621X108 | 1869   | 35000   | SH | DEFINED | 1  |
| ASSURANT INC                 | COM           | 04621X108 | 1      | 10150   | SH | DEFINED | 18 |
| ASSURANT INC                 | COM           | 04621X108 | 4874   | 91250   | SH | DEFINED | 22 |
| ASSURANT INC                 | COM           | 04621X108 | 3938   | 73727   | SH | DEFINED | 23 |
| ASSURANT INC                 | COM           | 04621X108 | 801    | 15000   | SH | DEFINED | 21 |
| ASSURANT INC                 | COM           | 04621X108 | 36853  | 690011  | SH | DEFINED | 3  |
| ASSURED GUARANTY LTD         | COM           | G0585R106 | 5      | 200     | SH | DEFINED | 5  |
| ASTA FDG INC                 | COM           | 046220109 | 12841  | 342511  | SH | DEFINED | 3  |
| ASTA FDG INC                 | COM           | 046220109 | 15     | 409     | SH | DEFINED | 2  |
| ASTEC INDS INC               | COM           | 046224101 | 2495   | 98830   | SH | DEFINED | 6  |
| ASTORIA FINL CORP            | COM           | 046265104 | 3      | 102     | SH | DEFINED | 17 |
| ASTORIA FINL CORP            | COM           | 046265104 | 71     | 2290    | SH | DEFINED | 2  |
| ASTORIA FINL CORP            | COM           | 046265104 | 11998  | 389285  | SH | DEFINED | 6  |
| ASTORIA FINL CORP            | COM           | 046265104 | 361    | 11700   | SH | DEFINED | 20 |
| ASTORIA FINL CORP            | COM           | 046265104 | 5      | 157     | SH | DEFINED | 21 |
| ASTORIA FINL CORP            | COM           | 046265104 | 43     | 1400    | SH | DEFINED | 11 |
| ASTORIA FINL CORP            | COM           | 046265104 | 175178 | 5683908 | SH | DEFINED | 18 |
| ASTRAZENECA PLC              | SPONSORED ADR | 046353108 | 0      | 212     | SH | DEFINED | 18 |
| ASTRAZENECA PLC              | SPONSORED ADR | 046353108 | 130    | 2084    | SH | DEFINED | 17 |
| ASTRAZENECA PLC              | SPONSORED ADR | 046353108 | 41     | 645     | SH | DEFINED | 5  |
| ASTRAZENECA PLC              | SPONSORED ADR | 046353108 | 3      | 50      | SH | DEFINED | 2  |
| ASYST TECHNOLOGY CORP        | COM           | 04648X107 | 7417   | 1097220 | SH | DEFINED | 3  |

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|                              |               |           |        |          |    |         |    |
|------------------------------|---------------|-----------|--------|----------|----|---------|----|
| AT&T INC                     | COM           | 00206R102 | 1950   | 59881    | SH | DEFINED | 20 |
| AT&T INC                     | COM           | 00206R102 | 9698   | 297850   | SH | DEFINED | 22 |
| AT&T INC                     | COM           | 00206R102 | 112    | 3451     | SH | DEFINED | 11 |
| AT&T INC                     | COM           | 00206R102 | 4583   | 140748   | SH | DEFINED | 17 |
| AT&T INC                     | COM           | 00206R102 | 357    | 10951    | SH | DEFINED | 1  |
| AT&T INC                     | COM           | 00206R102 | 72015  | 2211766  | SH | DEFINED | 6  |
| AT&T INC                     | COM           | 00206R102 | 110186 | 3384096  | SH | DEFINED | 21 |
| AT&T INC                     | COM           | 00206R102 | 88531  | 2718998  | SH | DEFINED | 3  |
| AT&T INC                     | COM           | 00206R102 | 145848 | 4479375  | SH | DEFINED | 18 |
| AT&T INC                     | COM           | 00206R102 | 3341   | 102600   | SH | DEFINED | 23 |
| AT&T INC                     | COM           | 00206R102 | 1703   | 52842    | SH | DEFINED | 5  |
| AT&T INC                     | COM           | 00206R102 | 57     | 1756     | SH | DEFINED | 4  |
| AT&T INC                     | COM           | 00206R102 | 2263   | 69503    | SH | DEFINED | 2  |
| ATI TECHNOLOGIES INC         | COM           | 001941103 | 11836  | 552500   | SH | DEFINED | 7  |
| ATI TECHNOLOGIES INC         | COM           | 001941103 | 11266  | 524980   | SH | DEFINED | 18 |
| ATLAS AIR INC                | COM           | 049164205 | 185    | 4723     | SH | DEFINED | 14 |
| ATLAS PIPELINE PARTNERS LP   | UNIT L P INT  | 049392103 | 4      | 100      | SH | DEFINED | 17 |
| ATLAS PIPELINE PARTNERS LP   | UNIT L P INT  | 049392103 | 0      | 1000     | SH | DEFINED | 18 |
| ATMEL CORP                   | COM           | 049513104 | 5      | 770      | SH | DEFINED | 2  |
| ATMEL CORP                   | COM           | 049513104 | 1      | 124000   | SH | DEFINED | 18 |
| ATMEL CORP                   | COM           | 049513104 | 32852  | 5439020  | SH | DEFINED | 3  |
| ATMOS ENERGY CORP            | COM           | 049560105 | 70     | 2464     | SH | DEFINED | 2  |
| ATMOS ENERGY CORP            | COM           | 049560105 | 0      | 500      | SH | DEFINED | 18 |
| ATMOS ENERGY CORP            | COM           | 049560105 | 27215  | 953230   | SH | DEFINED | 6  |
| ATRION CORP                  | COM           | 049904105 | 360    | 4632     | SH | DEFINED | 6  |
| ATWOOD OCEANICS INC          | COM           | 050095108 | 0      | 575      | SH | DEFINED | 18 |
| ATWOOD OCEANICS INC          | COM           | 050095108 | 18     | 400      | SH | DEFINED | 11 |
| AU OPTRONICS CORP            | SPONSORED ADR | 002255107 | 4034   | 283059   | SH | DEFINED | 3  |
| AU OPTRONICS CORP            | SPONSORED ADR | 002255107 | 33459  | 2347969  | SH | DEFINED | 22 |
| AUDIOVOX CORP                | CL A          | 050757103 | 25     | 1800     | SH | DEFINED | 6  |
| AURORA OIL & GAS CORP        | COM           | 052036100 | 7      | 2375     | SH | DEFINED | 5  |
| AUSTRALIA&NEW ZEALAND BKG GR | SPONSORED ADR | 052528304 | 20     | 200      | SH | DEFINED | 11 |
| AUSTRALIA&NEW ZEALAND BKG GR | SPONSORED ADR | 052528304 | 0      | 270      | SH | DEFINED | 18 |
| AUSTRALIA&NEW ZEALAND BKG GR | SPONSORED ADR | 052528304 | 76     | 756      | SH | DEFINED | 17 |
| AUTODESK INC                 | COM           | 052769106 | 1395   | 40100    | SH | DEFINED | 3  |
| AUTODESK INC                 | COM           | 052769106 | 2      | 60       | SH | DEFINED | 2  |
| AUTODESK INC                 | COM           | 052769106 | 2748   | 79000    | SH | DEFINED | 20 |
| AUTODESK INC                 | COM           | 052769106 | 14932  | 429325   | SH | DEFINED | 1  |
| AUTODESK INC                 | COM           | 052769106 | 249    | 7150     | SH | DEFINED | 11 |
| AUTODESK INC                 | COM           | 052769106 | 8      | 220      | SH | DEFINED | 4  |
| AUTODESK INC                 | COM           | 052769106 | 3979   | 114410   | SH | DEFINED | 21 |
| AUTODESK INC                 | COM           | 052769106 | 388687 | 11175591 | SH | DEFINED | 18 |
| AUTOLIV INC                  | COM           | 052800109 | 0      | 490      | SH | DEFINED | 18 |
| AUTOLIV INC                  | COM           | 052800109 | 17     | 302      | SH | DEFINED | 2  |
| AUTOLIV INC                  | COM           | 052800109 | 81     | 1468     | SH | DEFINED | 11 |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 9829   | 207616   | SH | DEFINED | 17 |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 14495  | 306191   | SH | DEFINED | 2  |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 14243  | 300865   | SH | DEFINED | 4  |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 1300   | 27456    | SH | DEFINED | 11 |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 241    | 5095     | SH | DEFINED | 7  |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 469    | 9903     | SH | DEFINED | 20 |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 7136   | 150739   | SH | DEFINED | 3  |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 2489   | 52902    | SH | DEFINED | 5  |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 200823 | 4242134  | SH | DEFINED | 18 |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 21163  | 447048   | SH | DEFINED | 1  |
| AUTONATION INC               | COM           | 05329W102 | 354    | 16920    | SH | DEFINED | 6  |
| AUTONATION INC               | COM           | 05329W102 | 560    | 26780    | SH | DEFINED | 3  |
| AUTONATION INC               | COM           | 05329W102 | 0      | 2306     | SH | DEFINED | 18 |
| AUTOZONE INC                 | COM           | 053332102 | 937    | 9073     | SH | DEFINED | 3  |
| AUTOZONE INC                 | COM           | 053332102 | 41     | 400      | SH | DEFINED | 11 |
| AUTOZONE INC                 | COM           | 053332102 | 123543 | 1195960  | SH | DEFINED | 8  |
| AUTOZONE INC                 | COM           | 053332102 | 11147  | 107912   | SH | DEFINED | 6  |

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| AUTOZONE INC              | COM           | 053332102 | 129   | 1250   | SH | DEFINED | 17 |
| AVALONBAY CMNTYS INC      | COM           | 053484101 | 283   | 2350   | SH | DEFINED | 5  |
| AVALONBAY CMNTYS INC      | COM           | 053484101 | 203   | 1688   | SH | DEFINED | 2  |
| AVALONBAY CMNTYS INC      | COM           | 053484101 | 24    | 200    | SH | DEFINED | 17 |
| AVALONBAY CMNTYS INC      | COM           | 053484101 | 5371  | 44610  | SH | DEFINED | 3  |
| AVALONBAY CMNTYS INC      | COM           | 053484101 | 12774 | 106100 | SH | DEFINED | 18 |
| AVANIR PHARMACEUTICALS    | CL A NEW      | 05348P401 | 1759  | 254200 | SH | DEFINED | 21 |
| AVANIR PHARMACEUTICALS    | CL A NEW      | 05348P401 | 41    | 5950   | SH | DEFINED | 20 |
| AVANIR PHARMACEUTICALS    | CL A NEW      | 05348P401 | 439   | 63425  | SH | DEFINED | 18 |
| AVATAR HLDGS INC          | COM           | 053494100 | 348   | 5900   | SH | DEFINED | 11 |
| AVATAR HLDGS INC          | COM           | 053494100 | 80    | 1348   | SH | DEFINED | 1  |
| AVATAR HLDGS INC          | COM           | 053494100 | 123   | 2100   | SH | DEFINED | 5  |
| AVATAR HLDGS INC          | COM           | 053494100 | 0     | 2000   | SH | DEFINED | 18 |
| AVAYA INC                 | COM           | 053499109 | 3     | 252    | SH | DEFINED | 5  |
| AVAYA INC                 | COM           | 053499109 | 4     | 330    | SH | DEFINED | 17 |
| AVAYA INC                 | COM           | 053499109 | 0     | 39     | SH | DEFINED | 11 |
| AVAYA INC                 | COM           | 053499109 | 9     | 781    | SH | DEFINED | 2  |
| AVAYA INC                 | COM           | 053499109 | 107   | 9345   | SH | DEFINED | 18 |
| AVAYA INC                 | COM           | 053499109 | 931   | 81362  | SH | DEFINED | 3  |
| AVENTINE RENEWABLE ENERGY | COM           | 05356X403 | 7577  | 354250 | SH | DEFINED | 3  |
| AVERY DENNISON CORP       | COM           | 053611109 | 24    | 400    | SH | DEFINED | 5  |
| AVERY DENNISON CORP       | COM           | 053611109 | 50693 | 842500 | SH | DEFINED | 21 |
| AVERY DENNISON CORP       | COM           | 053611109 | 662   | 11000  | SH | DEFINED | 20 |
| AVERY DENNISON CORP       | COM           | 053611109 | 57350 | 953133 | SH | DEFINED | 18 |
| AVERY DENNISON CORP       | COM           | 053611109 | 2394  | 39780  | SH | DEFINED | 17 |
| AVERY DENNISON CORP       | COM           | 053611109 | 141   | 2347   | SH | DEFINED | 11 |
| AVERY DENNISON CORP       | COM           | 053611109 | 989   | 16431  | SH | DEFINED | 3  |
| AVICI SYS INC             | COM NEW       | 05367L802 | 1127  | 130300 | SH | DEFINED | 3  |
| AVID TECHNOLOGY INC       | COM           | 05367P100 | 171   | 4700   | SH | DEFINED | 20 |
| AVID TECHNOLOGY INC       | COM           | 05367P100 | 7411  | 203500 | SH | DEFINED | 21 |
| AVID TECHNOLOGY INC       | COM           | 05367P100 | 1808  | 49645  | SH | DEFINED | 18 |
| AVID TECHNOLOGY INC       | COM           | 05367P100 | 2     | 60     | SH | DEFINED | 7  |
| AVIS BUDGET GROUP         | COM           | 053774105 | 0     | 9      | SH | DEFINED | 6  |
| AVIS BUDGET GROUP         | COM           | 053774105 | 3     | 166    | SH | DEFINED | 2  |
| AVIS BUDGET GROUP         | COM           | 053774105 | 26    | 1400   | SH | DEFINED | 11 |
| AVIS BUDGET GROUP         | COM           | 053774105 | 990   | 54120  | SH | DEFINED | 4  |
| AVIS BUDGET GROUP         | COM           | 053774105 | 3633  | 198652 | SH | DEFINED | 8  |
| AVIS BUDGET GROUP         | COM           | 053774105 | 1641  | 89730  | SH | DEFINED | 3  |
| AVIS BUDGET GROUP         | COM           | 053774105 | 140   | 7650   | SH | DEFINED | 17 |
| AVIS BUDGET GROUP         | COM           | 053774105 | 199   | 10900  | SH | DEFINED | 18 |
| AVIS BUDGET GROUP         | COM           | 053774105 | 4     | 190    | SH | DEFINED | 5  |
| AVIS BUDGET GROUP         | COM           | 053774105 | 8     | 457    | SH | DEFINED | 7  |
| AVISTA CORP               | COM           | 05379B107 | 3     | 108    | SH | DEFINED | 2  |
| AVISTA CORP               | COM           | 05379B107 | 16946 | 715610 | SH | DEFINED | 3  |
| AVNET INC                 | COM           | 053807103 | 19120 | 974540 | SH | DEFINED | 6  |
| AVNET INC                 | COM           | 053807103 | 1599  | 81500  | SH | DEFINED | 3  |
| AVOCENT CORP              | COM           | 053893103 | 9     | 300    | SH | DEFINED | 2  |
| AVOCENT CORP              | COM           | 053893103 | 15606 | 518135 | SH | DEFINED | 3  |
| AVON PRODS INC            | COM           | 054303102 | 380   | 12399  | SH | DEFINED | 11 |
| AVON PRODS INC            | COM           | 054303102 | 1248  | 40719  | SH | DEFINED | 17 |
| AVON PRODS INC            | COM           | 054303102 | 6733  | 220165 | SH | DEFINED | 5  |
| AVON PRODS INC            | COM           | 054303102 | 15209 | 496058 | SH | DEFINED | 2  |
| AVON PRODS INC            | COM           | 054303102 | 380   | 12400  | SH | DEFINED | 21 |
| AVON PRODS INC            | COM           | 054303102 | 1     | 28029  | SH | DEFINED | 18 |
| AVON PRODS INC            | COM           | 054303102 | 2376  | 77479  | SH | DEFINED | 3  |
| AVON PRODS INC            | COM           | 054303102 | 213   | 6950   | SH | DEFINED | 6  |
| AVX CORP NEW              | COM           | 002444107 | 138   | 7820   | SH | DEFINED | 6  |
| AVX CORP NEW              | COM           | 002444107 | 12351 | 698200 | SH | DEFINED | 3  |
| AWARE INC MASS            | COM           | 05453N100 | 85    | 15000  | SH | DEFINED | 17 |
| AXA                       | SPONSORED ADR | 054536107 | 11    | 300    | SH | DEFINED | 11 |
| AXA                       | SPONSORED ADR | 054536107 | 532   | 14406  | SH | DEFINED | 2  |
| AXA                       | SPONSORED ADR | 054536107 | 30910 | 837439 | SH | DEFINED | 18 |

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|                              |                 |           |        |         |    |         |    |
|------------------------------|-----------------|-----------|--------|---------|----|---------|----|
| AXA                          | SPONSORED ADR   | 054536107 | 26589  | 735424  | SH | DEFINED | 6  |
| AXA                          | SPONSORED ADR   | 054536107 | 1328   | 35985   | SH | DEFINED | 17 |
| AXCAN PHARMA INC             | COM             | 054923107 | 2048   | 150400  | SH | DEFINED | 7  |
| AXCAN PHARMA INC             | COM             | 054923107 | 1072   | 78500   | SH | DEFINED | 3  |
| AXESSTEL INC                 | COM             | 05459T101 | 3      | 2075    | SH | DEFINED | 5  |
| AXIS CAPITAL HOLDINGS        | SHS             | G0692U109 | 10588  | 305229  | SH | DEFINED | 6  |
| AXIS CAPITAL HOLDINGS        | SHS             | G0692U109 | 15     | 425     | SH | DEFINED | 5  |
| AZTAR CORP                   | COM             | 054802103 | 42     | 800     | SH | DEFINED | 5  |
| AZTAR CORP                   | COM             | 054802103 | 307    | 5800    | SH | DEFINED | 11 |
| B & G FOODS INC NEW          | UNIT 99/99/9999 | 05508R205 | 19     | 1000    | SH | DEFINED | 17 |
| B A S F A G                  | SPONSORED ADR   | 055262505 | 18     | 225     | SH | DEFINED | 11 |
| B A S F A G                  | SPONSORED ADR   | 055262505 | 26832  | 334986  | SH | DEFINED | 18 |
| BADGER METER INC             | COM             | 056525108 | 0      | 400     | SH | DEFINED | 18 |
| BAIDU COM INC                | SPON ADR REP A  | 056752108 | 74     | 860     | SH | DEFINED | 5  |
| BAKER HUGHES INC             | COM             | 057224107 | 6      | 89      | SH | DEFINED | 11 |
| BAKER HUGHES INC             | COM             | 057224107 | 2367   | 34700   | SH | DEFINED | 20 |
| BAKER HUGHES INC             | COM             | 057224107 | 3793   | 55618   | SH | DEFINED | 21 |
| BAKER HUGHES INC             | COM             | 057224107 | 9248   | 135594  | SH | DEFINED | 3  |
| BAKER HUGHES INC             | COM             | 057224107 | 290    | 4295    | SH | DEFINED | 5  |
| BAKER HUGHES INC             | COM             | 057224107 | 137866 | 2021488 | SH | DEFINED | 18 |
| BAKER HUGHES INC             | COM             | 057224107 | 2455   | 36000   | SH | DEFINED | 8  |
| BAKER HUGHES INC             | COM             | 057224107 | 184    | 2695    | SH | DEFINED | 17 |
| BAKERS FOOTWEAR GROUP INC    | COM             | 057465106 | 949    | 71960   | SH | DEFINED | 6  |
| BALDOR ELEC CO               | COM             | 057741100 | 2886   | 93620   | SH | DEFINED | 3  |
| BALL CORP                    | COM             | 058498106 | 729    | 18024   | SH | DEFINED | 3  |
| BALLARD PWR SYS INC          | COM             | 05858H104 | 2      | 400     | SH | DEFINED | 5  |
| BALLARD PWR SYS INC          | COM             | 05858H104 | 2      | 400     | SH | DEFINED | 17 |
| BALLARD PWR SYS INC          | COM             | 05858H104 | 1      | 167     | SH | DEFINED | 2  |
| BALLY TECHNOLOGIES INC       | COM             | 05874B107 | 21     | 1237    | SH | DEFINED | 5  |
| BALLY TECHNOLOGIES INC       | COM             | 05874B107 | 169    | 9600    | SH | DEFINED | 11 |
| BANCFIRST CORP               | COM             | 05945F103 | 2910   | 62280   | SH | DEFINED | 3  |
| BANCFIRST CORP               | COM             | 05945F103 | 5345   | 114414  | SH | DEFINED | 6  |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR   | 05946K101 | 125    | 5400    | SH | DEFINED | 2  |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR   | 05946K101 | 0      | 6420    | SH | DEFINED | 18 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR   | 05946K101 | 397    | 17170   | SH | DEFINED | 6  |
| BANCO BRADESCO S A           | SP ADR PFD NEW  | 059460303 | 3674   | 110150  | SH | DEFINED | 3  |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD  | 059602201 | 8649   | 288700  | SH | DEFINED | 3  |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD  | 059602201 | 939    | 31300   | SH | DEFINED | 22 |
| BANCO MACRO SA               | SPON ADR B      | 05961W105 | 5992   | 280000  | SH | DEFINED | 22 |
| BANCO SANTANDER CENT HISPANO | ADR             | 05964H105 | 0      | 85      | SH | DEFINED | 18 |
| BANCORP INC DEL              | COM             | 05969A105 | 117    | 4590    | SH | DEFINED | 3  |
| BANCORP INC DEL              | COM             | 05969A105 | 10     | 378     | SH | DEFINED | 2  |
| BANCORP RHODE ISLAND INC     | COM             | 059690107 | 0      | 500     | SH | DEFINED | 18 |
| BANCORP RHODE ISLAND INC     | COM             | 059690107 | 44     | 1000    | SH | DEFINED | 1  |
| BANCORPSOUTH INC             | COM             | 059692103 | 14919  | 537440  | SH | DEFINED | 6  |
| BANCORPSOUTH INC             | COM             | 059692103 | 14426  | 519659  | SH | DEFINED | 3  |
| BANCROFT FUND LTD            | COM             | 059695106 | 0      | 22      | SH | DEFINED | 18 |
| BANCTRUST FINANCIAL GP       | COM             | 05978R107 | 11621  | 416657  | SH | DEFINED | 18 |
| BANDAG INC                   | CL A            | 059815308 | 4381   | 126080  | SH | DEFINED | 6  |
| BANDAG INC                   | COM             | 059815100 | 12     | 300     | SH | DEFINED | 2  |
| BANDAG INC                   | COM             | 059815100 | 7330   | 178600  | SH | DEFINED | 6  |
| BANK HAWAII CORP             | COM             | 062540109 | 23830  | 494808  | SH | DEFINED | 3  |
| BANK HAWAII CORP             | COM             | 062540109 | 0      | 1310    | SH | DEFINED | 18 |
| BANK HAWAII CORP             | COM             | 062540109 | 139    | 2900    | SH | DEFINED | 5  |
| BANK HAWAII CORP             | COM             | 062540109 | 241    | 5000    | SH | DEFINED | 17 |
| BANK HAWAII CORP             | COM             | 062540109 | 250    | 5200    | SH | DEFINED | 11 |
| BANK MONTREAL QUE            | COM             | 063671101 | 41     | 600     | SH | DEFINED | 5  |
| BANK MONTREAL QUE            | COM             | 063671101 | 42819  | 706670  | SH | DEFINED | 7  |
| BANK MONTREAL QUE            | COM             | 063671101 | 359    | 5900    | SH | DEFINED | 22 |
| BANK MONTREAL QUE            | COM             | 063671101 | 0      | 1000    | SH | DEFINED | 18 |
| BANK MUTUAL CORP NEW         | COM             | 063750103 | 125    | 10230   | SH | DEFINED | 5  |
| BANK NEW YORK INC            | COM             | 064057102 | 102566 | 2908848 | SH | DEFINED | 18 |

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| BANK NEW YORK INC            | COM  | 064057102 | 697    | 19880    | SH | DEFINED | 5  |
| BANK NEW YORK INC            | COM  | 064057102 | 853    | 24200    | SH | DEFINED | 20 |
| BANK NEW YORK INC            | COM  | 064057102 | 13354  | 378720   | SH | DEFINED | 17 |
| BANK NEW YORK INC            | COM  | 064057102 | 59     | 1675     | SH | DEFINED | 11 |
| BANK NEW YORK INC            | COM  | 064057102 | 6896   | 195555   | SH | DEFINED | 3  |
| BANK NEW YORK INC            | COM  | 064057102 | 414    | 11750    | SH | DEFINED | 6  |
| BANK NEW YORK INC            | COM  | 064057102 | 311    | 8817     | SH | DEFINED | 2  |
| BANK NEW YORK INC            | COM  | 064057102 | 2      | 50       | SH | DEFINED | 7  |
| BANK NEW YORK INC            | COM  | 064057102 | 63065  | 1788576  | SH | DEFINED | 21 |
| BANK NOVA SCOTIA HALIFAX     | COM  | 064149107 | 2813   | 64350    | SH | DEFINED | 5  |
| BANK NOVA SCOTIA HALIFAX     | COM  | 064149107 | 47240  | 1097072  | SH | DEFINED | 7  |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 18396  | 343400   | SH | DEFINED | 8  |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 179463 | 3350071  | SH | DEFINED | 21 |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 8791   | 164100   | SH | DEFINED | 20 |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 8731   | 162990   | SH | DEFINED | 22 |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 62840  | 1173050  | SH | DEFINED | 17 |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 7137   | 133230   | SH | DEFINED | 11 |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 150612 | 2811504  | SH | DEFINED | 3  |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 826294 | 15424566 | SH | DEFINED | 18 |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 6911   | 129005   | SH | DEFINED | 7  |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 9544   | 178156   | SH | DEFINED | 1  |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 46     | 850      | SH | DEFINED | 4  |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 224355 | 4193924  | SH | DEFINED | 6  |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 7228   | 134917   | SH | DEFINED | 23 |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 15750  | 293726   | SH | DEFINED | 5  |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 2325   | 43394    | SH | DEFINED | 2  |
| BANKFINANCIAL CORP           | COM  | 06643P104 | 2220   | 126952   | SH | DEFINED | 6  |
| BANKUNITED FINL CORP         | CL A | 06652B103 | 26502  | 1016554  | SH | DEFINED | 3  |
| BANKUNITED FINL CORP         | CL A | 06652B103 | 13     | 500      | SH | DEFINED | 11 |
| BANNER CORP                  | COM  | 06652V109 | 1424   | 34700    | SH | DEFINED | 3  |
| BARCLAYS PLC                 | ADR  | 06738E204 | 56349  | 1138873  | SH | DEFINED | 6  |
| BARCLAYS PLC                 | ADR  | 06738E204 | 0      | 640      | SH | DEFINED | 18 |
| BARCLAYS PLC                 | ADR  | 06738E204 | 185    | 3635     | SH | DEFINED | 7  |
| BARCLAYS PLC                 | ADR  | 06738E204 | 2756   | 54285    | SH | DEFINED | 17 |
| BARCLAYS PLC                 | ADR  | 06738E204 | 47     | 930      | SH | DEFINED | 2  |
| BARCLAYS PLC                 | ADR  | 06738E204 | 5538   | 107375   | SH | DEFINED | 5  |
| BARD C R INC                 | COM  | 067383109 | 3394   | 45248    | SH | DEFINED | 3  |
| BARD C R INC                 | COM  | 067383109 | 65     | 865      | SH | DEFINED | 11 |
| BARD C R INC                 | COM  | 067383109 | 90     | 1200     | SH | DEFINED | 2  |
| BARD C R INC                 | COM  | 067383109 | 56     | 750      | SH | DEFINED | 5  |
| BARD C R INC                 | COM  | 067383109 | 109    | 1450     | SH | DEFINED | 21 |
| BARD C R INC                 | COM  | 067383109 | 100    | 1327     | SH | DEFINED | 18 |
| BARNES & NOBLE INC           | COM  | 067774109 | 1325   | 34919    | SH | DEFINED | 3  |
| BARNES & NOBLE INC           | COM  | 067774109 | 45194  | 1191206  | SH | DEFINED | 18 |
| BARNES & NOBLE INC           | COM  | 067774109 | 8525   | 224700   | SH | DEFINED | 6  |
| BARNES & NOBLE INC           | COM  | 067774109 | 23     | 600      | SH | DEFINED | 11 |
| BARNES GROUP INC             | COM  | 067806109 | 63     | 3600     | SH | DEFINED | 11 |
| BARNES GROUP INC             | COM  | 067806109 | 8802   | 501250   | SH | DEFINED | 3  |
| BARNES GROUP INC             | COM  | 067806109 | 8830   | 502860   | SH | DEFINED | 6  |
| BARR PHARMACEUTICALS INC     | COM  | 068306109 | 9963   | 191808   | SH | DEFINED | 3  |
| BARR PHARMACEUTICALS INC     | COM  | 068306109 | 21     | 400      | SH | DEFINED | 5  |
| BARR PHARMACEUTICALS INC     | COM  | 068306109 | 71     | 1368     | SH | DEFINED | 2  |
| BARR PHARMACEUTICALS INC     | COM  | 068306109 | 2      | 36       | SH | DEFINED | 11 |
| BARRETT BILL CORP            | COM  | 06846N104 | 6      | 255      | SH | DEFINED | 21 |
| BARRETT BILL CORP            | COM  | 06846N104 | 34     | 1380     | SH | DEFINED | 20 |
| BARRETT BILL CORP            | COM  | 06846N104 | 1679   | 68365    | SH | DEFINED | 18 |
| BARRETT BUSINESS SERVICES IN | COM  | 068463108 | 1644   | 76561    | SH | DEFINED | 3  |
| BARRICK GOLD CORP            | COM  | 067901108 | 19673  | 640400   | SH | DEFINED | 6  |
| BARRICK GOLD CORP            | COM  | 067901108 | 56     | 1800     | SH | DEFINED | 5  |
| BARRICK GOLD CORP            | COM  | 067901108 | 33111  | 1077836  | SH | DEFINED | 18 |
| BARRICK GOLD CORP            | COM  | 067901108 | 25655  | 833737   | SH | DEFINED | 7  |
| BARRICK GOLD CORP            | COM  | 067901108 | 2381   | 77520    | SH | DEFINED | 3  |

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| BARRICK GOLD CORP         | COM           | 067901108 | 110176 | 3586450 | SH | DEFINED | 21 |
| BASIC ENERGY SVCS INC NEW | COM           | 06985P100 | 2984   | 122280  | SH | DEFINED | 3  |
| BAUSCH & LOMB INC         | COM           | 071707103 | 915    | 18250   | SH | DEFINED | 18 |
| BAUSCH & LOMB INC         | COM           | 071707103 | 180    | 3582    | SH | DEFINED | 17 |
| BAUSCH & LOMB INC         | COM           | 071707103 | 16     | 315     | SH | DEFINED | 5  |
| BAUSCH & LOMB INC         | COM           | 071707103 | 470    | 9369    | SH | DEFINED | 3  |
| BAXTER INTL INC           | COM           | 071813109 | 5387   | 118492  | SH | DEFINED | 3  |
| BAXTER INTL INC           | COM           | 071813109 | 45221  | 994744  | SH | DEFINED | 18 |
| BAXTER INTL INC           | COM           | 071813109 | 262    | 5800    | SH | DEFINED | 5  |
| BAXTER INTL INC           | COM           | 071813109 | 20     | 435     | SH | DEFINED | 7  |
| BAXTER INTL INC           | COM           | 071813109 | 274    | 6038    | SH | DEFINED | 11 |
| BAXTER INTL INC           | COM           | 071813109 | 2      | 42      | SH | DEFINED | 1  |
| BAXTER INTL INC           | COM           | 071813109 | 4905   | 107892  | SH | DEFINED | 2  |
| BAXTER INTL INC           | COM           | 071813109 | 1538   | 33822   | SH | DEFINED | 17 |
| BAY NATL CORP             | COM           | 072500101 | 190    | 10000   | SH | DEFINED | 11 |
| BAYER A G                 | SPONSORED ADR | 072730302 | 510    | 10000   | SH | DEFINED | 17 |
| BAYER A G                 | SPONSORED ADR | 072730302 | 34     | 670     | SH | DEFINED | 2  |
| BAYER A G                 | SPONSORED ADR | 072730302 | 0      | 984     | SH | DEFINED | 18 |
| BB&T CORP                 | COM           | 054937107 | 355    | 8100    | SH | DEFINED | 6  |
| BB&T CORP                 | COM           | 054937107 | 427    | 9751    | SH | DEFINED | 11 |
| BB&T CORP                 | COM           | 054937107 | 3534   | 80720   | SH | DEFINED | 18 |
| BB&T CORP                 | COM           | 054937107 | 4064   | 92838   | SH | DEFINED | 3  |
| BB&T CORP                 | COM           | 054937107 | 74     | 1700    | SH | DEFINED | 5  |
| BB&T CORP                 | COM           | 054937107 | 1303   | 29766   | SH | DEFINED | 17 |
| BB&T CORP                 | COM           | 054937107 | 1930   | 44080   | SH | DEFINED | 2  |
| BBVA BANCO FRANCES S A    | SPONSORED ADR | 07329M100 | 9286   | 1254900 | SH | DEFINED | 22 |
| BCE INC                   | PUT           | 05534B950 | 50     | 1647    | SH | DEFINED | 5  |
| BCE INC                   | COM NEW       | 05534B760 | 0      | 4748    | SH | DEFINED | 18 |
| BCE INC                   | COM NEW       | 05534B760 | 2285   | 84335   | SH | DEFINED | 6  |
| BCE INC                   | COM NEW       | 05534B760 | 39081  | 1437999 | SH | DEFINED | 7  |
| BCE INC                   | COM NEW       | 05534B760 | 2268   | 83718   | SH | DEFINED | 3  |
| BE AEROSPACE INC          | COM           | 073302101 | 2      | 108400  | SH | DEFINED | 18 |
| BE AEROSPACE INC          | COM           | 073302101 | 15     | 700     | SH | DEFINED | 3  |
| BEA SYS INC               | COM           | 073325102 | 1094   | 71987   | SH | DEFINED | 18 |
| BEA SYS INC               | COM           | 073325102 | 523    | 34400   | SH | DEFINED | 3  |
| BEA SYS INC               | COM           | 073325102 | 643    | 42330   | SH | DEFINED | 11 |
| BEA SYS INC               | COM           | 073325102 | 6838   | 449886  | SH | DEFINED | 17 |
| BEA SYS INC               | COM           | 073325102 | 284    | 19048   | SH | DEFINED | 5  |
| BEAR STEARNS COS INC      | COM           | 073902108 | 220    | 1567    | SH | DEFINED | 20 |
| BEAR STEARNS COS INC      | COM           | 073902108 | 14     | 100     | SH | DEFINED | 7  |
| BEAR STEARNS COS INC      | COM           | 073902108 | 837    | 5975    | SH | DEFINED | 2  |
| BEAR STEARNS COS INC      | COM           | 073902108 | 65180  | 466501  | SH | DEFINED | 6  |
| BEAR STEARNS COS INC      | COM           | 073902108 | 1610   | 11494   | SH | DEFINED | 11 |
| BEAR STEARNS COS INC      | COM           | 073902108 | 1936   | 13822   | SH | DEFINED | 17 |
| BEAR STEARNS COS INC      | COM           | 073902108 | 35130  | 250748  | SH | DEFINED | 18 |
| BEAR STEARNS COS INC      | COM           | 073902108 | 2919   | 20835   | SH | DEFINED | 3  |
| BEAR STEARNS COS INC      | COM           | 073902108 | 1732   | 12158   | SH | DEFINED | 5  |
| BEAR STEARNS COS INC      | COM           | 073902108 | 128615 | 918025  | SH | DEFINED | 8  |
| BEARINGPOINT INC          | COM           | 074002106 | 19500  | 2480812 | SH | DEFINED | 6  |
| BEARINGPOINT INC          | COM           | 074002106 | 47160  | 6000000 | SH | DEFINED | 13 |
| BEAZER HOMES USA INC      | COM           | 07556Q105 | 21828  | 559121  | SH | DEFINED | 10 |
| BEAZER HOMES USA INC      | COM           | 07556Q105 | 90381  | 2315091 | SH | DEFINED | 8  |
| BEAZER HOMES USA INC      | COM           | 07556Q105 | 81984  | 2100000 | SH | DEFINED | 13 |
| BEAZER HOMES USA INC      | COM           | 07556Q105 | 11262  | 288463  | SH | DEFINED | 6  |
| BEAZER HOMES USA INC      | COM           | 07556Q105 | 130    | 3335    | SH | DEFINED | 11 |
| BEBE STORES INC           | COM           | 075571109 | 2290   | 92420   | SH | DEFINED | 18 |
| BECKMAN COULTER INC       | COM           | 075811109 | 149    | 2590    | SH | DEFINED | 17 |
| BECKMAN COULTER INC       | COM           | 075811109 | 35     | 600     | SH | DEFINED | 11 |
| BECTON DICKINSON & CO     | COM           | 075887109 | 3010   | 42586   | SH | DEFINED | 3  |
| BECTON DICKINSON & CO     | COM           | 075887109 | 0      | 5418    | SH | DEFINED | 18 |
| BECTON DICKINSON & CO     | COM           | 075887109 | 100    | 1430    | SH | DEFINED | 5  |
| BECTON DICKINSON & CO     | COM           | 075887109 | 106    | 1500    | SH | DEFINED | 2  |

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|                             |           |           |        |         |    |         |    |
|-----------------------------|-----------|-----------|--------|---------|----|---------|----|
| BECTON DICKINSON & CO       | COM       | 075887109 | 34705  | 491086  | SH | DEFINED | 17 |
| BECTON DICKINSON & CO       | COM       | 075887109 | 204    | 2882    | SH | DEFINED | 11 |
| BED BATH & BEYOND INC       | COM       | 075896100 | 3683   | 96257   | SH | DEFINED | 21 |
| BED BATH & BEYOND INC       | COM       | 075896100 | 280    | 7310    | SH | DEFINED | 20 |
| BED BATH & BEYOND INC       | COM       | 075896100 | 326755 | 8540389 | SH | DEFINED | 18 |
| BED BATH & BEYOND INC       | COM       | 075896100 | 19     | 500     | SH | DEFINED | 5  |
| BED BATH & BEYOND INC       | COM       | 075896100 | 1873   | 48944   | SH | DEFINED | 3  |
| BED BATH & BEYOND INC       | COM       | 075896100 | 7      | 180     | SH | DEFINED | 4  |
| BED BATH & BEYOND INC       | COM       | 075896100 | 19     | 500     | SH | DEFINED | 2  |
| BED BATH & BEYOND INC       | COM       | 075896100 | 1545   | 40387   | SH | DEFINED | 17 |
| BED BATH & BEYOND INC       | COM       | 075896100 | 363    | 9500    | SH | DEFINED | 11 |
| BEL FUSE INC                | CL B      | 077347300 | 259    | 8080    | SH | DEFINED | 3  |
| BEL FUSE INC                | CL B      | 077347300 | 3816   | 118900  | SH | DEFINED | 18 |
| BELDEN CDT INC              | COM       | 077454106 | 38     | 1000    | SH | DEFINED | 5  |
| BELDEN CDT INC              | COM       | 077454106 | 6801   | 177906  | SH | DEFINED | 3  |
| BELL MICROPRODUCTS INC      | COM       | 078137106 | 2376   | 457880  | SH | DEFINED | 6  |
| BELLSOUTH CORP              | COM       | 079860102 | 46674  | 1091800 | SH | DEFINED | 6  |
| BELLSOUTH CORP              | COM       | 079860102 | 4767   | 111511  | SH | DEFINED | 2  |
| BELLSOUTH CORP              | COM       | 079860102 | 76500  | 1789473 | SH | DEFINED | 18 |
| BELLSOUTH CORP              | COM       | 079860102 | 1076   | 25434   | SH | DEFINED | 5  |
| BELLSOUTH CORP              | COM       | 079860102 | 4417   | 103322  | SH | DEFINED | 17 |
| BELLSOUTH CORP              | COM       | 079860102 | 709    | 16589   | SH | DEFINED | 11 |
| BELLSOUTH CORP              | COM       | 079860102 | 253    | 5928    | SH | DEFINED | 1  |
| BELLSOUTH CORP              | COM       | 079860102 | 47685  | 1115420 | SH | DEFINED | 3  |
| BELO CORP                   | COM SER A | 080555105 | 6174   | 390530  | SH | DEFINED | 6  |
| BELO CORP                   | COM SER A | 080555105 | 1609   | 101790  | SH | DEFINED | 2  |
| BELO CORP                   | COM SER A | 080555105 | 150    | 9501    | SH | DEFINED | 5  |
| BELO CORP                   | COM SER A | 080555105 | 418    | 26450   | SH | DEFINED | 11 |
| BEMA GOLD CORP              | COM       | 08135F107 | 2236   | 507000  | SH | DEFINED | 7  |
| BEMIS INC                   | COM       | 081437105 | 4963   | 151025  | SH | DEFINED | 3  |
| BEMIS INC                   | COM       | 081437105 | 8      | 250     | SH | DEFINED | 2  |
| BEMIS INC                   | COM       | 081437105 | 0      | 11066   | SH | DEFINED | 18 |
| BEMIS INC                   | COM       | 081437105 | 932    | 28429   | SH | DEFINED | 5  |
| BENCHMARK ELECTRS INC       | COM       | 08160H101 | 115    | 3300    | SH | DEFINED | 11 |
| BENCHMARK ELECTRS INC       | COM       | 08160H101 | 32568  | 1211590 | SH | DEFINED | 3  |
| BENCHMARK ELECTRS INC       | COM       | 08160H101 | 175    | 6500    | SH | DEFINED | 20 |
| BENCHMARK ELECTRS INC       | COM       | 08160H101 | 20453  | 760901  | SH | DEFINED | 18 |
| BENTLEY PHARMACEUTICALS INC | COM       | 082657107 | 31766  | 2647130 | SH | DEFINED | 18 |
| BENTLEY PHARMACEUTICALS INC | COM       | 082657107 | 1835   | 152900  | SH | DEFINED | 20 |
| BERKLEY W R CORP            | COM       | 084423102 | 120    | 3397    | SH | DEFINED | 6  |
| BERKLEY W R CORP            | COM       | 084423102 | 16     | 439     | SH | DEFINED | 2  |
| BERKLEY W R CORP            | COM       | 084423102 | 31816  | 898998  | SH | DEFINED | 3  |
| BERKLEY W R CORP            | COM       | 084423102 | 3015   | 85200   | SH | DEFINED | 22 |
| BERKSHIRE HATHAWAY INC DEL  | CL A      | 084670108 | 2778   | 29      | SH | DEFINED | 5  |
| BERKSHIRE HATHAWAY INC DEL  | CL A      | 084670108 | 38895  | 406     | SH | DEFINED | 2  |
| BERKSHIRE HATHAWAY INC DEL  | CL A      | 084670108 | 96     | 1       | SH | DEFINED | 7  |
| BERKSHIRE HATHAWAY INC DEL  | CL A      | 084670108 | 1150   | 12      | SH | DEFINED | 3  |
| BERKSHIRE HATHAWAY INC DEL  | CL A      | 084670108 | 5269   | 55      | SH | DEFINED | 17 |
| BERKSHIRE HATHAWAY INC DEL  | CL B      | 084670207 | 3527   | 1111    | SH | DEFINED | 5  |
| BERKSHIRE HATHAWAY INC DEL  | CL A      | 084670108 | 67060  | 700     | SH | DEFINED | 21 |
| BERKSHIRE HATHAWAY INC DEL  | CL B      | 084670207 | 4691   | 1478    | SH | DEFINED | 11 |
| BERKSHIRE HATHAWAY INC DEL  | CL B      | 084670207 | 3336   | 1051    | SH | DEFINED | 21 |
| BERKSHIRE HATHAWAY INC DEL  | CL B      | 084670207 | 536662 | 169081  | SH | DEFINED | 18 |
| BERKSHIRE HATHAWAY INC DEL  | CL B      | 084670207 | 2755   | 868     | SH | DEFINED | 2  |
| BERKSHIRE HATHAWAY INC DEL  | CL B      | 084670207 | 3799   | 1197    | SH | DEFINED | 4  |
| BERKSHIRE HATHAWAY INC DEL  | CL A      | 084670108 | 22896  | 239     | SH | DEFINED | 11 |
| BERKSHIRE HATHAWAY INC DEL  | CL A      | 084670108 | 7185   | 75      | SH | DEFINED | 20 |
| BERKSHIRE HATHAWAY INC DEL  | CL B      | 084670207 | 10173  | 3205    | SH | DEFINED | 17 |
| BERKSHIRE HATHAWAY INC DEL  | CL A      | 084670108 | 770615 | 8044    | SH | DEFINED | 18 |
| BERKSHIRE HILLS BANCORP INC | COM       | 084680107 | 50     | 1400    | SH | DEFINED | 5  |
| BERKSHIRE HILLS BANCORP INC | COM       | 084680107 | 60     | 1675    | SH | DEFINED | 11 |
| BERRY PETE CO               | CL A      | 085789105 | 2      | 72500   | SH | DEFINED | 18 |

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| BERRY PETE CO               | CL A            | 085789105 | 492     | 17470    | SH  | DEFINED | 6  |
| BEST BUY INC                | COM             | 086516101 | 162     | 3044     | SH  | DEFINED | 5  |
| BEST BUY INC                | COM             | 086516101 | 260     | 4845     | SH  | DEFINED | 17 |
| BEST BUY INC                | COM             | 086516101 | 31      | 573      | SH  | DEFINED | 2  |
| BEST BUY INC                | COM             | 086516101 | 57860   | 1080290  | SH  | DEFINED | 21 |
| BEST BUY INC                | COM             | 086516101 | 3796    | 70875    | SH  | DEFINED | 3  |
| BEST BUY INC                | COM             | 086516101 | 17264   | 322323   | SH  | DEFINED | 18 |
| BEST BUY INC                | COM             | 086516101 | 145     | 2715     | SH  | DEFINED | 11 |
| BEST BUY INC                | COM             | 086516101 | 10      | 190      | SH  | DEFINED | 4  |
| BG PLC                      | ADR FIN INST N  | 055434203 | 896     | 14697    | SH  | DEFINED | 6  |
| BG PLC                      | ADR FIN INST N  | 055434203 | 0       | 655      | SH  | DEFINED | 18 |
| BG PLC                      | ADR FIN INST N  | 055434203 | 98      | 1600     | SH  | DEFINED | 2  |
| BHP BILLITON LTD            | SPONSORED ADR   | 088606108 | 3       | 78531    | SH  | DEFINED | 18 |
| BHP BILLITON LTD            | SPONSORED ADR   | 088606108 | 160     | 4232     | SH  | DEFINED | 2  |
| BHP BILLITON LTD            | SPONSORED ADR   | 088606108 | 370     | 9760     | SH  | DEFINED | 6  |
| BHP BILLITON LTD            | SPONSORED ADR   | 088606108 | 10431   | 275369   | SH  | DEFINED | 17 |
| BHP BILLITON LTD            | SPONSORED ADR   | 088606108 | 132     | 3475     | SH  | DEFINED | 11 |
| BHP BILLITON PLC            | SPONSORED ADR   | 05545E209 | 71      | 2050     | SH  | DEFINED | 17 |
| BIG 5 SPORTING GOODS CORP   | COM             | 08915P101 | 11554   | 506750   | SH  | DEFINED | 6  |
| BIG LOTS INC                | COM             | 089302103 | 68      | 3450     | SH  | DEFINED | 6  |
| BIG LOTS INC                | COM             | 089302103 | 1945    | 98203    | SH  | DEFINED | 3  |
| BIO RAD LABS INC            | CL A            | 090572207 | 94      | 1364     | SH  | DEFINED | 5  |
| BIO RAD LABS INC            | CL A            | 090572207 | 9574    | 135360   | SH  | DEFINED | 3  |
| BIO RAD LABS INC            | CL A            | 090572207 | 64      | 900      | SH  | DEFINED | 11 |
| BIO-REFERENCE LABS INC      | COM \$.01 NEW   | 09057G602 | 6560    | 292189   | SH  | DEFINED | 3  |
| BIOGEN IDEC INC             | COM             | 09062X103 | 15048   | 336789   | SH  | DEFINED | 21 |
| BIOGEN IDEC INC             | COM             | 09062X103 | 10      | 227      | SH  | DEFINED | 2  |
| BIOGEN IDEC INC             | COM             | 09062X103 | 183     | 4100     | SH  | DEFINED | 6  |
| BIOGEN IDEC INC             | COM             | 09062X103 | 35      | 780      | SH  | DEFINED | 4  |
| BIOGEN IDEC INC             | COM             | 09062X103 | 3195    | 71501    | SH  | DEFINED | 3  |
| BIOGEN IDEC INC             | COM             | 09062X103 | 11      | 250      | SH  | DEFINED | 11 |
| BIOGEN IDEC INC             | COM             | 09062X103 | 832     | 18611    | SH  | DEFINED | 17 |
| BIOGEN IDEC INC             | COM             | 09062X103 | 14826   | 331825   | SH  | DEFINED | 20 |
| BIOGEN IDEC INC             | COM             | 09062X103 | 406     | 9186     | SH  | DEFINED | 5  |
| BIOGEN IDEC INC             | COM             | 09062X103 | 1714185 | 38365821 | SH  | DEFINED | 18 |
| BIOMARIN PHARMACEUTICAL INC | NOTE 2.500% 3/2 | 09061GAC5 | 0       | 500000   | PRN | DEFINED | 18 |
| BIOMARIN PHARMACEUTICAL INC | COM             | 09061G101 | 21281   | 1495526  | SH  | DEFINED | 21 |
| BIOMARIN PHARMACEUTICAL INC | COM             | 09061G101 | 11078   | 778493   | SH  | DEFINED | 3  |
| BIOMARIN PHARMACEUTICAL INC | COM             | 09061G101 | 26138   | 1836810  | SH  | DEFINED | 18 |
| BIOMARIN PHARMACEUTICAL INC | COM             | 09061G101 | 231     | 16200    | SH  | DEFINED | 20 |
| BIOMARIN PHARMACEUTICAL INC | NOTE 2.500% 3/2 | 09061GAC5 | 4564    | 4100000  | PRN | DEFINED | 21 |
| BIOMED REALTY TRUST INC     | COM             | 09063H107 | 126     | 4140     | SH  | DEFINED | 20 |
| BIOMED REALTY TRUST INC     | COM             | 09063H107 | 1281    | 42210    | SH  | DEFINED | 18 |
| BIOMED REALTY TRUST INC     | COM             | 09063H107 | 2076    | 68423    | SH  | DEFINED | 3  |
| BIOMED REALTY TRUST INC     | COM             | 09063H107 | 5190    | 171050   | SH  | DEFINED | 21 |
| BIOMET INC                  | COM             | 090613100 | 0       | 13653    | SH  | DEFINED | 18 |
| BIOMET INC                  | COM             | 090613100 | 1372    | 42631    | SH  | DEFINED | 3  |
| BIOMET INC                  | COM             | 090613100 | 266     | 8262     | SH  | DEFINED | 11 |
| BIOMET INC                  | COM             | 090613100 | 5630    | 174530   | SH  | DEFINED | 5  |
| BIOMET INC                  | COM             | 090613100 | 7175    | 222892   | SH  | DEFINED | 17 |
| BIOMET INC                  | COM             | 090613100 | 8165    | 253650   | SH  | DEFINED | 1  |
| BIOMET INC                  | COM             | 090613100 | 22085   | 686097   | SH  | DEFINED | 2  |
| BIOMIMETIC THERAPEUTICS INC | COM             | 09064X101 | 14177   | 1812900  | SH  | DEFINED | 18 |
| BIOMIMETIC THERAPEUTICS INC | COM             | 09064X101 | 181     | 23100    | SH  | DEFINED | 20 |
| BIOMIMETIC THERAPEUTICS INC | COM             | 09064X101 | 44      | 5600     | SH  | DEFINED | 21 |
| BIOMIRA INC                 | COM             | 09161R106 | 3       | 2500     | SH  | DEFINED | 1  |
| BIOSITE INC                 | COM             | 090945106 | 157     | 3400     | SH  | DEFINED | 21 |
| BIOSITE INC                 | COM             | 090945106 | 1156    | 25000    | SH  | DEFINED | 20 |
| BIOSITE INC                 | COM             | 090945106 | 50081   | 1083300  | SH  | DEFINED | 18 |
| BIOTECH HOLDRS TR           | DEPOSTRY RCPTS  | 09067D201 | 92      | 500      | SH  | DEFINED | 11 |
| BIOTECH HOLDRS TR           | DEPOSTRY RCPTS  | 09067D201 | 369     | 2000     | SH  | DEFINED | 2  |
| BIOTECH HOLDRS TR           | DEPOSTRY RCPTS  | 09067D201 | 0       | 4        | SH  | DEFINED | 18 |

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|                              |             |           |       |         |    |         |    |
|------------------------------|-------------|-----------|-------|---------|----|---------|----|
| BIOVAIL CORP                 | COM         | 09067J109 | 9649  | 633200  | SH | DEFINED | 7  |
| BIOVAIL CORP                 | COM         | 09067J109 | 0     | 9525    | SH | DEFINED | 18 |
| BIOVAIL CORP                 | COM         | 09067J109 | 10897 | 714993  | SH | DEFINED | 3  |
| BIOVERIS CORP                | COM         | 090676107 | 2262  | 240900  | SH | DEFINED | 18 |
| BIOVERIS CORP                | COM         | 090676107 | 15    | 1551    | SH | DEFINED | 2  |
| BJ SVCS CO                   | COM         | 055482103 | 20    | 675     | SH | DEFINED | 5  |
| BJ SVCS CO                   | COM         | 055482103 | 234   | 7770    | SH | DEFINED | 21 |
| BJ SVCS CO                   | COM         | 055482103 | 163   | 5400    | SH | DEFINED | 20 |
| BJ SVCS CO                   | COM         | 055482103 | 4164  | 138195  | SH | DEFINED | 18 |
| BJ SVCS CO                   | COM         | 055482103 | 27    | 905     | SH | DEFINED | 2  |
| BJ SVCS CO                   | COM         | 055482103 | 3013  | 100000  | SH | DEFINED | 7  |
| BJ SVCS CO                   | COM         | 055482103 | 5756  | 191055  | SH | DEFINED | 3  |
| BJS WHOLESALE CLUB INC       | COM         | 05548J106 | 0     | 139     | SH | DEFINED | 18 |
| BJS WHOLESALE CLUB INC       | COM         | 05548J106 | 23    | 800     | SH | DEFINED | 11 |
| BJS WHOLESALE CLUB INC       | COM         | 05548J106 | 40362 | 1383199 | SH | DEFINED | 6  |
| BJS WHOLESALE CLUB INC       | COM         | 05548J106 | 239   | 8300    | SH | DEFINED | 5  |
| BLACK & DECKER CORP          | COM         | 091797100 | 87    | 1100    | SH | DEFINED | 11 |
| BLACK & DECKER CORP          | COM         | 091797100 | 21383 | 269472  | SH | DEFINED | 18 |
| BLACK & DECKER CORP          | COM         | 091797100 | 256   | 3199    | SH | DEFINED | 5  |
| BLACK & DECKER CORP          | COM         | 091797100 | 1010  | 12730   | SH | DEFINED | 3  |
| BLACK & DECKER CORP          | COM         | 091797100 | 655   | 8260    | SH | DEFINED | 6  |
| BLACK & DECKER CORP          | COM         | 091797100 | 3946  | 49735   | SH | DEFINED | 2  |
| BLACK & DECKER CORP          | COM         | 091797100 | 156   | 1971    | SH | DEFINED | 17 |
| BLACK & DECKER CORP          | COM         | 091797100 | 200   | 2520    | SH | DEFINED | 20 |
| BLACK BOX CORP DEL           | COM         | 091826107 | 11928 | 306475  | SH | DEFINED | 18 |
| BLACK BOX CORP DEL           | COM         | 091826107 | 304   | 7800    | SH | DEFINED | 3  |
| BLACK BOX CORP DEL           | COM         | 091826107 | 45    | 1100    | SH | DEFINED | 11 |
| BLACK HILLS CORP             | COM         | 092113109 | 13    | 400     | SH | DEFINED | 11 |
| BLACK HILLS CORP             | COM         | 092113109 | 0     | 1049    | SH | DEFINED | 18 |
| BLACK HILLS CORP             | COM         | 092113109 | 4226  | 125730  | SH | DEFINED | 3  |
| BLACKBAUD INC                | COM         | 09227Q100 | 2     | 99400   | SH | DEFINED | 18 |
| BLACKBOARD INC               | COM         | 091935502 | 26    | 1000    | SH | DEFINED | 17 |
| BLACKBOARD INC               | COM         | 091935502 | 17    | 630     | SH | DEFINED | 2  |
| BLACKBOARD INC               | COM         | 091935502 | 3870  | 146045  | SH | DEFINED | 18 |
| BLACKBOARD INC               | COM         | 091935502 | 20159 | 760700  | SH | DEFINED | 21 |
| BLACKROCK DIVID ACHIEVRS TM  | COM         | 09250N107 | 0     | 0       | SH | DEFINED | 18 |
| BLACKROCK FL INSD MUN 2008 T | COM         | 09247H106 | 0     | 1000    | SH | DEFINED | 18 |
| BLACKROCK GLBL ENRGY & RES T | COM         | 09250U101 | 0     | 1124    | SH | DEFINED | 18 |
| BLACKROCK HIGH INCOME SHS    | SHS BEN INT | 09250E107 | 0     | 2180    | SH | DEFINED | 18 |
| BLACKROCK INC                | CL A        | 09247X101 | 0     | 306     | SH | DEFINED | 18 |
| BLACKROCK INC                | CL A        | 09247X101 | 22    | 150     | SH | DEFINED | 11 |
| BLACKROCK INCOME OPP TRUST I | COM         | 092475102 | 0     | 500     | SH | DEFINED | 18 |
| BLACKROCK INCOME TR INC      | COM         | 09247F100 | 0     | 140     | SH | DEFINED | 18 |
| BLACKROCK INVT QUALITY MUN T | COM         | 09247D105 | 0     | 2000    | SH | DEFINED | 18 |
| BLACKROCK MUN 2020 TERM TR   | COM SHS     | 09249X109 | 0     | 2667    | SH | DEFINED | 18 |
| BLACKROCK MUN INCOME TR      | SH BEN INT  | 09248F109 | 0     | 691     | SH | DEFINED | 18 |
| BLACKROCK MUN TARGET TERM TR | COM         | 09247M105 | 0     | 1500    | SH | DEFINED | 18 |
| BLACKROCK N Y MUN INCOME TR  | SH BEN INT  | 09248L106 | 0     | 495     | SH | DEFINED | 18 |
| BLACKROCK NY MUNI 2018 TERM  | COM         | 09248K108 | 0     | 9       | SH | DEFINED | 18 |
| BLACKROCK PFD OPPORTUNITY TR | COM SHS     | 09249V103 | 0     | 1       | SH | DEFINED | 18 |
| BLOCK H & R INC              | COM         | 093671105 | 0     | 8862    | SH | DEFINED | 18 |
| BLOCK H & R INC              | COM         | 093671105 | 52    | 2400    | SH | DEFINED | 5  |
| BLOCK H & R INC              | COM         | 093671105 | 1217  | 55960   | SH | DEFINED | 3  |
| BLOCK H & R INC              | COM         | 093671105 | 393   | 18070   | SH | DEFINED | 6  |
| BLOCK H & R INC              | COM         | 093671105 | 1232  | 56690   | SH | DEFINED | 2  |
| BLOCK H & R INC              | COM         | 093671105 | 3992  | 183621  | SH | DEFINED | 17 |
| BLOCK H & R INC              | COM         | 093671105 | 145   | 6650    | SH | DEFINED | 11 |
| BLOCKBUSTER INC              | CL A        | 093679108 | 11    | 2750    | SH | DEFINED | 17 |
| BLOCKBUSTER INC              | CL B        | 093679207 | 0     | 36      | SH | DEFINED | 17 |
| BLOUNT INTL INC NEW          | COM         | 095180105 | 1187  | 118500  | SH | DEFINED | 6  |
| BLUE CHIP VALUE FD INC       | COM         | 095333100 | 0     | 7       | SH | DEFINED | 18 |
| BLUEGREEN CORP               | COM         | 096231105 | 10584 | 922786  | SH | DEFINED | 3  |

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| BLUEGREEN CORP               | COM            | 096231105 | 2772   | 241680   | SH | DEFINED | 6  |
| BLUELINX HLDGS INC           | COM            | 09624H109 | 3362   | 353140   | SH | DEFINED | 6  |
| BLUELINX HLDGS INC           | COM            | 09624H109 | 3974   | 417390   | SH | DEFINED | 3  |
| BLYTH INC                    | COM            | 09643P108 | 27119  | 1114620  | SH | DEFINED | 6  |
| BMC SOFTWARE INC             | COM            | 055921100 | 2723   | 100050   | SH | DEFINED | 22 |
| BMC SOFTWARE INC             | COM            | 055921100 | 56886  | 2089833  | SH | DEFINED | 3  |
| BMC SOFTWARE INC             | COM            | 055921100 | 3741   | 137420   | SH | DEFINED | 23 |
| BMC SOFTWARE INC             | COM            | 055921100 | 1      | 26590    | SH | DEFINED | 18 |
| BOARDWALK PIPELINE PARTNERS  | UT LTD PARTNER | 096627104 | 593    | 22190    | SH | DEFINED | 3  |
| BOB EVANS FARMS INC          | COM            | 096761101 | 0      | 173      | SH | DEFINED | 18 |
| BOB EVANS FARMS INC          | COM            | 096761101 | 44     | 1466     | SH | DEFINED | 17 |
| BOB EVANS FARMS INC          | COM            | 096761101 | 971    | 32069    | SH | DEFINED | 3  |
| BOEING CO                    | COM            | 097023105 | 2727   | 34583    | SH | DEFINED | 2  |
| BOEING CO                    | COM            | 097023105 | 2346   | 29341    | SH | DEFINED | 5  |
| BOEING CO                    | COM            | 097023105 | 1312   | 16633    | SH | DEFINED | 17 |
| BOEING CO                    | COM            | 097023105 | 305182 | 3870408  | SH | DEFINED | 18 |
| BOEING CO                    | COM            | 097023105 | 328    | 4166     | SH | DEFINED | 11 |
| BOEING CO                    | COM            | 097023105 | 36261  | 459873   | SH | DEFINED | 3  |
| BOEING CO                    | COM            | 097023105 | 75656  | 959488   | SH | DEFINED | 6  |
| BOEING CO                    | COM            | 097023105 | 4636   | 58800    | SH | DEFINED | 20 |
| BOEING CO                    | COM            | 097023105 | 107972 | 1369329  | SH | DEFINED | 21 |
| BOEING CO                    | COM            | 097023105 | 8      | 100      | SH | DEFINED | 1  |
| BOIS D ARC ENERGY INC        | COM            | 09738U103 | 983    | 64220    | SH | DEFINED | 3  |
| BOK FINL CORP                | COM NEW        | 05561Q201 | 1003   | 19060    | SH | DEFINED | 3  |
| BOOKS-A-MILLION INC          | COM            | 098570104 | 2183   | 122290   | SH | DEFINED | 3  |
| BORDERS GROUP INC            | COM            | 099709107 | 32647  | 1600350  | SH | DEFINED | 6  |
| BORDERS GROUP INC            | COM            | 099709107 | 35     | 1700     | SH | DEFINED | 2  |
| BORDERS GROUP INC            | COM            | 099709107 | 10     | 500      | SH | DEFINED | 17 |
| BORDERS GROUP INC            | COM            | 099709107 | 0      | 400      | SH | DEFINED | 18 |
| BORG WARNER INC              | COM            | 099724106 | 236    | 4125     | SH | DEFINED | 21 |
| BORG WARNER INC              | COM            | 099724106 | 72     | 1260     | SH | DEFINED | 20 |
| BORG WARNER INC              | COM            | 099724106 | 7197   | 125880   | SH | DEFINED | 18 |
| BORG WARNER INC              | COM            | 099724106 | 317    | 5434     | SH | DEFINED | 5  |
| BORG WARNER INC              | COM            | 099724106 | 28189  | 493070   | SH | DEFINED | 6  |
| BORG WARNER INC              | COM            | 099724106 | 112    | 1951     | SH | DEFINED | 2  |
| BORLAND SOFTWARE CORP        | COM            | 099849101 | 9477   | 1653959  | SH | DEFINED | 6  |
| BOSTON BEER INC              | CL A           | 100557107 | 10     | 300      | SH | DEFINED | 11 |
| BOSTON BEER INC              | CL A           | 100557107 | 5437   | 165520   | SH | DEFINED | 3  |
| BOSTON PRIVATE FINL HLDGS IN | COM            | 101119105 | 54     | 2000     | SH | DEFINED | 5  |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 2606   | 25225    | SH | DEFINED | 3  |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 0      | 4000     | SH | DEFINED | 18 |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 5157   | 49901    | SH | DEFINED | 2  |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 6138   | 59395    | SH | DEFINED | 17 |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 75     | 725      | SH | DEFINED | 11 |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 62     | 600      | SH | DEFINED | 5  |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 167558 | 11329175 | SH | DEFINED | 8  |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 5177   | 350065   | SH | DEFINED | 7  |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 5757   | 389241   | SH | DEFINED | 2  |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 19733  | 1339987  | SH | DEFINED | 6  |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 3553   | 240200   | SH | DEFINED | 10 |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 132    | 8900     | SH | DEFINED | 20 |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 3015   | 203866   | SH | DEFINED | 3  |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 247    | 16700    | SH | DEFINED | 11 |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 274    | 18709    | SH | DEFINED | 5  |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 77627  | 5248601  | SH | DEFINED | 18 |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 450    | 30398    | SH | DEFINED | 17 |
| BOULDER GROWTH & INCOME FD I | COM            | 101507101 | 0      | 670      | SH | DEFINED | 18 |
| BOULDER TOTAL RETURN FD INC  | COM            | 101541100 | 0      | 568      | SH | DEFINED | 18 |
| BOWATER INC                  | COM            | 102183100 | 0      | 6        | SH | DEFINED | 18 |
| BOWNE & CO INC               | COM            | 103043105 | 12889  | 902600   | SH | DEFINED | 17 |
| BOWNE & CO INC               | COM            | 103043105 | 346    | 24200    | SH | DEFINED | 3  |
| BOYD GAMING CORP             | COM            | 103304101 | 134    | 3300     | SH | DEFINED | 5  |

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|                              |                |           |        |          |    |         |    |
|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| BOYD GAMING CORP             | COM            | 103304101 | 0      | 100      | SH | DEFINED | 18 |
| BOYD GAMING CORP             | COM            | 103304101 | 519    | 13500    | SH | DEFINED | 11 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 98     | 1500     | SH | DEFINED | 7  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 197    | 3000     | SH | DEFINED | 20 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 39446  | 601488   | SH | DEFINED | 17 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 203    | 3097     | SH | DEFINED | 3  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 23969  | 365491   | SH | DEFINED | 21 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 21459  | 328224   | SH | DEFINED | 5  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 235559 | 3591927  | SH | DEFINED | 18 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 3864   | 58920    | SH | DEFINED | 11 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 20369  | 341593   | SH | DEFINED | 1  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 48905  | 761731   | SH | DEFINED | 6  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 30222  | 460839   | SH | DEFINED | 2  |
| BP PRUDHOE BAY RTY TR        | UNIT BEN INT   | 055630107 | 4203   | 57182    | SH | DEFINED | 3  |
| BP PRUDHOE BAY RTY TR        | UNIT BEN INT   | 055630107 | 257    | 3500     | SH | DEFINED | 11 |
| BP PRUDHOE BAY RTY TR        | UNIT BEN INT   | 055630107 | 37     | 500      | SH | DEFINED | 17 |
| BRADLEY PHARMACEUTICALS INC  | COM            | 104576103 | 6360   | 399520   | SH | DEFINED | 3  |
| BRADLEY PHARMACEUTICALS INC  | COM            | 104576103 | 223    | 14000    | SH | DEFINED | 11 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW | 105368203 | 298    | 9156     | SH | DEFINED | 21 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW | 105368203 | 3      | 107      | SH | DEFINED | 17 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW | 105368203 | 26     | 800      | SH | DEFINED | 11 |
| BRASIL TELECOM PARTICIPACOES | SPON ADR PFD   | 105530109 | 174    | 5800     | SH | DEFINED | 6  |
| BRASKEM S A                  | SP ADR PFD A   | 105532105 | 2677   | 212615   | SH | DEFINED | 22 |
| BRE PROPERTIES INC           | CL A           | 05564E106 | 3124   | 52300    | SH | DEFINED | 17 |
| BRE PROPERTIES INC           | CL A           | 05564E106 | 3549   | 59414    | SH | DEFINED | 3  |
| BRE PROPERTIES INC           | CL A           | 05564E106 | 84     | 1400     | SH | DEFINED | 2  |
| BRE PROPERTIES INC           | CL A           | 05564E106 | 48     | 800      | SH | DEFINED | 1  |
| BRIGGS & STRATTON CORP       | COM            | 109043109 | 171    | 6200     | SH | DEFINED | 17 |
| BRIGGS & STRATTON CORP       | COM            | 109043109 | 37641  | 1366280  | SH | DEFINED | 6  |
| BRIGGS & STRATTON CORP       | COM            | 109043109 | 22     | 800      | SH | DEFINED | 2  |
| BRIGHAM EXPLORATION CO       | COM            | 109178103 | 3897   | 575700   | SH | DEFINED | 6  |
| BRIGHT HORIZON FAMILY SOLUTI | COM            | 109195107 | 95     | 2275     | SH | DEFINED | 11 |
| BRIGHT HORIZON FAMILY SOLUTI | COM            | 109195107 | 398    | 9530     | SH | DEFINED | 17 |
| BRIGHTPOINT INC              | COM NEW        | 109473405 | 6      | 436      | SH | DEFINED | 2  |
| BRINKER INTL INC             | COM            | 109641100 | 17     | 415      | SH | DEFINED | 2  |
| BRINKER INTL INC             | COM            | 109641100 | 12049  | 300536   | SH | DEFINED | 3  |
| BRINKER INTL INC             | COM            | 109641100 | 0      | 2000     | SH | DEFINED | 18 |
| BRINKS CO                    | COM            | 109696104 | 6760   | 127385   | SH | DEFINED | 3  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 14075  | 564790   | SH | DEFINED | 3  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 24410  | 987298   | SH | DEFINED | 6  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 7      | 300      | SH | DEFINED | 4  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 478    | 19200    | SH | DEFINED | 1  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 9009   | 361500   | SH | DEFINED | 17 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 217    | 8700     | SH | DEFINED | 7  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 169    | 6800     | SH | DEFINED | 21 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 582    | 23362    | SH | DEFINED | 11 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 973    | 39428    | SH | DEFINED | 5  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 70464  | 2827593  | SH | DEFINED | 18 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 3466   | 139071   | SH | DEFINED | 2  |
| BRISTOL WEST HLDGS INC       | COM            | 11037M105 | 6466   | 444400   | SH | DEFINED | 6  |
| BRISTOW GROUP INC            | COM            | 110394103 | 17590  | 511350   | SH | DEFINED | 6  |
| BRISTOW GROUP INC            | COM            | 110394103 | 1362   | 39600    | SH | DEFINED | 3  |
| BRITISH AMERN TOB PLC        | SPONSORED ADR  | 110448107 | 233    | 4258     | SH | DEFINED | 18 |
| BRITISH AMERN TOB PLC        | SPONSORED ADR  | 110448107 | 4      | 65       | SH | DEFINED | 11 |
| BRITISH SKY BROADCASTING GRO | SPONSORED ADR  | 111013108 | 53588  | 1335423  | SH | DEFINED | 6  |
| BRITISH SKY BROADCASTING GRO | SPONSORED ADR  | 111013108 | 2149   | 52325    | SH | DEFINED | 17 |
| BROADCOM CORP                | CL A           | 111320107 | 392605 | 12940167 | SH | DEFINED | 18 |
| BROADCOM CORP                | CL A           | 111320107 | 20938  | 690116   | SH | DEFINED | 17 |
| BROADCOM CORP                | CL A           | 111320107 | 0      | 4        | SH | DEFINED | 2  |
| BROADCOM CORP                | CL A           | 111320107 | 30     | 1000     | SH | DEFINED | 4  |
| BROADCOM CORP                | CL A           | 111320107 | 783    | 25795    | SH | DEFINED | 11 |
| BROADCOM CORP                | CL A           | 111320107 | 4513   | 148750   | SH | DEFINED | 20 |

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|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| BROADCOM CORP                | CL A           | 111320107 | 4069  | 134103  | SH | DEFINED | 21 |
| BROADCOM CORP                | CL A           | 111320107 | 700   | 22679   | SH | DEFINED | 5  |
| BROADCOM CORP                | CL A           | 111320107 | 2462  | 81162   | SH | DEFINED | 3  |
| BROADWAY FINL CORP DEL       | COM            | 111444105 | 15    | 1400    | SH | DEFINED | 5  |
| BROADWING CORP               | COM            | 11161E101 | 5904  | 467830  | SH | DEFINED | 3  |
| BROADWING CORP               | COM            | 11161E101 | 5     | 425     | SH | DEFINED | 5  |
| BROCADE COMMUNICATIONS SYS I | COM            | 111621108 | 1     | 137250  | SH | DEFINED | 18 |
| BROCADE COMMUNICATIONS SYS I | COM            | 111621108 | 4731  | 670137  | SH | DEFINED | 3  |
| BRONCO DRILLING CO INC       | COM            | 112211107 | 638   | 36300   | SH | DEFINED | 3  |
| BROOKFIELD ASSET MGMT INC    | CL A LTD VT SH | 112585104 | 1663  | 37510   | SH | DEFINED | 6  |
| BROOKFIELD ASSET MGMT INC    | CL A LTD VT SH | 112585104 | 663   | 14962   | SH | DEFINED | 7  |
| BROOKFIELD ASSET MGMT INC    | CL A LTD VT SH | 112585104 | 14201 | 401500  | SH | DEFINED | 18 |
| BROOKFIELD HOMES CORP        | COM            | 112723101 | 3     | 115     | SH | DEFINED | 2  |
| BROOKFIELD PPTYS CORP        | COM            | 112900105 | 11    | 300     | SH | DEFINED | 7  |
| BROOKLINE BANCORP INC DEL    | COM            | 11373M107 | 13659 | 993350  | SH | DEFINED | 18 |
| BROOKLINE BANCORP INC DEL    | COM            | 11373M107 | 132   | 9600    | SH | DEFINED | 11 |
| BROOKLINE BANCORP INC DEL    | COM            | 11373M107 | 301   | 21866   | SH | DEFINED | 17 |
| BROOKLINE BANCORP INC DEL    | COM            | 11373M107 | 172   | 12610   | SH | DEFINED | 5  |
| BROOKLINE BANCORP INC DEL    | COM            | 11373M107 | 72    | 5200    | SH | DEFINED | 20 |
| BROOKLINE BANCORP INC DEL    | COM            | 11373M107 | 825   | 60000   | SH | DEFINED | 4  |
| BROOKS AUTOMATION INC        | COM            | 114340102 | 28    | 2220    | SH | DEFINED | 5  |
| BROWN & BROWN INC            | COM            | 115236101 | 7760  | 253925  | SH | DEFINED | 1  |
| BROWN & BROWN INC            | COM            | 115236101 | 17    | 575     | SH | DEFINED | 5  |
| BROWN FORMAN CORP            | CL B           | 115637209 | 630   | 8216    | SH | DEFINED | 2  |
| BROWN FORMAN CORP            | CL B           | 115637209 | 1048  | 13676   | SH | DEFINED | 3  |
| BROWN FORMAN CORP            | CL A           | 115637100 | 155   | 2000    | SH | DEFINED | 7  |
| BROWN FORMAN CORP            | CL B           | 115637209 | 1     | 8000    | SH | DEFINED | 18 |
| BROWN FORMAN CORP            | CL A           | 115637100 | 142   | 1833    | SH | DEFINED | 11 |
| BROWN SHOE INC NEW           | COM            | 115736100 | 7332  | 204585  | SH | DEFINED | 6  |
| BROWN SHOE INC NEW           | COM            | 115736100 | 8950  | 249710  | SH | DEFINED | 3  |
| BRUKER BIOSCIENCES CORP      | COM            | 116794108 | 33    | 4700    | SH | DEFINED | 3  |
| BRUNSWICK CORP               | COM            | 117043109 | 206   | 6600    | SH | DEFINED | 11 |
| BRUNSWICK CORP               | COM            | 117043109 | 511   | 16374   | SH | DEFINED | 3  |
| BRUNSWICK CORP               | COM            | 117043109 | 13614 | 436490  | SH | DEFINED | 6  |
| BRUNSWICK CORP               | COM            | 117043109 | 35    | 1135    | SH | DEFINED | 2  |
| BRUSH ENGINEERED MATLS INC   | COM            | 117421107 | 10    | 393300  | SH | DEFINED | 18 |
| BT GROUP PLC                 | ADR            | 05577E101 | 0     | 1186    | SH | DEFINED | 18 |
| BUCKEYE PARTNERS L P         | UNIT LTD PARTN | 118230101 | 288   | 6600    | SH | DEFINED | 17 |
| BUCKEYE PARTNERS L P         | UNIT LTD PARTN | 118230101 | 52    | 1200    | SH | DEFINED | 2  |
| BUCKEYE TECHNOLOGIES INC     | COM            | 118255108 | 0     | 2000    | SH | DEFINED | 18 |
| BUCKLE INC                   | COM            | 118440106 | 8536  | 225000  | SH | DEFINED | 18 |
| BUCKLE INC                   | COM            | 118440106 | 7850  | 206900  | SH | DEFINED | 6  |
| BUCKLE INC                   | COM            | 118440106 | 3824  | 100800  | SH | DEFINED | 3  |
| BUCYRUS INTL INC NEW         | CL A           | 118759109 | 12244 | 288634  | SH | DEFINED | 3  |
| BUFFALO WILD WINGS INC       | COM            | 119848109 | 62    | 1635    | SH | DEFINED | 5  |
| BUILD A BEAR WORKSHOP        | COM            | 120076104 | 169   | 7440    | SH | DEFINED | 2  |
| BUILDERS FIRSTSOURCE INC     | COM            | 12008R107 | 7552  | 495859  | SH | DEFINED | 3  |
| BUILDING MATLS HLDG CORP     | COM            | 120113105 | 9955  | 382578  | SH | DEFINED | 6  |
| BUNGE LIMITED                | COM            | G16962105 | 1391  | 23995   | SH | DEFINED | 11 |
| BUNGE LIMITED                | COM            | G16962105 | 1182  | 23073   | SH | DEFINED | 6  |
| BUNGE LIMITED                | COM            | G16962105 | 4     | 85      | SH | DEFINED | 18 |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 6392  | 87715   | SH | DEFINED | 5  |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 89    | 1215    | SH | DEFINED | 11 |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 18537 | 252409  | SH | DEFINED | 3  |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 1739  | 23685   | SH | DEFINED | 17 |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 88163 | 1200475 | SH | DEFINED | 6  |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 3585  | 48813   | SH | DEFINED | 18 |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 2140  | 29141   | SH | DEFINED | 2  |
| C COR INC                    | COM            | 125010108 | 9     | 1085    | SH | DEFINED | 4  |
| C COR INC                    | COM            | 125010108 | 126   | 14700   | SH | DEFINED | 21 |
| C COR INC                    | COM            | 125010108 | 421   | 49100   | SH | DEFINED | 20 |
| C COR INC                    | COM            | 125010108 | 37669 | 4390301 | SH | DEFINED | 18 |

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| C D I CORP                   | COM            | 125071100 | 104    | 5000     | SH | DEFINED | 17 |
| C D I CORP                   | COM            | 125071100 | 230    | 11100    | SH | DEFINED | 3  |
| C D W CORP                   | COM            | 12512N105 | 21     | 325      | SH | DEFINED | 5  |
| C D W CORP                   | COM            | 12512N105 | 118    | 1913     | SH | DEFINED | 20 |
| C D W CORP                   | COM            | 12512N105 | 10236  | 165960   | SH | DEFINED | 18 |
| C D W CORP                   | COM            | 12512N105 | 1368   | 22180    | SH | DEFINED | 3  |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209 | 3305   | 74138    | SH | DEFINED | 18 |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209 | 175    | 4075     | SH | DEFINED | 5  |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209 | 27     | 598      | SH | DEFINED | 11 |
| CA INC                       | COM            | 12673P105 | 415821 | 17552585 | SH | DEFINED | 8  |
| CA INC                       | COM            | 12673P105 | 1684   | 71071    | SH | DEFINED | 3  |
| CA INC                       | COM            | 12673P105 | 2      | 85650    | SH | DEFINED | 18 |
| CA INC                       | COM            | 12673P105 | 4429   | 186872   | SH | DEFINED | 5  |
| CA INC                       | COM            | 12673P105 | 53657  | 2264957  | SH | DEFINED | 10 |
| CA INC                       | COM            | 12673P105 | 12     | 505      | SH | DEFINED | 17 |
| CA INC                       | COM            | 12673P105 | 2496   | 105350   | SH | DEFINED | 11 |
| CA INC                       | COM            | 12673P105 | 505    | 21300    | SH | DEFINED | 7  |
| CA INC                       | COM            | 12673P105 | 18601  | 785175   | SH | DEFINED | 4  |
| CA INC                       | COM            | 12673P105 | 82915  | 3500000  | SH | DEFINED | 13 |
| CA INC                       | COM            | 12673P105 | 6111   | 257947   | SH | DEFINED | 6  |
| CA INC                       | COM            | 12673P105 | 91     | 3843     | SH | DEFINED | 2  |
| CABELAS INC                  | COM            | 126804301 | 16     | 737      | SH | DEFINED | 2  |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 82     | 3600     | SH | DEFINED | 11 |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 59     | 2600     | SH | DEFINED | 2  |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 48     | 2112     | SH | DEFINED | 4  |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 724090 | 31884212 | SH | DEFINED | 18 |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 7279   | 320498   | SH | DEFINED | 20 |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 6550   | 288429   | SH | DEFINED | 21 |
| CABOT CORP                   | COM            | 127055101 | 2      | 50       | SH | DEFINED | 2  |
| CABOT CORP                   | COM            | 127055101 | 89     | 2400     | SH | DEFINED | 6  |
| CABOT MICROELECTRONICS CORP  | COM            | 12709P103 | 17     | 600      | SH | DEFINED | 11 |
| CABOT MICROELECTRONICS CORP  | COM            | 12709P103 | 1297   | 45000    | SH | DEFINED | 20 |
| CABOT MICROELECTRONICS CORP  | COM            | 12709P103 | 4      | 125      | SH | DEFINED | 4  |
| CABOT MICROELECTRONICS CORP  | COM            | 12709P103 | 71597  | 2484268  | SH | DEFINED | 18 |
| CABOT OIL & GAS CORP         | COM            | 127097103 | 0      | 112      | SH | DEFINED | 18 |
| CABOT OIL & GAS CORP         | COM            | 127097103 | 13923  | 290480   | SH | DEFINED | 3  |
| CABOT OIL & GAS CORP         | COM            | 127097103 | 448    | 9350     | SH | DEFINED | 2  |
| CACHE INC                    | COM NEW        | 127150308 | 5011   | 280120   | SH | DEFINED | 3  |
| CACI INTL INC                | CL A           | 127190304 | 14     | 253      | SH | DEFINED | 2  |
| CACI INTL INC                | CL A           | 127190304 | 18069  | 328463   | SH | DEFINED | 1  |
| CACI INTL INC                | CL A           | 127190304 | 238    | 4325     | SH | DEFINED | 11 |
| CACI INTL INC                | CL A           | 127190304 | 2      | 40       | SH | DEFINED | 3  |
| CACI INTL INC                | CL A           | 127190304 | 33     | 600      | SH | DEFINED | 17 |
| CADBURY SCHWEPPEES PLC       | ADR            | 127209302 | 16     | 385      | SH | DEFINED | 11 |
| CADBURY SCHWEPPEES PLC       | ADR            | 127209302 | 1994   | 46620    | SH | DEFINED | 6  |
| CADBURY SCHWEPPEES PLC       | ADR            | 127209302 | 372    | 8690     | SH | DEFINED | 2  |
| CADBURY SCHWEPPEES PLC       | ADR            | 127209302 | 5      | 110      | SH | DEFINED | 17 |
| CADBURY SCHWEPPEES PLC       | ADR            | 127209302 | 71362  | 1668509  | SH | DEFINED | 18 |
| CADBURY SCHWEPPEES PLC       | ADR            | 127209302 | 175    | 4100     | SH | DEFINED | 7  |
| CADBURY SCHWEPPEES PLC       | ADR            | 127209302 | 333    | 7780     | SH | DEFINED | 20 |
| CADMUS COMMUNICATIONS CORP   | COM            | 127587103 | 243    | 16296    | SH | DEFINED | 6  |
| CAE INC                      | COM            | 124765108 | 592    | 69200    | SH | DEFINED | 22 |
| CAE INC                      | COM            | 124765108 | 427    | 50000    | SH | DEFINED | 7  |
| CALAMOS CONV & HIGH INCOME F | COM SHS        | 12811P108 | 0      | 1760     | SH | DEFINED | 18 |
| CALAMOS GLOBAL TOTAL RETURN  | COM SH BEN INT | 128118106 | 0      | 4        | SH | DEFINED | 18 |
| CALAMOS STRATEGIC TOTL RETN  | COM SH BEN INT | 128125101 | 0      | 5344     | SH | DEFINED | 18 |
| CALIFORNIA FIRST NTNL BANCOR | COM            | 130222102 | 547    | 36740    | SH | DEFINED | 6  |
| CALIFORNIA WTR SVC GROUP     | COM            | 130788102 | 43     | 1155     | SH | DEFINED | 17 |
| CALLAWAY GOLF CO             | COM            | 131193104 | 6      | 450      | SH | DEFINED | 11 |
| CALLAWAY GOLF CO             | COM            | 131193104 | 12867  | 981450   | SH | DEFINED | 18 |
| CALLON PETE CO DEL           | COM            | 13123X102 | 1555   | 114680   | SH | DEFINED | 3  |
| CALLON PETE CO DEL           | COM            | 13123X102 | 0      | 16       | SH | DEFINED | 5  |

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|                            |            |           |        |         |    |         |    |
|----------------------------|------------|-----------|--------|---------|----|---------|----|
| CAMBREX CORP               | COM        | 132011107 | 339    | 16350   | SH | DEFINED | 17 |
| CAMCO FINL CORP            | COM        | 132618109 | 2      | 122     | SH | DEFINED | 2  |
| CAMDEN NATL CORP           | COM        | 133034108 | 40     | 990     | SH | DEFINED | 17 |
| CAMDEN NATL CORP           | COM        | 133034108 | 4306   | 107120  | SH | DEFINED | 6  |
| CAMDEN PPTY TR             | SH BEN INT | 133131102 | 4180   | 54997   | SH | DEFINED | 17 |
| CAMDEN PPTY TR             | SH BEN INT | 133131102 | 219    | 2886    | SH | DEFINED | 11 |
| CAMDEN PPTY TR             | SH BEN INT | 133131102 | 910    | 11975   | SH | DEFINED | 3  |
| CAMECO CORP                | COM        | 13321L108 | 12849  | 351950  | SH | DEFINED | 7  |
| CAMERON INTERNATIONAL CORP | COM        | 13342B105 | 1464   | 30311   | SH | DEFINED | 3  |
| CAMERON INTERNATIONAL CORP | COM        | 13342B105 | 29065  | 601630  | SH | DEFINED | 21 |
| CAMERON INTERNATIONAL CORP | COM        | 13342B105 | 2      | 40621   | SH | DEFINED | 18 |
| CAMERON INTERNATIONAL CORP | COM        | 13342B105 | 199    | 4200    | SH | DEFINED | 5  |
| CAMERON INTERNATIONAL CORP | COM        | 13342B105 | 19     | 400     | SH | DEFINED | 1  |
| CAMERON INTERNATIONAL CORP | COM        | 13342B105 | 19     | 400     | SH | DEFINED | 11 |
| CAMPBELL SOUP CO           | COM        | 134429109 | 420    | 11500   | SH | DEFINED | 6  |
| CAMPBELL SOUP CO           | COM        | 134429109 | 69     | 1900    | SH | DEFINED | 17 |
| CAMPBELL SOUP CO           | COM        | 134429109 | 1441   | 39482   | SH | DEFINED | 3  |
| CAMPBELL SOUP CO           | COM        | 134429109 | 26495  | 725893  | SH | DEFINED | 18 |
| CANADIAN NAT RES LTD       | COM        | 136385101 | 442    | 9700    | SH | DEFINED | 20 |
| CANADIAN NAT RES LTD       | COM        | 136385101 | 94962  | 2083414 | SH | DEFINED | 18 |
| CANADIAN NAT RES LTD       | COM        | 136385101 | 78     | 1712    | SH | DEFINED | 3  |
| CANADIAN NAT RES LTD       | COM        | 136385101 | 18564  | 406570  | SH | DEFINED | 7  |
| CANADIAN NATL RY CO        | COM        | 136375102 | 2433   | 58000   | SH | DEFINED | 21 |
| CANADIAN NATL RY CO        | COM        | 136375102 | 25411  | 606418  | SH | DEFINED | 7  |
| CANADIAN NATL RY CO        | COM        | 136375102 | 5713   | 136220  | SH | DEFINED | 3  |
| CANADIAN NATL RY CO        | COM        | 136375102 | 17     | 400     | SH | DEFINED | 5  |
| CANADIAN PAC RY LTD        | COM        | 13645T100 | 1      | 15000   | SH | DEFINED | 18 |
| CANADIAN PAC RY LTD        | COM        | 13645T100 | 14314  | 287419  | SH | DEFINED | 7  |
| CANADIAN PAC RY LTD        | COM        | 13645T100 | 3929   | 79000   | SH | DEFINED | 22 |
| CANADIAN PAC RY LTD        | COM        | 13645T100 | 2099   | 42200   | SH | DEFINED | 23 |
| CANDELA CORP               | COM        | 136907102 | 10     | 960     | SH | DEFINED | 2  |
| CANDELA CORP               | COM        | 136907102 | 22     | 2000    | SH | DEFINED | 17 |
| CANDELA CORP               | COM        | 136907102 | 1545   | 141600  | SH | DEFINED | 3  |
| CANETIC RES TR             | COM        | 137513107 | 674    | 39740   | SH | DEFINED | 7  |
| CANON INC                  | ADR        | 138006309 | 43837  | 838345  | SH | DEFINED | 18 |
| CANON INC                  | ADR        | 138006309 | 95     | 1816    | SH | DEFINED | 17 |
| CANON INC                  | ADR        | 138006309 | 24     | 450     | SH | DEFINED | 7  |
| CANON INC                  | ADR        | 138006309 | 15     | 275     | SH | DEFINED | 5  |
| CANON INC                  | ADR        | 138006309 | 100    | 1912    | SH | DEFINED | 11 |
| CANON INC                  | ADR        | 138006309 | 9901   | 189350  | SH | DEFINED | 2  |
| CANTEL MEDICAL CORP        | COM        | 138098108 | 2700   | 194400  | SH | DEFINED | 6  |
| CAPITAL CITY BK GROUP INC  | COM        | 139674105 | 22     | 700     | SH | DEFINED | 11 |
| CAPITAL CORP OF THE WEST   | COM NEW    | 140065202 | 267    | 8600    | SH | DEFINED | 3  |
| CAPITAL ONE FINL CORP      | COM        | 14040H105 | 18     | 223     | SH | DEFINED | 17 |
| CAPITAL ONE FINL CORP      | COM        | 14040H105 | 10928  | 138931  | SH | DEFINED | 3  |
| CAPITAL ONE FINL CORP      | COM        | 14040H105 | 768380 | 9768371 | SH | DEFINED | 8  |
| CAPITAL ONE FINL CORP      | COM        | 14040H105 | 11665  | 148300  | SH | DEFINED | 2  |
| CAPITAL ONE FINL CORP      | COM        | 14040H105 | 12     | 155     | SH | DEFINED | 4  |
| CAPITAL ONE FINL CORP      | COM        | 14040H105 | 5739   | 72960   | SH | DEFINED | 11 |
| CAPITAL ONE FINL CORP      | COM        | 14040H105 | 222492 | 2828525 | SH | DEFINED | 21 |
| CAPITAL ONE FINL CORP      | COM        | 14040H105 | 263    | 3402    | SH | DEFINED | 5  |
| CAPITAL ONE FINL CORP      | COM        | 14040H105 | 191635 | 2436244 | SH | DEFINED | 18 |
| CAPITAL ONE FINL CORP      | COM        | 14040H105 | 116838 | 1485356 | SH | DEFINED | 10 |
| CAPITAL ONE FINL CORP      | COM        | 14040H105 | 1451   | 18450   | SH | DEFINED | 20 |
| CAPITAL SR LIVING CORP     | COM        | 140475104 | 14     | 1500    | SH | DEFINED | 2  |
| CAPITAL TRUST INC MD       | CL A NEW   | 14052H506 | 4718   | 115832  | SH | DEFINED | 3  |
| CAPITALSOURCE INC          | COM        | 14055X102 | 493    | 19100   | SH | DEFINED | 3  |
| CAPITOL BANCORP LTD        | COM        | 14056D105 | 5029   | 113020  | SH | DEFINED | 3  |
| CAPITOL FED FINL           | COM        | 14057C106 | 250    | 7000    | SH | DEFINED | 5  |
| CARBO CERAMICS INC         | COM        | 140781105 | 1002   | 27800   | SH | DEFINED | 18 |
| CARBO CERAMICS INC         | COM        | 140781105 | 4000   | 111010  | SH | DEFINED | 21 |
| CARBO CERAMICS INC         | COM        | 140781105 | 104    | 2875    | SH | DEFINED | 20 |

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| CARDINAL HEALTH INC        | COM             | 14149Y108 | 3175   | 48295   | SH  | DEFINED | 18 |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 3869   | 59165   | SH  | DEFINED | 5  |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 28799  | 438070  | SH  | DEFINED | 8  |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 9      | 135     | SH  | DEFINED | 11 |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 16120  | 245212  | SH  | DEFINED | 3  |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 39     | 600     | SH  | DEFINED | 1  |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 225    | 3430    | SH  | DEFINED | 2  |
| CARDINAL HEALTH INC        | COM             | 14149Y108 | 494    | 7510    | SH  | DEFINED | 17 |
| CAREER EDUCATION CORP      | COM             | 141665109 | 3      | 132     | SH  | DEFINED | 5  |
| CAREER EDUCATION CORP      | COM             | 141665109 | 10015  | 445304  | SH  | DEFINED | 3  |
| CAREER EDUCATION CORP      | COM             | 141665109 | 94500  | 4200000 | SH  | DEFINED | 13 |
| CAREER EDUCATION CORP      | COM             | 141665109 | 11193  | 497680  | SH  | DEFINED | 6  |
| CAREMARK RX INC            | COM             | 141705103 | 13     | 235     | SH  | DEFINED | 4  |
| CAREMARK RX INC            | COM             | 141705103 | 3      | 50      | SH  | DEFINED | 7  |
| CAREMARK RX INC            | COM             | 141705103 | 30     | 535     | SH  | DEFINED | 2  |
| CAREMARK RX INC            | COM             | 141705103 | 85     | 1500    | SH  | DEFINED | 11 |
| CAREMARK RX INC            | COM             | 141705103 | 28620  | 505025  | SH  | DEFINED | 17 |
| CAREMARK RX INC            | COM             | 141705103 | 18287  | 322699  | SH  | DEFINED | 3  |
| CAREMARK RX INC            | COM             | 141705103 | 0      | 1252    | SH  | DEFINED | 18 |
| CAREMARK RX INC            | COM             | 141705103 | 716    | 13020   | SH  | DEFINED | 5  |
| CARLISLE COS INC           | COM             | 142339100 | 1      | 16172   | SH  | DEFINED | 18 |
| CARLISLE COS INC           | COM             | 142339100 | 609    | 7245    | SH  | DEFINED | 21 |
| CARLISLE COS INC           | COM             | 142339100 | 311    | 3700    | SH  | DEFINED | 3  |
| CARMAX INC                 | COM             | 143130102 | 1153   | 27650   | SH  | DEFINED | 11 |
| CARNIVAL CORP              | PAIRED CTF      | 143658300 | 891    | 18900   | SH  | DEFINED | 5  |
| CARNIVAL CORP              | PAIRED CTF      | 143658300 | 14     | 306233  | SH  | DEFINED | 18 |
| CARNIVAL CORP              | DBCV 2.000% 4/1 | 143658AN2 | 112    | 900000  | SH  | DEFINED | 18 |
| CARNIVAL CORP              | PAIRED CTF      | 143658300 | 3611   | 76785   | SH  | DEFINED | 3  |
| CARNIVAL CORP              | PAIRED CTF      | 143658300 | 174    | 3700    | SH  | DEFINED | 6  |
| CARNIVAL CORP              | PAIRED CTF      | 143658300 | 42     | 900     | SH  | DEFINED | 2  |
| CARNIVAL CORP              | DBCV 2.000% 4/1 | 143658AN2 | 8904   | 7150000 | PRN | DEFINED | 21 |
| CARNIVAL CORP              | PAIRED CTF      | 143658300 | 160    | 3405    | SH  | DEFINED | 11 |
| CARPENTER TECHNOLOGY CORP  | COM             | 144285103 | 3107   | 28900   | SH  | DEFINED | 23 |
| CARPENTER TECHNOLOGY CORP  | COM             | 144285103 | 13336  | 124040  | SH  | DEFINED | 3  |
| CARRIER ACCESS CORP        | COM             | 144460102 | 3      | 425     | SH  | DEFINED | 2  |
| CARROLLTON BANCORP         | COM             | 145282109 | 36     | 2079    | SH  | DEFINED | 11 |
| CASCADE BANCORP            | COM             | 147154108 | 2082   | 55500   | SH  | DEFINED | 3  |
| CASCADE BANCORP            | COM             | 147154108 | 8794   | 234189  | SH  | DEFINED | 1  |
| CASCADE CORP               | COM             | 147195101 | 2028   | 44430   | SH  | DEFINED | 6  |
| CASCADE CORP               | COM             | 147195101 | 14     | 300     | SH  | DEFINED | 11 |
| CASCADE FINL CORP          | COM             | 147272108 | 7722   | 471150  | SH  | DEFINED | 18 |
| CASCADE FINL CORP          | COM             | 147272108 | 1024   | 62500   | SH  | DEFINED | 1  |
| CASEYS GEN STORES INC      | COM             | 147528103 | 1707   | 76660   | SH  | DEFINED | 3  |
| CASH AMER INTL INC         | COM             | 14754D100 | 18282  | 467812  | SH  | DEFINED | 3  |
| CASH AMER INTL INC         | COM             | 14754D100 | 23072  | 590390  | SH  | DEFINED | 6  |
| CASTLE A M & CO            | COM             | 148411101 | 8      | 315     | SH  | DEFINED | 5  |
| CASUAL MALE RETAIL GRP INC | COM             | 148711104 | 7025   | 511660  | SH  | DEFINED | 3  |
| CATALINA MARKETING CORP    | COM             | 148867104 | 12     | 450     | SH  | DEFINED | 5  |
| CATALINA MARKETING CORP    | COM             | 148867104 | 7718   | 280640  | SH  | DEFINED | 3  |
| CATERPILLAR INC DEL        | COM             | 149123101 | 3283   | 49900   | SH  | DEFINED | 10 |
| CATERPILLAR INC DEL        | COM             | 149123101 | 29567  | 449350  | SH  | DEFINED | 17 |
| CATERPILLAR INC DEL        | COM             | 149123101 | 11     | 170     | SH  | DEFINED | 4  |
| CATERPILLAR INC DEL        | COM             | 149123101 | 1762   | 26776   | SH  | DEFINED | 1  |
| CATERPILLAR INC DEL        | COM             | 149123101 | 525    | 7979    | SH  | DEFINED | 2  |
| CATERPILLAR INC DEL        | COM             | 149123101 | 60753  | 923300  | SH  | DEFINED | 6  |
| CATERPILLAR INC DEL        | COM             | 149123101 | 2935   | 44612   | SH  | DEFINED | 11 |
| CATERPILLAR INC DEL        | COM             | 149123101 | 7567   | 115000  | SH  | DEFINED | 7  |
| CATERPILLAR INC DEL        | COM             | 149123101 | 758    | 11600   | SH  | DEFINED | 5  |
| CATERPILLAR INC DEL        | COM             | 149123101 | 32419  | 492699  | SH  | DEFINED | 3  |
| CATERPILLAR INC DEL        | COM             | 149123101 | 273349 | 4154237 | SH  | DEFINED | 18 |
| CATERPILLAR INC DEL        | COM             | 149123101 | 71913  | 1092900 | SH  | DEFINED | 8  |
| CATERPILLAR INC DEL        | COM             | 149123101 | 619    | 9400    | SH  | DEFINED | 22 |

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|                             |                |               |       |          |     |         |    |
|-----------------------------|----------------|---------------|-------|----------|-----|---------|----|
| CATERPILLAR INC DEL         | COM            | 149123101     | 4172  | 63400    | SH  | DEFINED | 20 |
| CATERPILLAR INC DEL         | COM            | 149123101     | 6437  | 97833    | SH  | DEFINED | 21 |
| CATHAY GENERAL BANCORP      | COM            | 149150104     | 7162  | 198385   | SH  | DEFINED | 3  |
| CATO CORP NEW               | CL A           | 149205106     | 1351  | 61645    | SH  | DEFINED | 6  |
| CATO CORP NEW               | CL A           | 149205106     | 12358 | 564050   | SH  | DEFINED | 18 |
| CATO CORP NEW               | CL A           | 149205106     | 11255 | 513690   | SH  | DEFINED | 3  |
| CB RICHARD ELLIS GROUP INC  | CL A           | 12497T101     | 1515  | 61600    | SH  | DEFINED | 23 |
| CB RICHARD ELLIS GROUP INC  | CL A           | 12497T101     | 0     | 7320     | SH  | DEFINED | 18 |
| CB RICHARD ELLIS GROUP INC  | CL A           | 12497T101     | 413   | 16800    | SH  | DEFINED | 22 |
| CB RICHARD ELLIS GROUP INC  | CL A           | 12497T101     | 52078 | 2116985  | SH  | DEFINED | 3  |
| CB RICHARD ELLIS GROUP INC  | CL A           | 12497T101     | 24    | 1000     | SH  | DEFINED | 5  |
| CBIZ INC                    | COM            | 124805102     | 8614  | 1179968  | SH  | DEFINED | 3  |
| CBL & ASSOC PPTYS INC       | COM            | 124830100     | 67    | 1600     | SH  | DEFINED | 2  |
| CBL & ASSOC PPTYS INC       | COM            | 124830100     | 21    | 500      | SH  | DEFINED | 11 |
| CBL & ASSOC PPTYS INC       | COM            | 124830100     | 1     | 16400    | SH  | DEFINED | 18 |
| CBOT HLDGS INC              | CL A           | 14984K106     | 2050  | 16975    | SH  | DEFINED | 3  |
| CBRL GROUP INC              | COM            | 12489V106     | 485   | 12000    | SH  | DEFINED | 21 |
| CBRL GROUP INC              | NOTE           | 4/0 12489VAB2 | 12415 | 25575000 | PRN | DEFINED | 21 |
| CBRL GROUP INC              | COM            | 12489V106     | 35    | 875      | SH  | DEFINED | 11 |
| CBRL GROUP INC              | COM            | 12489V106     | 61    | 1500     | SH  | DEFINED | 17 |
| CBRL GROUP INC              | COM            | 12489V106     | 23653 | 585046   | SH  | DEFINED | 6  |
| CBRL GROUP INC              | COM            | 12489V106     | 230   | 5700     | SH  | DEFINED | 20 |
| CBRL GROUP INC              | COM            | 12489V106     | 267   | 6600     | SH  | DEFINED | 3  |
| CBRL GROUP INC              | COM            | 12489V106     | 25296 | 625688   | SH  | DEFINED | 18 |
| CBRL GROUP INC              | NOTE           | 4/0 12489VAB2 | 3     | 3300000  | PRN | DEFINED | 18 |
| CBS CORP NEW                | CL B           | 124857202     | 1     | 20       | SH  | DEFINED | 1  |
| CBS CORP NEW                | CL A           | 124857103     | 56    | 2000     | SH  | DEFINED | 2  |
| CBS CORP NEW                | CL B           | 124857202     | 39768 | 1417144  | SH  | DEFINED | 6  |
| CBS CORP NEW                | CL B           | 124857202     | 5582  | 198147   | SH  | DEFINED | 3  |
| CBS CORP NEW                | CL B           | 124857202     | 5     | 162      | SH  | DEFINED | 11 |
| CBS CORP NEW                | CL B           | 124857202     | 228   | 8076     | SH  | DEFINED | 17 |
| CBS CORP NEW                | CL B           | 124857202     | 40441 | 1435600  | SH  | DEFINED | 18 |
| CBS CORP NEW                | CL B           | 124857202     | 810   | 28750    | SH  | DEFINED | 20 |
| CBS CORP NEW                | CL B           | 124857202     | 28405 | 1008349  | SH  | DEFINED | 21 |
| CBS CORP NEW                | CL B           | 124857202     | 1814  | 64045    | SH  | DEFINED | 5  |
| CBS CORP NEW                | CL A           | 124857103     | 207   | 7350     | SH  | DEFINED | 21 |
| CBS CORP NEW                | CL A           | 124857103     | 13    | 450      | SH  | DEFINED | 17 |
| CBS CORP NEW                | CL A           | 124857103     | 0     | 55       | SH  | DEFINED | 18 |
| CBS CORP NEW                | CL B           | 124857202     | 70    | 2485     | SH  | DEFINED | 2  |
| CDN IMPERIAL BK OF COMMERCE | COM            | 136069101     | 50545 | 669322   | SH  | DEFINED | 7  |
| CDN IMPERIAL BK OF COMMERCE | COM            | 136069101     | 4875  | 64400    | SH  | DEFINED | 22 |
| CDN IMPERIAL BK OF COMMERCE | COM            | 136069101     | 3769  | 49791    | SH  | DEFINED | 23 |
| CEC ENTMT INC               | COM            | 125137109     | 26351 | 836263   | SH  | DEFINED | 6  |
| CEDAR FAIR L P              | DEPOSITRY UNIT | 150185106     | 173   | 6533     | SH  | DEFINED | 5  |
| CEDAR FAIR L P              | DEPOSITRY UNIT | 150185106     | 53    | 2000     | SH  | DEFINED | 2  |
| CEDAR FAIR L P              | DEPOSITRY UNIT | 150185106     | 79    | 3000     | SH  | DEFINED | 17 |
| CEDAR FAIR L P              | DEPOSITRY UNIT | 150185106     | 0     | 500      | SH  | DEFINED | 18 |
| CEDAR SHOPPING CTRS INC     | COM NEW        | 150602209     | 4062  | 251210   | SH  | DEFINED | 3  |
| CEDAR SHOPPING CTRS INC     | COM NEW        | 150602209     | 0     | 3000     | SH  | DEFINED | 18 |
| CELADON GROUP INC           | COM            | 150838100     | 9526  | 572484   | SH  | DEFINED | 3  |
| CELANESE CORP DEL           | COM SER A      | 150870103     | 6720  | 375420   | SH  | DEFINED | 6  |
| CELANESE CORP DEL           | COM SER A      | 150870103     | 6416  | 358418   | SH  | DEFINED | 3  |
| CELANESE CORP DEL           | PFD 4.25% CONV | 150870202     | 3     | 100      | PRN | DEFINED | 17 |
| CELESTICA INC               | SUB VTG SHS    | 15101Q108     | 204   | 18958    | SH  | DEFINED | 18 |
| CELESTICA INC               | SUB VTG SHS    | 15101Q108     | 16    | 1425     | SH  | DEFINED | 5  |
| CELESTICA INC               | SUB VTG SHS    | 15101Q108     | 4286  | 399100   | SH  | DEFINED | 7  |
| CELESTICA INC               | SUB VTG SHS    | 15101Q108     | 11017 | 1025789  | SH  | DEFINED | 4  |
| CELGENE CORP                | COM            | 151020104     | 2516  | 58100    | SH  | DEFINED | 23 |
| CELGENE CORP                | COM            | 151020104     | 25    | 575586   | SH  | DEFINED | 18 |
| CELGENE CORP                | COM            | 151020104     | 2     | 45       | SH  | DEFINED | 2  |
| CELGENE CORP                | COM            | 151020104     | 7350  | 169737   | SH  | DEFINED | 17 |
| CELGENE CORP                | COM            | 151020104     | 4445  | 102660   | SH  | DEFINED | 3  |

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| CELGENE CORP                 | COM             | 151020104 | 1516   | 35600    | SH | DEFINED | 5  |
| CELL GENESYS INC             | COM             | 150921104 | 0      | 5000     | SH | DEFINED | 18 |
| CELL GENESYS INC             | COM             | 150921104 | 6      | 1330     | SH | DEFINED | 11 |
| CELL GENESYS INC             | COM             | 150921104 | 18356  | 4016625  | SH | DEFINED | 8  |
| CEMEX SAB DE CV              | SPON ADR 5 ORD  | 151290889 | 12     | 416      | SH | DEFINED | 17 |
| CEMEX SAB DE CV              | SPON ADR 5 ORD  | 151290889 | 21     | 708      | SH | DEFINED | 5  |
| CEMEX SAB DE CV              | SPON ADR 5 ORD  | 151290889 | 50554  | 1680652  | SH | DEFINED | 3  |
| CEMEX SAB DE CV              | SPON ADR 5 ORD  | 151290889 | 674    | 22400    | SH | DEFINED | 22 |
| CEMEX SAB DE CV              | SPON ADR 5 ORD  | 151290889 | 8      | 267      | SH | DEFINED | 2  |
| CEMEX SAB DE CV              | SPON ADR 5 ORD  | 151290889 | 19     | 626      | SH | DEFINED | 11 |
| CEMEX SAB DE CV              | SPON ADR 5 ORD  | 151290889 | 20186  | 671069   | SH | DEFINED | 18 |
| CENTENNIAL COMMUNCTNS CORP N | CL A NEW        | 15133V208 | 4      | 794      | SH | DEFINED | 2  |
| CENTER BANCORP INC           | COM             | 151408101 | 4      | 273      | SH | DEFINED | 17 |
| CENTER BANCORP INC           | COM             | 151408101 | 102    | 6245     | SH | DEFINED | 11 |
| CENTER FINL CORP CALIF       | COM             | 15146E102 | 3406   | 143213   | SH | DEFINED | 3  |
| CENTERPLATE INC              | UNIT 99/99/9999 | 15200E204 | 16     | 1000     | SH | DEFINED | 17 |
| CENTERPOINT ENERGY INC       | COM             | 15189T107 | 15     | 1029     | SH | DEFINED | 17 |
| CENTERPOINT ENERGY INC       | COM             | 15189T107 | 274    | 19300    | SH | DEFINED | 5  |
| CENTERPOINT ENERGY INC       | COM             | 15189T107 | 979    | 68363    | SH | DEFINED | 3  |
| CENTERPOINT ENERGY INC       | COM             | 15189T107 | 0      | 5450     | SH | DEFINED | 18 |
| CENTEX CORP                  | COM             | 152312104 | 0      | 5782     | SH | DEFINED | 18 |
| CENTEX CORP                  | COM             | 152312104 | 85202  | 1619193  | SH | DEFINED | 10 |
| CENTEX CORP                  | COM             | 152312104 | 490    | 9320     | SH | DEFINED | 11 |
| CENTEX CORP                  | COM             | 152312104 | 1100   | 20897    | SH | DEFINED | 3  |
| CENTEX CORP                  | COM             | 152312104 | 600    | 11400    | SH | DEFINED | 6  |
| CENTEX CORP                  | COM             | 152312104 | 105240 | 2000000  | SH | DEFINED | 13 |
| CENTEX CORP                  | COM             | 152312104 | 672518 | 12780649 | SH | DEFINED | 8  |
| CENTRACORE PROPERTIES TR     | COM             | 15235H107 | 32     | 1000     | SH | DEFINED | 17 |
| CENTRAL FD CDA LTD           | CL A            | 153501101 | 84     | 10000    | SH | DEFINED | 7  |
| CENTRAL PAC FINL CORP        | COM             | 154760102 | 80     | 2190     | SH | DEFINED | 11 |
| CENTRAL PAC FINL CORP        | COM             | 154760102 | 62     | 1715     | SH | DEFINED | 5  |
| CENTRAL PAC FINL CORP        | COM             | 154760102 | 18276  | 499614   | SH | DEFINED | 18 |
| CENTRAL PKG CORP             | COM             | 154785109 | 0      | 1        | SH | DEFINED | 17 |
| CENTRAL PKG CORP             | COM             | 154785109 | 1753   | 106240   | SH | DEFINED | 3  |
| CENTRAL SECS CORP            | COM             | 155123102 | 0      | 3835     | SH | DEFINED | 18 |
| CENTRAL VT PUB SVC CORP      | COM             | 155771108 | 33     | 1500     | SH | DEFINED | 2  |
| CENTRAL VT PUB SVC CORP      | COM             | 155771108 | 0      | 229      | SH | DEFINED | 18 |
| CENTURY ALUM CO              | COM             | 156431108 | 4204   | 124935   | SH | DEFINED | 6  |
| CENTURY ALUM CO              | COM             | 156431108 | 14     | 404      | SH | DEFINED | 2  |
| CENTURY ALUM CO              | COM             | 156431108 | 1153   | 34270    | SH | DEFINED | 3  |
| CENTURYTEL INC               | COM             | 156700106 | 9786   | 246690   | SH | DEFINED | 6  |
| CENTURYTEL INC               | COM             | 156700106 | 710    | 17885    | SH | DEFINED | 17 |
| CENTURYTEL INC               | COM             | 156700106 | 787    | 19834    | SH | DEFINED | 3  |
| CENTURYTEL INC               | COM             | 156700106 | 1      | 21974    | SH | DEFINED | 18 |
| CENVEO INC                   | COM             | 15670S105 | 393    | 20900    | SH | DEFINED | 3  |
| CEPHALON INC                 | COM             | 156708109 | 2501   | 40500    | SH | DEFINED | 22 |
| CEPHALON INC                 | COM             | 156708109 | 15     | 250      | SH | DEFINED | 2  |
| CEPHALON INC                 | COM             | 156708109 | 111    | 1800     | SH | DEFINED | 17 |
| CEPHALON INC                 | COM             | 156708109 | 8591   | 139120   | SH | DEFINED | 3  |
| CERADYNE INC                 | COM             | 156710105 | 26     | 625      | SH | DEFINED | 2  |
| CERADYNE INC                 | COM             | 156710105 | 17656  | 429687   | SH | DEFINED | 3  |
| CERIDIAN CORP NEW            | COM             | 156779100 | 768    | 34352    | SH | DEFINED | 18 |
| CERIDIAN CORP NEW            | COM             | 156779100 | 407    | 18200    | SH | DEFINED | 3  |
| CERNER CORP                  | COM             | 156782104 | 363    | 8000     | SH | DEFINED | 2  |
| CERNER CORP                  | COM             | 156782104 | 0      | 28       | SH | DEFINED | 18 |
| CERNER CORP                  | COM             | 156782104 | 19     | 425      | SH | DEFINED | 5  |
| CERNER CORP                  | COM             | 156782104 | 13     | 280      | SH | DEFINED | 4  |
| CERNER CORP                  | COM             | 156782104 | 1140   | 25100    | SH | DEFINED | 11 |
| CF INDS HLDGS INC            | COM             | 125269100 | 76     | 4310     | SH | DEFINED | 5  |
| CH ENERGY GROUP INC          | COM             | 12541M102 | 0      | 300      | SH | DEFINED | 18 |
| CHAMPION ENTERPRISES INC     | COM             | 158496109 | 7      | 945      | SH | DEFINED | 2  |
| CHAMPION ENTERPRISES INC     | COM             | 158496109 | 24     | 3500     | SH | DEFINED | 17 |

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|                              |              |           |        |          |    |         |    |
|------------------------------|--------------|-----------|--------|----------|----|---------|----|
| CHAPARRAL STL CO DEL         | COM          | 159423102 | 14     | 400      | SH | DEFINED | 17 |
| CHAPARRAL STL CO DEL         | COM          | 159423102 | 19886  | 583850   | SH | DEFINED | 3  |
| CHARLES RIV LABS INTL INC    | COM          | 159864107 | 206    | 4750     | SH | DEFINED | 5  |
| CHARLES RIV LABS INTL INC    | COM          | 159864107 | 521    | 12000    | SH | DEFINED | 17 |
| CHARLES RIV LABS INTL INC    | COM          | 159864107 | 135    | 3100     | SH | DEFINED | 11 |
| CHARLES RIV LABS INTL INC    | COM          | 159864107 | 1317   | 30340    | SH | DEFINED | 3  |
| CHARLOTTE RUSSE HLDG INC     | COM          | 161048103 | 18     | 675      | SH | DEFINED | 5  |
| CHARLOTTE RUSSE HLDG INC     | COM          | 161048103 | 5475   | 198800   | SH | DEFINED | 3  |
| CHARMING SHOPPES INC         | COM          | 161133103 | 28194  | 1974356  | SH | DEFINED | 3  |
| CHARMING SHOPPES INC         | COM          | 161133103 | 3108   | 217667   | SH | DEFINED | 21 |
| CHARMING SHOPPES INC         | COM          | 161133103 | 255724 | 17907850 | SH | DEFINED | 18 |
| CHARMING SHOPPES INC         | COM          | 161133103 | 52     | 3660     | SH | DEFINED | 4  |
| CHARMING SHOPPES INC         | COM          | 161133103 | 13158  | 921420   | SH | DEFINED | 6  |
| CHARMING SHOPPES INC         | COM          | 161133103 | 15     | 1040     | SH | DEFINED | 17 |
| CHARMING SHOPPES INC         | COM          | 161133103 | 714    | 50000    | SH | DEFINED | 20 |
| CHARTER COMMUNICATIONS INC D | CL A         | 16117M107 | 596    | 392400   | SH | DEFINED | 21 |
| CHARTERED SEMICONDUCTOR MFG  | ADR          | 16133R106 | 4      | 500      | SH | DEFINED | 6  |
| CHARTERMAC                   | SH BEN INT   | 160908109 | 19     | 956      | SH | DEFINED | 2  |
| CHARTERMAC                   | SH BEN INT   | 160908109 | 136    | 6806     | SH | DEFINED | 17 |
| CHARTERMAC                   | SH BEN INT   | 160908109 | 100    | 5000     | SH | DEFINED | 11 |
| CHATTEM INC                  | COM          | 162456107 | 0      | 2775     | SH | DEFINED | 18 |
| CHATTEM INC                  | COM          | 162456107 | 131    | 3725     | SH | DEFINED | 21 |
| CHC HELICOPTER CORP          | CL A SUB VTG | 12541C203 | 26     | 1300     | SH | DEFINED | 7  |
| CHECK POINT SOFTWARE TECH LT | ORD          | M22465104 | 552    | 28954    | SH | DEFINED | 3  |
| CHECK POINT SOFTWARE TECH LT | ORD          | M22465104 | 24043  | 1260118  | SH | DEFINED | 18 |
| CHECK POINT SOFTWARE TECH LT | ORD          | M22465104 | 15264  | 800000   | SH | DEFINED | 21 |
| CHECKFREE CORP NEW           | COM          | 162813109 | 12     | 300      | SH | DEFINED | 11 |
| CHECKPOINT SYS INC           | COM          | 162825103 | 1823   | 110390   | SH | DEFINED | 6  |
| CHECKPOINT SYS INC           | COM          | 162825103 | 0      | 9390     | SH | DEFINED | 18 |
| CHEMED CORP NEW              | COM          | 16359R103 | 110    | 3400     | SH | DEFINED | 17 |
| CHEMICAL FINL CORP           | COM          | 163731102 | 17309  | 583187   | SH | DEFINED | 6  |
| CHEMICAL FINL CORP           | COM          | 163731102 | 30     | 1000     | SH | DEFINED | 2  |
| CHEMTURA CORP                | COM          | 163893100 | 20246  | 2335195  | SH | DEFINED | 6  |
| CHEMTURA CORP                | COM          | 163893100 | 8      | 885      | SH | DEFINED | 17 |
| CHEMTURA CORP                | COM          | 163893100 | 5      | 550      | SH | DEFINED | 11 |
| CHEMTURA CORP                | COM          | 163893100 | 14     | 1575     | SH | DEFINED | 5  |
| CHENIERE ENERGY INC          | COM NEW      | 16411R208 | 18798  | 632700   | SH | DEFINED | 18 |
| CHENIERE ENERGY INC          | COM NEW      | 16411R208 | 2834   | 95400    | SH | DEFINED | 21 |
| CHENIERE ENERGY INC          | COM NEW      | 16411R208 | 70     | 2360     | SH | DEFINED | 20 |
| CHEROKEE INC DEL NEW         | COM          | 16444H102 | 64     | 1750     | SH | DEFINED | 3  |
| CHEROKEE INC DEL NEW         | COM          | 16444H102 | 61     | 1670     | SH | DEFINED | 1  |
| CHESAPEAKE CORP              | COM          | 165159104 | 0      | 600      | SH | DEFINED | 18 |
| CHESAPEAKE ENERGY CORP       | COM          | 165167107 | 16159  | 557600   | SH | DEFINED | 6  |
| CHESAPEAKE ENERGY CORP       | COM          | 165167107 | 171    | 5900     | SH | DEFINED | 11 |
| CHESAPEAKE ENERGY CORP       | COM          | 165167107 | 6785   | 234119   | SH | DEFINED | 3  |
| CHESAPEAKE ENERGY CORP       | COM          | 165167107 | 0      | 425      | SH | DEFINED | 18 |
| CHESAPEAKE ENERGY CORP       | COM          | 165167107 | 16     | 555      | SH | DEFINED | 2  |
| CHESAPEAKE ENERGY CORP       | COM          | 165167107 | 14     | 500      | SH | DEFINED | 17 |
| CHEVIOT FINL CORP            | COM          | 166774109 | 16     | 1300     | SH | DEFINED | 2  |
| CHEVRON CORP NEW             | COM          | 166764100 | 1969   | 30356    | SH | DEFINED | 11 |
| CHEVRON CORP NEW             | COM          | 166764100 | 105906 | 1632840  | SH | DEFINED | 6  |
| CHEVRON CORP NEW             | COM          | 166764100 | 10     | 155      | SH | DEFINED | 4  |
| CHEVRON CORP NEW             | COM          | 166764100 | 3331   | 51353    | SH | DEFINED | 1  |
| CHEVRON CORP NEW             | COM          | 166764100 | 58034  | 894766   | SH | DEFINED | 17 |
| CHEVRON CORP NEW             | COM          | 166764100 | 156    | 2400     | SH | DEFINED | 7  |
| CHEVRON CORP NEW             | COM          | 166764100 | 37155  | 572849   | SH | DEFINED | 2  |
| CHEVRON CORP NEW             | COM          | 166764100 | 100664 | 1552016  | SH | DEFINED | 3  |
| CHEVRON CORP NEW             | COM          | 166764100 | 7452   | 114900   | SH | DEFINED | 23 |
| CHEVRON CORP NEW             | COM          | 166764100 | 8244   | 127112   | SH | DEFINED | 22 |
| CHEVRON CORP NEW             | COM          | 166764100 | 3159   | 48700    | SH | DEFINED | 20 |
| CHEVRON CORP NEW             | COM          | 166764100 | 10759  | 166783   | SH | DEFINED | 5  |
| CHEVRON CORP NEW             | COM          | 166764100 | 249844 | 3852044  | SH | DEFINED | 18 |

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| CHEVRON CORP NEW             | COM             | 166764100 | 3796    | 58528    | SH  | DEFINED | 21 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 1552    | 64500    | SH  | DEFINED | 11 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 42      | 1750     | SH  | DEFINED | 2  |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 8       | 350      | SH  | DEFINED | 4  |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 0       | 35       | SH  | DEFINED | 18 |
| CHICAGO MERCANTILE HLDGS INC | CL A            | 167760107 | 2944    | 6156     | SH  | DEFINED | 3  |
| CHICAGO MERCANTILE HLDGS INC | CL A            | 167760107 | 9       | 19       | SH  | DEFINED | 2  |
| CHICAGO MERCANTILE HLDGS INC | CL A            | 167760107 | 944     | 2023     | SH  | DEFINED | 5  |
| CHICAGO MERCANTILE HLDGS INC | CL A            | 167760107 | 0       | 110      | SH  | DEFINED | 18 |
| CHICOS FAS INC               | COM             | 168615102 | 0       | 17283    | SH  | DEFINED | 18 |
| CHICOS FAS INC               | COM             | 168615102 | 215     | 10000    | SH  | DEFINED | 5  |
| CHICOS FAS INC               | COM             | 168615102 | 1266    | 58790    | SH  | DEFINED | 17 |
| CHICOS FAS INC               | COM             | 168615102 | 482     | 22400    | SH  | DEFINED | 6  |
| CHICOS FAS INC               | COM             | 168615102 | 127     | 5900     | SH  | DEFINED | 21 |
| CHICOS FAS INC               | COM             | 168615102 | 32      | 1500     | SH  | DEFINED | 11 |
| CHICOS FAS INC               | COM             | 168615102 | 12      | 550      | SH  | DEFINED | 2  |
| CHILDRENS PL RETAIL STORES I | COM             | 168905107 | 14124   | 220590   | SH  | DEFINED | 3  |
| CHILE FD INC                 | COM             | 168834109 | 0       | 1200     | SH  | DEFINED | 18 |
| CHINA GREENTECH CORP LTD     | ADR             | 16938P107 | 4516    | 436300   | SH  | DEFINED | 21 |
| CHINA GREENTECH CORP LTD     | ADR             | 16938P107 | 111     | 10700    | SH  | DEFINED | 20 |
| CHINA GREENTECH CORP LTD     | ADR             | 16938P107 | 1104    | 106700   | SH  | DEFINED | 18 |
| CHINA MOBILE LIMITED         | SPONSORED ADR   | 16941M109 | 6       | 160      | SH  | DEFINED | 2  |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS  | 16941R108 | 3       | 45       | SH  | DEFINED | 2  |
| CHIPMOS TECH BERMUDA LTD     | SHS             | G2110R106 | 6318    | 1058220  | SH  | DEFINED | 3  |
| CHIPOTLE MEXICAN GRILL INC   | CL A            | 169656105 | 0       | 3700     | SH  | DEFINED | 18 |
| CHIPOTLE MEXICAN GRILL INC   | CL A            | 169656105 | 25      | 500      | SH  | DEFINED | 17 |
| CHIQUITA BRANDS INTL INC     | COM             | 170032809 | 14142   | 1056980  | SH  | DEFINED | 6  |
| CHIQUITA BRANDS INTL INC     | COM             | 170032809 | 14      | 1095     | SH  | DEFINED | 5  |
| CHITTENDEN CORP              | COM             | 170228100 | 82      | 2900     | SH  | DEFINED | 5  |
| CHITTENDEN CORP              | COM             | 170228100 | 356     | 12400    | SH  | DEFINED | 11 |
| CHITTENDEN CORP              | COM             | 170228100 | 7934    | 276550   | SH  | DEFINED | 6  |
| CHITTENDEN CORP              | COM             | 170228100 | 24      | 822      | SH  | DEFINED | 17 |
| CHOICE HOTELS INTL INC       | COM             | 169905106 | 8       | 200      | SH  | DEFINED | 17 |
| CHOICEPOINT INC              | COM             | 170388102 | 0       | 5080     | SH  | DEFINED | 18 |
| CHOICEPOINT INC              | COM             | 170388102 | 11      | 310      | SH  | DEFINED | 2  |
| CHOICEPOINT INC              | COM             | 170388102 | 117     | 3274     | SH  | DEFINED | 17 |
| CHRISTOPHER & BANKS CORP     | COM             | 171046105 | 8710    | 295440   | SH  | DEFINED | 3  |
| CHROMCRAFT REVINGTON INC     | COM             | 171117104 | 972     | 98370    | SH  | DEFINED | 6  |
| CHUBB CORP                   | COM             | 171232101 | 595709  | 11464752 | SH  | DEFINED | 18 |
| CHUBB CORP                   | COM             | 171232101 | 1523    | 29312    | SH  | DEFINED | 2  |
| CHUBB CORP                   | COM             | 171232101 | 1954    | 37600    | SH  | DEFINED | 22 |
| CHUBB CORP                   | COM             | 171232101 | 7       | 144      | SH  | DEFINED | 4  |
| CHUBB CORP                   | COM             | 171232101 | 1767    | 34000    | SH  | DEFINED | 1  |
| CHUBB CORP                   | COM             | 171232101 | 10222   | 196728   | SH  | DEFINED | 17 |
| CHUBB CORP                   | COM             | 171232101 | 6379    | 122760   | SH  | DEFINED | 20 |
| CHUBB CORP                   | COM             | 171232101 | 141729  | 2727656  | SH  | DEFINED | 21 |
| CHUBB CORP                   | COM             | 171232101 | 981     | 18921    | SH  | DEFINED | 5  |
| CHUBB CORP                   | COM             | 171232101 | 23586   | 453914   | SH  | DEFINED | 3  |
| CHUBB CORP                   | COM             | 171232101 | 2579    | 49636    | SH  | DEFINED | 6  |
| CHUBB CORP                   | COM             | 171232101 | 159     | 3065     | SH  | DEFINED | 11 |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR   | 17133Q205 | 9241    | 533868   | SH  | DEFINED | 3  |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR   | 17133Q205 | 0       | 177      | SH  | DEFINED | 18 |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR   | 17133Q205 | 127     | 7344     | SH  | DEFINED | 6  |
| CHURCH & DWIGHT INC          | COM             | 171340102 | 3953    | 101064   | SH  | DEFINED | 17 |
| CHURCH & DWIGHT INC          | COM             | 171340102 | 516     | 13200    | SH  | DEFINED | 21 |
| CHURCH & DWIGHT INC          | COM             | 171340102 | 1       | 24350    | SH  | DEFINED | 18 |
| CIBA SPECIALTY CHEMICALS HLD | SPONSORED ADR   | 17162W206 | 4       | 140      | SH  | DEFINED | 17 |
| CIBA SPECIALTY CHEMICALS HLD | SPONSORED ADR   | 17162W206 | 21721   | 733341   | SH  | DEFINED | 6  |
| CIENA CORP                   | NOTE 3.750% 2/0 | 171779AA9 | 11922   | 12350000 | PRN | DEFINED | 21 |
| CIENA CORP                   | NOTE 3.750% 2/0 | 171779AA9 | 4344226 | 56000000 | PRN | DEFINED | 18 |
| CIGNA CORP                   | COM             | 125509109 | 583     | 5015     | SH  | DEFINED | 2  |
| CIGNA CORP                   | COM             | 125509109 | 180     | 1550     | SH  | DEFINED | 11 |

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|-------------------------|----------------|-----------|---------|----------|-----|---------|----|
| CIGNA CORP              | COM            | 125509109 | 13186   | 113365   | SH  | DEFINED | 3  |
| CIGNA CORP              | COM            | 125509109 | 500     | 4300     | SH  | DEFINED | 21 |
| CIGNA CORP              | COM            | 125509109 | 0       | 409      | SH  | DEFINED | 18 |
| CIGNA CORP              | COM            | 125509109 | 2327    | 20007    | SH  | DEFINED | 17 |
| CIGNA CORP              | COM            | 125509109 | 74130   | 637293   | SH  | DEFINED | 6  |
| CIMAREX ENERGY CO       | COM            | 171798101 | 9       | 275      | SH  | DEFINED | 5  |
| CIMAREX ENERGY CO       | COM            | 171798101 | 42260   | 1200910  | SH  | DEFINED | 18 |
| CIMAREX ENERGY CO       | COM            | 171798101 | 176     | 5000     | SH  | DEFINED | 20 |
| CIMAREX ENERGY CO       | COM            | 171798101 | 88      | 2487     | SH  | DEFINED | 2  |
| CIMAREX ENERGY CO       | COM            | 171798101 | 56      | 1594     | SH  | DEFINED | 17 |
| CIMAREX ENERGY CO       | COM            | 171798101 | 10175   | 289141   | SH  | DEFINED | 6  |
| CINCINNATI BELL INC NEW | COM            | 171871106 | 7       | 1500     | SH  | DEFINED | 17 |
| CINCINNATI BELL INC NEW | COM            | 171871106 | 1623    | 336735   | SH  | DEFINED | 18 |
| CINCINNATI BELL INC NEW | PFD CV DEP1/20 | 171871403 | 865     | 19648    | PRN | DEFINED | 17 |
| CINCINNATI BELL INC NEW | COM            | 171871106 | 141     | 29190    | SH  | DEFINED | 20 |
| CINCINNATI BELL INC NEW | COM            | 171871106 | 92      | 18984    | SH  | DEFINED | 2  |
| CINCINNATI BELL INC NEW | COM            | 171871106 | 5367    | 1113510  | SH  | DEFINED | 21 |
| CINCINNATI BELL INC NEW | COM            | 171871106 | 16041   | 3328050  | SH  | DEFINED | 3  |
| CINCINNATI FINL CORP    | COM            | 172062101 | 176     | 3661     | SH  | DEFINED | 11 |
| CINCINNATI FINL CORP    | COM            | 172062101 | 5631    | 117161   | SH  | DEFINED | 17 |
| CINCINNATI FINL CORP    | COM            | 172062101 | 19284   | 401254   | SH  | DEFINED | 2  |
| CINCINNATI FINL CORP    | COM            | 172062101 | 731     | 15182    | SH  | DEFINED | 6  |
| CINCINNATI FINL CORP    | COM            | 172062101 | 1610    | 33464    | SH  | DEFINED | 3  |
| CINCINNATI FINL CORP    | COM            | 172062101 | 11      | 220      | SH  | DEFINED | 5  |
| CINCINNATI FINL CORP    | COM            | 172062101 | 22523   | 468063   | SH  | DEFINED | 18 |
| CINCINNATI FINL CORP    | COM            | 172062101 | 207     | 4300     | SH  | DEFINED | 20 |
| CINTAS CORP             | COM            | 172908105 | 34      | 844      | SH  | DEFINED | 21 |
| CINTAS CORP             | COM            | 172908105 | 4643    | 113709   | SH  | DEFINED | 18 |
| CINTAS CORP             | COM            | 172908105 | 61      | 1500     | SH  | DEFINED | 5  |
| CINTAS CORP             | COM            | 172908105 | 4993    | 122293   | SH  | DEFINED | 17 |
| CINTAS CORP             | COM            | 172908105 | 970     | 23747    | SH  | DEFINED | 3  |
| CINTAS CORP             | COM            | 172908105 | 3616    | 88568    | SH  | DEFINED | 1  |
| CINTAS CORP             | COM            | 172908105 | 7596    | 186040   | SH  | DEFINED | 2  |
| CINTAS CORP             | COM            | 172908105 | 8370    | 205000   | SH  | DEFINED | 7  |
| CINTAS CORP             | COM            | 172908105 | 274     | 6715     | SH  | DEFINED | 11 |
| CIRCOR INTL INC         | COM            | 17273K109 | 18      | 600      | SH  | DEFINED | 11 |
| CIRCUIT CITY STORE INC  | COM            | 172737108 | 34      | 1350     | SH  | DEFINED | 2  |
| CIRCUIT CITY STORE INC  | COM            | 172737108 | 4556    | 181439   | SH  | DEFINED | 3  |
| CIRRUS LOGIC INC        | COM            | 172755100 | 804     | 110300   | SH  | DEFINED | 20 |
| CIRRUS LOGIC INC        | COM            | 172755100 | 47      | 6500     | SH  | DEFINED | 21 |
| CIRRUS LOGIC INC        | COM            | 172755100 | 48420   | 6642006  | SH  | DEFINED | 18 |
| CIRRUS LOGIC INC        | COM            | 172755100 | 10438   | 1431890  | SH  | DEFINED | 3  |
| CISCO SYS INC           | COM            | 17275R102 | 63527   | 2764446  | SH  | DEFINED | 3  |
| CISCO SYS INC           | COM            | 17275R102 | 14476   | 629371   | SH  | DEFINED | 2  |
| CISCO SYS INC           | COM            | 17275R102 | 1615853 | 70315629 | SH  | DEFINED | 18 |
| CISCO SYS INC           | COM            | 17275R102 | 5657    | 246166   | SH  | DEFINED | 5  |
| CISCO SYS INC           | COM            | 17275R102 | 171125  | 7446700  | SH  | DEFINED | 21 |
| CISCO SYS INC           | COM            | 17275R102 | 12065   | 525027   | SH  | DEFINED | 20 |
| CISCO SYS INC           | COM            | 17275R102 | 78316   | 3405039  | SH  | DEFINED | 10 |
| CISCO SYS INC           | COM            | 17275R102 | 2275    | 98917    | SH  | DEFINED | 11 |
| CISCO SYS INC           | COM            | 17275R102 | 13866   | 603385   | SH  | DEFINED | 7  |
| CISCO SYS INC           | COM            | 17275R102 | 673603  | 29287072 | SH  | DEFINED | 8  |
| CISCO SYS INC           | COM            | 17275R102 | 30314   | 1319175  | SH  | DEFINED | 1  |
| CISCO SYS INC           | COM            | 17275R102 | 14523   | 631968   | SH  | DEFINED | 4  |
| CISCO SYS INC           | COM            | 17275R102 | 10148   | 451336   | SH  | DEFINED | 6  |
| CISCO SYS INC           | COM            | 17275R102 | 62046   | 2697638  | SH  | DEFINED | 17 |
| CIT GROUP INC           | COM            | 125581108 | 219     | 4500     | SH  | DEFINED | 21 |
| CIT GROUP INC           | COM            | 125581108 | 1038    | 21350    | SH  | DEFINED | 20 |
| CIT GROUP INC           | COM            | 125581108 | 52419   | 1077924  | SH  | DEFINED | 18 |
| CIT GROUP INC           | COM            | 125581108 | 1505    | 30940    | SH  | DEFINED | 6  |
| CIT GROUP INC           | COM            | 125581108 | 87      | 1780     | SH  | DEFINED | 17 |
| CIT GROUP INC           | COM            | 125581108 | 7       | 145      | SH  | DEFINED | 11 |

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|                              |     |           |         |          |      |         |    |
|------------------------------|-----|-----------|---------|----------|------|---------|----|
| CIT GROUP INC                | COM | 125581108 | 20      | 408      | SH   | DEFINED | 2  |
| CIT GROUP INC                | COM | 125581108 | 1673    | 34412    | SH   | DEFINED | 3  |
| CIT GROUP INC                | COM | 125581108 | 223     | 4680     | SH   | DEFINED | 5  |
| CIT GROUP INC                | COM | 125581108 | 14      | 285      | SH   | DEFINED | 4  |
| CITIGROUP INC                | COM | 172967101 | 5827    | 117315   | SH   | DEFINED | 7  |
| CITIGROUP INC                | COM | 172967101 | 8131    | 164305   | SH   | DEFINED | 5  |
| CITIGROUP INC                | COM | 172967101 | 218547  | 4405512  | SH   | DEFINED | 6  |
| CITIGROUP INC                | COM | 172967101 | 17696   | 356263   | SH   | DEFINED | 1  |
| CITIGROUP INC                | COM | 172967101 | 46996   | 946164   | SH   | DEFINED | 2  |
| CITIGROUP INC                | COM | 172967101 | 148394  | 2987600  | SH   | DEFINED | 10 |
| CITIGROUP INC                | COM | 172967101 | 1356237 | 27304945 | SH   | DEFINED | 8  |
| CITIGROUP INC                | COM | 172967101 | 4547    | 91536    | SH   | DEFINED | 11 |
| CITIGROUP INC                | COM | 172967101 | 2250    | 45300    | SH   | DEFINED | 22 |
| CITIGROUP INC                | COM | 172967101 | 38361   | 772320   | SH   | DEFINED | 17 |
| CITIGROUP INC                | COM | 172967101 | 9447    | 190200   | SH   | DEFINED | 23 |
| CITIGROUP INC                | COM | 172967101 | 51      | 1017     | SH   | DEFINED | 4  |
| CITIGROUP INC                | COM | 172967101 | 9       | 189122   | SH   | DEFINED | 18 |
| CITIGROUP INC                | COM | 172967101 | 151080  | 3041688  | SH   | DEFINED | 3  |
| CITIGROUP INC                | COM | 172967101 | 21600   | 20000    | CALL | DEFINED | 13 |
| CITIGROUP INVTS LN FD INC    | COM | 17307C107 | 0       | 50       | SH   | DEFINED | 18 |
| CITIZENS BKG CORP MICH       | COM | 174420109 | 17331   | 659975   | SH   | DEFINED | 6  |
| CITIZENS BKG CORP MICH       | COM | 174420109 | 1597    | 60800    | SH   | DEFINED | 3  |
| CITIZENS COMMUNICATIONS CO   | COM | 17453B101 | 1773    | 126270   | SH   | DEFINED | 18 |
| CITIZENS COMMUNICATIONS CO   | COM | 17453B101 | 232     | 16500    | SH   | DEFINED | 11 |
| CITIZENS COMMUNICATIONS CO   | COM | 17453B101 | 52      | 3688     | SH   | DEFINED | 2  |
| CITIZENS COMMUNICATIONS CO   | COM | 17453B101 | 24799   | 1766260  | SH   | DEFINED | 3  |
| CITIZENS COMMUNICATIONS CO   | COM | 17453B101 | 6036    | 429900   | SH   | DEFINED | 21 |
| CITIZENS COMMUNICATIONS CO   | COM | 17453B101 | 121     | 8600     | SH   | DEFINED | 20 |
| CITIZENS COMMUNICATIONS CO   | COM | 17453B101 | 775     | 55200    | SH   | DEFINED | 22 |
| CITIZENS COMMUNICATIONS CO   | COM | 17453B101 | 6       | 400      | SH   | DEFINED | 17 |
| CITIZENS FIRST BANCORP INC D | COM | 17461R106 | 384     | 15100    | SH   | DEFINED | 1  |
| CITIZENS FIRST BANCORP INC D | COM | 17461R106 | 13      | 500      | SH   | DEFINED | 5  |
| CITRIX SYS INC               | COM | 177376100 | 4704    | 129910   | SH   | DEFINED | 11 |
| CITRIX SYS INC               | COM | 177376100 | 1136    | 31362    | SH   | DEFINED | 3  |
| CITRIX SYS INC               | COM | 177376100 | 0       | 61       | SH   | DEFINED | 18 |
| CITRIX SYS INC               | COM | 177376100 | 28      | 800      | SH   | DEFINED | 5  |
| CITRIX SYS INC               | COM | 177376100 | 63      | 1746     | SH   | DEFINED | 2  |
| CITRIX SYS INC               | COM | 177376100 | 21593   | 596314   | SH   | DEFINED | 17 |
| CITY BK LYNNWOOD WASH        | COM | 17770A109 | 2410    | 51249    | SH   | DEFINED | 18 |
| CITY BK LYNNWOOD WASH        | COM | 17770A109 | 1426    | 30320    | SH   | DEFINED | 3  |
| CITY HLDG CO                 | COM | 177835105 | 3592    | 90093    | SH   | DEFINED | 3  |
| CITY NATL CORP               | COM | 178566105 | 9659    | 144030   | SH   | DEFINED | 6  |
| CITY NATL CORP               | COM | 178566105 | 136     | 2025     | SH   | DEFINED | 21 |
| CITY NATL CORP               | COM | 178566105 | 7634    | 113840   | SH   | DEFINED | 18 |
| CIVITAS BANKGROUP INC        | COM | 178871109 | 31      | 4060     | SH   | DEFINED | 2  |
| CKE RESTAURANTS INC          | COM | 12561E105 | 7983    | 477470   | SH   | DEFINED | 3  |
| CKX INC                      | COM | 12562M106 | 0       | 1100     | SH   | DEFINED | 18 |
| CLAIRES STORES INC           | COM | 179584107 | 7141    | 244880   | SH   | DEFINED | 6  |
| CLAIRES STORES INC           | COM | 179584107 | 0       | 5844     | SH   | DEFINED | 18 |
| CLARCOR INC                  | COM | 179895107 | 29      | 950      | SH   | DEFINED | 11 |
| CLARCOR INC                  | COM | 179895107 | 43      | 1400     | SH   | DEFINED | 2  |
| CLARK INC                    | COM | 181457102 | 8998    | 798422   | SH   | DEFINED | 6  |
| CLEAN HARBORS INC            | COM | 184496107 | 16337   | 375128   | SH   | DEFINED | 3  |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 335     | 11600    | SH   | DEFINED | 6  |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 101     | 3508     | SH   | DEFINED | 2  |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 28852   | 1000079  | SH   | DEFINED | 21 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 2464    | 85423    | SH   | DEFINED | 3  |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 176     | 6100     | SH   | DEFINED | 11 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 17      | 600      | SH   | DEFINED | 5  |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 2479    | 85922    | SH   | DEFINED | 18 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 69      | 2376     | SH   | DEFINED | 17 |
| CLECO CORP NEW               | COM | 12561W105 | 43      | 1700     | SH   | DEFINED | 11 |

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|                              |                |           |        |          |    |         |    |
|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| CLECO CORP NEW               | COM            | 12561W105 | 13674  | 541760   | SH | DEFINED | 6  |
| CLEVELAND CLIFFS INC         | COM            | 185896107 | 163873 | 4300000  | SH | DEFINED | 13 |
| CLEVELAND CLIFFS INC         | COM            | 185896107 | 2211   | 58010    | SH | DEFINED | 17 |
| CLINICAL DATA INC NEW        | COM            | 18725U109 | 4      | 302      | SH | DEFINED | 11 |
| CLOROX CO DEL                | COM            | 189054109 | 1301   | 20583    | SH | DEFINED | 5  |
| CLOROX CO DEL                | COM            | 189054109 | 1648   | 26161    | SH | DEFINED | 3  |
| CLOROX CO DEL                | COM            | 189054109 | 0      | 5123     | SH | DEFINED | 18 |
| CLOROX CO DEL                | COM            | 189054109 | 146    | 2325     | SH | DEFINED | 2  |
| CLOROX CO DEL                | COM            | 189054109 | 72     | 1135     | SH | DEFINED | 11 |
| CLOROX CO DEL                | COM            | 189054109 | 8201   | 130167   | SH | DEFINED | 17 |
| CMS ENERGY CORP              | COM            | 125896100 | 2242   | 154100   | SH | DEFINED | 5  |
| CMS ENERGY CORP              | COM            | 125896100 | 555    | 38452    | SH | DEFINED | 3  |
| CMS ENERGY CORP              | COM            | 125896100 | 1      | 84116    | SH | DEFINED | 18 |
| CMS ENERGY CORP              | COM            | 125896100 | 36     | 2520     | SH | DEFINED | 6  |
| CMS ENERGY CORP              | COM            | 125896100 | 14     | 1000     | SH | DEFINED | 2  |
| CNA FINL CORP                | COM            | 126117100 | 492    | 13660    | SH | DEFINED | 6  |
| CNA FINL CORP                | COM            | 126117100 | 2362   | 65570    | SH | DEFINED | 3  |
| CNA FINL CORP                | COM            | 126117100 | 0      | 1098     | SH | DEFINED | 18 |
| CNA FINL CORP                | COM            | 126117100 | 2950   | 81900    | SH | DEFINED | 21 |
| CNA SURETY CORP              | COM            | 12612L108 | 36333  | 1798655  | SH | DEFINED | 18 |
| CNA SURETY CORP              | COM            | 12612L108 | 11657  | 577100   | SH | DEFINED | 6  |
| CNA SURETY CORP              | COM            | 12612L108 | 3211   | 158970   | SH | DEFINED | 3  |
| CNA SURETY CORP              | COM            | 12612L108 | 2893   | 143200   | SH | DEFINED | 21 |
| CNET NETWORKS INC            | COM            | 12613R104 | 38     | 4000     | SH | DEFINED | 17 |
| CNET NETWORKS INC            | COM            | 12613R104 | 164707 | 17192800 | SH | DEFINED | 8  |
| CNET NETWORKS INC            | COM            | 12613R104 | 2      | 215987   | SH | DEFINED | 18 |
| CNS INC                      | COM            | 126136100 | 4749   | 168220   | SH | DEFINED | 3  |
| CNX GAS CORP                 | COM            | 12618H309 | 146    | 6330     | SH | DEFINED | 5  |
| COACH INC                    | COM            | 189754104 | 2166   | 62965    | SH | DEFINED | 3  |
| COACH INC                    | COM            | 189754104 | 21     | 623858   | SH | DEFINED | 18 |
| COACH INC                    | COM            | 189754104 | 30     | 875      | SH | DEFINED | 5  |
| COACH INC                    | COM            | 189754104 | 9      | 260      | SH | DEFINED | 4  |
| COACH INC                    | COM            | 189754104 | 4993   | 145142   | SH | DEFINED | 17 |
| COACHMEN INDS INC            | COM            | 189873102 | 11     | 1000     | SH | DEFINED | 5  |
| COASTAL FINL CORP DEL        | COM            | 19046E105 | 51     | 4047     | SH | DEFINED | 11 |
| COCA COLA BOTTLING CO CONS   | COM            | 191098102 | 6      | 100      | SH | DEFINED | 11 |
| COCA COLA CO                 | COM            | 191216100 | 3838   | 91007    | SH | DEFINED | 6  |
| COCA COLA CO                 | COM            | 191216100 | 27685  | 619618   | SH | DEFINED | 17 |
| COCA COLA CO                 | COM            | 191216100 | 4965   | 111119   | SH | DEFINED | 2  |
| COCA COLA CO                 | COM            | 191216100 | 1861   | 41662    | SH | DEFINED | 1  |
| COCA COLA CO                 | COM            | 191216100 | 1332   | 29801    | SH | DEFINED | 11 |
| COCA COLA CO                 | COM            | 191216100 | 3423   | 76610    | SH | DEFINED | 20 |
| COCA COLA CO                 | COM            | 191216100 | 9305   | 208254   | SH | DEFINED | 21 |
| COCA COLA CO                 | COM            | 191216100 | 29132  | 652020   | SH | DEFINED | 3  |
| COCA COLA CO                 | COM            | 191216100 | 1471   | 33045    | SH | DEFINED | 5  |
| COCA COLA CO                 | COM            | 191216100 | 901928 | 20186386 | SH | DEFINED | 18 |
| COCA COLA CO                 | COM            | 191216100 | 7596   | 170000   | SH | DEFINED | 7  |
| COCA COLA ENTERPRISES INC    | COM            | 191219104 | 0      | 16430    | SH | DEFINED | 18 |
| COCA COLA ENTERPRISES INC    | COM            | 191219104 | 380    | 18230    | SH | DEFINED | 6  |
| COCA COLA ENTERPRISES INC    | COM            | 191219104 | 8754   | 420283   | SH | DEFINED | 3  |
| COCA COLA HELLENIC BTTLG CO  | SPONSORED ADR  | 1912EP104 | 0      | 4300     | SH | DEFINED | 18 |
| COCA COLA HELLENIC BTTLG CO  | SPONSORED ADR  | 1912EP104 | 113    | 4000     | SH | DEFINED | 17 |
| COCA-COLA FEMSA S A DE C V   | SPON ADR REP L | 191241108 | 0      | 8100     | SH | DEFINED | 18 |
| COCA-COLA FEMSA S A DE C V   | SPON ADR REP L | 191241108 | 59     | 1900     | SH | DEFINED | 6  |
| COEUR D ALENE MINES CORP IDA | COM            | 192108108 | 4      | 890      | SH | DEFINED | 2  |
| COEUR D ALENE MINES CORP IDA | COM            | 192108108 | 1861   | 395050   | SH | DEFINED | 3  |
| COGENT INC                   | COM            | 19239Y108 | 368    | 26811    | SH | DEFINED | 18 |
| COGNEX CORP                  | COM            | 192422103 | 106    | 4300     | SH | DEFINED | 5  |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 18288  | 246998   | SH | DEFINED | 1  |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 3      | 36       | SH | DEFINED | 2  |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 0      | 2138     | SH | DEFINED | 18 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 11     | 150      | SH | DEFINED | 11 |

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|                              |                |           |         |          |    |         |    |
|------------------------------|----------------|-----------|---------|----------|----|---------|----|
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 124     | 1674     | SH | DEFINED | 17 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 115     | 1580     | SH | DEFINED | 5  |
| COGNOS INC                   | COM            | 19244C109 | 9454    | 259795   | SH | DEFINED | 7  |
| COHEN & STEERS INC           | COM            | 19247A100 | 1152    | 35600    | SH | DEFINED | 20 |
| COHEN & STEERS INC           | COM            | 19247A100 | 57604   | 1780100  | SH | DEFINED | 18 |
| COHEN & STEERS INC           | COM            | 19247A100 | 194     | 6000     | SH | DEFINED | 21 |
| COHEN & STEERS PREM INC RLTY | COM            | 19247V104 | 0       | 1100     | SH | DEFINED | 18 |
| COHEN & STEERS REIT & UTIL I | COM            | 19247Y108 | 0       | 150      | SH | DEFINED | 18 |
| COHEN & STEERS SELECT UTIL F | COM            | 19248A109 | 0       | 600      | SH | DEFINED | 18 |
| COHEN & STEERS TOTAL RETURN  | COM            | 19247R103 | 0       | 4250     | SH | DEFINED | 18 |
| COHERENT INC                 | COM            | 192479103 | 17      | 500      | SH | DEFINED | 2  |
| COHU INC                     | COM            | 192576106 | 5268    | 295437   | SH | DEFINED | 6  |
| COHU INC                     | COM            | 192576106 | 96      | 5500     | SH | DEFINED | 5  |
| COLDWATER CREEK INC          | COM            | 193068103 | 11      | 375      | SH | DEFINED | 5  |
| COLE KENNETH PRODTNS INC     | CL A           | 193294105 | 1105    | 45350    | SH | DEFINED | 6  |
| COLE KENNETH PRODTNS INC     | CL A           | 193294105 | 1006    | 41300    | SH | DEFINED | 3  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 40024   | 644516   | SH | DEFINED | 18 |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 11308   | 182089   | SH | DEFINED | 2  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 60      | 966      | SH | DEFINED | 4  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 258     | 4150     | SH | DEFINED | 1  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 642     | 10340    | SH | DEFINED | 11 |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 9351    | 150585   | SH | DEFINED | 17 |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 950     | 15300    | SH | DEFINED | 21 |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 7055    | 113605   | SH | DEFINED | 3  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 1123    | 17997    | SH | DEFINED | 5  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 104     | 1675     | SH | DEFINED | 7  |
| COLONIAL BANCGROUP INC       | COM            | 195493309 | 54      | 2187     | SH | DEFINED | 11 |
| COLONIAL BANCGROUP INC       | COM            | 195493309 | 4052    | 165382   | SH | DEFINED | 3  |
| COLONIAL BANCGROUP INC       | COM            | 195493309 | 6740    | 275090   | SH | DEFINED | 6  |
| COLONIAL BANCGROUP INC       | COM            | 195493309 | 0       | 18       | SH | DEFINED | 18 |
| COLONIAL INTER HIGH INCOME F | SH BEN INT     | 195763107 | 0       | 8        | SH | DEFINED | 18 |
| COLONIAL INTERMARKET INCM TR | SH BEN INT     | 195762109 | 0       | 16       | SH | DEFINED | 18 |
| COLONIAL INVT GRADE MUN TR   | SH BEN INT     | 195768106 | 0       | 1015     | SH | DEFINED | 18 |
| COLONIAL PPTYS TR            | COM SH BEN INT | 195872106 | 593     | 12409    | SH | DEFINED | 17 |
| COLONIAL PPTYS TR            | COM SH BEN INT | 195872106 | 4601    | 96240    | SH | DEFINED | 3  |
| COLONIAL PPTYS TR            | COM SH BEN INT | 195872106 | 0       | 10000    | SH | DEFINED | 18 |
| COLUMBIA BKG SYS INC         | COM            | 197236102 | 8620    | 269305   | SH | DEFINED | 6  |
| COLUMBIA SPORTSWEAR CO       | COM            | 198516106 | 19958   | 357480   | SH | DEFINED | 6  |
| COLUMBIA SPORTSWEAR CO       | COM            | 198516106 | 22      | 400      | SH | DEFINED | 11 |
| COLUMBUS MCKINNON CORP N Y   | COM            | 199333105 | 9       | 500      | SH | DEFINED | 11 |
| COLUMBUS MCKINNON CORP N Y   | COM            | 199333105 | 5105    | 283150   | SH | DEFINED | 3  |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 66      | 1800     | SH | DEFINED | 4  |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 1578463 | 42881367 | SH | DEFINED | 18 |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 1610    | 44419    | SH | DEFINED | 5  |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 13781   | 374394   | SH | DEFINED | 21 |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 12663   | 344000   | SH | DEFINED | 20 |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 796     | 21615    | SH | DEFINED | 17 |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 172     | 4670     | SH | DEFINED | 3  |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 343     | 9325     | SH | DEFINED | 6  |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 645     | 17519    | SH | DEFINED | 2  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 90950   | 2464774  | SH | DEFINED | 18 |
| COMCAST CORP NEW             | CL A           | 20030N101 | 2135    | 57934    | SH | DEFINED | 2  |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 399     | 10850    | SH | DEFINED | 11 |
| COMCAST CORP NEW             | CL A           | 20030N101 | 40648   | 1109253  | SH | DEFINED | 6  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 11      | 291      | SH | DEFINED | 4  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 269     | 7288     | SH | DEFINED | 11 |
| COMCAST CORP NEW             | CL A           | 20030N101 | 1306    | 35449    | SH | DEFINED | 17 |
| COMCAST CORP NEW             | CL A           | 20030N101 | 5535    | 150000   | SH | DEFINED | 7  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 1396    | 37835    | SH | DEFINED | 20 |
| COMCAST CORP NEW             | CL A           | 20030N101 | 1614    | 43729    | SH | DEFINED | 21 |
| COMCAST CORP NEW             | CL A           | 20030N101 | 21448   | 581246   | SH | DEFINED | 3  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 184     | 5066     | SH | DEFINED | 5  |

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| COMERICA INC                 | COM           | 200340107 | 81    | 1426    | SH | DEFINED | 11 |
| COMERICA INC                 | COM           | 200340107 | 1601  | 28125   | SH | DEFINED | 3  |
| COMERICA INC                 | COM           | 200340107 | 874   | 15360   | SH | DEFINED | 6  |
| COMERICA INC                 | COM           | 200340107 | 1180  | 20723   | SH | DEFINED | 17 |
| COMERICA INC                 | COM           | 200340107 | 128   | 2249    | SH | DEFINED | 20 |
| COMERICA INC                 | COM           | 200340107 | 3     | 50      | SH | DEFINED | 5  |
| COMERICA INC                 | COM           | 200340107 | 175   | 3083    | SH | DEFINED | 2  |
| COMERICA INC                 | COM           | 200340107 | 11454 | 201226  | SH | DEFINED | 18 |
| COMFORT SYS USA INC          | COM           | 199908104 | 13    | 1100    | SH | DEFINED | 11 |
| COMFORT SYS USA INC          | COM           | 199908104 | 11226 | 979580  | SH | DEFINED | 3  |
| COMMERCE BANCORP INC NJ      | COM           | 200519106 | 1185  | 32276   | SH | DEFINED | 3  |
| COMMERCE BANCORP INC NJ      | COM           | 200519106 | 13403 | 365100  | SH | DEFINED | 21 |
| COMMERCE BANCORP INC NJ      | COM           | 200519106 | 1728  | 47083   | SH | DEFINED | 18 |
| COMMERCE BANCORP INC NJ      | COM           | 200519106 | 23    | 625     | SH | DEFINED | 5  |
| COMMERCE BANCORP INC NJ      | COM           | 200519106 | 37    | 1000    | SH | DEFINED | 4  |
| COMMERCE BANCORP INC NJ      | COM           | 200519106 | 123   | 3352    | SH | DEFINED | 17 |
| COMMERCE BANCSHARES INC      | COM           | 200525103 | 98    | 1929    | SH | DEFINED | 17 |
| COMMERCE BANCSHARES INC      | COM           | 200525103 | 3     | 58      | SH | DEFINED | 6  |
| COMMERCE BANCSHARES INC      | COM           | 200525103 | 6797  | 134404  | SH | DEFINED | 1  |
| COMMERCE BANCSHARES INC      | COM           | 200525103 | 60    | 1206    | SH | DEFINED | 5  |
| COMMERCE BANCSHARES INC      | COM           | 200525103 | 222   | 4399    | SH | DEFINED | 11 |
| COMMERCE BANCSHARES INC      | COM           | 200525103 | 183   | 3624    | SH | DEFINED | 21 |
| COMMERCE GROUP INC MASS      | COM           | 200641108 | 0     | 10177   | SH | DEFINED | 18 |
| COMMERCE GROUP INC MASS      | COM           | 200641108 | 39180 | 1303840 | SH | DEFINED | 6  |
| COMMERCE GROUP INC MASS      | COM           | 200641108 | 15    | 510     | SH | DEFINED | 2  |
| COMMERCE GROUP INC MASS      | COM           | 200641108 | 2163  | 71990   | SH | DEFINED | 3  |
| COMMERCIAL BANKSHARES INC    | COM           | 201607108 | 713   | 20000   | SH | DEFINED | 1  |
| COMMERCIAL METALS CO         | COM           | 201723103 | 49925 | 2455746 | SH | DEFINED | 3  |
| COMMERCIAL METALS CO         | COM           | 201723103 | 5310  | 261200  | SH | DEFINED | 22 |
| COMMERCIAL METALS CO         | COM           | 201723103 | 1     | 48      | SH | DEFINED | 11 |
| COMMERCIAL VEH GROUP INC     | COM           | 202608105 | 6296  | 326920  | SH | DEFINED | 6  |
| COMMONWEALTH TEL ENTERPRISES | COM           | 203349105 | 1329  | 32230   | SH | DEFINED | 3  |
| COMMONWEALTH TEL ENTERPRISES | COM           | 203349105 | 273   | 6600    | SH | DEFINED | 5  |
| COMMONWEALTH TEL ENTERPRISES | COM           | 203349105 | 16044 | 389137  | SH | DEFINED | 4  |
| COMMONWEALTH TEL ENTERPRISES | COM           | 203349105 | 21828 | 529410  | SH | DEFINED | 6  |
| COMMONWEALTH TEL ENTERPRISES | COM           | 203349105 | 103   | 2500    | SH | DEFINED | 7  |
| COMMSCOPE INC                | COM           | 203372107 | 59131 | 1799486 | SH | DEFINED | 3  |
| COMMUNICATIONS SYS INC       | COM           | 203900105 | 13    | 1400    | SH | DEFINED | 11 |
| COMMUNITY BANCORP NEV        | COM           | 20343T100 | 787   | 25780   | SH | DEFINED | 3  |
| COMMUNITY BK SYS INC         | COM           | 203607106 | 12    | 560     | SH | DEFINED | 17 |
| COMMUNITY BK SYS INC         | COM           | 203607106 | 0     | 800     | SH | DEFINED | 18 |
| COMMUNITY BK SYS INC         | COM           | 203607106 | 12    | 523     | SH | DEFINED | 4  |
| COMMUNITY BK SYS INC         | COM           | 203607106 | 16728 | 754880  | SH | DEFINED | 6  |
| COMMUNITY HEALTH SYS INC NEW | COM           | 203668108 | 1561  | 41800   | SH | DEFINED | 22 |
| COMMUNITY HEALTH SYS INC NEW | COM           | 203668108 | 105   | 2800    | SH | DEFINED | 21 |
| COMMUNITY HEALTH SYS INC NEW | COM           | 203668108 | 0     | 1360    | SH | DEFINED | 18 |
| COMMUNITY HEALTH SYS INC NEW | COM           | 203668108 | 8579  | 229689  | SH | DEFINED | 3  |
| COMMUNITY TR BANCORP INC     | COM           | 204149108 | 584   | 15500   | SH | DEFINED | 3  |
| COMMUNITY TR BANCORP INC     | COM           | 204149108 | 6108  | 162239  | SH | DEFINED | 6  |
| COMPANHIA BRASILEIRA DE DIST | SPON ADR PFD  | 20440T201 | 0     | 2486    | SH | DEFINED | 18 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR | 204412209 | 210   | 9600    | SH | DEFINED | 5  |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR | 204412209 | 276   | 12800   | SH | DEFINED | 2  |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD  | 204412100 | 9043  | 488540  | SH | DEFINED | 22 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR | 204412209 | 8     | 365     | SH | DEFINED | 4  |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR | 204412209 | 466   | 21620   | SH | DEFINED | 17 |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD  | 204412100 | 0     | 12900   | SH | DEFINED | 18 |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD  | 204412100 | 43057 | 2329900 | SH | DEFINED | 3  |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR | 204412209 | 38    | 1750    | SH | DEFINED | 11 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR | 204412209 | 6671  | 309400  | SH | DEFINED | 22 |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR | 204448104 | 51489 | 1907015 | SH | DEFINED | 22 |
| COMPASS BANCSHARES INC       | COM           | 20449H109 | 61    | 1070    | SH | DEFINED | 11 |
| COMPASS BANCSHARES INC       | COM           | 20449H109 | 1     | 12280   | SH | DEFINED | 18 |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| COMPASS BANCSHARES INC       | COM            | 20449H109 | 17349  | 304484  | SH | DEFINED | 3  |
| COMPASS BANCSHARES INC       | COM            | 20449H109 | 347    | 6085    | SH | DEFINED | 21 |
| COMPASS BANCSHARES INC       | COM            | 20449H109 | 4074   | 71500   | SH | DEFINED | 22 |
| COMPASS BANCSHARES INC       | COM            | 20449H109 | 146    | 2566    | SH | DEFINED | 2  |
| COMPASS BANCSHARES INC       | COM            | 20449H109 | 85     | 1499    | SH | DEFINED | 17 |
| COMPASS DIVERSIFIED TR       | SH BEN INT     | 20451Q104 | 99     | 6500    | SH | DEFINED | 3  |
| COMPASS MINERALS INTL INC    | COM            | 20451N101 | 394    | 13911   | SH | DEFINED | 20 |
| COMPASS MINERALS INTL INC    | COM            | 20451N101 | 12650  | 446840  | SH | DEFINED | 21 |
| COMPASS MINERALS INTL INC    | COM            | 20451N101 | 29383  | 1037896 | SH | DEFINED | 18 |
| COMPASS MINERALS INTL INC    | COM            | 20451N101 | 96     | 3400    | SH | DEFINED | 3  |
| COMPLETE PRODUCTION SERVICES | COM            | 20453E109 | 6818   | 345380  | SH | DEFINED | 3  |
| COMPTON PETE CORP            | COM            | 204940100 | 5412   | 541500  | SH | DEFINED | 7  |
| COMPUCREDIT CORP             | COM            | 20478N100 | 16     | 521     | SH | DEFINED | 2  |
| COMPUCREDIT CORP             | COM            | 20478N100 | 0      | 500     | SH | DEFINED | 18 |
| COMPUDYNE CORP               | COM PAR \$0.75 | 204795306 | 76     | 12500   | SH | DEFINED | 17 |
| COMPUGEN LTD                 | ORD            | M25722105 | 1023   | 357769  | SH | DEFINED | 18 |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 39     | 800     | SH | DEFINED | 2  |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 1277   | 26000   | SH | DEFINED | 23 |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 196    | 3985    | SH | DEFINED | 17 |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 0      | 105     | SH | DEFINED | 18 |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 12222  | 248817  | SH | DEFINED | 3  |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 27653  | 562960  | SH | DEFINED | 6  |
| COMPUWARE CORP               | COM            | 205638109 | 143    | 18300   | SH | DEFINED | 6  |
| COMPUWARE CORP               | COM            | 205638109 | 7883   | 1011947 | SH | DEFINED | 3  |
| COMPUWARE CORP               | COM            | 205638109 | 226    | 29000   | SH | DEFINED | 22 |
| COMSTOCK RES INC             | COM NEW        | 205768203 | 140    | 5150    | SH | DEFINED | 17 |
| COMSTOCK RES INC             | COM NEW        | 205768203 | 3380   | 124500  | SH | DEFINED | 3  |
| COMSTOCK RES INC             | COM NEW        | 205768203 | 0      | 1595    | SH | DEFINED | 18 |
| COMSYS IT PARTNERS INC       | COM            | 20581E104 | 110    | 6400    | SH | DEFINED | 3  |
| COMTECH TELECOMMUNICATIONS C | COM NEW        | 205826209 | 33083  | 988128  | SH | DEFINED | 6  |
| COMTECH TELECOMMUNICATIONS C | COM NEW        | 205826209 | 15     | 454     | SH | DEFINED | 2  |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10 | 205862402 | 103    | 4820    | SH | DEFINED | 11 |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10 | 205862402 | 742    | 34596   | SH | DEFINED | 3  |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10 | 205862402 | 32522  | 1516868 | SH | DEFINED | 21 |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10 | 205862402 | 55601  | 2593329 | SH | DEFINED | 18 |
| CON-WAY INC                  | COM            | 205944101 | 2272   | 50700   | SH | DEFINED | 22 |
| CON-WAY INC                  | COM            | 205944101 | 109    | 2442    | SH | DEFINED | 17 |
| CON-WAY INC                  | COM            | 205944101 | 16489  | 367890  | SH | DEFINED | 6  |
| CON-WAY INC                  | COM            | 205944101 | 0      | 2370    | SH | DEFINED | 18 |
| CON-WAY INC                  | COM            | 205944101 | 2044   | 45600   | SH | DEFINED | 23 |
| CON-WAY INC                  | COM            | 205944101 | 10955  | 244414  | SH | DEFINED | 3  |
| CONAGRA FOODS INC            | COM            | 205887102 | 53     | 2164    | SH | DEFINED | 11 |
| CONAGRA FOODS INC            | COM            | 205887102 | 209    | 8550    | SH | DEFINED | 6  |
| CONAGRA FOODS INC            | COM            | 205887102 | 2146   | 87672   | SH | DEFINED | 3  |
| CONAGRA FOODS INC            | COM            | 205887102 | 1243   | 50796   | SH | DEFINED | 17 |
| CONAGRA FOODS INC            | COM            | 205887102 | 73     | 2980    | SH | DEFINED | 5  |
| CONAGRA FOODS INC            | COM            | 205887102 | 0      | 3000    | SH | DEFINED | 18 |
| CONAGRA FOODS INC            | COM            | 205887102 | 44     | 1812    | SH | DEFINED | 2  |
| CONAGRA FOODS INC            | COM            | 205887102 | 73     | 3000    | SH | DEFINED | 1  |
| CONCUR TECHNOLOGIES INC      | COM            | 206708109 | 2230   | 153250  | SH | DEFINED | 18 |
| CONMED CORP                  | COM            | 207410101 | 30677  | 1453236 | SH | DEFINED | 6  |
| CONMED CORP                  | COM            | 207410101 | 304    | 14400   | SH | DEFINED | 17 |
| CONNS INC                    | COM            | 208242107 | 3670   | 175850  | SH | DEFINED | 3  |
| CONNS INC                    | COM            | 208242107 | 4832   | 231530  | SH | DEFINED | 6  |
| CONOCOPHILLIPS               | COM            | 20825C104 | 31734  | 533071  | SH | DEFINED | 21 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 8      | 130     | SH | DEFINED | 4  |
| CONOCOPHILLIPS               | COM            | 20825C104 | 417    | 7020    | SH | DEFINED | 1  |
| CONOCOPHILLIPS               | COM            | 20825C104 | 13318  | 223721  | SH | DEFINED | 2  |
| CONOCOPHILLIPS               | COM            | 20825C104 | 5      | 83      | SH | DEFINED | 7  |
| CONOCOPHILLIPS               | COM            | 20825C104 | 166203 | 2791923 | SH | DEFINED | 6  |
| CONOCOPHILLIPS               | COM            | 20825C104 | 2334   | 39206   | SH | DEFINED | 11 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 1256   | 21100   | SH | DEFINED | 23 |

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| CONOCOPHILLIPS               | COM             | 20825C104 | 4932  | 82850   | SH  | DEFINED | 22 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 1417  | 23800   | SH  | DEFINED | 20 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 8362  | 142821  | SH  | DEFINED | 5  |
| CONOCOPHILLIPS               | COM             | 20825C104 | 78112 | 1312140 | SH  | DEFINED | 18 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 10824 | 181824  | SH  | DEFINED | 17 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 69988 | 1175682 | SH  | DEFINED | 3  |
| CONSECO INC                  | COM NEW         | 208464883 | 25875 | 1232727 | SH  | DEFINED | 6  |
| CONSECO INC                  | COM NEW         | 208464883 | 3516  | 167500  | SH  | DEFINED | 3  |
| CONSECO INC                  | COM NEW         | 208464883 | 45    | 2165    | SH  | DEFINED | 21 |
| CONSOL ENERGY INC            | COM             | 20854P109 | 1840  | 57990   | SH  | DEFINED | 17 |
| CONSOL ENERGY INC            | COM             | 20854P109 | 25    | 800     | SH  | DEFINED | 11 |
| CONSOL ENERGY INC            | COM             | 20854P109 | 1057  | 33325   | SH  | DEFINED | 3  |
| CONSOLIDATED COMM HLDGS INC  | COM             | 209034107 | 971   | 51900   | SH  | DEFINED | 3  |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 27    | 580     | SH  | DEFINED | 5  |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 30    | 650     | SH  | DEFINED | 11 |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 1979  | 42845   | SH  | DEFINED | 3  |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 1     | 13230   | SH  | DEFINED | 18 |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 1435  | 31050   | SH  | DEFINED | 6  |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 148   | 3200    | SH  | DEFINED | 2  |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 146   | 3160    | SH  | DEFINED | 17 |
| CONSOLIDATED GRAPHICS INC    | COM             | 209341106 | 20452 | 339897  | SH  | DEFINED | 3  |
| CONSOLIDATED TOMOKA LD CO    | COM             | 210226106 | 12    | 182     | SH  | DEFINED | 11 |
| CONSOLIDATED TOMOKA LD CO    | COM             | 210226106 | 0     | 2491    | SH  | DEFINED | 18 |
| CONSTELLATION BRANDS INC     | CL A            | 21036P108 | 664   | 23000   | SH  | DEFINED | 5  |
| CONSTELLATION BRANDS INC     | CL A            | 21036P108 | 1049  | 36453   | SH  | DEFINED | 3  |
| CONSTELLATION BRANDS INC     | CL A            | 21036P108 | 0     | 2600    | SH  | DEFINED | 18 |
| CONSTELLATION BRANDS INC     | CL A            | 21036P108 | 11322 | 393400  | SH  | DEFINED | 6  |
| CONSTELLATION BRANDS INC     | CL A            | 21036P108 | 19    | 652     | SH  | DEFINED | 2  |
| CONSTELLATION BRANDS INC     | CL A            | 21036P108 | 31    | 1060    | SH  | DEFINED | 17 |
| CONSTELLATION ENERGY GROUP I | COM             | 210371100 | 856   | 14456   | SH  | DEFINED | 11 |
| CONSTELLATION ENERGY GROUP I | COM             | 210371100 | 564   | 9395    | SH  | DEFINED | 5  |
| CONSTELLATION ENERGY GROUP I | COM             | 210371100 | 3013  | 50893   | SH  | DEFINED | 3  |
| CONSTELLATION ENERGY GROUP I | COM             | 210371100 | 0     | 7069    | SH  | DEFINED | 18 |
| CONSTELLATION ENERGY GROUP I | COM             | 210371100 | 288   | 4860    | SH  | DEFINED | 6  |
| CONSTELLATION ENERGY GROUP I | COM             | 210371100 | 44    | 750     | SH  | DEFINED | 2  |
| CONSTELLATION ENERGY GROUP I | COM             | 210371100 | 267   | 4505    | SH  | DEFINED | 17 |
| CONTINENTAL AIRLS INC        | CL B            | 210795308 | 31739 | 1121124 | SH  | DEFINED | 3  |
| CONVERA CORP                 | CL A            | 211919105 | 29389 | 5555556 | SH  | DEFINED | 13 |
| CONVERGYS CORP               | COM             | 212485106 | 2916  | 141194  | SH  | DEFINED | 3  |
| CONVERGYS CORP               | COM             | 212485106 | 0     | 600     | SH  | DEFINED | 18 |
| CONVERGYS CORP               | COM             | 212485106 | 991   | 47988   | SH  | DEFINED | 2  |
| CONVERGYS CORP               | COM             | 212485106 | 19322 | 935710  | SH  | DEFINED | 6  |
| CONVERGYS CORP               | COM             | 212485106 | 25    | 1214    | SH  | DEFINED | 17 |
| CONVERGYS CORP               | COM             | 212485106 | 21    | 1000    | SH  | DEFINED | 11 |
| COOPER CAMERON CORP          | DBCV 1.500% 5/1 | 216640AE2 | 3801  | 2550000 | PRN | DEFINED | 21 |
| COOPER CAMERON CORP          | DBCV 1.500% 5/1 | 216640AE2 | 45    | 300000  | SH  | DEFINED | 18 |
| COOPER COS INC               | COM NEW         | 216648402 | 959   | 17921   | SH  | DEFINED | 18 |
| COOPER COS INC               | COM NEW         | 216648402 | 178   | 3363    | SH  | DEFINED | 5  |
| COOPER COS INC               | COM NEW         | 216648402 | 3808  | 71180   | SH  | DEFINED | 21 |
| COOPER COS INC               | COM NEW         | 216648402 | 83    | 1550    | SH  | DEFINED | 20 |
| COOPER COS INC               | COM NEW         | 216648402 | 28    | 530     | SH  | DEFINED | 2  |
| COOPER COS INC               | COM NEW         | 216648402 | 27    | 500     | SH  | DEFINED | 11 |
| COOPER INDS LTD              | CL A            | G24182100 | 25    | 288     | SH  | DEFINED | 17 |
| COOPER INDS LTD              | CL A            | G24182100 | 315   | 3700    | SH  | DEFINED | 2  |
| COOPER INDS LTD              | CL A            | G24182100 | 241   | 2825    | SH  | DEFINED | 6  |
| COOPER INDS LTD              | CL A            | G24182100 | 30    | 350     | SH  | DEFINED | 5  |
| COOPER INDS LTD              | CL A            | G24182100 | 6784  | 79608   | SH  | DEFINED | 3  |
| COOPER INDS LTD              | CL A            | G24182100 | 81    | 947     | SH  | DEFINED | 11 |
| COOPER INDS LTD              | CL A            | G24182100 | 9545  | 112015  | SH  | DEFINED | 18 |
| COOPER TIRE & RUBR CO        | COM             | 216831107 | 7358  | 731365  | SH  | DEFINED | 18 |
| COPART INC                   | COM             | 217204106 | 0     | 1961    | SH  | DEFINED | 18 |
| CORE LABORATORIES N V        | COM             | N22717107 | 20    | 310     | SH  | DEFINED | 4  |

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| CORE LABORATORIES N V        | COM              | N22717107 | 22      | 360      | SH | DEFINED | 5  |
| CORE LABORATORIES N V        | COM              | N22717107 | 4       | 60       | SH | DEFINED | 11 |
| CORE LABORATORIES N V        | COM              | N22717107 | 485     | 7610     | SH | DEFINED | 21 |
| CORE LABORATORIES N V        | COM              | N22717107 | 3993    | 62600    | SH | DEFINED | 20 |
| CORE LABORATORIES N V        | COM              | N22717107 | 267442  | 4191882  | SH | DEFINED | 18 |
| CORE MARK HOLDING CO INC     | COM              | 218681104 | 197     | 6290     | SH | DEFINED | 6  |
| COREL CORP NEW               | COM              | 21869X103 | 5609    | 435800   | SH | DEFINED | 21 |
| COREL CORP NEW               | COM              | 21869X103 | 165     | 12800    | SH | DEFINED | 20 |
| COREL CORP NEW               | COM              | 21869X103 | 1678    | 130400   | SH | DEFINED | 18 |
| CORINTHIAN COLLEGES INC      | COM              | 218868107 | 16070   | 1486644  | SH | DEFINED | 6  |
| CORINTHIAN COLLEGES INC      | COM              | 218868107 | 176     | 16300    | SH | DEFINED | 3  |
| CORN PRODS INTL INC          | COM              | 219023108 | 20      | 600      | SH | DEFINED | 11 |
| CORN PRODS INTL INC          | COM              | 219023108 | 148     | 4552     | SH | DEFINED | 2  |
| CORN PRODS INTL INC          | COM              | 219023108 | 0       | 3302     | SH | DEFINED | 18 |
| CORN PRODS INTL INC          | COM              | 219023108 | 2639    | 81100    | SH | DEFINED | 3  |
| CORNELL COMPANIES INC        | COM              | 219141108 | 873     | 50500    | SH | DEFINED | 3  |
| CORNING INC                  | COM              | 219350105 | 12844   | 526179   | SH | DEFINED | 17 |
| CORNING INC                  | COM              | 219350105 | 23      | 930      | SH | DEFINED | 4  |
| CORNING INC                  | COM              | 219350105 | 31      | 1280     | SH | DEFINED | 11 |
| CORNING INC                  | COM              | 219350105 | 712     | 29151    | SH | DEFINED | 2  |
| CORNING INC                  | COM              | 219350105 | 157766  | 6463152  | SH | DEFINED | 18 |
| CORNING INC                  | COM              | 219350105 | 7559    | 309675   | SH | DEFINED | 21 |
| CORNING INC                  | COM              | 219350105 | 9377    | 384123   | SH | DEFINED | 3  |
| CORNING INC                  | COM              | 219350105 | 2010    | 83910    | SH | DEFINED | 5  |
| CORNING INC                  | COM              | 219350105 | 278     | 11400    | SH | DEFINED | 1  |
| CORPBANCA                    | SP ADR REG S     | 21987A209 | 9894    | 410200   | SH | DEFINED | 22 |
| CORPORATE EXECUTIVE BRD CO   | COM              | 21988R102 | 22      | 250      | SH | DEFINED | 5  |
| CORPORATE EXECUTIVE BRD CO   | COM              | 21988R102 | 2247    | 24990    | SH | DEFINED | 18 |
| CORPORATE HIGH YIELD FD INC  | COM              | 219914108 | 0       | 1619     | SH | DEFINED | 18 |
| CORPORATE OFFICE PPTYS TR    | SH BEN INT       | 22002T108 | 134     | 3000     | SH | DEFINED | 11 |
| CORPORATE OFFICE PPTYS TR    | SH BEN INT       | 22002T108 | 13      | 291      | SH | DEFINED | 3  |
| CORRECTIONS CORP AMER NEW    | COM NEW          | 22025Y407 | 16538   | 382392   | SH | DEFINED | 6  |
| CORRECTIONS CORP AMER NEW    | COM NEW          | 22025Y407 | 6478    | 149777   | SH | DEFINED | 3  |
| CORRECTIONS CORP AMER NEW    | COM NEW          | 22025Y407 | 13      | 300      | SH | DEFINED | 11 |
| CORUS BANKSHARES INC         | COM              | 220873103 | 26160   | 1169967  | SH | DEFINED | 6  |
| CORUS BANKSHARES INC         | COM              | 220873103 | 31275   | 1398695  | SH | DEFINED | 3  |
| CORUS ENTERTAINMENT INC      | COM CL B NON VTG | 220874101 | 7640    | 200000   | SH | DEFINED | 7  |
| COST-U-LESS INC              | COM              | 221492101 | 54      | 6200     | SH | DEFINED | 6  |
| COSTAR GROUP INC             | COM              | 22160N109 | 23      | 550      | SH | DEFINED | 5  |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 73178   | 1472993  | SH | DEFINED | 18 |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 651     | 13100    | SH | DEFINED | 11 |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 348     | 7005     | SH | DEFINED | 2  |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 288     | 5800     | SH | DEFINED | 20 |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 7439    | 149730   | SH | DEFINED | 3  |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 929     | 19051    | SH | DEFINED | 5  |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 4214    | 84818    | SH | DEFINED | 17 |
| COTT CORP QUE                | COM              | 22163N106 | 323     | 21000    | SH | DEFINED | 7  |
| COTT CORP QUE                | COM              | 22163N106 | 82416   | 4800000  | SH | DEFINED | 13 |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 1306    | 37284    | SH | DEFINED | 11 |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 35      | 998      | SH | DEFINED | 17 |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 1501616 | 42854324 | SH | DEFINED | 8  |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 11908   | 339814   | SH | DEFINED | 6  |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 10589   | 302189   | SH | DEFINED | 18 |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 79      | 2246     | SH | DEFINED | 2  |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 11286   | 322100   | SH | DEFINED | 21 |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 24      | 675      | SH | DEFINED | 5  |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 5430    | 154973   | SH | DEFINED | 3  |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 177749  | 5072748  | SH | DEFINED | 10 |
| COUSINS PPTYS INC            | COM              | 222795106 | 24      | 700      | SH | DEFINED | 2  |
| COUSINS PPTYS INC            | COM              | 222795106 | 13027   | 380800   | SH | DEFINED | 18 |
| COVAD COMMUNICATIONS GROUP I | COM              | 222814204 | 401     | 269163   | SH | DEFINED | 18 |
| COVANCE INC                  | COM              | 222816100 | 2301    | 34670    | SH | DEFINED | 11 |

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|                              |               |           |        |          |    |         |    |
|------------------------------|---------------|-----------|--------|----------|----|---------|----|
| COVANCE INC                  | COM           | 222816100 | 19245  | 289915   | SH | DEFINED | 17 |
| COVANCE INC                  | COM           | 222816100 | 24389  | 367419   | SH | DEFINED | 1  |
| COVANCE INC                  | COM           | 222816100 | 36     | 550      | SH | DEFINED | 5  |
| COVANCE INC                  | COM           | 222816100 | 5      | 69901    | SH | DEFINED | 18 |
| COVANCE INC                  | COM           | 222816100 | 31     | 470      | SH | DEFINED | 2  |
| COVANSYS CORP                | COM           | 22281W103 | 2874   | 167660   | SH | DEFINED | 3  |
| COVANSYS CORP                | COM           | 22281W103 | 2532   | 147748   | SH | DEFINED | 6  |
| COVANSYS CORP                | COM           | 22281W103 | 17     | 1000     | SH | DEFINED | 17 |
| COVANTA HLDG CORP            | COM           | 22282E102 | 153    | 7100     | SH | DEFINED | 20 |
| COVANTA HLDG CORP            | COM           | 22282E102 | 28119  | 1306020  | SH | DEFINED | 18 |
| COVENTRY HEALTH CARE INC     | COM           | 222862104 | 28     | 537      | SH | DEFINED | 5  |
| COVENTRY HEALTH CARE INC     | COM           | 222862104 | 592    | 11499    | SH | DEFINED | 1  |
| COVENTRY HEALTH CARE INC     | COM           | 222862104 | 6216   | 120644   | SH | DEFINED | 3  |
| COVENTRY HEALTH CARE INC     | COM           | 222862104 | 227    | 4400     | SH | DEFINED | 11 |
| COVENTRY HEALTH CARE INC     | COM           | 222862104 | 31984  | 620813   | SH | DEFINED | 21 |
| COVENTRY HEALTH CARE INC     | COM           | 222862104 | 31016  | 602019   | SH | DEFINED | 18 |
| COVENTRY HEALTH CARE INC     | COM           | 222862104 | 219    | 4255     | SH | DEFINED | 20 |
| CPI INTERNATIONAL INC        | COM           | 12618M100 | 17     | 1300     | SH | DEFINED | 11 |
| CRA INTL INC                 | COM           | 12618T105 | 0      | 29       | SH | DEFINED | 18 |
| CRAFTMADE INTL INC           | COM           | 22413E104 | 1384   | 80810    | SH | DEFINED | 6  |
| CRANE CO                     | COM           | 224399105 | 50     | 1200     | SH | DEFINED | 2  |
| CRANE CO                     | COM           | 224399105 | 9331   | 223237   | SH | DEFINED | 3  |
| CRANE CO                     | COM           | 224399105 | 22002  | 526355   | SH | DEFINED | 18 |
| CRAY INC                     | COM NEW       | 225223304 | 8      | 700      | SH | DEFINED | 5  |
| CREDICORP LTD                | COM           | G2519Y108 | 8637   | 205730   | SH | DEFINED | 3  |
| CREDIT SUISSE ASSET MGMT INC | COM           | 224916106 | 0      | 5384     | SH | DEFINED | 18 |
| CREDIT SUISSE GROUP          | SPONSORED ADR | 225401108 | 3      | 55       | SH | DEFINED | 7  |
| CREDIT SUISSE GROUP          | SPONSORED ADR | 225401108 | 57     | 975      | SH | DEFINED | 2  |
| CREDIT SUISSE GROUP          | SPONSORED ADR | 225401108 | 49651  | 877805   | SH | DEFINED | 6  |
| CREDIT SUISSE GROUP          | SPONSORED ADR | 225401108 | 2434   | 42000    | SH | DEFINED | 17 |
| CREDIT SUISSE GROUP          | SPONSORED ADR | 225401108 | 191    | 3300     | SH | DEFINED | 18 |
| CREE INC                     | COM           | 225447101 | 30     | 1500     | SH | DEFINED | 17 |
| CREE INC                     | COM           | 225447101 | 2122   | 105539   | SH | DEFINED | 21 |
| CREE INC                     | COM           | 225447101 | 229192 | 11396896 | SH | DEFINED | 18 |
| CREE INC                     | COM           | 225447101 | 402    | 20000    | SH | DEFINED | 20 |
| CREE INC                     | COM           | 225447101 | 22     | 1080     | SH | DEFINED | 4  |
| CRESCENT REAL ESTATE EQUITIE | COM           | 225756105 | 5      | 215      | SH | DEFINED | 2  |
| CRESCENT REAL ESTATE EQUITIE | COM           | 225756105 | 28     | 1300     | SH | DEFINED | 17 |
| CRESCENT REAL ESTATE EQUITIE | COM           | 225756105 | 330    | 15150    | SH | DEFINED | 3  |
| CRESCENT REAL ESTATE EQUITIE | COM           | 225756105 | 0      | 2500     | SH | DEFINED | 18 |
| CRH PLC                      | ADR           | 12626K203 | 41416  | 1195624  | SH | DEFINED | 18 |
| CRITICARE SYS INC            | COM           | 226901106 | 10     | 2725     | SH | DEFINED | 5  |
| CROCS INC                    | COM           | 227046109 | 3174   | 93500    | SH | DEFINED | 3  |
| CROCS INC                    | COM           | 227046109 | 0      | 100      | SH | DEFINED | 18 |
| CROCS INC                    | COM           | 227046109 | 25     | 750      | SH | DEFINED | 11 |
| CROSS CTRY HEALTHCARE INC    | COM           | 227483104 | 13378  | 786926   | SH | DEFINED | 18 |
| CROWN CASTLE INTL CORP       | COM           | 228227104 | 66     | 2000     | SH | DEFINED | 11 |
| CROWN CASTLE INTL CORP       | COM           | 228227104 | 416    | 12013    | SH | DEFINED | 5  |
| CROWN CASTLE INTL CORP       | COM           | 228227104 | 0      | 1        | SH | DEFINED | 20 |
| CROWN HOLDINGS INC           | COM           | 228368106 | 582    | 31295    | SH | DEFINED | 6  |
| CROWN HOLDINGS INC           | COM           | 228368106 | 652    | 35028    | SH | DEFINED | 17 |
| CROWN HOLDINGS INC           | COM           | 228368106 | 572    | 30750    | SH | DEFINED | 18 |
| CROWN MEDIA HLDGS INC        | CL A          | 228411104 | 26     | 6000     | SH | DEFINED | 5  |
| CRYOLIFE INC                 | COM           | 228903100 | 9      | 2000     | SH | DEFINED | 17 |
| CRYPTOLOGIC INC              | COM           | 228906103 | 6618   | 300270   | SH | DEFINED | 3  |
| CRYSTAL RIV CAP INC          | COM           | 229393301 | 53     | 2300     | SH | DEFINED | 3  |
| CRYSTAL RIV CAP INC          | COM           | 229393301 | 2380   | 104000   | SH | DEFINED | 6  |
| CSG SYS INTL INC             | COM           | 126349109 | 10997  | 416095   | SH | DEFINED | 3  |
| CSS INDS INC                 | COM           | 125906107 | 5145   | 173100   | SH | DEFINED | 6  |
| CSS INDS INC                 | COM           | 125906107 | 511    | 17200    | SH | DEFINED | 3  |
| CSX CORP                     | COM           | 126408103 | 65940  | 2008528  | SH | DEFINED | 3  |
| CSX CORP                     | COM           | 126408103 | 21     | 640      | SH | DEFINED | 17 |

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|                            |         |           |       |         |    |         |    |
|----------------------------|---------|-----------|-------|---------|----|---------|----|
| CSX CORP                   | COM     | 126408103 | 1276  | 38858   | SH | DEFINED | 2  |
| CSX CORP                   | COM     | 126408103 | 7568  | 230530  | SH | DEFINED | 6  |
| CSX CORP                   | COM     | 126408103 | 6109  | 186090  | SH | DEFINED | 23 |
| CSX CORP                   | COM     | 126408103 | 0     | 14844   | SH | DEFINED | 18 |
| CSX CORP                   | COM     | 126408103 | 427   | 12945   | SH | DEFINED | 5  |
| CSX CORP                   | COM     | 126408103 | 26    | 800     | SH | DEFINED | 11 |
| CT COMMUNICATIONS INC      | COM NEW | 126426402 | 2475  | 113970  | SH | DEFINED | 3  |
| CTRIP COM INTL LTD         | ADR     | 22943F100 | 1677  | 37314   | SH | DEFINED | 18 |
| CTRIP COM INTL LTD         | ADR     | 22943F100 | 153   | 3400    | SH | DEFINED | 20 |
| CTRIP COM INTL LTD         | ADR     | 22943F100 | 70    | 1520    | SH | DEFINED | 5  |
| CTRIP COM INTL LTD         | ADR     | 22943F100 | 5953  | 132442  | SH | DEFINED | 21 |
| CTS CORP                   | COM     | 126501105 | 6510  | 472414  | SH | DEFINED | 3  |
| CTS CORP                   | COM     | 126501105 | 1     | 100     | SH | DEFINED | 2  |
| CUBIST PHARMACEUTICALS INC | COM     | 229678107 | 6565  | 301996  | SH | DEFINED | 3  |
| CUBIST PHARMACEUTICALS INC | COM     | 229678107 | 20    | 900     | SH | DEFINED | 5  |
| CUBIST PHARMACEUTICALS INC | COM     | 229678107 | 2281  | 104930  | SH | DEFINED | 18 |
| CULLEN FROST BANKERS INC   | COM     | 229899109 | 72    | 1250    | SH | DEFINED | 5  |
| CULLEN FROST BANKERS INC   | COM     | 229899109 | 30682 | 530644  | SH | DEFINED | 3  |
| CULLEN FROST BANKERS INC   | COM     | 229899109 | 6240  | 107920  | SH | DEFINED | 21 |
| CULLEN FROST BANKERS INC   | COM     | 229899109 | 201   | 3470    | SH | DEFINED | 20 |
| CULLEN FROST BANKERS INC   | COM     | 229899109 | 4323  | 74773   | SH | DEFINED | 1  |
| CULLEN FROST BANKERS INC   | COM     | 229899109 | 139   | 2400    | SH | DEFINED | 17 |
| CULLEN FROST BANKERS INC   | COM     | 229899109 | 95    | 1645    | SH | DEFINED | 11 |
| CULLEN FROST BANKERS INC   | COM     | 229899109 | 3917  | 67750   | SH | DEFINED | 22 |
| CULLEN FROST BANKERS INC   | COM     | 229899109 | 16652 | 287990  | SH | DEFINED | 18 |
| CULP INC                   | COM     | 230215105 | 0     | 35830   | SH | DEFINED | 18 |
| CUMMINS INC                | COM     | 231021106 | 6815  | 57162   | SH | DEFINED | 23 |
| CUMMINS INC                | COM     | 231021106 | 55268 | 463540  | SH | DEFINED | 3  |
| CUMMINS INC                | COM     | 231021106 | 110   | 919     | SH | DEFINED | 2  |
| CUMMINS INC                | COM     | 231021106 | 5336  | 44750   | SH | DEFINED | 22 |
| CUMMINS INC                | COM     | 231021106 | 24    | 200     | SH | DEFINED | 11 |
| CURTISS WRIGHT CORP        | COM     | 231561101 | 18    | 600     | SH | DEFINED | 11 |
| CURTISS WRIGHT CORP        | COM     | 231561101 | 0     | 700     | SH | DEFINED | 18 |
| CUTERA INC                 | COM     | 232109108 | 9166  | 344700  | SH | DEFINED | 3  |
| CV THERAPEUTICS INC        | COM     | 126667104 | 49920 | 4481151 | SH | DEFINED | 8  |
| CVB FINL CORP              | COM     | 126600105 | 95    | 6406    | SH | DEFINED | 21 |
| CVS CORP                   | COM     | 126650100 | 9315  | 290000  | SH | DEFINED | 7  |
| CVS CORP                   | COM     | 126650100 | 33573 | 1045238 | SH | DEFINED | 18 |
| CVS CORP                   | COM     | 126650100 | 8735  | 273645  | SH | DEFINED | 5  |
| CVS CORP                   | COM     | 126650100 | 2737  | 85209   | SH | DEFINED | 11 |
| CVS CORP                   | COM     | 126650100 | 3988  | 124170  | SH | DEFINED | 2  |
| CVS CORP                   | COM     | 126650100 | 20421 | 635780  | SH | DEFINED | 17 |
| CVS CORP                   | COM     | 126650100 | 12143 | 378071  | SH | DEFINED | 3  |
| CVS CORP                   | COM     | 126650100 | 34    | 1060    | SH | DEFINED | 21 |
| CYBERONICS INC             | COM     | 23251P102 | 370   | 21100   | SH | DEFINED | 4  |
| CYBERONICS INC             | COM     | 23251P102 | 53    | 3050    | SH | DEFINED | 2  |
| CYMER INC                  | COM     | 232572107 | 11568 | 263445  | SH | DEFINED | 3  |
| CYMER INC                  | COM     | 232572107 | 0     | 5785    | SH | DEFINED | 18 |
| CYNOSURE INC               | CL A    | 232577205 | 86    | 5900    | SH | DEFINED | 3  |
| CYPRESS SEMICONDUCTOR CORP | COM     | 232806109 | 4     | 200     | SH | DEFINED | 17 |
| CYPRESS SEMICONDUCTOR CORP | COM     | 232806109 | 0     | 10000   | SH | DEFINED | 18 |
| CYTEC INDS INC             | COM     | 232820100 | 9031  | 162460  | SH | DEFINED | 6  |
| CYTEC INDS INC             | COM     | 232820100 | 2     | 42      | SH | DEFINED | 11 |
| CYTEC INDS INC             | COM     | 232820100 | 69803 | 1255685 | SH | DEFINED | 18 |
| CYTEC INDS INC             | COM     | 232820100 | 6     | 100     | SH | DEFINED | 2  |
| CYTEC INDS INC             | COM     | 232820100 | 29    | 513     | SH | DEFINED | 17 |
| CYTEC INDS INC             | COM     | 232820100 | 400   | 7200    | SH | DEFINED | 20 |
| CYTYC CORP                 | COM     | 232946103 | 2147  | 87695   | SH | DEFINED | 18 |
| CYTYC CORP                 | COM     | 232946103 | 17    | 675     | SH | DEFINED | 2  |
| CYTYC CORP                 | COM     | 232946103 | 5     | 200     | SH | DEFINED | 11 |
| CYTYC CORP                 | COM     | 232946103 | 8     | 320     | SH | DEFINED | 3  |
| D R HORTON INC             | COM     | 23331A109 | 896   | 37400   | SH | DEFINED | 6  |

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|                             |                |               |       |          |     |         |    |
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| D R HORTON INC              | COM            | 23331A109     | 0     | 5974     | SH  | DEFINED | 18 |
| D R HORTON INC              | COM            | 23331A109     | 1132  | 47284    | SH  | DEFINED | 3  |
| DADE BEHRING HLDGS INC      | COM            | 23342J206     | 28337 | 705599   | SH  | DEFINED | 3  |
| DADE BEHRING HLDGS INC      | COM            | 23342J206     | 317   | 7900     | SH  | DEFINED | 22 |
| DAIMLERCHRYSLER AG          | ORD            | D1668R123     | 50    | 1000     | SH  | DEFINED | 11 |
| DAIMLERCHRYSLER AG          | ORD            | D1668R123     | 417   | 8354     | SH  | DEFINED | 17 |
| DAIMLERCHRYSLER AG          | ORD            | D1668R123     | 84    | 1686     | SH  | DEFINED | 2  |
| DAIMLERCHRYSLER AG          | ORD            | D1668R123     | 639   | 12779    | SH  | DEFINED | 5  |
| DAIMLERCHRYSLER AG          | ORD            | D1668R123     | 207   | 4162     | SH  | DEFINED | 18 |
| DANAHER CORP DEL            | COM            | 235851102     | 283   | 4199     | SH  | DEFINED | 5  |
| DANAHER CORP DEL            | NOTE           | 1/2 235851AF9 | 1     | 1400000  | PRN | DEFINED | 18 |
| DANAHER CORP DEL            | NOTE           | 1/2 235851AF9 | 10784 | 10725000 | PRN | DEFINED | 21 |
| DANAHER CORP DEL            | COM            | 235851102     | 237   | 3451     | SH  | DEFINED | 11 |
| DANAHER CORP DEL            | COM            | 235851102     | 2     | 35       | SH  | DEFINED | 7  |
| DANAHER CORP DEL            | COM            | 235851102     | 7     | 104481   | SH  | DEFINED | 18 |
| DANAHER CORP DEL            | COM            | 235851102     | 2831  | 41227    | SH  | DEFINED | 3  |
| DANAHER CORP DEL            | COM            | 235851102     | 141   | 2050     | SH  | DEFINED | 17 |
| DANKA BUSINESS SYS PLC      | SPONSORED ADR  | 236277109     | 5     | 2850     | SH  | DEFINED | 5  |
| DARDEN RESTAURANTS INC      | COM            | 237194105     | 3512  | 82700    | SH  | DEFINED | 23 |
| DARDEN RESTAURANTS INC      | COM            | 237194105     | 246   | 5800     | SH  | DEFINED | 17 |
| DARDEN RESTAURANTS INC      | COM            | 237194105     | 20481 | 482248   | SH  | DEFINED | 3  |
| DARDEN RESTAURANTS INC      | COM            | 237194105     | 336   | 7900     | SH  | DEFINED | 22 |
| DARDEN RESTAURANTS INC      | COM            | 237194105     | 88    | 2081     | SH  | DEFINED | 2  |
| DARDEN RESTAURANTS INC      | COM            | 237194105     | 1     | 26078    | SH  | DEFINED | 18 |
| DATARAM CORP                | COM PAR \$1    | 238108203     | 384   | 81171    | SH  | DEFINED | 6  |
| DATASCOPE CORP              | COM            | 238113104     | 20    | 600      | SH  | DEFINED | 11 |
| DATASCOPE CORP              | COM            | 238113104     | 700   | 20900    | SH  | DEFINED | 3  |
| DATASCOPE CORP              | COM            | 238113104     | 20    | 600      | SH  | DEFINED | 5  |
| DATAWATCH CORP              | COM NEW        | 237917208     | 6     | 2340     | SH  | DEFINED | 1  |
| DAVITA INC                  | COM            | 23918K108     | 0     | 151      | SH  | DEFINED | 18 |
| DCP MIDSTREAM PARTNERS LP   | COM UT LTD PTN | 23311P100     | 829   | 29600    | SH  | DEFINED | 3  |
| DEALERTRACK HLDGS INC       | COM            | 242309102     | 40    | 1800     | SH  | DEFINED | 3  |
| DEAN FOODS CO NEW           | COM            | 242370104     | 967   | 23006    | SH  | DEFINED | 3  |
| DEAN FOODS CO NEW           | COM            | 242370104     | 189   | 4500     | SH  | DEFINED | 20 |
| DEAN FOODS CO NEW           | COM            | 242370104     | 30473 | 725207   | SH  | DEFINED | 18 |
| DEAN FOODS CO NEW           | COM            | 242370104     | 1018  | 24232    | SH  | DEFINED | 17 |
| DEB SHOPS INC               | COM            | 242728103     | 2483  | 96838    | SH  | DEFINED | 6  |
| DEB SHOPS INC               | COM            | 242728103     | 10955 | 427266   | SH  | DEFINED | 18 |
| DEBT STRATEGIES FD INC NEW  | COM            | 24276Q109     | 0     | 5421     | SH  | DEFINED | 18 |
| DECKERS OUTDOOR CORP        | COM            | 243537107     | 7069  | 149380   | SH  | DEFINED | 3  |
| DEERE & CO                  | COM            | 244199105     | 12061 | 143736   | SH  | DEFINED | 17 |
| DEERE & CO                  | COM            | 244199105     | 5035  | 60000    | SH  | DEFINED | 8  |
| DEERE & CO                  | COM            | 244199105     | 521   | 6205     | SH  | DEFINED | 2  |
| DEERE & CO                  | COM            | 244199105     | 7563  | 90125    | SH  | DEFINED | 6  |
| DEERE & CO                  | COM            | 244199105     | 1942  | 23140    | SH  | DEFINED | 11 |
| DEERE & CO                  | COM            | 244199105     | 40    | 475      | SH  | DEFINED | 5  |
| DEERE & CO                  | COM            | 244199105     | 11379 | 135615   | SH  | DEFINED | 18 |
| DEERE & CO                  | COM            | 244199105     | 1880  | 22400    | SH  | DEFINED | 21 |
| DEERE & CO                  | COM            | 244199105     | 3357  | 40013    | SH  | DEFINED | 3  |
| DEERFIELD TRIARC CAP CORP   | COM            | 244572301     | 1544  | 117800   | SH  | DEFINED | 3  |
| DEL MONTE FOODS CO          | COM            | 24522P103     | 86063 | 8235686  | SH  | DEFINED | 6  |
| DEL MONTE FOODS CO          | COM            | 24522P103     | 83    | 7990     | SH  | DEFINED | 2  |
| DEL MONTE FOODS CO          | COM            | 24522P103     | 20423 | 1954385  | SH  | DEFINED | 18 |
| DEL MONTE FOODS CO          | COM            | 24522P103     | 123   | 11771    | SH  | DEFINED | 17 |
| DEL MONTE FOODS CO          | COM            | 24522P103     | 19    | 1808     | SH  | DEFINED | 5  |
| DELAWARE INVTS DIV & INCOME | COM            | 245915103     | 4     | 313      | SH  | DEFINED | 17 |
| DELEK US HLDGS INC          | COM            | 246647101     | 4318  | 233413   | SH  | DEFINED | 3  |
| DELIA'S INC NEW             | COM            | 246911101     | 52    | 6768     | SH  | DEFINED | 5  |
| DELL INC                    | COM            | 24702R101     | 9754  | 437477   | SH  | DEFINED | 6  |
| DELL INC                    | COM            | 24702R101     | 20953 | 917376   | SH  | DEFINED | 2  |
| DELL INC                    | COM            | 24702R101     | 2     | 100      | SH  | DEFINED | 4  |
| DELL INC                    | COM            | 24702R101     | 90382 | 3957191  | SH  | DEFINED | 10 |

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| DELL INC                     | COM           | 24702R101 | 856413 | 37496188 | SH   | DEFINED | 8  |
| DELL INC                     | COM           | 24702R101 | 6852   | 300000   | SH   | DEFINED | 7  |
| DELL INC                     | COM           | 24702R101 | 904    | 39583    | SH   | DEFINED | 11 |
| DELL INC                     | COM           | 24702R101 | 1703   | 74564    | SH   | DEFINED | 17 |
| DELL INC                     | COM           | 24702R101 | 357    | 15480    | SH   | DEFINED | 5  |
| DELL INC                     | COM           | 24702R101 | 410352 | 17966361 | SH   | DEFINED | 18 |
| DELL INC                     | COM           | 24702R101 | 5135   | 224825   | SH   | DEFINED | 21 |
| DELL INC                     | COM           | 24702R101 | 16887  | 739388   | SH   | DEFINED | 3  |
| DELL INC                     | COM           | 24702R101 | 1950   | 15000    | CALL | DEFINED | 13 |
| DELPHI FINL GROUP INC        | CL A          | 247131105 | 5625   | 141048   | SH   | DEFINED | 3  |
| DELPHI FINL GROUP INC        | CL A          | 247131105 | 44611  | 1118642  | SH   | DEFINED | 6  |
| DELTA & PINE LD CO           | COM           | 247357106 | 11     | 282      | SH   | DEFINED | 17 |
| DELTA & PINE LD CO           | COM           | 247357106 | 351    | 8693     | SH   | DEFINED | 5  |
| DELTA FINANCIAL CORP         | COM           | 247918105 | 119    | 13000    | SH   | DEFINED | 2  |
| DELTATHREE INC               | COM           | 24783N102 | 0      | 200      | SH   | DEFINED | 17 |
| DELTIC TIMBER CORP           | COM           | 247850100 | 0      | 742      | SH   | DEFINED | 18 |
| DELUXE CORP                  | COM           | 248019101 | 24333  | 1422980  | SH   | DEFINED | 6  |
| DELUXE CORP                  | COM           | 248019101 | 0      | 500      | SH   | DEFINED | 18 |
| DENBURY RES INC              | COM NEW       | 247916208 | 150    | 5320     | SH   | DEFINED | 5  |
| DENBURY RES INC              | COM NEW       | 247916208 | 18132  | 627412   | SH   | DEFINED | 18 |
| DENDREON CORP                | COM           | 24823Q107 | 13     | 3000     | SH   | DEFINED | 2  |
| DENDRITE INTL INC            | COM           | 248239105 | 4782   | 489000   | SH   | DEFINED | 18 |
| DENTSPLY INTL INC NEW        | COM           | 249030107 | 7512   | 249470   | SH   | DEFINED | 2  |
| DENTSPLY INTL INC NEW        | COM           | 249030107 | 41     | 1374     | SH   | DEFINED | 17 |
| DENTSPLY INTL INC NEW        | COM           | 249030107 | 36     | 1200     | SH   | DEFINED | 11 |
| DENTSPLY INTL INC NEW        | COM           | 249030107 | 487    | 16170    | SH   | DEFINED | 3  |
| DENTSPLY INTL INC NEW        | COM           | 249030107 | 0      | 60       | SH   | DEFINED | 18 |
| DENTSPLY INTL INC NEW        | COM           | 249030107 | 9      | 300      | SH   | DEFINED | 5  |
| DEUTSCHE TELEKOM AG          | SPONSORED ADR | 251566105 | 132    | 8328     | SH   | DEFINED | 17 |
| DEUTSCHE TELEKOM AG          | SPONSORED ADR | 251566105 | 3      | 200      | SH   | DEFINED | 11 |
| DEUTSCHE TELEKOM AG          | SPONSORED ADR | 251566105 | 791    | 49843    | SH   | DEFINED | 18 |
| DEUTSCHE BANK AG NAMEN       | ORD           | D18190898 | 182    | 1515     | SH   | DEFINED | 18 |
| DEVELOPERS DIVERSIFIED RLTY  | COM           | 251591103 | 62     | 1103     | SH   | DEFINED | 3  |
| DEVELOPERS DIVERSIFIED RLTY  | COM           | 251591103 | 167    | 3000     | SH   | DEFINED | 11 |
| DEVELOPERS DIVERSIFIED RLTY  | COM           | 251591103 | 67     | 1200     | SH   | DEFINED | 2  |
| DEVELOPERS DIVERSIFIED RLTY  | COM           | 251591103 | 16703  | 299550   | SH   | DEFINED | 1  |
| DEVELOPERS DIVERSIFIED RLTY  | COM           | 251591103 | 265    | 4750     | SH   | DEFINED | 21 |
| DEVELOPERS DIVERSIFIED RLTY  | COM           | 251591103 | 167    | 3000     | SH   | DEFINED | 5  |
| DEVELOPERS DIVERSIFIED RLTY  | COM           | 251591103 | 0      | 218      | SH   | DEFINED | 18 |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 286    | 4525     | SH   | DEFINED | 11 |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 6717   | 106363   | SH   | DEFINED | 17 |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 52     | 827      | SH   | DEFINED | 2  |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 116992 | 1855250  | SH   | DEFINED | 6  |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 715    | 11632    | SH   | DEFINED | 5  |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 53050  | 840056   | SH   | DEFINED | 18 |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 221    | 3500     | SH   | DEFINED | 20 |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 20613  | 326416   | SH   | DEFINED | 3  |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 9473   | 150000   | SH   | DEFINED | 8  |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 9193   | 145579   | SH   | DEFINED | 1  |
| DEVRY INC DEL                | COM           | 251893103 | 787    | 37000    | SH   | DEFINED | 3  |
| DEVRY INC DEL                | COM           | 251893103 | 0      | 3000     | SH   | DEFINED | 18 |
| DEVRY INC DEL                | COM           | 251893103 | 108    | 5000     | SH   | DEFINED | 5  |
| DEXCOM INC                   | COM           | 252131107 | 1619   | 145505   | SH   | DEFINED | 18 |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 4      | 55       | SH   | DEFINED | 7  |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 7106   | 100026   | SH   | DEFINED | 2  |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 56921  | 821825   | SH   | DEFINED | 6  |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 627    | 8825     | SH   | DEFINED | 11 |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 2944   | 41440    | SH   | DEFINED | 17 |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 27467  | 386635   | SH   | DEFINED | 18 |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 92     | 1290     | SH   | DEFINED | 5  |
| DIAMOND MGMT & TECHNOLOGY CO | COM           | 25269L106 | 2      | 200      | SH   | DEFINED | 17 |
| DIAMOND OFFSHORE DRILLING IN | COM           | 25271C102 | 10     | 140      | SH   | DEFINED | 2  |

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|                              |            |            |           |         |          |     |         |    |
|------------------------------|------------|------------|-----------|---------|----------|-----|---------|----|
| DIAMOND OFFSHORE DRILLING IN | COM        |            | 25271C102 | 13      | 175      | SH  | DEFINED | 11 |
| DIAMOND OFFSHORE DRILLING IN | BCV        | 1.500% 4/1 | 25271CAE2 | 75      | 500000   | SH  | DEFINED | 18 |
| DIAMOND OFFSHORE DRILLING IN | COM        |            | 25271C102 | 1679    | 23200    | SH  | DEFINED | 21 |
| DIAMOND OFFSHORE DRILLING IN | COM        |            | 25271C102 | 3       | 44100    | SH  | DEFINED | 18 |
| DIAMOND OFFSHORE DRILLING IN | COM        |            | 25271C102 | 87      | 1200     | SH  | DEFINED | 3  |
| DIAMOND OFFSHORE DRILLING IN | BCV        | 1.500% 4/1 | 25271CAE2 | 6936    | 4600000  | PRN | DEFINED | 21 |
| DIAMONDROCK HOSPITALITY CO   | COM        |            | 252784301 | 10      | 600      | SH  | DEFINED | 11 |
| DIAMONDROCK HOSPITALITY CO   | COM        |            | 252784301 | 18166   | 1093650  | SH  | DEFINED | 3  |
| DICKS SPORTING GOODS INC     | COM        |            | 253393102 | 25      | 550      | SH  | DEFINED | 11 |
| DICKS SPORTING GOODS INC     | COM        |            | 253393102 | 4778    | 104957   | SH  | DEFINED | 18 |
| DICKS SPORTING GOODS INC     | COM        |            | 253393102 | 23      | 500      | SH  | DEFINED | 5  |
| DIEBOLD INC                  | COM        |            | 253651103 | 22      | 500      | SH  | DEFINED | 5  |
| DIEBOLD INC                  | COM        |            | 253651103 | 2206    | 50683    | SH  | DEFINED | 11 |
| DIEBOLD INC                  | COM        |            | 253651103 | 284     | 6516     | SH  | DEFINED | 2  |
| DIEBOLD INC                  | COM        |            | 253651103 | 0       | 9901     | SH  | DEFINED | 18 |
| DIEBOLD INC                  | COM        |            | 253651103 | 87      | 2000     | SH  | DEFINED | 17 |
| DIGIMARC CORP                | COM        |            | 253807101 | 0       | 2600     | SH  | DEFINED | 18 |
| DIGITAL ANGEL CORP           | COM        |            | 253830103 | 3       | 1000     | SH  | DEFINED | 2  |
| DIGITAL INSIGHT CORP         | COM        |            | 25385P106 | 18      | 615      | SH  | DEFINED | 2  |
| DIGITAL INSIGHT CORP         | COM        |            | 25385P106 | 493     | 16830    | SH  | DEFINED | 18 |
| DIGITAL INSIGHT CORP         | COM        |            | 25385P106 | 47      | 1600     | SH  | DEFINED | 20 |
| DIGITAL INSIGHT CORP         | COM        |            | 25385P106 | 2035    | 69419    | SH  | DEFINED | 21 |
| DIGITAL RIV INC              | COM        |            | 25388B104 | 16      | 320      | SH  | DEFINED | 17 |
| DIGITAL RIV INC              | COM        |            | 25388B104 | 31      | 610      | SH  | DEFINED | 2  |
| DIGITAL RLTY TR INC          | COM        |            | 253868103 | 1       | 25860    | SH  | DEFINED | 18 |
| DIGITAL RLTY TR INC          | COM        |            | 253868103 | 3939    | 125763   | SH  | DEFINED | 3  |
| DIGITAS INC                  | COM        |            | 25388K104 | 281     | 29220    | SH  | DEFINED | 20 |
| DIGITAS INC                  | COM        |            | 25388K104 | 2866    | 297920   | SH  | DEFINED | 18 |
| DIGITAS INC                  | COM        |            | 25388K104 | 11612   | 1207022  | SH  | DEFINED | 21 |
| DILLARDS INC                 | CL A       |            | 254067101 | 30373   | 927978   | SH  | DEFINED | 3  |
| DILLARDS INC                 | CL A       |            | 254067101 | 13458   | 411180   | SH  | DEFINED | 18 |
| DIME BANCORP INC NEW         | *W EXP     | 99/99/999  | 25429Q110 | 0       | 90000    | SH  | DEFINED | 18 |
| DIME CMNTY BANCSHARES        | COM        |            | 253922108 | 19      | 1300     | SH  | DEFINED | 11 |
| DIME CMNTY BANCSHARES        | COM        |            | 253922108 | 4053    | 275130   | SH  | DEFINED | 6  |
| DIODES INC                   | COM        |            | 254543101 | 3492    | 80897    | SH  | DEFINED | 18 |
| DIRECT GEN CORP              | COM        |            | 25456W204 | 17499   | 1300025  | SH  | DEFINED | 6  |
| DIRECTED ELECTRONICS INC     | COM        |            | 254575103 | 1601    | 106050   | SH  | DEFINED | 3  |
| DIRECTV GROUP INC            | COM        |            | 25459L106 | 28      | 1423     | SH  | DEFINED | 5  |
| DIRECTV GROUP INC            | COM        |            | 25459L106 | 148300  | 7535575  | SH  | DEFINED | 10 |
| DIRECTV GROUP INC            | COM        |            | 25459L106 | 7377    | 374822   | SH  | DEFINED | 7  |
| DIRECTV GROUP INC            | COM        |            | 25459L106 | 13      | 645      | SH  | DEFINED | 2  |
| DIRECTV GROUP INC            | COM        |            | 25459L106 | 18108   | 920117   | SH  | DEFINED | 4  |
| DIRECTV GROUP INC            | COM        |            | 25459L106 | 48      | 2458     | SH  | DEFINED | 17 |
| DIRECTV GROUP INC            | COM        |            | 25459L106 | 551     | 27989    | SH  | DEFINED | 21 |
| DIRECTV GROUP INC            | COM        |            | 25459L106 | 2850    | 144820   | SH  | DEFINED | 3  |
| DIRECTV GROUP INC            | COM        |            | 25459L106 | 993     | 50478    | SH  | DEFINED | 11 |
| DIRECTV GROUP INC            | COM        |            | 25459L106 | 1237647 | 62888555 | SH  | DEFINED | 8  |
| DIRECTV GROUP INC            | COM        |            | 25459L106 | 0       | 320      | SH  | DEFINED | 18 |
| DIRECTV GROUP INC            | COM        |            | 25459L106 | 1297    | 65900    | SH  | DEFINED | 22 |
| DISCOVERY HOLDING CO         | CL A COM   |            | 25468Y107 | 271     | 18720    | SH  | DEFINED | 5  |
| DISCOVERY HOLDING CO         | CL A COM   |            | 25468Y107 | 11      | 782      | SH  | DEFINED | 11 |
| DISCOVERY HOLDING CO         | CL A COM   |            | 25468Y107 | 1103    | 76272    | SH  | DEFINED | 17 |
| DISCOVERY HOLDING CO         | CL A COM   |            | 25468Y107 | 2       | 124      | SH  | DEFINED | 2  |
| DISCOVERY HOLDING CO         | CL A COM   |            | 25468Y107 | 94835   | 6558444  | SH  | DEFINED | 18 |
| DISCOVERY HOLDING CO         | CL A COM   |            | 25468Y107 | 200     | 13825    | SH  | DEFINED | 21 |
| DISCOVERY HOLDING CO         | CL A COM   |            | 25468Y107 | 652     | 45090    | SH  | DEFINED | 20 |
| DISNEY WALT CO               | COM DISNEY |            | 254687106 | 15882   | 513800   | SH  | DEFINED | 20 |
| DISNEY WALT CO               | COM DISNEY |            | 254687106 | 392     | 12670    | SH  | DEFINED | 7  |
| DISNEY WALT CO               | COM DISNEY |            | 254687106 | 10071   | 325805   | SH  | DEFINED | 17 |
| DISNEY WALT CO               | COM DISNEY |            | 254687106 | 1432    | 46307    | SH  | DEFINED | 1  |
| DISNEY WALT CO               | COM DISNEY |            | 254687106 | 11048   | 357423   | SH  | DEFINED | 4  |
| DISNEY WALT CO               | COM DISNEY |            | 254687106 | 74810   | 2428572  | SH  | DEFINED | 6  |

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| DISNEY WALT CO               | NOTE 2.125% 4/1 | 254687AU0 | 2269    | 2000000  | SH | DEFINED | 14 |
| DISNEY WALT CO               | COM DISNEY      | 254687106 | 17314   | 560153   | SH | DEFINED | 21 |
| DISNEY WALT CO               | COM DISNEY      | 254687106 | 23900   | 773210   | SH | DEFINED | 3  |
| DISNEY WALT CO               | COM DISNEY      | 254687106 | 1230    | 39797    | SH | DEFINED | 11 |
| DISNEY WALT CO               | COM DISNEY      | 254687106 | 5817    | 190519   | SH | DEFINED | 5  |
| DISNEY WALT CO               | COM DISNEY      | 254687106 | 1545130 | 49988019 | SH | DEFINED | 18 |
| DISNEY WALT CO               | COM DISNEY      | 254687106 | 26298   | 850808   | SH | DEFINED | 2  |
| DITECH NETWORKS INC          | COM             | 25500T108 | 119     | 15469    | SH | DEFINED | 3  |
| DIVERSA CORP                 | COM             | 255064107 | 361     | 45050    | SH | DEFINED | 3  |
| DIVERSA CORP                 | COM             | 255064107 | 0       | 200      | SH | DEFINED | 18 |
| DIVERSA CORP                 | COM             | 255064107 | 8       | 1000     | SH | DEFINED | 17 |
| DIVERSIFIED INCOME STRAT PTF | COM             | 255251100 | 0       | 5        | SH | DEFINED | 18 |
| DIXIE GROUP INC              | CL A            | 255519100 | 26      | 1730     | SH | DEFINED | 6  |
| DIXIE GROUP INC              | CL A            | 255519100 | 6       | 425      | SH | DEFINED | 11 |
| DJO INCORPORATED             | COM             | 23325G104 | 4540    | 109320   | SH | DEFINED | 18 |
| DJO INCORPORATED             | COM             | 23325G104 | 484     | 11660    | SH | DEFINED | 20 |
| DJO INCORPORATED             | COM             | 23325G104 | 17133   | 412550   | SH | DEFINED | 21 |
| DNP SELECT INCOME FD         | COM             | 23325P104 | 0       | 21858    | SH | DEFINED | 18 |
| DOBSON COMMUNICATIONS CORP   | CL A            | 256069105 | 9592    | 1366400  | SH | DEFINED | 21 |
| DOBSON COMMUNICATIONS CORP   | CL A            | 256069105 | 192     | 27400    | SH | DEFINED | 20 |
| DOBSON COMMUNICATIONS CORP   | CL A            | 256069105 | 4131    | 588400   | SH | DEFINED | 18 |
| DOLBY LABORATORIES INC       | COM             | 25659T107 | 1292    | 65110    | SH | DEFINED | 3  |
| DOLBY LABORATORIES INC       | COM             | 25659T107 | 37064   | 1867198  | SH | DEFINED | 21 |
| DOLBY LABORATORIES INC       | COM             | 25659T107 | 246     | 12400    | SH | DEFINED | 20 |
| DOLBY LABORATORIES INC       | COM             | 25659T107 | 9899    | 498689   | SH | DEFINED | 18 |
| DOLLAR FINL CORP             | COM             | 256664103 | 7005    | 321040   | SH | DEFINED | 3  |
| DOLLAR GEN CORP              | COM             | 256669102 | 63      | 4596     | SH | DEFINED | 11 |
| DOLLAR GEN CORP              | COM             | 256669102 | 740     | 54267    | SH | DEFINED | 3  |
| DOLLAR GEN CORP              | COM             | 256669102 | 409     | 30000    | SH | DEFINED | 21 |
| DOLLAR GEN CORP              | COM             | 256669102 | 0       | 20711    | SH | DEFINED | 18 |
| DOLLAR GEN CORP              | COM             | 256669102 | 55      | 4030     | SH | DEFINED | 6  |
| DOLLAR GEN CORP              | COM             | 256669102 | 41      | 3000     | SH | DEFINED | 2  |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM             | 256743105 | 1684    | 37790    | SH | DEFINED | 3  |
| DOLLAR TREE STORES INC       | COM             | 256747106 | 4681    | 151200   | SH | DEFINED | 6  |
| DOLLAR TREE STORES INC       | COM             | 256747106 | 1363    | 44033    | SH | DEFINED | 3  |
| DOMINION RES INC VA NEW      | COM             | 25746U109 | 1157    | 15121    | SH | DEFINED | 6  |
| DOMINION RES INC VA NEW      | COM             | 25746U109 | 47330   | 618780   | SH | DEFINED | 8  |
| DOMINION RES INC VA NEW      | COM             | 25746U109 | 1040    | 13600    | SH | DEFINED | 17 |
| DOMINION RES INC VA NEW      | COM             | 25746U109 | 6424    | 83980    | SH | DEFINED | 3  |
| DOMINION RES INC VA NEW      | COM             | 25746U109 | 993     | 12977    | SH | DEFINED | 11 |
| DOMINION RES INC VA NEW      | COM             | 25746U109 | 1       | 13053    | SH | DEFINED | 18 |
| DOMINION RES INC VA NEW      | COM             | 25746U109 | 714     | 9313     | SH | DEFINED | 5  |
| DOMINION RES INC VA NEW      | COM             | 25746U109 | 300     | 3920     | SH | DEFINED | 2  |
| DOMINION RES INC VA NEW      | COM             | 25746U109 | 277     | 3618     | SH | DEFINED | 1  |
| DOMINOS PIZZA INC            | COM             | 25754A201 | 16628   | 648281   | SH | DEFINED | 3  |
| DOMTAR INC                   | COM             | 257561100 | 145     | 24700    | SH | DEFINED | 7  |
| DONALDSON INC                | COM             | 257651109 | 12627   | 342200   | SH | DEFINED | 1  |
| DONALDSON INC                | COM             | 257651109 | 1360    | 36865    | SH | DEFINED | 2  |
| DONALDSON INC                | COM             | 257651109 | 39      | 1050     | SH | DEFINED | 5  |
| DONALDSON INC                | COM             | 257651109 | 783     | 21225    | SH | DEFINED | 11 |
| DONALDSON INC                | COM             | 257651109 | 8       | 220      | SH | DEFINED | 17 |
| DONEGAL GROUP INC            | CL A            | 257701201 | 2229    | 110242   | SH | DEFINED | 6  |
| DONEGAL GROUP INC            | CL B            | 257701300 | 627     | 34806    | SH | DEFINED | 6  |
| DONNELLEY R R & SONS CO      | COM             | 257867101 | 485     | 14700    | SH | DEFINED | 2  |
| DONNELLEY R R & SONS CO      | COM             | 257867101 | 15      | 441      | SH | DEFINED | 7  |
| DONNELLEY R R & SONS CO      | COM             | 257867101 | 214     | 6500     | SH | DEFINED | 21 |
| DONNELLEY R R & SONS CO      | COM             | 257867101 | 2649    | 80365    | SH | DEFINED | 3  |
| DONNELLEY R R & SONS CO      | COM             | 257867101 | 250     | 7600     | SH | DEFINED | 11 |
| DONNELLEY R R & SONS CO      | COM             | 257867101 | 41213   | 1250387  | SH | DEFINED | 18 |
| DONNELLEY R R & SONS CO      | COM             | 257867101 | 9143    | 277390   | SH | DEFINED | 6  |
| DONNELLEY R R & SONS CO      | COM             | 257867101 | 239     | 7250     | SH | DEFINED | 20 |
| DORAL FINL CORP              | COM             | 25811P100 | 9       | 1419     | SH | DEFINED | 2  |

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| DORAL FINL CORP              | COM          | 25811P100 | 0      | 2413     | SH | DEFINED | 18 |
| DOREL INDS INC               | CL B SUB VTG | 25822C205 | 477    | 18700    | SH | DEFINED | 7  |
| DORMAN PRODUCTS INC          | COM          | 258278100 | 1387   | 137310   | SH | DEFINED | 6  |
| DOT HILL SYS CORP            | COM          | 25848T109 | 10     | 2500     | SH | DEFINED | 11 |
| DOVER CORP                   | COM          | 260003108 | 10178  | 214545   | SH | DEFINED | 23 |
| DOVER CORP                   | COM          | 260003108 | 980    | 20655    | SH | DEFINED | 11 |
| DOVER CORP                   | COM          | 260003108 | 6057   | 127676   | SH | DEFINED | 17 |
| DOVER CORP                   | COM          | 260003108 | 0      | 1570     | SH | DEFINED | 18 |
| DOVER CORP                   | COM          | 260003108 | 4200   | 88541    | SH | DEFINED | 3  |
| DOVER CORP                   | COM          | 260003108 | 961    | 20300    | SH | DEFINED | 5  |
| DOVER CORP                   | COM          | 260003108 | 14910  | 314289   | SH | DEFINED | 2  |
| DOVER DOWNS GAMING & ENTMT I | COM          | 260095104 | 1593   | 131135   | SH | DEFINED | 3  |
| DOW CHEM CO                  | COM          | 260543103 | 41099  | 1054365  | SH | DEFINED | 6  |
| DOW CHEM CO                  | COM          | 260543103 | 266719 | 6842446  | SH | DEFINED | 18 |
| DOW CHEM CO                  | COM          | 260543103 | 4974   | 127603   | SH | DEFINED | 7  |
| DOW CHEM CO                  | COM          | 260543103 | 1815   | 46553    | SH | DEFINED | 2  |
| DOW CHEM CO                  | COM          | 260543103 | 3243   | 83200    | SH | DEFINED | 20 |
| DOW CHEM CO                  | COM          | 260543103 | 3417   | 87666    | SH | DEFINED | 17 |
| DOW CHEM CO                  | COM          | 260543103 | 6599   | 170166   | SH | DEFINED | 5  |
| DOW CHEM CO                  | COM          | 260543103 | 24286  | 623036   | SH | DEFINED | 3  |
| DOW CHEM CO                  | COM          | 260543103 | 4569   | 117212   | SH | DEFINED | 21 |
| DOW CHEM CO                  | COM          | 260543103 | 366    | 9385     | SH | DEFINED | 11 |
| DOW JONES & CO INC           | COM          | 260561105 | 1      | 15950    | SH | DEFINED | 18 |
| DOW JONES & CO INC           | COM          | 260561105 | 13     | 380      | SH | DEFINED | 2  |
| DOW JONES & CO INC           | COM          | 260561105 | 929    | 27700    | SH | DEFINED | 17 |
| DOW JONES & CO INC           | COM          | 260561105 | 371    | 11056    | SH | DEFINED | 3  |
| DOWNEY FINL CORP             | COM          | 261018105 | 40740  | 612260   | SH | DEFINED | 6  |
| DOWNEY FINL CORP             | COM          | 261018105 | 0      | 6008     | SH | DEFINED | 18 |
| DPL INC                      | COM          | 233293109 | 0      | 11250    | SH | DEFINED | 18 |
| DPL INC                      | COM          | 233293109 | 345    | 12707    | SH | DEFINED | 2  |
| DPL INC                      | COM          | 233293109 | 1769   | 65214    | SH | DEFINED | 17 |
| DPL INC                      | COM          | 233293109 | 44     | 1627     | SH | DEFINED | 11 |
| DR REDDYS LABS LTD           | ADR          | 256135203 | 16     | 1000     | SH | DEFINED | 11 |
| DREAMWORKS ANIMATION SKG INC | CL A         | 26153C103 | 0      | 170      | SH | DEFINED | 18 |
| DRESS BARN INC               | COM          | 261570105 | 16106  | 738130   | SH | DEFINED | 3  |
| DRESSER-RAND GROUP INC       | COM          | 261608103 | 16     | 800      | SH | DEFINED | 11 |
| DREYFUS HIGH YIELD STRATEGIE | SH BEN INT   | 26200S101 | 0      | 75       | SH | DEFINED | 18 |
| DREYFUS STRATEGIC MUN BD FD  | COM          | 26202F107 | 0      | 4321     | SH | DEFINED | 18 |
| DREYFUS STRATEGIC MUNS INC   | COM          | 261932107 | 0      | 1036     | SH | DEFINED | 18 |
| DRS TECHNOLOGIES INC         | COM          | 23330X100 | 44     | 1000     | SH | DEFINED | 2  |
| DRS TECHNOLOGIES INC         | COM          | 23330X100 | 18773  | 429890   | SH | DEFINED | 18 |
| DSP GROUP INC                | COM          | 23332B106 | 153    | 6700     | SH | DEFINED | 21 |
| DSP GROUP INC                | COM          | 23332B106 | 18     | 800      | SH | DEFINED | 11 |
| DSP GROUP INC                | COM          | 23332B106 | 35299  | 1544800  | SH | DEFINED | 18 |
| DSP GROUP INC                | COM          | 23332B106 | 686    | 30000    | SH | DEFINED | 20 |
| DST SYS INC DEL              | COM          | 233326107 | 62     | 1000     | SH | DEFINED | 11 |
| DST SYS INC DEL              | COM          | 233326107 | 85149  | 1380725  | SH | DEFINED | 8  |
| DST SYS INC DEL              | COM          | 233326107 | 734    | 11900    | SH | DEFINED | 21 |
| DST SYS INC DEL              | COM          | 233326107 | 0      | 33       | SH | DEFINED | 18 |
| DSW INC                      | CL A         | 23334L102 | 8809   | 279640   | SH | DEFINED | 3  |
| DTE ENERGY CO                | COM          | 233331107 | 451    | 10853    | SH | DEFINED | 17 |
| DTE ENERGY CO                | COM          | 233331107 | 150    | 3605     | SH | DEFINED | 2  |
| DTE ENERGY CO                | COM          | 233331107 | 1271   | 30609    | SH | DEFINED | 3  |
| DTE ENERGY CO                | COM          | 233331107 | 0      | 1902     | SH | DEFINED | 18 |
| DTE ENERGY CO                | COM          | 233331107 | 43740  | 1053720  | SH | DEFINED | 6  |
| DTF TAX-FREE INCOME INC      | COM          | 23334J107 | 0      | 14       | SH | DEFINED | 18 |
| DU PONT E I DE NEMOURS & CO  | COM          | 263534109 | 1121   | 26160    | SH | DEFINED | 1  |
| DU PONT E I DE NEMOURS & CO  | COM          | 263534109 | 5501   | 128400   | SH | DEFINED | 20 |
| DU PONT E I DE NEMOURS & CO  | COM          | 263534109 | 653547 | 15255540 | SH | DEFINED | 18 |
| DU PONT E I DE NEMOURS & CO  | COM          | 263534109 | 1403   | 32847    | SH | DEFINED | 5  |
| DU PONT E I DE NEMOURS & CO  | COM          | 263534109 | 13594  | 317310   | SH | DEFINED | 3  |
| DU PONT E I DE NEMOURS & CO  | COM          | 263534109 | 128635 | 3002690  | SH | DEFINED | 21 |

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|                              |               |           |        |         |    |         |    |
|------------------------------|---------------|-----------|--------|---------|----|---------|----|
| DU PONT E I DE NEMOURS & CO  | COM           | 263534109 | 7972   | 186086  | SH | DEFINED | 17 |
| DU PONT E I DE NEMOURS & CO  | COM           | 263534109 | 57436  | 1340703 | SH | DEFINED | 6  |
| DU PONT E I DE NEMOURS & CO  | COM           | 263534109 | 4090   | 95470   | SH | DEFINED | 7  |
| DU PONT E I DE NEMOURS & CO  | COM           | 263534109 | 1212   | 28303   | SH | DEFINED | 2  |
| DU PONT E I DE NEMOURS & CO  | COM           | 263534109 | 7475   | 174490  | SH | DEFINED | 4  |
| DU PONT E I DE NEMOURS & CO  | COM           | 263534109 | 3653   | 85267   | SH | DEFINED | 11 |
| DUCOMMUN INC DEL             | COM           | 264147109 | 1845   | 98876   | SH | DEFINED | 6  |
| DUFF & PHELPS UTIL CORP BD T | COM           | 26432K108 | 0      | 3       | SH | DEFINED | 18 |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 1322   | 43774   | SH | DEFINED | 6  |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 120    | 3904    | SH | DEFINED | 5  |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 250    | 8264    | SH | DEFINED | 11 |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 17924  | 593512  | SH | DEFINED | 3  |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 301    | 9972    | SH | DEFINED | 20 |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 5574   | 184581  | SH | DEFINED | 17 |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 3804   | 125964  | SH | DEFINED | 2  |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 173309 | 5738693 | SH | DEFINED | 18 |
| DUKE REALTY CORP             | COM NEW       | 264411505 | 5729   | 153400  | SH | DEFINED | 18 |
| DUKE REALTY CORP             | COM NEW       | 264411505 | 19     | 500     | SH | DEFINED | 5  |
| DUKE REALTY CORP             | COM NEW       | 264411505 | 553    | 14800   | SH | DEFINED | 21 |
| DUKE REALTY CORP             | COM NEW       | 264411505 | 2030   | 54347   | SH | DEFINED | 2  |
| DUKE REALTY CORP             | COM NEW       | 264411505 | 1769   | 47361   | SH | DEFINED | 17 |
| DUKE REALTY CORP             | COM NEW       | 264411505 | 70     | 1875    | SH | DEFINED | 11 |
| DUKE REALTY CORP             | COM NEW       | 264411505 | 32     | 853     | SH | DEFINED | 3  |
| DUN & BRADSTREET CORP DEL NE | COM           | 26483E100 | 22     | 300     | SH | DEFINED | 11 |
| DUN & BRADSTREET CORP DEL NE | COM           | 26483E100 | 145    | 1932    | SH | DEFINED | 17 |
| DUN & BRADSTREET CORP DEL NE | COM           | 26483E100 | 68     | 901     | SH | DEFINED | 2  |
| DUN & BRADSTREET CORP DEL NE | COM           | 26483E100 | 13     | 175     | SH | DEFINED | 5  |
| DUN & BRADSTREET CORP DEL NE | COM           | 26483E100 | 0      | 551     | SH | DEFINED | 18 |
| DUQUESNE LT HLDGS INC        | COM           | 266233105 | 7      | 375     | SH | DEFINED | 5  |
| DUQUESNE LT HLDGS INC        | COM           | 266233105 | 22     | 1134    | SH | DEFINED | 17 |
| DUQUESNE LT HLDGS INC        | COM           | 266233105 | 0      | 571     | SH | DEFINED | 18 |
| DUQUESNE LT HLDGS INC        | COM           | 266233105 | 24735  | 1258150 | SH | DEFINED | 6  |
| DURECT CORP                  | COM           | 266605104 | 37     | 9325    | SH | DEFINED | 5  |
| DWS HIGH INCOME TR           | SHS           | 23337C109 | 0      | 3       | SH | DEFINED | 18 |
| DWS MUN INCOME TR            | COM           | 23338M106 | 0      | 2187    | SH | DEFINED | 18 |
| DYCOM INDS INC               | COM           | 267475101 | 17     | 810     | SH | DEFINED | 2  |
| DYCOM INDS INC               | COM           | 267475101 | 8452   | 393100  | SH | DEFINED | 6  |
| DYCOM INDS INC               | COM           | 267475101 | 27950  | 1300000 | SH | DEFINED | 21 |
| DYCOM INDS INC               | COM           | 267475101 | 3      | 128545  | SH | DEFINED | 18 |
| DYNAMEX INC                  | COM           | 26784F103 | 144    | 6944    | SH | DEFINED | 3  |
| DYNAMEX INC                  | COM           | 26784F103 | 689    | 33200   | SH | DEFINED | 17 |
| DYNAMIC MATLS CORP           | COM           | 267888105 | 2      | 76800   | SH | DEFINED | 18 |
| DYNAMICS RESH CORP           | COM           | 268057106 | 1416   | 142334  | SH | DEFINED | 6  |
| DYNCORP INTL INC             | CL A          | 26817C101 | 3081   | 244700  | SH | DEFINED | 3  |
| DYNEGY INC NEW               | CL A          | 26816Q101 | 8      | 1488703 | SH | DEFINED | 18 |
| DYNEGY INC NEW               | CL A          | 26816Q101 | 376    | 67794   | SH | DEFINED | 3  |
| DYNEGY INC NEW               | CL A          | 26816Q101 | 5968   | 1077301 | SH | DEFINED | 6  |
| DYNEGY INC NEW               | CL A          | 26816Q101 | 24     | 4325    | SH | DEFINED | 5  |
| E M C CORP MASS              | COM           | 268648102 | 104020 | 8682791 | SH | DEFINED | 18 |
| E M C CORP MASS              | COM           | 268648102 | 461    | 38500   | SH | DEFINED | 20 |
| E M C CORP MASS              | COM           | 268648102 | 410    | 34605   | SH | DEFINED | 5  |
| E M C CORP MASS              | COM           | 268648102 | 604    | 50412   | SH | DEFINED | 17 |
| E M C CORP MASS              | COM           | 268648102 | 45     | 3750    | SH | DEFINED | 11 |
| E M C CORP MASS              | COM           | 268648102 | 31     | 2610    | SH | DEFINED | 4  |
| E M C CORP MASS              | COM           | 268648102 | 98     | 8140    | SH | DEFINED | 21 |
| E M C CORP MASS              | COM           | 268648102 | 245    | 20410   | SH | DEFINED | 2  |
| E M C CORP MASS              | COM           | 268648102 | 12     | 1000    | SH | DEFINED | 7  |
| E M C CORP MASS              | COM           | 268648102 | 10963  | 915121  | SH | DEFINED | 3  |
| E ON AG                      | SPONSORED ADR | 268780103 | 4      | 95      | SH | DEFINED | 2  |
| E ON AG                      | SPONSORED ADR | 268780103 | 80     | 2013    | SH | DEFINED | 17 |
| E ON AG                      | SPONSORED ADR | 268780103 | 155    | 3895    | SH | DEFINED | 18 |
| E TRADE FINANCIAL CORP       | COM           | 269246104 | 5      | 200     | SH | DEFINED | 11 |

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|                              |                |            |           |         |          |      |         |    |
|------------------------------|----------------|------------|-----------|---------|----------|------|---------|----|
| E TRADE FINANCIAL CORP       | COM            |            | 269246104 | 12      | 500      | SH   | DEFINED | 2  |
| E TRADE FINANCIAL CORP       | COM            |            | 269246104 | 1769    | 73934    | SH   | DEFINED | 3  |
| E TRADE FINANCIAL CORP       | COM            |            | 269246104 | 48      | 2000     | SH   | DEFINED | 5  |
| E TRADE FINANCIAL CORP       | COM            |            | 269246104 | 6523    | 272695   | SH   | DEFINED | 17 |
| EAGLE BULK SHIPPING INC      | COM            |            | Y2187A101 | 10      | 600      | SH   | DEFINED | 2  |
| EAGLE MATERIALS INC          | COM            |            | 26969P108 | 10      | 302      | SH   | DEFINED | 2  |
| EAGLE MATERIALS INC          | COM            |            | 26969P108 | 22916   | 680404   | SH   | DEFINED | 3  |
| EAGLE MATERIALS INC          | COM            |            | 26969P108 | 0       | 18       | SH   | DEFINED | 18 |
| EAGLE TEST SYS INC           | COM            |            | 270006109 | 6151    | 372320   | SH   | DEFINED | 3  |
| EARTHLINK INC                | COM            |            | 270321102 | 26074   | 3581594  | SH   | DEFINED | 6  |
| EAST WEST BANCORP INC        | COM            |            | 27579R104 | 3648    | 92090    | SH   | DEFINED | 18 |
| EAST WEST BANCORP INC        | COM            |            | 27579R104 | 1044    | 26350    | SH   | DEFINED | 11 |
| EAST WEST BANCORP INC        | COM            |            | 27579R104 | 3516    | 88777    | SH   | DEFINED | 3  |
| EAST WEST BANCORP INC        | COM            |            | 27579R104 | 236     | 5970     | SH   | DEFINED | 17 |
| EAST WEST BANCORP INC        | COM            |            | 27579R104 | 4444    | 112200   | SH   | DEFINED | 21 |
| EAST WEST BANCORP INC        | COM            |            | 27579R104 | 110     | 2770     | SH   | DEFINED | 20 |
| EAST WEST BANCORP INC        | COM            |            | 27579R104 | 98      | 2500     | SH   | DEFINED | 5  |
| EASTERN AMERN NAT GAS TR     | SPERS RCT UNIT |            | 276217106 | 26      | 1000     | SH   | DEFINED | 2  |
| EASTERN INS HLDGS INC        | COM            |            | 276534104 | 6       | 385      | SH   | DEFINED | 5  |
| EASTMAN CHEM CO              | COM            |            | 277432100 | 770     | 14250    | SH   | DEFINED | 3  |
| EASTMAN CHEM CO              | COM            |            | 277432100 | 3       | 58       | SH   | DEFINED | 17 |
| EASTMAN CHEM CO              | COM            |            | 277432100 | 1       | 13       | SH   | DEFINED | 2  |
| EASTMAN CHEM CO              | COM            |            | 277432100 | 721     | 13343    | SH   | DEFINED | 18 |
| EASTMAN CHEM CO              | COM            |            | 277432100 | 27      | 500      | SH   | DEFINED | 11 |
| EASTMAN CHEM CO              | COM            |            | 277432100 | 8       | 146      | SH   | DEFINED | 5  |
| EASTMAN CHEM CO              | COM            |            | 277432100 | 185     | 3420     | SH   | DEFINED | 6  |
| EASTMAN KODAK CO             | COM            |            | 277461109 | 159085  | 7102000  | SH   | DEFINED | 10 |
| EASTMAN KODAK CO             | COM            |            | 277461109 | 1924    | 85904    | SH   | DEFINED | 17 |
| EASTMAN KODAK CO             | NOTE           | 3.375%10/1 | 277461BE8 | 43511   | 43600000 | SH   | DEFINED | 14 |
| EASTMAN KODAK CO             | COM            |            | 277461109 | 66      | 2950     | SH   | DEFINED | 6  |
| EASTMAN KODAK CO             | COM            |            | 277461109 | 1071827 | 47849431 | SH   | DEFINED | 8  |
| EASTMAN KODAK CO             | COM            |            | 277461109 | 94080   | 4200000  | SH   | DEFINED | 13 |
| EASTMAN KODAK CO             | COM            |            | 277461109 | 148     | 6600     | SH   | DEFINED | 21 |
| EASTMAN KODAK CO             | COM            |            | 277461109 | 1108    | 49461    | SH   | DEFINED | 3  |
| EASTMAN KODAK CO             | COM            |            | 277461109 | 1967    | 87800    | SH   | DEFINED | 11 |
| EASTMAN KODAK CO             | COM            |            | 277461109 | 423     | 18896    | SH   | DEFINED | 5  |
| EASTMAN KODAK CO             | COM            |            | 277461109 | 503     | 22459    | SH   | DEFINED | 18 |
| EASTMAN KODAK CO             | COM            |            | 277461109 | 498     | 22239    | SH   | DEFINED | 2  |
| EASTMAN KODAK CO             | COM            |            | 277461109 | 6380    | 38770    | CALL | DEFINED | 13 |
| EATON CORP                   | COM            |            | 278058102 | 59      | 847      | SH   | DEFINED | 5  |
| EATON CORP                   | COM            |            | 278058102 | 335     | 4870     | SH   | DEFINED | 2  |
| EATON CORP                   | COM            |            | 278058102 | 131     | 1900     | SH   | DEFINED | 6  |
| EATON CORP                   | COM            |            | 278058102 | 103     | 1500     | SH   | DEFINED | 17 |
| EATON CORP                   | COM            |            | 278058102 | 78299   | 1137236  | SH   | DEFINED | 18 |
| EATON CORP                   | COM            |            | 278058102 | 234     | 3400     | SH   | DEFINED | 20 |
| EATON CORP                   | COM            |            | 278058102 | 3791    | 55058    | SH   | DEFINED | 3  |
| EATON VANCE CORP             | COM NON VTG    |            | 278265103 | 772     | 26754    | SH   | DEFINED | 18 |
| EATON VANCE CORP             | COM NON VTG    |            | 278265103 | 23      | 785      | SH   | DEFINED | 2  |
| EATON VANCE CORP             | COM NON VTG    |            | 278265103 | 2       | 65       | SH   | DEFINED | 7  |
| EATON VANCE CORP             | COM NON VTG    |            | 278265103 | 12      | 400      | SH   | DEFINED | 17 |
| EATON VANCE LTD DUR INCOME F | COM            |            | 27828H105 | 0       | 668      | SH   | DEFINED | 18 |
| EATON VANCE NY MUNI INCOME T | SH BEN INT     |            | 27826W104 | 0       | 1963     | SH   | DEFINED | 18 |
| EATON VANCE SR FLTNG RTE TR  | COM            |            | 27828Q105 | 0       | 500      | SH   | DEFINED | 18 |
| EATON VANCE SR INCOME TR     | SH BEN INT     |            | 27826S103 | 0       | 3414     | SH   | DEFINED | 18 |
| EATON VANCE TAX ADVT DIV INC | COM            |            | 27828G107 | 0       | 253      | SH   | DEFINED | 18 |
| EATON VANCE TX ADV GLBL DIV  | COM            |            | 27828S101 | 0       | 16215    | SH   | DEFINED | 18 |
| EATON VANCE TXMGD GL BUYWR O | COM            |            | 27829C105 | 0       | 625      | SH   | DEFINED | 18 |
| EBAY INC                     | COM            |            | 278642103 | 3270    | 115319   | SH   | DEFINED | 21 |
| EBAY INC                     | COM            |            | 278642103 | 1295970 | 45697120 | SH   | DEFINED | 8  |
| EBAY INC                     | COM            |            | 278642103 | 15      | 540      | SH   | DEFINED | 2  |
| EBAY INC                     | COM            |            | 278642103 | 38      | 1325     | SH   | DEFINED | 4  |
| EBAY INC                     | COM            |            | 278642103 | 1085    | 38270    | SH   | DEFINED | 11 |

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|                              |               |           |        |          |    |         |    |
|------------------------------|---------------|-----------|--------|----------|----|---------|----|
| EBAY INC                     | COM           | 278642103 | 91     | 3220     | SH | DEFINED | 17 |
| EBAY INC                     | COM           | 278642103 | 5672   | 200000   | SH | DEFINED | 20 |
| EBAY INC                     | COM           | 278642103 | 11311  | 398832   | SH | DEFINED | 3  |
| EBAY INC                     | COM           | 278642103 | 659    | 24002    | SH | DEFINED | 5  |
| EBAY INC                     | COM           | 278642103 | 370712 | 13071640 | SH | DEFINED | 18 |
| EBAY INC                     | COM           | 278642103 | 146261 | 5157299  | SH | DEFINED | 10 |
| ECHOSTAR COMMUNICATIONS NEW  | CL A          | 278762109 | 270    | 8250     | SH | DEFINED | 11 |
| ECHOSTAR COMMUNICATIONS NEW  | CL A          | 278762109 | 1287   | 39310    | SH | DEFINED | 3  |
| ECHOSTAR COMMUNICATIONS NEW  | CL A          | 278762109 | 7350   | 224507   | SH | DEFINED | 2  |
| ECHOSTAR COMMUNICATIONS NEW  | CL A          | 278762109 | 746    | 22800    | SH | DEFINED | 20 |
| ECHOSTAR COMMUNICATIONS NEW  | CL A          | 278762109 | 79822  | 2438049  | SH | DEFINED | 21 |
| ECHOSTAR COMMUNICATIONS NEW  | CL A          | 278762109 | 15     | 455      | SH | DEFINED | 17 |
| ECHOSTAR COMMUNICATIONS NEW  | CL A          | 278762109 | 90497  | 2764099  | SH | DEFINED | 18 |
| ECI TELECOM LTD              | ORD           | 268258100 | 5147   | 623870   | SH | DEFINED | 3  |
| ECI TELECOM LTD              | ORD           | 268258100 | 12360  | 1498200  | SH | DEFINED | 21 |
| ECI TELECOM LTD              | ORD           | 268258100 | 2805   | 340000   | SH | DEFINED | 18 |
| ECI TELECOM LTD              | ORD           | 268258100 | 257    | 31100    | SH | DEFINED | 20 |
| ECLIPSYS CORP                | COM           | 278856109 | 2712   | 151425   | SH | DEFINED | 18 |
| ECOLAB INC                   | COM           | 278865100 | 45     | 1050     | SH | DEFINED | 2  |
| ECOLAB INC                   | COM           | 278865100 | 5806   | 135600   | SH | DEFINED | 17 |
| ECOLAB INC                   | COM           | 278865100 | 248    | 5800     | SH | DEFINED | 20 |
| ECOLAB INC                   | COM           | 278865100 | 32326  | 754938   | SH | DEFINED | 21 |
| ECOLAB INC                   | COM           | 278865100 | 1328   | 31005    | SH | DEFINED | 3  |
| ECOLAB INC                   | COM           | 278865100 | 64     | 1500     | SH | DEFINED | 5  |
| ECOLAB INC                   | COM           | 278865100 | 59434  | 1387987  | SH | DEFINED | 18 |
| ECOLAB INC                   | COM           | 278865100 | 184    | 4290     | SH | DEFINED | 11 |
| ECOLLEGE COM                 | COM           | 27887E100 | 14     | 850      | SH | DEFINED | 2  |
| ECTEL LTD                    | ORD           | M29925100 | 1      | 123      | SH | DEFINED | 4  |
| EDISON INTL                  | COM           | 281020107 | 2336   | 56108    | SH | DEFINED | 3  |
| EDISON INTL                  | COM           | 281020107 | 1156   | 27760    | SH | DEFINED | 18 |
| EDISON INTL                  | COM           | 281020107 | 66     | 1575     | SH | DEFINED | 5  |
| EDISON INTL                  | COM           | 281020107 | 284    | 6820     | SH | DEFINED | 6  |
| EDISON INTL                  | COM           | 281020107 | 47     | 1125     | SH | DEFINED | 2  |
| EDISON INTL                  | COM           | 281020107 | 400    | 9600     | SH | DEFINED | 17 |
| EDO CORP                     | COM           | 281347104 | 27     | 1200     | SH | DEFINED | 6  |
| EDP ENERGIAS DE PORTUGAL S A | SPONSORED ADR | 268353109 | 0      | 130      | SH | DEFINED | 18 |
| EDWARDS AG INC               | COM           | 281760108 | 0      | 5280     | SH | DEFINED | 18 |
| EDWARDS AG INC               | COM           | 281760108 | 184    | 3450     | SH | DEFINED | 6  |
| EDWARDS AG INC               | COM           | 281760108 | 27     | 500      | SH | DEFINED | 2  |
| EDWARDS AG INC               | COM           | 281760108 | 24390  | 457773   | SH | DEFINED | 3  |
| EDWARDS AG INC               | COM           | 281760108 | 3314   | 62200    | SH | DEFINED | 22 |
| EDWARDS AG INC               | COM           | 281760108 | 3927   | 73700    | SH | DEFINED | 23 |
| EDWARDS AG INC               | COM           | 281760108 | 153    | 2870     | SH | DEFINED | 5  |
| EDWARDS LIFESCIENCES CORP    | COM           | 28176E108 | 1286   | 27600    | SH | DEFINED | 23 |
| EDWARDS LIFESCIENCES CORP    | COM           | 28176E108 | 42     | 900      | SH | DEFINED | 2  |
| EDWARDS LIFESCIENCES CORP    | COM           | 28176E108 | 26     | 560      | SH | DEFINED | 17 |
| EDWARDS LIFESCIENCES CORP    | COM           | 28176E108 | 255    | 5475     | SH | DEFINED | 21 |
| EDWARDS LIFESCIENCES CORP    | COM           | 28176E108 | 22607  | 485235   | SH | DEFINED | 3  |
| EDWARDS LIFESCIENCES CORP    | COM           | 28176E108 | 29     | 625      | SH | DEFINED | 5  |
| EDWARDS LIFESCIENCES CORP    | COM           | 28176E108 | 74     | 1580     | SH | DEFINED | 18 |
| EDWARDS LIFESCIENCES CORP    | COM           | 28176E108 | 7      | 150      | SH | DEFINED | 11 |
| EGL INC                      | COM           | 268484102 | 8152   | 223700   | SH | DEFINED | 3  |
| EL PASO CORP                 | COM           | 28336L109 | 7830   | 574078   | SH | DEFINED | 3  |
| EL PASO CORP                 | COM           | 28336L109 | 23     | 1663     | SH | DEFINED | 17 |
| EL PASO CORP                 | COM           | 28336L109 | 13     | 960      | SH | DEFINED | 11 |
| EL PASO CORP                 | COM           | 28336L109 | 58     | 4300     | SH | DEFINED | 5  |
| EL PASO CORP                 | COM           | 28336L109 | 5      | 400      | SH | DEFINED | 4  |
| EL PASO CORP                 | COM           | 28336L109 | 334    | 24500    | SH | DEFINED | 22 |
| EL PASO CORP                 | COM           | 28336L109 | 630    | 46171    | SH | DEFINED | 2  |
| EL PASO CORP                 | COM           | 28336L109 | 0      | 2930     | SH | DEFINED | 18 |
| EL PASO CORP                 | COM           | 28336L109 | 2541   | 186300   | SH | DEFINED | 23 |
| EL PASO ELEC CO              | COM NEW       | 283677854 | 206    | 9200     | SH | DEFINED | 3  |

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|------------------------------|--------|------------|-----------|--------|----------|-----|---------|----|
| ELAN PLC                     | ADR    |            | 284131208 | 15     | 1000     | SH  | DEFINED | 17 |
| ELAN PLC                     | ADR    |            | 284131208 | 0      | 5054     | SH  | DEFINED | 18 |
| ELAN PLC                     | ADR    |            | 284131208 | 682    | 44800    | SH  | DEFINED | 5  |
| ELDORADO GOLD CORP NEW       | COM    |            | 284902103 | 4913   | 1130200  | SH  | DEFINED | 7  |
| ELECTRO RENT CORP            | COM    |            | 285218103 | 400    | 23494    | SH  | DEFINED | 6  |
| ELECTRO SCIENTIFIC INDS      | COM    |            | 285229100 | 51     | 2500     | SH  | DEFINED | 5  |
| ELECTRO SCIENTIFIC INDS      | COM    |            | 285229100 | 12     | 600      | SH  | DEFINED | 11 |
| ELECTRONIC ARTS INC          | COM    |            | 285512109 | 6980   | 125000   | SH  | DEFINED | 7  |
| ELECTRONIC ARTS INC          | COM    |            | 285512109 | 8      | 150      | SH  | DEFINED | 4  |
| ELECTRONIC ARTS INC          | COM    |            | 285512109 | 937188 | 16831683 | SH  | DEFINED | 8  |
| ELECTRONIC ARTS INC          | COM    |            | 285512109 | 498    | 8925     | SH  | DEFINED | 1  |
| ELECTRONIC ARTS INC          | COM    |            | 285512109 | 42696  | 764613   | SH  | DEFINED | 21 |
| ELECTRONIC ARTS INC          | COM    |            | 285512109 | 3306   | 59205    | SH  | DEFINED | 3  |
| ELECTRONIC ARTS INC          | COM    |            | 285512109 | 260    | 4850     | SH  | DEFINED | 5  |
| ELECTRONIC ARTS INC          | COM    |            | 285512109 | 677734 | 12137070 | SH  | DEFINED | 18 |
| ELECTRONIC ARTS INC          | COM    |            | 285512109 | 1085   | 19488    | SH  | DEFINED | 17 |
| ELECTRONIC ARTS INC          | COM    |            | 285512109 | 4562   | 81700    | SH  | DEFINED | 20 |
| ELECTRONIC ARTS INC          | COM    |            | 285512109 | 104215 | 1871671  | SH  | DEFINED | 10 |
| ELECTRONIC ARTS INC          | COM    |            | 285512109 | 779    | 13990    | SH  | DEFINED | 11 |
| ELECTRONIC DATA SYS NEW      | COM    |            | 285661104 | 73     | 2978     | SH  | DEFINED | 17 |
| ELECTRONIC DATA SYS NEW      | NOTE   | 3.875% 7/1 | 285661AF1 | 1626   | 1595000  | SH  | DEFINED | 14 |
| ELECTRONIC DATA SYS NEW      | COM    |            | 285661104 | 10     | 422      | SH  | DEFINED | 2  |
| ELECTRONIC DATA SYS NEW      | COM    |            | 285661104 | 361    | 14730    | SH  | DEFINED | 6  |
| ELECTRONIC DATA SYS NEW      | COM    |            | 285661104 | 4971   | 202730   | SH  | DEFINED | 22 |
| ELECTRONIC DATA SYS NEW      | COM    |            | 285661104 | 16868  | 687942   | SH  | DEFINED | 3  |
| ELECTRONIC DATA SYS NEW      | COM    |            | 285661104 | 1      | 56       | SH  | DEFINED | 11 |
| ELECTRONIC DATA SYS NEW      | COM    |            | 285661104 | 825    | 33660    | SH  | DEFINED | 5  |
| ELECTRONIC DATA SYS NEW      | COM    |            | 285661104 | 1      | 23261    | SH  | DEFINED | 18 |
| ELECTRONICS FOR IMAGING INC  | DBC    | 1.500% 6/0 | 286082AA0 | 62     | 600000   | SH  | DEFINED | 18 |
| ELECTRONICS FOR IMAGING INC  | COM    |            | 286082102 | 6744   | 294756   | SH  | DEFINED | 6  |
| ELECTRONICS FOR IMAGING INC  | COM    |            | 286082102 | 24688  | 1079011  | SH  | DEFINED | 21 |
| ELECTRONICS FOR IMAGING INC  | COM    |            | 286082102 | 632    | 27643    | SH  | DEFINED | 20 |
| ELECTRONICS FOR IMAGING INC  | DBC    | 1.500% 6/0 | 286082AA0 | 6900   | 6650000  | PRN | DEFINED | 21 |
| ELECTRONICS FOR IMAGING INC  | COM    |            | 286082102 | 6263   | 273726   | SH  | DEFINED | 18 |
| ELIZABETH ARDEN INC          | COM    |            | 28660G106 | 152    | 9400     | SH  | DEFINED | 20 |
| ELIZABETH ARDEN INC          | COM    |            | 28660G106 | 6147   | 380379   | SH  | DEFINED | 21 |
| ELIZABETH ARDEN INC          | COM    |            | 28660G106 | 1511   | 93500    | SH  | DEFINED | 18 |
| ELIZABETH ARDEN INC          | COM    |            | 28660G106 | 2383   | 147449   | SH  | DEFINED | 6  |
| ELKCORP                      | COM    |            | 287456107 | 12143  | 447250   | SH  | DEFINED | 6  |
| ELKCORP                      | COM    |            | 287456107 | 3236   | 119200   | SH  | DEFINED | 21 |
| ELKCORP                      | COM    |            | 287456107 | 79     | 2900     | SH  | DEFINED | 20 |
| ELKCORP                      | COM    |            | 287456107 | 806    | 29700    | SH  | DEFINED | 18 |
| ELLIS PERRY INTL INC         | COM    |            | 288853104 | 4177   | 135252   | SH  | DEFINED | 6  |
| ELLIS PERRY INTL INC         | COM    |            | 288853104 | 5735   | 185714   | SH  | DEFINED | 3  |
| EMBARQ CORP                  | COM    |            | 29078E105 | 233    | 4814     | SH  | DEFINED | 6  |
| EMBARQ CORP                  | COM    |            | 29078E105 | 53992  | 1116238  | SH  | DEFINED | 18 |
| EMBARQ CORP                  | COM    |            | 29078E105 | 35     | 723      | SH  | DEFINED | 2  |
| EMBARQ CORP                  | COM    |            | 29078E105 | 349    | 7270     | SH  | DEFINED | 5  |
| EMBARQ CORP                  | COM    |            | 29078E105 | 1      | 19       | SH  | DEFINED | 7  |
| EMBARQ CORP                  | COM    |            | 29078E105 | 707    | 14618    | SH  | DEFINED | 20 |
| EMBARQ CORP                  | COM    |            | 29078E105 | 6      | 126      | SH  | DEFINED | 4  |
| EMBARQ CORP                  | COM    |            | 29078E105 | 1262   | 26095    | SH  | DEFINED | 3  |
| EMBARQ CORP                  | COM    |            | 29078E105 | 84     | 1728     | SH  | DEFINED | 17 |
| EMBARQ CORP                  | COM    |            | 29078E105 | 52142  | 1077972  | SH  | DEFINED | 21 |
| EMBARQ CORP                  | COM    |            | 29078E105 | 578    | 11943    | SH  | DEFINED | 11 |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR | COM SHS    | 29081M102 | 12     | 300      | SH  | DEFINED | 17 |
| EMC INS GROUP INC            | COM    |            | 268664109 | 458    | 15879    | SH  | DEFINED | 6  |
| EMC INS GROUP INC            | COM    |            | 268664109 | 2267   | 78590    | SH  | DEFINED | 3  |
| EMCOR GROUP INC              | COM    |            | 29084Q100 | 14287  | 260530   | SH  | DEFINED | 18 |
| EMCOR GROUP INC              | COM    |            | 29084Q100 | 2416   | 44050    | SH  | DEFINED | 3  |
| EMCORE CORP                  | COM    |            | 290846104 | 5      | 865      | SH  | DEFINED | 2  |
| EMDEON CORP                  | COM    |            | 290849108 | 0      | 750      | SH  | DEFINED | 18 |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| EMDEON CORP                  | COM            | 290849108 | 1385   | 118300  | SH | DEFINED | 22 |
| EMDEON CORP                  | COM            | 290849108 | 5244   | 447830  | SH | DEFINED | 3  |
| EMERGE INTERACTIVE INC       | COM NEW        | 29088W301 | 0      | 5       | SH | DEFINED | 18 |
| EMERSON ELEC CO              | COM            | 291011104 | 841    | 10030   | SH | DEFINED | 6  |
| EMERSON ELEC CO              | COM            | 291011104 | 38374  | 457591  | SH | DEFINED | 17 |
| EMERSON ELEC CO              | COM            | 291011104 | 2130   | 25400   | SH | DEFINED | 1  |
| EMERSON ELEC CO              | COM            | 291011104 | 14100  | 168137  | SH | DEFINED | 2  |
| EMERSON ELEC CO              | COM            | 291011104 | 10931  | 130350  | SH | DEFINED | 7  |
| EMERSON ELEC CO              | COM            | 291011104 | 1308   | 15607   | SH | DEFINED | 5  |
| EMERSON ELEC CO              | COM            | 291011104 | 10063  | 119994  | SH | DEFINED | 3  |
| EMERSON ELEC CO              | COM            | 291011104 | 2703   | 32230   | SH | DEFINED | 21 |
| EMERSON ELEC CO              | COM            | 291011104 | 386084 | 4603911 | SH | DEFINED | 18 |
| EMERSON ELEC CO              | COM            | 291011104 | 2018   | 24063   | SH | DEFINED | 11 |
| EMISPHERE TECHNOLOGIES INC   | COM            | 291345106 | 0      | 4700    | SH | DEFINED | 18 |
| EMS TECHNOLOGIES INC         | COM            | 26873N108 | 10     | 575     | SH | DEFINED | 5  |
| EMS TECHNOLOGIES INC         | COM            | 26873N108 | 636    | 33875   | SH | DEFINED | 3  |
| EMULEX CORP                  | COM NEW        | 292475209 | 2587   | 142400  | SH | DEFINED | 3  |
| ENBRIDGE ENERGY PARTNERS L P | COM            | 29250R106 | 0      | 1300    | SH | DEFINED | 18 |
| ENBRIDGE INC                 | COM            | 29250N105 | 11586  | 358368  | SH | DEFINED | 7  |
| ENCANA CORP                  | COM            | 292505104 | 35     | 764     | SH | DEFINED | 5  |
| ENCANA CORP                  | COM            | 292505104 | 6754   | 144665  | SH | DEFINED | 3  |
| ENCANA CORP                  | COM            | 292505104 | 145940 | 3125731 | SH | DEFINED | 18 |
| ENCANA CORP                  | COM            | 292505104 | 47351  | 1015705 | SH | DEFINED | 7  |
| ENCANA CORP                  | COM            | 292505104 | 508    | 10876   | SH | DEFINED | 21 |
| ENCANA CORP                  | COM            | 292505104 | 490    | 10500   | SH | DEFINED | 20 |
| ENCORE ACQUISITION CO        | COM            | 29255W100 | 146    | 6000    | SH | DEFINED | 20 |
| ENCORE ACQUISITION CO        | COM            | 29255W100 | 1473   | 60500   | SH | DEFINED | 18 |
| ENCORE ACQUISITION CO        | COM            | 29255W100 | 6039   | 248100  | SH | DEFINED | 21 |
| ENCORE ACQUISITION CO        | COM            | 29255W100 | 10102  | 415053  | SH | DEFINED | 6  |
| ENCORE WIRE CORP             | COM            | 292562105 | 26243  | 743625  | SH | DEFINED | 3  |
| ENCYSIVE PHARMACEUTICALS INC | COM            | 29256X107 | 1      | 250     | SH | DEFINED | 2  |
| ENDESA S A                   | SPONSORED ADR  | 29258N107 | 85     | 2000    | SH | DEFINED | 11 |
| ENDESA S A                   | SPONSORED ADR  | 29258N107 | 35704  | 838117  | SH | DEFINED | 18 |
| ENDESA S A                   | SPONSORED ADR  | 29258N107 | 256    | 6000    | SH | DEFINED | 2  |
| ENDESA S A                   | SPONSORED ADR  | 29258N107 | 2914   | 68392   | SH | DEFINED | 17 |
| ENDO PHARMACEUTICALS HLDGS I | COM            | 29264F205 | 21046  | 646568  | SH | DEFINED | 18 |
| ENDO PHARMACEUTICALS HLDGS I | COM            | 29264F205 | 8290   | 254700  | SH | DEFINED | 21 |
| ENDO PHARMACEUTICALS HLDGS I | COM            | 29264F205 | 394    | 12100   | SH | DEFINED | 20 |
| ENDO PHARMACEUTICALS HLDGS I | COM            | 29264F205 | 13     | 414     | SH | DEFINED | 2  |
| ENDO PHARMACEUTICALS HLDGS I | COM            | 29264F205 | 849    | 26098   | SH | DEFINED | 3  |
| ENDO PHARMACEUTICALS HLDGS I | COM            | 29264F205 | 1771   | 54395   | SH | DEFINED | 11 |
| ENERGEN CORP                 | COM            | 29265N108 | 43377  | 1035989 | SH | DEFINED | 3  |
| ENERGEN CORP                 | COM            | 29265N108 | 16266  | 388480  | SH | DEFINED | 6  |
| ENERGEN CORP                 | COM            | 29265N108 | 21     | 508     | SH | DEFINED | 2  |
| ENERGEN CORP                 | COM            | 29265N108 | 0      | 6684    | SH | DEFINED | 18 |
| ENERGIZER HLDGS INC          | COM            | 29266R108 | 9      | 120     | SH | DEFINED | 6  |
| ENERGIZER HLDGS INC          | COM            | 29266R108 | 0      | 1321    | SH | DEFINED | 18 |
| ENERGY EAST CORP             | COM            | 29266M109 | 24     | 1001    | SH | DEFINED | 17 |
| ENERGY EAST CORP             | COM            | 29266M109 | 3      | 134000  | SH | DEFINED | 18 |
| ENERGY EAST CORP             | COM            | 29266M109 | 6582   | 277470  | SH | DEFINED | 6  |
| ENERGY PARTNERS LTD          | COM            | 29270U105 | 25     | 1000    | SH | DEFINED | 2  |
| ENERGY PARTNERS LTD          | COM            | 29270U105 | 0      | 5000    | SH | DEFINED | 18 |
| ENERGY PARTNERS LTD          | COM            | 29270U105 | 6471   | 262510  | SH | DEFINED | 6  |
| ENERGY TRANSFER EQUITY L P   | COM UT LTD PTN | 29273V100 | 950    | 32460   | SH | DEFINED | 3  |
| ENERGY TRANSFER PRTRNS L P   | UNIT LTD PARTN | 29273R109 | 0      | 2069    | SH | DEFINED | 18 |
| ENERPLUS RES FD              | UNIT TR G NEW  | 29274D604 | 477    | 9490    | SH | DEFINED | 7  |
| ENERSYS                      | COM            | 29275Y102 | 686    | 42740   | SH | DEFINED | 3  |
| ENI S P A                    | SPONSORED ADR  | 26874R108 | 30     | 500     | SH | DEFINED | 17 |
| ENI S P A                    | SPONSORED ADR  | 26874R108 | 27     | 460     | SH | DEFINED | 2  |
| ENI S P A                    | SPONSORED ADR  | 26874R108 | 30     | 512     | SH | DEFINED | 5  |
| ENI S P A                    | SPONSORED ADR  | 26874R108 | 0      | 1405    | SH | DEFINED | 18 |
| ENNIS INC                    | COM            | 293389102 | 7302   | 337296  | SH | DEFINED | 3  |

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| ENNIS INC                    | COM            | 293389102 | 0     | 10075   | SH | DEFINED | 18 |
| ENNIS INC                    | COM            | 293389102 | 460   | 21250   | SH | DEFINED | 2  |
| ENNIS INC                    | COM            | 293389102 | 119   | 5500    | SH | DEFINED | 17 |
| ENNIS INC                    | COM            | 293389102 | 5615  | 259332  | SH | DEFINED | 6  |
| ENPRO INDS INC               | COM            | 29355X107 | 14318 | 476301  | SH | DEFINED | 3  |
| ENSCO INTL INC               | COM            | 26874Q100 | 215   | 4900    | SH | DEFINED | 11 |
| ENSCO INTL INC               | COM            | 26874Q100 | 2440  | 55673   | SH | DEFINED | 2  |
| ENSCO INTL INC               | COM            | 26874Q100 | 13    | 290     | SH | DEFINED | 4  |
| ENSCO INTL INC               | COM            | 26874Q100 | 13488 | 307730  | SH | DEFINED | 18 |
| ENSCO INTL INC               | COM            | 26874Q100 | 32807 | 748516  | SH | DEFINED | 21 |
| ENSCO INTL INC               | COM            | 26874Q100 | 1258  | 28701   | SH | DEFINED | 3  |
| ENSCO INTL INC               | COM            | 26874Q100 | 253   | 6074    | SH | DEFINED | 5  |
| ENTEGRIS INC                 | COM            | 29362U104 | 3001  | 275070  | SH | DEFINED | 18 |
| ENTEGRIS INC                 | COM            | 29362U104 | 21    | 1880    | SH | DEFINED | 17 |
| ENTERCOM COMMUNICATIONS CORP | CL A           | 293639100 | 757   | 30050   | SH | DEFINED | 18 |
| ENERGY CORP NEW              | COM            | 29364G103 | 203   | 2600    | SH | DEFINED | 11 |
| ENERGY CORP NEW              | COM            | 29364G103 | 20035 | 256102  | SH | DEFINED | 17 |
| ENERGY CORP NEW              | COM            | 29364G103 | 586   | 7490    | SH | DEFINED | 6  |
| ENERGY CORP NEW              | COM            | 29364G103 | 8896  | 113722  | SH | DEFINED | 3  |
| ENERGY CORP NEW              | COM            | 29364G103 | 583   | 7355    | SH | DEFINED | 5  |
| ENERGY CORP NEW              | COM            | 29364G103 | 0     | 970     | SH | DEFINED | 18 |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 647   | 24200   | SH | DEFINED | 17 |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 91    | 3400    | SH | DEFINED | 2  |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 40    | 1486    | SH | DEFINED | 11 |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 3     | 109847  | SH | DEFINED | 18 |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 175   | 6566    | SH | DEFINED | 5  |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 3     | 124     | SH | DEFINED | 1  |
| ENTERTAINMENT PPTYS TR       | COM SH BEN INT | 29380T105 | 4915  | 99650   | SH | DEFINED | 3  |
| ENTERTAINMENT PPTYS TR       | COM SH BEN INT | 29380T105 | 11    | 225     | SH | DEFINED | 17 |
| ENZO BIOCHEM INC             | COM            | 294100102 | 55030 | 4514386 | SH | DEFINED | 18 |
| ENZO BIOCHEM INC             | COM            | 294100102 | 1693  | 138914  | SH | DEFINED | 21 |
| ENZO BIOCHEM INC             | COM            | 294100102 | 403   | 33030   | SH | DEFINED | 3  |
| ENZO BIOCHEM INC             | COM            | 294100102 | 1723  | 141340  | SH | DEFINED | 20 |
| ENZON PHARMACEUTICALS INC    | COM            | 293904108 | 10450 | 1266712 | SH | DEFINED | 3  |
| EOG RES INC                  | COM            | 26875P101 | 3     | 51300   | SH | DEFINED | 18 |
| EOG RES INC                  | COM            | 26875P101 | 4     | 55      | SH | DEFINED | 4  |
| EOG RES INC                  | COM            | 26875P101 | 36    | 555     | SH | DEFINED | 2  |
| EOG RES INC                  | COM            | 26875P101 | 57    | 877     | SH | DEFINED | 11 |
| EOG RES INC                  | COM            | 26875P101 | 2731  | 41988   | SH | DEFINED | 3  |
| EPIC BANCORP                 | COM            | 294250105 | 738   | 50000   | SH | DEFINED | 1  |
| EPICOR SOFTWARE CORP         | COM            | 29426L108 | 15538 | 1185213 | SH | DEFINED | 6  |
| EPIQ SYS INC                 | COM            | 26882D109 | 9239  | 628070  | SH | DEFINED | 18 |
| EQUIFAX INC                  | COM            | 294429105 | 1159  | 31572   | SH | DEFINED | 17 |
| EQUIFAX INC                  | COM            | 294429105 | 801   | 21813   | SH | DEFINED | 3  |
| EQUIFAX INC                  | COM            | 294429105 | 0     | 1501    | SH | DEFINED | 18 |
| EQUINIX INC                  | COM NEW        | 29444U502 | 3529  | 58715   | SH | DEFINED | 18 |
| EQUITABLE RES INC            | COM            | 294549100 | 3     | 100     | SH | DEFINED | 2  |
| EQUITABLE RES INC            | COM            | 294549100 | 165   | 4718    | SH | DEFINED | 11 |
| EQUITABLE RES INC            | COM            | 294549100 | 64    | 1800    | SH | DEFINED | 5  |
| EQUITABLE RES INC            | COM            | 294549100 | 249   | 7118    | SH | DEFINED | 3  |
| EQUITY INCOME FD             | UT 1 EX SR-ATT | 294700703 | 0     | 1076    | SH | DEFINED | 18 |
| EQUITY INNS INC              | COM            | 294703103 | 8401  | 527684  | SH | DEFINED | 3  |
| EQUITY LIFESTYLE PPTYS INC   | COM            | 29472R108 | 0     | 8700    | SH | DEFINED | 18 |
| EQUITY LIFESTYLE PPTYS INC   | COM            | 29472R108 | 91    | 2000    | SH | DEFINED | 1  |
| EQUITY LIFESTYLE PPTYS INC   | COM            | 29472R108 | 14    | 300     | SH | DEFINED | 11 |
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 163   | 4100    | SH | DEFINED | 7  |
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 1952  | 49085   | SH | DEFINED | 2  |
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 1952  | 49100   | SH | DEFINED | 6  |
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 2556  | 64280   | SH | DEFINED | 3  |
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 60    | 1500    | SH | DEFINED | 11 |
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 471   | 11835   | SH | DEFINED | 17 |
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 2     | 45403   | SH | DEFINED | 18 |

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| EQUITY OFFICE PROPERTIES TRU | PFD CV B 5.25%  | 294741509 | 1189   | 21000    | SH  | DEFINED | 14 |
| EQUITY OFFICE PROPERTIES TRU | COM             | 294741103 | 422    | 10487    | SH  | DEFINED | 5  |
| EQUITY ONE                   | COM             | 294752100 | 43     | 1800     | SH  | DEFINED | 17 |
| EQUITY ONE                   | COM             | 294752100 | 19     | 800      | SH  | DEFINED | 11 |
| EQUITY RESIDENTIAL           | SH BEN INT      | 29476L107 | 3926   | 77623    | SH  | DEFINED | 17 |
| EQUITY RESIDENTIAL           | PFD CONV E 7%   | 29476L883 | 84     | 1500     | SH  | DEFINED | 2  |
| EQUITY RESIDENTIAL           | SH BEN INT      | 29476L107 | 21156  | 418275   | SH  | DEFINED | 1  |
| EQUITY RESIDENTIAL           | SH BEN INT      | 29476L107 | 46     | 900      | SH  | DEFINED | 7  |
| EQUITY RESIDENTIAL           | SH BEN INT      | 29476L107 | 11344  | 224270   | SH  | DEFINED | 18 |
| EQUITY RESIDENTIAL           | SH BEN INT      | 29476L107 | 2659   | 52576    | SH  | DEFINED | 3  |
| EQUITY RESIDENTIAL           | SH BEN INT      | 29476L107 | 68     | 1350     | SH  | DEFINED | 11 |
| EQUITY RESIDENTIAL           | SH BEN INT      | 29476L107 | 74     | 1450     | SH  | DEFINED | 5  |
| EQUITY RESIDENTIAL           | SH BEN INT      | 29476L107 | 487    | 9629     | SH  | DEFINED | 2  |
| ERICSSON L M TEL CO          | ADR B SEK 10    | 294821608 | 0      | 10220    | SH  | DEFINED | 18 |
| ERICSSON L M TEL CO          | ADR B SEK 10    | 294821608 | 42     | 1225     | SH  | DEFINED | 2  |
| ERICSSON L M TEL CO          | ADR B SEK 10    | 294821608 | 35     | 1026     | SH  | DEFINED | 17 |
| ERICSSON L M TEL CO          | ADR B SEK 10    | 294821608 | 43     | 1260     | SH  | DEFINED | 11 |
| ESCALADE INC                 | COM             | 296056104 | 154    | 15442    | SH  | DEFINED | 6  |
| ESCO TECHNOLOGIES INC        | COM             | 296315104 | 0      | 170      | SH  | DEFINED | 18 |
| ESPEED INC                   | CL A            | 296643109 | 18     | 2000     | SH  | DEFINED | 5  |
| ESSEX CORP                   | COM             | 296744105 | 0      | 2000     | SH  | DEFINED | 18 |
| ESSEX CORP                   | COM             | 296744105 | 87     | 5000     | SH  | DEFINED | 1  |
| ESSEX CORP                   | COM             | 296744105 | 6      | 350      | SH  | DEFINED | 11 |
| ESSEX PPTY TR INC            | COM             | 297178105 | 770    | 6343     | SH  | DEFINED | 3  |
| ETHAN ALLEN INTERIORS INC    | COM             | 297602104 | 12     | 350      | SH  | DEFINED | 5  |
| ETHAN ALLEN INTERIORS INC    | COM             | 297602104 | 251    | 7250     | SH  | DEFINED | 7  |
| ETHAN ALLEN INTERIORS INC    | COM             | 297602104 | 4780   | 137900   | SH  | DEFINED | 4  |
| ETHAN ALLEN INTERIORS INC    | COM             | 297602104 | 20234  | 583790   | SH  | DEFINED | 3  |
| ETHAN ALLEN INTERIORS INC    | COM             | 297602104 | 30866  | 890540   | SH  | DEFINED | 6  |
| EURONET WORLDWIDE INC        | COM             | 298736109 | 2      | 70       | SH  | DEFINED | 7  |
| EURONET WORLDWIDE INC        | COM             | 298736109 | 0      | 192      | SH  | DEFINED | 18 |
| EURONET WORLDWIDE INC        | NOTE 3.500%10/1 | 298736AF6 | 13804  | 14300000 | PRN | DEFINED | 21 |
| EURONET WORLDWIDE INC        | NOTE 3.500%10/1 | 298736AF6 | 2      | 1800000  | PRN | DEFINED | 18 |
| EUROZINC MNG CORP            | COM             | 298804105 | 0      | 5000     | SH  | DEFINED | 18 |
| EUROZINC MNG CORP            | COM             | 298804105 | 1395   | 566900   | SH  | DEFINED | 3  |
| EVC CAREER COLLEGES INC      | COM             | 26926P100 | 6      | 10000    | SH  | DEFINED | 5  |
| EVERCORE PARTNERS INC        | CLASS A         | 29977A105 | 145    | 5000     | SH  | DEFINED | 5  |
| EVERCORE PARTNERS INC        | CLASS A         | 29977A105 | 7      | 250      | SH  | DEFINED | 17 |
| EVERGREEN INCOME ADVANTAGE F | COM SHS         | 30023Y105 | 0      | 588      | SH  | DEFINED | 18 |
| EVERGREEN SOLAR INC          | COM             | 30033R108 | 8      | 1000     | SH  | DEFINED | 5  |
| EXAR CORP                    | COM             | 300645108 | 14329  | 1078150  | SH  | DEFINED | 18 |
| EXCEL TECHNOLOGY INC         | COM             | 30067T103 | 48955  | 1654440  | SH  | DEFINED | 18 |
| EXCEL TECHNOLOGY INC         | COM             | 30067T103 | 28     | 935      | SH  | DEFINED | 4  |
| EXCEL TECHNOLOGY INC         | COM             | 30067T103 | 170    | 5750     | SH  | DEFINED | 21 |
| EXCEL TECHNOLOGY INC         | COM             | 30067T103 | 109    | 3700     | SH  | DEFINED | 20 |
| EXCHANGE NATL BANCSHARES INC | COM             | 301309100 | 132    | 4357     | SH  | DEFINED | 6  |
| EXELIXIS INC                 | COM             | 30161Q104 | 0      | 53700    | SH  | DEFINED | 18 |
| EXELIXIS INC                 | COM             | 30161Q104 | 20     | 2380     | SH  | DEFINED | 5  |
| EXELON CORP                  | COM             | 30161N101 | 5      | 82996    | SH  | DEFINED | 18 |
| EXELON CORP                  | COM             | 30161N101 | 18     | 296      | SH  | DEFINED | 6  |
| EXELON CORP                  | COM             | 30161N101 | 57     | 947      | SH  | DEFINED | 2  |
| EXELON CORP                  | COM             | 30161N101 | 3801   | 62785    | SH  | DEFINED | 11 |
| EXELON CORP                  | COM             | 30161N101 | 1019   | 16826    | SH  | DEFINED | 5  |
| EXELON CORP                  | COM             | 30161N101 | 13542  | 223685   | SH  | DEFINED | 3  |
| EXELON CORP                  | COM             | 30161N101 | 32479  | 536490   | SH  | DEFINED | 17 |
| EXFO ELECTRO OPTICAL ENGR IN | SUB VTG SHS     | 302043104 | 236    | 40350    | SH  | DEFINED | 3  |
| EXIDE TECHNOLOGIES           | COM NEW         | 302051206 | 29922  | 8452431  | SH  | DEFINED | 13 |
| EXPEDIA INC DEL              | COM             | 30212P105 | 3519   | 224397   | SH  | DEFINED | 21 |
| EXPEDIA INC DEL              | COM             | 30212P105 | 1      | 37       | SH  | DEFINED | 2  |
| EXPEDIA INC DEL              | COM             | 30212P105 | 9786   | 624125   | SH  | DEFINED | 6  |
| EXPEDIA INC DEL              | COM             | 30212P105 | 867399 | 55318801 | SH  | DEFINED | 8  |
| EXPEDIA INC DEL              | COM             | 30212P105 | 109760 | 7000000  | SH  | DEFINED | 13 |

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|                              |              |           |         |          |    |         |    |
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| EXPEDIA INC DEL              | COM          | 30212P105 | 4704    | 299999   | SH | DEFINED | 7  |
| EXPEDIA INC DEL              | COM          | 30212P105 | 575     | 36662    | SH | DEFINED | 11 |
| EXPEDIA INC DEL              | COM          | 30212P105 | 4       | 250      | SH | DEFINED | 17 |
| EXPEDIA INC DEL              | COM          | 30212P105 | 210676  | 13435983 | SH | DEFINED | 18 |
| EXPEDIA INC DEL              | COM          | 30212P105 | 320     | 20420    | SH | DEFINED | 3  |
| EXPEDIA INC DEL              | COM          | 30212P105 | 84205   | 5370236  | SH | DEFINED | 10 |
| EXPEDITORS INTL WASH INC     | COM          | 302130109 | 7       | 166      | SH | DEFINED | 2  |
| EXPEDITORS INTL WASH INC     | COM          | 302130109 | 69      | 1575     | SH | DEFINED | 5  |
| EXPEDITORS INTL WASH INC     | COM          | 302130109 | 0       | 734      | SH | DEFINED | 18 |
| EXPEDITORS INTL WASH INC     | COM          | 302130109 | 25      | 566      | SH | DEFINED | 21 |
| EXPEDITORS INTL WASH INC     | COM          | 302130109 | 1863    | 41800    | SH | DEFINED | 11 |
| EXPRESS SCRIPTS INC          | COM          | 302182100 | 1026    | 13600    | SH | DEFINED | 22 |
| EXPRESS SCRIPTS INC          | COM          | 302182100 | 82      | 1080     | SH | DEFINED | 11 |
| EXPRESS SCRIPTS INC          | COM          | 302182100 | 3632    | 48136    | SH | DEFINED | 3  |
| EXPRESS SCRIPTS INC          | COM          | 302182100 | 6       | 75       | SH | DEFINED | 4  |
| EXPRESS SCRIPTS INC          | COM          | 302182100 | 8       | 100      | SH | DEFINED | 2  |
| EXPRESS SCRIPTS INC          | COM          | 302182100 | 629     | 8328     | SH | DEFINED | 17 |
| EXPRESSJET HOLDINGS INC      | CL A         | 30218U108 | 6080    | 919840   | SH | DEFINED | 6  |
| EXTREME NETWORKS INC         | COM          | 30226D106 | 310     | 85500    | SH | DEFINED | 20 |
| EXTREME NETWORKS INC         | COM          | 30226D106 | 12637   | 3481400  | SH | DEFINED | 21 |
| EXTREME NETWORKS INC         | COM          | 30226D106 | 3152    | 868200   | SH | DEFINED | 18 |
| EXTREME NETWORKS INC         | COM          | 30226D106 | 1628    | 448590   | SH | DEFINED | 3  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 21599   | 321889   | SH | DEFINED | 11 |
| EXXON MOBIL CORP             | COM          | 30231G102 | 2013    | 30000    | SH | DEFINED | 8  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 70786   | 1054930  | SH | DEFINED | 1  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 18969   | 282700   | SH | DEFINED | 6  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 64      | 955      | SH | DEFINED | 7  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 63502   | 946372   | SH | DEFINED | 2  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 234374  | 3492897  | SH | DEFINED | 3  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 14155   | 210950   | SH | DEFINED | 22 |
| EXXON MOBIL CORP             | COM          | 30231G102 | 3818    | 56900    | SH | DEFINED | 20 |
| EXXON MOBIL CORP             | COM          | 30231G102 | 98108   | 1462111  | SH | DEFINED | 21 |
| EXXON MOBIL CORP             | COM          | 30231G102 | 71820   | 1071936  | SH | DEFINED | 5  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 1307821 | 19490624 | SH | DEFINED | 18 |
| EXXON MOBIL CORP             | COM          | 30231G102 | 13815   | 205883   | SH | DEFINED | 23 |
| EXXON MOBIL CORP             | COM          | 30231G102 | 267     | 3985     | SH | DEFINED | 4  |
| EXXON MOBIL CORP             | COM          | 30231G102 | 262059  | 3905501  | SH | DEFINED | 17 |
| EZCORP INC                   | CL A NON VTG | 302301106 | 21396   | 553156   | SH | DEFINED | 3  |
| F M C CORP                   | COM NEW      | 302491303 | 0       | 4150     | SH | DEFINED | 18 |
| F M C CORP                   | COM NEW      | 302491303 | 221     | 3450     | SH | DEFINED | 21 |
| F M C CORP                   | COM NEW      | 302491303 | 23329   | 364120   | SH | DEFINED | 6  |
| F M C CORP                   | COM NEW      | 302491303 | 35099   | 547830   | SH | DEFINED | 3  |
| F N B CORP VA                | COM          | 302930102 | 3489    | 96880    | SH | DEFINED | 6  |
| F N B UNITED CORP            | COM          | 302519103 | 1776    | 95345    | SH | DEFINED | 6  |
| FACTSET RESH SYS INC         | COM          | 303075105 | 27      | 550      | SH | DEFINED | 11 |
| FACTSET RESH SYS INC         | COM          | 303075105 | 1037    | 21356    | SH | DEFINED | 3  |
| FACTSET RESH SYS INC         | COM          | 303075105 | 0       | 2215     | SH | DEFINED | 18 |
| FACTSET RESH SYS INC         | COM          | 303075105 | 23      | 462      | SH | DEFINED | 5  |
| FAIR ISAAC CORP              | COM          | 303250104 | 13382   | 365910   | SH | DEFINED | 3  |
| FAIR ISAAC CORP              | COM          | 303250104 | 12      | 337      | SH | DEFINED | 11 |
| FAIRCHILD SEMICONDUCTOR INTL | COM          | 303726103 | 865     | 46250    | SH | DEFINED | 3  |
| FAIRCHILD SEMICONDUCTOR INTL | COM          | 303726103 | 0       | 305      | SH | DEFINED | 18 |
| FAIRFAX FINL HLDGS LTD       | SUB VTG      | 303901102 | 25202   | 193700   | SH | DEFINED | 13 |
| FAIRPOINT COMMUNICATIONS INC | COM          | 305560104 | 7       | 400      | SH | DEFINED | 17 |
| FAMILY DLR STORES INC        | COM          | 307000109 | 4519    | 154562   | SH | DEFINED | 23 |
| FAMILY DLR STORES INC        | COM          | 307000109 | 116     | 3960     | SH | DEFINED | 11 |
| FAMILY DLR STORES INC        | COM          | 307000109 | 9283    | 317466   | SH | DEFINED | 3  |
| FAMILY DLR STORES INC        | COM          | 307000109 | 20      | 700      | SH | DEFINED | 2  |
| FAMILY DLR STORES INC        | COM          | 307000109 | 47615   | 1628561  | SH | DEFINED | 18 |
| FARMER BROS CO               | COM          | 307675108 | 31      | 1500     | SH | DEFINED | 2  |
| FASTENAL CO                  | COM          | 311900104 | 2851    | 73908    | SH | DEFINED | 11 |
| FASTENAL CO                  | COM          | 311900104 | 27      | 700      | SH | DEFINED | 5  |

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| FASTENAL CO                  | COM            | 311900104 | 0      | 454     | SH | DEFINED | 18 |
| FBL FINL GROUP INC           | CL A           | 30239F106 | 25972  | 775970  | SH | DEFINED | 6  |
| FBL FINL GROUP INC           | CL A           | 30239F106 | 167    | 5000    | SH | DEFINED | 3  |
| FEATHERLITE INC              | COM            | 313054108 | 890    | 138208  | SH | DEFINED | 6  |
| FEDERAL AGRIC MTG CORP       | CL C           | 313148306 | 12     | 466     | SH | DEFINED | 5  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 1621   | 24436   | SH | DEFINED | 17 |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 889    | 13400   | SH | DEFINED | 20 |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 567    | 8550    | SH | DEFINED | 6  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 2687   | 41232   | SH | DEFINED | 5  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 13980  | 210757  | SH | DEFINED | 3  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 144864 | 2183990 | SH | DEFINED | 21 |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 478    | 7200    | SH | DEFINED | 7  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 45235  | 681963  | SH | DEFINED | 18 |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 1      | 16      | SH | DEFINED | 1  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 15298  | 230642  | SH | DEFINED | 4  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 13057  | 196853  | SH | DEFINED | 2  |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 690    | 10398   | SH | DEFINED | 11 |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 49086  | 877945  | SH | DEFINED | 6  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 23096  | 413088  | SH | DEFINED | 2  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 4082   | 73017   | SH | DEFINED | 4  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 10176  | 182008  | SH | DEFINED | 17 |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 16812  | 300695  | SH | DEFINED | 8  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 7928   | 141800  | SH | DEFINED | 7  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 1      | 16253   | SH | DEFINED | 18 |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 15317  | 273967  | SH | DEFINED | 3  |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 847    | 15154   | SH | DEFINED | 11 |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 1968   | 36091   | SH | DEFINED | 5  |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 156    | 2093    | SH | DEFINED | 11 |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 48     | 642     | SH | DEFINED | 3  |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 2983   | 40143   | SH | DEFINED | 17 |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 71     | 950     | SH | DEFINED | 2  |
| FEDERAL SIGNAL CORP          | COM            | 313855108 | 14     | 900     | SH | DEFINED | 11 |
| FEDERAL SIGNAL CORP          | COM            | 313855108 | 148    | 9700    | SH | DEFINED | 2  |
| FEDERAL SIGNAL CORP          | COM            | 313855108 | 351    | 22990   | SH | DEFINED | 17 |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 632    | 14642   | SH | DEFINED | 5  |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 2434   | 56328   | SH | DEFINED | 17 |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 417    | 9652    | SH | DEFINED | 2  |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 81465  | 1885332 | SH | DEFINED | 6  |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 1      | 15877   | SH | DEFINED | 18 |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 14621  | 338380  | SH | DEFINED | 3  |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 1253   | 29000   | SH | DEFINED | 11 |
| FEDERATED INVS INC PA        | CL B           | 314211103 | 531    | 15719   | SH | DEFINED | 3  |
| FEDERATED INVS INC PA        | CL B           | 314211103 | 0      | 785     | SH | DEFINED | 18 |
| FEDERATED INVS INC PA        | CL B           | 314211103 | 38     | 1100    | SH | DEFINED | 5  |
| FEDEX CORP                   | COM            | 31428X106 | 27     | 250     | SH | DEFINED | 21 |
| FEDEX CORP                   | COM            | 31428X106 | 14     | 127150  | SH | DEFINED | 18 |
| FEDEX CORP                   | COM            | 31428X106 | 152    | 1400    | SH | DEFINED | 5  |
| FEDEX CORP                   | COM            | 31428X106 | 23238  | 213818  | SH | DEFINED | 3  |
| FEDEX CORP                   | COM            | 31428X106 | 77348  | 711700  | SH | DEFINED | 8  |
| FEDEX CORP                   | COM            | 31428X106 | 3641   | 33500   | SH | DEFINED | 10 |
| FEDEX CORP                   | COM            | 31428X106 | 11019  | 101393  | SH | DEFINED | 17 |
| FEDEX CORP                   | COM            | 31428X106 | 28013  | 257760  | SH | DEFINED | 6  |
| FEDEX CORP                   | COM            | 31428X106 | 296    | 2719    | SH | DEFINED | 2  |
| FEDEX CORP                   | COM            | 31428X106 | 5013   | 46125   | SH | DEFINED | 7  |
| FEDEX CORP                   | COM            | 31428X106 | 459    | 4224    | SH | DEFINED | 11 |
| FEI CO                       | COM            | 30241L109 | 15     | 700     | SH | DEFINED | 17 |
| FEI CO                       | COM            | 30241L109 | 21     | 1000    | SH | DEFINED | 11 |
| FELCOR LODGING TR INC        | COM            | 31430F101 | 21786  | 1086573 | SH | DEFINED | 3  |
| FELCOR LODGING TR INC        | COM            | 31430F101 | 2301   | 114785  | SH | DEFINED | 18 |
| FELCOR LODGING TR INC        | COM            | 31430F101 | 24     | 1200    | SH | DEFINED | 2  |
| FERRELLGAS PARTNERS L.P.     | UNIT LTD PART  | 315293100 | 0      | 10000   | SH | DEFINED | 18 |
| FERRO CORP                   | COM            | 315405100 | 848    | 47700   | SH | DEFINED | 2  |

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| FIBERSTARS INC               | COM            | 315662106 | 0     | 4000    | SH | DEFINED | 18 |
| FIDELITY BANKSHARES INC NEW  | COM            | 31604Q107 | 31    | 800     | SH | DEFINED | 5  |
| FIDELITY BANKSHARES INC NEW  | COM            | 31604Q107 | 115   | 2950    | SH | DEFINED | 11 |
| FIDELITY BANKSHARES INC NEW  | COM            | 31604Q107 | 82    | 2104    | SH | DEFINED | 17 |
| FIDELITY COMWLTH TR          | NDQ CP IDX TRK | 315912808 | 2694  | 30345   | SH | DEFINED | 1  |
| FIDELITY NATL FINL INC       | COM            | 316326107 | 4142  | 99448   | SH | DEFINED | 3  |
| FIDELITY NATL FINL INC       | COM            | 316326107 | 29    | 687     | SH | DEFINED | 17 |
| FIDELITY NATL FINL INC       | COM            | 316326107 | 126   | 3024    | SH | DEFINED | 6  |
| FIDELITY NATL FINL INC       | COM            | 316326107 | 22388 | 858796  | SH | DEFINED | 18 |
| FIDELITY NATL FINL INC       | COM            | 316326107 | 89    | 2130    | SH | DEFINED | 20 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 27    | 725     | SH | DEFINED | 11 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 14102 | 527600  | SH | DEFINED | 18 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 43    | 1150    | SH | DEFINED | 17 |
| FIDELITY NATL TITLE GROUP IN | CL A           | 31620R105 | 10    | 488     | SH | DEFINED | 6  |
| FIDELITY NATL TITLE GROUP IN | CL A           | 31620R105 | 3     | 120     | SH | DEFINED | 17 |
| FIELDSTONE INVT CORP         | COM            | 31659U300 | 30555 | 3500000 | SH | DEFINED | 13 |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 19    | 500     | SH | DEFINED | 5  |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 3677  | 96554   | SH | DEFINED | 3  |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 6439  | 169103  | SH | DEFINED | 18 |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 446   | 11700   | SH | DEFINED | 6  |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 22862 | 600375  | SH | DEFINED | 2  |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 11956 | 313959  | SH | DEFINED | 17 |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 529   | 13880   | SH | DEFINED | 11 |
| FINANCIAL FED CORP           | COM            | 317492106 | 630   | 23511   | SH | DEFINED | 1  |
| FINANCIAL FED CORP           | COM            | 317492106 | 20    | 750     | SH | DEFINED | 11 |
| FINANCIAL FED CORP           | COM            | 317492106 | 9417  | 351379  | SH | DEFINED | 18 |
| FINISH LINE INC              | CL A           | 317923100 | 7549  | 598151  | SH | DEFINED | 6  |
| FINLAY ENTERPRISES INC       | COM NEW        | 317884203 | 1153  | 176550  | SH | DEFINED | 6  |
| FIRST AMERN CORP CALIF       | COM            | 318522307 | 9855  | 232750  | SH | DEFINED | 6  |
| FIRST AMERN CORP CALIF       | COM            | 318522307 | 5     | 113     | SH | DEFINED | 17 |
| FIRST AMERN CORP CALIF       | COM            | 318522307 | 40078 | 1227800 | SH | DEFINED | 18 |
| FIRST BANCORP N C            | COM            | 318910106 | 3094  | 151830  | SH | DEFINED | 6  |
| FIRST BANCORP P R            | COM            | 318672102 | 0     | 950     | SH | DEFINED | 18 |
| FIRST BANCORP P R            | COM            | 318672102 | 1347  | 121750  | SH | DEFINED | 3  |
| FIRST CASH FINL SVCS INC     | COM            | 31942D107 | 8570  | 416223  | SH | DEFINED | 3  |
| FIRST CHARTER CORP           | COM            | 319439105 | 12    | 500     | SH | DEFINED | 11 |
| FIRST CHARTER CORP           | COM            | 319439105 | 0     | 40      | SH | DEFINED | 18 |
| FIRST CMNTY BANCORP CALIF    | COM            | 31983B101 | 13808 | 246783  | SH | DEFINED | 3  |
| FIRST CMNTY BANCSHARES INC N | COM            | 31983A103 | 5415  | 162269  | SH | DEFINED | 6  |
| FIRST COMWLTH FINL CORP PA   | COM            | 319829107 | 130   | 10000   | SH | DEFINED | 1  |
| FIRST COMWLTH FINL CORP PA   | COM            | 319829107 | 1943  | 149100  | SH | DEFINED | 6  |
| FIRST CONSULTING GROUP INC   | COM            | 31986R103 | 1421  | 145780  | SH | DEFINED | 3  |
| FIRST CTZNS BANCSHARES INC N | CL A           | 31946M103 | 75    | 400     | SH | DEFINED | 5  |
| FIRST CTZNS BANCSHARES INC N | CL A           | 31946M103 | 19    | 100     | SH | DEFINED | 11 |
| FIRST CTZNS BANCSHARES INC N | CL A           | 31946M103 | 76    | 400     | SH | DEFINED | 2  |
| FIRST DATA CORP              | COM            | 319963104 | 3606  | 154223  | SH | DEFINED | 5  |
| FIRST DATA CORP              | COM            | 319963104 | 78630 | 1872142 | SH | DEFINED | 18 |
| FIRST DATA CORP              | COM            | 319963104 | 4433  | 105552  | SH | DEFINED | 2  |
| FIRST DATA CORP              | COM            | 319963104 | 7916  | 188475  | SH | DEFINED | 7  |
| FIRST DATA CORP              | COM            | 319963104 | 18635 | 443695  | SH | DEFINED | 17 |
| FIRST DATA CORP              | COM            | 319963104 | 10223 | 243397  | SH | DEFINED | 1  |
| FIRST DATA CORP              | COM            | 319963104 | 10182 | 242428  | SH | DEFINED | 4  |
| FIRST DATA CORP              | COM            | 319963104 | 1680  | 40000   | SH | DEFINED | 6  |
| FIRST DATA CORP              | COM            | 319963104 | 638   | 15200   | SH | DEFINED | 11 |
| FIRST DATA CORP              | COM            | 319963104 | 9414  | 224140  | SH | DEFINED | 3  |
| FIRST DEFIANCE FINL CORP     | COM            | 32006W106 | 28    | 1000    | SH | DEFINED | 5  |
| FIRST DEFIANCE FINL CORP     | COM            | 32006W106 | 1852  | 64919   | SH | DEFINED | 6  |
| FIRST FINL BANCORP OH        | COM            | 320209109 | 0     | 3016    | SH | DEFINED | 18 |
| FIRST FINL BANCORP OH        | COM            | 320209109 | 149   | 9334    | SH | DEFINED | 2  |
| FIRST FINL BANKSHARES        | COM            | 32020R109 | 763   | 20001   | SH | DEFINED | 1  |
| FIRST FINL CORP IND          | COM            | 320218100 | 569   | 17847   | SH | DEFINED | 6  |
| FIRST FINL HLDGS INC         | COM            | 320239106 | 168   | 4900    | SH | DEFINED | 11 |

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| FIRST FINL HLDGS INC         | COM        | 320239106 | 6578  | 192236  | SH | DEFINED | 6  |
| FIRST FINL SVC CORP          | COM        | 32022D108 | 1420  | 46314   | SH | DEFINED | 6  |
| FIRST FRANKLIN CORP          | COM        | 320272107 | 14    | 900     | SH | DEFINED | 2  |
| FIRST HORIZON NATL CORP      | COM        | 320517105 | 309   | 8125    | SH | DEFINED | 17 |
| FIRST HORIZON NATL CORP      | COM        | 320517105 | 15    | 400     | SH | DEFINED | 11 |
| FIRST HORIZON NATL CORP      | COM        | 320517105 | 811   | 21328   | SH | DEFINED | 3  |
| FIRST HORIZON NATL CORP      | COM        | 320517105 | 50    | 1328    | SH | DEFINED | 1  |
| FIRST HORIZON NATL CORP      | COM        | 320517105 | 36097 | 949660  | SH | DEFINED | 6  |
| FIRST HORIZON NATL CORP      | COM        | 320517105 | 875   | 23015   | SH | DEFINED | 2  |
| FIRST HORIZON NATL CORP      | COM        | 320517105 | 0     | 400     | SH | DEFINED | 18 |
| FIRST HORIZON NATL CORP      | COM        | 320517105 | 15    | 400     | SH | DEFINED | 5  |
| FIRST IND CORP               | COM        | 32054R108 | 1313  | 50483   | SH | DEFINED | 17 |
| FIRST IND CORP               | COM        | 32054R108 | 260   | 10000   | SH | DEFINED | 2  |
| FIRST INDUSTRIAL REALTY TRUS | COM        | 32054K103 | 0     | 7000    | SH | DEFINED | 18 |
| FIRST INDUSTRIAL REALTY TRUS | COM        | 32054K103 | 5170  | 117500  | SH | DEFINED | 3  |
| FIRST INDUSTRIAL REALTY TRUS | COM        | 32054K103 | 114   | 2592    | SH | DEFINED | 17 |
| FIRST INDUSTRIAL REALTY TRUS | COM        | 32054K103 | 80    | 1825    | SH | DEFINED | 5  |
| FIRST INDUSTRIAL REALTY TRUS | COM        | 32054K103 | 14    | 320     | SH | DEFINED | 2  |
| FIRST ISRAEL FD INC          | COM        | 32063L100 | 0     | 10856   | SH | DEFINED | 18 |
| FIRST M & F CORP             | COM        | 320744105 | 1741  | 95246   | SH | DEFINED | 6  |
| FIRST MARBLEHEAD CORP        | COM        | 320771108 | 755   | 10900   | SH | DEFINED | 11 |
| FIRST MARBLEHEAD CORP        | COM        | 320771108 | 20959 | 302620  | SH | DEFINED | 3  |
| FIRST MERCHANTS CORP         | COM        | 320817109 | 0     | 7056    | SH | DEFINED | 18 |
| FIRST MERCHANTS CORP         | COM        | 320817109 | 60    | 2544    | SH | DEFINED | 2  |
| FIRST MERCHANTS CORP         | COM        | 320817109 | 1767  | 74694   | SH | DEFINED | 6  |
| FIRST MUTUAL BANCSHARES INC  | COM        | 32190E102 | 873   | 32034   | SH | DEFINED | 6  |
| FIRST NATL LINCOLN CORP ME   | COM        | 335716106 | 0     | 200     | SH | DEFINED | 18 |
| FIRST NIAGARA FINL GP INC    | COM        | 33582V108 | 260   | 17805   | SH | DEFINED | 11 |
| FIRST NIAGARA FINL GP INC    | COM        | 33582V108 | 106   | 7238    | SH | DEFINED | 5  |
| FIRST NIAGARA FINL GP INC    | COM        | 33582V108 | 6576  | 449800  | SH | DEFINED | 3  |
| FIRST NIAGARA FINL GP INC    | COM        | 33582V108 | 6     | 399     | SH | DEFINED | 17 |
| FIRST NIAGARA FINL GP INC    | COM        | 33582V108 | 45    | 3101    | SH | DEFINED | 2  |
| FIRST PL FINL CORP           | COM        | 33610T109 | 4573  | 201823  | SH | DEFINED | 6  |
| FIRST PL FINL CORP           | COM        | 33610T109 | 16    | 700     | SH | DEFINED | 17 |
| FIRST REGL BANCORP           | COM        | 33615C101 | 738   | 21650   | SH | DEFINED | 3  |
| FIRST REP BK SAN FRANCISCO   | COM        | 336158100 | 10    | 226     | SH | DEFINED | 17 |
| FIRST REP BK SAN FRANCISCO   | COM        | 336158100 | 17    | 400     | SH | DEFINED | 11 |
| FIRST SEC GROUP INC          | COM        | 336312103 | 288   | 25000   | SH | DEFINED | 1  |
| FIRST SEC GROUP INC          | COM        | 336312103 | 11726 | 1017874 | SH | DEFINED | 18 |
| FIRST ST BANCORPORATION      | COM        | 336453105 | 5784  | 222700  | SH | DEFINED | 1  |
| FIRST ST BANCORPORATION      | COM        | 336453105 | 2399  | 92380   | SH | DEFINED | 3  |
| FIRST ST BANCORPORATION      | COM        | 336453105 | 13243 | 509916  | SH | DEFINED | 18 |
| FIRST TR ABERDEEN GLBL OPP F | COM SHS    | 337319107 | 0     | 2500    | SH | DEFINED | 18 |
| FIRST UTD CORP               | COM        | 33741H107 | 1804  | 84892   | SH | DEFINED | 6  |
| FIRST W VA BANCORP INC       | COM        | 337493100 | 21    | 1100    | SH | DEFINED | 11 |
| FIRSTBANK CORP MICH          | COM        | 33761G104 | 905   | 38168   | SH | DEFINED | 6  |
| FIRSTENERGY CORP             | COM        | 337932107 | 27892 | 499315  | SH | DEFINED | 3  |
| FIRSTENERGY CORP             | COM        | 337932107 | 22    | 400     | SH | DEFINED | 11 |
| FIRSTENERGY CORP             | COM        | 337932107 | 4127  | 73888   | SH | DEFINED | 17 |
| FIRSTENERGY CORP             | COM        | 337932107 | 84    | 1470    | SH | DEFINED | 5  |
| FIRSTENERGY CORP             | COM        | 337932107 | 5572  | 99745   | SH | DEFINED | 18 |
| FIRSTENERGY CORP             | COM        | 337932107 | 1080  | 19329   | SH | DEFINED | 6  |
| FIRSTENERGY CORP             | COM        | 337932107 | 597   | 10679   | SH | DEFINED | 2  |
| FIRSTENERGY CORP             | COM        | 337932107 | 1944  | 34800   | SH | DEFINED | 22 |
| FIRSTFED FINL CORP           | COM        | 337907109 | 44348 | 781874  | SH | DEFINED | 3  |
| FIRSTFED FINL CORP           | COM        | 337907109 | 17    | 300     | SH | DEFINED | 11 |
| FIRSTFED FINL CORP           | COM        | 337907109 | 14305 | 252200  | SH | DEFINED | 6  |
| FIRSTMERIT CORP              | COM        | 337915102 | 1     | 37694   | SH | DEFINED | 18 |
| FIRSTMERIT CORP              | COM        | 337915102 | 9     | 400     | SH | DEFINED | 2  |
| FIRSTSERVICE CORP            | SUB VTG SH | 33761N109 | 0     | 4400    | SH | DEFINED | 18 |
| FISERV INC                   | COM        | 337738108 | 47    | 1000    | SH | DEFINED | 2  |
| FISERV INC                   | COM        | 337738108 | 8601  | 182640  | SH | DEFINED | 1  |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| FISERV INC                   | COM            | 337738108 | 0      | 461     | SH | DEFINED | 18 |
| FISERV INC                   | COM            | 337738108 | 4145   | 88009   | SH | DEFINED | 3  |
| FISERV INC                   | COM            | 337738108 | 136    | 2887    | SH | DEFINED | 11 |
| FISERV INC                   | COM            | 337738108 | 5872   | 123655  | SH | DEFINED | 5  |
| FISERV INC                   | COM            | 337738108 | 217    | 4600    | SH | DEFINED | 17 |
| FISHER SCIENTIFIC INTL INC   | COM NEW        | 338032204 | 8944   | 114315  | SH | DEFINED | 17 |
| FISHER SCIENTIFIC INTL INC   | COM NEW        | 338032204 | 7006   | 89547   | SH | DEFINED | 11 |
| FISHER SCIENTIFIC INTL INC   | COM NEW        | 338032204 | 652    | 8400    | SH | DEFINED | 5  |
| FISHER SCIENTIFIC INTL INC   | COM NEW        | 338032204 | 251    | 3211    | SH | DEFINED | 20 |
| FISHER SCIENTIFIC INTL INC   | COM NEW        | 338032204 | 25378  | 324356  | SH | DEFINED | 18 |
| FISHER SCIENTIFIC INTL INC   | COM NEW        | 338032204 | 6487   | 82907   | SH | DEFINED | 3  |
| FISHER SCIENTIFIC INTL INC   | COM NEW        | 338032204 | 22     | 275     | SH | DEFINED | 21 |
| FIVE STAR QUALITY CARE INC   | COM            | 33832D106 | 3259   | 302900  | SH | DEFINED | 3  |
| FIVE STAR QUALITY CARE INC   | COM            | 33832D106 | 0      | 30      | SH | DEFINED | 17 |
| FLAG FINL CORP               | COM            | 33832H107 | 165    | 6600    | SH | DEFINED | 3  |
| FLAGSTAR BANCORP INC         | COM            | 337930101 | 32433  | 2229111 | SH | DEFINED | 6  |
| FLAHERTY & CRUMRINE PFD INC  | COM            | 33848E106 | 0      | 559     | SH | DEFINED | 18 |
| FLANDERS CORP                | COM            | 338494107 | 9      | 1075    | SH | DEFINED | 5  |
| FLEETWOOD ENTERPRISES INC    | COM            | 339099103 | 3938   | 585200  | SH | DEFINED | 6  |
| FLEETWOOD ENTERPRISES INC    | COM            | 339099103 | 0      | 0       | SH | DEFINED | 20 |
| FLEETWOOD ENTERPRISES INC    | COM            | 339099103 | 13     | 2000    | SH | DEFINED | 5  |
| FLEXSTEEL INDS INC           | COM            | 339382103 | 512    | 39415   | SH | DEFINED | 6  |
| FLEXTRONICS INTL LTD         | ORD            | Y2573F102 | 19130  | 1541948 | SH | DEFINED | 6  |
| FLEXTRONICS INTL LTD         | ORD            | Y2573F102 | 1398   | 110570  | SH | DEFINED | 3  |
| FLEXTRONICS INTL LTD         | ORD            | Y2573F102 | 723    | 57343   | SH | DEFINED | 5  |
| FLIR SYS INC                 | COM            | 302445101 | 1841   | 69260   | SH | DEFINED | 5  |
| FLIR SYS INC                 | COM            | 302445101 | 15     | 550     | SH | DEFINED | 11 |
| FLIR SYS INC                 | COM            | 302445101 | 8549   | 314750  | SH | DEFINED | 1  |
| FLORIDA EAST COAST INDS      | COM            | 340632108 | 12     | 207     | SH | DEFINED | 11 |
| FLORIDA EAST COAST INDS      | COM            | 340632108 | 335    | 5871    | SH | DEFINED | 3  |
| FLORIDA EAST COAST INDS      | COM            | 340632108 | 962    | 16858   | SH | DEFINED | 17 |
| FLORIDA EAST COAST INDS      | COM            | 340632108 | 134358 | 2353858 | SH | DEFINED | 18 |
| FLORIDA EAST COAST INDS      | COM            | 340632108 | 485    | 8500    | SH | DEFINED | 20 |
| FLORIDA ROCK INDS INC        | COM            | 341140101 | 0      | 2389    | SH | DEFINED | 18 |
| FLORIDA ROCK INDS INC        | COM            | 341140101 | 269    | 6950    | SH | DEFINED | 17 |
| FLOW INTL CORP               | COM            | 343468104 | 5872   | 452700  | SH | DEFINED | 3  |
| FLOWERS FOODS INC            | COM            | 343498101 | 15     | 540     | SH | DEFINED | 11 |
| FLOWERS FOODS INC            | COM            | 343498101 | 5858   | 217930  | SH | DEFINED | 3  |
| FLUOR CORP NEW               | COM            | 343412102 | 154    | 2000    | SH | DEFINED | 17 |
| FLUOR CORP NEW               | COM            | 343412102 | 1165   | 15158   | SH | DEFINED | 3  |
| FLUOR CORP NEW               | COM            | 343412102 | 0      | 1300    | SH | DEFINED | 18 |
| FLUSHING FINL CORP           | COM            | 343873105 | 4719   | 269641  | SH | DEFINED | 6  |
| FMC TECHNOLOGIES INC         | COM            | 30249U101 | 13     | 240     | SH | DEFINED | 11 |
| FMC TECHNOLOGIES INC         | COM            | 30249U101 | 3      | 50700   | SH | DEFINED | 18 |
| FMC TECHNOLOGIES INC         | COM            | 30249U101 | 1244   | 23170   | SH | DEFINED | 3  |
| FNB CORP PA                  | COM            | 302520101 | 19668  | 1180540 | SH | DEFINED | 6  |
| FOCUS MEDIA HLDG LTD         | SPONSORED ADR  | 34415V109 | 61     | 1030    | SH | DEFINED | 5  |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 0      | 400     | SH | DEFINED | 18 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 8056   | 83100   | SH | DEFINED | 3  |
| FOOT LOCKER INC              | COM            | 344849104 | 1      | 31254   | SH | DEFINED | 18 |
| FOOT LOCKER INC              | COM            | 344849104 | 7848   | 310810  | SH | DEFINED | 6  |
| FORD MTR CO CAP TR II        | PFD TR CV6.5%  | 345395206 | 17     | 500     | SH | DEFINED | 11 |
| FORD MTR CO CAP TR II        | PFD TR CV6.5%  | 345395206 | 64     | 1900    | SH | DEFINED | 17 |
| FORD MTR CO CAP TR II        | PFD TR CV6.5%  | 345395206 | 0      | 500     | SH | DEFINED | 18 |
| FORD MTR CO CAP TR II        | PFD TR CV6.5%  | 345395206 | 12     | 350     | SH | DEFINED | 14 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 8      | 1000    | SH | DEFINED | 7  |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 277    | 34300   | SH | DEFINED | 6  |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 4      | 489     | SH | DEFINED | 2  |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 117    | 14468   | SH | DEFINED | 17 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 3      | 348     | SH | DEFINED | 11 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 3      | 311     | SH | DEFINED | 5  |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 0      | 4324    | SH | DEFINED | 18 |

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| FORD MTR CO DEL              | COM PAR \$0.01  | 345370860 | 2633    | 325515   | SH | DEFINED | 3  |
| FORDING CDN COAL TR          | TR UNIT         | 345425102 | 7       | 265      | SH | DEFINED | 4  |
| FORDING CDN COAL TR          | TR UNIT         | 345425102 | 227     | 8800     | SH | DEFINED | 5  |
| FOREST CITY ENTERPRISES INC  | CL A            | 345550107 | 170915  | 3147608  | SH | DEFINED | 18 |
| FOREST CITY ENTERPRISES INC  | CL B CONV       | 345550305 | 2       | 39600    | SH | DEFINED | 18 |
| FOREST CITY ENTERPRISES INC  | CL B CONV       | 345550305 | 9379    | 173300   | SH | DEFINED | 21 |
| FOREST CITY ENTERPRISES INC  | CL B CONV       | 345550305 | 363     | 6700     | SH | DEFINED | 11 |
| FOREST CITY ENTERPRISES INC  | CL B CONV       | 345550305 | 76      | 1400     | SH | DEFINED | 5  |
| FOREST CITY ENTERPRISES INC  | CL A            | 345550107 | 16247   | 299200   | SH | DEFINED | 21 |
| FOREST CITY ENTERPRISES INC  | CL A            | 345550107 | 534     | 9843     | SH | DEFINED | 3  |
| FOREST CITY ENTERPRISES INC  | CL A            | 345550107 | 273     | 5000     | SH | DEFINED | 5  |
| FOREST CITY ENTERPRISES INC  | CL A            | 345550107 | 836     | 15400    | SH | DEFINED | 20 |
| FOREST CITY ENTERPRISES INC  | CL A            | 345550107 | 554     | 10200    | SH | DEFINED | 11 |
| FOREST LABS INC              | COM             | 345838106 | 288     | 5700     | SH | DEFINED | 6  |
| FOREST LABS INC              | COM             | 345838106 | 72      | 1430     | SH | DEFINED | 4  |
| FOREST LABS INC              | COM             | 345838106 | 5       | 90       | SH | DEFINED | 2  |
| FOREST LABS INC              | COM             | 345838106 | 23473   | 463800   | SH | DEFINED | 3  |
| FOREST LABS INC              | COM             | 345838106 | 3818    | 75430    | SH | DEFINED | 11 |
| FOREST LABS INC              | COM             | 345838106 | 1868    | 36908    | SH | DEFINED | 17 |
| FOREST LABS INC              | COM             | 345838106 | 1237982 | 24461205 | SH | DEFINED | 18 |
| FOREST LABS INC              | COM             | 345838106 | 11214   | 221570   | SH | DEFINED | 21 |
| FOREST LABS INC              | COM             | 345838106 | 13032   | 257500   | SH | DEFINED | 20 |
| FOREST OIL CORP              | COM PAR \$0.01  | 346091705 | 0       | 132      | SH | DEFINED | 18 |
| FOREST OIL CORP              | COM PAR \$0.01  | 346091705 | 11173   | 353680   | SH | DEFINED | 6  |
| FORMFACTOR INC               | COM             | 346375108 | 2       | 56900    | SH | DEFINED | 18 |
| FORT DEARBORN INCOME SECS IN | COM             | 347200107 | 0       | 87       | SH | DEFINED | 18 |
| FORTUNE BRANDS INC           | COM             | 349631101 | 440     | 5860     | SH | DEFINED | 2  |
| FORTUNE BRANDS INC           | COM             | 349631101 | 23      | 300      | SH | DEFINED | 4  |
| FORTUNE BRANDS INC           | COM             | 349631101 | 25950   | 345492   | SH | DEFINED | 17 |
| FORTUNE BRANDS INC           | COM             | 349631101 | 1956    | 26041    | SH | DEFINED | 3  |
| FORTUNE BRANDS INC           | COM             | 349631101 | 507     | 6755     | SH | DEFINED | 11 |
| FORTUNE BRANDS INC           | COM             | 349631101 | 0       | 3188     | SH | DEFINED | 18 |
| FORTUNE BRANDS INC           | COM             | 349631101 | 599     | 8000     | SH | DEFINED | 5  |
| FORTUNE BRANDS INC           | COM             | 349631101 | 58443   | 778100   | SH | DEFINED | 6  |
| FORTUNE BRANDS INC           | COM             | 349631101 | 31997   | 426000   | SH | DEFINED | 21 |
| FOSTER WHEELER LTD           | SHS NEW         | G36535139 | 92616   | 2400000  | SH | DEFINED | 13 |
| FOUNDATION COAL HLDGS INC    | COM             | 35039W100 | 0       | 157      | SH | DEFINED | 18 |
| FOUNDATION COAL HLDGS INC    | COM             | 35039W100 | 4401    | 135960   | SH | DEFINED | 3  |
| FOUNDATION COAL HLDGS INC    | COM             | 35039W100 | 14      | 425      | SH | DEFINED | 11 |
| FOUNDRY NETWORKS INC         | COM             | 35063R100 | 13      | 1000     | SH | DEFINED | 11 |
| FOUNDRY NETWORKS INC         | COM             | 35063R100 | 4504    | 342545   | SH | DEFINED | 17 |
| FOUNDRY NETWORKS INC         | COM             | 35063R100 | 24579   | 1869157  | SH | DEFINED | 6  |
| FOUNDRY NETWORKS INC         | COM             | 35063R100 | 20480   | 1557440  | SH | DEFINED | 18 |
| FOUR SEASONS HOTEL INC       | LTD VTG SH      | 35100E104 | 5776    | 90252    | SH | DEFINED | 7  |
| FOUR SEASONS HOTEL INC       | NOTE 1.875% 7/3 | 35100EAE4 | 1229    | 1105000  | SH | DEFINED | 14 |
| FPIC INS GROUP INC           | COM             | 302563101 | 1123    | 28346    | SH | DEFINED | 3  |
| FPIC INS GROUP INC           | COM             | 302563101 | 384     | 9700     | SH | DEFINED | 6  |
| FPL GROUP INC                | COM             | 302571104 | 182     | 4000     | SH | DEFINED | 5  |
| FPL GROUP INC                | COM             | 302571104 | 552     | 12267    | SH | DEFINED | 11 |
| FPL GROUP INC                | COM             | 302571104 | 3148    | 69956    | SH | DEFINED | 3  |
| FPL GROUP INC                | COM             | 302571104 | 76412   | 1698040  | SH | DEFINED | 18 |
| FPL GROUP INC                | COM             | 302571104 | 664     | 14760    | SH | DEFINED | 6  |
| FPL GROUP INC                | COM             | 302571104 | 360     | 7990     | SH | DEFINED | 2  |
| FPL GROUP INC                | COM             | 302571104 | 21471   | 477129   | SH | DEFINED | 17 |
| FRANCE TELECOM               | SPONSORED ADR   | 35177Q105 | 42886   | 1878647  | SH | DEFINED | 6  |
| FRANCE TELECOM               | SPONSORED ADR   | 35177Q105 | 201     | 8630     | SH | DEFINED | 18 |
| FRANCE TELECOM               | SPONSORED ADR   | 35177Q105 | 1225    | 52545    | SH | DEFINED | 17 |
| FRANKLIN BK CORP DEL         | COM             | 352451108 | 3842    | 193239   | SH | DEFINED | 6  |
| FRANKLIN BK CORP DEL         | COM             | 352451108 | 28      | 1395     | SH | DEFINED | 2  |
| FRANKLIN ELEC INC            | COM             | 353514102 | 39      | 740      | SH | DEFINED | 11 |
| FRANKLIN ELECTR PUBLISHERS I | COM             | 353515109 | 38      | 19870    | SH | DEFINED | 6  |
| FRANKLIN RES INC             | COM             | 354613101 | 81720   | 772768   | SH | DEFINED | 18 |

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| FRANKLIN RES INC             | COM           | 354613101 | 169    | 1600    | SH | DEFINED | 7  |
| FRANKLIN RES INC             | COM           | 354613101 | 4      | 40      | SH | DEFINED | 2  |
| FRANKLIN RES INC             | COM           | 354613101 | 485    | 4591    | SH | DEFINED | 1  |
| FRANKLIN RES INC             | COM           | 354613101 | 6225   | 58867   | SH | DEFINED | 17 |
| FRANKLIN RES INC             | COM           | 354613101 | 983    | 9300    | SH | DEFINED | 20 |
| FRANKLIN RES INC             | COM           | 354613101 | 1965   | 18582   | SH | DEFINED | 21 |
| FRANKLIN RES INC             | COM           | 354613101 | 522    | 4960    | SH | DEFINED | 5  |
| FRANKLIN RES INC             | COM           | 354613101 | 3626   | 34293   | SH | DEFINED | 3  |
| FRANKLIN STREET PPTYS CORP   | COM           | 35471R106 | 135    | 6787    | SH | DEFINED | 2  |
| FRANKLIN STREET PPTYS CORP   | COM           | 35471R106 | 634    | 31920   | SH | DEFINED | 17 |
| FRANKLIN TEMPLETON LTD DUR I | COM           | 35472T101 | 0      | 278     | SH | DEFINED | 18 |
| FREEPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 38     | 708     | SH | DEFINED | 2  |
| FREEPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 4138   | 77700   | SH | DEFINED | 22 |
| FREEPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 150    | 2815    | SH | DEFINED | 11 |
| FREEPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 1978   | 37132   | SH | DEFINED | 23 |
| FREEPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 0      | 175     | SH | DEFINED | 18 |
| FREEPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 15016  | 281932  | SH | DEFINED | 17 |
| FREEPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 6731   | 126384  | SH | DEFINED | 3  |
| FREESCALE SEMICONDUCTOR INC  | CL B          | 35687M206 | 213    | 5609    | SH | DEFINED | 17 |
| FREESCALE SEMICONDUCTOR INC  | CL B          | 35687M206 | 8      | 198     | SH | DEFINED | 7  |
| FREESCALE SEMICONDUCTOR INC  | COM CL A      | 35687M107 | 58444  | 1535979 | SH | DEFINED | 21 |
| FREESCALE SEMICONDUCTOR INC  | COM CL A      | 35687M107 | 3      | 86915   | SH | DEFINED | 18 |
| FREESCALE SEMICONDUCTOR INC  | CL B          | 35687M206 | 1331   | 35021   | SH | DEFINED | 20 |
| FREESCALE SEMICONDUCTOR INC  | CL B          | 35687M206 | 110972 | 2919556 | SH | DEFINED | 18 |
| FREESCALE SEMICONDUCTOR INC  | CL B          | 35687M206 | 20     | 542     | SH | DEFINED | 5  |
| FREESCALE SEMICONDUCTOR INC  | CL B          | 35687M206 | 13     | 331     | SH | DEFINED | 11 |
| FREESCALE SEMICONDUCTOR INC  | CL B          | 35687M206 | 2669   | 70209   | SH | DEFINED | 3  |
| FREESCALE SEMICONDUCTOR INC  | CL B          | 35687M206 | 783    | 20602   | SH | DEFINED | 21 |
| FREESCALE SEMICONDUCTOR INC  | CL B          | 35687M206 | 62     | 1626    | SH | DEFINED | 2  |
| FREESCALE SEMICONDUCTOR INC  | CL B          | 35687M206 | 303    | 7654    | SH | DEFINED | 14 |
| FREIGHTCAR AMER INC          | COM           | 357023100 | 31210  | 588863  | SH | DEFINED | 3  |
| FREMONT GEN CORP             | COM           | 357288109 | 13768  | 984130  | SH | DEFINED | 6  |
| FREMONT GEN CORP             | COM           | 357288109 | 13     | 949     | SH | DEFINED | 2  |
| FRESENIUS MED CARE AG&CO KGA | SPONSORED ADR | 358029106 | 2208   | 51095   | SH | DEFINED | 17 |
| FRESENIUS MED CARE AG&CO KGA | SPONSORED ADR | 358029106 | 3      | 70      | SH | DEFINED | 2  |
| FRESENIUS MED CARE AG&CO KGA | SPONSORED ADR | 358029106 | 0      | 1629    | SH | DEFINED | 18 |
| FRESENIUS MED CARE AG&CO KGA | SPONSORED ADR | 358029106 | 38378  | 909701  | SH | DEFINED | 6  |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A          | 358434108 | 0      | 800     | SH | DEFINED | 18 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A          | 358434108 | 40     | 5000    | SH | DEFINED | 5  |
| FRISCHS RESTAURANTS INC      | COM           | 358748101 | 1431   | 59520   | SH | DEFINED | 6  |
| FRONTIER FINL CORP WASH      | COM           | 35907K105 | 4632   | 178565  | SH | DEFINED | 3  |
| FRONTIER OIL CORP            | COM           | 35914P105 | 27536  | 1035958 | SH | DEFINED | 3  |
| FRONTIER OIL CORP            | COM           | 35914P105 | 2161   | 81300   | SH | DEFINED | 23 |
| FRONTLINE LTD                | SHS           | G3682E127 | 1972   | 51200   | SH | DEFINED | 3  |
| FRONTLINE LTD                | SHS           | G3682E127 | 135    | 3510    | SH | DEFINED | 18 |
| FTD GROUP INC                | COM           | 30267U108 | 181    | 11700   | SH | DEFINED | 3  |
| FTI CONSULTING INC           | COM           | 302941109 | 287    | 11466   | SH | DEFINED | 11 |
| FUEL SYS SOLUTIONS INC       | COM           | 35952W103 | 1351   | 106240  | SH | DEFINED | 3  |
| FUELCELL ENERGY INC          | COM           | 35952H106 | 1      | 190     | SH | DEFINED | 2  |
| FUELCELL ENERGY INC          | COM           | 35952H106 | 17     | 2350    | SH | DEFINED | 5  |
| FUJI PHOTO FILM LTD          | ADR           | 359586302 | 0      | 294     | SH | DEFINED | 18 |
| FUJI PHOTO FILM LTD          | ADR           | 359586302 | 2      | 55      | SH | DEFINED | 2  |
| FULLER H B CO                | COM           | 359694106 | 30337  | 1294260 | SH | DEFINED | 3  |
| FULLER H B CO                | COM           | 359694106 | 9889   | 421900  | SH | DEFINED | 6  |
| FULLER H B CO                | COM           | 359694106 | 14     | 600     | SH | DEFINED | 2  |
| FULLER H B CO                | COM           | 359694106 | 12     | 500     | SH | DEFINED | 11 |
| FULTON FINL CORP PA          | COM           | 360271100 | 5      | 302     | SH | DEFINED | 17 |
| FULTON FINL CORP PA          | COM           | 360271100 | 48     | 2977    | SH | DEFINED | 11 |
| FULTON FINL CORP PA          | COM           | 360271100 | 90     | 5600    | SH | DEFINED | 5  |
| FULTON FINL CORP PA          | COM           | 360271100 | 95     | 5856    | SH | DEFINED | 1  |
| FULTON FINL CORP PA          | COM           | 360271100 | 6      | 370     | SH | DEFINED | 6  |
| FURNITURE BRANDS INTL INC    | COM           | 360921100 | 9161   | 481140  | SH | DEFINED | 18 |

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|                              |                |           |        |         |    |         |    |
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| FURNITURE BRANDS INTL INC    | COM            | 360921100 | 26508  | 1392247 | SH | DEFINED | 6  |
| FURNITURE BRANDS INTL INC    | COM            | 360921100 | 225    | 11810   | SH | DEFINED | 3  |
| FX ENERGY INC                | COM            | 302695101 | 5      | 1000    | SH | DEFINED | 5  |
| GABELLI DIVD & INCOME TR     | COM            | 36242H104 | 0      | 5332    | SH | DEFINED | 18 |
| GABELLI EQUITY TR INC        | COM            | 362397101 | 0      | 6148    | SH | DEFINED | 18 |
| GABELLI GLB GLD NAT RES & IN | COM SHS BN INT | 36244N109 | 0      | 7       | SH | DEFINED | 18 |
| GABELLI GLOBAL MULTIMEDIA TR | COM            | 36239Q109 | 0      | 1741    | SH | DEFINED | 18 |
| GABELLI UTIL TR              | COM            | 36240A101 | 0      | 746     | SH | DEFINED | 18 |
| GALLAGHER ARTHUR J & CO      | COM            | 363576109 | 77     | 2875    | SH | DEFINED | 5  |
| GALLAGHER ARTHUR J & CO      | COM            | 363576109 | 2622   | 98300   | SH | DEFINED | 6  |
| GALLAHER GROUP PLC           | SPONSORED ADR  | 363595109 | 20     | 310     | SH | DEFINED | 11 |
| GALLAHER GROUP PLC           | SPONSORED ADR  | 363595109 | 0      | 2358    | SH | DEFINED | 18 |
| GALLAHER GROUP PLC           | SPONSORED ADR  | 363595109 | 92     | 1400    | SH | DEFINED | 5  |
| GALLAHER GROUP PLC           | SPONSORED ADR  | 363595109 | 188    | 2880    | SH | DEFINED | 2  |
| GALLAHER GROUP PLC           | SPONSORED ADR  | 363595109 | 466    | 7135    | SH | DEFINED | 17 |
| GALLAHER GROUP PLC           | SPONSORED ADR  | 363595109 | 28835  | 441100  | SH | DEFINED | 6  |
| GAMESTOP CORP NEW            | CL B           | 36467W208 | 0      | 254     | SH | DEFINED | 18 |
| GANNETT INC                  | COM            | 364730101 | 2305   | 40555   | SH | DEFINED | 2  |
| GANNETT INC                  | COM            | 364730101 | 646    | 11394   | SH | DEFINED | 5  |
| GANNETT INC                  | COM            | 364730101 | 122115 | 2148777 | SH | DEFINED | 18 |
| GANNETT INC                  | COM            | 364730101 | 534    | 9400    | SH | DEFINED | 6  |
| GANNETT INC                  | COM            | 364730101 | 1565   | 27543   | SH | DEFINED | 11 |
| GANNETT INC                  | COM            | 364730101 | 2524   | 44410   | SH | DEFINED | 3  |
| GANNETT INC                  | COM            | 364730101 | 136    | 2400    | SH | DEFINED | 20 |
| GANNETT INC                  | COM            | 364730101 | 11633  | 204695  | SH | DEFINED | 17 |
| GAP INC DEL                  | COM            | 364760108 | 4      | 200     | SH | DEFINED | 17 |
| GAP INC DEL                  | COM            | 364760108 | 2      | 120     | SH | DEFINED | 2  |
| GAP INC DEL                  | COM            | 364760108 | 549    | 28980   | SH | DEFINED | 6  |
| GAP INC DEL                  | COM            | 364760108 | 0      | 2178    | SH | DEFINED | 18 |
| GAP INC DEL                  | COM            | 364760108 | 76     | 4010    | SH | DEFINED | 5  |
| GAP INC DEL                  | COM            | 364760108 | 68     | 3575    | SH | DEFINED | 11 |
| GAP INC DEL                  | COM            | 364760108 | 1774   | 93605   | SH | DEFINED | 3  |
| GARDNER DENVER INC           | COM            | 365558105 | 0      | 62      | SH | DEFINED | 18 |
| GARDNER DENVER INC           | COM            | 365558105 | 11357  | 343326  | SH | DEFINED | 3  |
| GARDNER DENVER INC           | COM            | 365558105 | 20     | 600     | SH | DEFINED | 11 |
| GARMIN LTD                   | ORD            | G37260109 | 941    | 19300   | SH | DEFINED | 11 |
| GARTNER INC                  | COM            | 366651107 | 0      | 13      | SH | DEFINED | 2  |
| GARTNER INC                  | COM            | 366651107 | 0      | 520     | SH | DEFINED | 18 |
| GASCO ENERGY INC             | COM            | 367220100 | 526    | 194700  | SH | DEFINED | 18 |
| GASCO ENERGY INC             | COM            | 367220100 | 60     | 22400   | SH | DEFINED | 20 |
| GASCO ENERGY INC             | COM            | 367220100 | 2153   | 797506  | SH | DEFINED | 21 |
| GATEWAY FINL HLDGS INC       | COM            | 368140109 | 801    | 56100   | SH | DEFINED | 1  |
| GATEWAY INC                  | COM            | 367626108 | 0      | 100     | SH | DEFINED | 2  |
| GATEWAY INC                  | COM            | 367626108 | 4      | 2000    | SH | DEFINED | 17 |
| GATEWAY INC                  | COM            | 367626108 | 0      | 4525    | SH | DEFINED | 18 |
| GATX CORP                    | COM            | 361448103 | 43     | 1032    | SH | DEFINED | 2  |
| GATX CORP                    | COM            | 361448103 | 21     | 500     | SH | DEFINED | 11 |
| GATX CORP                    | COM            | 361448103 | 0      | 3691    | SH | DEFINED | 18 |
| GAYLORD ENTMT CO NEW         | COM            | 367905106 | 145    | 3330    | SH | DEFINED | 5  |
| GEHL CO                      | COM            | 368483103 | 1077   | 40230   | SH | DEFINED | 3  |
| GEHL CO                      | COM            | 368483103 | 1188   | 44370   | SH | DEFINED | 6  |
| GEMSTAR-TV GUIDE INTL INC    | COM            | 36866W106 | 6598   | 1987200 | SH | DEFINED | 6  |
| GEN-PROBE INC NEW            | COM            | 36866T103 | 497    | 10600   | SH | DEFINED | 3  |
| GEN-PROBE INC NEW            | COM            | 36866T103 | 2380   | 50759   | SH | DEFINED | 18 |
| GEN-PROBE INC NEW            | COM            | 36866T103 | 57     | 1250    | SH | DEFINED | 5  |
| GENAERA CORP                 | COM            | 36867G100 | 0      | 400     | SH | DEFINED | 17 |
| GENCO SHIPPING & TRADING LTD | SHS            | Y2685T107 | 2074   | 91510   | SH | DEFINED | 3  |
| GENENTECH INC                | COM NEW        | 368710406 | 458    | 5534    | SH | DEFINED | 11 |
| GENENTECH INC                | COM NEW        | 368710406 | 35591  | 430365  | SH | DEFINED | 1  |
| GENENTECH INC                | COM NEW        | 368710406 | 8      | 100     | SH | DEFINED | 4  |
| GENENTECH INC                | COM NEW        | 368710406 | 149    | 1797    | SH | DEFINED | 2  |
| GENENTECH INC                | COM NEW        | 368710406 | 10418  | 125975  | SH | DEFINED | 17 |

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| GENENTECH INC              | COM NEW        | 368710406 | 8874    | 107300   | SH   | DEFINED | 20 |
| GENENTECH INC              | COM NEW        | 368710406 | 1103880 | 13348001 | SH   | DEFINED | 18 |
| GENENTECH INC              | COM NEW        | 368710406 | 5677    | 67804    | SH   | DEFINED | 5  |
| GENENTECH INC              | COM NEW        | 368710406 | 999     | 12082    | SH   | DEFINED | 3  |
| GENENTECH INC              | COM NEW        | 368710406 | 7023    | 84916    | SH   | DEFINED | 21 |
| GENERAL AMERN INVS INC     | COM            | 368802104 | 0       | 2181     | SH   | DEFINED | 18 |
| GENERAL CABLE CORP DEL NEW | COM            | 369300108 | 20517   | 536960   | SH   | DEFINED | 3  |
| GENERAL DYNAMICS CORP      | COM            | 369550108 | 217     | 3028     | SH   | DEFINED | 11 |
| GENERAL DYNAMICS CORP      | COM            | 369550108 | 324     | 4521     | SH   | DEFINED | 2  |
| GENERAL DYNAMICS CORP      | COM            | 369550108 | 817     | 11400    | SH   | DEFINED | 6  |
| GENERAL DYNAMICS CORP      | COM            | 369550108 | 5491    | 76610    | SH   | DEFINED | 1  |
| GENERAL DYNAMICS CORP      | COM            | 369550108 | 6888    | 96106    | SH   | DEFINED | 17 |
| GENERAL DYNAMICS CORP      | COM            | 369550108 | 15481   | 216000   | SH   | DEFINED | 8  |
| GENERAL DYNAMICS CORP      | COM            | 369550108 | 6738    | 94020    | SH   | DEFINED | 7  |
| GENERAL DYNAMICS CORP      | COM            | 369550108 | 20948   | 292290   | SH   | DEFINED | 3  |
| GENERAL DYNAMICS CORP      | COM            | 369550108 | 6884    | 93722    | SH   | DEFINED | 5  |
| GENERAL DYNAMICS CORP      | COM            | 369550108 | 4       | 62572    | SH   | DEFINED | 18 |
| GENERAL DYNAMICS CORP      | COM            | 369550108 | 8041    | 112200   | SH   | DEFINED | 21 |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 16785   | 472803   | SH   | DEFINED | 5  |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 140682  | 3985317  | SH   | DEFINED | 21 |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 65840   | 1865161  | SH   | DEFINED | 2  |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 13935   | 394756   | SH   | DEFINED | 7  |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 797507  | 22592263 | SH   | DEFINED | 8  |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 32349   | 916392   | SH   | DEFINED | 1  |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 4511    | 127797   | SH   | DEFINED | 4  |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 9296    | 263344   | SH   | DEFINED | 11 |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 83357   | 2367203  | SH   | DEFINED | 6  |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 119306  | 3379766  | SH   | DEFINED | 17 |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 84611   | 2396900  | SH   | DEFINED | 10 |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 3281    | 92949    | SH   | DEFINED | 22 |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 4726    | 133893   | SH   | DEFINED | 20 |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 4372    | 123866   | SH   | DEFINED | 23 |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 119908  | 3396820  | SH   | DEFINED | 3  |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 1683729 | 47697709 | SH   | DEFINED | 18 |
| GENERAL ELECTRIC CO        | COM            | 369604103 | 13600   | 20000    | CALL | DEFINED | 13 |
| GENERAL GROWTH PPTYS INC   | COM            | 370021107 | 203     | 4250     | SH   | DEFINED | 5  |
| GENERAL GROWTH PPTYS INC   | COM            | 370021107 | 238     | 5000     | SH   | DEFINED | 17 |
| GENERAL GROWTH PPTYS INC   | COM            | 370021107 | 17      | 350      | SH   | DEFINED | 7  |
| GENERAL GROWTH PPTYS INC   | COM            | 370021107 | 79      | 1650     | SH   | DEFINED | 2  |
| GENERAL GROWTH PPTYS INC   | COM            | 370021107 | 0       | 3100     | SH   | DEFINED | 18 |
| GENERAL GROWTH PPTYS INC   | COM            | 370021107 | 64      | 1346     | SH   | DEFINED | 3  |
| GENERAL GROWTH PPTYS INC   | COM            | 370021107 | 31      | 660      | SH   | DEFINED | 11 |
| GENERAL MARITIME CORP      | SHS            | Y2692M103 | 355     | 9700     | SH   | DEFINED | 3  |
| GENERAL MARITIME CORP      | SHS            | Y2692M103 | 36      | 1000     | SH   | DEFINED | 5  |
| GENERAL MLS INC            | COM            | 370334104 | 197     | 3485     | SH   | DEFINED | 5  |
| GENERAL MLS INC            | COM            | 370334104 | 212     | 3753     | SH   | DEFINED | 11 |
| GENERAL MLS INC            | COM            | 370334104 | 2213    | 39107    | SH   | DEFINED | 17 |
| GENERAL MLS INC            | COM            | 370334104 | 466     | 8240     | SH   | DEFINED | 2  |
| GENERAL MLS INC            | COM            | 370334104 | 44112   | 779360   | SH   | DEFINED | 6  |
| GENERAL MLS INC            | COM            | 370334104 | 45      | 792      | SH   | DEFINED | 21 |
| GENERAL MLS INC            | COM            | 370334104 | 408     | 7200     | SH   | DEFINED | 20 |
| GENERAL MLS INC            | COM            | 370334104 | 3634    | 64211    | SH   | DEFINED | 3  |
| GENERAL MLS INC            | COM            | 370334104 | 171990  | 3038699  | SH   | DEFINED | 18 |
| GENERAL MTRS CORP          | COM            | 370442105 | 20      | 600      | SH   | DEFINED | 4  |
| GENERAL MTRS CORP          | DEB SR CONV A  | 370442741 | 27962   | 1118475  | SH   | DEFINED | 14 |
| GENERAL MTRS CORP          | DEB SR CONV A  | 370442741 | 247     | 9975     | PRN  | DEFINED | 17 |
| GENERAL MTRS CORP          | DEB SR CONV A  | 370442741 | 179     | 7235     | SH   | DEFINED | 2  |
| GENERAL MTRS CORP          | DEB SR CONV B  | 370442733 | 143008  | 7018775  | SH   | DEFINED | 14 |
| GENERAL MTRS CORP          | DEB SR CONV B  | 370442733 | 66      | 3300     | PRN  | DEFINED | 17 |
| GENERAL MTRS CORP          | DEB SR CV C 33 | 370442717 | 207     | 9000     | PRN  | DEFINED | 17 |
| GENERAL MTRS CORP          | DEB SR CV C 33 | 370442717 | 53      | 2300     | SH   | DEFINED | 2  |
| GENERAL MTRS CORP          | COM            | 370442105 | 133     | 4010     | SH   | DEFINED | 2  |

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| GENERAL MTRS CORP           | COM             | 370442105 | 30      | 900      | SH  | DEFINED | 11 |
| GENERAL MTRS CORP           | COM             | 370442105 | 63      | 1899     | SH  | DEFINED | 17 |
| GENERAL MTRS CORP           | COM             | 370442105 | 24      | 722      | SH  | DEFINED | 5  |
| GENERAL MTRS CORP           | COM             | 370442105 | 17      | 512032   | SH  | DEFINED | 18 |
| GENERAL MTRS CORP           | COM             | 370442105 | 3409    | 102481   | SH  | DEFINED | 3  |
| GENERAL MTRS CORP           | COM             | 370442105 | 8       | 250      | SH  | DEFINED | 7  |
| GENESCO INC                 | COM             | 371532102 | 137     | 3980     | SH  | DEFINED | 3  |
| GENESCO INC                 | COM             | 371532102 | 7       | 200      | SH  | DEFINED | 17 |
| GENESCO INC                 | COM             | 371532102 | 16698   | 484410   | SH  | DEFINED | 6  |
| GENESIS HEALTHCARE CORP     | COM             | 37184D101 | 311     | 6490     | SH  | DEFINED | 5  |
| GENESIS MICROCHIP INC DEL   | COM             | 37184C103 | 9       | 800      | SH  | DEFINED | 11 |
| GENESIS MICROCHIP INC DEL   | COM             | 37184C103 | 1       | 109300   | SH  | DEFINED | 18 |
| GENESIS MICROCHIP INC DEL   | COM             | 37184C103 | 188     | 16000    | SH  | DEFINED | 20 |
| GENESIS MICROCHIP INC DEL   | COM             | 37184C103 | 7816    | 664100   | SH  | DEFINED | 21 |
| GENITOPE CORP               | COM             | 37229P507 | 3       | 1100     | SH  | DEFINED | 5  |
| GENLYTE GROUP INC           | COM             | 372302109 | 18062   | 253682   | SH  | DEFINED | 3  |
| GENLYTE GROUP INC           | COM             | 372302109 | 21      | 300      | SH  | DEFINED | 11 |
| GENOMIC HEALTH INC          | COM             | 37244C101 | 22      | 1510     | SH  | DEFINED | 5  |
| GENTA INC                   | COM NEW         | 37245M207 | 1       | 1000     | SH  | DEFINED | 2  |
| GENTA INC                   | COM NEW         | 37245M207 | 3       | 4400     | SH  | DEFINED | 17 |
| GENTEK INC                  | COM NEW         | 37245X203 | 0       | 800      | SH  | DEFINED | 18 |
| GENTEX CORP                 | COM             | 371901109 | 6       | 400      | SH  | DEFINED | 2  |
| GENTEX CORP                 | COM             | 371901109 | 18      | 1300     | SH  | DEFINED | 11 |
| GENTEX CORP                 | COM             | 371901109 | 0       | 10000    | SH  | DEFINED | 18 |
| GENTIVA HEALTH SERVICES INC | COM             | 37247A102 | 3       | 168      | SH  | DEFINED | 2  |
| GENUINE PARTS CO            | COM             | 372460105 | 89      | 2075     | SH  | DEFINED | 11 |
| GENUINE PARTS CO            | COM             | 372460105 | 1282    | 29733    | SH  | DEFINED | 3  |
| GENUINE PARTS CO            | COM             | 372460105 | 0       | 7093     | SH  | DEFINED | 18 |
| GENUINE PARTS CO            | COM             | 372460105 | 1375    | 31877    | SH  | DEFINED | 2  |
| GENUINE PARTS CO            | COM             | 372460105 | 817     | 18950    | SH  | DEFINED | 17 |
| GENWORTH FINL INC           | COM CL A        | 37247D106 | 99      | 2818     | SH  | DEFINED | 2  |
| GENWORTH FINL INC           | COM CL A        | 37247D106 | 859     | 25009    | SH  | DEFINED | 5  |
| GENWORTH FINL INC           | COM CL A        | 37247D106 | 10      | 275      | SH  | DEFINED | 11 |
| GENWORTH FINL INC           | COM CL A        | 37247D106 | 0       | 250      | SH  | DEFINED | 18 |
| GENWORTH FINL INC           | COM CL A        | 37247D106 | 10777   | 307821   | SH  | DEFINED | 3  |
| GENZYME CORP                | COM             | 372917104 | 2905    | 43059    | SH  | DEFINED | 17 |
| GENZYME CORP                | NOTE 1.250%12/0 | 372917AN4 | 659116  | 8950000  | PRN | DEFINED | 18 |
| GENZYME CORP                | NOTE 1.250%12/0 | 372917AN4 | 11782   | 10725000 | PRN | DEFINED | 21 |
| GENZYME CORP                | COM             | 372917104 | 270     | 4000     | SH  | DEFINED | 6  |
| GENZYME CORP                | COM             | 372917104 | 93      | 1371     | SH  | DEFINED | 4  |
| GENZYME CORP                | COM             | 372917104 | 389     | 5765     | SH  | DEFINED | 11 |
| GENZYME CORP                | COM             | 372917104 | 65      | 969      | SH  | DEFINED | 2  |
| GENZYME CORP                | COM             | 372917104 | 12770   | 189272   | SH  | DEFINED | 20 |
| GENZYME CORP                | COM             | 372917104 | 3046    | 45148    | SH  | DEFINED | 3  |
| GENZYME CORP                | COM             | 372917104 | 886     | 13285    | SH  | DEFINED | 5  |
| GENZYME CORP                | COM             | 372917104 | 1379204 | 20441743 | SH  | DEFINED | 18 |
| GENZYME CORP                | COM             | 372917104 | 9759    | 144643   | SH  | DEFINED | 21 |
| GENZYME CORP                | COM             | 372917104 | 16778   | 248673   | SH  | DEFINED | 1  |
| GEO GROUP INC               | COM             | 36159R103 | 5852    | 138520   | SH  | DEFINED | 3  |
| GEORGIA GULF CORP           | COM PAR \$0.01  | 373200203 | 6453    | 235340   | SH  | DEFINED | 3  |
| GEORGIA GULF CORP           | COM PAR \$0.01  | 373200203 | 0       | 185      | SH  | DEFINED | 18 |
| GEORGIA GULF CORP           | COM PAR \$0.01  | 373200203 | 17201   | 627300   | SH  | DEFINED | 6  |
| GEORGIA GULF CORP           | COM PAR \$0.01  | 373200203 | 14      | 500      | SH  | DEFINED | 11 |
| GERBER SCIENTIFIC INC       | COM             | 373730100 | 464     | 30950    | SH  | DEFINED | 3  |
| GERDAU AMERISTEEL CORP      | COM             | 37373P105 | 5811    | 636510   | SH  | DEFINED | 3  |
| GERDAU S A                  | SPONSORED ADR   | 373737105 | 638     | 47050    | SH  | DEFINED | 3  |
| GERMAN AMERN BANCORP INC    | COM             | 373865104 | 1975    | 139943   | SH  | DEFINED | 6  |
| GETTY RLTY CORP NEW         | COM             | 374297109 | 792     | 27051    | SH  | DEFINED | 3  |
| GEVITY HR INC               | COM             | 374393106 | 19      | 875      | SH  | DEFINED | 5  |
| GEVITY HR INC               | COM             | 374393106 | 2665    | 117000   | SH  | DEFINED | 3  |
| GFI GROUP INC               | COM             | 361652209 | 11519   | 208340   | SH  | DEFINED | 3  |
| GIBRALTAR INDS INC          | COM             | 374689107 | 13207   | 595458   | SH  | DEFINED | 18 |

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| GIBRALTAR INDS INC         | COM           | 374689107 | 16054  | 723784  | SH | DEFINED | 6  |
| GIBRALTAR INDS INC         | COM           | 374689107 | 3      | 125     | SH | DEFINED | 2  |
| GIBRALTAR INDS INC         | COM           | 374689107 | 4992   | 225090  | SH | DEFINED | 3  |
| GILEAD SCIENCES INC        | COM           | 375558103 | 1629   | 25340   | SH | DEFINED | 5  |
| GILEAD SCIENCES INC        | COM           | 375558103 | 34     | 500     | SH | DEFINED | 2  |
| GILEAD SCIENCES INC        | COM           | 375558103 | 6      | 80      | SH | DEFINED | 4  |
| GILEAD SCIENCES INC        | COM           | 375558103 | 15203  | 221070  | SH | DEFINED | 1  |
| GILEAD SCIENCES INC        | COM           | 375558103 | 261    | 3800    | SH | DEFINED | 11 |
| GILEAD SCIENCES INC        | COM           | 375558103 | 26780  | 389804  | SH | DEFINED | 17 |
| GILEAD SCIENCES INC        | COM           | 375558103 | 14     | 200     | SH | DEFINED | 7  |
| GILEAD SCIENCES INC        | COM           | 375558103 | 24     | 341938  | SH | DEFINED | 18 |
| GILEAD SCIENCES INC        | COM           | 375558103 | 6661   | 96858   | SH | DEFINED | 3  |
| GILEAD SCIENCES INC        | COM           | 375558103 | 52     | 752     | SH | DEFINED | 21 |
| GLACIER BANCORP INC NEW    | COM           | 37637Q105 | 134    | 4000    | SH | DEFINED | 5  |
| GLACIER BANCORP INC NEW    | COM           | 37637Q105 | 270    | 7900    | SH | DEFINED | 11 |
| GLACIER BANCORP INC NEW    | COM           | 37637Q105 | 510    | 14912   | SH | DEFINED | 2  |
| GLACIER BANCORP INC NEW    | COM           | 37637Q105 | 191    | 5589    | SH | DEFINED | 17 |
| GLACIER BANCORP INC NEW    | COM           | 37637Q105 | 8423   | 246508  | SH | DEFINED | 1  |
| GLADSTONE CAPITAL CORP     | COM           | 376535100 | 31     | 1400    | SH | DEFINED | 2  |
| GLAMIS GOLD LTD            | COM           | 376775102 | 7656   | 194400  | SH | DEFINED | 7  |
| GLATFELTER                 | COM           | 377316104 | 19     | 1400    | SH | DEFINED | 11 |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR | 37733W105 | 1138   | 21386   | SH | DEFINED | 3  |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR | 37733W105 | 754    | 14174   | SH | DEFINED | 2  |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR | 37733W105 | 61125  | 1176259 | SH | DEFINED | 6  |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR | 37733W105 | 16     | 300     | SH | DEFINED | 1  |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR | 37733W105 | 29     | 550     | SH | DEFINED | 11 |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR | 37733W105 | 5552   | 104301  | SH | DEFINED | 17 |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR | 37733W105 | 3      | 65      | SH | DEFINED | 7  |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR | 37733W105 | 6772   | 127218  | SH | DEFINED | 21 |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR | 37733W105 | 310    | 5700    | SH | DEFINED | 5  |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR | 37733W105 | 386928 | 7268979 | SH | DEFINED | 18 |
| GLAXOSMITHKLINE PLC        | SPONSORED ADR | 37733W105 | 4759   | 89400   | SH | DEFINED | 20 |
| GLENBOROUGH RLTY TR INC    | COM           | 37803P105 | 1433   | 55700   | SH | DEFINED | 3  |
| GLIMCHER RLTY TR           | SH BEN INT    | 379302102 | 25     | 1000    | SH | DEFINED | 17 |
| GLOBAL IMAGING SYSTEMS     | COM           | 37934A100 | 1091   | 49450   | SH | DEFINED | 3  |
| GLOBAL IMAGING SYSTEMS     | COM           | 37934A100 | 4      | 160     | SH | DEFINED | 17 |
| GLOBAL IMAGING SYSTEMS     | COM           | 37934A100 | 4548   | 206090  | SH | DEFINED | 6  |
| GLOBAL INDS LTD            | COM           | 379336100 | 0      | 4500    | SH | DEFINED | 18 |
| GLOBAL INDS LTD            | COM           | 379336100 | 14041  | 902390  | SH | DEFINED | 3  |
| GLOBAL PMTS INC            | COM           | 37940X102 | 0      | 153     | SH | DEFINED | 18 |
| GLOBAL PMTS INC            | COM           | 37940X102 | 22     | 525     | SH | DEFINED | 5  |
| GLOBAL PMTS INC            | COM           | 37940X102 | 24     | 555     | SH | DEFINED | 2  |
| GLOBAL PMTS INC            | COM           | 37940X102 | 40     | 900     | SH | DEFINED | 17 |
| GLOBAL PMTS INC            | COM           | 37940X102 | 4594   | 104380  | SH | DEFINED | 3  |
| GLOBAL POWER EQUIPMENT INC | COM           | 37941P108 | 1339   | 1765032 | SH | DEFINED | 6  |
| GLOBAL SIGNAL INC          | COM           | 37944Q103 | 4247   | 83960   | SH | DEFINED | 21 |
| GLOBAL SIGNAL INC          | COM           | 37944Q103 | 116    | 2300    | SH | DEFINED | 20 |
| GLOBAL SIGNAL INC          | COM           | 37944Q103 | 1070   | 21150   | SH | DEFINED | 18 |
| GLOBALSANTAFE CORP         | SHS           | G3930E101 | 59     | 1181    | SH | DEFINED | 11 |
| GLOBALSANTAFE CORP         | SHS           | G3930E101 | 927    | 18546   | SH | DEFINED | 3  |
| GLOBALSANTAFE CORP         | SHS           | G3930E101 | 293    | 6145    | SH | DEFINED | 5  |
| GLOBALSANTAFE CORP         | SHS           | G3930E101 | 3575   | 71523   | SH | DEFINED | 6  |
| GLOBALSANTAFE CORP         | SHS           | G3930E101 | 99     | 1985    | SH | DEFINED | 2  |
| GLOBALSANTAFE CORP         | SHS           | G3930E101 | 196485 | 3930492 | SH | DEFINED | 18 |
| GLOBALSANTAFE CORP         | SHS           | G3930E101 | 61253  | 1225318 | SH | DEFINED | 21 |
| GLOBIX CORP                | COM           | 37957F200 | 359    | 83945   | SH | DEFINED | 14 |
| GMARKET INC                | SPON ADR      | 38012G100 | 183    | 12300   | SH | DEFINED | 20 |
| GMARKET INC                | SPON ADR      | 38012G100 | 1892   | 127100  | SH | DEFINED | 18 |
| GMARKET INC                | SPON ADR      | 38012G100 | 7709   | 517800  | SH | DEFINED | 21 |
| GMX RES INC                | COM           | 38011M108 | 141    | 4500    | SH | DEFINED | 20 |
| GMX RES INC                | COM           | 38011M108 | 1422   | 45300   | SH | DEFINED | 18 |
| GMX RES INC                | COM           | 38011M108 | 5844   | 186174  | SH | DEFINED | 21 |

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|                            |                |           |         |         |    |         |    |
|----------------------------|----------------|-----------|---------|---------|----|---------|----|
| GOL LINHAS AEREAS INTL S A | SP ADR REP PFD | 38045R107 | 49      | 1430    | SH | DEFINED | 5  |
| GOLAR LNG LTD BERMUDA      | SHS            | G9456A100 | 166     | 12700   | SH | DEFINED | 3  |
| GOLD FIELDS LTD NEW        | SPONSORED ADR  | 38059T106 | 66      | 3710    | SH | DEFINED | 3  |
| GOLD KIST INC              | COM            | 380614107 | 3281    | 157450  | SH | DEFINED | 6  |
| GOLDCORP INC NEW           | COM            | 380956409 | 190     | 8055    | SH | DEFINED | 7  |
| GOLDCORP INC NEW           | COM            | 380956409 | 0       | 200     | SH | DEFINED | 18 |
| GOLDCORP INC NEW           | COM            | 380956409 | 4673    | 198000  | SH | DEFINED | 6  |
| GOLDEN WEST FINL CORP DEL  | COM            | 381317106 | 1101    | 14250   | SH | DEFINED | 17 |
| GOLDEN WEST FINL CORP DEL  | COM            | 381317106 | 294     | 3805    | SH | DEFINED | 2  |
| GOLDEN WEST FINL CORP DEL  | COM            | 381317106 | 346     | 4480    | SH | DEFINED | 6  |
| GOLDEN WEST FINL CORP DEL  | COM            | 381317106 | 1061    | 13730   | SH | DEFINED | 20 |
| GOLDEN WEST FINL CORP DEL  | COM            | 381317106 | 135635  | 1755797 | SH | DEFINED | 21 |
| GOLDEN WEST FINL CORP DEL  | COM            | 381317106 | 3563    | 46122   | SH | DEFINED | 3  |
| GOLDEN WEST FINL CORP DEL  | COM            | 381317106 | 87543   | 1133247 | SH | DEFINED | 18 |
| GOLDEN WEST FINL CORP DEL  | COM            | 381317106 | 56      | 723     | SH | DEFINED | 5  |
| GOLDMAN SACHS GROUP INC    | COM            | 38141G104 | 25      | 150     | SH | DEFINED | 4  |
| GOLDMAN SACHS GROUP INC    | COM            | 38141G104 | 30756   | 181810  | SH | DEFINED | 1  |
| GOLDMAN SACHS GROUP INC    | COM            | 38141G104 | 30928   | 182820  | SH | DEFINED | 17 |
| GOLDMAN SACHS GROUP INC    | COM            | 38141G104 | 4094    | 24200   | SH | DEFINED | 10 |
| GOLDMAN SACHS GROUP INC    | COM            | 38141G104 | 88747   | 524600  | SH | DEFINED | 8  |
| GOLDMAN SACHS GROUP INC    | COM            | 38141G104 | 4937    | 29181   | SH | DEFINED | 2  |
| GOLDMAN SACHS GROUP INC    | COM            | 38141G104 | 68456   | 404654  | SH | DEFINED | 6  |
| GOLDMAN SACHS GROUP INC    | COM            | 38141G104 | 1104    | 6525    | SH | DEFINED | 11 |
| GOLDMAN SACHS GROUP INC    | COM            | 38141G104 | 929     | 5490    | SH | DEFINED | 20 |
| GOLDMAN SACHS GROUP INC    | COM            | 38141G104 | 129335  | 764527  | SH | DEFINED | 21 |
| GOLDMAN SACHS GROUP INC    | COM            | 38141G104 | 958     | 5615    | SH | DEFINED | 5  |
| GOLDMAN SACHS GROUP INC    | COM            | 38141G104 | 46012   | 271988  | SH | DEFINED | 3  |
| GOLDMAN SACHS GROUP INC    | COM            | 38141G104 | 147349  | 871013  | SH | DEFINED | 18 |
| GOODMAN GLOBAL INC         | COM            | 38239A100 | 13      | 1000    | SH | DEFINED | 11 |
| GOODMAN GLOBAL INC         | COM            | 38239A100 | 5397    | 404240  | SH | DEFINED | 18 |
| GOODRICH CORP              | COM            | 382388106 | 6582    | 162440  | SH | DEFINED | 11 |
| GOODRICH CORP              | COM            | 382388106 | 99      | 2435    | SH | DEFINED | 17 |
| GOODRICH CORP              | COM            | 382388106 | 870     | 21462   | SH | DEFINED | 3  |
| GOODYEAR TIRE & RUBR CO    | COM            | 382550101 | 61      | 4209    | SH | DEFINED | 17 |
| GOODYEAR TIRE & RUBR CO    | COM            | 382550101 | 442     | 30461   | SH | DEFINED | 3  |
| GOODYEAR TIRE & RUBR CO    | COM            | 382550101 | 20064   | 1383711 | SH | DEFINED | 6  |
| GOODYEAR TIRE & RUBR CO    | COM            | 382550101 | 2       | 150     | SH | DEFINED | 2  |
| GOOGLE INC                 | CL A           | 38259P508 | 29      | 71      | SH | DEFINED | 2  |
| GOOGLE INC                 | CL A           | 38259P508 | 257     | 640     | SH | DEFINED | 20 |
| GOOGLE INC                 | CL A           | 38259P508 | 1903494 | 4736237 | SH | DEFINED | 8  |
| GOOGLE INC                 | CL A           | 38259P508 | 2607    | 6486    | SH | DEFINED | 1  |
| GOOGLE INC                 | CL A           | 38259P508 | 1417    | 3525    | SH | DEFINED | 11 |
| GOOGLE INC                 | CL A           | 38259P508 | 121     | 300     | SH | DEFINED | 17 |
| GOOGLE INC                 | CL A           | 38259P508 | 239937  | 597007  | SH | DEFINED | 10 |
| GOOGLE INC                 | CL A           | 38259P508 | 1085    | 2700    | SH | DEFINED | 21 |
| GOOGLE INC                 | CL A           | 38259P508 | 27464   | 68336   | SH | DEFINED | 3  |
| GOOGLE INC                 | CL A           | 38259P508 | 104533  | 260097  | SH | DEFINED | 18 |
| GOOGLE INC                 | CL A           | 38259P508 | 3541    | 8821    | SH | DEFINED | 5  |
| GRACE W R & CO DEL NEW     | COM            | 38388F108 | 0       | 200     | SH | DEFINED | 18 |
| GRACO INC                  | COM            | 384109104 | 7       | 190     | SH | DEFINED | 4  |
| GRACO INC                  | COM            | 384109104 | 547     | 14000   | SH | DEFINED | 11 |
| GRAFTECH INTL LTD          | COM            | 384313102 | 11449   | 1960380 | SH | DEFINED | 6  |
| GRAFTECH INTL LTD          | COM            | 384313102 | 1162    | 199000  | SH | DEFINED | 3  |
| GRAINGER W W INC           | COM            | 384802104 | 98      | 1475    | SH | DEFINED | 5  |
| GRAINGER W W INC           | COM            | 384802104 | 873     | 13030   | SH | DEFINED | 3  |
| GRAINGER W W INC           | COM            | 384802104 | 53      | 790     | SH | DEFINED | 11 |
| GRAINGER W W INC           | COM            | 384802104 | 997     | 14880   | SH | DEFINED | 17 |
| GRAINGER W W INC           | COM            | 384802104 | 181     | 2694    | SH | DEFINED | 2  |
| GRAINGER W W INC           | COM            | 384802104 | 0       | 6508    | SH | DEFINED | 18 |
| GRAMERCY CAP CORP          | COM            | 384871109 | 4371    | 173400  | SH | DEFINED | 21 |
| GRAMERCY CAP CORP          | COM            | 384871109 | 106     | 4200    | SH | DEFINED | 20 |
| GRAMERCY CAP CORP          | COM            | 384871109 | 4002    | 158760  | SH | DEFINED | 3  |

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| GRAMERCY CAP CORP            | COM            | 384871109 | 1112   | 44100    | SH | DEFINED | 18 |
| GRANITE CONSTR INC           | COM            | 387328107 | 539    | 10100    | SH | DEFINED | 21 |
| GRANITE CONSTR INC           | COM            | 387328107 | 3142   | 58900    | SH | DEFINED | 3  |
| GRANT PRIDECO INC            | COM            | 38821G101 | 382    | 10050    | SH | DEFINED | 17 |
| GRANT PRIDECO INC            | COM            | 38821G101 | 15     | 405      | SH | DEFINED | 2  |
| GRANT PRIDECO INC            | COM            | 38821G101 | 515124 | 13545205 | SH | DEFINED | 18 |
| GRANT PRIDECO INC            | COM            | 38821G101 | 3225   | 84789    | SH | DEFINED | 3  |
| GRANT PRIDECO INC            | COM            | 38821G101 | 3466   | 91147    | SH | DEFINED | 21 |
| GRANT PRIDECO INC            | COM            | 38821G101 | 5777   | 151900   | SH | DEFINED | 20 |
| GRANT PRIDECO INC            | COM            | 38821G101 | 42     | 1115     | SH | DEFINED | 4  |
| GREAT AMERN FINL RES INC     | COM            | 389915109 | 11557  | 552180   | SH | DEFINED | 6  |
| GREAT NORTHN IRON ORE PPTYS  | CTFS BEN INT   | 391064102 | 7      | 70       | SH | DEFINED | 5  |
| GREAT PLAINS ENERGY INC      | COM            | 391164100 | 0      | 500      | SH | DEFINED | 18 |
| GREAT PLAINS ENERGY INC      | COM            | 391164100 | 62     | 2000     | SH | DEFINED | 5  |
| GREAT PLAINS ENERGY INC      | COM            | 391164100 | 52518  | 1693040  | SH | DEFINED | 6  |
| GREAT PLAINS ENERGY INC      | COM            | 391164100 | 8      | 250      | SH | DEFINED | 2  |
| GREAT PLAINS ENERGY INC      | COM            | 391164100 | 136    | 4400     | SH | DEFINED | 17 |
| GREAT SOUTHN BANCORP INC     | COM            | 390905107 | 34     | 1200     | SH | DEFINED | 3  |
| GREATBATCH INC               | COM            | 39153L106 | 0      | 200      | SH | DEFINED | 18 |
| GREATER BAY BANCORP          | COM            | 391648102 | 20261  | 718230   | SH | DEFINED | 3  |
| GREATER BAY BANCORP          | COM            | 391648102 | 7      | 240      | SH | DEFINED | 11 |
| GREATER BAY BANCORP          | COM            | 391648102 | 1229   | 43550    | SH | DEFINED | 1  |
| GREATER BAY BANCORP          | COM            | 391648102 | 7405   | 262490   | SH | DEFINED | 6  |
| GREATER CHINA FD INC         | COM            | 39167B102 | 0      | 466      | SH | DEFINED | 18 |
| GREATER COMMUNITY BANCORP    | COM            | 39167M108 | 308    | 19993    | SH | DEFINED | 6  |
| GREEN MOUNTAIN PWR CORP      | COM            | 393154109 | 1708   | 51170    | SH | DEFINED | 6  |
| GREEN MTN COFFEE ROASTERS IN | COM            | 393122106 | 61     | 1660     | SH | DEFINED | 5  |
| GREENE CNTY BANCSHARES INC   | COM NEW        | 394361208 | 289    | 7900     | SH | DEFINED | 3  |
| GREENHILL & CO INC           | COM            | 395259104 | 265    | 3955     | SH | DEFINED | 17 |
| GREIF INC                    | CL A           | 397624107 | 7369   | 91990    | SH | DEFINED | 3  |
| GREY WOLF INC                | COM            | 397888108 | 24607  | 3683620  | SH | DEFINED | 3  |
| GRIFFON CORP                 | COM            | 398433102 | 24     | 1000     | SH | DEFINED | 11 |
| GRIFFON CORP                 | COM            | 398433102 | 1198   | 50200    | SH | DEFINED | 6  |
| GRILL CONCEPTS INC           | COM NEW        | 398502203 | 0      | 1250     | SH | DEFINED | 18 |
| GROUP 1 AUTOMOTIVE INC       | COM            | 398905109 | 29860  | 598391   | SH | DEFINED | 6  |
| GROUP 1 AUTOMOTIVE INC       | COM            | 398905109 | 117    | 2350     | SH | DEFINED | 3  |
| GROUPE CGI INC               | CL A SUB VTG   | 39945C109 | 2      | 336      | SH | DEFINED | 7  |
| GROUPE CGI INC               | CL A SUB VTG   | 39945C109 | 0      | 15735    | SH | DEFINED | 18 |
| GROUPE DANONE                | SPONSORED ADR  | 399449107 | 32048  | 1081977  | SH | DEFINED | 18 |
| GROUPE DANONE                | SPONSORED ADR  | 399449107 | 527    | 17800    | SH | DEFINED | 2  |
| GROUPE DANONE                | SPONSORED ADR  | 399449107 | 24     | 800      | SH | DEFINED | 17 |
| GROUPE DANONE                | SPONSORED ADR  | 399449107 | 1986   | 67065    | SH | DEFINED | 11 |
| GRUPO FINANCIERO GALICIA S A | SP ADR 10 SH B | 399909100 | 23536  | 3598846  | SH | DEFINED | 22 |
| GRUPO TELEVISA SA DE CV      | SP ADR REP ORD | 40049J206 | 30269  | 1423749  | SH | DEFINED | 18 |
| GSI COMMERCE INC             | COM            | 36238G102 | 15     | 1000     | SH | DEFINED | 17 |
| GSI COMMERCE INC             | COM            | 36238G102 | 26     | 1760     | SH | DEFINED | 5  |
| GSI GROUP INC CDA            | COM            | 36229U102 | 6      | 625      | SH | DEFINED | 5  |
| GUESS INC                    | COM            | 401617105 | 44108  | 908887   | SH | DEFINED | 3  |
| GUESS INC                    | COM            | 401617105 | 9      | 184      | SH | DEFINED | 2  |
| GUITAR CTR MGMT INC          | COM            | 402040109 | 13     | 285      | SH | DEFINED | 2  |
| GULFMARK OFFSHORE INC        | COM            | 402629109 | 5028   | 157930   | SH | DEFINED | 6  |
| GULFPORT ENERGY CORP         | COM NEW        | 402635304 | 29     | 2500     | SH | DEFINED | 3  |
| GYMBOREE CORP                | COM            | 403777105 | 10028  | 237750   | SH | DEFINED | 3  |
| H & E EQUIPMENT SERVICES INC | COM            | 404030108 | 5769   | 236534   | SH | DEFINED | 3  |
| H & Q HEALTHCARE FD          | SH BEN INT     | 404052102 | 0      | 942      | SH | DEFINED | 18 |
| H & Q LIFE SCIENCES INVS     | SH BEN INT     | 404053100 | 0      | 2240     | SH | DEFINED | 18 |
| HAEMONETICS CORP             | COM            | 405024100 | 1      | 30       | SH | DEFINED | 2  |
| HAEMONETICS CORP             | COM            | 405024100 | 35257  | 753360   | SH | DEFINED | 3  |
| HAIN CELESTIAL GROUP INC     | COM            | 405217100 | 5841   | 228538   | SH | DEFINED | 2  |
| HAIN CELESTIAL GROUP INC     | COM            | 405217100 | 0      | 156      | SH | DEFINED | 18 |
| HAIN CELESTIAL GROUP INC     | COM            | 405217100 | 51     | 2000     | SH | DEFINED | 17 |
| HAIN CELESTIAL GROUP INC     | COM            | 405217100 | 95     | 3725     | SH | DEFINED | 11 |

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|------------------------------|---------------|------------|-----------|--------|---------|-----|---------|----|
| HALLIBURTON CO               | COM           |            | 406216101 | 775    | 27810   | SH  | DEFINED | 5  |
| HALLIBURTON CO               | COM           |            | 406216101 | 4436   | 155914  | SH  | DEFINED | 22 |
| HALLIBURTON CO               | COM           |            | 406216101 | 5396   | 189652  | SH  | DEFINED | 23 |
| HALLIBURTON CO               | COM           |            | 406216101 | 146387 | 5145402 | SH  | DEFINED | 18 |
| HALLIBURTON CO               | NOTE          | 3.125% 7/1 | 406216AM3 | 1      | 600000  | PRN | DEFINED | 18 |
| HALLIBURTON CO               | NOTE          | 3.125% 7/1 | 406216AM3 | 7247   | 4600000 | PRN | DEFINED | 21 |
| HALLIBURTON CO               | COM           |            | 406216101 | 63     | 2200    | SH  | DEFINED | 11 |
| HALLIBURTON CO               | COM           |            | 406216101 | 114    | 3995    | SH  | DEFINED | 17 |
| HALLIBURTON CO               | COM           |            | 406216101 | 232    | 8170    | SH  | DEFINED | 2  |
| HALLIBURTON CO               | COM           |            | 406216101 | 20282  | 712893  | SH  | DEFINED | 3  |
| HALLIBURTON CO               | COM           |            | 406216101 | 2969   | 104360  | SH  | DEFINED | 20 |
| HALLIBURTON CO               | COM           |            | 406216101 | 20347  | 715200  | SH  | DEFINED | 21 |
| HANCOCK HLDG CO              | COM           |            | 410120109 | 12915  | 241170  | SH  | DEFINED | 3  |
| HANCOCK JOHN PFD INCOME FD I | COM           |            | 41021P103 | 0      | 1007    | SH  | DEFINED | 18 |
| HANDLEMAN CO DEL             | COM           |            | 410252100 | 2617   | 344800  | SH  | DEFINED | 6  |
| HANESBRANDS INC              | COM           |            | 410345102 | 240    | 10641   | SH  | DEFINED | 2  |
| HANESBRANDS INC              | COM           |            | 410345102 | 88     | 3896    | SH  | DEFINED | 6  |
| HANESBRANDS INC              | COM           |            | 410345102 | 50     | 2237    | SH  | DEFINED | 21 |
| HANESBRANDS INC              | COM           |            | 410345102 | 14     | 600     | SH  | DEFINED | 11 |
| HANESBRANDS INC              | COM           |            | 410345102 | 18     | 800     | SH  | DEFINED | 5  |
| HANESBRANDS INC              | COM           |            | 410345102 | 329    | 14616   | SH  | DEFINED | 18 |
| HANESBRANDS INC              | COM           |            | 410345102 | 1052   | 46722   | SH  | DEFINED | 17 |
| HANGER ORTHOPEDIC GROUP INC  | COM NEW       |            | 41043F208 | 1113   | 169160  | SH  | DEFINED | 3  |
| HANMI FINL CORP              | COM           |            | 410495105 | 235    | 11976   | SH  | DEFINED | 2  |
| HANMI FINL CORP              | COM           |            | 410495105 | 175    | 8940    | SH  | DEFINED | 17 |
| HANMI FINL CORP              | COM           |            | 410495105 | 175    | 8950    | SH  | DEFINED | 3  |
| HANOVER COMPRESSOR CO        | COM           |            | 410768105 | 0      | 7       | SH  | DEFINED | 18 |
| HANOVER INS GROUP INC        | COM           |            | 410867105 | 26898  | 602680  | SH  | DEFINED | 6  |
| HANOVER INS GROUP INC        | COM           |            | 410867105 | 11     | 250     | SH  | DEFINED | 5  |
| HANOVER INS GROUP INC        | COM           |            | 410867105 | 982    | 22000   | SH  | DEFINED | 1  |
| HANSEN NAT CORP              | COM           |            | 411310105 | 0      | 981     | SH  | DEFINED | 18 |
| HANSON PLC NEW               | SPONSORED ADR |            | 411349103 | 13     | 187     | SH  | DEFINED | 2  |
| HARBOR FLA BANCSHARES INC    | COM           |            | 411901101 | 111    | 2500    | SH  | DEFINED | 5  |
| HARBOR FLA BANCSHARES INC    | COM           |            | 411901101 | 253    | 5700    | SH  | DEFINED | 11 |
| HARBOR FLA BANCSHARES INC    | COM           |            | 411901101 | 8      | 175     | SH  | DEFINED | 1  |
| HARLAND JOHN H CO            | COM           |            | 412693103 | 24187  | 663580  | SH  | DEFINED | 6  |
| HARLAND JOHN H CO            | COM           |            | 412693103 | 19204  | 526867  | SH  | DEFINED | 3  |
| HARLAND JOHN H CO            | COM           |            | 412693103 | 9778   | 268270  | SH  | DEFINED | 18 |
| HARLEY DAVIDSON INC          | COM           |            | 412822108 | 113    | 1800    | SH  | DEFINED | 5  |
| HARLEY DAVIDSON INC          | COM           |            | 412822108 | 147914 | 2357200 | SH  | DEFINED | 8  |
| HARLEY DAVIDSON INC          | COM           |            | 412822108 | 104    | 1664    | SH  | DEFINED | 2  |
| HARLEY DAVIDSON INC          | COM           |            | 412822108 | 299    | 4760    | SH  | DEFINED | 6  |
| HARLEY DAVIDSON INC          | COM           |            | 412822108 | 308    | 4913    | SH  | DEFINED | 11 |
| HARLEY DAVIDSON INC          | COM           |            | 412822108 | 7015   | 111800  | SH  | DEFINED | 10 |
| HARLEY DAVIDSON INC          | COM           |            | 412822108 | 0      | 3400    | SH  | DEFINED | 18 |
| HARLEY DAVIDSON INC          | COM           |            | 412822108 | 2840   | 45254   | SH  | DEFINED | 3  |
| HARLEY DAVIDSON INC          | COM           |            | 412822108 | 9631   | 153482  | SH  | DEFINED | 17 |
| HARLEYSVILLE GROUP INC       | COM           |            | 412824104 | 13229  | 378084  | SH  | DEFINED | 6  |
| HARLEYSVILLE GROUP INC       | COM           |            | 412824104 | 6549   | 187180  | SH  | DEFINED | 3  |
| HARLEYSVILLE NATL CORP PA    | COM           |            | 412850109 | 5657   | 281431  | SH  | DEFINED | 6  |
| HARMAN INTL INDS INC         | COM           |            | 413086109 | 17     | 200     | SH  | DEFINED | 5  |
| HARMAN INTL INDS INC         | COM           |            | 413086109 | 11     | 134     | SH  | DEFINED | 2  |
| HARMAN INTL INDS INC         | COM           |            | 413086109 | 956    | 11453   | SH  | DEFINED | 3  |
| HARMAN INTL INDS INC         | COM           |            | 413086109 | 0      | 71      | SH  | DEFINED | 18 |
| HARRAHS ENTMT INC            | COM           |            | 413619107 | 23     | 344     | SH  | DEFINED | 17 |
| HARRAHS ENTMT INC            | COM           |            | 413619107 | 5082   | 67146   | SH  | DEFINED | 5  |
| HARRAHS ENTMT INC            | COM           |            | 413619107 | 0      | 1500    | SH  | DEFINED | 18 |
| HARRAHS ENTMT INC            | COM           |            | 413619107 | 2136   | 32159   | SH  | DEFINED | 3  |
| HARRAHS ENTMT INC            | COM           |            | 413619107 | 1211   | 18224   | SH  | DEFINED | 11 |
| HARRINGTON WEST FINL GROUP I | COM           |            | 41383L104 | 164    | 10000   | SH  | DEFINED | 4  |
| HARRINGTON WEST FINL GROUP I | COM           |            | 41383L104 | 1106   | 67635   | SH  | DEFINED | 6  |
| HARRIS & HARRIS GROUP INC    | COM           |            | 413833104 | 25     | 2000    | SH  | DEFINED | 11 |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| HARRIS & HARRIS GROUP INC    | COM            | 413833104 | 25    | 2090    | SH | DEFINED | 5  |
| HARRIS CORP DEL              | COM            | 413875105 | 0     | 108     | SH | DEFINED | 18 |
| HARRIS CORP DEL              | COM            | 413875105 | 10    | 228     | SH | DEFINED | 2  |
| HARRIS CORP DEL              | COM            | 413875105 | 24    | 548     | SH | DEFINED | 11 |
| HARRIS CORP DEL              | COM            | 413875105 | 44900 | 1009210 | SH | DEFINED | 3  |
| HARRIS INTERACTIVE INC       | COM            | 414549105 | 32    | 5300    | SH | DEFINED | 3  |
| HARSCO CORP                  | COM            | 415864107 | 1196  | 15400   | SH | DEFINED | 3  |
| HARSCO CORP                  | COM            | 415864107 | 9689  | 124774  | SH | DEFINED | 18 |
| HARTE-HANKS INC              | COM            | 416196103 | 450   | 17075   | SH | DEFINED | 11 |
| HARTE-HANKS INC              | COM            | 416196103 | 18    | 700     | SH | DEFINED | 17 |
| HARTE-HANKS INC              | COM            | 416196103 | 1318  | 50000   | SH | DEFINED | 1  |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 68174 | 785868  | SH | DEFINED | 18 |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 6860  | 80087   | SH | DEFINED | 5  |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 2482  | 28614   | SH | DEFINED | 21 |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 2854  | 32900   | SH | DEFINED | 20 |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 774   | 8926    | SH | DEFINED | 22 |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 617   | 7109    | SH | DEFINED | 17 |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 38    | 438     | SH | DEFINED | 11 |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 29743 | 342854  | SH | DEFINED | 3  |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 5839  | 67310   | SH | DEFINED | 6  |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 960   | 11061   | SH | DEFINED | 2  |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 3384  | 39011   | SH | DEFINED | 23 |
| HARTMARX CORP                | COM            | 417119104 | 3263  | 482050  | SH | DEFINED | 6  |
| HARVEY ELECTRONICS INC       | COM            | 417660107 | 0     | 2       | SH | DEFINED | 18 |
| HASBRO INC                   | COM            | 418056107 | 8788  | 386289  | SH | DEFINED | 18 |
| HASBRO INC                   | COM            | 418056107 | 14    | 601     | SH | DEFINED | 2  |
| HASBRO INC                   | COM            | 418056107 | 19    | 850     | SH | DEFINED | 11 |
| HASBRO INC                   | COM            | 418056107 | 2645  | 116257  | SH | DEFINED | 3  |
| HASBRO INC                   | COM            | 418056107 | 17081 | 750827  | SH | DEFINED | 21 |
| HASTINGS ENTMT INC           | COM            | 418365102 | 1182  | 175121  | SH | DEFINED | 6  |
| HAWAIIAN ELEC INDUSTRIES     | COM            | 419870100 | 36    | 1344    | SH | DEFINED | 11 |
| HAWAIIAN ELEC INDUSTRIES     | COM            | 419870100 | 0     | 5000    | SH | DEFINED | 18 |
| HAWAIIAN ELEC INDUSTRIES     | COM            | 419870100 | 105   | 3890    | SH | DEFINED | 6  |
| HAWAIIAN ELEC INDUSTRIES     | COM            | 419870100 | 108   | 4004    | SH | DEFINED | 2  |
| HAWAIIAN HOLDINGS INC        | COM            | 419879101 | 9     | 2200    | SH | DEFINED | 2  |
| HAWKINS INC                  | COM            | 420261109 | 176   | 12409   | SH | DEFINED | 6  |
| HCA INC                      | COM            | 404119109 | 5453  | 109300  | SH | DEFINED | 3  |
| HCA INC                      | COM            | 404119109 | 8980  | 180000  | SH | DEFINED | 7  |
| HCA INC                      | COM            | 404119109 | 30    | 600     | SH | DEFINED | 2  |
| HCA INC                      | COM            | 404119109 | 38543 | 772550  | SH | DEFINED | 6  |
| HCA INC                      | COM            | 404119109 | 2     | 33371   | SH | DEFINED | 18 |
| HCA INC                      | COM            | 404119109 | 821   | 16450   | SH | DEFINED | 11 |
| HCA INC                      | COM            | 404119109 | 332   | 6655    | SH | DEFINED | 5  |
| HCA INC                      | COM            | 404119109 | 309   | 6200    | SH | DEFINED | 17 |
| HCC INS HLDGS INC            | COM            | 404132102 | 0     | 4269    | SH | DEFINED | 18 |
| HCC INS HLDGS INC            | COM            | 404132102 | 186   | 5645    | SH | DEFINED | 1  |
| HCC INS HLDGS INC            | COM            | 404132102 | 17    | 520     | SH | DEFINED | 3  |
| HDFC BANK LTD                | ADR REPS 3 SHS | 40415F101 | 15    | 250     | SH | DEFINED | 11 |
| HEADWATERS INC               | COM            | 42210P102 | 12    | 500     | SH | DEFINED | 11 |
| HEADWATERS INC               | COM            | 42210P102 | 14750 | 631710  | SH | DEFINED | 6  |
| HEALTH CARE PPTY INVS INC    | COM            | 421915109 | 95    | 3075    | SH | DEFINED | 5  |
| HEALTH CARE PPTY INVS INC    | COM            | 421915109 | 301   | 9704    | SH | DEFINED | 11 |
| HEALTH CARE PPTY INVS INC    | COM            | 421915109 | 0     | 15700   | SH | DEFINED | 18 |
| HEALTH CARE PPTY INVS INC    | COM            | 421915109 | 25    | 800     | SH | DEFINED | 2  |
| HEALTH CARE PPTY INVS INC    | COM            | 421915109 | 7720  | 248619  | SH | DEFINED | 17 |
| HEALTH CARE PPTY INVS INC    | COM            | 421915109 | 384   | 12366   | SH | DEFINED | 3  |
| HEALTH CARE REIT INC         | COM            | 42217K106 | 0     | 1054    | SH | DEFINED | 18 |
| HEALTH CARE REIT INC         | COM            | 42217K106 | 150   | 3750    | SH | DEFINED | 3  |
| HEALTH CARE REIT INC         | COM            | 42217K106 | 7     | 180     | SH | DEFINED | 2  |
| HEALTH CARE REIT INC         | COM            | 42217K106 | 3206  | 80119   | SH | DEFINED | 17 |
| HEALTH CARE REIT INC         | COM            | 42217K106 | 18    | 450     | SH | DEFINED | 5  |
| HEALTH MGMT ASSOC INC NEW    | CL A           | 421933102 | 3633  | 175273  | SH | DEFINED | 5  |

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|                              |               |            |           |        |          |    |         |    |
|------------------------------|---------------|------------|-----------|--------|----------|----|---------|----|
| HEALTH MGMT ASSOC INC NEW    | NOTE          | 1.500% 8/0 | 421933AF9 | 1532   | 1500000  | SH | DEFINED | 14 |
| HEALTH MGMT ASSOC INC NEW    | CL A          |            | 421933102 | 2414   | 115483   | SH | DEFINED | 11 |
| HEALTH MGMT ASSOC INC NEW    | CL A          |            | 421933102 | 10     | 490      | SH | DEFINED | 6  |
| HEALTH MGMT ASSOC INC NEW    | CL A          |            | 421933102 | 674    | 32247    | SH | DEFINED | 18 |
| HEALTH MGMT ASSOC INC NEW    | CL A          |            | 421933102 | 864    | 41348    | SH | DEFINED | 3  |
| HEALTH MGMT ASSOC INC NEW    | CL A          |            | 421933102 | 8      | 375      | SH | DEFINED | 2  |
| HEALTH NET INC               | COM           |            | 42222G108 | 12     | 285      | SH | DEFINED | 4  |
| HEALTH NET INC               | COM           |            | 42222G108 | 732    | 16810    | SH | DEFINED | 11 |
| HEALTH NET INC               | COM           |            | 42222G108 | 9      | 200      | SH | DEFINED | 7  |
| HEALTH NET INC               | COM           |            | 42222G108 | 17018  | 391034   | SH | DEFINED | 3  |
| HEALTH NET INC               | COM           |            | 42222G108 | 9479   | 217800   | SH | DEFINED | 21 |
| HEALTH NET INC               | COM           |            | 42222G108 | 3073   | 70600    | SH | DEFINED | 22 |
| HEALTH NET INC               | COM           |            | 42222G108 | 2437   | 56000    | SH | DEFINED | 18 |
| HEALTH NET INC               | COM           |            | 42222G108 | 7986   | 183500   | SH | DEFINED | 6  |
| HEALTH NET INC               | COM           |            | 42222G108 | 283    | 6500     | SH | DEFINED | 20 |
| HEALTH NET INC               | COM           |            | 42222G108 | 109357 | 2512800  | SH | DEFINED | 10 |
| HEALTH NET INC               | COM           |            | 42222G108 | 774329 | 17792497 | SH | DEFINED | 8  |
| HEALTHCARE RLTY TR           | COM           |            | 421946104 | 222    | 5775     | SH | DEFINED | 17 |
| HEALTHCARE RLTY TR           | COM           |            | 421946104 | 0      | 1511     | SH | DEFINED | 18 |
| HEALTHCARE SVCS GRP INC      | COM           |            | 421906108 | 669    | 26600    | SH | DEFINED | 3  |
| HEALTHSPRING INC             | COM           |            | 42224N101 | 2687   | 139600   | SH | DEFINED | 3  |
| HEALTHTRONICS INC            | COM           |            | 42222L107 | 0      | 500      | SH | DEFINED | 18 |
| HEALTHTRONICS INC            | COM           |            | 42222L107 | 4      | 575      | SH | DEFINED | 5  |
| HEALTHWAYS INC               | COM           |            | 422245100 | 16     | 375      | SH | DEFINED | 5  |
| HEALTHWAYS INC               | COM           |            | 422245100 | 0      | 38       | SH | DEFINED | 18 |
| HEALTHWAYS INC               | COM           |            | 422245100 | 6937   | 155540   | SH | DEFINED | 3  |
| HEALTHWAYS INC               | COM           |            | 422245100 | 644    | 14450    | SH | DEFINED | 11 |
| HEARST-ARGYLE TELEVISION INC | COM           |            | 422317107 | 168    | 7328     | SH | DEFINED | 5  |
| HEARST-ARGYLE TELEVISION INC | COM           |            | 422317107 | 1      | 50000    | SH | DEFINED | 18 |
| HEARST-ARGYLE TELEVISION INC | COM           |            | 422317107 | 395    | 17200    | SH | DEFINED | 11 |
| HEARTLAND EXPRESS INC        | COM           |            | 422347104 | 361    | 23500    | SH | DEFINED | 5  |
| HEARTLAND EXPRESS INC        | COM           |            | 422347104 | 0      | 346      | SH | DEFINED | 18 |
| HECLA MNG CO                 | COM           |            | 422704106 | 1054   | 183700   | SH | DEFINED | 3  |
| HEICO CORP NEW               | CL A          |            | 422806208 | 13085  | 450430   | SH | DEFINED | 18 |
| HEINZ H J CO                 | COM           |            | 423074103 | 411    | 9800     | SH | DEFINED | 21 |
| HEINZ H J CO                 | COM           |            | 423074103 | 367    | 8750     | SH | DEFINED | 6  |
| HEINZ H J CO                 | COM           |            | 423074103 | 34     | 800      | SH | DEFINED | 4  |
| HEINZ H J CO                 | COM           |            | 423074103 | 314    | 7500     | SH | DEFINED | 1  |
| HEINZ H J CO                 | COM           |            | 423074103 | 233    | 5562     | SH | DEFINED | 11 |
| HEINZ H J CO                 | COM           |            | 423074103 | 7691   | 183421   | SH | DEFINED | 17 |
| HEINZ H J CO                 | COM           |            | 423074103 | 62867  | 1499322  | SH | DEFINED | 18 |
| HEINZ H J CO                 | COM           |            | 423074103 | 131    | 3125     | SH | DEFINED | 20 |
| HEINZ H J CO                 | COM           |            | 423074103 | 9462   | 225645   | SH | DEFINED | 3  |
| HEINZ H J CO                 | COM           |            | 423074103 | 218    | 5198     | SH | DEFINED | 5  |
| HEINZ H J CO                 | COM           |            | 423074103 | 1124   | 26811    | SH | DEFINED | 2  |
| HELEN OF TROY CORP LTD       | COM           |            | G4388N106 | 680    | 38720    | SH | DEFINED | 6  |
| HELIX ENERGY SOLUTIONS GRP I | COM           |            | 42330P107 | 7192   | 215330   | SH | DEFINED | 3  |
| HELIX ENERGY SOLUTIONS GRP I | COM           |            | 42330P107 | 134    | 4025     | SH | DEFINED | 2  |
| HELLENIC TELECOM ORGANIZATN  | SPONSORED ADR |            | 423325307 | 15     | 1200     | SH | DEFINED | 17 |
| HELMERICH & PAYNE INC        | COM           |            | 423452101 | 138    | 6000     | SH | DEFINED | 17 |
| HELMERICH & PAYNE INC        | COM           |            | 423452101 | 489    | 21220    | SH | DEFINED | 2  |
| HELMERICH & PAYNE INC        | COM           |            | 423452101 | 26323  | 1142988  | SH | DEFINED | 3  |
| HELMERICH & PAYNE INC        | COM           |            | 423452101 | 9      | 400      | SH | DEFINED | 11 |
| HERBALIFE LTD                | COM USD SHS   |            | G4412G101 | 22864  | 603600   | SH | DEFINED | 3  |
| HERCULES INC                 | COM           |            | 427056106 | 29047  | 1841901  | SH | DEFINED | 3  |
| HERCULES INC                 | COM           |            | 427056106 | 45     | 2880     | SH | DEFINED | 17 |
| HERCULES INC                 | COM           |            | 427056106 | 3852   | 244280   | SH | DEFINED | 6  |
| HERCULES OFFSHORE INC        | COM           |            | 427093109 | 3320   | 106940   | SH | DEFINED | 3  |
| HERITAGE COMMERCE CORP       | COM           |            | 426927109 | 757    | 32700    | SH | DEFINED | 3  |
| HERSHA HOSPITALITY TR        | SH BEN INT A  |            | 427825104 | 1828   | 190400   | SH | DEFINED | 3  |
| HERSHEY CO                   | COM           |            | 427866108 | 8969   | 167807   | SH | DEFINED | 1  |
| HERSHEY CO                   | COM           |            | 427866108 | 809    | 15130    | SH | DEFINED | 17 |

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|                              |      |            |           |        |          |      |         |    |
|------------------------------|------|------------|-----------|--------|----------|------|---------|----|
| HERSHEY CO                   | COM  |            | 427866108 | 746    | 13949    | SH   | DEFINED | 2  |
| HERSHEY CO                   | COM  |            | 427866108 | 24512  | 458605   | SH   | DEFINED | 18 |
| HERSHEY CO                   | COM  |            | 427866108 | 123    | 2299     | SH   | DEFINED | 11 |
| HERSHEY CO                   | COM  |            | 427866108 | 98     | 1848     | SH   | DEFINED | 5  |
| HERSHEY CO                   | COM  |            | 427866108 | 1838   | 34395    | SH   | DEFINED | 3  |
| HERSHEY CO                   | COM  |            | 427866108 | 87     | 1620     | SH   | DEFINED | 20 |
| HESS CORP                    | COM  |            | 42809H107 | 541    | 13068    | SH   | DEFINED | 17 |
| HESS CORP                    | COM  |            | 42809H107 | 619    | 14950    | SH   | DEFINED | 6  |
| HESS CORP                    | COM  |            | 42809H107 | 1      | 14270    | SH   | DEFINED | 18 |
| HESS CORP                    | COM  |            | 42809H107 | 472    | 11400    | SH   | DEFINED | 21 |
| HESS CORP                    | COM  |            | 42809H107 | 411    | 10050    | SH   | DEFINED | 5  |
| HESS CORP                    | COM  |            | 42809H107 | 3066   | 74031    | SH   | DEFINED | 3  |
| HEWITT ASSOCS INC            | COM  |            | 42822Q100 | 34     | 1400     | SH   | DEFINED | 6  |
| HEWITT ASSOCS INC            | COM  |            | 42822Q100 | 211    | 8700     | SH   | DEFINED | 17 |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 1137   | 31000    | SH   | DEFINED | 4  |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 10334  | 281661   | SH   | DEFINED | 17 |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 83503  | 2275919  | SH   | DEFINED | 10 |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 9914   | 270203   | SH   | DEFINED | 22 |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 1741   | 47441    | SH   | DEFINED | 21 |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 62042  | 1691002  | SH   | DEFINED | 3  |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 2630   | 69839    | SH   | DEFINED | 5  |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 11623  | 316792   | SH   | DEFINED | 18 |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 12420  | 338513   | SH   | DEFINED | 23 |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 3001   | 81782    | SH   | DEFINED | 2  |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 66     | 1800     | SH   | DEFINED | 7  |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 3196   | 87097    | SH   | DEFINED | 11 |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 800    | 21800    | SH   | DEFINED | 1  |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 95411  | 2607156  | SH   | DEFINED | 6  |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 658170 | 17938682 | SH   | DEFINED | 8  |
| HEWLETT PACKARD CO           | COM  |            | 428236103 | 15150  | 15000    | CALL | DEFINED | 13 |
| HEXCEL CORP NEW              | COM  |            | 428291108 | 2705   | 191200   | SH   | DEFINED | 18 |
| HEXCEL CORP NEW              | COM  |            | 428291108 | 561    | 40000    | SH   | DEFINED | 5  |
| HI-TECH PHARMACAL INC        | COM  |            | 42840B101 | 1284   | 101585   | SH   | DEFINED | 3  |
| HICKORY TECH CORP            | COM  |            | 429060106 | 1452   | 207453   | SH   | DEFINED | 6  |
| HIGH INCOME OPPORTUNITY FD I | COM  |            | 42967Q105 | 0      | 164      | SH   | DEFINED | 18 |
| HIGHLAND HOSPITALITY CORP    | COM  |            | 430141101 | 19131  | 1335021  | SH   | DEFINED | 3  |
| HIGHWOODS PPTYS INC          | COM  |            | 431284108 | 52     | 1400     | SH   | DEFINED | 5  |
| HIGHWOODS PPTYS INC          | COM  |            | 431284108 | 156    | 4200     | SH   | DEFINED | 2  |
| HIGHWOODS PPTYS INC          | COM  |            | 431284108 | 3457   | 92900    | SH   | DEFINED | 3  |
| HIGHWOODS PPTYS INC          | COM  |            | 431284108 | 1184   | 31819    | SH   | DEFINED | 17 |
| HILB ROGAL & HOBBS CO        | COM  |            | 431294107 | 15     | 350      | SH   | DEFINED | 11 |
| HILB ROGAL & HOBBS CO        | COM  |            | 431294107 | 14     | 327      | SH   | DEFINED | 2  |
| HILB ROGAL & HOBBS CO        | COM  |            | 431294107 | 6955   | 163065   | SH   | DEFINED | 1  |
| HILLENBRAND INDS INC         | COM  |            | 431573104 | 376    | 6600     | SH   | DEFINED | 22 |
| HILLENBRAND INDS INC         | COM  |            | 431573104 | 4657   | 81730    | SH   | DEFINED | 3  |
| HILLENBRAND INDS INC         | COM  |            | 431573104 | 367    | 6433     | SH   | DEFINED | 2  |
| HILLENBRAND INDS INC         | COM  |            | 431573104 | 0      | 110      | SH   | DEFINED | 18 |
| HILTON HOTELS CORP           | COM  |            | 432848109 | 1049   | 37545    | SH   | DEFINED | 5  |
| HILTON HOTELS CORP           | NOTE | 3.375% 4/1 | 432848AZ2 | 1      | 700000   | PRN  | DEFINED | 18 |
| HILTON HOTELS CORP           | NOTE | 3.375% 4/1 | 432848AZ2 | 7362   | 5625000  | PRN  | DEFINED | 21 |
| HILTON HOTELS CORP           | COM  |            | 432848109 | 28     | 1000     | SH   | DEFINED | 11 |
| HILTON HOTELS CORP           | COM  |            | 432848109 | 10     | 370      | SH   | DEFINED | 4  |
| HILTON HOTELS CORP           | COM  |            | 432848109 | 21     | 762988   | SH   | DEFINED | 18 |
| HILTON HOTELS CORP           | COM  |            | 432848109 | 3000   | 107707   | SH   | DEFINED | 3  |
| HILTON HOTELS CORP           | COM  |            | 432848109 | 746    | 26787    | SH   | DEFINED | 17 |
| HITACHI LIMITED              | ADR  | 10 COM     | 433578507 | 0      | 500      | SH   | DEFINED | 18 |
| HITACHI LIMITED              | ADR  | 10 COM     | 433578507 | 25932  | 454112   | SH   | DEFINED | 6  |
| HITACHI LIMITED              | ADR  | 10 COM     | 433578507 | 13     | 225      | SH   | DEFINED | 11 |
| HITACHI LIMITED              | ADR  | 10 COM     | 433578507 | 1359   | 23330    | SH   | DEFINED | 17 |
| HITTITE MICROWAVE CORP       | COM  |            | 43365Y104 | 2159   | 48520    | SH   | DEFINED | 18 |
| HMN FINL INC                 | COM  |            | 40424G108 | 1107   | 31840    | SH   | DEFINED | 6  |
| HMS HLDGS CORP               | COM  |            | 40425J101 | 18     | 1485     | SH   | DEFINED | 5  |

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|                              |                |  |           |         |          |    |         |    |
|------------------------------|----------------|--|-----------|---------|----------|----|---------|----|
| HNI CORP                     | COM            |  | 404251100 | 69      | 1650     | SH | DEFINED | 21 |
| HOLLIS-EDEN PHARMACEUTICALS  | COM            |  | 435902101 | 7       | 1075     | SH | DEFINED | 5  |
| HOLLY CORP                   | COM PAR \$0.01 |  | 435758305 | 65487   | 1511361  | SH | DEFINED | 3  |
| HOLLY CORP                   | COM PAR \$0.01 |  | 435758305 | 3       | 64       | SH | DEFINED | 2  |
| HOME DEPOT INC               | COM            |  | 437076102 | 5074    | 139616   | SH | DEFINED | 5  |
| HOME DEPOT INC               | COM            |  | 437076102 | 4841    | 133480   | SH | DEFINED | 7  |
| HOME DEPOT INC               | COM            |  | 437076102 | 4462    | 123009   | SH | DEFINED | 2  |
| HOME DEPOT INC               | COM            |  | 437076102 | 1399    | 38579    | SH | DEFINED | 11 |
| HOME DEPOT INC               | COM            |  | 437076102 | 29129   | 803115   | SH | DEFINED | 17 |
| HOME DEPOT INC               | COM            |  | 437076102 | 134917  | 3719800  | SH | DEFINED | 10 |
| HOME DEPOT INC               | COM            |  | 437076102 | 9645    | 265923   | SH | DEFINED | 20 |
| HOME DEPOT INC               | COM            |  | 437076102 | 97257   | 2681479  | SH | DEFINED | 21 |
| HOME DEPOT INC               | COM            |  | 437076102 | 53234   | 1467717  | SH | DEFINED | 3  |
| HOME DEPOT INC               | COM            |  | 437076102 | 1231276 | 33947516 | SH | DEFINED | 18 |
| HOME DEPOT INC               | COM            |  | 437076102 | 9996    | 275592   | SH | DEFINED | 23 |
| HOME DEPOT INC               | COM            |  | 437076102 | 947291  | 26117764 | SH | DEFINED | 8  |
| HOME DEPOT INC               | COM            |  | 437076102 | 11533   | 317967   | SH | DEFINED | 22 |
| HOME DEPOT INC               | COM            |  | 437076102 | 1048    | 28919    | SH | DEFINED | 1  |
| HOME DEPOT INC               | COM            |  | 437076102 | 69      | 1915     | SH | DEFINED | 4  |
| HOME DEPOT INC               | COM            |  | 437076102 | 67308   | 1860023  | SH | DEFINED | 6  |
| HOME PROPERTIES INC          | COM            |  | 437306103 | 11      | 200      | SH | DEFINED | 17 |
| HOME PROPERTIES INC          | COM            |  | 437306103 | 16012   | 280130   | SH | DEFINED | 3  |
| HOME PROPERTIES INC          | COM            |  | 437306103 | 11      | 200      | SH | DEFINED | 11 |
| HOME PROPERTIES INC          | COM            |  | 437306103 | 0       | 8500     | SH | DEFINED | 18 |
| HOME SOLUTIONS AMER INC      | COM            |  | 437355100 | 1167    | 212970   | SH | DEFINED | 3  |
| HONDA MOTOR LTD              | AMERN SHS      |  | 438128308 | 17      | 500      | SH | DEFINED | 5  |
| HONDA MOTOR LTD              | AMERN SHS      |  | 438128308 | 26154   | 777692   | SH | DEFINED | 18 |
| HONDA MOTOR LTD              | AMERN SHS      |  | 438128308 | 139     | 4134     | SH | DEFINED | 2  |
| HONDA MOTOR LTD              | AMERN SHS      |  | 438128308 | 3790    | 112700   | SH | DEFINED | 6  |
| HONEYWELL INTL INC           | COM            |  | 438516106 | 12209   | 298516   | SH | DEFINED | 4  |
| HONEYWELL INTL INC           | COM            |  | 438516106 | 65184   | 1593752  | SH | DEFINED | 6  |
| HONEYWELL INTL INC           | COM            |  | 438516106 | 711     | 17380    | SH | DEFINED | 11 |
| HONEYWELL INTL INC           | COM            |  | 438516106 | 2645    | 64675    | SH | DEFINED | 17 |
| HONEYWELL INTL INC           | COM            |  | 438516106 | 7162    | 175100   | SH | DEFINED | 7  |
| HONEYWELL INTL INC           | COM            |  | 438516106 | 6348    | 155200   | SH | DEFINED | 20 |
| HONEYWELL INTL INC           | COM            |  | 438516106 | 44787   | 1095039  | SH | DEFINED | 21 |
| HONEYWELL INTL INC           | COM            |  | 438516106 | 22428   | 548374   | SH | DEFINED | 3  |
| HONEYWELL INTL INC           | COM            |  | 438516106 | 5142    | 124342   | SH | DEFINED | 5  |
| HONEYWELL INTL INC           | COM            |  | 438516106 | 8945    | 218698   | SH | DEFINED | 2  |
| HONEYWELL INTL INC           | COM            |  | 438516106 | 594112  | 14525978 | SH | DEFINED | 18 |
| HOOKE FURNITURE CORP         | COM            |  | 439038100 | 268     | 18253    | SH | DEFINED | 3  |
| HOOKE FURNITURE CORP         | COM            |  | 439038100 | 4       | 275      | SH | DEFINED | 5  |
| HOOKE FURNITURE CORP         | COM            |  | 439038100 | 2385    | 162675   | SH | DEFINED | 6  |
| HORACE MANN EDUCATORS CORP N | COM            |  | 440327104 | 20143   | 1047470  | SH | DEFINED | 6  |
| HORACE MANN EDUCATORS CORP N | COM            |  | 440327104 | 0       | 7500     | SH | DEFINED | 18 |
| HORACE MANN EDUCATORS CORP N | COM            |  | 440327104 | 237     | 12300    | SH | DEFINED | 21 |
| HORIZON LINES INC            | COM            |  | 44044K101 | 2655    | 158960   | SH | DEFINED | 3  |
| HORIZON OFFSHORE INC         | COM NEW        |  | 44043J204 | 176     | 10300    | SH | DEFINED | 3  |
| HORMEL FOODS CORP            | COM            |  | 440452100 | 0       | 2026     | SH | DEFINED | 18 |
| HORMEL FOODS CORP            | COM            |  | 440452100 | 391     | 10860    | SH | DEFINED | 21 |
| HORMEL FOODS CORP            | COM            |  | 440452100 | 8365    | 232498   | SH | DEFINED | 3  |
| HORNBECK OFFSHORE SVCS INC N | COM            |  | 440543106 | 7272    | 217080   | SH | DEFINED | 3  |
| HORNBECK OFFSHORE SVCS INC N | COM            |  | 440543106 | 2       | 50       | SH | DEFINED | 11 |
| HOSPIRA INC                  | COM            |  | 441060100 | 1367    | 35720    | SH | DEFINED | 17 |
| HOSPIRA INC                  | COM            |  | 441060100 | 35      | 910      | SH | DEFINED | 2  |
| HOSPIRA INC                  | COM            |  | 441060100 | 49      | 1300     | SH | DEFINED | 5  |
| HOSPIRA INC                  | COM            |  | 441060100 | 838     | 21897    | SH | DEFINED | 18 |
| HOSPIRA INC                  | COM            |  | 441060100 | 49      | 1280     | SH | DEFINED | 11 |
| HOSPIRA INC                  | COM            |  | 441060100 | 1171    | 30609    | SH | DEFINED | 3  |
| HOSPITALITY PPTYS TR         | COM SH BEN INT |  | 44106M102 | 1750    | 37069    | SH | DEFINED | 3  |
| HOSPITALITY PPTYS TR         | COM SH BEN INT |  | 44106M102 | 879     | 18625    | SH | DEFINED | 17 |
| HOSPITALITY PPTYS TR         | COM SH BEN INT |  | 44106M102 | 93      | 1960     | SH | DEFINED | 5  |

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|                            |                |           |       |         |    |         |    |
|----------------------------|----------------|-----------|-------|---------|----|---------|----|
| HOSPITALITY PPTYS TR       | COM SH BEN INT | 44106M102 | 47    | 1000    | SH | DEFINED | 11 |
| HOSPITALITY PPTYS TR       | COM SH BEN INT | 44106M102 | 1671  | 35400   | SH | DEFINED | 22 |
| HOST HOTELS & RESORTS INC  | COM            | 44107P104 | 3375  | 147208  | SH | DEFINED | 23 |
| HOST HOTELS & RESORTS INC  | COM            | 44107P104 | 13067 | 569878  | SH | DEFINED | 18 |
| HOST HOTELS & RESORTS INC  | COM            | 44107P104 | 763   | 33291   | SH | DEFINED | 17 |
| HOST HOTELS & RESORTS INC  | COM            | 44107P104 | 9     | 400     | SH | DEFINED | 5  |
| HOST HOTELS & RESORTS INC  | COM            | 44107P104 | 0     | 21      | SH | DEFINED | 7  |
| HOST HOTELS & RESORTS INC  | COM            | 44107P104 | 29    | 1276    | SH | DEFINED | 2  |
| HOST HOTELS & RESORTS INC  | COM            | 44107P104 | 35886 | 1565019 | SH | DEFINED | 3  |
| HOST HOTELS & RESORTS INC  | COM            | 44107P104 | 3937  | 171700  | SH | DEFINED | 22 |
| HOUSEVALUES INC            | COM            | 44183Y102 | 21024 | 3600000 | SH | DEFINED | 13 |
| HOUSEVALUES INC            | COM            | 44183Y102 | 0     | 12471   | SH | DEFINED | 18 |
| HOUSTON EXPL CO            | COM            | 442120101 | 565   | 10250   | SH | DEFINED | 3  |
| HOUSTON EXPL CO            | COM            | 442120101 | 34425 | 624209  | SH | DEFINED | 6  |
| HOVNIANIAN ENTERPRISES INC | CL A           | 442487203 | 18487 | 630100  | SH | DEFINED | 8  |
| HOVNIANIAN ENTERPRISES INC | CL A           | 442487203 | 24    | 832     | SH | DEFINED | 2  |
| HRPT PPTYS TR              | COM SH BEN INT | 40426W101 | 46    | 3875    | SH | DEFINED | 17 |
| HRPT PPTYS TR              | COM SH BEN INT | 40426W101 | 5     | 400     | SH | DEFINED | 11 |
| HRPT PPTYS TR              | COM SH BEN INT | 40426W101 | 0     | 8215    | SH | DEFINED | 18 |
| HSBC HLDGS PLC             | SPON ADR NEW   | 404280406 | 1574  | 17200   | SH | DEFINED | 11 |
| HSBC HLDGS PLC             | SPON ADR NEW   | 404280406 | 1824  | 19931   | SH | DEFINED | 17 |
| HSBC HLDGS PLC             | SPON ADR NEW   | 404280406 | 27631 | 301875  | SH | DEFINED | 18 |
| HSBC HLDGS PLC             | SPON ADR NEW   | 404280406 | 43    | 465     | SH | DEFINED | 5  |
| HSBC HLDGS PLC             | ADR A 1/40PF A | 404280604 | 0     | 1400    | SH | DEFINED | 18 |
| HSBC HLDGS PLC             | SPON ADR NEW   | 404280406 | 1     | 15      | SH | DEFINED | 7  |
| HSBC HLDGS PLC             | SPON ADR NEW   | 404280406 | 242   | 2643    | SH | DEFINED | 2  |
| HSBC HLDGS PLC             | SPON ADR NEW   | 404280406 | 288   | 3150    | SH | DEFINED | 6  |
| HUB GROUP INC              | CL A           | 443320106 | 3862  | 169527  | SH | DEFINED | 3  |
| HUB GROUP INC              | CL A           | 443320106 | 23    | 1000    | SH | DEFINED | 11 |
| HUBBELL INC                | CL B           | 443510201 | 0     | 1274    | SH | DEFINED | 18 |
| HUBBELL INC                | CL B           | 443510201 | 239   | 5000    | SH | DEFINED | 5  |
| HUBBELL INC                | CL B           | 443510201 | 168   | 3500    | SH | DEFINED | 2  |
| HUBBELL INC                | CL B           | 443510201 | 220   | 4592    | SH | DEFINED | 17 |
| HUBBELL INC                | CL B           | 443510201 | 299   | 6246    | SH | DEFINED | 11 |
| HUDSON CITY BANCORP        | COM            | 443683107 | 54175 | 4088700 | SH | DEFINED | 21 |
| HUDSON CITY BANCORP        | COM            | 443683107 | 10    | 720     | SH | DEFINED | 17 |
| HUDSON CITY BANCORP        | COM            | 443683107 | 582   | 43900   | SH | DEFINED | 6  |
| HUDSON CITY BANCORP        | COM            | 443683107 | 358   | 27000   | SH | DEFINED | 1  |
| HUDSON CITY BANCORP        | COM            | 443683107 | 234   | 17670   | SH | DEFINED | 5  |
| HUDSON CITY BANCORP        | COM            | 443683107 | 398   | 30015   | SH | DEFINED | 20 |
| HUDSON CITY BANCORP        | COM            | 443683107 | 79741 | 6018191 | SH | DEFINED | 18 |
| HUDSON HIGHLAND GROUP INC  | COM            | 443792106 | 45    | 4600    | SH | DEFINED | 6  |
| HUDSON HIGHLAND GROUP INC  | COM            | 443792106 | 0     | 4152    | SH | DEFINED | 18 |
| HUDSON HIGHLAND GROUP INC  | COM            | 443792106 | 13    | 1380    | SH | DEFINED | 5  |
| HUGOTON RTY TR TEX         | UNIT BEN INT   | 444717102 | 0     | 4000    | SH | DEFINED | 18 |
| HUGOTON RTY TR TEX         | UNIT BEN INT   | 444717102 | 0     | 15      | SH | DEFINED | 11 |
| HUGOTON RTY TR TEX         | UNIT BEN INT   | 444717102 | 15    | 588     | SH | DEFINED | 17 |
| HUGOTON RTY TR TEX         | UNIT BEN INT   | 444717102 | 0     | 19      | SH | DEFINED | 5  |
| HUGOTON RTY TR TEX         | UNIT BEN INT   | 444717102 | 0     | 15      | SH | DEFINED | 6  |
| HUMAN GENOME SCIENCES INC  | COM            | 444903108 | 33    | 2900    | SH | DEFINED | 2  |
| HUMANA INC                 | COM            | 444859102 | 0     | 4143    | SH | DEFINED | 18 |
| HUMANA INC                 | COM            | 444859102 | 5743  | 86900   | SH | DEFINED | 10 |
| HUMANA INC                 | COM            | 444859102 | 85329 | 1291100 | SH | DEFINED | 8  |
| HUMANA INC                 | COM            | 444859102 | 6047  | 91500   | SH | DEFINED | 6  |
| HUMANA INC                 | COM            | 444859102 | 1580  | 23900   | SH | DEFINED | 21 |
| HUMANA INC                 | COM            | 444859102 | 23    | 350     | SH | DEFINED | 17 |
| HUMANA INC                 | COM            | 444859102 | 2538  | 38400   | SH | DEFINED | 22 |
| HUMANA INC                 | COM            | 444859102 | 53046 | 802630  | SH | DEFINED | 3  |
| HUNT J B TRANS SVCS INC    | COM            | 445658107 | 3325  | 160100  | SH | DEFINED | 6  |
| HUNT J B TRANS SVCS INC    | COM            | 445658107 | 42    | 2000    | SH | DEFINED | 11 |
| HUNTINGTON BANCSHARES INC  | COM            | 446150104 | 655   | 27356   | SH | DEFINED | 17 |
| HUNTINGTON BANCSHARES INC  | COM            | 446150104 | 989   | 41349   | SH | DEFINED | 3  |

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|---------------------------|---------------|-----------|---------|----------|----|---------|----|
| HUNTINGTON BANCSHARES INC | COM           | 446150104 | 909     | 38001    | SH | DEFINED | 18 |
| HUNTINGTON BANCSHARES INC | COM           | 446150104 | 474     | 19822    | SH | DEFINED | 6  |
| HUNTINGTON BANCSHARES INC | COM           | 446150104 | 5687    | 237661   | SH | DEFINED | 2  |
| HUNTSMAN CORP             | COM           | 447011107 | 10402   | 571515   | SH | DEFINED | 6  |
| HUNTSMAN CORP             | PFD MND CV 5% | 447011206 | 604     | 15000    | SH | DEFINED | 7  |
| HUTCHINSON TECHNOLOGY INC | COM           | 448407106 | 2053    | 97580    | SH | DEFINED | 6  |
| HUTTIG BLDG PRODS INC     | COM           | 448451104 | 2       | 299      | SH | DEFINED | 2  |
| HYPERCOM CORP             | COM           | 44913M105 | 2151    | 317300   | SH | DEFINED | 3  |
| HYPERION SOLUTIONS CORP   | COM           | 44914M104 | 187     | 5415     | SH | DEFINED | 17 |
| HYPERION SOLUTIONS CORP   | COM           | 44914M104 | 11250   | 326276   | SH | DEFINED | 3  |
| I-MANY INC                | COM           | 44973Q103 | 21      | 10425    | SH | DEFINED | 5  |
| I2 TECHNOLOGIES INC       | COM NEW       | 465754208 | 157     | 8400     | SH | DEFINED | 3  |
| IAC INTERACTIVECORP       | COM NEW       | 44919P300 | 111     | 3851     | SH | DEFINED | 3  |
| IAC INTERACTIVECORP       | COM NEW       | 44919P300 | 6471    | 225000   | SH | DEFINED | 7  |
| IAC INTERACTIVECORP       | COM NEW       | 44919P300 | 1       | 37       | SH | DEFINED | 2  |
| IAC INTERACTIVECORP       | COM NEW       | 44919P300 | 726     | 25235    | SH | DEFINED | 6  |
| IAC INTERACTIVECORP       | COM NEW       | 44919P300 | 168170  | 5847349  | SH | DEFINED | 10 |
| IAC INTERACTIVECORP       | COM NEW       | 44919P300 | 201320  | 7000000  | SH | DEFINED | 13 |
| IAC INTERACTIVECORP       | COM NEW       | 44919P300 | 983     | 34187    | SH | DEFINED | 11 |
| IAC INTERACTIVECORP       | COM NEW       | 44919P300 | 457     | 15887    | SH | DEFINED | 17 |
| IAC INTERACTIVECORP       | COM NEW       | 44919P300 | 495329  | 17222858 | SH | DEFINED | 18 |
| IAC INTERACTIVECORP       | COM NEW       | 44919P300 | 3365    | 117000   | SH | DEFINED | 20 |
| IAC INTERACTIVECORP       | COM NEW       | 44919P300 | 4173    | 145082   | SH | DEFINED | 21 |
| IAC INTERACTIVECORP       | COM NEW       | 44919P300 | 1320583 | 45917337 | SH | DEFINED | 8  |
| IAMGOLD CORP              | COM           | 450913108 | 7309    | 862900   | SH | DEFINED | 7  |
| IBASIS INC                | COM NEW       | 450732201 | 377     | 45499    | SH | DEFINED | 3  |
| IBASIS INC                | COM NEW       | 450732201 | 1       | 67       | SH | DEFINED | 17 |
| IBERIABANK CORP           | COM           | 450828108 | 5518    | 90455    | SH | DEFINED | 18 |
| IBERIABANK CORP           | COM           | 450828108 | 6619    | 108512   | SH | DEFINED | 6  |
| IBERIABANK CORP           | COM           | 450828108 | 1998    | 32750    | SH | DEFINED | 1  |
| IBIS TECHNOLOGY CORP      | COM           | 450909106 | 10      | 3000     | SH | DEFINED | 5  |
| ICICI BK LTD              | ADR           | 45104G104 | 3028    | 98600    | SH | DEFINED | 3  |
| ICICI BK LTD              | ADR           | 45104G104 | 15      | 500      | SH | DEFINED | 11 |
| ICICI BK LTD              | ADR           | 45104G104 | 22      | 700      | SH | DEFINED | 17 |
| ICO INC NEW               | COM           | 449293109 | 27      | 4190     | SH | DEFINED | 5  |
| ICONIX BRAND GROUP INC    | COM           | 451055107 | 221     | 13700    | SH | DEFINED | 3  |
| ICOS CORP                 | COM           | 449295104 | 3877    | 154710   | SH | DEFINED | 3  |
| ICT GROUP INC             | COM           | 44929Y101 | 7307    | 232180   | SH | DEFINED | 3  |
| ICU MED INC               | COM           | 44930G107 | 4728    | 103960   | SH | DEFINED | 3  |
| IDACORP INC               | COM           | 451107106 | 10      | 267      | SH | DEFINED | 17 |
| IDACORP INC               | COM           | 451107106 | 9991    | 264250   | SH | DEFINED | 3  |
| IDACORP INC               | COM           | 451107106 | 0       | 301      | SH | DEFINED | 18 |
| IDACORP INC               | COM           | 451107106 | 3318    | 87760    | SH | DEFINED | 6  |
| IDEX CORP                 | COM           | 45167R104 | 12      | 275      | SH | DEFINED | 11 |
| IDEX CORP                 | COM           | 45167R104 | 7555    | 175500   | SH | DEFINED | 21 |
| IDEX CORP                 | COM           | 45167R104 | 181     | 4200     | SH | DEFINED | 20 |
| IDEX CORP                 | COM           | 45167R104 | 21084   | 489745   | SH | DEFINED | 18 |
| IDEX CORP                 | COM           | 45167R104 | 52      | 1200     | SH | DEFINED | 2  |
| IDEX CORP                 | COM           | 45167R104 | 8482    | 197020   | SH | DEFINED | 1  |
| IDEXX LABS INC            | COM           | 45168D104 | 93      | 1015     | SH | DEFINED | 5  |
| IDEXX LABS INC            | COM           | 45168D104 | 1135    | 12450    | SH | DEFINED | 11 |
| IDEXX LABS INC            | COM           | 45168D104 | 2799    | 30715    | SH | DEFINED | 3  |
| IDEXX LABS INC            | COM           | 45168D104 | 0       | 640      | SH | DEFINED | 18 |
| IHOP CORP                 | COM           | 449623107 | 93      | 2000     | SH | DEFINED | 17 |
| IKON OFFICE SOLUTIONS INC | COM           | 451713101 | 5237    | 389670   | SH | DEFINED | 6  |
| IKON OFFICE SOLUTIONS INC | COM           | 451713101 | 17275   | 1285310  | SH | DEFINED | 3  |
| IKON OFFICE SOLUTIONS INC | COM           | 451713101 | 0       | 430      | SH | DEFINED | 18 |
| ILLINOIS TOOL WKS INC     | COM           | 452308109 | 12281   | 273522   | SH | DEFINED | 18 |
| ILLINOIS TOOL WKS INC     | COM           | 452308109 | 13994   | 311674   | SH | DEFINED | 2  |
| ILLINOIS TOOL WKS INC     | COM           | 452308109 | 95      | 2100     | SH | DEFINED | 5  |
| ILLINOIS TOOL WKS INC     | COM           | 452308109 | 5364    | 119461   | SH | DEFINED | 17 |
| ILLINOIS TOOL WKS INC     | COM           | 452308109 | 287     | 6400     | SH | DEFINED | 1  |

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|------------------------------|---------------|------------|-----------|--------|---------|-----|---------|----|
| ILLINOIS TOOL WKS INC        | COM           |            | 452308109 | 20     | 450     | SH  | DEFINED | 4  |
| ILLINOIS TOOL WKS INC        | COM           |            | 452308109 | 2468   | 54960   | SH  | DEFINED | 6  |
| ILLINOIS TOOL WKS INC        | COM           |            | 452308109 | 6669   | 148519  | SH  | DEFINED | 3  |
| ILLINOIS TOOL WKS INC        | COM           |            | 452308109 | 1768   | 39373   | SH  | DEFINED | 11 |
| ILLUMINA INC                 | COM           |            | 452327109 | 9591   | 290281  | SH  | DEFINED | 3  |
| IMAGE ENTMT INC              | COM NEW       |            | 452439201 | 36     | 10000   | SH  | DEFINED | 5  |
| IMATION CORP                 | COM           |            | 45245A107 | 249    | 6200    | SH  | DEFINED | 11 |
| IMATION CORP                 | COM           |            | 45245A107 | 5960   | 148451  | SH  | DEFINED | 3  |
| IMATION CORP                 | COM           |            | 45245A107 | 0      | 130     | SH  | DEFINED | 18 |
| IMCLONE SYS INC              | COM           |            | 45245W109 | 264629 | 9344259 | SH  | DEFINED | 18 |
| IMCLONE SYS INC              | COM           |            | 45245W109 | 411    | 14500   | SH  | DEFINED | 22 |
| IMCLONE SYS INC              | COM           |            | 45245W109 | 2597   | 91700   | SH  | DEFINED | 23 |
| IMCLONE SYS INC              | COM           |            | 45245W109 | 15419  | 544450  | SH  | DEFINED | 8  |
| IMCLONE SYS INC              | COM           |            | 45245W109 | 3908   | 138000  | SH  | DEFINED | 3  |
| IMCLONE SYS INC              | COM           |            | 45245W109 | 1515   | 53503   | SH  | DEFINED | 21 |
| IMCLONE SYS INC              | COM           |            | 45245W109 | 2949   | 104140  | SH  | DEFINED | 20 |
| IMERGENT INC                 | COM           |            | 45247Q100 | 78     | 5500    | SH  | DEFINED | 3  |
| IMMUCOR INC                  | COM           |            | 452526106 | 37     | 1655    | SH  | DEFINED | 2  |
| IMMUCOR INC                  | COM           |            | 452526106 | 666    | 29700   | SH  | DEFINED | 3  |
| IMMUNICON CORP DEL           | COM           |            | 45260A107 | 26     | 6000    | SH  | DEFINED | 11 |
| IMPAC MTG HLDGS INC          | COM           |            | 45254P102 | 369    | 39400   | SH  | DEFINED | 3  |
| IMPERIAL OIL LTD             | COM NEW       |            | 453038408 | 9830   | 292680  | SH  | DEFINED | 7  |
| IMPERIAL OIL LTD             | COM NEW       |            | 453038408 | 595    | 17736   | SH  | DEFINED | 3  |
| IMPERIAL OIL LTD             | COM NEW       |            | 453038408 | 0      | 883     | SH  | DEFINED | 18 |
| IMPERIAL SUGAR CO NEW        | COM NEW       |            | 453096208 | 4084   | 131230  | SH  | DEFINED | 3  |
| IMPERIAL SUGAR CO NEW        | COM NEW       |            | 453096208 | 239    | 7680    | SH  | DEFINED | 21 |
| IMPERIAL SUGAR CO NEW        | COM NEW       |            | 453096208 | 217    | 8884    | SH  | DEFINED | 14 |
| IMPERIAL TOBACCO GROUP PLC   | SPONSORED ADR |            | 453142101 | 67     | 1000    | SH  | DEFINED | 17 |
| IMPERIAL TOBACCO GROUP PLC   | SPONSORED ADR |            | 453142101 | 0      | 1135    | SH  | DEFINED | 18 |
| IMPERIAL TOBACCO GROUP PLC   | SPONSORED ADR |            | 453142101 | 28     | 420     | SH  | DEFINED | 2  |
| IMS HEALTH INC               | COM           |            | 449934108 | 95     | 3582    | SH  | DEFINED | 2  |
| IMS HEALTH INC               | COM           |            | 449934108 | 278    | 10450   | SH  | DEFINED | 11 |
| IMS HEALTH INC               | COM           |            | 449934108 | 56     | 2134    | SH  | DEFINED | 5  |
| IMS HEALTH INC               | COM           |            | 449934108 | 5729   | 215059  | SH  | DEFINED | 17 |
| IMS HEALTH INC               | COM           |            | 449934108 | 914    | 34322   | SH  | DEFINED | 3  |
| INCO LTD                     | COM           |            | 453258402 | 2412   | 31575   | SH  | DEFINED | 7  |
| INCO LTD                     | COM           |            | 453258402 | 23     | 300     | SH  | DEFINED | 5  |
| INCO LTD                     | COM           |            | 453258402 | 0      | 200     | SH  | DEFINED | 18 |
| INCYTE CORP                  | NOTE          | 3.500% 2/1 | 45337CAE2 | 4908   | 6550000 | PRN | DEFINED | 21 |
| INCYTE CORP                  | NOTE          | 3.500% 2/1 | 45337CAE2 | 1      | 775000  | PRN | DEFINED | 18 |
| INDEPENDENT BANK CORP MASS   | COM           |            | 453836108 | 16     | 500     | SH  | DEFINED | 5  |
| INDEVUS PHARMACEUTICALS INC  | COM           |            | 454072109 | 6      | 1000    | SH  | DEFINED | 5  |
| INDEVUS PHARMACEUTICALS INC  | COM           |            | 454072109 | 878    | 148310  | SH  | DEFINED | 3  |
| INDIA FD INC                 | COM           |            | 454089103 | 0      | 2000    | SH  | DEFINED | 18 |
| INDUSTRIAL SVCS AMER INC FLA | COM           |            | 456314103 | 94     | 16226   | SH  | DEFINED | 6  |
| INDYMAC BANCORP INC          | COM           |            | 456607100 | 14     | 349     | SH  | DEFINED | 2  |
| INDYMAC BANCORP INC          | COM           |            | 456607100 | 46950  | 1140670 | SH  | DEFINED | 6  |
| INERGY L P                   | UNIT LTD PTNR |            | 456615103 | 0      | 10      | SH  | DEFINED | 7  |
| INFINEON TECHNOLOGIES AG     | SPONSORED ADR |            | 45662N103 | 2      | 160     | SH  | DEFINED | 17 |
| INFINEON TECHNOLOGIES AG     | SPONSORED ADR |            | 45662N103 | 10013  | 869260  | SH  | DEFINED | 6  |
| INFINITY PPTY & CAS CORP     | COM           |            | 45665Q103 | 30123  | 732398  | SH  | DEFINED | 6  |
| INFINITY PPTY & CAS CORP     | COM           |            | 45665Q103 | 0      | 1201    | SH  | DEFINED | 18 |
| INFORMATICA CORP             | COM           |            | 45666Q102 | 2627   | 193280  | SH  | DEFINED | 18 |
| INFOSPACE INC                | COM NEW       |            | 45678T201 | 0      | 5448    | SH  | DEFINED | 18 |
| INFOSPACE INC                | COM NEW       |            | 45678T201 | 4043   | 219244  | SH  | DEFINED | 6  |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR |            | 456788108 | 2873   | 60186   | SH  | DEFINED | 22 |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR |            | 456788108 | 778    | 16300   | SH  | DEFINED | 3  |
| INFOUSA INC NEW              | COM           |            | 456818301 | 1440   | 173510  | SH  | DEFINED | 3  |
| INFOUSA INC NEW              | COM           |            | 456818301 | 8085   | 974126  | SH  | DEFINED | 6  |
| INFRASOURCE SVCS INC         | COM           |            | 45684P102 | 7230   | 411970  | SH  | DEFINED | 3  |
| ING CLARION GLB RE EST INCM  | COM           |            | 44982G104 | 0      | 1243    | SH  | DEFINED | 18 |
| ING CLARION REAL EST INCOME  | COM SHS       |            | 449788108 | 0      | 4       | SH  | DEFINED | 18 |

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|------------------------------|---------------|------------|-----------|---------|----------|-----|---------|----|
| ING GLBL ADV & PREM OPP FUND | COM           |            | 44982N109 | 0       | 21       | SH  | DEFINED | 18 |
| ING GLOBAL EQTY DIV & PREM O | COM           |            | 45684E107 | 0       | 8        | SH  | DEFINED | 18 |
| ING GROEP N V                | SPONSORED ADR |            | 456837103 | 137     | 3123     | SH  | DEFINED | 17 |
| ING GROEP N V                | SPONSORED ADR |            | 456837103 | 425     | 9669     | SH  | DEFINED | 2  |
| ING GROEP N V                | SPONSORED ADR |            | 456837103 | 33590   | 763751   | SH  | DEFINED | 18 |
| ING GROEP N V                | SPONSORED ADR |            | 456837103 | 5810    | 140889   | SH  | DEFINED | 6  |
| ING PRIME RATE TR            | SH BEN INT    |            | 44977W106 | 0       | 1526     | SH  | DEFINED | 18 |
| INGERSOLL-RAND COMPANY LTD   | CL A          |            | G4776G101 | 2119    | 55785    | SH  | DEFINED | 3  |
| INGERSOLL-RAND COMPANY LTD   | CL A          |            | G4776G101 | 392     | 10136    | SH  | DEFINED | 5  |
| INGERSOLL-RAND COMPANY LTD   | CL A          |            | G4776G101 | 1494    | 39355    | SH  | DEFINED | 18 |
| INGLES MKTS INC              | CL A          |            | 457030104 | 14      | 519      | SH  | DEFINED | 17 |
| INGLES MKTS INC              | CL A          |            | 457030104 | 4030    | 152785   | SH  | DEFINED | 6  |
| INGRAM MICRO INC             | CL A          |            | 457153104 | 27710   | 1446250  | SH  | DEFINED | 6  |
| INGRAM MICRO INC             | CL A          |            | 457153104 | 0       | 290      | SH  | DEFINED | 18 |
| INGRAM MICRO INC             | CL A          |            | 457153104 | 2       | 125      | SH  | DEFINED | 5  |
| INGRAM MICRO INC             | CL A          |            | 457153104 | 6328    | 330270   | SH  | DEFINED | 3  |
| INLAND REAL ESTATE CORP      | COM NEW       |            | 457461200 | 831     | 47420    | SH  | DEFINED | 3  |
| INNKEEPERS USA TR            | COM           |            | 4576J0104 | 9907    | 608150   | SH  | DEFINED | 3  |
| INNKEEPERS USA TR            | COM           |            | 4576J0104 | 534     | 32792    | SH  | DEFINED | 17 |
| INNKEEPERS USA TR            | COM           |            | 4576J0104 | 33      | 2000     | SH  | DEFINED | 2  |
| INPHONIC INC                 | COM           |            | 45772G105 | 11      | 1475     | SH  | DEFINED | 5  |
| INPUT/OUTPUT INC             | COM           |            | 457652105 | 10202   | 1027350  | SH  | DEFINED | 18 |
| INPUT/OUTPUT INC             | COM           |            | 457652105 | 242     | 24400    | SH  | DEFINED | 20 |
| INPUT/OUTPUT INC             | COM           |            | 457652105 | 31325   | 3154600  | SH  | DEFINED | 21 |
| INSMED INC                   | COM NEW       |            | 457669208 | 6       | 4375     | SH  | DEFINED | 17 |
| INSTEEL INDUSTRIES INC       | COM           |            | 45774W108 | 9980    | 502250   | SH  | DEFINED | 3  |
| INSTEEL INDUSTRIES INC       | COM           |            | 45774W108 | 8       | 400      | SH  | DEFINED | 11 |
| INTEGRA BK CORP              | COM           |            | 45814P105 | 2078    | 82209    | SH  | DEFINED | 6  |
| INTEGRA BK CORP              | COM           |            | 45814P105 | 479     | 18950    | SH  | DEFINED | 3  |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW       |            | 457985208 | 3595    | 95920    | SH  | DEFINED | 3  |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW       |            | 457985208 | 172     | 4580     | SH  | DEFINED | 17 |
| INTEGRATED DEVICE TECHNOLOGY | COM           |            | 458118106 | 3916    | 243710   | SH  | DEFINED | 3  |
| INTEGRATED SILICON SOLUTION  | COM           |            | 45812P107 | 0       | 4        | SH  | DEFINED | 2  |
| INTEL CORP                   | COM           |            | 458140100 | 6411    | 311650   | SH  | DEFINED | 20 |
| INTEL CORP                   | COM           |            | 458140100 | 36375   | 1768360  | SH  | DEFINED | 2  |
| INTEL CORP                   | COM           |            | 458140100 | 53223   | 2587423  | SH  | DEFINED | 17 |
| INTEL CORP                   | COM           |            | 458140100 | 114410  | 5562000  | SH  | DEFINED | 8  |
| INTEL CORP                   | COM           |            | 458140100 | 11504   | 559284   | SH  | DEFINED | 4  |
| INTEL CORP                   | COM           |            | 458140100 | 10746   | 522395   | SH  | DEFINED | 21 |
| INTEL CORP                   | COM           |            | 458140100 | 18004   | 875257   | SH  | DEFINED | 1  |
| INTEL CORP                   | COM           |            | 458140100 | 1133    | 55087    | SH  | DEFINED | 11 |
| INTEL CORP                   | COM           |            | 458140100 | 1122105 | 54550549 | SH  | DEFINED | 18 |
| INTEL CORP                   | COM           |            | 458140100 | 45668   | 2220112  | SH  | DEFINED | 3  |
| INTEL CORP                   | COM           |            | 458140100 | 1973    | 96502    | SH  | DEFINED | 5  |
| INTEL CORP                   | COM           |            | 458140100 | 54949   | 2671337  | SH  | DEFINED | 6  |
| INTEL CORP                   | COM           |            | 458140100 | 7569    | 367970   | SH  | DEFINED | 7  |
| INTEL CORP                   | COM           |            | 458140100 | 4783    | 232500   | SH  | DEFINED | 10 |
| INTEL CORP                   | COM           |            | 458140100 | 1790    | 87031    | SH  | DEFINED | 23 |
| INTELLI-CHECK INC            | COM           |            | 45817G102 | 11      | 2000     | SH  | DEFINED | 17 |
| INTER TEL INC                | COM           |            | 458372109 | 1528    | 70713    | SH  | DEFINED | 6  |
| INTERCONTINENTALEXCHANGE INC | COM           |            | 45865V100 | 430     | 5775     | SH  | DEFINED | 5  |
| INTERDIGITAL COMMUNICATIONS  | COM           |            | 45866A105 | 17554   | 514770   | SH  | DEFINED | 3  |
| INTERDIGITAL COMMUNICATIONS  | COM           |            | 45866A105 | 17      | 500      | SH  | DEFINED | 17 |
| INTERFACE INC                | CL A          |            | 458665106 | 10042   | 779657   | SH  | DEFINED | 3  |
| INTERGRAPH CORP              | COM           |            | 458683109 | 270     | 6300     | SH  | DEFINED | 20 |
| INTERGRAPH CORP              | COM           |            | 458683109 | 29306   | 683438   | SH  | DEFINED | 18 |
| INTERMAGNETICS GEN CORP      | COM           |            | 458771102 | 25      | 937      | SH  | DEFINED | 11 |
| INTERMEDIATE MUNI FD INC     | COM           |            | 45880P104 | 0       | 122      | SH  | DEFINED | 18 |
| INTERMUNE INC                | NOTE          | 0.250% 3/0 | 45884XAC7 | 2615    | 2775000  | PRN | DEFINED | 21 |
| INTERNATIONAL ASSETS HLDG CO | COM           |            | 459028106 | 0       | 400      | SH  | DEFINED | 18 |
| INTERNATIONAL BANCSHARES COR | COM           |            | 459044103 | 20324   | 684764   | SH  | DEFINED | 6  |
| INTERNATIONAL BUSINESS MACHS | COM           |            | 459200101 | 85998   | 1049534  | SH  | DEFINED | 3  |

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| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 10568  | 128976   | SH | DEFINED | 23 |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 9142   | 111574   | SH | DEFINED | 22 |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 55678  | 679502   | SH | DEFINED | 21 |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 4784   | 58390    | SH | DEFINED | 20 |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 65767  | 802620   | SH | DEFINED | 10 |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 70898  | 865243   | SH | DEFINED | 17 |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 2300   | 28072    | SH | DEFINED | 11 |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 21086  | 257339   | SH | DEFINED | 2  |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 7448   | 90895    | SH | DEFINED | 7  |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 540980 | 6602145  | SH | DEFINED | 8  |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 3854   | 47027    | SH | DEFINED | 1  |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 533    | 6510     | SH | DEFINED | 4  |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 149526 | 1824815  | SH | DEFINED | 6  |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 2234   | 27290    | SH | DEFINED | 5  |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 462558 | 5645081  | SH | DEFINED | 18 |
| INTERNATIONAL DISPLAYWORKS I | COM           | 459412102 | 0      | 14100    | SH | DEFINED | 18 |
| INTERNATIONAL FLAVORS&FRAGRA | COM           | 459506101 | 540    | 13668    | SH | DEFINED | 3  |
| INTERNATIONAL FLAVORS&FRAGRA | COM           | 459506101 | 43     | 1100     | SH | DEFINED | 17 |
| INTERNATIONAL FLAVORS&FRAGRA | COM           | 459506101 | 12     | 300      | SH | DEFINED | 2  |
| INTERNATIONAL FLAVORS&FRAGRA | COM           | 459506101 | 61879  | 1564977  | SH | DEFINED | 18 |
| INTERNATIONAL FLAVORS&FRAGRA | COM           | 459506101 | 218    | 5500     | SH | DEFINED | 5  |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 1348   | 32485    | SH | DEFINED | 11 |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 2438   | 58741    | SH | DEFINED | 3  |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 0      | 4043     | SH | DEFINED | 18 |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 558    | 13493    | SH | DEFINED | 5  |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 3214   | 77445    | SH | DEFINED | 17 |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 62     | 1500     | SH | DEFINED | 1  |
| INTERNATIONAL PWR PLC        | SPONSORED ADR | 46018M104 | 44918  | 775536   | SH | DEFINED | 6  |
| INTERNATIONAL PWR PLC        | SPONSORED ADR | 46018M104 | 1957   | 32975    | SH | DEFINED | 17 |
| INTERNATIONAL RECTIFIER CORP | COM           | 460254105 | 30     | 850      | SH | DEFINED | 6  |
| INTERNATIONAL SHIPHOLDING CO | COM NEW       | 460321201 | 0      | 2400     | SH | DEFINED | 18 |
| INTERNATIONAL SPEEDWAY CORP  | CL A          | 460335201 | 42     | 850      | SH | DEFINED | 11 |
| INTERNATIONAL SPEEDWAY CORP  | CL A          | 460335201 | 62866  | 1261350  | SH | DEFINED | 8  |
| INTERNATIONAL SPEEDWAY CORP  | CL A          | 460335201 | 10     | 200      | SH | DEFINED | 2  |
| INTERNET CAP GROUP INC       | COM NEW       | 46059C205 | 1      | 90       | SH | DEFINED | 17 |
| INTERNET HOLDERS TR          | DEPOSIT RCPT  | 46059W102 | 5      | 100      | SH | DEFINED | 2  |
| INTERNET SEC SYS INC         | COM           | 46060X107 | 0      | 10316    | SH | DEFINED | 18 |
| INTERNET SEC SYS INC         | COM           | 46060X107 | 6      | 200      | SH | DEFINED | 2  |
| INTERNET SEC SYS INC         | COM           | 46060X107 | 275    | 9900     | SH | DEFINED | 5  |
| INTERNET SEC SYS INC         | COM           | 46060X107 | 33     | 1200     | SH | DEFINED | 11 |
| INTERNET SEC SYS INC         | COM           | 46060X107 | 136    | 4910     | SH | DEFINED | 17 |
| INTERPOOL INC                | COM           | 46062R108 | 5906   | 262940   | SH | DEFINED | 6  |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 0      | 47       | SH | DEFINED | 2  |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 245    | 24797    | SH | DEFINED | 6  |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 297    | 30000    | SH | DEFINED | 4  |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 7311   | 738533   | SH | DEFINED | 21 |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 1821   | 183976   | SH | DEFINED | 3  |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 45     | 4573     | SH | DEFINED | 17 |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 272409 | 27516073 | SH | DEFINED | 18 |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 4629   | 467600   | SH | DEFINED | 20 |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 295    | 29758    | SH | DEFINED | 5  |
| INTERSECTIONS INC            | COM           | 460981301 | 2414   | 261527   | SH | DEFINED | 6  |
| INTERSIL CORP                | CL A          | 46069S109 | 227    | 9240     | SH | DEFINED | 6  |
| INTERSIL CORP                | CL A          | 46069S109 | 0      | 55       | SH | DEFINED | 18 |
| INTERSTATE HOTELS & RESRTS I | COM           | 46088S106 | 17     | 1600     | SH | DEFINED | 6  |
| INTERSTATE HOTELS & RESRTS I | COM           | 46088S106 | 1525   | 141490   | SH | DEFINED | 3  |
| INTERTAPE POLYMER GROUP INC  | COM           | 460919103 | 14     | 1850     | SH | DEFINED | 7  |
| INTERVEST BANCSHARES CORP    | CL A          | 460927106 | 8007   | 183825   | SH | DEFINED | 3  |
| INTERVIDEO INC               | COM           | 46114Y101 | 2784   | 218377   | SH | DEFINED | 3  |
| INTERVIDEO INC               | COM           | 46114Y101 | 2327   | 182540   | SH | DEFINED | 6  |
| INTERVOICE INC NEW           | COM           | 46114Z101 | 689    | 108638   | SH | DEFINED | 6  |
| INTERWOVEN INC               | COM NEW       | 46114T508 | 3448   | 312560   | SH | DEFINED | 3  |

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| INTL PAPER CO                | COM             | 460146103 | 52     | 1500     | SH  | DEFINED | 5  |
| INTL PAPER CO                | COM             | 460146103 | 6252   | 180535   | SH  | DEFINED | 18 |
| INTL PAPER CO                | COM             | 460146103 | 2725   | 78678    | SH  | DEFINED | 3  |
| INTL PAPER CO                | COM             | 460146103 | 99     | 2867     | SH  | DEFINED | 17 |
| INTL PAPER CO                | COM             | 460146103 | 639    | 18456    | SH  | DEFINED | 2  |
| INTL PAPER CO                | COM             | 460146103 | 260    | 7500     | SH  | DEFINED | 6  |
| INTL PAPER CO                | COM             | 460146103 | 21     | 616      | SH  | DEFINED | 1  |
| INTRAWEST CORPORATION        | COM NEW         | 460915200 | 356    | 10270    | SH  | DEFINED | 5  |
| INTUIT                       | COM             | 461202103 | 6      | 191      | SH  | DEFINED | 2  |
| INTUIT                       | COM             | 461202103 | 35     | 1100     | SH  | DEFINED | 5  |
| INTUIT                       | COM             | 461202103 | 199    | 6200     | SH  | DEFINED | 11 |
| INTUIT                       | COM             | 461202103 | 5380   | 167667   | SH  | DEFINED | 3  |
| INTUIT                       | COM             | 461202103 | 10     | 300      | SH  | DEFINED | 1  |
| INTUIT                       | COM             | 461202103 | 290    | 9040     | SH  | DEFINED | 17 |
| INTUIT                       | COM             | 461202103 | 0      | 13950    | SH  | DEFINED | 18 |
| INTUITIVE SURGICAL INC       | COM NEW         | 46120E602 | 53     | 500      | SH  | DEFINED | 2  |
| INTUITIVE SURGICAL INC       | COM NEW         | 46120E602 | 11     | 100      | SH  | DEFINED | 17 |
| INTUITIVE SURGICAL INC       | COM NEW         | 46120E602 | 344    | 3355     | SH  | DEFINED | 5  |
| INVACARE CORP                | COM             | 461203101 | 188    | 8000     | SH  | DEFINED | 2  |
| INVENTIV HEALTH INC          | COM             | 46122E105 | 5617   | 175362   | SH  | DEFINED | 3  |
| INVENTIV HEALTH INC          | COM             | 46122E105 | 2      | 50000    | SH  | DEFINED | 18 |
| INVERNESS MED INNOVATIONS IN | COM             | 46126P106 | 10902  | 313632   | SH  | DEFINED | 3  |
| INVESTMENT GRADE MUN INCOME  | COM             | 461368102 | 0      | 1359     | SH  | DEFINED | 18 |
| INVESTMENT TECHNOLOGY GRP NE | COM             | 46145F105 | 5392   | 120489   | SH  | DEFINED | 3  |
| INVESTMENT TECHNOLOGY GRP NE | COM             | 46145F105 | 3037   | 67860    | SH  | DEFINED | 18 |
| INVESTMENT TECHNOLOGY GRP NE | COM             | 46145F105 | 8570   | 191500   | SH  | DEFINED | 6  |
| INVESTMENT TECHNOLOGY GRP NE | COM             | 46145F105 | 54     | 1200     | SH  | DEFINED | 17 |
| INVESTMENT TECHNOLOGY GRP NE | COM             | 46145F105 | 16     | 350      | SH  | DEFINED | 11 |
| INVESTORS BANCORP INC        | COM             | 46146P102 | 206    | 13850    | SH  | DEFINED | 5  |
| INVESTORS FINL SERVICES CORP | COM             | 461915100 | 7680   | 178281   | SH  | DEFINED | 18 |
| INVESTORS FINL SERVICES CORP | COM             | 461915100 | 163642 | 3798550  | SH  | DEFINED | 8  |
| INVESTORS FINL SERVICES CORP | COM             | 461915100 | 13     | 300      | SH  | DEFINED | 5  |
| INVITROGEN CORP              | COM             | 46185R100 | 0      | 4835     | SH  | DEFINED | 18 |
| INVITROGEN CORP              | COM             | 46185R100 | 2353   | 37100    | SH  | DEFINED | 22 |
| INVITROGEN CORP              | NOTE 1.500% 2/1 | 46185RAK6 | 12031  | 13800000 | PRN | DEFINED | 21 |
| INVITROGEN CORP              | NOTE 1.500% 2/1 | 46185RAK6 | 2      | 1700000  | PRN | DEFINED | 18 |
| INVITROGEN CORP              | COM             | 46185R100 | 29439  | 464269   | SH  | DEFINED | 3  |
| IOWA TELECOMM SERVICES INC   | COM             | 462594201 | 13098  | 661860   | SH  | DEFINED | 6  |
| IOWA TELECOMM SERVICES INC   | COM             | 462594201 | 30     | 1500     | SH  | DEFINED | 11 |
| IOWA TELECOMM SERVICES INC   | COM             | 462594201 | 12     | 600      | SH  | DEFINED | 2  |
| IPARTY CORP                  | COM             | 46261R107 | 0      | 1000     | SH  | DEFINED | 5  |
| IPCS INC                     | COM             | 44980Y305 | 289    | 5429     | SH  | DEFINED | 14 |
| IPSCO INC                    | COM             | 462622101 | 16042  | 185093   | SH  | DEFINED | 3  |
| IRELAND BK                   | SPONSORED ADR   | 46267Q103 | 28772  | 365219   | SH  | DEFINED | 18 |
| IRON MTN INC                 | COM             | 462846106 | 947    | 22050    | SH  | DEFINED | 11 |
| IRON MTN INC                 | COM             | 462846106 | 0      | 1        | SH  | DEFINED | 18 |
| IRON MTN INC                 | COM             | 462846106 | 2      | 55       | SH  | DEFINED | 2  |
| IRON MTN INC                 | COM             | 462846106 | 254    | 6000     | SH  | DEFINED | 5  |
| IRWIN FINL CORP              | COM             | 464119106 | 3140   | 160535   | SH  | DEFINED | 6  |
| ISHARES INC                  | MSCI SWITZERLD  | 464286749 | 37     | 1600     | SH  | DEFINED | 7  |
| ISHARES INC                  | MSCI PAC J IDX  | 464286665 | 2      | 20041    | SH  | DEFINED | 18 |
| ISHARES INC                  | MSCI SINGAPORE  | 464286673 | 15     | 1600     | SH  | DEFINED | 7  |
| ISHARES INC                  | MSCI SINGAPORE  | 464286673 | 0      | 5325     | SH  | DEFINED | 18 |
| ISHARES INC                  | MSCI UTD KINGD  | 464286699 | 390    | 17800    | SH  | DEFINED | 7  |
| ISHARES INC                  | MSCI FRANCE     | 464286707 | 0      | 452      | SH  | DEFINED | 18 |
| ISHARES INC                  | MSCI BELGIUM    | 464286301 | 0      | 564      | SH  | DEFINED | 18 |
| ISHARES INC                  | MSCI TAIWAN     | 464286731 | 0      | 1063     | SH  | DEFINED | 18 |
| ISHARES INC                  | MSCI AUSTRALIA  | 464286103 | 0      | 673      | SH  | DEFINED | 18 |
| ISHARES INC                  | MSCI SWEDEN     | 464286756 | 31     | 1150     | SH  | DEFINED | 7  |
| ISHARES INC                  | MSCI S KOREA    | 464286772 | 185    | 4000     | SH  | DEFINED | 3  |
| ISHARES INC                  | MSCI JAPAN      | 464286848 | 630    | 46500    | SH  | DEFINED | 7  |
| ISHARES INC                  | MSCI JAPAN      | 464286848 | 301    | 22200    | SH  | DEFINED | 20 |

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|                              |                 |           |        |          |     |         |    |
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| ISHARES INC                  | MSCI JAPAN      | 464286848 | 65044  | 4803804  | SH  | DEFINED | 18 |
| ISHARES INC                  | MSCI ITALY      | 464286855 | 0      | 464      | SH  | DEFINED | 18 |
| ISHARES INC                  | MSCI HONG KONG  | 464286871 | 18     | 1250     | SH  | DEFINED | 7  |
| ISHARES INC                  | MSCI TAIWAN     | 464286731 | 21969  | 1716298  | SH  | DEFINED | 22 |
| ISHARES INC                  | MSCI AUSTRALIA  | 464286103 | 60     | 2850     | SH  | DEFINED | 7  |
| ISHARES INC                  | MSCI EMU INDEX  | 464286608 | 688    | 7300     | SH  | DEFINED | 7  |
| ISHARES SILVER TRUST         | ISHARES         | 46428Q109 | 0      | 44       | SH  | DEFINED | 18 |
| ISHARES TR                   | US TIPS BD FD   | 464287176 | 10     | 100      | SH  | DEFINED | 7  |
| ISHARES TR                   | DJ SEL DIV INX  | 464287168 | 0      | 515      | SH  | DEFINED | 18 |
| ISHARES TR                   | 20+ YR TRS BD   | 464287432 | 0      | 850      | SH  | DEFINED | 18 |
| ISHARES TR                   | RUSL 2000 VALU  | 464287630 | 31     | 426419   | SH  | DEFINED | 18 |
| ISHARES TR                   | COHEN&ST RLTY   | 464287564 | 0      | 113      | SH  | DEFINED | 18 |
| ISHARES TR                   | RUSSELL MIDCAP  | 464287499 | 0      | 1656     | SH  | DEFINED | 18 |
| ISHARES TR                   | MSCI EAFE IDX   | 464287465 | 1561   | 23038    | SH  | DEFINED | 7  |
| ISHARES TR                   | GLDM SACHS TEC  | 464287549 | 0      | 611      | SH  | DEFINED | 18 |
| ISHARES TR                   | NASDQ BIO INDX  | 464287556 | 16187  | 219394   | SH  | DEFINED | 18 |
| ISHARES TR                   | S&P GBL HLTHCR  | 464287325 | 0      | 25       | SH  | DEFINED | 18 |
| ISHARES TR                   | MSCI EAFE IDX   | 464287465 | 1883   | 27780    | SH  | DEFINED | 6  |
| ISHARES TR                   | S&P LTN AM 40   | 464287390 | 0      | 7        | SH  | DEFINED | 18 |
| ISHARES TR                   | FTSE XNHUA IDX  | 464287184 | 1      | 9443     | SH  | DEFINED | 18 |
| ISHARES TR                   | LEHMAN AGG BND  | 464287226 | 0      | 105      | SH  | DEFINED | 18 |
| ISHARES TR                   | MSCI EMERG MKT  | 464287234 | 580    | 5995     | SH  | DEFINED | 1  |
| ISHARES TR                   | MSCI EMERG MKT  | 464287234 | 4      | 41238    | SH  | DEFINED | 18 |
| ISHARES TR                   | RUSL 2000 GROW  | 464287648 | 7203   | 99500    | SH  | DEFINED | 21 |
| ISHARES TR                   | MSCI EAFE IDX   | 464287465 | 18     | 259672   | SH  | DEFINED | 18 |
| ISHARES TR                   | MSCI EAFE IDX   | 464287465 | 4883   | 72075    | SH  | DEFINED | 1  |
| ISHARES TR                   | S&P GBL FIN     | 464287333 | 0      | 17       | SH  | DEFINED | 18 |
| ISHARES TR                   | S&P EURO PLUS   | 464287861 | 14     | 142072   | SH  | DEFINED | 18 |
| ISHARES TR                   | RUSSELL 2000    | 464287655 | 0      | 6650     | SH  | DEFINED | 18 |
| ISHARES TR                   | RUSL 3000 GROW  | 464287671 | 0      | 3075     | SH  | DEFINED | 18 |
| ISHARES TR                   | RUSSELL 3000    | 464287689 | 0      | 235      | SH  | DEFINED | 18 |
| ISHARES TR                   | DJ US UTILS     | 464287697 | 0      | 190      | SH  | DEFINED | 18 |
| ISHARES TR                   | DJ US TELECOMM  | 464287713 | 0      | 499      | SH  | DEFINED | 18 |
| ISHARES TR                   | DJ US REAL EST  | 464287739 | 39     | 500      | SH  | DEFINED | 3  |
| ISHARES TR                   | DJ US ENERGY    | 464287796 | 0      | 315      | SH  | DEFINED | 18 |
| ISHARES TR                   | S&P SMLCAP 600  | 464287804 | 0      | 1285     | SH  | DEFINED | 18 |
| ISHARES TR                   | RUSSELL1000GRW  | 464287614 | 1      | 25525    | SH  | DEFINED | 18 |
| ISHARES TR                   | S&P EURO PLUS   | 464287861 | 24     | 250      | SH  | DEFINED | 7  |
| ISHARES TR                   | RUSSELL1000VAL  | 464287598 | 27     | 351000   | SH  | DEFINED | 18 |
| ISHARES TR                   | S&P EURO PLUS   | 464287861 | 48     | 500      | SH  | DEFINED | 5  |
| ISHARES TR                   | S&P 500 INDEX   | 464287200 | 37     | 276      | SH  | DEFINED | 4  |
| ISHARES TR                   | CONS GOODS IDX  | 464287812 | 0      | 580      | SH  | DEFINED | 18 |
| ISIS PHARMACEUTICALS INC     | COM             | 464330109 | 27244  | 3794427  | SH  | DEFINED | 18 |
| ISIS PHARMACEUTICALS INC     | COM             | 464330109 | 1572   | 219001   | SH  | DEFINED | 3  |
| ISIS PHARMACEUTICALS INC     | COM             | 464330109 | 59     | 8200     | SH  | DEFINED | 21 |
| ISIS PHARMACEUTICALS INC     | COM             | 464330109 | 538    | 75000    | SH  | DEFINED | 20 |
| ISIS PHARMACEUTICALS INC DEL | NOTE 5.500% 5/0 | 464337AC8 | 932782 | 12400000 | PRN | DEFINED | 18 |
| ISIS PHARMACEUTICALS INC DEL | NOTE 5.500% 5/0 | 464337AC8 | 466    | 500000   | PRN | DEFINED | 21 |
| ISOLAGEN INC                 | COM             | 46488N103 | 6      | 1800     | SH  | DEFINED | 11 |
| ISTAR FINL INC               | COM             | 45031U101 | 4296   | 103020   | SH  | DEFINED | 3  |
| ISTAR FINL INC               | COM             | 45031U101 | 0      | 6800     | SH  | DEFINED | 18 |
| ISTAR FINL INC               | COM             | 45031U101 | 75     | 1770     | SH  | DEFINED | 5  |
| ITC HLDGS CORP               | COM             | 465685105 | 193    | 6200     | SH  | DEFINED | 20 |
| ITC HLDGS CORP               | COM             | 465685105 | 7797   | 249900   | SH  | DEFINED | 21 |
| ITC HLDGS CORP               | COM             | 465685105 | 22     | 700      | SH  | DEFINED | 5  |
| ITC HLDGS CORP               | COM             | 465685105 | 24993  | 801050   | SH  | DEFINED | 18 |
| ITLA CAP CORP                | COM             | 450565106 | 102    | 1900     | SH  | DEFINED | 3  |
| ITLA CAP CORP                | COM             | 450565106 | 3370   | 62690    | SH  | DEFINED | 6  |
| ITRON INC                    | COM             | 465741106 | 13331  | 238900   | SH  | DEFINED | 3  |
| ITRON INC                    | COM             | 465741106 | 3      | 46200    | SH  | DEFINED | 18 |
| ITT CORP NEW                 | COM             | 450911102 | 7947   | 155000   | SH  | DEFINED | 7  |
| ITT CORP NEW                 | COM             | 450911102 | 3118   | 61739    | SH  | DEFINED | 5  |

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| ITT CORP NEW                 | COM     | 450911102            | 342    | 6675    | SH  | DEFINED | 11 |
| ITT CORP NEW                 | COM     | 450911102            | 1639   | 31962   | SH  | DEFINED | 3  |
| ITT CORP NEW                 | COM     | 450911102            | 24873  | 485128  | SH  | DEFINED | 17 |
| ITT CORP NEW                 | COM     | 450911102            | 327    | 6370    | SH  | DEFINED | 18 |
| ITT CORP NEW                 | COM     | 450911102            | 204    | 3988    | SH  | DEFINED | 2  |
| ITT EDUCATIONAL SERVICES INC | COM     | 45068B109            | 7560   | 114020  | SH  | DEFINED | 3  |
| ITT EDUCATIONAL SERVICES INC | COM     | 45068B109            | 10153  | 153148  | SH  | DEFINED | 6  |
| ITT EDUCATIONAL SERVICES INC | COM     | 45068B109            | 464    | 7000    | SH  | DEFINED | 17 |
| ITURAN LOCATION AND CONTROL  | SHS     | M6158M104            | 38     | 2700    | SH  | DEFINED | 5  |
| J & J SNACK FOODS CORP       | COM     | 466032109            | 19     | 600     | SH  | DEFINED | 11 |
| J & J SNACK FOODS CORP       | COM     | 466032109            | 10182  | 327412  | SH  | DEFINED | 6  |
| J CREW GROUP INC             | COM     | 46612H402            | 90     | 3000    | SH  | DEFINED | 20 |
| J CREW GROUP INC             | COM     | 46612H402            | 21     | 700     | SH  | DEFINED | 21 |
| J CREW GROUP INC             | COM     | 46612H402            | 4174   | 138800  | SH  | DEFINED | 18 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205            | 4772   | 175630  | SH  | DEFINED | 3  |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205            | 193    | 7100    | SH  | DEFINED | 20 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205            | 21123  | 777448  | SH  | DEFINED | 18 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205            | 12     | 429     | SH  | DEFINED | 2  |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205            | 19     | 700     | SH  | DEFINED | 17 |
| JABIL CIRCUIT INC            | COM     | 466313103            | 3123   | 109300  | SH  | DEFINED | 22 |
| JABIL CIRCUIT INC            | COM     | 466313103            | 10     | 345     | SH  | DEFINED | 4  |
| JABIL CIRCUIT INC            | COM     | 466313103            | 4172   | 146042  | SH  | DEFINED | 17 |
| JABIL CIRCUIT INC            | COM     | 466313103            | 54     | 1900    | SH  | DEFINED | 11 |
| JABIL CIRCUIT INC            | COM     | 466313103            | 3954   | 138411  | SH  | DEFINED | 3  |
| JABIL CIRCUIT INC            | COM     | 466313103            | 92     | 3200    | SH  | DEFINED | 5  |
| JACK IN THE BOX INC          | COM     | 466367109            | 33964  | 650900  | SH  | DEFINED | 6  |
| JACK IN THE BOX INC          | COM     | 466367109            | 13     | 250     | SH  | DEFINED | 11 |
| JACK IN THE BOX INC          | COM     | 466367109            | 54540  | 1045234 | SH  | DEFINED | 3  |
| JACKSON HEWITT TAX SVCS INC  | COM     | 468202106            | 5371   | 178958  | SH  | DEFINED | 3  |
| JACOBS ENGR GROUP INC DEL    | COM     | 469814107            | 6      | 80      | SH  | DEFINED | 2  |
| JACOBS ENGR GROUP INC DEL    | COM     | 469814107            | 11     | 150     | SH  | DEFINED | 1  |
| JACOBS ENGR GROUP INC DEL    | COM     | 469814107            | 231    | 3100    | SH  | DEFINED | 5  |
| JACOBS ENGR GROUP INC DEL    | COM     | 469814107            | 41     | 550     | SH  | DEFINED | 11 |
| JACOBS ENGR GROUP INC DEL    | COM     | 469814107            | 0      | 53      | SH  | DEFINED | 18 |
| JACUZZI BRANDS INC           | COM     | 469865109            | 24     | 2400    | SH  | DEFINED | 11 |
| JAKKS PAC INC                | COM     | 47012E106            | 9974   | 559736  | SH  | DEFINED | 6  |
| JAKKS PAC INC                | COM     | 47012E106            | 6097   | 342140  | SH  | DEFINED | 3  |
| JANUS CAP GROUP INC          | COM     | 47102X105            | 169    | 8580    | SH  | DEFINED | 6  |
| JANUS CAP GROUP INC          | COM     | 47102X105            | 0      | 10800   | SH  | DEFINED | 18 |
| JANUS CAP GROUP INC          | COM     | 47102X105            | 1546   | 78374   | SH  | DEFINED | 2  |
| JANUS CAP GROUP INC          | COM     | 47102X105            | 704    | 35724   | SH  | DEFINED | 3  |
| JANUS CAP GROUP INC          | COM     | 47102X105            | 106    | 5400    | SH  | DEFINED | 11 |
| JANUS CAP GROUP INC          | COM     | 47102X105            | 55     | 2813    | SH  | DEFINED | 17 |
| JANUS CAP GROUP INC          | COM     | 47102X105            | 19     | 1000    | SH  | DEFINED | 5  |
| JAPAN EQUITY FD INC          | COM     | 471057109            | 0      | 20550   | SH  | DEFINED | 18 |
| JARDEN CORP                  | COM     | 471109108            | 35320  | 1071287 | SH  | DEFINED | 6  |
| JARDEN CORP                  | COM     | 471109108            | 164850 | 5000000 | SH  | DEFINED | 13 |
| JARDEN CORP                  | COM     | 471109108            | 8      | 245     | SH  | DEFINED | 5  |
| JDA SOFTWARE GROUP INC       | COM     | 46612K108            | 156    | 10090   | SH  | DEFINED | 3  |
| JDS UNIPHASE CORP            | COM     | 46612J101            | 620    | 283075  | SH  | DEFINED | 3  |
| JDS UNIPHASE CORP            | COM     | 46612J101            | 2028   | 926166  | SH  | DEFINED | 18 |
| JDS UNIPHASE CORP            | COM     | 46612J101            | 0      | 50      | SH  | DEFINED | 2  |
| JDS UNIPHASE CORP            | COM     | 46612J101            | 23     | 10175   | SH  | DEFINED | 5  |
| JEFFERIES GROUP INC NEW      | COM     | 472319102            | 29     | 1020    | SH  | DEFINED | 2  |
| JEFFERIES GROUP INC NEW      | COM     | 472319102            | 5775   | 202635  | SH  | DEFINED | 3  |
| JEFFERIES GROUP INC NEW      | COM     | 472319102            | 0      | 160     | SH  | DEFINED | 18 |
| JETBLUE AWYS CORP            | COM     | 477143101            | 35226  | 3800000 | SH  | DEFINED | 13 |
| JETBLUE AWYS CORP            | NOTE    | 3.500% 7/1 477143AB7 | 1      | 1000000 | PRN | DEFINED | 18 |
| JETBLUE AWYS CORP            | NOTE    | 3.500% 7/1 477143AB7 | 6938   | 7675000 | PRN | DEFINED | 21 |
| JETBLUE AWYS CORP            | COM     | 477143101            | 1726   | 186837  | SH  | DEFINED | 18 |
| JETBLUE AWYS CORP            | COM     | 477143101            | 220    | 23812   | SH  | DEFINED | 21 |
| JETBLUE AWYS CORP            | COM     | 477143101            | 3      | 300     | SH  | DEFINED | 17 |

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| JLG INDS INC                | COM        | 466210101 | 355     | 17900    | SH | DEFINED | 20 |
| JLG INDS INC                | COM        | 466210101 | 9445    | 476800   | SH | DEFINED | 21 |
| JLG INDS INC                | COM        | 466210101 | 42958   | 2168490  | SH | DEFINED | 3  |
| JLG INDS INC                | COM        | 466210101 | 62      | 3100     | SH | DEFINED | 5  |
| JLG INDS INC                | COM        | 466210101 | 16207   | 818111   | SH | DEFINED | 18 |
| JLG INDS INC                | COM        | 466210101 | 2419    | 122100   | SH | DEFINED | 22 |
| JOHN HANCOCK BK &THRIFT OPP | SH BEN INT | 409735107 | 0       | 14436    | SH | DEFINED | 18 |
| JOHNSON & JOHNSON           | COM        | 478160104 | 12394   | 190844   | SH | DEFINED | 1  |
| JOHNSON & JOHNSON           | COM        | 478160104 | 17239   | 265462   | SH | DEFINED | 4  |
| JOHNSON & JOHNSON           | COM        | 478160104 | 11689   | 180000   | SH | DEFINED | 8  |
| JOHNSON & JOHNSON           | COM        | 478160104 | 1244    | 19150    | SH | DEFINED | 7  |
| JOHNSON & JOHNSON           | COM        | 478160104 | 68471   | 1054374  | SH | DEFINED | 3  |
| JOHNSON & JOHNSON           | COM        | 478160104 | 4020    | 61904    | SH | DEFINED | 11 |
| JOHNSON & JOHNSON           | COM        | 478160104 | 74441   | 1146304  | SH | DEFINED | 17 |
| JOHNSON & JOHNSON           | COM        | 478160104 | 1894    | 29161    | SH | DEFINED | 22 |
| JOHNSON & JOHNSON           | COM        | 478160104 | 2965    | 45663    | SH | DEFINED | 23 |
| JOHNSON & JOHNSON           | COM        | 478160104 | 1888400 | 29079144 | SH | DEFINED | 18 |
| JOHNSON & JOHNSON           | COM        | 478160104 | 7729    | 118746   | SH | DEFINED | 5  |
| JOHNSON & JOHNSON           | COM        | 478160104 | 62365   | 960351   | SH | DEFINED | 21 |
| JOHNSON & JOHNSON           | COM        | 478160104 | 34355   | 529028   | SH | DEFINED | 2  |
| JOHNSON & JOHNSON           | COM        | 478160104 | 14105   | 217202   | SH | DEFINED | 20 |
| JOHNSON & JOHNSON           | COM        | 478160104 | 43657   | 677218   | SH | DEFINED | 6  |
| JOHNSON CTLS INC            | COM        | 478366107 | 41      | 575      | SH | DEFINED | 11 |
| JOHNSON CTLS INC            | COM        | 478366107 | 1716    | 23925    | SH | DEFINED | 2  |
| JOHNSON CTLS INC            | COM        | 478366107 | 4076    | 56822    | SH | DEFINED | 3  |
| JOHNSON CTLS INC            | COM        | 478366107 | 9942    | 138584   | SH | DEFINED | 17 |
| JOHNSON CTLS INC            | COM        | 478366107 | 66      | 913      | SH | DEFINED | 5  |
| JOHNSON CTLS INC            | COM        | 478366107 | 0       | 4690     | SH | DEFINED | 18 |
| JOHNSON CTLS INC            | COM        | 478366107 | 1643    | 22900    | SH | DEFINED | 22 |
| JOHNSON CTLS INC            | COM        | 478366107 | 6       | 80       | SH | DEFINED | 6  |
| JONES APPAREL GROUP INC     | COM        | 480074103 | 9307    | 286910   | SH | DEFINED | 6  |
| JONES APPAREL GROUP INC     | COM        | 480074103 | 3       | 100      | SH | DEFINED | 17 |
| JONES APPAREL GROUP INC     | COM        | 480074103 | 2485    | 76606    | SH | DEFINED | 3  |
| JONES APPAREL GROUP INC     | COM        | 480074103 | 5272    | 162507   | SH | DEFINED | 23 |
| JONES APPAREL GROUP INC     | COM        | 480074103 | 0       | 7400     | SH | DEFINED | 18 |
| JONES APPAREL GROUP INC     | COM        | 480074103 | 372     | 11545    | SH | DEFINED | 5  |
| JONES LANG LASALLE INC      | COM        | 48020Q107 | 40079   | 468865   | SH | DEFINED | 3  |
| JOS A BANK CLOTHIERS INC    | COM        | 480838101 | 13      | 431      | SH | DEFINED | 11 |
| JOS A BANK CLOTHIERS INC    | COM        | 480838101 | 12      | 400      | SH | DEFINED | 5  |
| JOS A BANK CLOTHIERS INC    | COM        | 480838101 | 2479    | 82748    | SH | DEFINED | 6  |
| JOS A BANK CLOTHIERS INC    | COM        | 480838101 | 13      | 438      | SH | DEFINED | 2  |
| JOURNAL COMMUNICATIONS INC  | CL A       | 481130102 | 11771   | 1044490  | SH | DEFINED | 6  |
| JOURNAL REGISTER CO         | COM        | 481138105 | 6       | 1091     | SH | DEFINED | 5  |
| JOURNAL REGISTER CO         | COM        | 481138105 | 2088    | 368200   | SH | DEFINED | 6  |
| JOY GLOBAL INC              | COM        | 481165108 | 14      | 375      | SH | DEFINED | 5  |
| JOY GLOBAL INC              | COM        | 481165108 | 0       | 66       | SH | DEFINED | 18 |
| JOY GLOBAL INC              | COM        | 481165108 | 6       | 160      | SH | DEFINED | 2  |
| JOY GLOBAL INC              | COM        | 481165108 | 12      | 320      | SH | DEFINED | 4  |
| JP MORGAN CHASE & CO        | COM        | 46625H100 | 7025    | 149600   | SH | DEFINED | 23 |
| JP MORGAN CHASE & CO        | COM        | 46625H100 | 1965940 | 41864146 | SH | DEFINED | 8  |
| JP MORGAN CHASE & CO        | COM        | 46625H100 | 266181  | 5668254  | SH | DEFINED | 21 |
| JP MORGAN CHASE & CO        | COM        | 46625H100 | 866502  | 18451908 | SH | DEFINED | 18 |
| JP MORGAN CHASE & CO        | COM        | 46625H100 | 7551    | 161095   | SH | DEFINED | 5  |
| JP MORGAN CHASE & CO        | COM        | 46625H100 | 77      | 1650     | SH | DEFINED | 7  |
| JP MORGAN CHASE & CO        | COM        | 46625H100 | 12973   | 276263   | SH | DEFINED | 2  |
| JP MORGAN CHASE & CO        | COM        | 46625H100 | 3007    | 64035    | SH | DEFINED | 11 |
| JP MORGAN CHASE & CO        | COM        | 46625H100 | 7076    | 150684   | SH | DEFINED | 22 |
| JP MORGAN CHASE & CO        | COM        | 46625H100 | 259656  | 5529300  | SH | DEFINED | 10 |
| JP MORGAN CHASE & CO        | COM        | 46625H100 | 108131  | 2302626  | SH | DEFINED | 3  |
| JP MORGAN CHASE & CO        | COM        | 46625H100 | 2723    | 57993    | SH | DEFINED | 1  |
| JP MORGAN CHASE & CO        | COM        | 46625H100 | 60376   | 1285687  | SH | DEFINED | 6  |
| JP MORGAN CHASE & CO        | COM        | 46625H100 | 9758    | 207794   | SH | DEFINED | 20 |

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| JP MORGAN CHASE & CO         | COM     | 46625H100 | 40613  | 864848  | SH   | DEFINED | 17 |
| JP MORGAN CHASE & CO         | COM     | 46625H100 | 187    | 3980    | SH   | DEFINED | 4  |
| JP MORGAN CHASE & CO         | COM     | 46625H100 | 14100  | 15000   | CALL | DEFINED | 13 |
| JUNIPER NETWORKS INC         | COM     | 48203R104 | 103527 | 5991150 | SH   | DEFINED | 8  |
| JUNIPER NETWORKS INC         | COM     | 48203R104 | 78     | 4530    | SH   | DEFINED | 6  |
| JUNIPER NETWORKS INC         | COM     | 48203R104 | 22778  | 1318180 | SH   | DEFINED | 21 |
| JUNIPER NETWORKS INC         | COM     | 48203R104 | 1944   | 112493  | SH   | DEFINED | 3  |
| JUNIPER NETWORKS INC         | COM     | 48203R104 | 14078  | 814687  | SH   | DEFINED | 17 |
| JUNIPER NETWORKS INC         | COM     | 48203R104 | 117    | 6947    | SH   | DEFINED | 5  |
| JUNIPER NETWORKS INC         | COM     | 48203R104 | 146324 | 8467838 | SH   | DEFINED | 18 |
| JUNIPER NETWORKS INC         | COM     | 48203R104 | 2421   | 140100  | SH   | DEFINED | 20 |
| JUPITERMEDIA CORP            | COM     | 48207D101 | 7      | 800     | SH   | DEFINED | 11 |
| K V PHARMACEUTICAL CO        | CL A    | 482740206 | 18164  | 766423  | SH   | DEFINED | 3  |
| K-SWISS INC                  | CL A    | 482686102 | 6373   | 212000  | SH   | DEFINED | 21 |
| K-SWISS INC                  | CL A    | 482686102 | 156    | 5200    | SH   | DEFINED | 20 |
| K-SWISS INC                  | CL A    | 482686102 | 14240  | 473717  | SH   | DEFINED | 6  |
| K-SWISS INC                  | CL A    | 482686102 | 2059   | 68502   | SH   | DEFINED | 3  |
| K-SWISS INC                  | CL A    | 482686102 | 1593   | 53000   | SH   | DEFINED | 18 |
| K2 INC                       | COM     | 482732104 | 1372   | 116970  | SH   | DEFINED | 3  |
| K2 INC                       | COM     | 482732104 | 7081   | 603665  | SH   | DEFINED | 18 |
| KADANT INC                   | COM     | 48282T104 | 57     | 2313    | SH   | DEFINED | 18 |
| KADANT INC                   | COM     | 48282T104 | 246    | 10000   | SH   | DEFINED | 17 |
| KAMAN CORP                   | COM     | 483548103 | 3079   | 170970  | SH   | DEFINED | 3  |
| KANSAS CITY SOUTHERN         | COM NEW | 485170302 | 847    | 31000   | SH   | DEFINED | 11 |
| KANSAS CITY SOUTHERN         | COM NEW | 485170302 | 5      | 200     | SH   | DEFINED | 17 |
| KANSAS CITY SOUTHERN         | COM NEW | 485170302 | 39839  | 1458784 | SH   | DEFINED | 2  |
| KANSAS CITY SOUTHERN         | COM NEW | 485170302 | 0      | 2700    | SH   | DEFINED | 18 |
| KATY INDS INC                | COM     | 486026107 | 1      | 500     | SH   | DEFINED | 17 |
| KAYDON CORP                  | COM     | 486587108 | 677    | 18300   | SH   | DEFINED | 2  |
| KAYDON CORP                  | COM     | 486587108 | 11959  | 323050  | SH   | DEFINED | 3  |
| KAYDON CORP                  | COM     | 486587108 | 18785  | 507438  | SH   | DEFINED | 18 |
| KAYNE ANDERSON ENRGY TTL RT  | COM     | 48660P104 | 0      | 563     | SH   | DEFINED | 18 |
| KAYNE ANDERSON MLP INVSMNT C | COM     | 486606106 | 0      | 1142    | SH   | DEFINED | 18 |
| KAYNE ANDERSON MLP INVSMNT C | COM     | 486606106 | 53     | 1916    | SH   | DEFINED | 2  |
| KB HOME                      | COM     | 48666K109 | 1656   | 37817   | SH   | DEFINED | 18 |
| KB HOME                      | COM     | 48666K109 | 17     | 378     | SH   | DEFINED | 2  |
| KB HOME                      | COM     | 48666K109 | 175200 | 4000000 | SH   | DEFINED | 8  |
| KB HOME                      | COM     | 48666K109 | 44     | 1010    | SH   | DEFINED | 6  |
| KB HOME                      | COM     | 48666K109 | 609    | 13897   | SH   | DEFINED | 3  |
| KB HOME                      | COM     | 48666K109 | 29     | 660     | SH   | DEFINED | 17 |
| KEANE INC                    | COM     | 486665102 | 1115   | 77392   | SH   | DEFINED | 3  |
| KELLOGG CO                   | COM     | 487836108 | 493    | 10010   | SH   | DEFINED | 5  |
| KELLOGG CO                   | COM     | 487836108 | 2142   | 43255   | SH   | DEFINED | 3  |
| KELLOGG CO                   | COM     | 487836108 | 47715  | 963545  | SH   | DEFINED | 21 |
| KELLOGG CO                   | COM     | 487836108 | 3320   | 67034   | SH   | DEFINED | 17 |
| KELLOGG CO                   | COM     | 487836108 | 362    | 7312    | SH   | DEFINED | 11 |
| KELLOGG CO                   | COM     | 487836108 | 129    | 2600    | SH   | DEFINED | 2  |
| KELLOGG CO                   | COM     | 487836108 | 31107  | 628162  | SH   | DEFINED | 18 |
| KELLY SVCS INC               | CL A    | 488152208 | 4773   | 174140  | SH   | DEFINED | 3  |
| KEMET CORP                   | COM     | 488360108 | 10812  | 1339735 | SH   | DEFINED | 3  |
| KEMET CORP                   | COM     | 488360108 | 0      | 300     | SH   | DEFINED | 18 |
| KENDLE INTERNATIONAL INC     | COM     | 48880L107 | 48     | 1500    | SH   | DEFINED | 2  |
| KENDLE INTERNATIONAL INC     | COM     | 48880L107 | 12731  | 397580  | SH   | DEFINED | 3  |
| KENEXA CORP                  | COM     | 488879107 | 2      | 90400   | SH   | DEFINED | 18 |
| KENNAMETAL INC               | COM     | 489170100 | 52202  | 921490  | SH   | DEFINED | 3  |
| KENNAMETAL INC               | COM     | 489170100 | 2232   | 39400   | SH   | DEFINED | 22 |
| KENNAMETAL INC               | COM     | 489170100 | 13613  | 240300  | SH   | DEFINED | 18 |
| KENNAMETAL INC               | COM     | 489170100 | 10540  | 186050  | SH   | DEFINED | 6  |
| KENNAMETAL INC               | COM     | 489170100 | 11     | 200     | SH   | DEFINED | 11 |
| KENSEY NASH CORP             | COM     | 490057106 | 117    | 4000    | SH   | DEFINED | 2  |
| KENSEY NASH CORP             | COM     | 490057106 | 23     | 800     | SH   | DEFINED | 3  |
| KEY TRONICS CORP             | COM     | 493144109 | 889    | 151402  | SH   | DEFINED | 6  |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| KEYCORP NEW                  | COM            | 493267108 | 162    | 4331    | SH | DEFINED | 11 |
| KEYCORP NEW                  | COM            | 493267108 | 36356  | 971050  | SH | DEFINED | 6  |
| KEYCORP NEW                  | COM            | 493267108 | 2044   | 54605   | SH | DEFINED | 17 |
| KEYCORP NEW                  | COM            | 493267108 | 463    | 12430   | SH | DEFINED | 5  |
| KEYCORP NEW                  | COM            | 493267108 | 445    | 11883   | SH | DEFINED | 18 |
| KEYCORP NEW                  | COM            | 493267108 | 2607   | 69626   | SH | DEFINED | 3  |
| KEYCORP NEW                  | COM            | 493267108 | 1396   | 37273   | SH | DEFINED | 2  |
| KEYSPAN CORP                 | COM            | 49337W100 | 539    | 13110   | SH | DEFINED | 6  |
| KEYSPAN CORP                 | COM            | 49337W100 | 171    | 4150    | SH | DEFINED | 2  |
| KEYSPAN CORP                 | COM            | 49337W100 | 4732   | 142346  | SH | DEFINED | 18 |
| KEYSPAN CORP                 | COM            | 49337W100 | 1239   | 30126   | SH | DEFINED | 3  |
| KEYSPAN CORP                 | COM            | 49337W100 | 25     | 600     | SH | DEFINED | 11 |
| KEYSPAN CORP                 | COM            | 49337W100 | 138    | 3350    | SH | DEFINED | 5  |
| KEYSPAN CORP                 | COM            | 49337W100 | 602    | 14630   | SH | DEFINED | 17 |
| KEYSTONE AUTOMOTIVE INDS INC | COM            | 49338N109 | 1046   | 27500   | SH | DEFINED | 11 |
| KFORCE INC                   | COM            | 493732101 | 4979   | 417369  | SH | DEFINED | 3  |
| KILROY RLTY CORP             | COM            | 49427F108 | 37     | 495     | SH | DEFINED | 17 |
| KILROY RLTY CORP             | COM            | 49427F108 | 1609   | 21360   | SH | DEFINED | 3  |
| KILROY RLTY CORP             | COM            | 49427F108 | 0      | 6500    | SH | DEFINED | 18 |
| KIMBALL INTL INC             | CL B           | 494274103 | 1350   | 69930   | SH | DEFINED | 3  |
| KIMBALL INTL INC             | CL B           | 494274103 | 14     | 700     | SH | DEFINED | 5  |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 951    | 14550   | SH | DEFINED | 6  |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 8813   | 134834  | SH | DEFINED | 17 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 12647  | 193491  | SH | DEFINED | 3  |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 446088 | 6825096 | SH | DEFINED | 18 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 252    | 3865    | SH | DEFINED | 5  |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 1634   | 25000   | SH | DEFINED | 8  |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 508    | 7778    | SH | DEFINED | 11 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 81323  | 1244231 | SH | DEFINED | 21 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 3101   | 47450   | SH | DEFINED | 20 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 16896  | 258502  | SH | DEFINED | 2  |
| KIMCO REALTY CORP            | COM            | 49446R109 | 307    | 7171    | SH | DEFINED | 2  |
| KIMCO REALTY CORP            | COM            | 49446R109 | 579    | 13496   | SH | DEFINED | 1  |
| KIMCO REALTY CORP            | COM            | 49446R109 | 0      | 1601    | SH | DEFINED | 18 |
| KIMCO REALTY CORP            | COM            | 49446R109 | 1733   | 40432   | SH | DEFINED | 3  |
| KIMCO REALTY CORP            | COM            | 49446R109 | 5296   | 123535  | SH | DEFINED | 11 |
| KIMCO REALTY CORP            | COM            | 49446R109 | 32     | 750     | SH | DEFINED | 5  |
| KIMCO REALTY CORP            | COM            | 49446R109 | 279    | 6512    | SH | DEFINED | 17 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 2      | 39221   | SH | DEFINED | 18 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1256   | 28614   | SH | DEFINED | 17 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1151   | 26224   | SH | DEFINED | 2  |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 105    | 2400    | SH | DEFINED | 5  |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 69     | 1565    | SH | DEFINED | 11 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 2      | 40      | SH | DEFINED | 1  |
| KINDER MORGAN INC KANS       | COM            | 49455P101 | 246    | 2350    | SH | DEFINED | 11 |
| KINDER MORGAN INC KANS       | COM            | 49455P101 | 1059   | 10100   | SH | DEFINED | 17 |
| KINDER MORGAN INC KANS       | COM            | 49455P101 | 53     | 504     | SH | DEFINED | 7  |
| KINDER MORGAN INC KANS       | COM            | 49455P101 | 47     | 450     | SH | DEFINED | 4  |
| KINDER MORGAN INC KANS       | COM            | 49455P101 | 1935   | 18457   | SH | DEFINED | 3  |
| KINDER MORGAN INC KANS       | COM            | 49455P101 | 113    | 1075    | SH | DEFINED | 5  |
| KINDER MORGAN INC KANS       | COM            | 49455P101 | 0      | 1038    | SH | DEFINED | 18 |
| KINDER MORGAN MANAGEMENT LLC | SHS            | 49455U100 | 0      | 0       | SH | DEFINED | 5  |
| KINDER MORGAN MANAGEMENT LLC | SHS            | 49455U100 | 244    | 5778    | SH | DEFINED | 6  |
| KINDRED HEALTHCARE INC       | COM            | 494580103 | 5210   | 175230  | SH | DEFINED | 3  |
| KINDRED HEALTHCARE INC       | COM            | 494580103 | 27643  | 929790  | SH | DEFINED | 6  |
| KINDRED HEALTHCARE INC       | COM            | 494580103 | 8      | 262     | SH | DEFINED | 2  |
| KINETIC CONCEPTS INC         | COM NEW        | 49460W208 | 1403   | 44590   | SH | DEFINED | 3  |
| KINETIC CONCEPTS INC         | COM NEW        | 49460W208 | 17024  | 541152  | SH | DEFINED | 6  |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 424    | 24900   | SH | DEFINED | 21 |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 7375   | 433030  | SH | DEFINED | 6  |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 2679   | 157300  | SH | DEFINED | 23 |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 60766  | 3568207 | SH | DEFINED | 3  |

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| KING PHARMACEUTICALS INC    | COM           | 495582108 | 106731 | 6267243 | SH | DEFINED | 18 |
| KING PHARMACEUTICALS INC    | COM           | 495582108 | 2143   | 125833  | SH | DEFINED | 20 |
| KING PHARMACEUTICALS INC    | COM           | 495582108 | 3262   | 191550  | SH | DEFINED | 22 |
| KINGSWAY FINL SVCS INC      | COM           | 496904103 | 1731   | 76020   | SH | DEFINED | 7  |
| KINROSS GOLD CORP           | COM NO PAR    | 496902404 | 1807   | 144100  | SH | DEFINED | 7  |
| KINROSS GOLD CORP           | COM NO PAR    | 496902404 | 5401   | 431402  | SH | DEFINED | 6  |
| KIRBY CORP                  | COM           | 497266106 | 4271   | 136330  | SH | DEFINED | 3  |
| KIRBY CORP                  | COM           | 497266106 | 15098  | 481894  | SH | DEFINED | 18 |
| KITE RLTY GROUP TR          | COM           | 49803T102 | 238    | 13950   | SH | DEFINED | 3  |
| KKR FINL CORP               | COM           | 482476306 | 23221  | 946270  | SH | DEFINED | 3  |
| KKR FINL CORP               | COM           | 482476306 | 31     | 1250    | SH | DEFINED | 11 |
| KKR FINL CORP               | COM           | 482476306 | 0      | 1150    | SH | DEFINED | 18 |
| KLA-TENCOR CORP             | COM           | 482480100 | 15     | 345     | SH | DEFINED | 5  |
| KLA-TENCOR CORP             | COM           | 482480100 | 49     | 1100    | SH | DEFINED | 11 |
| KLA-TENCOR CORP             | COM           | 482480100 | 10578  | 237866  | SH | DEFINED | 17 |
| KLA-TENCOR CORP             | COM           | 482480100 | 36     | 815     | SH | DEFINED | 2  |
| KLA-TENCOR CORP             | COM           | 482480100 | 0      | 55      | SH | DEFINED | 18 |
| KLA-TENCOR CORP             | COM           | 482480100 | 25     | 552     | SH | DEFINED | 21 |
| KLA-TENCOR CORP             | COM           | 482480100 | 1512   | 34000   | SH | DEFINED | 3  |
| KNBT BANCORP INC            | COM           | 482921103 | 1745   | 108500  | SH | DEFINED | 4  |
| KNIGHT CAPITAL GROUP INC    | CL A          | 499005106 | 27669  | 1520262 | SH | DEFINED | 3  |
| KNIGHT TRANSN INC           | COM           | 499064103 | 76     | 4500    | SH | DEFINED | 5  |
| KNIGHT TRANSN INC           | COM           | 499064103 | 0      | 97      | SH | DEFINED | 18 |
| KNIGHTSBRIDGE TANKERS LTD   | ORD           | G5299G106 | 310    | 12000   | SH | DEFINED | 17 |
| KNOLL INC                   | COM NEW       | 498904200 | 63     | 3100    | SH | DEFINED | 11 |
| KNOLOGY INC                 | COM           | 499183804 | 4530   | 456620  | SH | DEFINED | 3  |
| KNOT INC                    | COM           | 499184109 | 6840   | 309100  | SH | DEFINED | 3  |
| KOHL'S CORP                 | COM           | 500255104 | 6709   | 103342  | SH | DEFINED | 3  |
| KOHL'S CORP                 | COM           | 500255104 | 34     | 530     | SH | DEFINED | 21 |
| KOHL'S CORP                 | COM           | 500255104 | 8534   | 130303  | SH | DEFINED | 5  |
| KOHL'S CORP                 | COM           | 500255104 | 2630   | 40515   | SH | DEFINED | 17 |
| KOHL'S CORP                 | COM           | 500255104 | 0      | 7625    | SH | DEFINED | 18 |
| KOMAG INC                   | COM NEW       | 500453204 | 30439  | 952410  | SH | DEFINED | 3  |
| KONA GRILL INC              | COM           | 50047H201 | 25     | 1700    | SH | DEFINED | 6  |
| KONAMI CORP                 | SPONSORED ADR | 50046R101 | 20068  | 799846  | SH | DEFINED | 6  |
| KONAMI CORP                 | SPONSORED ADR | 50046R101 | 991    | 38695   | SH | DEFINED | 17 |
| KONINKLIJKE AHOLD N V       | SPON ADR NEW  | 500467303 | 729    | 68810   | SH | DEFINED | 17 |
| KONINKLIJKE AHOLD N V       | SPON ADR NEW  | 500467303 | 15805  | 1519491 | SH | DEFINED | 6  |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 103782 | 2996249 | SH | DEFINED | 6  |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 3      | 95      | SH | DEFINED | 2  |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 10713  | 306010  | SH | DEFINED | 21 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 2206   | 63000   | SH | DEFINED | 8  |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 4      | 110     | SH | DEFINED | 7  |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 29510  | 842902  | SH | DEFINED | 18 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 56     | 1613    | SH | DEFINED | 11 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 3858   | 110192  | SH | DEFINED | 17 |
| KOOKMIN BK NEW              | SPONSORED ADR | 50049M109 | 35207  | 451200  | SH | DEFINED | 3  |
| KOOKMIN BK NEW              | SPONSORED ADR | 50049M109 | 11664  | 149486  | SH | DEFINED | 22 |
| KOOKMIN BK NEW              | SPONSORED ADR | 50049M109 | 47514  | 614075  | SH | DEFINED | 6  |
| KOOKMIN BK NEW              | SPONSORED ADR | 50049M109 | 1152   | 14760   | SH | DEFINED | 17 |
| KOPPERS HOLDINGS INC        | COM           | 50060P106 | 2818   | 148570  | SH | DEFINED | 3  |
| KOREA ELECTRIC PWR          | SPONSORED ADR | 500631106 | 2283   | 116800  | SH | DEFINED | 3  |
| KOREA ELECTRIC PWR          | SPONSORED ADR | 500631106 | 82     | 4200    | SH | DEFINED | 2  |
| KOREA FD                    | COM           | 500634100 | 0      | 1000    | SH | DEFINED | 18 |
| KORN FERRY INTL             | COM NEW       | 500643200 | 2588   | 123600  | SH | DEFINED | 18 |
| KORN FERRY INTL             | COM NEW       | 500643200 | 1660   | 79256   | SH | DEFINED | 3  |
| KRAFT FOODS INC             | CL A          | 50075N104 | 5651   | 158468  | SH | DEFINED | 21 |
| KRAFT FOODS INC             | CL A          | 50075N104 | 835    | 23404   | SH | DEFINED | 17 |
| KRAFT FOODS INC             | CL A          | 50075N104 | 1389   | 38950   | SH | DEFINED | 6  |
| KRAFT FOODS INC             | CL A          | 50075N104 | 47855  | 1342002 | SH | DEFINED | 3  |
| KRAFT FOODS INC             | CL A          | 50075N104 | 75     | 2100    | SH | DEFINED | 11 |
| KRAFT FOODS INC             | CL A          | 50075N104 | 3683   | 103272  | SH | DEFINED | 23 |

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| KRAFT FOODS INC              | CL A          |            | 50075N104 | 3721   | 104358   | SH  | DEFINED | 22 |
| KRAFT FOODS INC              | CL A          |            | 50075N104 | 3420   | 95900    | SH  | DEFINED | 20 |
| KRAFT FOODS INC              | CL A          |            | 50075N104 | 310002 | 8693281  | SH  | DEFINED | 18 |
| KRAFT FOODS INC              | CL A          |            | 50075N104 | 36     | 1000     | SH  | DEFINED | 2  |
| KROGER CO                    | COM           |            | 501044101 | 2576   | 111321   | SH  | DEFINED | 2  |
| KROGER CO                    | COM           |            | 501044101 | 3345   | 144542   | SH  | DEFINED | 17 |
| KROGER CO                    | COM           |            | 501044101 | 58518  | 2528856  | SH  | DEFINED | 18 |
| KROGER CO                    | COM           |            | 501044101 | 727    | 31539    | SH  | DEFINED | 5  |
| KROGER CO                    | COM           |            | 501044101 | 868    | 37500    | SH  | DEFINED | 20 |
| KROGER CO                    | COM           |            | 501044101 | 2106   | 91030    | SH  | DEFINED | 22 |
| KROGER CO                    | COM           |            | 501044101 | 1504   | 65000    | SH  | DEFINED | 23 |
| KROGER CO                    | COM           |            | 501044101 | 46     | 2000     | SH  | DEFINED | 11 |
| KROGER CO                    | COM           |            | 501044101 | 34920  | 1509066  | SH  | DEFINED | 3  |
| KROGER CO                    | COM           |            | 501044101 | 66264  | 2863600  | SH  | DEFINED | 21 |
| KROGER CO                    | COM           |            | 501044101 | 10023  | 433160   | SH  | DEFINED | 6  |
| KRONOS INC                   | COM           |            | 501052104 | 941    | 27595    | SH  | DEFINED | 17 |
| KRONOS WORLDWIDE INC         | COM           |            | 50105F105 | 182    | 6320     | SH  | DEFINED | 21 |
| KT CORP                      | SPONSORED ADR |            | 48268K101 | 0      | 4853     | SH  | DEFINED | 18 |
| KT CORP                      | SPONSORED ADR |            | 48268K101 | 118    | 5500     | SH  | DEFINED | 3  |
| KT CORP                      | SPONSORED ADR |            | 48268K101 | 10206  | 475345   | SH  | DEFINED | 6  |
| KUBOTA CORP                  | ADR           |            | 501173207 | 0      | 36       | SH  | DEFINED | 18 |
| KULICKE & SOFFA INDS INC     | COM           |            | 501242101 | 5342   | 604340   | SH  | DEFINED | 6  |
| KULICKE & SOFFA INDS INC     | COM           |            | 501242101 | 13938  | 1576700  | SH  | DEFINED | 18 |
| KULICKE & SOFFA INDS INC     | COM           |            | 501242101 | 26     | 3000     | SH  | DEFINED | 5  |
| KVH INDS INC                 | COM           |            | 482738101 | 26     | 2000     | SH  | DEFINED | 11 |
| KYOCERA CORP                 | ADR           |            | 501556203 | 15     | 175      | SH  | DEFINED | 11 |
| KYOCERA CORP                 | ADR           |            | 501556203 | 0      | 1795     | SH  | DEFINED | 18 |
| KYPHON INC                   | COM           |            | 501577100 | 12     | 320      | SH  | DEFINED | 5  |
| KYPHON INC                   | COM           |            | 501577100 | 662    | 17700    | SH  | DEFINED | 17 |
| KYPHON INC                   | COM           |            | 501577100 | 6752   | 180445   | SH  | DEFINED | 2  |
| KYPHON INC                   | COM           |            | 501577100 | 47     | 1250     | SH  | DEFINED | 11 |
| L-1 IDENTITY SOLUTIONS INC   | COM           |            | 50212A106 | 13     | 1000     | SH  | DEFINED | 5  |
| L-3 COMMUNICATIONS CORP      | DEBT          | 3.000% 8/0 | 502413AW7 | 4692   | 4600000  | PRN | DEFINED | 21 |
| L-3 COMMUNICATIONS CORP      | DEBT          | 3.000% 8/0 | 502413AW7 | 51     | 500000   | SH  | DEFINED | 18 |
| L-3 COMMUNICATIONS HLDGS INC | COM           |            | 502424104 | 39     | 495      | SH  | DEFINED | 5  |
| L-3 COMMUNICATIONS HLDGS INC | COM           |            | 502424104 | 1665   | 21259    | SH  | DEFINED | 3  |
| L-3 COMMUNICATIONS HLDGS INC | COM           |            | 502424104 | 922523 | 11777393 | SH  | DEFINED | 18 |
| L-3 COMMUNICATIONS HLDGS INC | COM           |            | 502424104 | 152    | 1945     | SH  | DEFINED | 17 |
| L-3 COMMUNICATIONS HLDGS INC | COM           |            | 502424104 | 458    | 5850     | SH  | DEFINED | 11 |
| L-3 COMMUNICATIONS HLDGS INC | COM           |            | 502424104 | 8802   | 112370   | SH  | DEFINED | 20 |
| L-3 COMMUNICATIONS HLDGS INC | COM           |            | 502424104 | 16462  | 210165   | SH  | DEFINED | 1  |
| L-3 COMMUNICATIONS HLDGS INC | COM           |            | 502424104 | 50591  | 645865   | SH  | DEFINED | 21 |
| L-3 COMMUNICATIONS HLDGS INC | COM           |            | 502424104 | 7245   | 92496    | SH  | DEFINED | 2  |
| L-3 COMMUNICATIONS HLDGS INC | COM           |            | 502424104 | 53     | 680      | SH  | DEFINED | 4  |
| LA BARGE INC                 | COM           |            | 502470107 | 374    | 36000    | SH  | DEFINED | 17 |
| LABOR READY INC              | COM NEW       |            | 505401208 | 6520   | 409300   | SH  | DEFINED | 1  |
| LABOR READY INC              | COM NEW       |            | 505401208 | 10972  | 688765   | SH  | DEFINED | 18 |
| LABOR READY INC              | COM NEW       |            | 505401208 | 17087  | 1072656  | SH  | DEFINED | 3  |
| LABOR READY INC              | COM NEW       |            | 505401208 | 21     | 1300     | SH  | DEFINED | 11 |
| LABOR READY INC              | COM NEW       |            | 505401208 | 4382   | 275050   | SH  | DEFINED | 6  |
| LABORATORY CORP AMER HLDGS   | COM NEW       |            | 50540R409 | 718    | 10955    | SH  | DEFINED | 11 |
| LABORATORY CORP AMER HLDGS   | COM NEW       |            | 50540R409 | 102    | 1548     | SH  | DEFINED | 2  |
| LABORATORY CORP AMER HLDGS   | COM NEW       |            | 50540R409 | 0      | 1277     | SH  | DEFINED | 18 |
| LABORATORY CORP AMER HLDGS   | COM NEW       |            | 50540R409 | 1424   | 21711    | SH  | DEFINED | 3  |
| LABORATORY CORP AMER HLDGS   | COM NEW       |            | 50540R409 | 5933   | 90490    | SH  | DEFINED | 17 |
| LACLEDE GROUP INC            | COM           |            | 505597104 | 64     | 2000     | SH  | DEFINED | 2  |
| LACLEDE GROUP INC            | COM           |            | 505597104 | 45     | 1408     | SH  | DEFINED | 17 |
| LACLEDE GROUP INC            | COM           |            | 505597104 | 11644  | 362960   | SH  | DEFINED | 6  |
| LADENBURG THALMAN FIN SVCS I | COM           |            | 50575Q102 | 0      | 205      | SH  | DEFINED | 18 |
| LADENBURG THALMAN FIN SVCS I | COM           |            | 50575Q102 | 0      | 203      | SH  | DEFINED | 1  |
| LAFARGE COPPEE S A           | SPON ADR NEW  |            | 505861401 | 1228   | 38100    | SH  | DEFINED | 11 |
| LAIDLAW INTL INC             | COM           |            | 50730R102 | 1125   | 41180    | SH  | DEFINED | 3  |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| LAKELAND FINL CORP           | COM            | 511656100 | 1888  | 80290   | SH | DEFINED | 6  |
| LAKELAND INDS INC            | COM            | 511795106 | 686   | 56381   | SH | DEFINED | 6  |
| LAM RESEARCH CORP            | COM            | 512807108 | 222   | 4900    | SH | DEFINED | 20 |
| LAM RESEARCH CORP            | COM            | 512807108 | 20268 | 447115  | SH | DEFINED | 18 |
| LAM RESEARCH CORP            | COM            | 512807108 | 17    | 379     | SH | DEFINED | 2  |
| LAM RESEARCH CORP            | COM            | 512807108 | 4683  | 103305  | SH | DEFINED | 11 |
| LAM RESEARCH CORP            | COM            | 512807108 | 4445  | 98059   | SH | DEFINED | 17 |
| LAM RESEARCH CORP            | COM            | 512807108 | 5120  | 112939  | SH | DEFINED | 3  |
| LAM RESEARCH CORP            | COM            | 512807108 | 154   | 3400    | SH | DEFINED | 21 |
| LAMAR ADVERTISING CO         | CL A           | 512815101 | 336   | 6300    | SH | DEFINED | 21 |
| LAMAR ADVERTISING CO         | CL A           | 512815101 | 32509 | 608661  | SH | DEFINED | 18 |
| LAMSON & SESSIONS CO         | COM            | 513696104 | 22801 | 957200  | SH | DEFINED | 3  |
| LAMSON & SESSIONS CO         | COM            | 513696104 | 19    | 778     | SH | DEFINED | 2  |
| LANCASTER COLONY CORP        | COM            | 513847103 | 51    | 1150    | SH | DEFINED | 17 |
| LANCASTER COLONY CORP        | COM            | 513847103 | 0     | 1703    | SH | DEFINED | 18 |
| LANDAMERICA FINL GROUP INC   | COM            | 514936103 | 218   | 3330    | SH | DEFINED | 5  |
| LANDAMERICA FINL GROUP INC   | COM            | 514936103 | 1251  | 19010   | SH | DEFINED | 3  |
| LANDAMERICA FINL GROUP INC   | COM            | 514936103 | 21864 | 332330  | SH | DEFINED | 6  |
| LANDAUER INC                 | COM            | 51476K103 | 802   | 15800   | SH | DEFINED | 17 |
| LANDRYS RESTAURANTS INC      | COM            | 51508L103 | 4603  | 152660  | SH | DEFINED | 6  |
| LANDSTAR SYS INC             | COM            | 515098101 | 2     | 52300   | SH | DEFINED | 18 |
| LANDSTAR SYS INC             | COM            | 515098101 | 637   | 14926   | SH | DEFINED | 17 |
| LANNET INC                   | COM            | 516012101 | 0     | 500     | SH | DEFINED | 18 |
| LAS VEGAS SANDS CORP         | COM            | 517834107 | 124   | 1835    | SH | DEFINED | 5  |
| LAS VEGAS SANDS CORP         | COM            | 517834107 | 123   | 1800    | SH | DEFINED | 17 |
| LAS VEGAS SANDS CORP         | COM            | 517834107 | 42    | 618     | SH | DEFINED | 2  |
| LAS VEGAS SANDS CORP         | COM            | 517834107 | 36578 | 535150  | SH | DEFINED | 18 |
| LASALLE HOTEL PPTYS          | COM SH BEN INT | 517942108 | 13461 | 310600  | SH | DEFINED | 18 |
| LASALLE HOTEL PPTYS          | COM SH BEN INT | 517942108 | 87    | 2000    | SH | DEFINED | 2  |
| LASALLE HOTEL PPTYS          | COM SH BEN INT | 517942108 | 19427 | 448235  | SH | DEFINED | 3  |
| LASALLE HOTEL PPTYS          | COM SH BEN INT | 517942108 | 43    | 1000    | SH | DEFINED | 17 |
| LASERCARD CORP               | COM            | 51807U101 | 46    | 3500    | SH | DEFINED | 21 |
| LASERCARD CORP               | COM            | 51807U101 | 5011  | 384300  | SH | DEFINED | 18 |
| LATTICE SEMICONDUCTOR CORP   | COM            | 518415104 | 3222  | 472415  | SH | DEFINED | 3  |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 10    | 260     | SH | DEFINED | 4  |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 16    | 400     | SH | DEFINED | 1  |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 21296 | 528052  | SH | DEFINED | 3  |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 716   | 17747   | SH | DEFINED | 17 |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 3     | 70      | SH | DEFINED | 7  |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 24    | 600     | SH | DEFINED | 5  |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 2     | 49124   | SH | DEFINED | 18 |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 2710  | 67200   | SH | DEFINED | 22 |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 6     | 150     | SH | DEFINED | 2  |
| LAUREATE EDUCATION INC       | COM            | 518613104 | 20    | 420     | SH | DEFINED | 2  |
| LAUREATE EDUCATION INC       | COM            | 518613104 | 18    | 375     | SH | DEFINED | 5  |
| LAUREATE EDUCATION INC       | COM            | 518613104 | 46    | 955     | SH | DEFINED | 11 |
| LAWSON SOFTWARE INC NEW      | COM            | 52078P102 | 13272 | 1830680 | SH | DEFINED | 18 |
| LAZARD GLB TTL RET&INCM FD I | COM            | 52106W103 | 0     | 13      | SH | DEFINED | 18 |
| LAZARD LTD                   | SHS A          | G54050102 | 19089 | 477470  | SH | DEFINED | 3  |
| LAZARD LTD                   | SHS A          | G54050102 | 167   | 4200    | SH | DEFINED | 18 |
| LCA-VISION INC               | COM PAR \$.001 | 501803308 | 6     | 150     | SH | DEFINED | 2  |
| LEAPFROG ENTERPRISES INC     | CL A           | 52186N106 | 24    | 3000    | SH | DEFINED | 5  |
| LEAPFROG ENTERPRISES INC     | CL A           | 52186N106 | 0     | 9500    | SH | DEFINED | 18 |
| LEAR CORP                    | COM            | 521865105 | 72450 | 3500000 | SH | DEFINED | 13 |
| LEAR CORP                    | COM            | 521865105 | 44231 | 2136787 | SH | DEFINED | 18 |
| LEAR CORP                    | COM            | 521865105 | 480   | 23211   | SH | DEFINED | 3  |
| LEAR CORP                    | COM            | 521865105 | 2082  | 100600  | SH | DEFINED | 6  |
| LEAR CORP                    | COM            | 521865105 | 1684  | 81333   | SH | DEFINED | 23 |
| LEAR CORP                    | COM            | 521865105 | 1793  | 86600   | SH | DEFINED | 20 |
| LEAR CORP                    | COM            | 521865105 | 2029  | 97997   | SH | DEFINED | 21 |
| LECROY CORP                  | COM            | 52324W109 | 208   | 14951   | SH | DEFINED | 5  |
| LECROY CORP                  | COM            | 52324W109 | 906   | 65772   | SH | DEFINED | 6  |

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|                            |      |                      |         |          |     |         |    |
|----------------------------|------|----------------------|---------|----------|-----|---------|----|
| LEE ENTERPRISES INC        | COM  | 523768109            | 358     | 14200    | SH  | DEFINED | 11 |
| LEE ENTERPRISES INC        | COM  | 523768109            | 2       | 64742    | SH  | DEFINED | 18 |
| LEE ENTERPRISES INC        | COM  | 523768109            | 100     | 4037     | SH  | DEFINED | 5  |
| LEE ENTERPRISES INC        | COM  | 523768109            | 7449    | 295125   | SH  | DEFINED | 6  |
| LEESPORT FINANCIAL CORP    | COM  | 524477106            | 49      | 2100     | SH  | DEFINED | 1  |
| LEGG MASON INC             | COM  | 524901105            | 57      | 561      | SH  | DEFINED | 7  |
| LEGG MASON INC             | COM  | 524901105            | 1       | 6600     | SH  | DEFINED | 18 |
| LEGG MASON INC             | COM  | 524901105            | 10260   | 101724   | SH  | DEFINED | 1  |
| LEGG MASON INC             | COM  | 524901105            | 121     | 1200     | SH  | DEFINED | 17 |
| LEGG MASON INC             | COM  | 524901105            | 62971   | 624337   | SH  | DEFINED | 11 |
| LEGG MASON INC             | COM  | 524901105            | 2289    | 22698    | SH  | DEFINED | 3  |
| LEGG MASON INC             | COM  | 524901105            | 1698    | 16835    | SH  | DEFINED | 2  |
| LEGG MASON INC             | COM  | 524901105            | 447     | 4465     | SH  | DEFINED | 5  |
| LEGGETT & PLATT INC        | COM  | 524660107            | 51      | 2030     | SH  | DEFINED | 6  |
| LEGGETT & PLATT INC        | COM  | 524660107            | 18900   | 755080   | SH  | DEFINED | 4  |
| LEGGETT & PLATT INC        | COM  | 524660107            | 2020    | 80722    | SH  | DEFINED | 3  |
| LEGGETT & PLATT INC        | COM  | 524660107            | 355     | 14200    | SH  | DEFINED | 2  |
| LEGGETT & PLATT INC        | COM  | 524660107            | 201     | 8025     | SH  | DEFINED | 7  |
| LEGGETT & PLATT INC        | COM  | 524660107            | 1655    | 66225    | SH  | DEFINED | 5  |
| LEHMAN BROS HLDGS INC      | COM  | 524908100            | 193     | 2615     | SH  | DEFINED | 4  |
| LEHMAN BROS HLDGS INC      | COM  | 524908100            | 5734    | 77630    | SH  | DEFINED | 6  |
| LEHMAN BROS HLDGS INC      | COM  | 524908100            | 27087   | 366736   | SH  | DEFINED | 3  |
| LEHMAN BROS HLDGS INC      | COM  | 524908100            | 1082    | 14644    | SH  | DEFINED | 11 |
| LEHMAN BROS HLDGS INC      | COM  | 524908100            | 609     | 8240     | SH  | DEFINED | 17 |
| LEHMAN BROS HLDGS INC      | COM  | 524908100            | 3634    | 49200    | SH  | DEFINED | 22 |
| LEHMAN BROS HLDGS INC      | COM  | 524908100            | 18728   | 253556   | SH  | DEFINED | 20 |
| LEHMAN BROS HLDGS INC      | COM  | 524908100            | 63652   | 861798   | SH  | DEFINED | 21 |
| LEHMAN BROS HLDGS INC      | COM  | 524908100            | 859     | 11536    | SH  | DEFINED | 5  |
| LEHMAN BROS HLDGS INC      | COM  | 524908100            | 2007846 | 27184489 | SH  | DEFINED | 18 |
| LEHMAN BROS HLDGS INC      | COM  | 524908100            | 1858    | 25149    | SH  | DEFINED | 23 |
| LEHMAN BROS HLDGS INC      | COM  | 524908100            | 474     | 6424     | SH  | DEFINED | 2  |
| LENNAR CORP                | CL A | 526057104            | 1102    | 24351    | SH  | DEFINED | 3  |
| LENNAR CORP                | CL B | 526057302            | 3       | 60       | SH  | DEFINED | 11 |
| LENNAR CORP                | CL A | 526057104            | 2738    | 60500    | SH  | DEFINED | 17 |
| LENNAR CORP                | CL A | 526057104            | 95025   | 2100000  | SH  | DEFINED | 13 |
| LENNAR CORP                | CL A | 526057104            | 0       | 3718     | SH  | DEFINED | 18 |
| LENNAR CORP                | CL A | 526057104            | 27      | 600      | SH  | DEFINED | 11 |
| LENNAR CORP                | CL A | 526057104            | 26      | 566      | SH  | DEFINED | 2  |
| LENNOX INTL INC            | COM  | 526107107            | 34      | 1500     | SH  | DEFINED | 2  |
| LENNOX INTL INC            | COM  | 526107107            | 21831   | 953330   | SH  | DEFINED | 6  |
| LENNOX INTL INC            | COM  | 526107107            | 12321   | 538050   | SH  | DEFINED | 3  |
| LENNOX INTL INC            | COM  | 526107107            | 16      | 700      | SH  | DEFINED | 11 |
| LENOX GROUP INC            | COM  | 526262100            | 708     | 117070   | SH  | DEFINED | 6  |
| LESCO INC OHIO             | COM  | 526872106            | 4       | 450      | SH  | DEFINED | 5  |
| LEUCADIA NATL CORP         | COM  | 527288104            | 200     | 7640     | SH  | DEFINED | 5  |
| LEUCADIA NATL CORP         | COM  | 527288104            | 31      | 1200     | SH  | DEFINED | 17 |
| LEUCADIA NATL CORP         | COM  | 527288104            | 3661    | 139900   | SH  | DEFINED | 21 |
| LEUCADIA NATL CORP         | COM  | 527288104            | 1       | 22730    | SH  | DEFINED | 18 |
| LEUCADIA NATL CORP         | COM  | 527288104            | 76      | 2920     | SH  | DEFINED | 6  |
| LEUCADIA NATL CORP         | COM  | 527288104            | 167     | 6384     | SH  | DEFINED | 1  |
| LEUCADIA NATL CORP         | COM  | 527288104            | 270     | 10300    | SH  | DEFINED | 2  |
| LEVEL 3 COMMUNICATIONS INC | COM  | 52729N100            | 187250  | 35000000 | SH  | DEFINED | 13 |
| LEVEL 3 COMMUNICATIONS INC | COM  | 52729N100            | 32      | 6249     | SH  | DEFINED | 5  |
| LEVEL 3 COMMUNICATIONS INC | NOTE | 6.000% 3/1 52729NAS9 | 7652    | 8700000  | PRN | DEFINED | 21 |
| LEVEL 3 COMMUNICATIONS INC | NOTE | 6.000% 3/1 52729NAS9 | 1       | 1200000  | PRN | DEFINED | 18 |
| LEVEL 3 COMMUNICATIONS INC | COM  | 52729N100            | 0       | 78172    | SH  | DEFINED | 18 |
| LEVEL 3 COMMUNICATIONS INC | COM  | 52729N100            | 227521  | 42527225 | SH  | DEFINED | 8  |
| LEVITT CORP                | CL A | 52742P108            | 15613   | 1327631  | SH  | DEFINED | 6  |
| LEXINGTON CORP PPTYS TR    | COM  | 529043101            | 3       | 141      | SH  | DEFINED | 17 |
| LEXINGTON CORP PPTYS TR    | COM  | 529043101            | 30      | 1400     | SH  | DEFINED | 2  |
| LEXINGTON CORP PPTYS TR    | COM  | 529043101            | 0       | 3000     | SH  | DEFINED | 18 |
| LEXMARK INTL NEW           | CL A | 529771107            | 1708    | 29625    | SH  | DEFINED | 21 |

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|------------------------------|----------------|-----------|--------|----------|-----|---------|----|
| LEXMARK INTL NEW             | CL A           | 529771107 | 12394  | 214962   | SH  | DEFINED | 3  |
| LEXMARK INTL NEW             | CL A           | 529771107 | 99148  | 1719529  | SH  | DEFINED | 18 |
| LEXMARK INTL NEW             | CL A           | 529771107 | 1067   | 18500    | SH  | DEFINED | 20 |
| LEXMARK INTL NEW             | CL A           | 529771107 | 3810   | 66075    | SH  | DEFINED | 22 |
| LEXMARK INTL NEW             | CL A           | 529771107 | 2488   | 43148    | SH  | DEFINED | 23 |
| LEXMARK INTL NEW             | CL A           | 529771107 | 7973   | 138275   | SH  | DEFINED | 2  |
| LEXMARK INTL NEW             | CL A           | 529771107 | 297    | 5150     | SH  | DEFINED | 11 |
| LEXMARK INTL NEW             | CL A           | 529771107 | 6269   | 108731   | SH  | DEFINED | 6  |
| LEXMARK INTL NEW             | CL A           | 529771107 | 1      | 15       | SH  | DEFINED | 17 |
| LHC GROUP INC                | COM            | 50187A107 | 1982   | 88800    | SH  | DEFINED | 3  |
| LIBBEY INC                   | COM            | 529898108 | 112    | 10000    | SH  | DEFINED | 2  |
| LIBERTY ALL STAR EQUITY FD   | SH BEN INT     | 530158104 | 0      | 7354     | SH  | DEFINED | 18 |
| LIBERTY ALL-STAR GROWTH FD I | COM            | 529900102 | 0      | 76       | SH  | DEFINED | 18 |
| LIBERTY GLOBAL INC           | COM SER C      | 530555309 | 3      | 118      | SH  | DEFINED | 2  |
| LIBERTY GLOBAL INC           | COM SER C      | 530555309 | 767    | 30611    | SH  | DEFINED | 17 |
| LIBERTY GLOBAL INC           | COM SER A      | 530555101 | 527    | 20474    | SH  | DEFINED | 20 |
| LIBERTY GLOBAL INC           | COM SER C      | 530555309 | 520    | 20764    | SH  | DEFINED | 20 |
| LIBERTY GLOBAL INC           | COM SER A      | 530555101 | 103138 | 4006929  | SH  | DEFINED | 18 |
| LIBERTY GLOBAL INC           | COM SER A      | 530555101 | 29     | 1115     | SH  | DEFINED | 5  |
| LIBERTY GLOBAL INC           | COM SER A      | 530555101 | 6      | 214      | SH  | DEFINED | 11 |
| LIBERTY GLOBAL INC           | COM SER A      | 530555101 | 1477   | 57383    | SH  | DEFINED | 21 |
| LIBERTY GLOBAL INC           | COM SER A      | 530555101 | 6      | 222      | SH  | DEFINED | 4  |
| LIBERTY GLOBAL INC           | COM SER A      | 530555101 | 3      | 113      | SH  | DEFINED | 2  |
| LIBERTY GLOBAL INC           | COM SER C      | 530555309 | 4      | 150      | SH  | DEFINED | 5  |
| LIBERTY GLOBAL INC           | COM SER C      | 530555309 | 6      | 221      | SH  | DEFINED | 4  |
| LIBERTY GLOBAL INC           | COM SER C      | 530555309 | 58195  | 2322244  | SH  | DEFINED | 18 |
| LIBERTY GLOBAL INC           | COM SER C      | 530555309 | 5      | 214      | SH  | DEFINED | 11 |
| LIBERTY GLOBAL INC           | COM SER C      | 530555309 | 94     | 3734     | SH  | DEFINED | 21 |
| LIBERTY GLOBAL INC           | COM SER A      | 530555101 | 765    | 29711    | SH  | DEFINED | 17 |
| LIBERTY MEDIA CORP           | DEB 3.500% 1/1 | 530715AN1 | 1562   | 1400000  | SH  | DEFINED | 14 |
| LIBERTY MEDIA CORP           | DEB 3.750% 2/1 | 530715AL5 | 9674   | 15425000 | SH  | DEFINED | 14 |
| LIBERTY MEDIA CORP           | DEB 4.000%11/1 | 530715AG6 | 2851   | 4200000  | SH  | DEFINED | 14 |
| LIBERTY MEDIA CORP NEW       | DEB 0.750% 3/3 | 530718AF2 | 99     | 900000   | SH  | DEFINED | 18 |
| LIBERTY MEDIA CORP NEW       | DEB 0.750% 3/3 | 530718AF2 | 7336   | 6650000  | PRN | DEFINED | 21 |
| LIBERTY MEDIA HLDG CORP      | CAP COM SER A  | 53071M302 | 27723  | 331734   | SH  | DEFINED | 21 |
| LIBERTY MEDIA HLDG CORP      | CAP COM SER A  | 53071M302 | 19     | 222      | SH  | DEFINED | 2  |
| LIBERTY MEDIA HLDG CORP      | CAP COM SER A  | 53071M302 | 3591   | 42975    | SH  | DEFINED | 17 |
| LIBERTY MEDIA HLDG CORP      | INT COM SER A  | 53071M104 | 348    | 1709340  | PRN | DEFINED | 21 |
| LIBERTY MEDIA HLDG CORP      | CAP COM SER A  | 53071M302 | 13     | 150      | SH  | DEFINED | 5  |
| LIBERTY MEDIA HLDG CORP      | CAP COM SER A  | 53071M302 | 401763 | 4807505  | SH  | DEFINED | 18 |
| LIBERTY MEDIA HLDG CORP      | INT COM SER A  | 53071M104 | 4339   | 212906   | SH  | DEFINED | 17 |
| LIBERTY MEDIA HLDG CORP      | CAP COM SER A  | 53071M302 | 21     | 257      | SH  | DEFINED | 4  |
| LIBERTY MEDIA HLDG CORP      | INT COM SER A  | 53071M104 | 2788   | 136800   | SH  | DEFINED | 20 |
| LIBERTY MEDIA HLDG CORP      | INT COM SER A  | 53071M104 | 25     | 1243     | SH  | DEFINED | 2  |
| LIBERTY MEDIA HLDG CORP      | INT COM SER A  | 53071M104 | 26     | 1275     | SH  | DEFINED | 4  |
| LIBERTY MEDIA HLDG CORP      | INT COM SER A  | 53071M104 | 551320 | 27052002 | SH  | DEFINED | 18 |
| LIBERTY MEDIA HLDG CORP      | INT COM SER A  | 53071M104 | 28     | 1380     | SH  | DEFINED | 11 |
| LIBERTY MEDIA HLDG CORP      | CAP COM SER A  | 53071M302 | 23     | 276      | SH  | DEFINED | 11 |
| LIBERTY MEDIA HLDG CORP      | CAP COM SER A  | 53071M302 | 2317   | 27720    | SH  | DEFINED | 20 |
| LIBERTY MEDIA HLDG CORP      | INT COM SER A  | 53071M104 | 15     | 750      | SH  | DEFINED | 5  |
| LIBERTY PPTY TR              | SH BEN INT     | 531172104 | 12     | 250      | SH  | DEFINED | 11 |
| LIBERTY PPTY TR              | SH BEN INT     | 531172104 | 846    | 17695    | SH  | DEFINED | 17 |
| LIBERTY PPTY TR              | SH BEN INT     | 531172104 | 19     | 400      | SH  | DEFINED | 2  |
| LIBERTY PPTY TR              | SH BEN INT     | 531172104 | 114    | 2400     | SH  | DEFINED | 5  |
| LIBERTY PPTY TR              | SH BEN INT     | 531172104 | 6609   | 138300   | SH  | DEFINED | 18 |
| LIBERTY PPTY TR              | SH BEN INT     | 531172104 | 38     | 800      | SH  | DEFINED | 3  |
| LIFE TIME FITNESS INC        | COM            | 53217R207 | 221    | 4770     | SH  | DEFINED | 17 |
| LIFE TIME FITNESS INC        | COM            | 53217R207 | 9      | 190      | SH  | DEFINED | 2  |
| LIFE TIME FITNESS INC        | COM            | 53217R207 | 194    | 4200     | SH  | DEFINED | 3  |
| LIFECCELL CORP               | COM            | 531927101 | 3      | 87200    | SH  | DEFINED | 18 |
| LIFECCELL CORP               | COM            | 531927101 | 22579  | 700787   | SH  | DEFINED | 3  |
| LIFEPOINT HOSPITALS INC      | COM            | 53219L109 | 1162   | 32900    | SH  | DEFINED | 18 |

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|                         |               |           |        |         |    |         |    |
|-------------------------|---------------|-----------|--------|---------|----|---------|----|
| LIFEPOINT HOSPITALS INC | COM           | 53219L109 | 18     | 500     | SH | DEFINED | 17 |
| LIFEPOINT HOSPITALS INC | COM           | 53219L109 | 9738   | 275700  | SH | DEFINED | 6  |
| LIFEPOINT HOSPITALS INC | COM           | 53219L109 | 116    | 3280    | SH | DEFINED | 20 |
| LIFEPOINT HOSPITALS INC | COM           | 53219L109 | 4805   | 136050  | SH | DEFINED | 21 |
| LIFEPOINT HOSPITALS INC | COM           | 53219L109 | 2      | 66      | SH | DEFINED | 2  |
| LIFETIME BRANDS INC     | COM           | 53222Q103 | 541    | 29220   | SH | DEFINED | 3  |
| LIGHTBRIDGE INC         | COM           | 532226107 | 1250   | 106684  | SH | DEFINED | 3  |
| LILLY ELI & CO          | COM           | 532457108 | 11647  | 204325  | SH | DEFINED | 17 |
| LILLY ELI & CO          | COM           | 532457108 | 11     | 200     | SH | DEFINED | 7  |
| LILLY ELI & CO          | COM           | 532457108 | 2005   | 35297   | SH | DEFINED | 5  |
| LILLY ELI & CO          | COM           | 532457108 | 4693   | 82332   | SH | DEFINED | 21 |
| LILLY ELI & CO          | COM           | 532457108 | 2958   | 51900   | SH | DEFINED | 20 |
| LILLY ELI & CO          | COM           | 532457108 | 233198 | 4091192 | SH | DEFINED | 18 |
| LILLY ELI & CO          | COM           | 532457108 | 335    | 5873    | SH | DEFINED | 11 |
| LILLY ELI & CO          | COM           | 532457108 | 10289  | 180500  | SH | DEFINED | 6  |
| LILLY ELI & CO          | COM           | 532457108 | 19357  | 339598  | SH | DEFINED | 3  |
| LILLY ELI & CO          | COM           | 532457108 | 1404   | 24637   | SH | DEFINED | 2  |
| LIMITED BRANDS INC      | COM           | 532716107 | 4096   | 154609  | SH | DEFINED | 3  |
| LIMITED BRANDS INC      | COM           | 532716107 | 0      | 1       | SH | DEFINED | 11 |
| LIMITED BRANDS INC      | COM           | 532716107 | 155    | 5836    | SH | DEFINED | 17 |
| LIMITED BRANDS INC      | COM           | 532716107 | 832    | 31400   | SH | DEFINED | 2  |
| LIMITED BRANDS INC      | COM           | 532716107 | 151    | 5700    | SH | DEFINED | 6  |
| LIMITED BRANDS INC      | COM           | 532716107 | 2911   | 109894  | SH | DEFINED | 18 |
| LIMITED BRANDS INC      | COM           | 532716107 | 459    | 17138   | SH | DEFINED | 5  |
| LINCARE HLDGS INC       | COM           | 532791100 | 0      | 75      | SH | DEFINED | 18 |
| LINCOLN ELEC HLDGS INC  | COM           | 533900106 | 332    | 6100    | SH | DEFINED | 22 |
| LINCOLN ELEC HLDGS INC  | COM           | 533900106 | 11685  | 214593  | SH | DEFINED | 3  |
| LINCOLN NATL CORP IND   | COM           | 534187109 | 11838  | 190696  | SH | DEFINED | 3  |
| LINCOLN NATL CORP IND   | COM           | 534187109 | 10     | 165     | SH | DEFINED | 4  |
| LINCOLN NATL CORP IND   | COM           | 534187109 | 3      | 45      | SH | DEFINED | 7  |
| LINCOLN NATL CORP IND   | COM           | 534187109 | 1      | 18900   | SH | DEFINED | 18 |
| LINCOLN NATL CORP IND   | COM           | 534187109 | 1225   | 19734   | SH | DEFINED | 11 |
| LINCOLN NATL CORP IND   | COM           | 534187109 | 1671   | 26921   | SH | DEFINED | 6  |
| LINCOLN NATL CORP IND   | COM           | 534187109 | 4062   | 65424   | SH | DEFINED | 17 |
| LINCOLN NATL CORP IND   | COM           | 534187109 | 1552   | 25000   | SH | DEFINED | 1  |
| LINCOLN NATL CORP IND   | COM           | 534187109 | 158    | 2549    | SH | DEFINED | 5  |
| LINCOLN NATL CORP IND   | COM           | 534187109 | 8522   | 137271  | SH | DEFINED | 2  |
| LINEAR TECHNOLOGY CORP  | COM           | 535678106 | 1629   | 52358   | SH | DEFINED | 3  |
| LINEAR TECHNOLOGY CORP  | COM           | 535678106 | 308    | 9850    | SH | DEFINED | 5  |
| LINEAR TECHNOLOGY CORP  | COM           | 535678106 | 10580  | 339961  | SH | DEFINED | 17 |
| LINEAR TECHNOLOGY CORP  | COM           | 535678106 | 12     | 400     | SH | DEFINED | 2  |
| LINEAR TECHNOLOGY CORP  | COM           | 535678106 | 10083  | 324015  | SH | DEFINED | 1  |
| LINEAR TECHNOLOGY CORP  | COM           | 535678106 | 1      | 16535   | SH | DEFINED | 18 |
| LINEAR TECHNOLOGY CORP  | COM           | 535678106 | 117    | 3750    | SH | DEFINED | 11 |
| LIQUIDITY SERVICES INC  | COM           | 53635B107 | 51     | 3300    | SH | DEFINED | 3  |
| LITHIA MTRS INC         | CL A          | 536797103 | 6675   | 270030  | SH | DEFINED | 6  |
| LITTELFUSE INC          | COM           | 537008104 | 4300   | 123915  | SH | DEFINED | 3  |
| LIVE NATION INC         | COM           | 538034109 | 0      | 24      | SH | DEFINED | 17 |
| LIVE NATION INC         | COM           | 538034109 | 6      | 296     | SH | DEFINED | 2  |
| LIVE NATION INC         | COM           | 538034109 | 24     | 1153    | SH | DEFINED | 18 |
| LIVE NATION INC         | COM           | 538034109 | 11779  | 576840  | SH | DEFINED | 3  |
| LIVE NATION INC         | COM           | 538034109 | 23     | 1125    | SH | DEFINED | 11 |
| LIZ CLAIBORNE INC       | COM           | 539320101 | 809    | 20485   | SH | DEFINED | 17 |
| LIZ CLAIBORNE INC       | COM           | 539320101 | 885    | 22409   | SH | DEFINED | 3  |
| LIZ CLAIBORNE INC       | COM           | 539320101 | 41631  | 1053675 | SH | DEFINED | 6  |
| LIZ CLAIBORNE INC       | COM           | 539320101 | 1      | 12834   | SH | DEFINED | 18 |
| LIZ CLAIBORNE INC       | COM           | 539320101 | 159    | 4020    | SH | DEFINED | 22 |
| LLOYDS TSB GROUP PLC    | SPONSORED ADR | 539439109 | 745    | 18400   | SH | DEFINED | 17 |
| LLOYDS TSB GROUP PLC    | SPONSORED ADR | 539439109 | 14     | 340     | SH | DEFINED | 2  |
| LLOYDS TSB GROUP PLC    | SPONSORED ADR | 539439109 | 1132   | 27950   | SH | DEFINED | 6  |
| LLOYDS TSB GROUP PLC    | SPONSORED ADR | 539439109 | 0      | 70      | SH | DEFINED | 18 |
| LMI AEROSPACE INC       | COM           | 502079106 | 19     | 1000    | SH | DEFINED | 6  |

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|                             |                |            |           |       |          |     |         |    |
|-----------------------------|----------------|------------|-----------|-------|----------|-----|---------|----|
| LOCKHEED MARTIN CORP        | COM            |            | 539830109 | 5     | 59904    | SH  | DEFINED | 18 |
| LOCKHEED MARTIN CORP        | COM            |            | 539830109 | 28121 | 326770   | SH  | DEFINED | 3  |
| LOCKHEED MARTIN CORP        | DBCV           | 8/1        | 539830AP4 | 165   | 1300000  | SH  | DEFINED | 18 |
| LOCKHEED MARTIN CORP        | DBCV           | 8/1        | 539830AP4 | 12969 | 10200000 | PRN | DEFINED | 21 |
| LOCKHEED MARTIN CORP        | COM            |            | 539830109 | 2412  | 28030    | SH  | DEFINED | 17 |
| LOCKHEED MARTIN CORP        | COM            |            | 539830109 | 17212 | 200000   | SH  | DEFINED | 8  |
| LOCKHEED MARTIN CORP        | COM            |            | 539830109 | 1375  | 15983    | SH  | DEFINED | 2  |
| LOCKHEED MARTIN CORP        | COM            |            | 539830109 | 52    | 600      | SH  | DEFINED | 5  |
| LOCKHEED MARTIN CORP        | COM            |            | 539830109 | 564   | 6550     | SH  | DEFINED | 22 |
| LOCKHEED MARTIN CORP        | COM            |            | 539830109 | 1026  | 11926    | SH  | DEFINED | 21 |
| LOCKHEED MARTIN CORP        | COM            |            | 539830109 | 112   | 1305     | SH  | DEFINED | 11 |
| LODGENET ENTMT CORP         | COM            |            | 540211109 | 2886  | 152834   | SH  | DEFINED | 3  |
| LOEWS CORP                  | COM            |            | 540424108 | 40716 | 1074287  | SH  | DEFINED | 3  |
| LOEWS CORP                  | COM            |            | 540424108 | 54883 | 1448089  | SH  | DEFINED | 18 |
| LOEWS CORP                  | CAROLNA GP STK |            | 540424207 | 0     | 530      | SH  | DEFINED | 18 |
| LOEWS CORP                  | CAROLNA GP STK |            | 540424207 | 731   | 13200    | SH  | DEFINED | 22 |
| LOEWS CORP                  | CAROLNA GP STK |            | 540424207 | 33753 | 609367   | SH  | DEFINED | 3  |
| LOEWS CORP                  | COM            |            | 540424108 | 286   | 7540     | SH  | DEFINED | 17 |
| LOEWS CORP                  | COM            |            | 540424108 | 2508  | 66162    | SH  | DEFINED | 2  |
| LOEWS CORP                  | COM            |            | 540424108 | 5737  | 157132   | SH  | DEFINED | 6  |
| LOEWS CORP                  | COM            |            | 540424108 | 1173  | 30950    | SH  | DEFINED | 20 |
| LOEWS CORP                  | COM            |            | 540424108 | 89543 | 2362600  | SH  | DEFINED | 21 |
| LONE STAR STEAKHOUSE SALOON | COM            |            | 542307103 | 4305  | 155039   | SH  | DEFINED | 6  |
| LONGS DRUG STORES CORP      | COM            |            | 543162101 | 21518 | 467682   | SH  | DEFINED | 3  |
| LONGS DRUG STORES CORP      | COM            |            | 543162101 | 222   | 4860     | SH  | DEFINED | 5  |
| LOOPNET INC                 | COM            |            | 543524300 | 24    | 1870     | SH  | DEFINED | 5  |
| LOUDEYE CORP                | NEW COM        |            | 545754202 | 0     | 100      | SH  | DEFINED | 17 |
| LOUISIANA PAC CORP          | COM            |            | 546347105 | 341   | 18156    | SH  | DEFINED | 3  |
| LOUISIANA PAC CORP          | COM            |            | 546347105 | 9     | 500      | SH  | DEFINED | 17 |
| LOUISIANA PAC CORP          | COM            |            | 546347105 | 12972 | 691120   | SH  | DEFINED | 6  |
| LOUISIANA PAC CORP          | COM            |            | 546347105 | 60    | 3170     | SH  | DEFINED | 2  |
| LOWES COS INC               | COM            |            | 548661107 | 19627 | 699473   | SH  | DEFINED | 2  |
| LOWES COS INC               | NOTE           | 0.861%10/1 | 548661CG0 | 2     | 1500000  | PRN | DEFINED | 18 |
| LOWES COS INC               | COM            |            | 548661107 | 22    | 769914   | SH  | DEFINED | 18 |
| LOWES COS INC               | COM            |            | 548661107 | 1439  | 51099    | SH  | DEFINED | 5  |
| LOWES COS INC               | COM            |            | 548661107 | 6203  | 221059   | SH  | DEFINED | 11 |
| LOWES COS INC               | COM            |            | 548661107 | 27961 | 996469   | SH  | DEFINED | 3  |
| LOWES COS INC               | COM            |            | 548661107 | 84    | 2984     | SH  | DEFINED | 21 |
| LOWES COS INC               | COM            |            | 548661107 | 14    | 490      | SH  | DEFINED | 4  |
| LOWES COS INC               | NOTE           | 0.861%10/1 | 548661CG0 | 11644 | 11775000 | PRN | DEFINED | 21 |
| LOWES COS INC               | COM            |            | 548661107 | 2881  | 102671   | SH  | DEFINED | 17 |
| LSB FINL CORP               | COM            |            | 501925101 | 0     | 1        | SH  | DEFINED | 18 |
| LSI LOGIC CORP              | COM            |            | 502161102 | 140   | 17050    | SH  | DEFINED | 21 |
| LSI LOGIC CORP              | COM            |            | 502161102 | 59    | 7000     | SH  | DEFINED | 5  |
| LSI LOGIC CORP              | COM            |            | 502161102 | 27227 | 3312320  | SH  | DEFINED | 8  |
| LSI LOGIC CORP              | COM            |            | 502161102 | 33    | 4000     | SH  | DEFINED | 2  |
| LSI LOGIC CORP              | COM            |            | 502161102 | 54    | 6566     | SH  | DEFINED | 17 |
| LSI LOGIC CORP              | COM            |            | 502161102 | 153   | 18580    | SH  | DEFINED | 6  |
| LSI LOGIC CORP              | COM            |            | 502161102 | 2156  | 262339   | SH  | DEFINED | 3  |
| LTC PPTYS INC               | COM            |            | 502175102 | 3873  | 159720   | SH  | DEFINED | 3  |
| LTX CORP                    | COM            |            | 502392103 | 4     | 850      | SH  | DEFINED | 5  |
| LUBRIZOL CORP               | COM            |            | 549271104 | 15    | 335      | SH  | DEFINED | 2  |
| LUBRIZOL CORP               | COM            |            | 549271104 | 716   | 15650    | SH  | DEFINED | 17 |
| LUBRIZOL CORP               | COM            |            | 549271104 | 26234 | 573680   | SH  | DEFINED | 6  |
| LUBRIZOL CORP               | COM            |            | 549271104 | 1     | 12780    | SH  | DEFINED | 18 |
| LUBRIZOL CORP               | COM            |            | 549271104 | 326   | 7125     | SH  | DEFINED | 21 |
| LUBRIZOL CORP               | COM            |            | 549271104 | 1104  | 24140    | SH  | DEFINED | 11 |
| LUCENT TECHNOLOGIES INC     | COM            |            | 549463107 | 11    | 4664     | SH  | DEFINED | 17 |
| LUCENT TECHNOLOGIES INC     | COM            |            | 549463107 | 14    | 5984     | SH  | DEFINED | 2  |
| LUCENT TECHNOLOGIES INC     | COM            |            | 549463107 | 112   | 47770    | SH  | DEFINED | 6  |
| LUCENT TECHNOLOGIES INC     | COM            |            | 549463107 | 609   | 260200   | SH  | DEFINED | 21 |
| LUCENT TECHNOLOGIES INC     | COM            |            | 549463107 | 1815  | 775697   | SH  | DEFINED | 3  |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| LUCENT TECHNOLOGIES INC      | COM            | 549463107 | 1     | 276     | SH | DEFINED | 11 |
| LUCENT TECHNOLOGIES INC      | COM            | 549463107 | 0     | 19      | SH | DEFINED | 5  |
| LUCENT TECHNOLOGIES INC      | COM            | 549463107 | 333   | 142369  | SH | DEFINED | 18 |
| LUFKIN INDS INC              | COM            | 549764108 | 2616  | 49441   | SH | DEFINED | 3  |
| LUMINENT MTG CAP INC         | COM            | 550278303 | 790   | 76800   | SH | DEFINED | 3  |
| LUMINEX CORP DEL             | COM            | 55027E102 | 3879  | 212765  | SH | DEFINED | 3  |
| LUXOTTICA GROUP S P A        | SPONSORED ADR  | 55068R202 | 200   | 6808    | SH | DEFINED | 2  |
| LUXOTTICA GROUP S P A        | SPONSORED ADR  | 55068R202 | 0     | 5510    | SH | DEFINED | 18 |
| LYONDELL CHEMICAL CO         | COM            | 552078107 | 25699 | 1012958 | SH | DEFINED | 3  |
| LYONDELL CHEMICAL CO         | COM            | 552078107 | 0     | 533     | SH | DEFINED | 18 |
| LYONDELL CHEMICAL CO         | COM            | 552078107 | 44    | 1685    | SH | DEFINED | 5  |
| LYONDELL CHEMICAL CO         | COM            | 552078107 | 4602  | 181410  | SH | DEFINED | 6  |
| LYONDELL CHEMICAL CO         | COM            | 552078107 | 3     | 108     | SH | DEFINED | 17 |
| LYONDELL CHEMICAL CO         | COM            | 552078107 | 16    | 625     | SH | DEFINED | 11 |
| M & F WORLDWIDE CORP         | COM            | 552541104 | 1093  | 74385   | SH | DEFINED | 6  |
| M & T BK CORP                | COM            | 55261F104 | 197   | 1640    | SH | DEFINED | 17 |
| M & T BK CORP                | COM            | 55261F104 | 83    | 700     | SH | DEFINED | 5  |
| M & T BK CORP                | COM            | 55261F104 | 1628  | 13575   | SH | DEFINED | 3  |
| M & T BK CORP                | COM            | 55261F104 | 96    | 800     | SH | DEFINED | 2  |
| M & T BK CORP                | COM            | 55261F104 | 1     | 8050    | SH | DEFINED | 18 |
| M & T BK CORP                | COM            | 55261F104 | 690   | 5750    | SH | DEFINED | 7  |
| M & T BK CORP                | COM            | 55261F104 | 12509 | 104275  | SH | DEFINED | 4  |
| M & T BK CORP                | COM            | 55261F104 | 4379  | 36500   | SH | DEFINED | 23 |
| M D C HLDGS INC              | COM            | 552676108 | 160   | 3370    | SH | DEFINED | 5  |
| M D C HLDGS INC              | COM            | 552676108 | 865   | 18632   | SH | DEFINED | 6  |
| M D C HLDGS INC              | COM            | 552676108 | 0     | 8410    | SH | DEFINED | 18 |
| M D C HLDGS INC              | COM            | 552676108 | 1     | 15      | SH | DEFINED | 7  |
| MACDERMID INC                | COM            | 554273102 | 10    | 300     | SH | DEFINED | 11 |
| MACERICH CO                  | COM            | 554382101 | 17    | 225     | SH | DEFINED | 17 |
| MACERICH CO                  | COM            | 554382101 | 0     | 373     | SH | DEFINED | 18 |
| MACERICH CO                  | COM            | 554382101 | 50    | 650     | SH | DEFINED | 3  |
| MACK CALI RLTY CORP          | COM            | 554489104 | 0     | 233     | SH | DEFINED | 18 |
| MACK CALI RLTY CORP          | COM            | 554489104 | 2146  | 41435   | SH | DEFINED | 2  |
| MACK CALI RLTY CORP          | COM            | 554489104 | 71    | 1370    | SH | DEFINED | 17 |
| MACK CALI RLTY CORP          | COM            | 554489104 | 5     | 100     | SH | DEFINED | 11 |
| MACKINAC FINL CORP           | COM            | 554571109 | 2     | 150     | SH | DEFINED | 2  |
| MACQUARIE FT TR GB INF UT DI | COM            | 55607W100 | 0     | 35      | SH | DEFINED | 18 |
| MACQUARIE GBL INFRA TOTL RE  | COM            | 55608D101 | 0     | 1781    | SH | DEFINED | 18 |
| MADDEN STEVEN LTD            | COM            | 556269108 | 24    | 600     | SH | DEFINED | 5  |
| MADDEN STEVEN LTD            | COM            | 556269108 | 29100 | 741592  | SH | DEFINED | 3  |
| MAF BANCORP INC              | COM            | 55261R108 | 10745 | 260237  | SH | DEFINED | 4  |
| MAF BANCORP INC              | COM            | 55261R108 | 24432 | 591725  | SH | DEFINED | 6  |
| MAF BANCORP INC              | COM            | 55261R108 | 62    | 1500    | SH | DEFINED | 7  |
| MAF BANCORP INC              | COM            | 55261R108 | 0     | 175     | SH | DEFINED | 18 |
| MAF BANCORP INC              | COM            | 55261R108 | 264   | 6410    | SH | DEFINED | 5  |
| MAF BANCORP INC              | COM            | 55261R108 | 144   | 3495    | SH | DEFINED | 2  |
| MAGELLAN HEALTH SVCS INC     | COM NEW        | 559079207 | 541   | 12700   | SH | DEFINED | 3  |
| MAGELLAN HEALTH SVCS INC     | COM NEW        | 559079207 | 27924 | 655482  | SH | DEFINED | 6  |
| MAGELLAN MIDSTREAM HLDGS LP  | COM LP INTS    | 55907R108 | 180   | 8000    | SH | DEFINED | 11 |
| MAGELLAN MIDSTREAM PRTNRS LP | COM UNIT RP LP | 559080106 | 322   | 8736    | SH | DEFINED | 3  |
| MAGNA ENTMT CORP             | CL A           | 559211107 | 7     | 1496    | SH | DEFINED | 17 |
| MAGNA ENTMT CORP             | CL A           | 559211107 | 0     | 176     | SH | DEFINED | 18 |
| MAGNA INTL INC               | CL A           | 559222401 | 0     | 1505    | SH | DEFINED | 18 |
| MAGNA INTL INC               | CL A           | 559222401 | 460   | 6300    | SH | DEFINED | 22 |
| MAGNA INTL INC               | CL A           | 559222401 | 22080 | 303551  | SH | DEFINED | 7  |
| MAGNETEK INC                 | COM            | 559424106 | 8     | 2050    | SH | DEFINED | 5  |
| MAGUIRE PPTYS INC            | COM            | 559775101 | 159   | 3900    | SH | DEFINED | 3  |
| MAGUIRE PPTYS INC            | COM            | 559775101 | 12    | 300     | SH | DEFINED | 17 |
| MAIDENFORM BRANDS INC        | COM            | 560305104 | 8244  | 427170  | SH | DEFINED | 3  |
| MAINSOURCE FINANCIAL GP INC  | COM            | 56062Y102 | 3472  | 204587  | SH | DEFINED | 6  |
| MAIR HOLDINGS INC            | COM            | 560635104 | 1994  | 349360  | SH | DEFINED | 6  |
| MAKITA CORP                  | ADR NEW        | 560877300 | 0     | 188     | SH | DEFINED | 18 |

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|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| MANAGED HIGH INCOME PORTFOLI | COM            | 56166C105 | 0      | 3628    | SH | DEFINED | 18 |
| MANAGED MUNS PORTFOLIO INC   | COM            | 561662107 | 0      | 9636    | SH | DEFINED | 18 |
| MANITOWOC INC                | COM            | 563571108 | 1895   | 42300   | SH | DEFINED | 22 |
| MANITOWOC INC                | COM            | 563571108 | 63     | 1400    | SH | DEFINED | 2  |
| MANITOWOC INC                | COM            | 563571108 | 11613  | 259279  | SH | DEFINED | 3  |
| MANNATECH INC                | COM            | 563771104 | 1222   | 68960   | SH | DEFINED | 3  |
| MANOR CARE INC NEW           | COM            | 564055101 | 1473   | 28175   | SH | DEFINED | 18 |
| MANOR CARE INC NEW           | COM            | 564055101 | 5563   | 106400  | SH | DEFINED | 21 |
| MANOR CARE INC NEW           | COM            | 564055101 | 141    | 2700    | SH | DEFINED | 20 |
| MANOR CARE INC NEW           | COM            | 564055101 | 71     | 1350    | SH | DEFINED | 2  |
| MANOR CARE INC NEW           | COM            | 564055101 | 6049   | 115698  | SH | DEFINED | 3  |
| MANPOWER INC                 | COM            | 56418H100 | 406    | 6625    | SH | DEFINED | 21 |
| MANPOWER INC                 | COM            | 56418H100 | 1379   | 22500   | SH | DEFINED | 23 |
| MANPOWER INC                 | COM            | 56418H100 | 1      | 9825    | SH | DEFINED | 18 |
| MANPOWER INC                 | COM            | 56418H100 | 285    | 4650    | SH | DEFINED | 5  |
| MANPOWER INC                 | COM            | 56418H100 | 61     | 1000    | SH | DEFINED | 17 |
| MANPOWER INC                 | COM            | 56418H100 | 42422  | 692377  | SH | DEFINED | 3  |
| MANTECH INTL CORP            | CL A           | 564563104 | 8105   | 245540  | SH | DEFINED | 3  |
| MANULIFE FINL CORP           | COM            | 56501R106 | 2189   | 67867   | SH | DEFINED | 3  |
| MANULIFE FINL CORP           | COM            | 56501R106 | 1494   | 46321   | SH | DEFINED | 18 |
| MANULIFE FINL CORP           | COM            | 56501R106 | 32     | 992     | SH | DEFINED | 5  |
| MANULIFE FINL CORP           | COM            | 56501R106 | 58821  | 1822882 | SH | DEFINED | 7  |
| MAPINFO CORP                 | COM            | 565105103 | 83     | 6480    | SH | DEFINED | 3  |
| MARATHON OIL CORP            | COM            | 565849106 | 219    | 2847    | SH | DEFINED | 17 |
| MARATHON OIL CORP            | COM            | 565849106 | 2679   | 34835   | SH | DEFINED | 18 |
| MARATHON OIL CORP            | COM            | 565849106 | 8      | 100     | SH | DEFINED | 5  |
| MARATHON OIL CORP            | COM            | 565849106 | 222    | 2881    | SH | DEFINED | 11 |
| MARATHON OIL CORP            | COM            | 565849106 | 27099  | 352394  | SH | DEFINED | 3  |
| MARATHON OIL CORP            | COM            | 565849106 | 18     | 236     | SH | DEFINED | 4  |
| MARATHON OIL CORP            | COM            | 565849106 | 673    | 8750    | SH | DEFINED | 6  |
| MARATHON OIL CORP            | COM            | 565849106 | 207    | 2698    | SH | DEFINED | 2  |
| MARATHON OIL CORP            | COM            | 565849106 | 2015   | 26200   | SH | DEFINED | 22 |
| MARCUS CORP                  | COM            | 566330106 | 99     | 4300    | SH | DEFINED | 5  |
| MARCUS CORP                  | COM            | 566330106 | 540    | 23500   | SH | DEFINED | 11 |
| MARCUS CORP                  | COM            | 566330106 | 126    | 5500    | SH | DEFINED | 20 |
| MARCUS CORP                  | COM            | 566330106 | 20871  | 908625  | SH | DEFINED | 18 |
| MARINEMAX INC                | COM            | 567908108 | 5027   | 197510  | SH | DEFINED | 6  |
| MARINER ENERGY INC           | COM            | 56845T305 | 3155   | 171770  | SH | DEFINED | 3  |
| MARKEL CORP                  | COM            | 570535104 | 365    | 890     | SH | DEFINED | 11 |
| MARKEL CORP                  | COM            | 570535104 | 2111   | 5140    | SH | DEFINED | 3  |
| MARKET VECTORS ETF TR        | GOLD MINER ETF | 57060U100 | 0      | 100     | SH | DEFINED | 18 |
| MARLIN BUSINESS SVCS CORP    | COM            | 571157106 | 1422   | 68040   | SH | DEFINED | 6  |
| MARRIOTT INTL INC NEW        | CL A           | 571903202 | 2794   | 72312   | SH | DEFINED | 3  |
| MARRIOTT INTL INC NEW        | CL A           | 571903202 | 0      | 7280    | SH | DEFINED | 18 |
| MARRIOTT INTL INC NEW        | CL A           | 571903202 | 84     | 2164    | SH | DEFINED | 2  |
| MARRIOTT INTL INC NEW        | CL A           | 571903202 | 8936   | 231272  | SH | DEFINED | 17 |
| MARRIOTT INTL INC NEW        | CL A           | 571903202 | 112    | 2906    | SH | DEFINED | 11 |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 58     | 2100    | SH | DEFINED | 5  |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 131443 | 4669382 | SH | DEFINED | 18 |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 2681   | 95256   | SH | DEFINED | 3  |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 1234   | 43840   | SH | DEFINED | 20 |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 21135  | 750768  | SH | DEFINED | 6  |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 4      | 130     | SH | DEFINED | 2  |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 3920   | 139257  | SH | DEFINED | 17 |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 132502 | 4707000 | SH | DEFINED | 21 |
| MARSHALL & ILSLEY CORP       | COM            | 571834100 | 3183   | 66070   | SH | DEFINED | 17 |
| MARSHALL & ILSLEY CORP       | COM            | 571834100 | 3615   | 75029   | SH | DEFINED | 3  |
| MARSHALL & ILSLEY CORP       | COM            | 571834100 | 4      | 80140   | SH | DEFINED | 18 |
| MARSHALL & ILSLEY CORP       | COM            | 571834100 | 1016   | 21080   | SH | DEFINED | 1  |
| MARSHALL & ILSLEY CORP       | COM            | 571834100 | 335    | 6960    | SH | DEFINED | 6  |
| MARSHALL & ILSLEY CORP       | COM            | 571834100 | 615    | 12760   | SH | DEFINED | 2  |
| MARTEK BIOSCIENCES CORP      | COM            | 572901106 | 284    | 13200   | SH | DEFINED | 3  |

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|                              |            |               |        |          |     |         |    |
|------------------------------|------------|---------------|--------|----------|-----|---------|----|
| MARTEK BIOSCIENCES CORP      | COM        | 572901106     | 14     | 666      | SH  | DEFINED | 11 |
| MARTEN TRANS LTD             | COM        | 573075108     | 68     | 4000     | SH  | DEFINED | 11 |
| MARTHA STEWART LIVING OMNIME | CL A       | 573083102     | 2      | 100      | SH  | DEFINED | 5  |
| MARTHA STEWART LIVING OMNIME | CL A       | 573083102     | 0      | 17300    | SH  | DEFINED | 18 |
| MARTHA STEWART LIVING OMNIME | CL A       | 573083102     | 0      | 25       | SH  | DEFINED | 17 |
| MARTIN MARIETTA MATLS INC    | COM        | 573284106     | 13505  | 159590   | SH  | DEFINED | 3  |
| MARTIN MARIETTA MATLS INC    | COM        | 573284106     | 14702  | 217700   | SH  | DEFINED | 18 |
| MARTIN MARIETTA MATLS INC    | COM        | 573284106     | 7836   | 92600    | SH  | DEFINED | 6  |
| MARTIN MARIETTA MATLS INC    | COM        | 573284106     | 1239   | 14637    | SH  | DEFINED | 2  |
| MARTIN MARIETTA MATLS INC    | COM        | 573284106     | 173    | 2050     | SH  | DEFINED | 11 |
| MARVEL ENTERTAINMENT INC     | COM        | 57383T103     | 6172   | 255690   | SH  | DEFINED | 21 |
| MARVEL ENTERTAINMENT INC     | COM        | 57383T103     | 1487   | 61610    | SH  | DEFINED | 18 |
| MARVEL ENTERTAINMENT INC     | COM        | 57383T103     | 149    | 6185     | SH  | DEFINED | 20 |
| MASCO CORP                   | COM        | 574599106     | 1897   | 69177    | SH  | DEFINED | 3  |
| MASCO CORP                   | COM        | 574599106     | 227909 | 8311769  | SH  | DEFINED | 8  |
| MASCO CORP                   | COM        | 574599106     | 106761 | 3893562  | SH  | DEFINED | 21 |
| MASCO CORP                   | COM        | 574599106     | 134799 | 4916089  | SH  | DEFINED | 18 |
| MASCO CORP                   | COM        | 574599106     | 335    | 12218    | SH  | DEFINED | 17 |
| MASCO CORP                   | COM        | 574599106     | 6917   | 252240   | SH  | DEFINED | 6  |
| MASCO CORP                   | COM        | 574599106     | 683    | 24900    | SH  | DEFINED | 20 |
| MASCO CORP                   | COM        | 574599106     | 231    | 8440     | SH  | DEFINED | 11 |
| MASCO CORP                   | COM        | 574599106     | 28611  | 1043425  | SH  | DEFINED | 10 |
| MASCO CORP                   | NOTE       | 7/2 574599BB1 | 14314  | 30700000 | PRN | DEFINED | 21 |
| MASCO CORP                   | COM        | 574599106     | 324    | 11834    | SH  | DEFINED | 2  |
| MASCO CORP                   | NOTE       | 7/2 574599BB1 | 4      | 4000000  | PRN | DEFINED | 18 |
| MASSBANK CORP READ MASS      | COM        | 576152102     | 39     | 1200     | SH  | DEFINED | 1  |
| MASSEY ENERGY CORP           | COM        | 576206106     | 6      | 300      | SH  | DEFINED | 11 |
| MASSEY ENERGY CORP           | COM        | 576206106     | 0      | 100      | SH  | DEFINED | 18 |
| MASSEY ENERGY CORP           | COM        | 576206106     | 52     | 2500     | SH  | DEFINED | 17 |
| MASSMUTUAL CORPORATE INVS IN | COM        | 576292106     | 0      | 10       | SH  | DEFINED | 18 |
| MASSMUTUAL PARTN INVS        | SH BEN INT | 576299101     | 0      | 145      | SH  | DEFINED | 18 |
| MASTEC INC                   | COM        | 576323109     | 1027   | 92810    | SH  | DEFINED | 3  |
| MASTERCARD INC               | COM        | 57636Q104     | 746    | 10600    | SH  | DEFINED | 11 |
| MATERIAL SCIENCES CORP       | COM        | 576674105     | 12     | 1200     | SH  | DEFINED | 5  |
| MATRIA HEALTHCARE INC        | COM NEW    | 576817209     | 33     | 1180     | SH  | DEFINED | 2  |
| MATRIX SVC CO                | COM        | 576853105     | 1996   | 152460   | SH  | DEFINED | 3  |
| MATRIX INITIATIVES INC       | COM        | 57685L105     | 883    | 46410    | SH  | DEFINED | 3  |
| MATSUSHITA ELEC INDL         | ADR        | 576879209     | 5      | 220      | SH  | DEFINED | 7  |
| MATSUSHITA ELEC INDL         | ADR        | 576879209     | 11     | 510      | SH  | DEFINED | 17 |
| MATSUSHITA ELEC INDL         | ADR        | 576879209     | 181    | 8550     | SH  | DEFINED | 2  |
| MATTEL INC                   | COM        | 577081102     | 55     | 2812     | SH  | DEFINED | 21 |
| MATTEL INC                   | COM        | 577081102     | 12     | 596      | SH  | DEFINED | 2  |
| MATTEL INC                   | COM        | 577081102     | 273    | 13840    | SH  | DEFINED | 6  |
| MATTEL INC                   | COM        | 577081102     | 15     | 747      | SH  | DEFINED | 1  |
| MATTEL INC                   | COM        | 577081102     | 6929   | 351714   | SH  | DEFINED | 3  |
| MATTEL INC                   | COM        | 577081102     | 961    | 48775    | SH  | DEFINED | 17 |
| MATTEL INC                   | COM        | 577081102     | 0      | 5285     | SH  | DEFINED | 18 |
| MATTSON TECHNOLOGY INC       | COM        | 577223100     | 1      | 157000   | SH  | DEFINED | 18 |
| MAUI LD & PINEAPPLE INC      | COM        | 577345101     | 1432   | 48280    | SH  | DEFINED | 6  |
| MAVERICK TUBE CORP           | COM        | 577914104     | 4713   | 72700    | SH  | DEFINED | 3  |
| MAVERICK TUBE CORP           | COM        | 577914104     | 1      | 8425     | SH  | DEFINED | 18 |
| MAX & ERMAS RESTAURANTS INC  | COM        | 577903107     | 1      | 110      | SH  | DEFINED | 5  |
| MAXIM INTEGRATED PRODS INC   | COM        | 57772K101     | 5      | 168      | SH  | DEFINED | 17 |
| MAXIM INTEGRATED PRODS INC   | COM        | 57772K101     | 285    | 10158    | SH  | DEFINED | 18 |
| MAXIM INTEGRATED PRODS INC   | COM        | 57772K101     | 1558   | 55502    | SH  | DEFINED | 3  |
| MAXIM INTEGRATED PRODS INC   | COM        | 57772K101     | 125    | 4499     | SH  | DEFINED | 5  |
| MAXIM INTEGRATED PRODS INC   | COM        | 57772K101     | 73     | 2600     | SH  | DEFINED | 21 |
| MAXWELL TECHNOLOGIES INC     | COM        | 577767106     | 9      | 450      | SH  | DEFINED | 5  |
| MBIA INC                     | COM        | 55262C100     | 20     | 325      | SH  | DEFINED | 5  |
| MBIA INC                     | COM        | 55262C100     | 0      | 625      | SH  | DEFINED | 18 |
| MBIA INC                     | COM        | 55262C100     | 1413   | 22992    | SH  | DEFINED | 3  |
| MBIA INC                     | COM        | 55262C100     | 681    | 11080    | SH  | DEFINED | 6  |

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|                        |             |           |        |         |    |         |    |
|------------------------|-------------|-----------|--------|---------|----|---------|----|
| MBIA INC               | COM         | 55262C100 | 403    | 6560    | SH | DEFINED | 2  |
| MBIA INC               | COM         | 55262C100 | 30588  | 497859  | SH | DEFINED | 17 |
| MBIA INC               | COM         | 55262C100 | 194    | 3150    | SH | DEFINED | 11 |
| MBT FINL CORP          | COM         | 578877102 | 379    | 25533   | SH | DEFINED | 6  |
| MCAFEЕ INC             | COM         | 579064106 | 12050  | 492634  | SH | DEFINED | 18 |
| MCCLATCHY CO           | CL A        | 579489105 | 1653   | 39188   | SH | DEFINED | 18 |
| MCCLATCHY CO           | CL A        | 579489105 | 841    | 19934   | SH | DEFINED | 11 |
| MCCLATCHY CO           | CL A        | 579489105 | 78     | 1841    | SH | DEFINED | 17 |
| MCCLATCHY CO           | CL A        | 579489105 | 273    | 6578    | SH | DEFINED | 5  |
| MCCLATCHY CO           | CL A        | 579489105 | 10     | 230     | SH | DEFINED | 2  |
| MCCORMICK & CO INC     | COM NON VTG | 579780206 | 2180   | 57410   | SH | DEFINED | 17 |
| MCCORMICK & CO INC     | COM NON VTG | 579780206 | 12441  | 327564  | SH | DEFINED | 18 |
| MCCORMICK & CO INC     | COM NON VTG | 579780206 | 123    | 3250    | SH | DEFINED | 5  |
| MCCORMICK & CO INC     | COM NON VTG | 579780206 | 485    | 12759   | SH | DEFINED | 11 |
| MCCORMICK & CO INC     | COM NON VTG | 579780206 | 869    | 22872   | SH | DEFINED | 3  |
| MCCORMICK & CO INC     | COM NON VTG | 579780206 | 39238  | 1033113 | SH | DEFINED | 21 |
| MCCORMICK & CO INC     | COM NON VTG | 579780206 | 8269   | 217720  | SH | DEFINED | 1  |
| MCCORMICK & CO INC     | COM NON VTG | 579780206 | 20490  | 539488  | SH | DEFINED | 2  |
| MCDATA CORP            | CL A        | 580031201 | 15492  | 3079901 | SH | DEFINED | 3  |
| MCDATA CORP            | CL A        | 580031201 | 0      | 46      | SH | DEFINED | 17 |
| MCDATA CORP            | CL A        | 580031201 | 0      | 1096    | SH | DEFINED | 18 |
| MCDATA CORP            | CL A        | 580031201 | 35     | 6500    | SH | DEFINED | 5  |
| MCDATA CORP            | CL A        | 580031201 | 0      | 34      | SH | DEFINED | 2  |
| MCDERMOTT INTL INC     | COM         | 580037109 | 462    | 11050   | SH | DEFINED | 3  |
| MCDERMOTT INTL INC     | COM         | 580037109 | 22     | 522     | SH | DEFINED | 2  |
| MCDONALDS CORP         | COM         | 580135101 | 16     | 400     | SH | DEFINED | 7  |
| MCDONALDS CORP         | COM         | 580135101 | 17120  | 437639  | SH | DEFINED | 2  |
| MCDONALDS CORP         | COM         | 580135101 | 32934  | 848372  | SH | DEFINED | 6  |
| MCDONALDS CORP         | COM         | 580135101 | 17974  | 459450  | SH | DEFINED | 17 |
| MCDONALDS CORP         | COM         | 580135101 | 16925  | 432632  | SH | DEFINED | 3  |
| MCDONALDS CORP         | COM         | 580135101 | 581    | 14857   | SH | DEFINED | 11 |
| MCDONALDS CORP         | COM         | 580135101 | 1375   | 35150   | SH | DEFINED | 20 |
| MCDONALDS CORP         | COM         | 580135101 | 160463 | 4101814 | SH | DEFINED | 21 |
| MCDONALDS CORP         | COM         | 580135101 | 2098   | 53104   | SH | DEFINED | 5  |
| MCDONALDS CORP         | COM         | 580135101 | 273759 | 6997935 | SH | DEFINED | 18 |
| MCDONALDS CORP         | COM         | 580135101 | 207    | 5303    | SH | DEFINED | 1  |
| MCG CAPITAL CORP       | COM         | 58047P107 | 5      | 310     | SH | DEFINED | 2  |
| MCGRATH RENTCORP       | COM         | 580589109 | 23     | 887     | SH | DEFINED | 6  |
| MCGRAW HILL COS INC    | COM         | 580645109 | 18463  | 318155  | SH | DEFINED | 17 |
| MCGRAW HILL COS INC    | COM         | 580645109 | 13     | 221091  | SH | DEFINED | 18 |
| MCGRAW HILL COS INC    | COM         | 580645109 | 339    | 5851    | SH | DEFINED | 5  |
| MCGRAW HILL COS INC    | COM         | 580645109 | 537    | 9256    | SH | DEFINED | 11 |
| MCGRAW HILL COS INC    | COM         | 580645109 | 394    | 6788    | SH | DEFINED | 1  |
| MCGRAW HILL COS INC    | COM         | 580645109 | 5650   | 97369   | SH | DEFINED | 2  |
| MCGRAW HILL COS INC    | COM         | 580645109 | 212    | 3660    | SH | DEFINED | 7  |
| MCGRAW HILL COS INC    | COM         | 580645109 | 3533   | 60876   | SH | DEFINED | 3  |
| MCKESSON CORP          | COM         | 58155Q103 | 132    | 2504    | SH | DEFINED | 2  |
| MCKESSON CORP          | COM         | 58155Q103 | 44     | 830     | SH | DEFINED | 5  |
| MCKESSON CORP          | COM         | 58155Q103 | 211    | 4000    | SH | DEFINED | 11 |
| MCKESSON CORP          | COM         | 58155Q103 | 0      | 4155    | SH | DEFINED | 18 |
| MCKESSON CORP          | COM         | 58155Q103 | 11     | 200     | SH | DEFINED | 7  |
| MCKESSON CORP          | COM         | 58155Q103 | 174    | 3294    | SH | DEFINED | 17 |
| MCKESSON CORP          | COM         | 58155Q103 | 11852  | 224806  | SH | DEFINED | 3  |
| MCMORAN EXPLORATION CO | COM         | 582411104 | 0      | 17      | SH | DEFINED | 2  |
| MCMORAN EXPLORATION CO | COM         | 582411104 | 2      | 124     | SH | DEFINED | 7  |
| MDS INC                | COM         | 55269P302 | 280    | 16325   | SH | DEFINED | 7  |
| MDU RES GROUP INC      | COM         | 552690109 | 2      | 71639   | SH | DEFINED | 18 |
| MDU RES GROUP INC      | COM         | 552690109 | 15138  | 677627  | SH | DEFINED | 3  |
| MDU RES GROUP INC      | COM         | 552690109 | 37     | 1650    | SH | DEFINED | 5  |
| MDU RES GROUP INC      | COM         | 552690109 | 8680   | 388540  | SH | DEFINED | 6  |
| MDU RES GROUP INC      | COM         | 552690109 | 246    | 11025   | SH | DEFINED | 2  |
| MDU RES GROUP INC      | COM         | 552690109 | 120    | 5385    | SH | DEFINED | 17 |

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|------------------------------|-----------------|-----------|--------|---------|-----|---------|----|
| MEADE INSTRUMENTS CORP       | COM             | 583062104 | 51     | 22800   | SH  | DEFINED | 6  |
| MEADOWBROOK INS GROUP INC    | COM             | 58319P108 | 305    | 27070   | SH  | DEFINED | 3  |
| MEADOWBROOK INS GROUP INC    | COM             | 58319P108 | 4919   | 436900  | SH  | DEFINED | 6  |
| MEADOWBROOK INS GROUP INC    | COM             | 58319P108 | 204    | 18106   | SH  | DEFINED | 2  |
| MEADWESTVACO CORP            | COM             | 583334107 | 1442   | 54412   | SH  | DEFINED | 18 |
| MEADWESTVACO CORP            | COM             | 583334107 | 2446   | 92275   | SH  | DEFINED | 6  |
| MEADWESTVACO CORP            | COM             | 583334107 | 78     | 2910    | SH  | DEFINED | 5  |
| MEADWESTVACO CORP            | COM             | 583334107 | 820    | 30933   | SH  | DEFINED | 3  |
| MEADWESTVACO CORP            | COM             | 583334107 | 469    | 17702   | SH  | DEFINED | 2  |
| MEADWESTVACO CORP            | COM             | 583334107 | 70     | 2622    | SH  | DEFINED | 17 |
| MEASUREMENT SPECIALTIES INC  | COM             | 583421102 | 7      | 350     | SH  | DEFINED | 5  |
| MECHANICAL TECHNOLOGY INC    | COM             | 583538103 | 30     | 16500   | SH  | DEFINED | 17 |
| MEDAREX INC                  | COM             | 583916101 | 0      | 2108    | SH  | DEFINED | 18 |
| MEDAREX INC                  | COM             | 583916101 | 17     | 1554    | SH  | DEFINED | 2  |
| MEDCATH CORP                 | COM             | 58404W109 | 3421   | 113685  | SH  | DEFINED | 3  |
| MEDCO HEALTH SOLUTIONS INC   | COM             | 58405U102 | 4691   | 78040   | SH  | DEFINED | 3  |
| MEDCO HEALTH SOLUTIONS INC   | COM             | 58405U102 | 4477   | 74926   | SH  | DEFINED | 5  |
| MEDCO HEALTH SOLUTIONS INC   | COM             | 58405U102 | 367    | 6113    | SH  | DEFINED | 11 |
| MEDCO HEALTH SOLUTIONS INC   | COM             | 58405U102 | 8085   | 134510  | SH  | DEFINED | 17 |
| MEDCO HEALTH SOLUTIONS INC   | COM             | 58405U102 | 507    | 8431    | SH  | DEFINED | 2  |
| MEDCO HEALTH SOLUTIONS INC   | COM             | 58405U102 | 45     | 746     | SH  | DEFINED | 1  |
| MEDCO HEALTH SOLUTIONS INC   | COM             | 58405U102 | 660    | 10973   | SH  | DEFINED | 18 |
| MEDIA GEN INC                | CL A            | 584404107 | 53     | 1437    | SH  | DEFINED | 5  |
| MEDIA GEN INC                | CL A            | 584404107 | 158    | 4200    | SH  | DEFINED | 11 |
| MEDIACOM COMMUNICATIONS CORP | CL A            | 58446K105 | 20262  | 2845841 | SH  | DEFINED | 6  |
| MEDICINES CO                 | COM             | 584688105 | 5407   | 239650  | SH  | DEFINED | 3  |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW        | 584690309 | 193698 | 5987565 | SH  | DEFINED | 8  |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW        | 584690309 | 0      | 25      | SH  | DEFINED | 18 |
| MEDIFAST INC                 | COM             | 58470H101 | 3      | 320     | SH  | DEFINED | 3  |
| MEDIMMUNE INC                | COM             | 584699102 | 53     | 1800    | SH  | DEFINED | 7  |
| MEDIMMUNE INC                | COM             | 584699102 | 15979  | 547050  | SH  | DEFINED | 2  |
| MEDIMMUNE INC                | COM             | 584699102 | 58     | 1986    | SH  | DEFINED | 21 |
| MEDIMMUNE INC                | COM             | 584699102 | 459    | 15700   | SH  | DEFINED | 11 |
| MEDIMMUNE INC                | COM             | 584699102 | 104    | 3600    | SH  | DEFINED | 5  |
| MEDIMMUNE INC                | COM             | 584699102 | 23505  | 803044  | SH  | DEFINED | 18 |
| MEDIMMUNE INC                | COM             | 584699102 | 211    | 7200    | SH  | DEFINED | 20 |
| MEDIMMUNE INC                | COM             | 584699102 | 13268  | 453278  | SH  | DEFINED | 3  |
| MEDIMMUNE INC                | COM             | 584699102 | 685    | 23440   | SH  | DEFINED | 17 |
| MEDTRONIC INC                | COM             | 585055106 | 3017   | 64966   | SH  | DEFINED | 21 |
| MEDTRONIC INC                | NOTE 1.500% 4/1 | 585055AL0 | 0      | 100000  | PRN | DEFINED | 18 |
| MEDTRONIC INC                | NOTE 1.500% 4/1 | 585055AL0 | 1005   | 1025000 | PRN | DEFINED | 21 |
| MEDTRONIC INC                | COM             | 585055106 | 28109  | 605283  | SH  | DEFINED | 2  |
| MEDTRONIC INC                | COM             | 585055106 | 34     | 725     | SH  | DEFINED | 4  |
| MEDTRONIC INC                | COM             | 585055106 | 21645  | 466103  | SH  | DEFINED | 1  |
| MEDTRONIC INC                | COM             | 585055106 | 1555   | 33492   | SH  | DEFINED | 11 |
| MEDTRONIC INC                | COM             | 585055106 | 2639   | 56825   | SH  | DEFINED | 20 |
| MEDTRONIC INC                | COM             | 585055106 | 1927   | 41264   | SH  | DEFINED | 5  |
| MEDTRONIC INC                | COM             | 585055106 | 10611  | 228497  | SH  | DEFINED | 17 |
| MEDTRONIC INC                | COM             | 585055106 | 186340 | 4012483 | SH  | DEFINED | 18 |
| MEDTRONIC INC                | COM             | 585055106 | 17710  | 381349  | SH  | DEFINED | 3  |
| MELLON FINL CORP             | COM             | 58551A108 | 2775   | 70969   | SH  | DEFINED | 3  |
| MELLON FINL CORP             | COM             | 58551A108 | 342    | 8750    | SH  | DEFINED | 6  |
| MELLON FINL CORP             | COM             | 58551A108 | 35     | 900     | SH  | DEFINED | 4  |
| MELLON FINL CORP             | COM             | 58551A108 | 425    | 10867   | SH  | DEFINED | 1  |
| MELLON FINL CORP             | COM             | 58551A108 | 9580   | 245023  | SH  | DEFINED | 17 |
| MELLON FINL CORP             | COM             | 58551A108 | 3      | 85      | SH  | DEFINED | 7  |
| MELLON FINL CORP             | COM             | 58551A108 | 278    | 7112    | SH  | DEFINED | 21 |
| MELLON FINL CORP             | COM             | 58551A108 | 155    | 3955    | SH  | DEFINED | 11 |
| MELLON FINL CORP             | COM             | 58551A108 | 43     | 1092    | SH  | DEFINED | 5  |
| MELLON FINL CORP             | COM             | 58551A108 | 0      | 7293    | SH  | DEFINED | 18 |
| MELLON FINL CORP             | COM             | 58551A108 | 10126  | 258971  | SH  | DEFINED | 2  |
| MEMC ELECTR MATLS INC        | COM             | 552715104 | 16     | 440     | SH  | DEFINED | 2  |

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|                            |      |            |           |       |          |     |         |    |
|----------------------------|------|------------|-----------|-------|----------|-----|---------|----|
| MEMC ELECTR MATLS INC      | COM  |            | 552715104 | 3617  | 98735    | SH  | DEFINED | 18 |
| MEMC ELECTR MATLS INC      | COM  |            | 552715104 | 20    | 550      | SH  | DEFINED | 5  |
| MENS WEARHOUSE INC         | COM  |            | 587118100 | 6863  | 184450   | SH  | DEFINED | 21 |
| MENS WEARHOUSE INC         | COM  |            | 587118100 | 175   | 4715     | SH  | DEFINED | 20 |
| MENS WEARHOUSE INC         | COM  |            | 587118100 | 1704  | 45800    | SH  | DEFINED | 18 |
| MENS WEARHOUSE INC         | NOTE | 3.125%10/1 | 587118AC4 | 16125 | 11750000 | PRN | DEFINED | 21 |
| MENS WEARHOUSE INC         | NOTE | 3.125%10/1 | 587118AC4 | 2     | 1500000  | PRN | DEFINED | 18 |
| MENS WEARHOUSE INC         | COM  |            | 587118100 | 26200 | 704110   | SH  | DEFINED | 3  |
| MENTOR CORP MINN           | COM  |            | 587188103 | 13    | 250      | SH  | DEFINED | 4  |
| MENTOR CORP MINN           | COM  |            | 587188103 | 4995  | 99130    | SH  | DEFINED | 3  |
| MENTOR CORP MINN           | COM  |            | 587188103 | 0     | 2520     | SH  | DEFINED | 18 |
| MENTOR GRAPHICS CORP       | COM  |            | 587200106 | 69    | 4975     | SH  | DEFINED | 5  |
| MENTOR GRAPHICS CORP       | COM  |            | 587200106 | 259   | 18400    | SH  | DEFINED | 3  |
| MENTOR GRAPHICS CORP       | COM  |            | 587200106 | 144   | 10200    | SH  | DEFINED | 11 |
| MERCANTILE BANK CORP       | COM  |            | 587376104 | 111   | 2810     | SH  | DEFINED | 3  |
| MERCANTILE BANKSHARES CORP | COM  |            | 587405101 | 0     | 1794     | SH  | DEFINED | 18 |
| MERCANTILE BANKSHARES CORP | COM  |            | 587405101 | 305   | 8400     | SH  | DEFINED | 21 |
| MERCANTILE BANKSHARES CORP | COM  |            | 587405101 | 116   | 3205     | SH  | DEFINED | 5  |
| MERCANTILE BANKSHARES CORP | COM  |            | 587405101 | 3     | 75       | SH  | DEFINED | 6  |
| MERCANTILE BANKSHARES CORP | COM  |            | 587405101 | 2133  | 58802    | SH  | DEFINED | 11 |
| MERCANTILE BANKSHARES CORP | COM  |            | 587405101 | 4898  | 135029   | SH  | DEFINED | 1  |
| MERCANTILE BANKSHARES CORP | COM  |            | 587405101 | 80    | 1794     | SH  | DEFINED | 14 |
| MERCER INTL INC            | COM  |            | 588056101 | 168   | 17800    | SH  | DEFINED | 17 |
| MERCHANTS BANCSHARES       | COM  |            | 588448100 | 1554  | 65750    | SH  | DEFINED | 6  |
| MERCHANTS GROUP INC        | COM  |            | 588539106 | 0     | 4000     | SH  | DEFINED | 18 |
| MERCHANTS GROUP INC        | COM  |            | 588539106 | 1200  | 40000    | SH  | DEFINED | 21 |
| MERCK & CO INC             | COM  |            | 589331107 | 2307  | 55042    | SH  | DEFINED | 1  |
| MERCK & CO INC             | COM  |            | 589331107 | 136   | 3250     | SH  | DEFINED | 4  |
| MERCK & CO INC             | COM  |            | 589331107 | 20538 | 490166   | SH  | DEFINED | 17 |
| MERCK & CO INC             | COM  |            | 589331107 | 17    | 400      | SH  | DEFINED | 7  |
| MERCK & CO INC             | COM  |            | 589331107 | 2917  | 69607    | SH  | DEFINED | 2  |
| MERCK & CO INC             | COM  |            | 589331107 | 989   | 23600    | SH  | DEFINED | 21 |
| MERCK & CO INC             | COM  |            | 589331107 | 45759 | 1092108  | SH  | DEFINED | 3  |
| MERCK & CO INC             | COM  |            | 589331107 | 1013  | 24184    | SH  | DEFINED | 11 |
| MERCK & CO INC             | COM  |            | 589331107 | 2949  | 70769    | SH  | DEFINED | 5  |
| MERCK & CO INC             | COM  |            | 589331107 | 44001 | 1050151  | SH  | DEFINED | 18 |
| MERCK & CO INC             | COM  |            | 589331107 | 43257 | 1032381  | SH  | DEFINED | 6  |
| MERCURY COMPUTER SYS       | COM  |            | 589378108 | 7038  | 593947   | SH  | DEFINED | 18 |
| MERCURY GENL CORP NEW      | COM  |            | 589400100 | 25    | 500      | SH  | DEFINED | 5  |
| MERCURY GENL CORP NEW      | COM  |            | 589400100 | 15994 | 322390   | SH  | DEFINED | 6  |
| MEREDITH CORP              | COM  |            | 589433101 | 34647 | 702345   | SH  | DEFINED | 18 |
| MEREDITH CORP              | COM  |            | 589433101 | 922   | 18683    | SH  | DEFINED | 3  |
| MEREDITH CORP              | COM  |            | 589433101 | 25    | 497      | SH  | DEFINED | 11 |
| MEREDITH CORP              | COM  |            | 589433101 | 11    | 225      | SH  | DEFINED | 5  |
| MEREDITH CORP              | COM  |            | 589433101 | 118   | 2400     | SH  | DEFINED | 20 |
| MEREDITH CORP              | COM  |            | 589433101 | 49    | 1000     | SH  | DEFINED | 2  |
| MERGE TECHNOLOGIES INC     | COM  |            | 589981109 | 7     | 1000     | SH  | DEFINED | 7  |
| MERIDIAN BIOSCIENCE INC    | COM  |            | 589584101 | 923   | 39259    | SH  | DEFINED | 2  |
| MERIDIAN GOLD INC          | COM  |            | 589975101 | 4008  | 161230   | SH  | DEFINED | 18 |
| MERIDIAN GOLD INC          | COM  |            | 589975101 | 12    | 500      | SH  | DEFINED | 7  |
| MERIDIAN RESOURCE CORP     | COM  |            | 58977Q109 | 3306  | 1080230  | SH  | DEFINED | 6  |
| MERITAGE HOMES CORP        | COM  |            | 59001A102 | 8     | 200      | SH  | DEFINED | 11 |
| MERITAGE HOMES CORP        | COM  |            | 59001A102 | 86209 | 2071835  | SH  | DEFINED | 8  |
| MERITAGE HOMES CORP        | COM  |            | 59001A102 | 41610 | 1000000  | SH  | DEFINED | 13 |
| MERIX CORP                 | COM  |            | 590049102 | 1860  | 193510   | SH  | DEFINED | 3  |
| MERRILL LYNCH & CO INC     | COM  |            | 590188108 | 5475  | 70000    | SH  | DEFINED | 8  |
| MERRILL LYNCH & CO INC     | COM  |            | 590188108 | 475   | 6073     | SH  | DEFINED | 2  |
| MERRILL LYNCH & CO INC     | NOTE | 3/1        | 590188W46 | 21415 | 18400000 | PRN | DEFINED | 21 |
| MERRILL LYNCH & CO INC     | COM  |            | 590188108 | 80606 | 1030502  | SH  | DEFINED | 6  |
| MERRILL LYNCH & CO INC     | COM  |            | 590188108 | 9438  | 120665   | SH  | DEFINED | 17 |
| MERRILL LYNCH & CO INC     | COM  |            | 590188108 | 357   | 4566     | SH  | DEFINED | 1  |
| MERRILL LYNCH & CO INC     | COM  |            | 590188108 | 7435  | 95050    | SH  | DEFINED | 7  |

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| MERRILL LYNCH & CO INC       | COM          |     | 590188108 | 2071776 | 26486532 | SH  | DEFINED | 18 |
| MERRILL LYNCH & CO INC       | COM          |     | 590188108 | 286     | 3650     | SH  | DEFINED | 11 |
| MERRILL LYNCH & CO INC       | NOTE         | 3/1 | 590188W46 | 2       | 2300000  | PRN | DEFINED | 18 |
| MERRILL LYNCH & CO INC       | COM          |     | 590188108 | 2338    | 29802    | SH  | DEFINED | 5  |
| MERRILL LYNCH & CO INC       | COM          |     | 590188108 | 237791  | 3040026  | SH  | DEFINED | 21 |
| MERRILL LYNCH & CO INC       | COM          |     | 590188108 | 25320   | 323700   | SH  | DEFINED | 20 |
| MERRILL LYNCH & CO INC       | COM          |     | 590188108 | 37755   | 482683   | SH  | DEFINED | 3  |
| MESA AIR GROUP INC           | COM          |     | 590479101 | 55      | 7128     | SH  | DEFINED | 2  |
| MESA AIR GROUP INC           | COM          |     | 590479101 | 4378    | 564170   | SH  | DEFINED | 6  |
| METAL MGMT INC               | COM NEW      |     | 591097209 | 287     | 10300    | SH  | DEFINED | 3  |
| METASOLV INC                 | COM          |     | 59139P104 | 13      | 4200     | SH  | DEFINED | 5  |
| METHANEX CORP                | COM          |     | 59151K108 | 2091    | 85910    | SH  | DEFINED | 3  |
| METHANEX CORP                | COM          |     | 59151K108 | 14      | 592      | SH  | DEFINED | 2  |
| METLIFE INC                  | COM          |     | 59156R108 | 2750    | 48520    | SH  | DEFINED | 18 |
| METLIFE INC                  | COM          |     | 59156R108 | 1376    | 24458    | SH  | DEFINED | 5  |
| METLIFE INC                  | COM          |     | 59156R108 | 5207    | 91860    | SH  | DEFINED | 22 |
| METLIFE INC                  | COM          |     | 59156R108 | 447     | 7888     | SH  | DEFINED | 11 |
| METLIFE INC                  | COM          |     | 59156R108 | 25578   | 451263   | SH  | DEFINED | 3  |
| METLIFE INC                  | COM          |     | 59156R108 | 618     | 10895    | SH  | DEFINED | 17 |
| METLIFE INC                  | COM          |     | 59156R108 | 67      | 1181     | SH  | DEFINED | 2  |
| METLIFE INC                  | COM          |     | 59156R108 | 66966   | 1181477  | SH  | DEFINED | 6  |
| METTLER TOLEDO INTERNATIONAL | COM          |     | 592688105 | 205     | 3100     | SH  | DEFINED | 7  |
| METTLER TOLEDO INTERNATIONAL | COM          |     | 592688105 | 10      | 150      | SH  | DEFINED | 2  |
| METTLER TOLEDO INTERNATIONAL | COM          |     | 592688105 | 59106   | 893514   | SH  | DEFINED | 18 |
| METTLER TOLEDO INTERNATIONAL | COM          |     | 592688105 | 2346    | 35460    | SH  | DEFINED | 20 |
| METTLER TOLEDO INTERNATIONAL | COM          |     | 592688105 | 8824    | 133400   | SH  | DEFINED | 21 |
| METTLER TOLEDO INTERNATIONAL | COM          |     | 592688105 | 53      | 800      | SH  | DEFINED | 11 |
| MEXCO ENERGY CORP            | COM          |     | 592770101 | 21      | 3400     | SH  | DEFINED | 6  |
| MEXICO FD INC                | COM          |     | 592835102 | 0       | 117      | SH  | DEFINED | 18 |
| MFS CHARTER INCOME TR        | SH BEN INT   |     | 552727109 | 0       | 5366     | SH  | DEFINED | 18 |
| MFS GOVT MKTS INCOME TR      | SH BEN INT   |     | 552939100 | 0       | 420      | SH  | DEFINED | 18 |
| MFS INTER INCOME TR          | SH BEN INT   |     | 55273C107 | 0       | 8891     | SH  | DEFINED | 18 |
| MFS MULTIMARKET INCOME TR    | SH BEN INT   |     | 552737108 | 0       | 5805     | SH  | DEFINED | 18 |
| MFS SPL VALUE TR             | SH BEN INT   |     | 55274E102 | 0       | 180      | SH  | DEFINED | 18 |
| MGE ENERGY INC               | COM          |     | 55277P104 | 7       | 225      | SH  | DEFINED | 17 |
| MGE ENERGY INC               | COM          |     | 55277P104 | 45      | 1400     | SH  | DEFINED | 11 |
| MGE ENERGY INC               | COM          |     | 55277P104 | 2862    | 88400    | SH  | DEFINED | 18 |
| MGI PHARMA INC               | COM          |     | 552880106 | 96      | 5600     | SH  | DEFINED | 20 |
| MGI PHARMA INC               | COM          |     | 552880106 | 11540   | 670568   | SH  | DEFINED | 18 |
| MGIC INVT CORP WIS           | COM          |     | 552848103 | 524     | 8740     | SH  | DEFINED | 6  |
| MGIC INVT CORP WIS           | COM          |     | 552848103 | 26      | 435      | SH  | DEFINED | 2  |
| MGIC INVT CORP WIS           | COM          |     | 552848103 | 102     | 1700     | SH  | DEFINED | 11 |
| MGIC INVT CORP WIS           | COM          |     | 552848103 | 313725  | 5231364  | SH  | DEFINED | 18 |
| MGIC INVT CORP WIS           | COM          |     | 552848103 | 1872    | 31213    | SH  | DEFINED | 3  |
| MGIC INVT CORP WIS           | COM          |     | 552848103 | 6890    | 114894   | SH  | DEFINED | 21 |
| MGIC INVT CORP WIS           | COM          |     | 552848103 | 4396    | 73300    | SH  | DEFINED | 20 |
| MGIC INVT CORP WIS           | COM          |     | 552848103 | 4498    | 75000    | SH  | DEFINED | 8  |
| MGIC INVT CORP WIS           | COM          |     | 552848103 | 6       | 95       | SH  | DEFINED | 17 |
| MGIC INVT CORP WIS           | COM          |     | 552848103 | 6       | 100      | SH  | DEFINED | 7  |
| MGM MIRAGE                   | COM          |     | 552953101 | 999     | 25300    | SH  | DEFINED | 11 |
| MGM MIRAGE                   | COM          |     | 552953101 | 8       | 200      | SH  | DEFINED | 7  |
| MGM MIRAGE                   | COM          |     | 552953101 | 34      | 858      | SH  | DEFINED | 2  |
| MGM MIRAGE                   | COM          |     | 552953101 | 0       | 1200     | SH  | DEFINED | 18 |
| MGM MIRAGE                   | COM          |     | 552953101 | 695     | 17084    | SH  | DEFINED | 5  |
| MGP INGREDIENTS INC          | COM          |     | 55302G103 | 3766    | 177072   | SH  | DEFINED | 3  |
| MI DEVS INC                  | CL A SUB VTG |     | 55304X104 | 0       | 751      | SH  | DEFINED | 18 |
| MI DEVS INC                  | CL A SUB VTG |     | 55304X104 | 2541    | 69700    | SH  | DEFINED | 3  |
| MICREL INC                   | COM          |     | 594793101 | 7533    | 784730   | SH  | DEFINED | 3  |
| MICREL INC                   | COM          |     | 594793101 | 0       | 3330     | SH  | DEFINED | 18 |
| MICROCHIP TECHNOLOGY INC     | COM          |     | 595017104 | 65      | 2000     | SH  | DEFINED | 11 |
| MICROCHIP TECHNOLOGY INC     | COM          |     | 595017104 | 0       | 779      | SH  | DEFINED | 18 |
| MICROCHIP TECHNOLOGY INC     | COM          |     | 595017104 | 422     | 13200    | SH  | DEFINED | 5  |

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|                              |            |           |         |          |    |         |    |
|------------------------------|------------|-----------|---------|----------|----|---------|----|
| MICROCHIP TECHNOLOGY INC     | COM        | 595017104 | 7938    | 244835   | SH | DEFINED | 1  |
| MICROCHIP TECHNOLOGY INC     | COM        | 595017104 | 16      | 500      | SH | DEFINED | 2  |
| MICROCHIP TECHNOLOGY INC     | COM        | 595017104 | 16      | 504      | SH | DEFINED | 17 |
| MICROMET INC                 | COM        | 59509C105 | 26      | 9900     | SH | DEFINED | 20 |
| MICROMET INC                 | COM        | 59509C105 | 2       | 866      | SH | DEFINED | 21 |
| MICROMET INC                 | COM        | 59509C105 | 1748    | 654599   | SH | DEFINED | 18 |
| MICRON TECHNOLOGY INC        | COM        | 595112103 | 7526    | 432500   | SH | DEFINED | 20 |
| MICRON TECHNOLOGY INC        | COM        | 595112103 | 2       | 110      | SH | DEFINED | 2  |
| MICRON TECHNOLOGY INC        | COM        | 595112103 | 822     | 47220    | SH | DEFINED | 6  |
| MICRON TECHNOLOGY INC        | COM        | 595112103 | 66      | 3780     | SH | DEFINED | 4  |
| MICRON TECHNOLOGY INC        | COM        | 595112103 | 19065   | 1095708  | SH | DEFINED | 3  |
| MICRON TECHNOLOGY INC        | COM        | 595112103 | 107880  | 6200000  | SH | DEFINED | 13 |
| MICRON TECHNOLOGY INC        | COM        | 595112103 | 829332  | 47662744 | SH | DEFINED | 18 |
| MICRON TECHNOLOGY INC        | COM        | 595112103 | 8540    | 490812   | SH | DEFINED | 21 |
| MICRON TECHNOLOGY INC        | COM        | 595112103 | 15      | 837      | SH | DEFINED | 5  |
| MICRON TECHNOLOGY INC        | COM        | 595112103 | 99563   | 5722025  | SH | DEFINED | 8  |
| MICROS SYS INC               | COM        | 594901100 | 62      | 1260     | SH | DEFINED | 5  |
| MICROS SYS INC               | COM        | 594901100 | 215     | 4400     | SH | DEFINED | 3  |
| MICROSEMI CORP               | COM        | 595137100 | 2       | 114400   | SH | DEFINED | 18 |
| MICROSEMI CORP               | COM        | 595137100 | 12      | 630      | SH | DEFINED | 2  |
| MICROSOFT CORP               | COM        | 594918104 | 9736    | 355965   | SH | DEFINED | 7  |
| MICROSOFT CORP               | COM        | 594918104 | 9010    | 335723   | SH | DEFINED | 6  |
| MICROSOFT CORP               | COM        | 594918104 | 20595   | 753024   | SH | DEFINED | 4  |
| MICROSOFT CORP               | COM        | 594918104 | 66936   | 2449172  | SH | DEFINED | 17 |
| MICROSOFT CORP               | COM        | 594918104 | 3071    | 112300   | SH | DEFINED | 23 |
| MICROSOFT CORP               | COM        | 594918104 | 2045310 | 74782824 | SH | DEFINED | 18 |
| MICROSOFT CORP               | COM        | 594918104 | 5648    | 206432   | SH | DEFINED | 5  |
| MICROSOFT CORP               | COM        | 594918104 | 220562  | 8064438  | SH | DEFINED | 21 |
| MICROSOFT CORP               | COM        | 594918104 | 22792   | 833369   | SH | DEFINED | 1  |
| MICROSOFT CORP               | COM        | 594918104 | 3980    | 145523   | SH | DEFINED | 22 |
| MICROSOFT CORP               | COM        | 594918104 | 11069   | 405000   | SH | DEFINED | 8  |
| MICROSOFT CORP               | COM        | 594918104 | 2271    | 83086    | SH | DEFINED | 11 |
| MICROSOFT CORP               | COM        | 594918104 | 93582   | 3421638  | SH | DEFINED | 3  |
| MICROSOFT CORP               | COM        | 594918104 | 38575   | 1411436  | SH | DEFINED | 2  |
| MICROSOFT CORP               | COM        | 594918104 | 12007   | 439005   | SH | DEFINED | 20 |
| MICROSTRATEGY INC            | CL A NEW   | 594972408 | 51      | 500      | SH | DEFINED | 2  |
| MICROSTRATEGY INC            | CL A NEW   | 594972408 | 6692    | 65713    | SH | DEFINED | 3  |
| MID-AMER APT CMNTYS INC      | COM        | 59522J103 | 3       | 54       | SH | DEFINED | 17 |
| MIDAS GROUP INC              | COM        | 595626102 | 0       | 250      | SH | DEFINED | 18 |
| MIDAS GROUP INC              | COM        | 595626102 | 12807   | 619335   | SH | DEFINED | 6  |
| MIDCAP SPDR TR               | UNIT SER 1 | 595635103 | 0       | 1143     | SH | DEFINED | 18 |
| MIDCAP SPDR TR               | UNIT SER 1 | 595635103 | 15252   | 110600   | SH | DEFINED | 17 |
| MIDCAP SPDR TR               | UNIT SER 1 | 595635103 | 207     | 1500     | SH | DEFINED | 11 |
| MIDCAP SPDR TR               | UNIT SER 1 | 595635103 | 28      | 200      | SH | DEFINED | 7  |
| MIDLAND CO                   | COM        | 597486109 | 16345   | 377299   | SH | DEFINED | 18 |
| MIDLAND CO                   | COM        | 597486109 | 8396    | 193824   | SH | DEFINED | 6  |
| MIDWEST BANC HOLDINGS INC    | COM        | 598251106 | 13263   | 543137   | SH | DEFINED | 18 |
| MILACRON INC                 | COM        | 598709103 | 20      | 22401    | SH | DEFINED | 2  |
| MILLEA HOLDINGS INC          | ADR        | 60032R106 | 50930   | 575226   | SH | DEFINED | 6  |
| MILLEA HOLDINGS INC          | ADR        | 60032R106 | 3014    | 33160    | SH | DEFINED | 17 |
| MILLEA HOLDINGS INC          | ADR        | 60032R106 | 0       | 305      | SH | DEFINED | 18 |
| MILLENNIUM PHARMACEUTICALS I | COM        | 599902103 | 1882    | 189311   | SH | DEFINED | 20 |
| MILLENNIUM PHARMACEUTICALS I | COM        | 599902103 | 330819  | 33281550 | SH | DEFINED | 18 |
| MILLENNIUM PHARMACEUTICALS I | COM        | 599902103 | 27      | 2745     | SH | DEFINED | 4  |
| MILLENNIUM PHARMACEUTICALS I | COM        | 599902103 | 33      | 3300     | SH | DEFINED | 2  |
| MILLENNIUM PHARMACEUTICALS I | COM        | 599902103 | 3937    | 396103   | SH | DEFINED | 21 |
| MILLENNIUM PHARMACEUTICALS I | COM        | 599902103 | 41      | 4120     | SH | DEFINED | 6  |
| MILLER HERMAN INC            | COM        | 600544100 | 3045    | 89000    | SH | DEFINED | 18 |
| MILLER HERMAN INC            | COM        | 600544100 | 10      | 300      | SH | DEFINED | 11 |
| MILLER HERMAN INC            | COM        | 600544100 | 154     | 4500     | SH | DEFINED | 17 |
| MILLER HERMAN INC            | COM        | 600544100 | 82      | 2400     | SH | DEFINED | 2  |
| MILLER HERMAN INC            | COM        | 600544100 | 301     | 8800     | SH | DEFINED | 20 |

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| MILLER HERMAN INC            | COM              | 600544100 | 12363  | 361400  | SH | DEFINED | 21 |
| MILLER HERMAN INC            | COM              | 600544100 | 9083   | 265500  | SH | DEFINED | 3  |
| MILLER INDS INC TENN         | COM NEW          | 600551204 | 37     | 2000    | SH | DEFINED | 2  |
| MILLICOM INTL CELLULAR S A   | SHS NEW          | L6388F110 | 3788   | 92560   | SH | DEFINED | 3  |
| MILLIPORE CORP               | COM              | 601073109 | 2768   | 45147   | SH | DEFINED | 3  |
| MILLIPORE CORP               | COM              | 601073109 | 2165   | 35319   | SH | DEFINED | 23 |
| MILLIPORE CORP               | COM              | 601073109 | 14795  | 241350  | SH | DEFINED | 1  |
| MILLIPORE CORP               | COM              | 601073109 | 123    | 2000    | SH | DEFINED | 17 |
| MILLIPORE CORP               | COM              | 601073109 | 169    | 2750    | SH | DEFINED | 11 |
| MILLIPORE CORP               | COM              | 601073109 | 20     | 330     | SH | DEFINED | 5  |
| MILLS CORP                   | COM              | 601148109 | 2      | 105     | SH | DEFINED | 2  |
| MILLS CORP                   | COM              | 601148109 | 22     | 1300    | SH | DEFINED | 11 |
| MILLS CORP                   | COM              | 601148109 | 0      | 825     | SH | DEFINED | 18 |
| MIND C T I LTD               | ORD              | M70240102 | 2      | 780     | SH | DEFINED | 5  |
| MINDSPEED TECHNOLOGIES INC   | COM              | 602682106 | 1      | 500     | SH | DEFINED | 17 |
| MINE SAFETY APPLIANCES CO    | COM              | 602720104 | 71     | 2000    | SH | DEFINED | 5  |
| MINERALS TECHNOLOGIES INC    | COM              | 603158106 | 9060   | 169660  | SH | DEFINED | 21 |
| MINERALS TECHNOLOGIES INC    | COM              | 603158106 | 232    | 4350    | SH | DEFINED | 20 |
| MINERALS TECHNOLOGIES INC    | COM              | 603158106 | 2291   | 42900   | SH | DEFINED | 18 |
| MIPS TECHNOLOGIES INC        | COM              | 604567107 | 0      | 376     | SH | DEFINED | 18 |
| MIRANT CORP NEW              | *W EXP 01/03/201 | 60467R118 | 1      | 103     | SH | DEFINED | 7  |
| MIRANT CORP NEW              | COM              | 60467R100 | 1      | 19      | SH | DEFINED | 17 |
| MIRANT CORP NEW              | COM              | 60467R100 | 1      | 32      | SH | DEFINED | 7  |
| MIRANT CORP NEW              | COM              | 60467R100 | 3014   | 110360  | SH | DEFINED | 3  |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR    | 606822104 | 3193   | 249235  | SH | DEFINED | 17 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR    | 606822104 | 148    | 11590   | SH | DEFINED | 2  |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR    | 606822104 | 49986  | 4001154 | SH | DEFINED | 6  |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR    | 606822104 | 35009  | 2732941 | SH | DEFINED | 18 |
| mitsui & co ltd              | ADR              | 606827202 | 0      | 100     | SH | DEFINED | 18 |
| MITTAL STEEL CO N V          | NY REG SH CL A   | 60684P101 | 601    | 17300   | SH | DEFINED | 3  |
| MITTAL STEEL CO N V          | NY REG SH CL A   | 60684P101 | 7817   | 225000  | SH | DEFINED | 10 |
| MITTAL STEEL CO N V          | NY REG SH CL A   | 60684P101 | 44501  | 1280980 | SH | DEFINED | 8  |
| MITTAL STEEL CO N V          | NY REG SH CL A   | 60684P101 | 267498 | 7700000 | SH | DEFINED | 13 |
| MITY ENTERPRISES INC         | COM              | 606850105 | 702    | 38580   | SH | DEFINED | 6  |
| MKS INSTRUMENT INC           | COM              | 55306N104 | 1568   | 77200   | SH | DEFINED | 3  |
| MOBILE MINI INC              | COM              | 60740F105 | 5      | 181000  | SH | DEFINED | 18 |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR    | 607409109 | 64115  | 1697500 | SH | DEFINED | 22 |
| MODINE MFG CO                | COM              | 607828100 | 14132  | 580846  | SH | DEFINED | 6  |
| MODINE MFG CO                | COM              | 607828100 | 9      | 350     | SH | DEFINED | 11 |
| MOHAWK INDS INC              | COM              | 608190104 | 54     | 720     | SH | DEFINED | 6  |
| MOHAWK INDS INC              | COM              | 608190104 | 190    | 2550    | SH | DEFINED | 20 |
| MOHAWK INDS INC              | COM              | 608190104 | 20637  | 277194  | SH | DEFINED | 18 |
| MOHAWK INDS INC              | COM              | 608190104 | 144    | 1933    | SH | DEFINED | 21 |
| MOLDFLOW CORP                | COM              | 608507109 | 7      | 600     | SH | DEFINED | 5  |
| MOLECULAR DEVICES CORP       | COM              | 60851C107 | 3339   | 180580  | SH | DEFINED | 3  |
| MOLEX INC                    | CL A             | 608554200 | 46     | 1400    | SH | DEFINED | 11 |
| MOLEX INC                    | CL A             | 608554200 | 227    | 6887    | SH | DEFINED | 2  |
| MOLEX INC                    | CL A             | 608554200 | 49     | 1500    | SH | DEFINED | 1  |
| MOLEX INC                    | CL A             | 608554200 | 0      | 953     | SH | DEFINED | 18 |
| MOLEX INC                    | COM              | 608554101 | 62     | 1600    | SH | DEFINED | 2  |
| MOLEX INC                    | COM              | 608554101 | 9236   | 237014  | SH | DEFINED | 3  |
| MOLEX INC                    | COM              | 608554101 | 54     | 1381    | SH | DEFINED | 11 |
| MOLEX INC                    | COM              | 608554101 | 0      | 451     | SH | DEFINED | 18 |
| MOLINA HEALTHCARE INC        | COM              | 60855R100 | 2      | 53800   | SH | DEFINED | 18 |
| MOLINA HEALTHCARE INC        | COM              | 60855R100 | 7837   | 221637  | SH | DEFINED | 3  |
| MOLSON COORS BREWING CO      | CL B             | 60871R209 | 91038  | 1321311 | SH | DEFINED | 18 |
| MOLSON COORS BREWING CO      | CL B             | 60871R209 | 17     | 250     | SH | DEFINED | 5  |
| MOLSON COORS BREWING CO      | CL B             | 60871R209 | 2330   | 33822   | SH | DEFINED | 21 |
| MOLSON COORS BREWING CO      | CL B             | 60871R209 | 8      | 120     | SH | DEFINED | 6  |
| MOLSON COORS BREWING CO      | CL B             | 60871R209 | 8647   | 125499  | SH | DEFINED | 3  |
| MOLSON COORS BREWING CO      | CL B             | 60871R209 | 3527   | 51195   | SH | DEFINED | 17 |
| MOLSON COORS BREWING CO      | CL B             | 60871R209 | 1915   | 27800   | SH | DEFINED | 20 |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| MONARCH CASINO & RESORT INC  | COM            | 609027107 | 8000   | 412600  | SH | DEFINED | 3  |
| MONEYGRAM INTL INC           | COM            | 60935Y109 | 13767  | 473729  | SH | DEFINED | 3  |
| MONEYGRAM INTL INC           | COM            | 60935Y109 | 49     | 1700    | SH | DEFINED | 17 |
| MONSANTO CO NEW              | COM            | 61166W101 | 7714   | 164092  | SH | DEFINED | 17 |
| MONSANTO CO NEW              | COM            | 61166W101 | 4584   | 97528   | SH | DEFINED | 3  |
| MONSANTO CO NEW              | COM            | 61166W101 | 167    | 3546    | SH | DEFINED | 11 |
| MONSANTO CO NEW              | COM            | 61166W101 | 646    | 13794   | SH | DEFINED | 5  |
| MONSANTO CO NEW              | COM            | 61166W101 | 1017   | 21636   | SH | DEFINED | 18 |
| MONSANTO CO NEW              | COM            | 61166W101 | 1762   | 37490   | SH | DEFINED | 21 |
| MONSANTO CO NEW              | COM            | 61166W101 | 126    | 2676    | SH | DEFINED | 2  |
| MONSANTO CO NEW              | COM            | 61166W101 | 47     | 1000    | SH | DEFINED | 4  |
| MONSTER WORLDWIDE INC        | COM            | 611742107 | 799    | 22089   | SH | DEFINED | 3  |
| MONSTER WORLDWIDE INC        | COM            | 611742107 | 1004   | 27741   | SH | DEFINED | 18 |
| MONTPELIER RE HOLDINGS LTD   | SHS            | G62185106 | 111953 | 5773750 | SH | DEFINED | 8  |
| MONTPELIER RE HOLDINGS LTD   | SHS            | G62185106 | 41     | 2100    | SH | DEFINED | 4  |
| MOODYS CORP                  | COM            | 615369105 | 724    | 11275   | SH | DEFINED | 5  |
| MOODYS CORP                  | COM            | 615369105 | 2679   | 40982   | SH | DEFINED | 3  |
| MOODYS CORP                  | COM            | 615369105 | 0      | 1578    | SH | DEFINED | 18 |
| MOODYS CORP                  | COM            | 615369105 | 360    | 5504    | SH | DEFINED | 2  |
| MOODYS CORP                  | COM            | 615369105 | 714    | 10925   | SH | DEFINED | 11 |
| MOODYS CORP                  | COM            | 615369105 | 4436   | 67857   | SH | DEFINED | 17 |
| MOOG INC                     | CL A           | 615394202 | 34     | 1000    | SH | DEFINED | 5  |
| MOOG INC                     | CL A           | 615394202 | 1      | 16874   | SH | DEFINED | 18 |
| MOOG INC                     | CL A           | 615394202 | 177    | 5107    | SH | DEFINED | 17 |
| MORGAN STANLEY               | COM NEW        | 617446448 | 11     | 150     | SH | DEFINED | 1  |
| MORGAN STANLEY               | COM NEW        | 617446448 | 57696  | 791323  | SH | DEFINED | 3  |
| MORGAN STANLEY               | COM NEW        | 617446448 | 394    | 5409    | SH | DEFINED | 2  |
| MORGAN STANLEY               | COM NEW        | 617446448 | 1718   | 23566   | SH | DEFINED | 17 |
| MORGAN STANLEY               | COM NEW        | 617446448 | 5104   | 70000   | SH | DEFINED | 8  |
| MORGAN STANLEY               | COM NEW        | 617446448 | 246774 | 3384640 | SH | DEFINED | 18 |
| MORGAN STANLEY               | COM NEW        | 617446448 | 52     | 715     | SH | DEFINED | 4  |
| MORGAN STANLEY               | COM NEW        | 617446448 | 111903 | 1539691 | SH | DEFINED | 6  |
| MORGAN STANLEY               | MUN PREM INCOM | 61745P429 | 0      | 500     | SH | DEFINED | 18 |
| MORGAN STANLEY               | MUN INCM OPPTN | 61745P452 | 0      | 2167    | SH | DEFINED | 18 |
| MORGAN STANLEY               | N Y QULTY MUN  | 61745P528 | 0      | 607     | SH | DEFINED | 18 |
| MORGAN STANLEY               | QLT MUN INV TR | 61745P668 | 0      | 30      | SH | DEFINED | 18 |
| MORGAN STANLEY               | COM NEW        | 617446448 | 11055  | 151620  | SH | DEFINED | 7  |
| MORGAN STANLEY               | COM NEW        | 617446448 | 3568   | 48940   | SH | DEFINED | 20 |
| MORGAN STANLEY               | COM NEW        | 617446448 | 672    | 9210    | SH | DEFINED | 21 |
| MORGAN STANLEY               | COM NEW        | 617446448 | 758    | 10384   | SH | DEFINED | 5  |
| MORGAN STANLEY               | INSD MUN SECS  | 61745P833 | 0      | 1282    | SH | DEFINED | 18 |
| MORGAN STANLEY               | QUALT MUN INCM | 61745P734 | 0      | 2066    | SH | DEFINED | 18 |
| MORGAN STANLEY               | INCOME SEC INC | 61745P874 | 0      | 963     | SH | DEFINED | 18 |
| MORGAN STANLEY               | INSD MUN INCM  | 61745P791 | 0      | 453     | SH | DEFINED | 18 |
| MORGAN STANLEY               | COM NEW        | 617446448 | 31     | 419     | SH | DEFINED | 11 |
| MORGAN STANLEY ASIA PAC FD I | COM            | 61744U106 | 0      | 16819   | SH | DEFINED | 18 |
| MORGAN STANLEY EMER MKTS FD  | COM            | 61744G107 | 0      | 12030   | SH | DEFINED | 18 |
| MORGAN STANLEY GBL OPP BOND  | COM            | 61744R103 | 0      | 2591    | SH | DEFINED | 18 |
| MORGAN STANLEY INDIA INVS FD | COM            | 61745C105 | 1      | 15950   | SH | DEFINED | 18 |
| MORTGAGEIT HLDGS INC         | COM            | 61915Q108 | 10     | 700     | SH | DEFINED | 17 |
| MORTONS RESTAURANT GRP INC N | COM            | 619430101 | 14     | 900     | SH | DEFINED | 11 |
| MOSAIC CO                    | COM            | 61945A107 | 80     | 4720    | SH | DEFINED | 6  |
| MOSAIC CO                    | COM            | 61945A107 | 7      | 400     | SH | DEFINED | 17 |
| MOSAIC CO                    | COM            | 61945A107 | 2      | 119     | SH | DEFINED | 2  |
| MOSAIC CO                    | COM            | 61945A107 | 311    | 18400   | SH | DEFINED | 11 |
| MOTHERS WK INC               | COM            | 619903107 | 2309   | 47990   | SH | DEFINED | 3  |
| MOTOROLA INC                 | COM            | 620076109 | 15     | 590     | SH | DEFINED | 4  |
| MOTOROLA INC                 | COM            | 620076109 | 742    | 29697   | SH | DEFINED | 5  |
| MOTOROLA INC                 | COM            | 620076109 | 894    | 35748   | SH | DEFINED | 2  |
| MOTOROLA INC                 | COM            | 620076109 | 301    | 12022   | SH | DEFINED | 11 |
| MOTOROLA INC                 | COM            | 620076109 | 2879   | 115153  | SH | DEFINED | 17 |
| MOTOROLA INC                 | COM            | 620076109 | 46315  | 1852594 | SH | DEFINED | 3  |

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| MOTOROLA INC                 | COM        | 620076109 | 934385 | 37375396 | SH | DEFINED | 18 |
| MOTOROLA INC                 | COM        | 620076109 | 17035  | 681409   | SH | DEFINED | 20 |
| MOTOROLA INC                 | COM        | 620076109 | 77038  | 3081524  | SH | DEFINED | 21 |
| MOTOROLA INC                 | COM        | 620076109 | 710    | 33524    | SH | DEFINED | 14 |
| MOVADO GROUP INC             | COM        | 624580106 | 1326   | 52150    | SH | DEFINED | 3  |
| MOVE INC COM                 | COM        | 62458M108 | 0      | 2        | SH | DEFINED | 21 |
| MPS GROUP INC                | COM        | 553409103 | 13759  | 910582   | SH | DEFINED | 3  |
| MPS GROUP INC                | COM        | 553409103 | 3      | 202400   | SH | DEFINED | 18 |
| MRO SOFTWARE INC             | COM        | 55347W105 | 881    | 34310    | SH | DEFINED | 3  |
| MSC INDL DIRECT INC          | CL A       | 553530106 | 14     | 350      | SH | DEFINED | 11 |
| MSC INDL DIRECT INC          | CL A       | 553530106 | 7269   | 178415   | SH | DEFINED | 18 |
| MSC INDL DIRECT INC          | CL A       | 553530106 | 17876  | 438780   | SH | DEFINED | 21 |
| MSC INDL DIRECT INC          | CL A       | 553530106 | 441    | 10820    | SH | DEFINED | 20 |
| MSC INDL DIRECT INC          | CL A       | 553530106 | 23995  | 588990   | SH | DEFINED | 3  |
| MTI TECHNOLOGY CORP          | COM        | 553903105 | 3      | 2925     | SH | DEFINED | 5  |
| MTS SYS CORP                 | COM        | 553777103 | 705    | 21800    | SH | DEFINED | 3  |
| MTS SYS CORP                 | COM        | 553777103 | 501    | 15500    | SH | DEFINED | 17 |
| MUELLER INDS INC             | COM        | 624756102 | 18     | 500      | SH | DEFINED | 11 |
| MUELLER INDS INC             | COM        | 624756102 | 14053  | 399577   | SH | DEFINED | 3  |
| MUELLER INDS INC             | COM        | 624756102 | 28172  | 801025   | SH | DEFINED | 21 |
| MUELLER INDS INC             | COM        | 624756102 | 16     | 460      | SH | DEFINED | 17 |
| MUELLER INDS INC             | COM        | 624756102 | 278    | 7900     | SH | DEFINED | 20 |
| MUELLER INDS INC             | COM        | 624756102 | 17455  | 496290   | SH | DEFINED | 18 |
| MUELLER WTR PRODS INC        | COM SER A  | 624758108 | 4497   | 307830   | SH | DEFINED | 3  |
| MULTI COLOR CORP             | COM        | 625383104 | 9      | 300      | SH | DEFINED | 2  |
| MUNICIPAL HIGH INCOME FD INC | COM        | 626214100 | 0      | 2598     | SH | DEFINED | 18 |
| MUNICIPAL MTG & EQUITY L L C | GROWTH SHS | 62624B101 | 0      | 2000     | SH | DEFINED | 18 |
| MUNICIPAL MTG & EQUITY L L C | GROWTH SHS | 62624B101 | 57     | 2000     | SH | DEFINED | 17 |
| MUNICIPAL MTG & EQUITY L L C | GROWTH SHS | 62624B101 | 82     | 2900     | SH | DEFINED | 11 |
| MUNIHOLDINGS FD II INC       | COM        | 626243109 | 0      | 1000     | SH | DEFINED | 18 |
| MUNIHOLDINGS FD II INC       | COM        | 625935101 | 0      | 1000     | SH | DEFINED | 18 |
| MUNIVEST FD II INC           | COM        | 62629P105 | 0      | 1000     | SH | DEFINED | 18 |
| MUNIYIELD FD INC             | COM        | 626299101 | 0      | 1000     | SH | DEFINED | 18 |
| MUNIYIELD INSD FD INC        | COM        | 62630E107 | 0      | 2149     | SH | DEFINED | 18 |
| MUNIYIELD N J INSD FD INC    | COM        | 625921101 | 0      | 9        | SH | DEFINED | 18 |
| MUNIYIELD N Y INSD FD INC    | COM        | 626301105 | 0      | 598      | SH | DEFINED | 18 |
| MUNIYIELD QUALITY FD II      | COM        | 62630T104 | 0      | 1000     | SH | DEFINED | 18 |
| MUNIYIELD QUALITY FD INC     | COM        | 626302103 | 0      | 1000     | SH | DEFINED | 18 |
| MURPHY OIL CORP              | COM        | 626717102 | 2889   | 60764    | SH | DEFINED | 20 |
| MURPHY OIL CORP              | COM        | 626717102 | 57     | 1196     | SH | DEFINED | 11 |
| MURPHY OIL CORP              | COM        | 626717102 | 13343  | 280600   | SH | DEFINED | 6  |
| MURPHY OIL CORP              | COM        | 626717102 | 10441  | 219573   | SH | DEFINED | 21 |
| MURPHY OIL CORP              | COM        | 626717102 | 2312   | 48622    | SH | DEFINED | 3  |
| MURPHY OIL CORP              | COM        | 626717102 | 233233 | 4905015  | SH | DEFINED | 18 |
| MURPHY OIL CORP              | COM        | 626717102 | 12     | 245      | SH | DEFINED | 2  |
| MUTUALFIRST FINL INC         | COM        | 62845B104 | 68     | 3300     | SH | DEFINED | 11 |
| MUTUALFIRST FINL INC         | COM        | 62845B104 | 35     | 1700     | SH | DEFINED | 5  |
| MWI VETERINARY SUPPLY INC    | COM        | 55402X105 | 44     | 1290     | SH | DEFINED | 5  |
| MYERS INDS INC               | COM        | 628464109 | 6161   | 362440   | SH | DEFINED | 3  |
| MYLAN LABS INC               | COM        | 628530107 | 3173   | 157650   | SH | DEFINED | 22 |
| MYLAN LABS INC               | COM        | 628530107 | 23     | 1125     | SH | DEFINED | 11 |
| MYLAN LABS INC               | COM        | 628530107 | 1495   | 74251    | SH | DEFINED | 18 |
| MYLAN LABS INC               | COM        | 628530107 | 29280  | 1454531  | SH | DEFINED | 3  |
| MYLAN LABS INC               | COM        | 628530107 | 48     | 2400     | SH | DEFINED | 17 |
| MYLAN LABS INC               | COM        | 628530107 | 34     | 1687     | SH | DEFINED | 2  |
| MYRIAD GENETICS INC          | COM        | 62855J104 | 22     | 900      | SH | DEFINED | 2  |
| MYRIAD GENETICS INC          | COM        | 62855J104 | 2527   | 102500   | SH | DEFINED | 18 |
| NABI BIOPHARMACEUTICALS      | COM        | 629519109 | 28     | 4800     | SH | DEFINED | 21 |
| NABI BIOPHARMACEUTICALS      | COM        | 629519109 | 87     | 15000    | SH | DEFINED | 20 |
| NABI BIOPHARMACEUTICALS      | COM        | 629519109 | 5604   | 969600   | SH | DEFINED | 18 |
| NABORS INDUSTRIES LTD        | SHS        | G6359F103 | 4304   | 144663   | SH | DEFINED | 3  |
| NABORS INDUSTRIES LTD        | SHS        | G6359F103 | 741    | 24915    | SH | DEFINED | 11 |

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| NABORS INDUSTRIES LTD        | SHS             | G6359F103 | 199    | 6948    | SH | DEFINED | 5  |
| NABORS INDUSTRIES LTD        | SHS             | G6359F103 | 7      | 230     | SH | DEFINED | 4  |
| NABORS INDUSTRIES LTD        | SHS             | G6359F103 | 20822  | 699898  | SH | DEFINED | 2  |
| NABORS INDUSTRIES LTD        | SHS             | G6359F103 | 291    | 9780    | SH | DEFINED | 17 |
| NABORS INDUSTRIES LTD        | SHS             | G6359F103 | 13845  | 465403  | SH | DEFINED | 18 |
| NACCO INDS INC               | CL A            | 629579103 | 68     | 500     | SH | DEFINED | 2  |
| NACCO INDS INC               | CL A            | 629579103 | 1211   | 8907    | SH | DEFINED | 6  |
| NAIC GROWTH FD INC           | COM             | 628921108 | 0      | 167     | SH | DEFINED | 18 |
| NALCO HOLDING COMPANY        | COM             | 62985Q101 | 1375   | 74230   | SH | DEFINED | 3  |
| NAM TAI ELECTRS INC          | COM PAR \$0.02  | 629865205 | 2275   | 185150  | SH | DEFINED | 3  |
| NANOGEN INC                  | COM             | 630075109 | 3762   | 2113400 | SH | DEFINED | 18 |
| NANOGEN INC                  | COM             | 630075109 | 93     | 52200   | SH | DEFINED | 20 |
| NANOGEN INC                  | COM             | 630075109 | 9      | 4860    | SH | DEFINED | 21 |
| NAPSTER INC                  | COM             | 630797108 | 0      | 5       | SH | DEFINED | 7  |
| NARA BANCORP INC             | COM             | 63080P105 | 7120   | 389283  | SH | DEFINED | 3  |
| NASDAQ 100 TR                | UNIT SER 1      | 631100104 | 4532   | 111500  | SH | DEFINED | 20 |
| NASDAQ 100 TR                | UNIT SER 1      | 631100104 | 129010 | 3173671 | SH | DEFINED | 18 |
| NASDAQ 100 TR                | UNIT SER 1      | 631100104 | 148    | 3645    | SH | DEFINED | 17 |
| NASDAQ 100 TR                | UNIT SER 1      | 631100104 | 163    | 4000    | SH | DEFINED | 11 |
| NASDAQ 100 TR                | UNIT SER 1      | 631100104 | 1285   | 31600   | SH | DEFINED | 21 |
| NASDAQ 100 TR                | UNIT SER 1      | 631100104 | 285    | 7000    | SH | DEFINED | 1  |
| NASDAQ 100 TR                | UNIT SER 1      | 631100104 | 5      | 125     | SH | DEFINED | 4  |
| NASDAQ 100 TR                | UNIT SER 1      | 631100104 | 221    | 5430    | SH | DEFINED | 2  |
| NASDAQ STOCK MARKET INC      | COM             | 631103108 | 56     | 1855    | SH | DEFINED | 17 |
| NASDAQ STOCK MARKET INC      | COM             | 631103108 | 52     | 1775    | SH | DEFINED | 5  |
| NASH FINCH CO                | COM             | 631158102 | 3363   | 142910  | SH | DEFINED | 6  |
| NASTECH PHARMACEUTICAL INC   | COM PAR \$0.006 | 631728409 | 0      | 16      | SH | DEFINED | 18 |
| NATCO GROUP INC              | CL A            | 63227W203 | 12532  | 435150  | SH | DEFINED | 3  |
| NATIONAL AUSTRALIA BK LTD    | SPONSORED ADR   | 632525408 | 291    | 2130    | SH | DEFINED | 2  |
| NATIONAL BEVERAGE CORP       | COM             | 635017106 | 3662   | 307462  | SH | DEFINED | 3  |
| NATIONAL BK GREECE S A       | SPONSORED ADR   | 633643408 | 11221  | 1288325 | SH | DEFINED | 18 |
| NATIONAL CITY CORP           | COM             | 635405103 | 3417   | 93369   | SH | DEFINED | 17 |
| NATIONAL CITY CORP           | COM             | 635405103 | 0      | 12476   | SH | DEFINED | 18 |
| NATIONAL CITY CORP           | COM             | 635405103 | 928    | 25147   | SH | DEFINED | 5  |
| NATIONAL CITY CORP           | COM             | 635405103 | 40     | 1088    | SH | DEFINED | 11 |
| NATIONAL CITY CORP           | COM             | 635405103 | 258    | 7056    | SH | DEFINED | 1  |
| NATIONAL CITY CORP           | COM             | 635405103 | 193    | 5278    | SH | DEFINED | 4  |
| NATIONAL CITY CORP           | COM             | 635405103 | 4962   | 135571  | SH | DEFINED | 2  |
| NATIONAL CITY CORP           | COM             | 635405103 | 4137   | 113044  | SH | DEFINED | 3  |
| NATIONAL DENTEX CORP         | COM             | 63563H109 | 11511  | 585779  | SH | DEFINED | 18 |
| NATIONAL FINL PARTNERS CORP  | COM             | 63607P208 | 1246   | 30357   | SH | DEFINED | 18 |
| NATIONAL FUEL GAS CO N J     | COM             | 636180101 | 1      | 21200   | SH | DEFINED | 18 |
| NATIONAL FUEL GAS CO N J     | COM             | 636180101 | 8453   | 232546  | SH | DEFINED | 3  |
| NATIONAL FUEL GAS CO N J     | COM             | 636180101 | 44     | 1200    | SH | DEFINED | 11 |
| NATIONAL FUEL GAS CO N J     | COM             | 636180101 | 26     | 700     | SH | DEFINED | 5  |
| NATIONAL GRID PLC            | SPON ADR NEW    | 636274300 | 0      | 50      | SH | DEFINED | 18 |
| NATIONAL GRID PLC            | SPON ADR NEW    | 636274300 | 96     | 1524    | SH | DEFINED | 17 |
| NATIONAL GRID PLC            | SPON ADR NEW    | 636274300 | 10     | 152     | SH | DEFINED | 2  |
| NATIONAL GRID PLC            | SPON ADR NEW    | 636274300 | 2      | 26      | SH | DEFINED | 7  |
| NATIONAL INSTRS CORP         | COM             | 636518102 | 0      | 630     | SH | DEFINED | 18 |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 49884  | 851989  | SH | DEFINED | 18 |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 70     | 1200    | SH | DEFINED | 11 |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 56     | 952     | SH | DEFINED | 17 |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 11764  | 200925  | SH | DEFINED | 2  |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 141    | 2400    | SH | DEFINED | 20 |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 1795   | 30665   | SH | DEFINED | 3  |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 29240  | 499400  | SH | DEFINED | 21 |
| NATIONAL PENN BANCSHARES INC | COM             | 637138108 | 245    | 12500   | SH | DEFINED | 11 |
| NATIONAL PENN BANCSHARES INC | COM             | 637138108 | 1      | 37500   | SH | DEFINED | 18 |
| NATIONAL PRESTO INDS INC     | COM             | 637215104 | 61     | 1100    | SH | DEFINED | 17 |
| NATIONAL PRESTO INDS INC     | COM             | 637215104 | 0      | 1260    | SH | DEFINED | 18 |
| NATIONAL RETAIL PROPERTIES I | COM             | 637417106 | 11837  | 547987  | SH | DEFINED | 3  |

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| NATIONAL RETAIL PROPERTIES I | COM          | 637417106 | 86    | 4000    | SH | DEFINED | 11 |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 4     | 187     | SH | DEFINED | 11 |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 28    | 1172    | SH | DEFINED | 17 |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 73903 | 3140800 | SH | DEFINED | 8  |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 1727  | 73400   | SH | DEFINED | 23 |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 671   | 28525   | SH | DEFINED | 21 |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 1200  | 50997   | SH | DEFINED | 3  |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 0     | 600     | SH | DEFINED | 18 |
| NATIONAL WESTMINSTER BK PLC  | SPON ADR C   | 638539882 | 13    | 500     | SH | DEFINED | 17 |
| NATIONWIDE FINL SVCS INC     | CL A         | 638612101 | 364   | 7570    | SH | DEFINED | 6  |
| NATIONWIDE FINL SVCS INC     | CL A         | 638612101 | 5     | 107     | SH | DEFINED | 2  |
| NATIONWIDE FINL SVCS INC     | CL A         | 638612101 | 35466 | 737331  | SH | DEFINED | 3  |
| NATIONWIDE FINL SVCS INC     | CL A         | 638612101 | 6     | 121     | SH | DEFINED | 11 |
| NATIONWIDE FINL SVCS INC     | CL A         | 638612101 | 30    | 615     | SH | DEFINED | 17 |
| NATIONWIDE HEALTH PPTYS INC  | COM          | 638620104 | 321   | 12000   | SH | DEFINED | 17 |
| NATIONWIDE HEALTH PPTYS INC  | COM          | 638620104 | 2129  | 79600   | SH | DEFINED | 3  |
| NATIONWIDE HEALTH PPTYS INC  | COM          | 638620104 | 21    | 800     | SH | DEFINED | 11 |
| NATURAL RESOURCE PARTNERS L  | COM UNIT L P | 63900P103 | 2     | 45      | SH | DEFINED | 2  |
| NATURAL RESOURCE PARTNERS L  | COM UNIT L P | 63900P103 | 61    | 1200    | SH | DEFINED | 17 |
| NAUTILUS INC                 | COM          | 63910B102 | 0     | 19783   | SH | DEFINED | 18 |
| NAUTILUS INC                 | COM          | 63910B102 | 10    | 700     | SH | DEFINED | 5  |
| NAVIGANT CONSULTING INC      | COM          | 63935N107 | 5     | 260000  | SH | DEFINED | 18 |
| NAVIGATORS GROUP INC         | COM          | 638904102 | 84    | 1760    | SH | DEFINED | 1  |
| NAVISTAR INTL CORP NEW       | COM          | 63934E108 | 0     | 230     | SH | DEFINED | 18 |
| NAVISTAR INTL CORP NEW       | COM          | 63934E108 | 15    | 600     | SH | DEFINED | 17 |
| NAVISTAR INTL CORP NEW       | COM          | 63934E108 | 14347 | 555639  | SH | DEFINED | 3  |
| NAVTEQ CORP                  | COM          | 63936L100 | 1408  | 53925   | SH | DEFINED | 1  |
| NAVTEQ CORP                  | COM          | 63936L100 | 21    | 796     | SH | DEFINED | 5  |
| NB & T FINL GROUP INC        | COM          | 62874M104 | 422   | 20419   | SH | DEFINED | 2  |
| NBT BANCORP INC              | COM          | 628778102 | 17068 | 733774  | SH | DEFINED | 6  |
| NBT BANCORP INC              | COM          | 628778102 | 12    | 500     | SH | DEFINED | 17 |
| NBTY INC                     | COM          | 628782104 | 117   | 4000    | SH | DEFINED | 17 |
| NBTY INC                     | COM          | 628782104 | 3553  | 121400  | SH | DEFINED | 6  |
| NBTY INC                     | COM          | 628782104 | 22181 | 757805  | SH | DEFINED | 3  |
| NBTY INC                     | COM          | 628782104 | 45    | 1525    | SH | DEFINED | 11 |
| NCI BUILDING SYS INC         | COM          | 628852105 | 320   | 5500    | SH | DEFINED | 20 |
| NCI BUILDING SYS INC         | COM          | 628852105 | 13257 | 227900  | SH | DEFINED | 21 |
| NCI BUILDING SYS INC         | COM          | 628852105 | 26027 | 447431  | SH | DEFINED | 6  |
| NCI BUILDING SYS INC         | COM          | 628852105 | 3339  | 57400   | SH | DEFINED | 18 |
| NCO GROUP INC                | COM          | 628858102 | 86    | 3300    | SH | DEFINED | 5  |
| NCO GROUP INC                | COM          | 628858102 | 12    | 450     | SH | DEFINED | 17 |
| NCO GROUP INC                | COM          | 628858102 | 745   | 28430   | SH | DEFINED | 6  |
| NCR CORP NEW                 | COM          | 62886E108 | 177   | 4494    | SH | DEFINED | 2  |
| NCR CORP NEW                 | COM          | 62886E108 | 1     | 24      | SH | DEFINED | 11 |
| NCR CORP NEW                 | COM          | 62886E108 | 15    | 382     | SH | DEFINED | 18 |
| NCR CORP NEW                 | COM          | 62886E108 | 14    | 344     | SH | DEFINED | 17 |
| NCR CORP NEW                 | COM          | 62886E108 | 1246  | 31568   | SH | DEFINED | 3  |
| NEENAH PAPER INC             | COM          | 640079109 | 5     | 136     | SH | DEFINED | 2  |
| NEENAH PAPER INC             | COM          | 640079109 | 0     | 6       | SH | DEFINED | 7  |
| NEENAH PAPER INC             | COM          | 640079109 | 133   | 3900    | SH | DEFINED | 3  |
| NEENAH PAPER INC             | COM          | 640079109 | 1     | 15      | SH | DEFINED | 11 |
| NEENAH PAPER INC             | COM          | 640079109 | 1     | 18      | SH | DEFINED | 5  |
| NEENAH PAPER INC             | COM          | 640079109 | 6     | 181     | SH | DEFINED | 21 |
| NEENAH PAPER INC             | COM          | 640079109 | 0     | 580     | SH | DEFINED | 18 |
| NEENAH PAPER INC             | COM          | 640079109 | 1     | 21      | SH | DEFINED | 17 |
| NEENAH PAPER INC             | COM          | 640079109 | 2617  | 76465   | SH | DEFINED | 6  |
| NEKTAR THERAPEUTICS          | COM          | 640268108 | 4     | 300     | SH | DEFINED | 11 |
| NEKTAR THERAPEUTICS          | COM          | 640268108 | 6973  | 483900  | SH | DEFINED | 21 |
| NEKTAR THERAPEUTICS          | COM          | 640268108 | 10    | 724     | SH | DEFINED | 2  |
| NEKTAR THERAPEUTICS          | COM          | 640268108 | 1735  | 120400  | SH | DEFINED | 18 |
| NEKTAR THERAPEUTICS          | COM          | 640268108 | 169   | 11700   | SH | DEFINED | 20 |
| NELNET INC                   | CL A         | 64031N108 | 13391 | 435637  | SH | DEFINED | 18 |

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|                              |               |           |        |         |    |         |    |
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| NELNET INC                   | CL A          | 64031N108 | 10384  | 337800  | SH | DEFINED | 21 |
| NELNET INC                   | CL A          | 64031N108 | 380    | 12370   | SH | DEFINED | 20 |
| NEOPHARM INC                 | COM           | 640919106 | 8      | 1425    | SH | DEFINED | 5  |
| NESS TECHNOLOGIES INC        | COM           | 64104X108 | 4419   | 330988  | SH | DEFINED | 6  |
| NESS TECHNOLOGIES INC        | COM           | 64104X108 | 1344   | 100650  | SH | DEFINED | 3  |
| NET 1 UEPS TECHNOLOGIES INC  | COM NEW       | 64107N206 | 2260   | 98880   | SH | DEFINED | 3  |
| NETEASE COM INC              | SPONSORED ADR | 64110W102 | 111248 | 6800000 | SH | DEFINED | 13 |
| NETEASE COM INC              | SPONSORED ADR | 64110W102 | 51076  | 3122000 | SH | DEFINED | 22 |
| NETFLIX COM INC              | COM           | 64110L106 | 1      | 50000   | SH | DEFINED | 18 |
| NETFLIX COM INC              | COM           | 64110L106 | 559    | 24512   | SH | DEFINED | 5  |
| NETFLIX COM INC              | COM           | 64110L106 | 170850 | 7500000 | SH | DEFINED | 13 |
| NETGEAR INC                  | COM           | 64111Q104 | 17359  | 843090  | SH | DEFINED | 18 |
| NETGEAR INC                  | COM           | 64111Q104 | 152    | 7400    | SH | DEFINED | 20 |
| NETGEAR INC                  | COM           | 64111Q104 | 6492   | 315285  | SH | DEFINED | 21 |
| NETGEAR INC                  | COM           | 64111Q104 | 4      | 200     | SH | DEFINED | 5  |
| NETGEAR INC                  | COM           | 64111Q104 | 29     | 1400    | SH | DEFINED | 11 |
| NETGEAR INC                  | COM           | 64111Q104 | 408    | 19800   | SH | DEFINED | 3  |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 2385   | 64453   | SH | DEFINED | 3  |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 1078   | 29129   | SH | DEFINED | 1  |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 1      | 19      | SH | DEFINED | 4  |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 5      | 125     | SH | DEFINED | 2  |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 70     | 1900    | SH | DEFINED | 11 |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 12801  | 345891  | SH | DEFINED | 18 |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 367    | 9967    | SH | DEFINED | 5  |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 8844   | 238965  | SH | DEFINED | 17 |
| NETWORK EQUIP TECHNOLOGIES   | COM           | 641208103 | 0      | 35000   | SH | DEFINED | 18 |
| NEUBERGER BERMAN INCOME OPP  | COM SHS       | 64126L108 | 0      | 2037    | SH | DEFINED | 18 |
| NEUBERGER BERMAN NY INT MUN  | COM           | 64124K102 | 0      | 11      | SH | DEFINED | 18 |
| NEUBERGER BERMAN RE ES SEC F | COM           | 64190A103 | 0      | 8       | SH | DEFINED | 18 |
| NEUSTAR INC                  | CL A          | 64126X201 | 333    | 12000   | SH | DEFINED | 11 |
| NEW AMER HIGH INCOME FD INC  | COM           | 641876107 | 0      | 7       | SH | DEFINED | 18 |
| NEW CENTURY FINANCIAL CORP M | COM           | 6435EV108 | 7      | 190     | SH | DEFINED | 5  |
| NEW CENTURY FINANCIAL CORP M | COM           | 6435EV108 | 4690   | 119306  | SH | DEFINED | 3  |
| NEW CENTURY FINANCIAL CORP M | COM           | 6435EV108 | 1105   | 28100   | SH | DEFINED | 23 |
| NEW GERMANY FD INC           | COM           | 644465106 | 0      | 4203    | SH | DEFINED | 18 |
| NEW JERSEY RES               | COM           | 646025106 | 27     | 546     | SH | DEFINED | 17 |
| NEW JERSEY RES               | COM           | 646025106 | 7459   | 151300  | SH | DEFINED | 18 |
| NEW JERSEY RES               | COM           | 646025106 | 38     | 771     | SH | DEFINED | 4  |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR      | 647581107 | 7      | 270     | SH | DEFINED | 5  |
| NEW PLAN EXCEL RLTY TR INC   | COM           | 648053106 | 0      | 10850   | SH | DEFINED | 18 |
| NEW PLAN EXCEL RLTY TR INC   | COM           | 648053106 | 643    | 23780   | SH | DEFINED | 3  |
| NEW PLAN EXCEL RLTY TR INC   | COM           | 648053106 | 141    | 5200    | SH | DEFINED | 17 |
| NEW PLAN EXCEL RLTY TR INC   | COM           | 648053106 | 30     | 1100    | SH | DEFINED | 5  |
| NEW PLAN EXCEL RLTY TR INC   | COM           | 648053106 | 365    | 13500   | SH | DEFINED | 21 |
| NEW PLAN EXCEL RLTY TR INC   | COM           | 648053106 | 11     | 400     | SH | DEFINED | 1  |
| NEW RIV PHARMACEUTICALS INC  | COM           | 648468205 | 20904  | 812450  | SH | DEFINED | 8  |
| NEW YORK CMNTY BANCORP INC   | COM           | 649445103 | 16     | 1000    | SH | DEFINED | 17 |
| NEW YORK CMNTY BANCORP INC   | COM           | 649445103 | 150562 | 9191804 | SH | DEFINED | 18 |
| NEW YORK CMNTY BANCORP INC   | COM           | 649445103 | 66     | 4000    | SH | DEFINED | 11 |
| NEW YORK CMNTY BANCORP INC   | COM           | 649445103 | 297    | 18149   | SH | DEFINED | 21 |
| NEW YORK CMNTY BANCORP INC   | COM           | 649445103 | 15     | 941     | SH | DEFINED | 4  |
| NEW YORK CMNTY BANCORP INC   | COM           | 649445103 | 9      | 525     | SH | DEFINED | 2  |
| NEW YORK CMNTY BANCORP INC   | COM           | 649445103 | 170    | 10365   | SH | DEFINED | 6  |
| NEW YORK CMNTY BANCORP INC   | COM           | 649445103 | 1429   | 87216   | SH | DEFINED | 20 |
| NEW YORK TIMES CO            | CL A          | 650111107 | 503    | 21900   | SH | DEFINED | 11 |
| NEW YORK TIMES CO            | CL A          | 650111107 | 572    | 24870   | SH | DEFINED | 3  |
| NEW YORK TIMES CO            | CL A          | 650111107 | 37     | 1600    | SH | DEFINED | 17 |
| NEW YORK TIMES CO            | CL A          | 650111107 | 0      | 19589   | SH | DEFINED | 18 |
| NEW YORK TIMES CO            | CL A          | 650111107 | 3229   | 143150  | SH | DEFINED | 5  |
| NEW YORK TIMES CO            | CL A          | 650111107 | 8      | 350     | SH | DEFINED | 2  |
| NEWALLIANCE BANCSHARES INC   | COM           | 650203102 | 100    | 6849    | SH | DEFINED | 17 |
| NEWCASTLE INVT CORP          | COM           | 65105M108 | 8258   | 301280  | SH | DEFINED | 3  |

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| NEWELL RUBBERMAID INC        | COM              | 651229106 | 697    | 24600    | SH | DEFINED | 20 |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 57797  | 2040865  | SH | DEFINED | 18 |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 111    | 3900     | SH | DEFINED | 5  |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 53666  | 1895000  | SH | DEFINED | 21 |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 13171  | 465056   | SH | DEFINED | 3  |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 5664   | 200000   | SH | DEFINED | 7  |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 1632   | 57610    | SH | DEFINED | 17 |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 47     | 1643     | SH | DEFINED | 11 |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 375    | 13229    | SH | DEFINED | 2  |
| NEWFIELD EXPL CO             | COM              | 651290108 | 165    | 4286     | SH | DEFINED | 20 |
| NEWFIELD EXPL CO             | COM              | 651290108 | 20     | 516      | SH | DEFINED | 11 |
| NEWFIELD EXPL CO             | COM              | 651290108 | 12     | 300      | SH | DEFINED | 2  |
| NEWFIELD EXPL CO             | COM              | 651290108 | 17101  | 443710   | SH | DEFINED | 18 |
| NEWKIRK REALTY TR INC        | COM              | 651497109 | 1685   | 102240   | SH | DEFINED | 3  |
| NEWMARKET CORP               | COM              | 651587107 | 0      | 11       | SH | DEFINED | 18 |
| NEWMONT MINING CORP          | COM              | 651639106 | 257    | 6014     | SH | DEFINED | 2  |
| NEWMONT MINING CORP          | COM              | 651639106 | 4916   | 115000   | SH | DEFINED | 8  |
| NEWMONT MINING CORP          | COM              | 651639106 | 307    | 7177     | SH | DEFINED | 21 |
| NEWMONT MINING CORP          | COM              | 651639106 | 3406   | 79675    | SH | DEFINED | 3  |
| NEWMONT MINING CORP          | COM              | 651639106 | 259    | 5997     | SH | DEFINED | 5  |
| NEWMONT MINING CORP          | COM              | 651639106 | 0      | 4306     | SH | DEFINED | 18 |
| NEWMONT MINING CORP          | COM              | 651639106 | 128    | 2995     | SH | DEFINED | 17 |
| NEWPARK RES INC              | COM PAR \$.01NEW | 651718504 | 72     | 13489    | SH | DEFINED | 2  |
| NEWPARK RES INC              | COM PAR \$.01NEW | 651718504 | 2243   | 420800   | SH | DEFINED | 3  |
| NEWPARK RES INC              | COM PAR \$.01NEW | 651718504 | 15     | 2925     | SH | DEFINED | 5  |
| NEWPORT CORP                 | COM              | 651824104 | 19     | 1150     | SH | DEFINED | 2  |
| NEWPORT CORP                 | COM              | 651824104 | 106    | 6500     | SH | DEFINED | 11 |
| NEWPORT CORP                 | COM              | 651824104 | 56     | 3500     | SH | DEFINED | 5  |
| NEWS CORP                    | CL B             | 65248E203 | 411    | 19909    | SH | DEFINED | 22 |
| NEWS CORP                    | CL A             | 65248E104 | 23     | 1169     | SH | DEFINED | 11 |
| NEWS CORP                    | CL A             | 65248E104 | 134    | 6926     | SH | DEFINED | 5  |
| NEWS CORP                    | CL A             | 65248E104 | 12     | 598535   | SH | DEFINED | 18 |
| NEWS CORP                    | CL B             | 65248E203 | 1975   | 95685    | SH | DEFINED | 23 |
| NEWS CORP                    | CL B             | 65248E203 | 3207   | 155374   | SH | DEFINED | 3  |
| NEWS CORP                    | CL B             | 65248E203 | 657360 | 31848813 | SH | DEFINED | 18 |
| NEWS CORP                    | CL B             | 65248E203 | 1276   | 73508    | SH | DEFINED | 6  |
| NEWS CORP                    | CL A             | 65248E104 | 66     | 3368     | SH | DEFINED | 17 |
| NEWS CORP                    | CL B             | 65248E203 | 9      | 450      | SH | DEFINED | 2  |
| NEWS CORP                    | CL A             | 65248E104 | 11098  | 564786   | SH | DEFINED | 21 |
| NEWS CORP                    | CL B             | 65248E203 | 9569   | 463600   | SH | DEFINED | 20 |
| NEWS CORP                    | CL A             | 65248E104 | 9      | 440      | SH | DEFINED | 4  |
| NEWS CORP                    | CL A             | 65248E104 | 5      | 261      | SH | DEFINED | 2  |
| NEWS CORP                    | CL A             | 65248E104 | 15219  | 774494   | SH | DEFINED | 3  |
| NEWS CORP                    | CL B             | 65248E203 | 170463 | 8258843  | SH | DEFINED | 21 |
| NEWS CORP                    | CL B             | 65248E203 | 25     | 1200     | SH | DEFINED | 17 |
| NEXEN INC                    | COM              | 65334H102 | 1978   | 37000    | SH | DEFINED | 22 |
| NEXEN INC                    | COM              | 65334H102 | 12318  | 230412   | SH | DEFINED | 18 |
| NEXEN INC                    | COM              | 65334H102 | 3291   | 61567    | SH | DEFINED | 23 |
| NEXEN INC                    | COM              | 65334H102 | 13619  | 254300   | SH | DEFINED | 7  |
| NEXEN INC                    | COM              | 65334H102 | 144    | 2690     | SH | DEFINED | 20 |
| NEXMED INC                   | COM              | 652903105 | 1      | 1111110  | SH | DEFINED | 18 |
| NEXTEST SYS CORP             | COM              | 653339101 | 72     | 5500     | SH | DEFINED | 3  |
| NFJ DIVID INT & PREM STRTGY  | COM SHS          | 65337H109 | 0      | 2400     | SH | DEFINED | 18 |
| NGP CAP RES CO               | COM              | 62912R107 | 271    | 18600    | SH | DEFINED | 3  |
| NICE SYS LTD                 | SPONSORED ADR    | 653656108 | 69     | 2510     | SH | DEFINED | 5  |
| NICHOLAS APPLGATE CV&INC FD  | COM              | 65370G109 | 0      | 60       | SH | DEFINED | 18 |
| NICHOLAS-APPLGATE CV & INC   | COM              | 65370F101 | 0      | 16       | SH | DEFINED | 18 |
| NICOR INC                    | COM              | 654086107 | 15     | 350      | SH | DEFINED | 5  |
| NICOR INC                    | COM              | 654086107 | 13     | 300      | SH | DEFINED | 2  |
| NICOR INC                    | COM              | 654086107 | 327    | 7649     | SH | DEFINED | 3  |
| NICOR INC                    | COM              | 654086107 | 0      | 3650     | SH | DEFINED | 18 |
| NIGHTHAWK RADIOLOGY HLDGS IN | COM              | 65411N105 | 495    | 25850    | SH | DEFINED | 3  |

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| NII HLDGS INC             | CL B NEW        | 62913F201 | 435120 | 7000000  | SH  | DEFINED | 13 |
| NII HLDGS INC             | NOTE 2.750% 8/1 | 62913FAF9 | 4357   | 3075000  | PRN | DEFINED | 21 |
| NII HLDGS INC             | CL B NEW        | 62913F201 | 148696 | 2392145  | SH  | DEFINED | 8  |
| NII HLDGS INC             | CL B NEW        | 62913F201 | 361    | 5800     | SH  | DEFINED | 11 |
| NII HLDGS INC             | NOTE 2.750% 8/1 | 62913FAF9 | 0      | 400000   | PRN | DEFINED | 18 |
| NIKE INC                  | CL B            | 654106103 | 1      | 9737     | SH  | DEFINED | 18 |
| NIKE INC                  | CL B            | 654106103 | 26     | 300      | SH  | DEFINED | 17 |
| NIKE INC                  | CL B            | 654106103 | 461    | 5260     | SH  | DEFINED | 2  |
| NIKE INC                  | CL B            | 654106103 | 3137   | 35800    | SH  | DEFINED | 23 |
| NIKE INC                  | CL B            | 654106103 | 466410 | 5323100  | SH  | DEFINED | 8  |
| NIKE INC                  | CL B            | 654106103 | 111    | 1270     | SH  | DEFINED | 5  |
| NIKE INC                  | CL B            | 654106103 | 14     | 160      | SH  | DEFINED | 4  |
| NIKE INC                  | CL B            | 654106103 | 263    | 3000     | SH  | DEFINED | 11 |
| NIKE INC                  | CL B            | 654106103 | 50644  | 578000   | SH  | DEFINED | 10 |
| NIKE INC                  | CL B            | 654106103 | 775    | 8850     | SH  | DEFINED | 22 |
| NIKE INC                  | CL B            | 654106103 | 17952  | 204877   | SH  | DEFINED | 3  |
| NIPPON TELEG & TEL CORP   | SPONSORED ADR   | 654624105 | 25046  | 1021035  | SH  | DEFINED | 18 |
| NIPPON TELEG & TEL CORP   | SPONSORED ADR   | 654624105 | 4      | 150      | SH  | DEFINED | 17 |
| NIPPON TELEG & TEL CORP   | SPONSORED ADR   | 654624105 | 4      | 175      | SH  | DEFINED | 2  |
| NISOURCE INC              | COM             | 65473P105 | 1026   | 47204    | SH  | DEFINED | 3  |
| NISOURCE INC              | COM             | 65473P105 | 93     | 4264     | SH  | DEFINED | 2  |
| NISOURCE INC              | COM             | 65473P105 | 570    | 26217    | SH  | DEFINED | 17 |
| NISOURCE INC              | COM             | 65473P105 | 30     | 1400     | SH  | DEFINED | 11 |
| NISOURCE INC              | COM             | 65473P105 | 45718  | 2102943  | SH  | DEFINED | 18 |
| NISSAN MOTORS             | SPONSORED ADR   | 654744408 | 22     | 1000     | SH  | DEFINED | 17 |
| NISSAN MOTORS             | SPONSORED ADR   | 654744408 | 40     | 1795     | SH  | DEFINED | 2  |
| NL INDS INC               | COM NEW         | 629156407 | 113    | 11400    | SH  | DEFINED | 21 |
| NMS COMMUNICATIONS CORP   | COM             | 629248105 | 10     | 3350     | SH  | DEFINED | 5  |
| NN INC                    | COM             | 629337106 | 2548   | 215364   | SH  | DEFINED | 6  |
| NN INC                    | COM             | 629337106 | 219    | 18500    | SH  | DEFINED | 3  |
| NOBEL LEARNING CMNTYS INC | COM             | 654889104 | 0      | 5000     | SH  | DEFINED | 18 |
| NOBLE CORPORATION         | SHS             | G65422100 | 1511   | 23546    | SH  | DEFINED | 3  |
| NOBLE CORPORATION         | SHS             | G65422100 | 157    | 2450     | SH  | DEFINED | 11 |
| NOBLE CORPORATION         | SHS             | G65422100 | 103    | 1604     | SH  | DEFINED | 2  |
| NOBLE CORPORATION         | SHS             | G65422100 | 1898   | 29580    | SH  | DEFINED | 17 |
| NOBLE CORPORATION         | SHS             | G65422100 | 68     | 1088     | SH  | DEFINED | 5  |
| NOBLE CORPORATION         | SHS             | G65422100 | 27632  | 430549   | SH  | DEFINED | 18 |
| NOBLE ENERGY INC          | COM             | 655044105 | 222    | 5040     | SH  | DEFINED | 5  |
| NOBLE ENERGY INC          | COM             | 655044105 | 77     | 1687     | SH  | DEFINED | 2  |
| NOBLE ENERGY INC          | COM             | 655044105 | 6      | 140      | SH  | DEFINED | 17 |
| NOBLE ENERGY INC          | COM             | 655044105 | 6      | 128      | SH  | DEFINED | 11 |
| NOBLE ENERGY INC          | COM             | 655044105 | 2      | 49073    | SH  | DEFINED | 18 |
| NOBLE ENERGY INC          | COM             | 655044105 | 2439   | 53504    | SH  | DEFINED | 3  |
| NOBLE ENERGY INC          | COM             | 655044105 | 22795  | 500000   | SH  | DEFINED | 21 |
| NOKIA CORP                | SPONSORED ADR   | 654902204 | 241679 | 12274200 | SH  | DEFINED | 8  |
| NOKIA CORP                | SPONSORED ADR   | 654902204 | 69778  | 3543849  | SH  | DEFINED | 21 |
| NOKIA CORP                | SPONSORED ADR   | 654902204 | 6639   | 337175   | SH  | DEFINED | 20 |
| NOKIA CORP                | SPONSORED ADR   | 654902204 | 345016 | 17522380 | SH  | DEFINED | 18 |
| NOKIA CORP                | SPONSORED ADR   | 654902204 | 24670  | 1252899  | SH  | DEFINED | 17 |
| NOKIA CORP                | SPONSORED ADR   | 654902204 | 945    | 47995    | SH  | DEFINED | 11 |
| NOKIA CORP                | SPONSORED ADR   | 654902204 | 1413   | 72080    | SH  | DEFINED | 5  |
| NOKIA CORP                | SPONSORED ADR   | 654902204 | 215    | 10900    | SH  | DEFINED | 7  |
| NOKIA CORP                | SPONSORED ADR   | 654902204 | 10924  | 554800   | SH  | DEFINED | 10 |
| NOKIA CORP                | SPONSORED ADR   | 654902204 | 34570  | 1797919  | SH  | DEFINED | 6  |
| NOKIA CORP                | SPONSORED ADR   | 654902204 | 15684  | 796537   | SH  | DEFINED | 2  |
| NOKIA CORP                | SPONSORED ADR   | 654902204 | 1516   | 76969    | SH  | DEFINED | 3  |
| NOMURA HLDGS INC          | SPONSORED ADR   | 65535H208 | 24167  | 1374698  | SH  | DEFINED | 18 |
| NOMURA HLDGS INC          | SPONSORED ADR   | 65535H208 | 31060  | 1817396  | SH  | DEFINED | 6  |
| NOMURA HLDGS INC          | SPONSORED ADR   | 65535H208 | 2553   | 145235   | SH  | DEFINED | 17 |
| NOMURA HLDGS INC          | SPONSORED ADR   | 65535H208 | 37     | 2115     | SH  | DEFINED | 2  |
| NORDSON CORP              | COM             | 655663102 | 243    | 6100     | SH  | DEFINED | 3  |
| NORDSTROM INC             | COM             | 655664100 | 337    | 7975     | SH  | DEFINED | 2  |

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|                              |               |           |       |         |    |         |    |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| NORDSTROM INC                | COM           | 655664100 | 308   | 7270    | SH | DEFINED | 17 |
| NORDSTROM INC                | COM           | 655664100 | 1     | 25386   | SH | DEFINED | 18 |
| NORDSTROM INC                | COM           | 655664100 | 262   | 6200    | SH | DEFINED | 22 |
| NORDSTROM INC                | COM           | 655664100 | 19106 | 451679  | SH | DEFINED | 3  |
| NORDSTROM INC                | COM           | 655664100 | 48    | 1132    | SH | DEFINED | 11 |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 1     | 12150   | SH | DEFINED | 18 |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 7384  | 167622  | SH | DEFINED | 2  |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 68    | 1550    | SH | DEFINED | 4  |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 22    | 500     | SH | DEFINED | 1  |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 7851  | 178229  | SH | DEFINED | 3  |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 595   | 13513   | SH | DEFINED | 11 |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 441   | 10263   | SH | DEFINED | 5  |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 3163  | 71810   | SH | DEFINED | 17 |
| NORSK HYDRO A S              | SPONSORED ADR | 656531605 | 371   | 16500   | SH | DEFINED | 2  |
| NORTEL NETWORKS CORP NEW     | COM           | 656568102 | 16497 | 7217509 | SH | DEFINED | 7  |
| NORTEL NETWORKS CORP NEW     | COM           | 656568102 | 11547 | 5020628 | SH | DEFINED | 6  |
| NORTEL NETWORKS CORP NEW     | COM           | 656568102 | 0     | 4098    | SH | DEFINED | 18 |
| NORTH EUROPEAN OIL RTY TR    | SH BEN INT    | 659310106 | 0     | 6970    | SH | DEFINED | 18 |
| NORTH EUROPEAN OIL RTY TR    | SH BEN INT    | 659310106 | 12    | 315     | SH | DEFINED | 2  |
| NORTH EUROPEAN OIL RTY TR    | SH BEN INT    | 659310106 | 196   | 5300    | SH | DEFINED | 17 |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 4474  | 156209  | SH | DEFINED | 17 |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 2319  | 80984   | SH | DEFINED | 3  |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 213   | 7500    | SH | DEFINED | 5  |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 4987  | 174139  | SH | DEFINED | 18 |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 129   | 4500    | SH | DEFINED | 11 |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 6537  | 228239  | SH | DEFINED | 1  |
| NORTH FORK BANCORPORATION NY | COM           | 659424105 | 195   | 6825    | SH | DEFINED | 2  |
| NORTH PITTSBURGH SYS INC     | COM           | 661562108 | 770   | 30580   | SH | DEFINED | 3  |
| NORTHEAST UTILS              | COM           | 664397106 | 21    | 884     | SH | DEFINED | 17 |
| NORTHEAST UTILS              | COM           | 664397106 | 56    | 2417    | SH | DEFINED | 18 |
| NORTHEAST UTILS              | COM           | 664397106 | 11    | 480     | SH | DEFINED | 2  |
| NORTHEAST UTILS              | COM           | 664397106 | 1319  | 56700   | SH | DEFINED | 3  |
| NORTHERN TR CORP             | COM           | 665859104 | 643   | 11000   | SH | DEFINED | 11 |
| NORTHERN TR CORP             | COM           | 665859104 | 139   | 2375    | SH | DEFINED | 2  |
| NORTHERN TR CORP             | COM           | 665859104 | 38388 | 657003  | SH | DEFINED | 3  |
| NORTHERN TR CORP             | COM           | 665859104 | 3576  | 61194   | SH | DEFINED | 17 |
| NORTHERN TR CORP             | COM           | 665859104 | 117   | 2000    | SH | DEFINED | 1  |
| NORTHERN TR CORP             | COM           | 665859104 | 788   | 13546   | SH | DEFINED | 5  |
| NORTHERN TR CORP             | COM           | 665859104 | 1267  | 21680   | SH | DEFINED | 18 |
| NORTHFIELD LABS INC          | COM           | 666135108 | 0     | 500     | SH | DEFINED | 18 |
| NORTHGATE MINERALS CORP      | COM           | 666416102 | 1150  | 357500  | SH | DEFINED | 7  |
| NORTHGATE MINERALS CORP      | COM           | 666416102 | 2998  | 936810  | SH | DEFINED | 3  |
| NORTHRIM BANCORP INC         | COM           | 666762109 | 933   | 35478   | SH | DEFINED | 6  |
| NORTHRIM BANCORP INC         | COM           | 666762109 | 1109  | 42000   | SH | DEFINED | 1  |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 272   | 4003    | SH | DEFINED | 2  |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 282   | 4150    | SH | DEFINED | 11 |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 1292  | 18983   | SH | DEFINED | 17 |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 21722 | 319112  | SH | DEFINED | 3  |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 1     | 13935   | SH | DEFINED | 18 |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 3019  | 43537   | SH | DEFINED | 5  |
| NORTHSTAR RLTY FIN CORP      | COM           | 66704R100 | 5143  | 404950  | SH | DEFINED | 3  |
| NORTHWEST NAT GAS CO         | COM           | 667655104 | 4     | 100     | SH | DEFINED | 2  |
| NORTHWEST NAT GAS CO         | COM           | 667655104 | 7392  | 188200  | SH | DEFINED | 18 |
| NORTHWESTERN CORP            | COM NEW       | 668074305 | 0     | 31      | SH | DEFINED | 18 |
| NORTHWESTERN CORP            | COM NEW       | 668074305 | 3804  | 106794  | SH | DEFINED | 14 |
| NOVA CHEMICALS CORP          | COM           | 66977W109 | 6     | 200     | SH | DEFINED | 3  |
| NOVA CHEMICALS CORP          | COM           | 66977W109 | 22737 | 740640  | SH | DEFINED | 7  |
| NOVAGOLD RES INC             | COM NEW       | 66987E206 | 5     | 330     | SH | DEFINED | 5  |
| NOVAMERICAN STL INC          | COM           | 669959108 | 260   | 7617    | SH | DEFINED | 3  |
| NOVARTIS A G                 | SPONSORED ADR | 66987V109 | 6855  | 117292  | SH | DEFINED | 11 |
| NOVARTIS A G                 | SPONSORED ADR | 66987V109 | 545   | 9320    | SH | DEFINED | 2  |
| NOVARTIS A G                 | SPONSORED ADR | 66987V109 | 16    | 280     | SH | DEFINED | 4  |

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| NOVARTIS A G              | SPONSORED ADR   | 66987V109 | 13748   | 235258   | SH  | DEFINED | 17 |
| NOVARTIS A G              | SPONSORED ADR   | 66987V109 | 53      | 900      | SH  | DEFINED | 7  |
| NOVARTIS A G              | SPONSORED ADR   | 66987V109 | 4279    | 73220    | SH  | DEFINED | 20 |
| NOVARTIS A G              | SPONSORED ADR   | 66987V109 | 79292   | 1356818  | SH  | DEFINED | 21 |
| NOVARTIS A G              | SPONSORED ADR   | 66987V109 | 687     | 11764    | SH  | DEFINED | 3  |
| NOVARTIS A G              | SPONSORED ADR   | 66987V109 | 4703    | 80275    | SH  | DEFINED | 5  |
| NOVARTIS A G              | SPONSORED ADR   | 66987V109 | 330456  | 5654618  | SH  | DEFINED | 18 |
| NOVARTIS A G              | SPONSORED ADR   | 66987V109 | 48132   | 849440   | SH  | DEFINED | 6  |
| NOVASTAR FINL INC         | COM             | 669947400 | 4       | 150      | SH  | DEFINED | 5  |
| NOVATEL WIRELESS INC      | COM NEW         | 66987M604 | 4       | 397      | SH  | DEFINED | 5  |
| NOVAVAX INC               | COM             | 670002104 | 91      | 24000    | SH  | DEFINED | 3  |
| NOVAVAX INC               | COM             | 670002104 | 9       | 2355     | SH  | DEFINED | 5  |
| NOVELIS INC               | COM             | 67000X106 | 127     | 4960     | SH  | DEFINED | 7  |
| NOVELL INC                | COM             | 670006105 | 0       | 5700     | SH  | DEFINED | 18 |
| NOVELL INC                | COM             | 670006105 | 1       | 200      | SH  | DEFINED | 2  |
| NOVELL INC                | COM             | 670006105 | 353     | 57884    | SH  | DEFINED | 3  |
| NOVELLUS SYS INC          | COM             | 670008101 | 150010  | 5423345  | SH  | DEFINED | 18 |
| NOVELLUS SYS INC          | COM             | 670008101 | 13729   | 496339   | SH  | DEFINED | 3  |
| NOVELLUS SYS INC          | COM             | 670008101 | 429     | 15500    | SH  | DEFINED | 11 |
| NOVELLUS SYS INC          | COM             | 670008101 | 182     | 6565     | SH  | DEFINED | 17 |
| NOVELLUS SYS INC          | COM             | 670008101 | 1985    | 71755    | SH  | DEFINED | 23 |
| NOVELLUS SYS INC          | COM             | 670008101 | 2379    | 86000    | SH  | DEFINED | 20 |
| NOVELLUS SYS INC          | COM             | 670008101 | 279     | 10075    | SH  | DEFINED | 5  |
| NOVELLUS SYS INC          | COM             | 670008101 | 3849    | 139165   | SH  | DEFINED | 21 |
| NOVO-NORDISK A S          | ADR             | 670100205 | 169     | 2270     | SH  | DEFINED | 7  |
| NOVO-NORDISK A S          | ADR             | 670100205 | 693     | 9300     | SH  | DEFINED | 2  |
| NOVO-NORDISK A S          | ADR             | 670100205 | 29515   | 408997   | SH  | DEFINED | 6  |
| NOVO-NORDISK A S          | ADR             | 670100205 | 32181   | 431840   | SH  | DEFINED | 18 |
| NOVO-NORDISK A S          | ADR             | 670100205 | 1051    | 14100    | SH  | DEFINED | 17 |
| NPS PHARMACEUTICALS INC   | NOTE 3.000% 6/1 | 62936PAB9 | 8406    | 9775000  | PRN | DEFINED | 21 |
| NPS PHARMACEUTICALS INC   | COM             | 62936P103 | 1751    | 459500   | SH  | DEFINED | 21 |
| NPS PHARMACEUTICALS INC   | COM             | 62936P103 | 7938    | 2083450  | SH  | DEFINED | 8  |
| NPS PHARMACEUTICALS INC   | COM             | 62936P103 | 430     | 112775   | SH  | DEFINED | 18 |
| NPS PHARMACEUTICALS INC   | COM             | 62936P103 | 42      | 11000    | SH  | DEFINED | 20 |
| NPS PHARMACEUTICALS INC   | NOTE 3.000% 6/1 | 62936PAB9 | 1376005 | 20700000 | PRN | DEFINED | 18 |
| NRG ENERGY INC            | COM NEW         | 629377508 | 15306   | 341141   | SH  | DEFINED | 6  |
| NRG ENERGY INC            | COM NEW         | 629377508 | 13330   | 294265   | SH  | DEFINED | 3  |
| NRG ENERGY INC            | COM NEW         | 629377508 | 0       | 652      | SH  | DEFINED | 14 |
| NS GROUP INC              | COM             | 628916108 | 45      | 700      | SH  | DEFINED | 3  |
| NS GROUP INC              | COM             | 628916108 | 53      | 815      | SH  | DEFINED | 5  |
| NSTAR                     | COM             | 67019E107 | 0       | 1427     | SH  | DEFINED | 18 |
| NSTAR                     | COM             | 67019E107 | 936     | 28053    | SH  | DEFINED | 3  |
| NSTAR                     | COM             | 67019E107 | 34      | 1032     | SH  | DEFINED | 17 |
| NSTAR                     | COM             | 67019E107 | 70      | 2058     | SH  | DEFINED | 5  |
| NTELOS HLDGS CORP         | COM             | 67020Q107 | 23      | 1800     | SH  | DEFINED | 3  |
| NTL INC DEL               | COM             | 62941W101 | 43      | 1629     | SH  | DEFINED | 14 |
| NTL INC DEL               | COM             | 62941W101 | 26182   | 1289900  | SH  | DEFINED | 18 |
| NTL INC DEL               | COM             | 62941W101 | 13555   | 533016   | SH  | DEFINED | 6  |
| NTT DOCOMO INC            | SPONS ADR       | 62942M201 | 1       | 75       | SH  | DEFINED | 7  |
| NTT DOCOMO INC            | SPONS ADR       | 62942M201 | 980     | 63575    | SH  | DEFINED | 6  |
| NU HORIZONS ELECTRS CORP  | COM             | 669908105 | 782     | 61400    | SH  | DEFINED | 3  |
| NU SKIN ENTERPRISES INC   | CL A            | 67018T105 | 2299    | 131200   | SH  | DEFINED | 18 |
| NU SKIN ENTERPRISES INC   | CL A            | 67018T105 | 224     | 12800    | SH  | DEFINED | 20 |
| NU SKIN ENTERPRISES INC   | CL A            | 67018T105 | 9291    | 530300   | SH  | DEFINED | 21 |
| NUANCE COMMUNICATIONS INC | COM             | 67020Y100 | 787     | 96322    | SH  | DEFINED | 11 |
| NUANCE COMMUNICATIONS INC | COM             | 67020Y100 | 327     | 41500    | SH  | DEFINED | 5  |
| NUCO2 INC                 | COM             | 629428103 | 13      | 500      | SH  | DEFINED | 5  |
| NUCOR CORP                | COM             | 670346105 | 40      | 800      | SH  | DEFINED | 11 |
| NUCOR CORP                | COM             | 670346105 | 82      | 1664     | SH  | DEFINED | 1  |
| NUCOR CORP                | COM             | 670346105 | 4       | 89774    | SH  | DEFINED | 18 |
| NUCOR CORP                | COM             | 670346105 | 162     | 3276     | SH  | DEFINED | 2  |
| NUCOR CORP                | COM             | 670346105 | 441     | 8904     | SH  | DEFINED | 17 |

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| NUCOR CORP                   | COM     | 670346105 | 30742 | 621178 | SH | DEFINED | 3  |
| NUCOR CORP                   | COM     | 670346105 | 416   | 8400   | SH | DEFINED | 22 |
| NUCOR CORP                   | COM     | 670346105 | 1817  | 36707  | SH | DEFINED | 23 |
| NUTRI SYS INC NEW            | COM     | 67069D108 | 15825 | 254061 | SH | DEFINED | 3  |
| NUVEEN CA DIV ADVANTG MUN FD | COM     | 67069X104 | 8     | 500    | SH | DEFINED | 2  |
| NUVEEN CA INVT QUALITY MUN F | COM     | 67062A101 | 0     | 2500   | SH | DEFINED | 18 |
| NUVEEN CA SELECT QUALITY MUN | COM     | 670975101 | 0     | 3311   | SH | DEFINED | 18 |
| NUVEEN CALIF MUN VALUE FD    | COM     | 67062C107 | 0     | 4300   | SH | DEFINED | 18 |
| NUVEEN CALIF QUALITY INCM MU | COM     | 670985100 | 0     | 6700   | SH | DEFINED | 18 |
| NUVEEN DIV ADVANTAGE MUN FD  | COM     | 67070F100 | 0     | 667    | SH | DEFINED | 18 |
| NUVEEN DIVID ADVANTAGE MUN F | COM     | 67066V101 | 0     | 1528   | SH | DEFINED | 18 |
| NUVEEN EQTY PRM OPPORTUNITYF | COM     | 6706EM102 | 0     | 3979   | SH | DEFINED | 18 |
| NUVEEN EQUITY PREM ADV FD    | COM     | 6706ET107 | 0     | 762    | SH | DEFINED | 18 |
| NUVEEN EQUITY PREM INCOME FD | COM     | 6706ER101 | 0     | 41     | SH | DEFINED | 18 |
| NUVEEN FLA INVT QUALITY MUN  | COM     | 670970102 | 0     | 750    | SH | DEFINED | 18 |
| NUVEEN FLA QUALITY INCOME MU | COM     | 670978105 | 0     | 750    | SH | DEFINED | 18 |
| NUVEEN FLOATING RATE INCOME  | COM     | 67072T108 | 0     | 680    | SH | DEFINED | 18 |
| NUVEEN FLTNG RTE INCM OPP FD | COM SHS | 6706EN100 | 0     | 4521   | SH | DEFINED | 18 |
| NUVEEN INS NY TX FR ADV MUN  | COM     | 670656107 | 0     | 8      | SH | DEFINED | 18 |
| NUVEEN INSD DIVID ADVANTAGE  | COM     | 67071L106 | 0     | 330    | SH | DEFINED | 18 |
| NUVEEN INSD FLA PREM INCOME  | COM     | 67101V108 | 0     | 166    | SH | DEFINED | 18 |
| NUVEEN INSD MUN OPPORTUNITY  | COM     | 670984103 | 0     | 9400   | SH | DEFINED | 18 |
| NUVEEN INSD NY PREM INCOME F | COM     | 67101R107 | 0     | 175    | SH | DEFINED | 18 |
| NUVEEN INSD PREM INCOME MUN  | COM     | 6706D8104 | 0     | 2050   | SH | DEFINED | 18 |
| NUVEEN INVT QUALITY MUN FD I | COM     | 67062E103 | 0     | 300    | SH | DEFINED | 18 |
| NUVEEN INVTS INC             | CL A    | 67090F106 | 20    | 400    | SH | DEFINED | 5  |
| NUVEEN INVTS INC             | CL A    | 67090F106 | 18    | 350    | SH | DEFINED | 11 |
| NUVEEN INVTS INC             | CL A    | 67090F106 | 1092  | 21310  | SH | DEFINED | 17 |
| NUVEEN MICH PREM INCOME MUN  | COM     | 67101Q109 | 0     | 14     | SH | DEFINED | 18 |
| NUVEEN MUN ADVANTAGE FD INC  | COM     | 67062H106 | 0     | 2250   | SH | DEFINED | 18 |
| NUVEEN MUN INCOME FD INC     | COM     | 67062J102 | 0     | 26     | SH | DEFINED | 18 |
| NUVEEN MUN MKT OPPORTUNITY F | COM     | 67062W103 | 0     | 4670   | SH | DEFINED | 18 |
| NUVEEN MUN VALUE FD INC      | COM     | 670928100 | 0     | 4954   | SH | DEFINED | 18 |
| NUVEEN N Y INVT QUALITY MUN  | COM     | 67062X101 | 0     | 6      | SH | DEFINED | 18 |
| NUVEEN NJ DIV ADVANTAGE MUN  | COM     | 67069Y102 | 0     | 2062   | SH | DEFINED | 18 |
| NUVEEN NJ INVT QUALITY MUN F | COM     | 670971100 | 0     | 1802   | SH | DEFINED | 18 |
| NUVEEN NY DIVID ADVNTG MUN F | COM     | 67066X107 | 0     | 3      | SH | DEFINED | 18 |
| NUVEEN NY MUN VALUE FD       | COM     | 67062M105 | 0     | 1      | SH | DEFINED | 18 |
| NUVEEN NY PERFORM PLUS MUN F | COM     | 67062R104 | 0     | 1151   | SH | DEFINED | 18 |
| NUVEEN NY SELECT QUALITY MUN | COM     | 670976109 | 0     | 1000   | SH | DEFINED | 18 |
| NUVEEN PERFORMANCE PLUS MUN  | COM     | 67062P108 | 0     | 1154   | SH | DEFINED | 18 |
| NUVEEN PFD & CONV INC FD     | COM     | 67073B106 | 0     | 3409   | SH | DEFINED | 18 |
| NUVEEN PFD & CONV INCOME FD  | COM SHS | 67073D102 | 0     | 9360   | SH | DEFINED | 18 |
| NUVEEN PREM INCOME MUN FD    | COM     | 67062T100 | 0     | 10325  | SH | DEFINED | 18 |
| NUVEEN PREM INCOME MUN FD 2  | COM     | 67063W102 | 0     | 676    | SH | DEFINED | 18 |
| NUVEEN PREM INCOME MUN FD 4  | COM     | 6706K4105 | 0     | 2042   | SH | DEFINED | 18 |
| NUVEEN PREMIER MUN INCOME FD | COM     | 670988104 | 0     | 432    | SH | DEFINED | 18 |
| NUVEEN QUALITY INCOME MUN FD | COM     | 670977107 | 0     | 1500   | SH | DEFINED | 18 |
| NUVEEN QUALITY PFD INC FD 3  | COM     | 67072W101 | 0     | 147    | SH | DEFINED | 18 |
| NUVEEN QUALITY PFD INCOME FD | COM     | 67071S101 | 0     | 535    | SH | DEFINED | 18 |
| NUVEEN QUALITY PFD INCOME FD | COM     | 67072C105 | 0     | 3868   | SH | DEFINED | 18 |
| NUVEEN REAL ESTATE INCOME FD | COM     | 67071B108 | 0     | 8490   | SH | DEFINED | 18 |
| NUVEEN SELECT QUALITY MUN FD | COM     | 670973106 | 0     | 1235   | SH | DEFINED | 18 |
| NUVEEN SR INCOME FD          | COM     | 67067Y104 | 0     | 140    | SH | DEFINED | 18 |
| NUVEEN VA DIV ADV MUNI FD 2  | COM     | 67071C106 | 0     | 1000   | SH | DEFINED | 18 |
| NVE CORP                     | COM NEW | 629445206 | 45    | 1500   | SH | DEFINED | 11 |
| NVIDIA CORP                  | COM     | 67066G104 | 0     | 1701   | SH | DEFINED | 18 |
| NVIDIA CORP                  | COM     | 67066G104 | 107   | 3600   | SH | DEFINED | 2  |
| NVIDIA CORP                  | COM     | 67066G104 | 1805  | 61010  | SH | DEFINED | 3  |
| NVR INC                      | COM     | 62944T105 | 2461  | 4600   | SH | DEFINED | 22 |
| NVR INC                      | COM     | 62944T105 | 16763 | 31332  | SH | DEFINED | 3  |
| NYMOX PHARMACEUTICAL CORP    | COM     | 67076P102 | 0     | 2000   | SH | DEFINED | 18 |

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|                             |             |           |       |         |    |         |    |
|-----------------------------|-------------|-----------|-------|---------|----|---------|----|
| NYSE GROUP INC              | COM         | 62949W103 | 18637 | 249320  | SH | DEFINED | 17 |
| NYSE GROUP INC              | COM         | 62949W103 | 3587  | 47985   | SH | DEFINED | 11 |
| NYSE GROUP INC              | COM         | 62949W103 | 162   | 2189    | SH | DEFINED | 5  |
| O CHARLEYS INC              | COM         | 670823103 | 16843 | 887870  | SH | DEFINED | 18 |
| O REILLY AUTOMOTIVE INC     | COM         | 686091109 | 154   | 4650    | SH | DEFINED | 21 |
| O REILLY AUTOMOTIVE INC     | COM         | 686091109 | 33    | 1000    | SH | DEFINED | 5  |
| O REILLY AUTOMOTIVE INC     | COM         | 686091109 | 1061  | 31950   | SH | DEFINED | 11 |
| O REILLY AUTOMOTIVE INC     | COM         | 686091109 | 0     | 51      | SH | DEFINED | 18 |
| OCCIDENTAL PETE CORP DEL    | COM         | 674599105 | 3196  | 66440   | SH | DEFINED | 11 |
| OCCIDENTAL PETE CORP DEL    | COM         | 674599105 | 35501 | 737916  | SH | DEFINED | 3  |
| OCCIDENTAL PETE CORP DEL    | COM         | 674599105 | 359   | 7608    | SH | DEFINED | 5  |
| OCCIDENTAL PETE CORP DEL    | COM         | 674599105 | 179   | 3730    | SH | DEFINED | 17 |
| OCCIDENTAL PETE CORP DEL    | COM         | 674599105 | 0     | 8007    | SH | DEFINED | 18 |
| OCCIDENTAL PETE CORP DEL    | COM         | 674599105 | 99    | 2066    | SH | DEFINED | 2  |
| OCCIDENTAL PETE CORP DEL    | COM         | 674599105 | 1713  | 35600   | SH | DEFINED | 22 |
| OCEANEERING INTL INC        | COM         | 675232102 | 60    | 1936    | SH | DEFINED | 3  |
| OCEANFIRST FINL CORP        | COM         | 675234108 | 124   | 5800    | SH | DEFINED | 11 |
| OCWEN FINL CORP             | COM NEW     | 675746309 | 1     | 100000  | SH | DEFINED | 18 |
| OCWEN FINL CORP             | COM NEW     | 675746309 | 4955  | 332570  | SH | DEFINED | 3  |
| ODYSSEY RE HLDGS CORP       | COM         | 67612W108 | 334   | 9900    | SH | DEFINED | 3  |
| OFFICE DEPOT INC            | COM         | 676220106 | 5444  | 137119  | SH | DEFINED | 3  |
| OFFICE DEPOT INC            | COM         | 676220106 | 4345  | 109437  | SH | DEFINED | 11 |
| OFFICE DEPOT INC            | COM         | 676220106 | 107   | 2695    | SH | DEFINED | 17 |
| OFFICE DEPOT INC            | COM         | 676220106 | 16    | 400     | SH | DEFINED | 7  |
| OFFICE DEPOT INC            | COM         | 676220106 | 7719  | 194435  | SH | DEFINED | 18 |
| OFFICE DEPOT INC            | COM         | 676220106 | 471   | 11740   | SH | DEFINED | 5  |
| OFFICEMAX INC DEL           | COM         | 67622P101 | 518   | 12707   | SH | DEFINED | 3  |
| OFFICEMAX INC DEL           | COM         | 67622P101 | 0     | 933     | SH | DEFINED | 18 |
| OGE ENERGY CORP             | COM         | 670837103 | 729   | 20190   | SH | DEFINED | 6  |
| OGE ENERGY CORP             | COM         | 670837103 | 1982  | 54900   | SH | DEFINED | 23 |
| OGE ENERGY CORP             | COM         | 670837103 | 1986  | 55000   | SH | DEFINED | 22 |
| OGE ENERGY CORP             | COM         | 670837103 | 20176 | 558735  | SH | DEFINED | 3  |
| OGE ENERGY CORP             | COM         | 670837103 | 118   | 3280    | SH | DEFINED | 17 |
| OGE ENERGY CORP             | COM         | 670837103 | 0     | 6697    | SH | DEFINED | 18 |
| OGE ENERGY CORP             | COM         | 670837103 | 57    | 1575    | SH | DEFINED | 2  |
| OHIO CAS CORP               | COM         | 677240103 | 0     | 375     | SH | DEFINED | 18 |
| OHIO CAS CORP               | COM         | 677240103 | 12283 | 474791  | SH | DEFINED | 3  |
| OHIO CAS CORP               | COM         | 677240103 | 448   | 17328   | SH | DEFINED | 17 |
| OHIO CAS CORP               | COM         | 677240103 | 160   | 6180    | SH | DEFINED | 2  |
| OIL STS INTL INC            | COM         | 678026105 | 5     | 197     | SH | DEFINED | 2  |
| OIL STS INTL INC            | COM         | 678026105 | 18066 | 656940  | SH | DEFINED | 3  |
| OLD DOMINION FGHT LINES INC | COM         | 679580100 | 2     | 72900   | SH | DEFINED | 18 |
| OLD DOMINION FGHT LINES INC | COM         | 679580100 | 17876 | 595264  | SH | DEFINED | 3  |
| OLD REP INTL CORP           | COM         | 680223104 | 39    | 1750    | SH | DEFINED | 2  |
| OLD REP INTL CORP           | COM         | 680223104 | 34    | 1531    | SH | DEFINED | 11 |
| OLD REP INTL CORP           | COM         | 680223104 | 1523  | 68750   | SH | DEFINED | 1  |
| OLD REP INTL CORP           | COM         | 680223104 | 920   | 41520   | SH | DEFINED | 3  |
| OLD REP INTL CORP           | COM         | 680223104 | 1827  | 82500   | SH | DEFINED | 21 |
| OLD REP INTL CORP           | COM         | 680223104 | 23306 | 1052195 | SH | DEFINED | 18 |
| OLD REP INTL CORP           | COM         | 680223104 | 214   | 9650    | SH | DEFINED | 20 |
| OLD REP INTL CORP           | COM         | 680223104 | 31    | 1415    | SH | DEFINED | 17 |
| OLD REP INTL CORP           | COM         | 680223104 | 266   | 12090   | SH | DEFINED | 5  |
| OLD SECOND BANCORP INC ILL  | COM         | 680277100 | 12    | 400     | SH | DEFINED | 11 |
| OLIN CORP                   | COM PAR \$1 | 680665205 | 0     | 1480    | SH | DEFINED | 18 |
| OLIN CORP                   | COM PAR \$1 | 680665205 | 4     | 250     | SH | DEFINED | 5  |
| OLIN CORP                   | COM PAR \$1 | 680665205 | 15    | 1000    | SH | DEFINED | 2  |
| OLYMPIC STEEL INC           | COM         | 68162K106 | 1189  | 47840   | SH | DEFINED | 3  |
| OM GROUP INC                | COM         | 670872100 | 17    | 393     | SH | DEFINED | 2  |
| OM GROUP INC                | COM         | 670872100 | 0     | 2000    | SH | DEFINED | 18 |
| OM GROUP INC                | COM         | 670872100 | 6073  | 138217  | SH | DEFINED | 3  |
| OMEGA HEALTHCARE INVS INC   | COM         | 681936100 | 18    | 1225    | SH | DEFINED | 11 |
| OMEGA HEALTHCARE INVS INC   | COM         | 681936100 | 813   | 54150   | SH | DEFINED | 3  |

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|                              |                 |           |       |         |     |         |    |
|------------------------------|-----------------|-----------|-------|---------|-----|---------|----|
| OMI CORP NEW                 | COM             | Y6476W104 | 6930  | 319186  | SH  | DEFINED | 3  |
| OMI CORP NEW                 | COM             | Y6476W104 | 1618  | 74525   | SH  | DEFINED | 6  |
| OMI CORP NEW                 | COM             | Y6476W104 | 746   | 34350   | SH  | DEFINED | 11 |
| OMNICARE CAP TR II           | PFD B TR 4.00%  | 68214Q200 | 2     | 29000   | SH  | DEFINED | 18 |
| OMNICARE CAP TR II           | PFD B TR 4.00%  | 68214Q200 | 13724 | 235100  | SH  | DEFINED | 21 |
| OMNICARE INC                 | COM             | 681904108 | 2     | 50      | SH  | DEFINED | 2  |
| OMNICARE INC                 | COM             | 681904108 | 695   | 16300   | SH  | DEFINED | 5  |
| OMNICARE INC                 | COM             | 681904108 | 291   | 6750    | SH  | DEFINED | 11 |
| OMNICOM GROUP INC            | COM             | 681919106 | 868   | 9300    | SH  | DEFINED | 5  |
| OMNICOM GROUP INC            | COM             | 681919106 | 30    | 320     | SH  | DEFINED | 11 |
| OMNICOM GROUP INC            | COM             | 681919106 | 2776  | 29655   | SH  | DEFINED | 3  |
| OMNICOM GROUP INC            | COM             | 681919106 | 15543 | 166057  | SH  | DEFINED | 18 |
| OMNICOM GROUP INC            | COM             | 681919106 | 66    | 700     | SH  | DEFINED | 4  |
| OMNICOM GROUP INC            | COM             | 681919106 | 9     | 100     | SH  | DEFINED | 2  |
| OMNICOM GROUP INC            | COM             | 681919106 | 187   | 2000    | SH  | DEFINED | 17 |
| OMNIVISION TECHNOLOGIES INC  | COM             | 682128103 | 7     | 500     | SH  | DEFINED | 11 |
| OMNIVISION TECHNOLOGIES INC  | COM             | 682128103 | 14628 | 1025063 | SH  | DEFINED | 3  |
| OMNIVISION TECHNOLOGIES INC  | COM             | 682128103 | 10273 | 719910  | SH  | DEFINED | 18 |
| OMNIVISION TECHNOLOGIES INC  | COM             | 682128103 | 1492  | 104552  | SH  | DEFINED | 6  |
| OMNOVA SOLUTIONS INC         | COM             | 682129101 | 4     | 845     | SH  | DEFINED | 5  |
| OMNOVA SOLUTIONS INC         | COM             | 682129101 | 65    | 15500   | SH  | DEFINED | 3  |
| OMRIX BIOPHARMACEUTICALS INC | COM             | 681989109 | 424   | 22500   | SH  | DEFINED | 3  |
| ON SEMICONDUCTOR CORP        | COM             | 682189105 | 1     | 100     | SH  | DEFINED | 2  |
| ON SEMICONDUCTOR CORP        | COM             | 682189105 | 36529 | 6212480 | SH  | DEFINED | 3  |
| ON SEMICONDUCTOR CORP        | COM             | 682189105 | 2     | 383200  | SH  | DEFINED | 18 |
| ONEOK INC NEW                | COM             | 682680103 | 38    | 1000    | SH  | DEFINED | 17 |
| ONEOK INC NEW                | COM             | 682680103 | 52    | 1387    | SH  | DEFINED | 11 |
| ONEOK INC NEW                | COM             | 682680103 | 812   | 21478   | SH  | DEFINED | 3  |
| ONEOK INC NEW                | COM             | 682680103 | 1     | 15437   | SH  | DEFINED | 18 |
| ONEOK PARTNERS LP            | UNIT LTD PARTN  | 68268N103 | 671   | 11650   | SH  | DEFINED | 5  |
| ONEOK PARTNERS LP            | UNIT LTD PARTN  | 68268N103 | 17    | 300     | SH  | DEFINED | 2  |
| ONEOK PARTNERS LP            | UNIT LTD PARTN  | 68268N103 | 2     | 32950   | SH  | DEFINED | 18 |
| ONLINE RES CORP              | COM             | 68273G101 | 1103  | 90000   | SH  | DEFINED | 1  |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR   | 68370R109 | 0     | 1514    | SH  | DEFINED | 18 |
| OPEN SOLUTIONS INC           | NOTE 1.467% 2/0 | 68371PAB8 | 4572  | 6850000 | PRN | DEFINED | 21 |
| OPEN SOLUTIONS INC           | NOTE 1.467% 2/0 | 68371PAB8 | 1     | 510000  | PRN | DEFINED | 18 |
| OPEN TEXT CORP               | COM             | 683715106 | 6855  | 382400  | SH  | DEFINED | 7  |
| OPEN TEXT CORP               | COM             | 683715106 | 856   | 47830   | SH  | DEFINED | 3  |
| OPENWAVE SYS INC             | COM NEW         | 683718308 | 1491  | 159265  | SH  | DEFINED | 18 |
| OPENWAVE SYS INC             | COM NEW         | 683718308 | 3004  | 320905  | SH  | DEFINED | 6  |
| OPENWAVE SYS INC             | COM NEW         | 683718308 | 6091  | 650800  | SH  | DEFINED | 21 |
| OPENWAVE SYS INC             | COM NEW         | 683718308 | 144   | 15400   | SH  | DEFINED | 20 |
| OPNET TECHNOLOGIES INC       | COM             | 683757108 | 87    | 6650    | SH  | DEFINED | 3  |
| OPPENHEIMER HLDGS INC        | CL A NON VTG    | 683797104 | 53    | 1900    | SH  | DEFINED | 5  |
| OPSWARE INC                  | COM             | 68383A101 | 24    | 2700    | SH  | DEFINED | 17 |
| OPTIMAL GROUP INC            | CL A NEW        | 68388R208 | 543   | 46200   | SH  | DEFINED | 3  |
| OPTIONSXPRESS HLDGS INC      | COM             | 684010101 | 3327  | 119335  | SH  | DEFINED | 18 |
| ORACLE CORP                  | COM             | 68389X105 | 8283  | 469013  | SH  | DEFINED | 5  |
| ORACLE CORP                  | COM             | 68389X105 | 1508  | 85000   | SH  | DEFINED | 2  |
| ORACLE CORP                  | COM             | 68389X105 | 25    | 1400    | SH  | DEFINED | 4  |
| ORACLE CORP                  | COM             | 68389X105 | 4889  | 275576  | SH  | DEFINED | 1  |
| ORACLE CORP                  | COM             | 68389X105 | 205   | 11534   | SH  | DEFINED | 11 |
| ORACLE CORP                  | COM             | 68389X105 | 4     | 245     | SH  | DEFINED | 7  |
| ORACLE CORP                  | COM             | 68389X105 | 22911 | 1291496 | SH  | DEFINED | 3  |
| ORACLE CORP                  | COM             | 68389X105 | 95496 | 5383063 | SH  | DEFINED | 18 |
| ORACLE CORP                  | COM             | 68389X105 | 184   | 10373   | SH  | DEFINED | 21 |
| ORACLE CORP                  | COM             | 68389X105 | 7200  | 405845  | SH  | DEFINED | 17 |
| ORBITAL SCIENCES CORP        | COM             | 685564106 | 181   | 9624    | SH  | DEFINED | 20 |
| ORBITAL SCIENCES CORP        | COM             | 685564106 | 29540 | 1573791 | SH  | DEFINED | 18 |
| ORBITAL SCIENCES CORP        | COM             | 685564106 | 31444 | 1675234 | SH  | DEFINED | 21 |
| ORBOTECH LTD                 | ORD             | M75253100 | 2408  | 101610  | SH  | DEFINED | 3  |
| ORCKIT COMMUNICATIONS LTD    | SHS NEW         | M7531S206 | 0     | 10      | SH  | DEFINED | 3  |

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|                              |               |            |           |       |         |     |         |    |
|------------------------------|---------------|------------|-----------|-------|---------|-----|---------|----|
| OREGON STL MLS INC           | COM           |            | 686079104 | 10874 | 222500  | SH  | DEFINED | 3  |
| ORIX CORP                    | SPONSORED ADR |            | 686330101 | 39855 | 288592  | SH  | DEFINED | 18 |
| ORIX CORP                    | SPONSORED ADR |            | 686330101 | 443   | 3210    | SH  | DEFINED | 6  |
| ORMAT TECHNOLOGIES INC       | COM           |            | 686688102 | 71    | 2170    | SH  | DEFINED | 20 |
| ORMAT TECHNOLOGIES INC       | COM           |            | 686688102 | 3046  | 93100   | SH  | DEFINED | 21 |
| ORMAT TECHNOLOGIES INC       | COM           |            | 686688102 | 2052  | 62700   | SH  | DEFINED | 3  |
| ORMAT TECHNOLOGIES INC       | COM           |            | 686688102 | 735   | 22450   | SH  | DEFINED | 18 |
| ORTHOFIX INTL N V            | COM           |            | N6748L102 | 1052  | 23139   | SH  | DEFINED | 3  |
| ORTHOVITA INC                | COM           |            | 68750U102 | 37    | 10500   | SH  | DEFINED | 17 |
| OSCIENT PHARMACEUTICALS CORP | NOTE          | 3.500% 4/1 | 68812RAB1 | 1     | 1200000 | PRN | DEFINED | 18 |
| OSCIENT PHARMACEUTICALS CORP | NOTE          | 3.500% 4/1 | 68812RAB1 | 6504  | 9725000 | PRN | DEFINED | 21 |
| OSCIENT PHARMACEUTICALS CORP | COM           |            | 68812R105 | 594   | 576727  | SH  | DEFINED | 18 |
| OSCIENT PHARMACEUTICALS CORP | COM           |            | 68812R105 | 48    | 46700   | SH  | DEFINED | 20 |
| OSCIENT PHARMACEUTICALS CORP | COM           |            | 68812R105 | 2718  | 2638460 | SH  | DEFINED | 21 |
| OSHKOSH TRUCK CORP           | COM           |            | 688239201 | 1     | 12367   | SH  | DEFINED | 18 |
| OSHKOSH TRUCK CORP           | COM           |            | 688239201 | 11    | 218     | SH  | DEFINED | 2  |
| OSI PHARMACEUTICALS INC      | COM           |            | 671040103 | 0     | 5       | SH  | DEFINED | 17 |
| OSI RESTAURANT PARTNERS INC  | COM           |            | 67104A101 | 392   | 12365   | SH  | DEFINED | 21 |
| OSI RESTAURANT PARTNERS INC  | COM           |            | 67104A101 | 137   | 4300    | SH  | DEFINED | 5  |
| OSI RESTAURANT PARTNERS INC  | COM           |            | 67104A101 | 64    | 2200    | SH  | DEFINED | 17 |
| OSI RESTAURANT PARTNERS INC  | COM           |            | 67104A101 | 4207  | 132658  | SH  | DEFINED | 18 |
| OTTER TAIL CORP              | COM           |            | 689648103 | 7     | 250     | SH  | DEFINED | 2  |
| OTTER TAIL CORP              | COM           |            | 689648103 | 1193  | 40800   | SH  | DEFINED | 3  |
| OVERSEAS SHIPHOLDING GROUP I | COM           |            | 690368105 | 3     | 50      | SH  | DEFINED | 2  |
| OVERSEAS SHIPHOLDING GROUP I | COM           |            | 690368105 | 259   | 4200    | SH  | DEFINED | 3  |
| OVERSEAS SHIPHOLDING GROUP I | COM           |            | 690368105 | 1291  | 20900   | SH  | DEFINED | 21 |
| OVERSTOCK COM INC DEL        | COM           |            | 690370101 | 219   | 12500   | SH  | DEFINED | 4  |
| OWENS & MINOR INC NEW        | COM           |            | 690732102 | 233   | 7080    | SH  | DEFINED | 17 |
| OWENS & MINOR INC NEW        | COM           |            | 690732102 | 0     | 3610    | SH  | DEFINED | 18 |
| OWENS ILL INC                | COM NEW       |            | 690768403 | 1862  | 120755  | SH  | DEFINED | 6  |
| OWENS ILL INC                | COM NEW       |            | 690768403 | 243   | 16128   | SH  | DEFINED | 5  |
| OXFORD INDS INC              | COM           |            | 691497309 | 19    | 450     | SH  | DEFINED | 11 |
| OXFORD INDS INC              | COM           |            | 691497309 | 14051 | 327460  | SH  | DEFINED | 3  |
| P A M TRANSN SVCS INC        | COM           |            | 693149106 | 1798  | 71730   | SH  | DEFINED | 3  |
| P F CHANGS CHINA BISTRO INC  | COM           |            | 69333Y108 | 1888  | 54381   | SH  | DEFINED | 18 |
| P F CHANGS CHINA BISTRO INC  | COM           |            | 69333Y108 | 180   | 5200    | SH  | DEFINED | 20 |
| P F CHANGS CHINA BISTRO INC  | COM           |            | 69333Y108 | 7669  | 220950  | SH  | DEFINED | 21 |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR |            | 715684106 | 18    | 500     | SH  | DEFINED | 17 |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR |            | 715684106 | 3829  | 105900  | SH  | DEFINED | 3  |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR |            | 715684106 | 806   | 22300   | SH  | DEFINED | 22 |
| PACCAR INC                   | COM           |            | 693718108 | 19130 | 335492  | SH  | DEFINED | 17 |
| PACCAR INC                   | COM           |            | 693718108 | 1227  | 21512   | SH  | DEFINED | 2  |
| PACCAR INC                   | COM           |            | 693718108 | 475   | 8325    | SH  | DEFINED | 11 |
| PACCAR INC                   | COM           |            | 693718108 | 4219  | 74002   | SH  | DEFINED | 3  |
| PACER INTL INC TENN          | COM           |            | 69373H106 | 8541  | 307660  | SH  | DEFINED | 3  |
| PACER INTL INC TENN          | COM           |            | 69373H106 | 14    | 500     | SH  | DEFINED | 11 |
| PACIFIC CAP BANCORP NEW      | COM           |            | 69404P101 | 69    | 2633    | SH  | DEFINED | 5  |
| PACIFIC CAP BANCORP NEW      | COM           |            | 69404P101 | 1605  | 59500   | SH  | DEFINED | 3  |
| PACIFIC CONTINENTAL CORP     | COM           |            | 69412V108 | 95    | 5200    | SH  | DEFINED | 1  |
| PACIFIC ENERGY PARTNERS L P  | COM UNIT      |            | 69422R105 | 18    | 500     | SH  | DEFINED | 17 |
| PACIFIC MERCANTILE BANCORP   | COM           |            | 694552100 | 12    | 712     | SH  | DEFINED | 2  |
| PACIFIC SUNWEAR CALIF INC    | COM           |            | 694873100 | 1468  | 97370   | SH  | DEFINED | 6  |
| PACIFICARE HEALTH SYS DEL    | DBCV          | 3.000%10/1 | 695112AG7 | 258   | 700000  | SH  | DEFINED | 18 |
| PACIFICARE HEALTH SYS DEL    | DBCV          | 3.000%10/1 | 695112AG7 | 20522 | 5575000 | PRN | DEFINED | 21 |
| PACKETEER INC                | COM           |            | 695210104 | 103   | 12000   | SH  | DEFINED | 3  |
| PACTIV CORP                  | COM           |            | 695257105 | 39    | 1360    | SH  | DEFINED | 11 |
| PACTIV CORP                  | COM           |            | 695257105 | 0     | 594     | SH  | DEFINED | 18 |
| PACTIV CORP                  | COM           |            | 695257105 | 17    | 600     | SH  | DEFINED | 5  |
| PACTIV CORP                  | COM           |            | 695257105 | 29239 | 1028824 | SH  | DEFINED | 3  |
| PACTIV CORP                  | COM           |            | 695257105 | 1069  | 37622   | SH  | DEFINED | 22 |
| PACTIV CORP                  | COM           |            | 695257105 | 3833  | 134859  | SH  | DEFINED | 23 |
| PACTIV CORP                  | COM           |            | 695257105 | 47    | 1667    | SH  | DEFINED | 17 |

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|                              |           |           |        |          |    |         |    |
|------------------------------|-----------|-----------|--------|----------|----|---------|----|
| PACTIV CORP                  | COM       | 695257105 | 5      | 175      | SH | DEFINED | 2  |
| PALL CORP                    | COM       | 696429307 | 74     | 2400     | SH | DEFINED | 2  |
| PALL CORP                    | COM       | 696429307 | 458655 | 14886558 | SH | DEFINED | 18 |
| PALL CORP                    | COM       | 696429307 | 672    | 21824    | SH | DEFINED | 3  |
| PALL CORP                    | COM       | 696429307 | 5052   | 163981   | SH | DEFINED | 21 |
| PALL CORP                    | COM       | 696429307 | 2758   | 89500    | SH | DEFINED | 20 |
| PALL CORP                    | COM       | 696429307 | 46     | 1500     | SH | DEFINED | 4  |
| PALL CORP                    | COM       | 696429307 | 6147   | 199520   | SH | DEFINED | 11 |
| PALM INC NEW                 | COM       | 696643105 | 5669   | 389330   | SH | DEFINED | 3  |
| PALM INC NEW                 | COM       | 696643105 | 1      | 100      | SH | DEFINED | 7  |
| PALM INC NEW                 | COM       | 696643105 | 0      | 14       | SH | DEFINED | 2  |
| PALM INC NEW                 | COM       | 696643105 | 515    | 37555    | SH | DEFINED | 6  |
| PALM INC NEW                 | COM       | 696643105 | 8      | 548700   | SH | DEFINED | 18 |
| PALM INC NEW                 | COM       | 696643105 | 86     | 5900     | SH | DEFINED | 20 |
| PAN PACIFIC RETAIL PPTYS INC | COM       | 69806L104 | 20536  | 295826   | SH | DEFINED | 18 |
| PANACOS PHARMACEUTICALS INC  | COM       | 69811Q106 | 20     | 3910     | SH | DEFINED | 5  |
| PANERA BREAD CO              | CL A      | 69840W108 | 1949   | 33460    | SH | DEFINED | 18 |
| PANERA BREAD CO              | CL A      | 69840W108 | 26     | 450      | SH | DEFINED | 5  |
| PANTRY INC                   | COM       | 698657103 | 28616  | 507640   | SH | DEFINED | 3  |
| PAPA JOHNS INTL INC          | COM       | 698813102 | 9      | 249      | SH | DEFINED | 2  |
| PAPA JOHNS INTL INC          | COM       | 698813102 | 17902  | 495754   | SH | DEFINED | 3  |
| PARALLEL PETE CORP DEL       | COM       | 699157103 | 14     | 750      | SH | DEFINED | 5  |
| PARAMETRIC TECHNOLOGY CORP   | COM NEW   | 699173209 | 332    | 18999    | SH | DEFINED | 3  |
| PARAMETRIC TECHNOLOGY CORP   | COM NEW   | 699173209 | 107    | 6120     | SH | DEFINED | 21 |
| PAREXEL INTL CORP            | COM       | 699462107 | 3399   | 102705   | SH | DEFINED | 18 |
| PAREXEL INTL CORP            | COM       | 699462107 | 11882  | 359083   | SH | DEFINED | 3  |
| PARK ELECTROCHEMICAL CORP    | COM       | 700416209 | 32     | 1000     | SH | DEFINED | 5  |
| PARK ELECTROCHEMICAL CORP    | COM       | 700416209 | 4143   | 130783   | SH | DEFINED | 3  |
| PARK NATL CORP               | COM       | 700658107 | 610    | 6091     | SH | DEFINED | 17 |
| PARK NATL CORP               | COM       | 700658107 | 17     | 168      | SH | DEFINED | 2  |
| PARKER DRILLING CO           | COM       | 701081101 | 16264  | 2297150  | SH | DEFINED | 3  |
| PARKER HANNIFIN CORP         | COM       | 701094104 | 82113  | 1056390  | SH | DEFINED | 21 |
| PARKER HANNIFIN CORP         | COM       | 701094104 | 4982   | 64100    | SH | DEFINED | 22 |
| PARKER HANNIFIN CORP         | COM       | 701094104 | 73412  | 944447   | SH | DEFINED | 18 |
| PARKER HANNIFIN CORP         | COM       | 701094104 | 175    | 2250     | SH | DEFINED | 5  |
| PARKER HANNIFIN CORP         | COM       | 701094104 | 10107  | 130032   | SH | DEFINED | 3  |
| PARKER HANNIFIN CORP         | COM       | 701094104 | 777    | 9990     | SH | DEFINED | 20 |
| PARKER HANNIFIN CORP         | COM       | 701094104 | 79     | 1012     | SH | DEFINED | 2  |
| PARKER HANNIFIN CORP         | COM       | 701094104 | 513    | 6600     | SH | DEFINED | 11 |
| PARKER HANNIFIN CORP         | COM       | 701094104 | 14940  | 192208   | SH | DEFINED | 17 |
| PARLUX FRAGRANCES INC        | COM       | 701645103 | 8      | 1499     | SH | DEFINED | 2  |
| PARTNERRE LTD                | COM       | G6852T105 | 327    | 4925     | SH | DEFINED | 5  |
| PARTNERRE LTD                | COM       | G6852T105 | 20683  | 306107   | SH | DEFINED | 18 |
| PARTNERS TR FINL GROUP INC N | COM       | 70213F102 | 160    | 14920    | SH | DEFINED | 11 |
| PARTNERS TR FINL GROUP INC N | COM       | 70213F102 | 52     | 4830     | SH | DEFINED | 5  |
| PATHMARK STORES INC NEW      | COM       | 70322A101 | 1546   | 155400   | SH | DEFINED | 6  |
| PATHMARK STORES INC NEW      | COM       | 70322A101 | 0      | 267      | SH | DEFINED | 18 |
| PATNI COMPUTER SYS           | SPONS ADR | 703248203 | 0      | 13200    | SH | DEFINED | 18 |
| PATRICK INDS INC             | COM       | 703343103 | 7267   | 584125   | SH | DEFINED | 18 |
| PATTERSON COMPANIES INC      | COM       | 703395103 | 185    | 5560     | SH | DEFINED | 5  |
| PATTERSON COMPANIES INC      | COM       | 703395103 | 8      | 227867   | SH | DEFINED | 18 |
| PATTERSON COMPANIES INC      | COM       | 703395103 | 12     | 350      | SH | DEFINED | 2  |
| PATTERSON COMPANIES INC      | COM       | 703395103 | 820    | 24391    | SH | DEFINED | 3  |
| PATTERSON UTI ENERGY INC     | COM       | 703481101 | 299    | 12600    | SH | DEFINED | 21 |
| PATTERSON UTI ENERGY INC     | COM       | 703481101 | 0      | 17895    | SH | DEFINED | 18 |
| PATTERSON UTI ENERGY INC     | COM       | 703481101 | 14     | 604      | SH | DEFINED | 17 |
| PATTERSON UTI ENERGY INC     | COM       | 703481101 | 17831  | 750456   | SH | DEFINED | 3  |
| PAYCHEX INC                  | COM       | 704326107 | 15790  | 428499   | SH | DEFINED | 18 |
| PAYCHEX INC                  | COM       | 704326107 | 174    | 4717     | SH | DEFINED | 17 |
| PAYCHEX INC                  | COM       | 704326107 | 3406   | 92425    | SH | DEFINED | 2  |
| PAYCHEX INC                  | COM       | 704326107 | 10242  | 277950   | SH | DEFINED | 1  |
| PAYCHEX INC                  | COM       | 704326107 | 32701  | 887408   | SH | DEFINED | 21 |

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|-----------------------------|---------------|-----------|--------|----------|----|---------|----|
| PAYCHEX INC                 | COM           | 704326107 | 2164   | 58738    | SH | DEFINED | 3  |
| PAYCHEX INC                 | COM           | 704326107 | 119    | 3250     | SH | DEFINED | 5  |
| PAYCHEX INC                 | COM           | 704326107 | 1264   | 34300    | SH | DEFINED | 11 |
| PAYLESS SHOESOURCE INC      | COM           | 704379106 | 0      | 1440     | SH | DEFINED | 18 |
| PAYLESS SHOESOURCE INC      | COM           | 704379106 | 45847  | 1841257  | SH | DEFINED | 3  |
| PC-TEL INC                  | COM           | 69325Q105 | 0      | 5000     | SH | DEFINED | 18 |
| PDL BIOPHARMA INC           | COM           | 69329Y104 | 1983   | 103270   | SH | DEFINED | 3  |
| PDL BIOPHARMA INC           | COM           | 69329Y104 | 0      | 15275    | SH | DEFINED | 18 |
| PEABODY ENERGY CORP         | COM           | 704549104 | 26     | 720      | SH | DEFINED | 2  |
| PEABODY ENERGY CORP         | COM           | 704549104 | 882    | 23977    | SH | DEFINED | 3  |
| PEABODY ENERGY CORP         | COM           | 704549104 | 38     | 1040     | SH | DEFINED | 17 |
| PEABODY ENERGY CORP         | COM           | 704549104 | 140    | 3816     | SH | DEFINED | 11 |
| PEABODY ENERGY CORP         | COM           | 704549104 | 0      | 7035     | SH | DEFINED | 18 |
| PEABODY ENERGY CORP         | COM           | 704549104 | 5      | 135      | SH | DEFINED | 4  |
| PEARSON PLC                 | SPONSORED ADR | 705015105 | 219240 | 15396058 | SH | DEFINED | 18 |
| PEARSON PLC                 | SPONSORED ADR | 705015105 | 2616   | 183683   | SH | DEFINED | 21 |
| PEARSON PLC                 | SPONSORED ADR | 705015105 | 1837   | 129000   | SH | DEFINED | 20 |
| PEARSON PLC                 | SPONSORED ADR | 705015105 | 7809   | 550510   | SH | DEFINED | 6  |
| PEARSON PLC                 | SPONSORED ADR | 705015105 | 127    | 8900     | SH | DEFINED | 2  |
| PEARSON PLC                 | SPONSORED ADR | 705015105 | 1301   | 91380    | SH | DEFINED | 17 |
| PEARSON PLC                 | SPONSORED ADR | 705015105 | 1577   | 110742   | SH | DEFINED | 3  |
| PEDIATRIX MED GROUP         | COM           | 705324101 | 3393   | 74400    | SH | DEFINED | 11 |
| PEDIATRIX MED GROUP         | COM           | 705324101 | 210    | 4600     | SH | DEFINED | 20 |
| PEDIATRIX MED GROUP         | COM           | 705324101 | 18636  | 408675   | SH | DEFINED | 17 |
| PEDIATRIX MED GROUP         | COM           | 705324101 | 32652  | 716045   | SH | DEFINED | 18 |
| PEDIATRIX MED GROUP         | COM           | 705324101 | 873    | 19150    | SH | DEFINED | 3  |
| PEETS COFFEE & TEA INC      | COM           | 705560100 | 85     | 3400     | SH | DEFINED | 2  |
| PEGASYSTEMS INC             | COM           | 705573103 | 9      | 975      | SH | DEFINED | 5  |
| PENGROWTH ENERGY TR         | TR UNIT NEW   | 706902509 | 217    | 12200    | SH | DEFINED | 7  |
| PENGROWTH ENERGY TR         | TR UNIT NEW   | 706902509 | 197    | 10100    | SH | DEFINED | 5  |
| PENGROWTH ENERGY TR         | TR UNIT NEW   | 706902509 | 0      | 2200     | SH | DEFINED | 18 |
| PENN NATL GAMING INC        | COM           | 707569109 | 12     | 320      | SH | DEFINED | 2  |
| PENN VA CORP                | COM           | 707882106 | 99     | 1600     | SH | DEFINED | 5  |
| PENN WEST ENERGY TR         | TR UNIT       | 707885109 | 141    | 3849     | SH | DEFINED | 7  |
| PENNEY J C INC              | COM           | 708160106 | 3748   | 54800    | SH | DEFINED | 23 |
| PENNEY J C INC              | COM           | 708160106 | 1      | 14363    | SH | DEFINED | 18 |
| PENNEY J C INC              | COM           | 708160106 | 191    | 2765     | SH | DEFINED | 5  |
| PENNEY J C INC              | COM           | 708160106 | 5499   | 80400    | SH | DEFINED | 22 |
| PENNEY J C INC              | COM           | 708160106 | 171    | 2500     | SH | DEFINED | 2  |
| PENNEY J C INC              | COM           | 708160106 | 44     | 648      | SH | DEFINED | 17 |
| PENNEY J C INC              | COM           | 708160106 | 212    | 3096     | SH | DEFINED | 11 |
| PENNEY J C INC              | COM           | 708160106 | 62059  | 907419   | SH | DEFINED | 3  |
| PENNEY J C INC              | COM           | 708160106 | 246    | 3600     | SH | DEFINED | 6  |
| PENNEY J C INC              | COM           | 708160106 | 3      | 45       | SH | DEFINED | 7  |
| PENNEY J C INC              | COM           | 708160106 | 89     | 1300     | SH | DEFINED | 21 |
| PENNFED FINL SVCS INC       | COM           | 708167101 | 84     | 5000     | SH | DEFINED | 11 |
| PENNFED FINL SVCS INC       | COM           | 708167101 | 30     | 1800     | SH | DEFINED | 5  |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT    | 709102107 | 9      | 200      | SH | DEFINED | 11 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT    | 709102107 | 1650   | 38762    | SH | DEFINED | 17 |
| PENSON WORLDWIDE INC        | COM           | 709600100 | 57     | 3200     | SH | DEFINED | 3  |
| PENTAIR INC                 | COM           | 709631105 | 2873   | 109694   | SH | DEFINED | 2  |
| PENTAIR INC                 | COM           | 709631105 | 1797   | 68600    | SH | DEFINED | 17 |
| PENTAIR INC                 | COM           | 709631105 | 13756  | 525225   | SH | DEFINED | 18 |
| PENTAIR INC                 | COM           | 709631105 | 15     | 566      | SH | DEFINED | 11 |
| PEOPLES BK BRIDGEPORT CONN  | COM           | 710198102 | 239    | 6025     | SH | DEFINED | 1  |
| PEOPLES BK BRIDGEPORT CONN  | COM           | 710198102 | 1047   | 26434    | SH | DEFINED | 17 |
| PEOPLES ENERGY CORP         | COM           | 711030106 | 29     | 700      | SH | DEFINED | 5  |
| PEOPLES ENERGY CORP         | COM           | 711030106 | 24     | 600      | SH | DEFINED | 2  |
| PEOPLES ENERGY CORP         | COM           | 711030106 | 273    | 6709     | SH | DEFINED | 3  |
| PEOPLESUPPORT INC           | COM           | 712714302 | 35     | 1900     | SH | DEFINED | 3  |
| PEPCO HOLDINGS INC          | COM           | 713291102 | 77     | 3200     | SH | DEFINED | 3  |
| PEPCO HOLDINGS INC          | COM           | 713291102 | 32     | 1315     | SH | DEFINED | 17 |

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|                              |               |           |         |          |    |         |    |
|------------------------------|---------------|-----------|---------|----------|----|---------|----|
| PEPCO HOLDINGS INC           | COM           | 713291102 | 163     | 6746     | SH | DEFINED | 2  |
| PEPCO HOLDINGS INC           | COM           | 713291102 | 17629   | 729398   | SH | DEFINED | 18 |
| PEPCO HOLDINGS INC           | COM           | 713291102 | 181     | 7500     | SH | DEFINED | 20 |
| PEPSI BOTTLING GROUP INC     | COM           | 713409100 | 1857    | 52300    | SH | DEFINED | 22 |
| PEPSI BOTTLING GROUP INC     | COM           | 713409100 | 35945   | 1012541  | SH | DEFINED | 3  |
| PEPSI BOTTLING GROUP INC     | COM           | 713409100 | 7988    | 225000   | SH | DEFINED | 8  |
| PEPSI BOTTLING GROUP INC     | COM           | 713409100 | 0       | 150      | SH | DEFINED | 18 |
| PEPSI BOTTLING GROUP INC     | COM           | 713409100 | 6351    | 178900   | SH | DEFINED | 23 |
| PEPSIAMERICAS INC            | COM           | 71343P200 | 0       | 1500     | SH | DEFINED | 18 |
| PEPSIAMERICAS INC            | COM           | 71343P200 | 6       | 300      | SH | DEFINED | 2  |
| PEPSIAMERICAS INC            | COM           | 71343P200 | 53      | 2497     | SH | DEFINED | 17 |
| PEPSICO INC                  | COM           | 713448108 | 1070232 | 16399506 | SH | DEFINED | 18 |
| PEPSICO INC                  | COM           | 713448108 | 301     | 4610     | SH | DEFINED | 7  |
| PEPSICO INC                  | COM           | 713448108 | 22461   | 344171   | SH | DEFINED | 1  |
| PEPSICO INC                  | COM           | 713448108 | 35091   | 537721   | SH | DEFINED | 3  |
| PEPSICO INC                  | COM           | 713448108 | 2628    | 40845    | SH | DEFINED | 5  |
| PEPSICO INC                  | COM           | 713448108 | 4217    | 64620    | SH | DEFINED | 20 |
| PEPSICO INC                  | COM           | 713448108 | 45196   | 692556   | SH | DEFINED | 17 |
| PEPSICO INC                  | COM           | 713448108 | 39203   | 600720   | SH | DEFINED | 2  |
| PEPSICO INC                  | COM           | 713448108 | 14819   | 227077   | SH | DEFINED | 11 |
| PEPSICO INC                  | COM           | 713448108 | 82      | 1258     | SH | DEFINED | 4  |
| PEPSICO INC                  | COM           | 713448108 | 79531   | 1218682  | SH | DEFINED | 21 |
| PER-SE TECHNOLOGIES INC      | COM NEW       | 713569309 | 2       | 100      | SH | DEFINED | 11 |
| PER-SE TECHNOLOGIES INC      | COM NEW       | 713569309 | 0       | 7        | SH | DEFINED | 18 |
| PEREGRINE PHARMACEUTICALS IN | COM           | 713661106 | 0       | 10       | SH | DEFINED | 2  |
| PERFORMANCE FOOD GROUP CO    | COM           | 713755106 | 19      | 700      | SH | DEFINED | 11 |
| PERFORMANCE FOOD GROUP CO    | COM           | 713755106 | 2       | 75920    | SH | DEFINED | 18 |
| PERINI CORP                  | COM           | 713839108 | 207     | 10000    | SH | DEFINED | 5  |
| PERINI CORP                  | COM           | 713839108 | 2       | 115      | SH | DEFINED | 2  |
| PERKINELMER INC              | COM           | 714046109 | 733     | 38716    | SH | DEFINED | 3  |
| PERKINELMER INC              | COM           | 714046109 | 3       | 176      | SH | DEFINED | 2  |
| PERMA-FIX ENVIRONMENTAL SVCS | COM           | 714157104 | 0       | 1000     | SH | DEFINED | 18 |
| PERMIAN BASIN RTY TR         | UNIT BEN INT  | 714236106 | 1413    | 88100    | SH | DEFINED | 3  |
| PEROT SYS CORP               | CL A          | 714265105 | 14214   | 1030750  | SH | DEFINED | 18 |
| PEROT SYS CORP               | CL A          | 714265105 | 12833   | 930600   | SH | DEFINED | 3  |
| PEROT SYS CORP               | CL A          | 714265105 | 27      | 1875     | SH | DEFINED | 11 |
| PERRIGO CO                   | COM           | 714290103 | 10247   | 603820   | SH | DEFINED | 3  |
| PERRIGO CO                   | COM           | 714290103 | 19      | 1100     | SH | DEFINED | 11 |
| PETRO-CDA                    | COM           | 71644E102 | 36982   | 916660   | SH | DEFINED | 7  |
| PETRO-CDA                    | COM           | 71644E102 | 8       | 200      | SH | DEFINED | 5  |
| PETRO-CDA                    | COM           | 71644E102 | 10822   | 268343   | SH | DEFINED | 3  |
| PETROCHINA CO LTD            | SPONSORED ADR | 71646E100 | 233     | 2160     | SH | DEFINED | 18 |
| PETROCHINA CO LTD            | SPONSORED ADR | 71646E100 | 266     | 2475     | SH | DEFINED | 17 |
| PETROCHINA CO LTD            | SPONSORED ADR | 71646E100 | 5       | 50       | SH | DEFINED | 2  |
| PETROHAWK ENERGY CORP        | COM           | 716495106 | 0       | 4930     | SH | DEFINED | 18 |
| PETROHAWK ENERGY CORP        | COM           | 716495106 | 5       | 475      | SH | DEFINED | 5  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 67      | 800      | SH | DEFINED | 3  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 74073   | 989747   | SH | DEFINED | 22 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 84031   | 1122809  | SH | DEFINED | 3  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 256     | 3050     | SH | DEFINED | 17 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 15      | 195      | SH | DEFINED | 17 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 14      | 164      | SH | DEFINED | 2  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 0       | 1843     | SH | DEFINED | 18 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 415     | 5550     | SH | DEFINED | 6  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 13525   | 161340   | SH | DEFINED | 22 |
| PETROLEUM & RES CORP         | COM           | 716549100 | 0       | 501      | SH | DEFINED | 18 |
| PETROLEUM GEO SVCS ASA NEW   | SPONSORED ADR | 716599105 | 0       | 3        | SH | DEFINED | 17 |
| PETSMART INC                 | COM           | 716768106 | 18      | 650      | SH | DEFINED | 5  |
| PETSMART INC                 | COM           | 716768106 | 36      | 1300     | SH | DEFINED | 11 |
| PETSMART INC                 | COM           | 716768106 | 1412    | 50895    | SH | DEFINED | 17 |
| PFF BANCORP INC              | COM           | 69331W104 | 21      | 555      | SH | DEFINED | 2  |
| PFF BANCORP INC              | COM           | 69331W104 | 2319    | 62612    | SH | DEFINED | 3  |

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| PFF BANCORP INC              | COM           | 69331W104 | 48      | 1290     | SH | DEFINED | 11 |
| PFIZER INC                   | COM           | 717081103 | 22489   | 792987   | SH | DEFINED | 21 |
| PFIZER INC                   | COM           | 717081103 | 11591   | 408696   | SH | DEFINED | 20 |
| PFIZER INC                   | COM           | 717081103 | 3988    | 140618   | SH | DEFINED | 11 |
| PFIZER INC                   | COM           | 717081103 | 6852    | 242020   | SH | DEFINED | 5  |
| PFIZER INC                   | COM           | 717081103 | 98064   | 3457833  | SH | DEFINED | 10 |
| PFIZER INC                   | COM           | 717081103 | 3497    | 123320   | SH | DEFINED | 22 |
| PFIZER INC                   | COM           | 717081103 | 47055   | 1659194  | SH | DEFINED | 17 |
| PFIZER INC                   | COM           | 717081103 | 20299   | 715769   | SH | DEFINED | 2  |
| PFIZER INC                   | COM           | 717081103 | 11005   | 388054   | SH | DEFINED | 7  |
| PFIZER INC                   | COM           | 717081103 | 6952    | 245127   | SH | DEFINED | 1  |
| PFIZER INC                   | COM           | 717081103 | 11189   | 394551   | SH | DEFINED | 4  |
| PFIZER INC                   | COM           | 717081103 | 9488    | 341159   | SH | DEFINED | 6  |
| PFIZER INC                   | COM           | 717081103 | 778956  | 27466699 | SH | DEFINED | 8  |
| PFIZER INC                   | COM           | 717081103 | 3094    | 109100   | SH | DEFINED | 23 |
| PFIZER INC                   | COM           | 717081103 | 94551   | 3333974  | SH | DEFINED | 3  |
| PFIZER INC                   | COM           | 717081103 | 1716684 | 60531892 | SH | DEFINED | 18 |
| PG&E CORP                    | COM           | 69331C108 | 0       | 3999     | SH | DEFINED | 18 |
| PG&E CORP                    | COM           | 69331C108 | 10      | 245      | SH | DEFINED | 2  |
| PG&E CORP                    | COM           | 69331C108 | 3       | 65       | SH | DEFINED | 17 |
| PG&E CORP                    | COM           | 69331C108 | 77      | 1845     | SH | DEFINED | 11 |
| PG&E CORP                    | COM           | 69331C108 | 13791   | 331133   | SH | DEFINED | 3  |
| PHARMACEUTICAL PROD DEV INC  | COM           | 717124101 | 0       | 2666     | SH | DEFINED | 18 |
| PHARMACEUTICAL PROD DEV INC  | COM           | 717124101 | 225     | 6300     | SH | DEFINED | 3  |
| PHARMACEUTICAL PROD DEV INC  | COM           | 717124101 | 106     | 2970     | SH | DEFINED | 11 |
| PHARMACEUTICAL PROD DEV INC  | COM           | 717124101 | 10      | 300      | SH | DEFINED | 5  |
| PHARMACEUTICAL PROD DEV INC  | COM           | 717124101 | 29      | 800      | SH | DEFINED | 2  |
| PHARMACOPEIA DRUG DISCVRY IN | COM           | 7171EP101 | 25      | 6500     | SH | DEFINED | 17 |
| PHARMANET DEV GROUP INC      | COM           | 717148100 | 5102    | 262600   | SH | DEFINED | 3  |
| PHARMANET DEV GROUP INC      | COM           | 717148100 | 3032    | 156045   | SH | DEFINED | 6  |
| PHELPS DODGE CORP            | COM           | 717265102 | 953     | 11200    | SH | DEFINED | 5  |
| PHELPS DODGE CORP            | COM           | 717265102 | 225     | 2654     | SH | DEFINED | 11 |
| PHELPS DODGE CORP            | COM           | 717265102 | 76      | 900      | SH | DEFINED | 17 |
| PHELPS DODGE CORP            | COM           | 717265102 | 39      | 464      | SH | DEFINED | 2  |
| PHELPS DODGE CORP            | COM           | 717265102 | 2795    | 33000    | SH | DEFINED | 23 |
| PHELPS DODGE CORP            | COM           | 717265102 | 4091    | 48300    | SH | DEFINED | 22 |
| PHELPS DODGE CORP            | COM           | 717265102 | 0       | 3545     | SH | DEFINED | 18 |
| PHELPS DODGE CORP            | COM           | 717265102 | 41389   | 488650   | SH | DEFINED | 3  |
| PHH CORP                     | COM NEW       | 693320202 | 4       | 129      | SH | DEFINED | 2  |
| PHH CORP                     | COM NEW       | 693320202 | 32      | 1180     | SH | DEFINED | 7  |
| PHH CORP                     | COM NEW       | 693320202 | 9348    | 341175   | SH | DEFINED | 4  |
| PHH CORP                     | COM NEW       | 693320202 | 0       | 5000     | SH | DEFINED | 18 |
| PHH CORP                     | COM NEW       | 693320202 | 10      | 375      | SH | DEFINED | 17 |
| PHILADELPHIA CONS HLDG CORP  | COM           | 717528103 | 768     | 19300    | SH | DEFINED | 17 |
| PHILADELPHIA CONS HLDG CORP  | COM           | 717528103 | 10182   | 255964   | SH | DEFINED | 1  |
| PHILADELPHIA CONS HLDG CORP  | COM           | 717528103 | 1       | 19575    | SH | DEFINED | 18 |
| PHILADELPHIA CONS HLDG CORP  | COM           | 717528103 | 17616   | 443280   | SH | DEFINED | 3  |
| PHILADELPHIA CONS HLDG CORP  | COM           | 717528103 | 24      | 610      | SH | DEFINED | 2  |
| PHILADELPHIA CONS HLDG CORP  | COM           | 717528103 | 402     | 10125    | SH | DEFINED | 21 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 183     | 4200     | SH | DEFINED | 3  |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 135     | 3100     | SH | DEFINED | 22 |
| PHILLIPS VAN HEUSEN CORP     | COM           | 718592108 | 42      | 1000     | SH | DEFINED | 11 |
| PHILLIPS VAN HEUSEN CORP     | COM           | 718592108 | 58208   | 1393543  | SH | DEFINED | 3  |
| PHILLIPS VAN HEUSEN CORP     | COM           | 718592108 | 0       | 400      | SH | DEFINED | 18 |
| PHOENIX COS INC NEW          | COM           | 71902E109 | 8       | 548      | SH | DEFINED | 2  |
| PHOENIX COS INC NEW          | COM           | 71902E109 | 0       | 4        | SH | DEFINED | 18 |
| PHOENIX TECHNOLOGY LTD       | COM           | 719153108 | 4       | 1000     | SH | DEFINED | 2  |
| PHOTOMEDEX INC               | COM           | 719358103 | 76      | 46500    | SH | DEFINED | 17 |
| PHOTON DYNAMICS INC          | COM           | 719364101 | 6       | 425      | SH | DEFINED | 5  |
| PHOTON DYNAMICS INC          | COM           | 719364101 | 13270   | 1000002  | SH | DEFINED | 21 |
| PHOTON DYNAMICS INC          | COM           | 719364101 | 1       | 82480    | SH | DEFINED | 18 |
| PHOTON DYNAMICS INC          | COM           | 719364101 | 13      | 1000     | SH | DEFINED | 11 |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| PHOTRONICS INC               | COM            | 719405102 | 141    | 10000   | SH | DEFINED | 20 |
| PHOTRONICS INC               | COM            | 719405102 | 1481   | 104800  | SH | DEFINED | 18 |
| PHOTRONICS INC               | COM            | 719405102 | 10     | 700     | SH | DEFINED | 11 |
| PHOTRONICS INC               | COM            | 719405102 | 6097   | 431500  | SH | DEFINED | 21 |
| PICO HLDGS INC               | COM NEW        | 693366205 | 8      | 250     | SH | DEFINED | 2  |
| PIEDMONT NAT GAS INC         | COM            | 720186105 | 40     | 1600    | SH | DEFINED | 2  |
| PIEDMONT NAT GAS INC         | COM            | 720186105 | 24     | 950     | SH | DEFINED | 5  |
| PIER 1 IMPORTS INC           | COM            | 720279108 | 4522   | 609400  | SH | DEFINED | 21 |
| PIER 1 IMPORTS INC           | COM            | 720279108 | 108    | 14500   | SH | DEFINED | 20 |
| PIER 1 IMPORTS INC           | COM            | 720279108 | 1124   | 151500  | SH | DEFINED | 18 |
| PILGRIMS PRIDE CORP          | COM            | 721467108 | 3490   | 127600  | SH | DEFINED | 18 |
| PIMCO CALIF MUN INCOME FD II | COM            | 72200M108 | 0      | 5       | SH | DEFINED | 18 |
| PIMCO COML MTG SECS TR INC   | COM            | 693388100 | 0      | 1000    | SH | DEFINED | 18 |
| PIMCO CORPORATE OPP FD       | COM            | 72201B101 | 0      | 86      | SH | DEFINED | 18 |
| PIMCO HIGH INCOME FD         | COM SHS        | 722014107 | 0      | 1700    | SH | DEFINED | 18 |
| PIMCO MUN INCOME FD II       | COM            | 72200W106 | 0      | 7       | SH | DEFINED | 18 |
| PIMCO NEW YORK MUN FD II     | COM            | 72200Y102 | 0      | 3882    | SH | DEFINED | 18 |
| PIMCO STRATEGIC GBL GOV FD I | COM            | 72200X104 | 1      | 89858   | SH | DEFINED | 18 |
| PINNACLE ENTMT INC           | COM            | 723456109 | 8363   | 297390  | SH | DEFINED | 3  |
| PINNACLE ENTMT INC           | COM            | 723456109 | 50616  | 1800000 | SH | DEFINED | 13 |
| PINNACLE FINL PARTNERS INC   | COM            | 72346Q104 | 161    | 4500    | SH | DEFINED | 3  |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 784    | 17406   | SH | DEFINED | 3  |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 0      | 1467    | SH | DEFINED | 18 |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 921    | 20220   | SH | DEFINED | 5  |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 2      | 50      | SH | DEFINED | 2  |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 239    | 5300    | SH | DEFINED | 17 |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 15     | 340     | SH | DEFINED | 11 |
| PIONEER COS INC              | COM NEW        | 723643300 | 59     | 2400    | SH | DEFINED | 3  |
| PIONEER DRILLING CO          | COM            | 723655106 | 9047   | 704624  | SH | DEFINED | 3  |
| PIONEER HIGH INCOME TR       | COM            | 72369H106 | 0      | 2050    | SH | DEFINED | 18 |
| PIONEER INTREST SHS          | COM            | 723703104 | 0      | 10      | SH | DEFINED | 18 |
| PIONEER MUN HIGH INCOME TR   | COM SHS        | 723763108 | 0      | 1092    | SH | DEFINED | 18 |
| PIONEER NAT RES CO           | COM            | 723787107 | 14094  | 360264  | SH | DEFINED | 18 |
| PIONEER NAT RES CO           | COM            | 723787107 | 211    | 5512    | SH | DEFINED | 5  |
| PIONEER NAT RES CO           | COM            | 723787107 | 3      | 87      | SH | DEFINED | 1  |
| PIONEER NAT RES CO           | COM            | 723787107 | 5      | 129     | SH | DEFINED | 17 |
| PIONEER NAT RES CO           | COM            | 723787107 | 125    | 3200    | SH | DEFINED | 20 |
| PIONEER TAX ADVNTAGE BALANC  | COM            | 72388R101 | 0      | 6258    | SH | DEFINED | 18 |
| PIPER JAFFRAY COS            | COM            | 724078100 | 14     | 230     | SH | DEFINED | 11 |
| PIPER JAFFRAY COS            | COM            | 724078100 | 4      | 69      | SH | DEFINED | 17 |
| PIPER JAFFRAY COS            | COM            | 724078100 | 88     | 1450    | SH | DEFINED | 2  |
| PIPER JAFFRAY COS            | COM            | 724078100 | 0      | 4359    | SH | DEFINED | 18 |
| PIPER JAFFRAY COS            | COM            | 724078100 | 0      | 5       | SH | DEFINED | 5  |
| PITNEY BOWES INC             | COM            | 724479100 | 1689   | 38072   | SH | DEFINED | 3  |
| PITNEY BOWES INC             | COM            | 724479100 | 22     | 500     | SH | DEFINED | 7  |
| PITNEY BOWES INC             | COM            | 724479100 | 530    | 11947   | SH | DEFINED | 2  |
| PITNEY BOWES INC             | COM            | 724479100 | 400    | 9005    | SH | DEFINED | 6  |
| PITNEY BOWES INC             | COM            | 724479100 | 5498   | 123918  | SH | DEFINED | 17 |
| PITNEY BOWES INC             | COM            | 724479100 | 111    | 2500    | SH | DEFINED | 5  |
| PITNEY BOWES INC             | COM            | 724479100 | 152204 | 3430346 | SH | DEFINED | 18 |
| PITNEY BOWES INC             | COM            | 724479100 | 382    | 8600    | SH | DEFINED | 20 |
| PITNEY BOWES INC             | COM            | 724479100 | 8      | 178     | SH | DEFINED | 11 |
| PLAINS ALL AMERN PIPELINE L  | UNIT LTD PARTN | 726503105 | 3      | 71000   | SH | DEFINED | 18 |
| PLAINS ALL AMERN PIPELINE L  | UNIT LTD PARTN | 726503105 | 153    | 3330    | SH | DEFINED | 5  |
| PLAINS ALL AMERN PIPELINE L  | UNIT LTD PARTN | 726503105 | 46     | 1000    | SH | DEFINED | 2  |
| PLAINS ALL AMERN PIPELINE L  | UNIT LTD PARTN | 726503105 | 610    | 13225   | SH | DEFINED | 17 |
| PLAINS ALL AMERN PIPELINE L  | UNIT LTD PARTN | 726503105 | 46     | 1000    | SH | DEFINED | 11 |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 178    | 4220    | SH | DEFINED | 5  |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 1030   | 24000   | SH | DEFINED | 2  |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 2277   | 53070   | SH | DEFINED | 3  |
| PLANAR SYS INC               | COM            | 726900103 | 58     | 5100    | SH | DEFINED | 3  |
| PLANTRONICS INC NEW          | COM            | 727493108 | 27     | 1525    | SH | DEFINED | 21 |

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|                              |            |           |        |         |    |         |    |
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| PLATINUM UNDERWRITER HLDGS L | COM        | G7127P100 | 2337   | 75815   | SH | DEFINED | 6  |
| PLATINUM UNDERWRITER HLDGS L | COM        | G7127P100 | 535    | 17385   | SH | DEFINED | 18 |
| PLATO LEARNING INC           | COM        | 72764Y100 | 7      | 1075    | SH | DEFINED | 5  |
| PLAYBOY ENTERPRISES INC      | CL B       | 728117300 | 9      | 1000    | SH | DEFINED | 2  |
| PLAYTEX PRODS INC            | COM        | 72813P100 | 5      | 400     | SH | DEFINED | 11 |
| PLEXUS CORP                  | COM        | 729132100 | 14575  | 759109  | SH | DEFINED | 3  |
| PLUG POWER INC               | COM        | 72919P103 | 1      | 150     | SH | DEFINED | 17 |
| PLUM CREEK TIMBER CO INC     | COM        | 729251108 | 150    | 4406    | SH | DEFINED | 2  |
| PLUM CREEK TIMBER CO INC     | COM        | 729251108 | 811    | 23780   | SH | DEFINED | 5  |
| PLUM CREEK TIMBER CO INC     | COM        | 729251108 | 982    | 28853   | SH | DEFINED | 11 |
| PLUM CREEK TIMBER CO INC     | COM        | 729251108 | 1050   | 30852   | SH | DEFINED | 3  |
| PLUM CREEK TIMBER CO INC     | COM        | 729251108 | 1      | 39034   | SH | DEFINED | 18 |
| PLUM CREEK TIMBER CO INC     | COM        | 729251108 | 24     | 708     | SH | DEFINED | 1  |
| PLUM CREEK TIMBER CO INC     | COM        | 729251108 | 14     | 411     | SH | DEFINED | 17 |
| PMA CAP CORP                 | CL A       | 693419202 | 21     | 2375    | SH | DEFINED | 5  |
| PMC COML TR                  | SH BEN INT | 693434102 | 0      | 685     | SH | DEFINED | 18 |
| PMC-SIERRA INC               | COM        | 69344F106 | 0      | 50      | SH | DEFINED | 17 |
| PMC-SIERRA INC               | COM        | 69344F106 | 206    | 34627   | SH | DEFINED | 3  |
| PMC-SIERRA INC               | COM        | 69344F106 | 226    | 38048   | SH | DEFINED | 18 |
| PMC-SIERRA INC               | COM        | 69344F106 | 0      | 50      | SH | DEFINED | 2  |
| PMI GROUP INC                | COM        | 69344M101 | 5498   | 125491  | SH | DEFINED | 3  |
| PMI GROUP INC                | COM        | 69344M101 | 4569   | 104284  | SH | DEFINED | 23 |
| PMI GROUP INC                | COM        | 69344M101 | 384888 | 8785394 | SH | DEFINED | 18 |
| PMI GROUP INC                | COM        | 69344M101 | 9754   | 222635  | SH | DEFINED | 21 |
| PMI GROUP INC                | COM        | 69344M101 | 6681   | 152500  | SH | DEFINED | 20 |
| PMI GROUP INC                | COM        | 69344M101 | 2580   | 58900   | SH | DEFINED | 22 |
| PMI GROUP INC                | COM        | 69344M101 | 19159  | 437317  | SH | DEFINED | 2  |
| PMI GROUP INC                | COM        | 69344M101 | 425    | 9700    | SH | DEFINED | 11 |
| PNC FINL SVCS GROUP INC      | COM        | 693475105 | 3493   | 48226   | SH | DEFINED | 2  |
| PNC FINL SVCS GROUP INC      | COM        | 693475105 | 125    | 1725    | SH | DEFINED | 7  |
| PNC FINL SVCS GROUP INC      | COM        | 693475105 | 17043  | 235272  | SH | DEFINED | 3  |
| PNC FINL SVCS GROUP INC      | COM        | 693475105 | 144    | 1986    | SH | DEFINED | 21 |
| PNC FINL SVCS GROUP INC      | COM        | 693475105 | 16289  | 224860  | SH | DEFINED | 4  |
| PNC FINL SVCS GROUP INC      | COM        | 693475105 | 5150   | 71100   | SH | DEFINED | 17 |
| PNC FINL SVCS GROUP INC      | COM        | 693475105 | 2850   | 39388   | SH | DEFINED | 5  |
| PNC FINL SVCS GROUP INC      | COM        | 693475105 | 0      | 3777    | SH | DEFINED | 18 |
| PNC FINL SVCS GROUP INC      | COM        | 693475105 | 303    | 4180    | SH | DEFINED | 11 |
| PNM RES INC                  | COM        | 69349H107 | 15     | 530     | SH | DEFINED | 2  |
| PNM RES INC                  | COM        | 69349H107 | 6      | 210     | SH | DEFINED | 14 |
| PNM RES INC                  | COM        | 69349H107 | 0      | 1450    | SH | DEFINED | 18 |
| PNM RES INC                  | COM        | 69349H107 | 1886   | 68400   | SH | DEFINED | 3  |
| POGO PRODUCING CO            | COM        | 730448107 | 0      | 2000    | SH | DEFINED | 18 |
| POLARIS INDS INC             | COM        | 731068102 | 1288   | 31300   | SH | DEFINED | 17 |
| POLARIS INDS INC             | COM        | 731068102 | 16     | 400     | SH | DEFINED | 11 |
| POLARIS INDS INC             | COM        | 731068102 | 1      | 12925   | SH | DEFINED | 18 |
| POLO RALPH LAUREN CORP       | CL A       | 731572103 | 2497   | 38594   | SH | DEFINED | 3  |
| POLO RALPH LAUREN CORP       | CL A       | 731572103 | 0      | 3715    | SH | DEFINED | 18 |
| POLYCOM INC                  | COM        | 73172K104 | 18     | 750     | SH | DEFINED | 11 |
| POLYCOM INC                  | COM        | 73172K104 | 1952   | 79570   | SH | DEFINED | 3  |
| POLYCOM INC                  | COM        | 73172K104 | 0      | 500     | SH | DEFINED | 18 |
| POLYONE CORP                 | COM        | 73179P106 | 286    | 34308   | SH | DEFINED | 6  |
| POLYONE CORP                 | COM        | 73179P106 | 11487  | 1379050 | SH | DEFINED | 3  |
| POLYONE CORP                 | COM        | 73179P106 | 7      | 900     | SH | DEFINED | 5  |
| POMEROY IT SOLUTIONS INC     | COM        | 731822102 | 4      | 539     | SH | DEFINED | 2  |
| POOL CORPORATION             | COM        | 73278L105 | 101    | 2620    | SH | DEFINED | 20 |
| POOL CORPORATION             | COM        | 73278L105 | 643    | 16700   | SH | DEFINED | 11 |
| POOL CORPORATION             | COM        | 73278L105 | 928    | 24100   | SH | DEFINED | 18 |
| POOL CORPORATION             | COM        | 73278L105 | 3847   | 99923   | SH | DEFINED | 21 |
| POOL CORPORATION             | COM        | 73278L105 | 19     | 487     | SH | DEFINED | 17 |
| POPE & TALBOT INC            | COM        | 732827100 | 0      | 25      | SH | DEFINED | 18 |
| POPULAR INC                  | COM        | 733174106 | 27     | 1400    | SH | DEFINED | 17 |
| POPULAR INC                  | COM        | 733174106 | 4615   | 237400  | SH | DEFINED | 21 |

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|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| PORTFOLIO RECOVERY ASSOCS IN | COM            | 73640Q105 | 20080  | 457710  | SH | DEFINED | 18 |
| PORTLAND GEN ELEC CO         | COM NEW        | 736508847 | 2744   | 112430  | SH | DEFINED | 3  |
| PORTLAND GEN ELEC CO         | COM NEW        | 736508847 | 0      | 7       | SH | DEFINED | 18 |
| PORTLAND GEN ELEC CO         | COM NEW        | 736508847 | 18     | 750     | SH | DEFINED | 14 |
| POSCO                        | SPONSORED ADR  | 693483109 | 868    | 13365   | SH | DEFINED | 6  |
| POSCO                        | SPONSORED ADR  | 693483109 | 2058   | 31700   | SH | DEFINED | 22 |
| POSCO                        | SPONSORED ADR  | 693483109 | 8441   | 130000  | SH | DEFINED | 3  |
| POSCO                        | SPONSORED ADR  | 693483109 | 152    | 2337    | SH | DEFINED | 18 |
| POSCO                        | SPONSORED ADR  | 693483109 | 153    | 2362    | SH | DEFINED | 2  |
| POSCO                        | SPONSORED ADR  | 693483109 | 78     | 1200    | SH | DEFINED | 17 |
| POSSIS MEDICAL INC           | COM            | 737407106 | 4      | 450     | SH | DEFINED | 2  |
| POST PTYS INC                | COM            | 737464107 | 618    | 13000   | SH | DEFINED | 2  |
| POTASH CORP SASK INC         | COM            | 73755L107 | 6541   | 62900   | SH | DEFINED | 7  |
| POTASH CORP SASK INC         | COM            | 73755L107 | 0      | 4       | SH | DEFINED | 18 |
| POTLATCH CORP NEW            | COM            | 737630103 | 8      | 208     | SH | DEFINED | 11 |
| POWERSHARES DB CMDTY IDX TRA | UNIT BEN INT   | 73935S105 | 0      | 4000    | SH | DEFINED | 18 |
| POWERSHARES ETF TRUST        | DYN BIOT & GEN | 73935X856 | 0      | 348     | SH | DEFINED | 18 |
| POWERSHARES ETF TRUST        | GOLDEN DRG USX | 73935X401 | 0      | 4000    | SH | DEFINED | 18 |
| POWERSHARES ETF TRUST        | DYN SFTWR PORT | 73935X773 | 0      | 58      | SH | DEFINED | 18 |
| POWERSHARES ETF TRUST        | HI YLD EQ DVDN | 73935X302 | 0      | 0       | SH | DEFINED | 18 |
| PPG INDS INC                 | COM            | 693506107 | 30     | 450     | SH | DEFINED | 5  |
| PPG INDS INC                 | COM            | 693506107 | 828    | 12350   | SH | DEFINED | 2  |
| PPG INDS INC                 | COM            | 693506107 | 204118 | 3042906 | SH | DEFINED | 18 |
| PPG INDS INC                 | COM            | 693506107 | 449    | 6700    | SH | DEFINED | 20 |
| PPG INDS INC                 | COM            | 693506107 | 9350   | 139384  | SH | DEFINED | 3  |
| PPG INDS INC                 | COM            | 693506107 | 986    | 14696   | SH | DEFINED | 17 |
| PPL CORP                     | COM            | 69351T106 | 106    | 3218    | SH | DEFINED | 11 |
| PPL CORP                     | COM            | 69351T106 | 12936  | 393203  | SH | DEFINED | 3  |
| PPL CORP                     | COM            | 69351T106 | 1      | 17010   | SH | DEFINED | 18 |
| PPL CORP                     | COM            | 69351T106 | 22     | 650     | SH | DEFINED | 5  |
| PPL CORP                     | COM            | 69351T106 | 30     | 920     | SH | DEFINED | 2  |
| PPL CORP                     | COM            | 69351T106 | 1244   | 37824   | SH | DEFINED | 17 |
| PRA INTL                     | COM            | 69353C101 | 18     | 660     | SH | DEFINED | 2  |
| PRAXAIR INC                  | COM            | 74005P104 | 561    | 9521    | SH | DEFINED | 5  |
| PRAXAIR INC                  | COM            | 74005P104 | 8386   | 141746  | SH | DEFINED | 11 |
| PRAXAIR INC                  | COM            | 74005P104 | 3301   | 55791   | SH | DEFINED | 3  |
| PRAXAIR INC                  | COM            | 74005P104 | 1548   | 26168   | SH | DEFINED | 18 |
| PRAXAIR INC                  | COM            | 74005P104 | 299    | 5051    | SH | DEFINED | 6  |
| PRAXAIR INC                  | COM            | 74005P104 | 17052  | 288231  | SH | DEFINED | 2  |
| PRAXAIR INC                  | COM            | 74005P104 | 33999  | 574697  | SH | DEFINED | 17 |
| PRECISION CASTPARTS CORP     | COM            | 740189105 | 208    | 3293    | SH | DEFINED | 11 |
| PRECISION CASTPARTS CORP     | COM            | 740189105 | 0      | 6603    | SH | DEFINED | 18 |
| PRECISION CASTPARTS CORP     | COM            | 740189105 | 7729   | 122369  | SH | DEFINED | 3  |
| PRECISION CASTPARTS CORP     | COM            | 740189105 | 249    | 4000    | SH | DEFINED | 5  |
| PRECISION DRILLING TR        | TR UNIT        | 740215108 | 8561   | 278200  | SH | DEFINED | 7  |
| PRECISION DRILLING TR        | TR UNIT        | 740215108 | 4117   | 133579  | SH | DEFINED | 3  |
| PRECISION DRILLING TR        | TR UNIT        | 740215108 | 0      | 6100    | SH | DEFINED | 18 |
| PRECISION DRILLING TR        | TR UNIT        | 740215108 | 704    | 22850   | SH | DEFINED | 22 |
| PRECISION DRILLING TR        | TR UNIT        | 740215108 | 203    | 6600    | SH | DEFINED | 21 |
| PREFERRED BK LOS ANGELES CA  | COM            | 740367107 | 6751   | 112580  | SH | DEFINED | 3  |
| PREFERRED BK LOS ANGELES CA  | COM            | 740367107 | 2      | 29400   | SH | DEFINED | 18 |
| PREMIERE GLOBAL SVCS INC     | COM            | 740585104 | 0      | 1000    | SH | DEFINED | 18 |
| PREMIERE GLOBAL SVCS INC     | COM            | 740585104 | 1      | 100     | SH | DEFINED | 2  |
| PRESTIGE BRANDS HLDGS INC    | COM            | 74112D101 | 1232   | 110550  | SH | DEFINED | 3  |
| PRESTIGE BRANDS HLDGS INC    | COM            | 74112D101 | 29     | 2600    | SH | DEFINED | 11 |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 6039   | 126212  | SH | DEFINED | 17 |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 29     | 600     | SH | DEFINED | 5  |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 2167   | 45288   | SH | DEFINED | 3  |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 530    | 11066   | SH | DEFINED | 18 |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 19     | 400     | SH | DEFINED | 2  |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 1477   | 30870   | SH | DEFINED | 11 |
| PRICELINE COM INC            | COM NEW        | 741503403 | 0      | 333     | SH | DEFINED | 18 |

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|                              |                 |           |         |          |     |         |    |
|------------------------------|-----------------|-----------|---------|----------|-----|---------|----|
| PRICELINE COM INC            | COM NEW         | 741503403 | 14553   | 395577   | SH  | DEFINED | 3  |
| PRICELINE COM INC            | COM NEW         | 741503403 | 18      | 500      | SH  | DEFINED | 11 |
| PRIDE INTL INC DEL           | COM             | 74153Q102 | 1353    | 49345    | SH  | DEFINED | 3  |
| PRIDE INTL INC DEL           | NOTE 3.250% 5/0 | 74153QAD4 | 13625   | 11250000 | PRN | DEFINED | 21 |
| PRIDE INTL INC DEL           | NOTE 3.250% 5/0 | 74153QAD4 | 1       | 1400000  | PRN | DEFINED | 18 |
| PRIDE INTL INC DEL           | COM             | 74153Q102 | 137     | 5000     | SH  | DEFINED | 2  |
| PRIMEWEST ENERGY TR          | TR UNIT NEW     | 741930309 | 123     | 5000     | SH  | DEFINED | 7  |
| PRINCIPAL FINANCIAL GROUP IN | COM             | 74251V102 | 142     | 2625     | SH  | DEFINED | 5  |
| PRINCIPAL FINANCIAL GROUP IN | COM             | 74251V102 | 11097   | 204445   | SH  | DEFINED | 3  |
| PRINCIPAL FINANCIAL GROUP IN | COM             | 74251V102 | 6238    | 114924   | SH  | DEFINED | 2  |
| PRINCIPAL FINANCIAL GROUP IN | COM             | 74251V102 | 126     | 2323     | SH  | DEFINED | 17 |
| PRINCIPAL FINANCIAL GROUP IN | COM             | 74251V102 | 261     | 4800     | SH  | DEFINED | 11 |
| PRIVATEBANCORP INC           | COM             | 742962103 | 0       | 660      | SH  | DEFINED | 18 |
| PROASSURANCE CORP            | COM             | 74267C106 | 17783   | 360847   | SH  | DEFINED | 3  |
| PROCTER & GAMBLE CO          | COM             | 742718109 | 1455061 | 23476307 | SH  | DEFINED | 18 |
| PROCTER & GAMBLE CO          | COM             | 742718109 | 63660   | 1027104  | SH  | DEFINED | 3  |
| PROCTER & GAMBLE CO          | COM             | 742718109 | 61646   | 994611   | SH  | DEFINED | 21 |
| PROCTER & GAMBLE CO          | COM             | 742718109 | 5926    | 95605    | SH  | DEFINED | 20 |
| PROCTER & GAMBLE CO          | COM             | 742718109 | 9951    | 160555   | SH  | DEFINED | 7  |
| PROCTER & GAMBLE CO          | COM             | 742718109 | 127363  | 2054902  | SH  | DEFINED | 17 |
| PROCTER & GAMBLE CO          | COM             | 742718109 | 13373   | 215762   | SH  | DEFINED | 11 |
| PROCTER & GAMBLE CO          | COM             | 742718109 | 19043   | 307243   | SH  | DEFINED | 1  |
| PROCTER & GAMBLE CO          | COM             | 742718109 | 223     | 3600     | SH  | DEFINED | 4  |
| PROCTER & GAMBLE CO          | COM             | 742718109 | 101768  | 1641943  | SH  | DEFINED | 2  |
| PROCTER & GAMBLE CO          | COM             | 742718109 | 30703   | 494893   | SH  | DEFINED | 5  |
| PROGENICS PHARMACEUTICALS IN | COM             | 743187106 | 26      | 1100     | SH  | DEFINED | 3  |
| PROGRESS ENERGY INC          | COM             | 743263105 | 1977    | 43558    | SH  | DEFINED | 3  |
| PROGRESS ENERGY INC          | COM             | 743263105 | 153     | 3369     | SH  | DEFINED | 11 |
| PROGRESS ENERGY INC          | COM             | 743263105 | 0       | 7208     | SH  | DEFINED | 18 |
| PROGRESS ENERGY INC          | COM             | 743263105 | 589     | 12985    | SH  | DEFINED | 2  |
| PROGRESS ENERGY INC          | COM             | 743263105 | 611     | 13471    | SH  | DEFINED | 17 |
| PROGRESS ENERGY INC          | COM             | 743263105 | 92      | 2000     | SH  | DEFINED | 5  |
| PROGRESS SOFTWARE CORP       | COM             | 743312100 | 341     | 13100    | SH  | DEFINED | 11 |
| PROGRESS SOFTWARE CORP       | COM             | 743312100 | 71      | 2750     | SH  | DEFINED | 5  |
| PROGRESSIVE CORP OHIO        | COM             | 743315103 | 3280    | 133649   | SH  | DEFINED | 3  |
| PROGRESSIVE CORP OHIO        | COM             | 743315103 | 2       | 63737    | SH  | DEFINED | 18 |
| PROGRESSIVE CORP OHIO        | COM             | 743315103 | 26      | 1076     | SH  | DEFINED | 2  |
| PROGRESSIVE CORP OHIO        | COM             | 743315103 | 29      | 1200     | SH  | DEFINED | 17 |
| PROGRESSIVE CORP OHIO        | COM             | 743315103 | 21      | 870      | SH  | DEFINED | 11 |
| PROGRESSIVE GAMING INTL CORP | COM             | 74332S102 | 10      | 1200     | SH  | DEFINED | 11 |
| PROLIANCE INTL INC           | COM             | 74340R104 | 0       | 2000     | SH  | DEFINED | 18 |
| PROLIANCE INTL INC           | COM             | 74340R104 | 2       | 375      | SH  | DEFINED | 5  |
| PROLOGIS                     | SH BEN INT      | 743410102 | 1024    | 17940    | SH  | DEFINED | 11 |
| PROLOGIS                     | SH BEN INT      | 743410102 | 1       | 15495    | SH  | DEFINED | 18 |
| PROLOGIS                     | SH BEN INT      | 743410102 | 71      | 1245     | SH  | DEFINED | 17 |
| PROLOGIS                     | SH BEN INT      | 743410102 | 3090    | 54147    | SH  | DEFINED | 3  |
| PROQUEST COMPANY             | COM             | 74346P102 | 0       | 600      | SH  | DEFINED | 18 |
| PROSHARES TR                 | SHORT QQQ PSHS  | 74347R602 | 0       | 130      | SH  | DEFINED | 18 |
| PROSHARES TR                 | SHORT MDCAP400  | 74347R800 | 0       | 70       | SH  | DEFINED | 18 |
| PROSHARES TR                 | ULTRASHT DOW30  | 74347R867 | 0       | 50       | SH  | DEFINED | 18 |
| PROSHARES TR                 | ULTRASHORT QQQ  | 74347R875 | 0       | 50       | SH  | DEFINED | 18 |
| PROSHARES TR                 | ULTRASHT SP500  | 74347R883 | 0       | 50       | SH  | DEFINED | 18 |
| PROSPERITY BANCSHARES INC    | COM             | 743606105 | 60      | 1775     | SH  | DEFINED | 2  |
| PROTECTIVE LIFE CORP         | COM             | 743674103 | 17      | 370      | SH  | DEFINED | 2  |
| PROTECTIVE LIFE CORP         | COM             | 743674103 | 24      | 535      | SH  | DEFINED | 11 |
| PROTECTIVE LIFE CORP         | COM             | 743674103 | 0       | 575      | SH  | DEFINED | 18 |
| PROVIDENT BANKSHARES CORP    | COM             | 743859100 | 0       | 639      | SH  | DEFINED | 18 |
| PROVIDENT BANKSHARES CORP    | COM             | 743859100 | 76      | 2058     | SH  | DEFINED | 11 |
| PROVIDENT BANKSHARES CORP    | COM             | 743859100 | 2873    | 77550    | SH  | DEFINED | 3  |
| PROVIDENT BANKSHARES CORP    | COM             | 743859100 | 15      | 414      | SH  | DEFINED | 4  |
| PROVIDENT BANKSHARES CORP    | COM             | 743859100 | 7       | 200      | SH  | DEFINED | 17 |
| PROVIDENT FINL SVCS INC      | COM             | 74386T105 | 19      | 1000     | SH  | DEFINED | 17 |

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|                              |               |           |        |          |    |         |    |
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| PROVIDENT FINL SVCS INC      | COM           | 74386T105 | 296    | 15992    | SH | DEFINED | 11 |
| PROVIDENT FINL SVCS INC      | COM           | 74386T105 | 37     | 2000     | SH | DEFINED | 5  |
| PROVIDENT NEW YORK BANCORP   | COM           | 744028101 | 46     | 3400     | SH | DEFINED | 5  |
| PROVIDENT NEW YORK BANCORP   | COM           | 744028101 | 287    | 21000    | SH | DEFINED | 11 |
| PRUDENTIAL FINL INC          | COM           | 744320102 | 14     | 189      | SH | DEFINED | 2  |
| PRUDENTIAL FINL INC          | COM           | 744320102 | 10     | 130      | SH | DEFINED | 1  |
| PRUDENTIAL FINL INC          | COM           | 744320102 | 15777  | 206910   | SH | DEFINED | 3  |
| PRUDENTIAL FINL INC          | COM           | 744320102 | 5      | 70       | SH | DEFINED | 11 |
| PRUDENTIAL FINL INC          | COM           | 744320102 | 1468   | 19250    | SH | DEFINED | 18 |
| PRUDENTIAL FINL INC          | COM           | 744320102 | 114    | 1500     | SH | DEFINED | 7  |
| PRUDENTIAL FINL INC          | COM           | 744320102 | 119    | 1566     | SH | DEFINED | 17 |
| PRUDENTIAL PLC               | ADR           | 74435K204 | 37     | 1500     | SH | DEFINED | 17 |
| PS BUSINESS PKS INC CALIF    | COM           | 69360J107 | 4896   | 81200    | SH | DEFINED | 21 |
| PS BUSINESS PKS INC CALIF    | COM           | 69360J107 | 128    | 2120     | SH | DEFINED | 20 |
| PS BUSINESS PKS INC CALIF    | COM           | 69360J107 | 1327   | 22002    | SH | DEFINED | 18 |
| PSS WORLD MED INC            | COM           | 69366A100 | 19     | 970      | SH | DEFINED | 2  |
| PSS WORLD MED INC            | COM           | 69366A100 | 2518   | 125960   | SH | DEFINED | 18 |
| PSS WORLD MED INC            | COM           | 69366A100 | 42     | 2100     | SH | DEFINED | 3  |
| PSYCHIATRIC SOLUTIONS INC    | COM           | 74439H108 | 20     | 600      | SH | DEFINED | 5  |
| PSYCHIATRIC SOLUTIONS INC    | COM           | 74439H108 | 4      | 104700   | SH | DEFINED | 18 |
| PUBLIC STORAGE INC           | COM           | 74460D109 | 43     | 500      | SH | DEFINED | 2  |
| PUBLIC STORAGE INC           | COM           | 74460D109 | 19     | 219      | SH | DEFINED | 17 |
| PUBLIC STORAGE INC           | COM           | 74460D109 | 9      | 100      | SH | DEFINED | 11 |
| PUBLIC STORAGE INC           | COM           | 74460D109 | 2      | 18407    | SH | DEFINED | 18 |
| PUBLIC STORAGE INC           | COM           | 74460D109 | 3701   | 43040    | SH | DEFINED | 3  |
| PUBLIC SVC ENTERPRISE GROUP  | COM           | 744573106 | 1362   | 22262    | SH | DEFINED | 17 |
| PUBLIC SVC ENTERPRISE GROUP  | COM           | 744573106 | 45     | 741      | SH | DEFINED | 2  |
| PUBLIC SVC ENTERPRISE GROUP  | COM           | 744573106 | 112    | 1835     | SH | DEFINED | 11 |
| PUBLIC SVC ENTERPRISE GROUP  | COM           | 744573106 | 2806   | 45865    | SH | DEFINED | 3  |
| PUBLIC SVC ENTERPRISE GROUP  | COM           | 744573106 | 816    | 13333    | SH | DEFINED | 18 |
| PUBLICIS S A NEW             | SPONSORED ADR | 74463M106 | 171    | 4325     | SH | DEFINED | 18 |
| PUBLICIS S A NEW             | SPONSORED ADR | 74463M106 | 2559   | 64665    | SH | DEFINED | 6  |
| PUGET ENERGY INC NEW         | COM           | 745310102 | 7      | 300      | SH | DEFINED | 2  |
| PUGET ENERGY INC NEW         | COM           | 745310102 | 0      | 3387     | SH | DEFINED | 18 |
| PUGET ENERGY INC NEW         | COM           | 745310102 | 5      | 202      | SH | DEFINED | 17 |
| PUGET ENERGY INC NEW         | COM           | 745310102 | 5268   | 231779   | SH | DEFINED | 3  |
| PULTE HOMES INC              | COM           | 745867101 | 713310 | 22388889 | SH | DEFINED | 8  |
| PULTE HOMES INC              | COM           | 745867101 | 0      | 113      | SH | DEFINED | 18 |
| PULTE HOMES INC              | COM           | 745867101 | 99222  | 3114323  | SH | DEFINED | 10 |
| PULTE HOMES INC              | COM           | 745867101 | 515    | 16175    | SH | DEFINED | 11 |
| PULTE HOMES INC              | COM           | 745867101 | 111510 | 3500000  | SH | DEFINED | 13 |
| PULTE HOMES INC              | COM           | 745867101 | 1182   | 37113    | SH | DEFINED | 3  |
| PUTNAM HIGH YIELD MUN TR     | SH BEN INT    | 746781103 | 0      | 10000    | SH | DEFINED | 18 |
| PUTNAM MANAGED HIGH YIELD TR | SH BEN INT    | 746819101 | 0      | 8        | SH | DEFINED | 18 |
| PUTNAM MASTER INTER INCOME T | SH BEN INT    | 746909100 | 0      | 1742     | SH | DEFINED | 18 |
| PUTNAM PREMIER INCOME TR     | SH BEN INT    | 746853100 | 0      | 5383     | SH | DEFINED | 18 |
| PW EAGLE INC                 | COM           | 69366Y108 | 8361   | 278600   | SH | DEFINED | 3  |
| QIAGEN N V                   | ORD           | N72482107 | 105    | 6600     | SH | DEFINED | 3  |
| QIMONDA AG                   | SPONSORED ADR | 746904101 | 626    | 37400    | SH | DEFINED | 5  |
| QLOGIC CORP                  | COM           | 747277101 | 0      | 302      | SH | DEFINED | 18 |
| QLOGIC CORP                  | COM           | 747277101 | 530    | 28049    | SH | DEFINED | 3  |
| QLT INC                      | COM           | 746927102 | 23     | 3000     | SH | DEFINED | 17 |
| QLT INC                      | COM           | 746927102 | 1443   | 190700   | SH | DEFINED | 7  |
| QLT INC                      | COM           | 746927102 | 15     | 2000     | SH | DEFINED | 2  |
| QLT INC                      | COM           | 746927102 | 0      | 4000     | SH | DEFINED | 18 |
| QLT INC                      | COM           | 746927102 | 2411   | 317200   | SH | DEFINED | 3  |
| QUALCOMM INC                 | COM           | 747525103 | 19554  | 537920   | SH | DEFINED | 3  |
| QUALCOMM INC                 | COM           | 747525103 | 220    | 6051     | SH | DEFINED | 2  |
| QUALCOMM INC                 | COM           | 747525103 | 170114 | 4679900  | SH | DEFINED | 8  |
| QUALCOMM INC                 | COM           | 747525103 | 8059   | 221700   | SH | DEFINED | 10 |
| QUALCOMM INC                 | COM           | 747525103 | 7343   | 202003   | SH | DEFINED | 17 |
| QUALCOMM INC                 | COM           | 747525103 | 5      | 125      | SH | DEFINED | 1  |

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|                              |             |           |         |           |    |         |    |
|------------------------------|-------------|-----------|---------|-----------|----|---------|----|
| QUALCOMM INC                 | COM         | 747525103 | 25      | 700       | SH | DEFINED | 4  |
| QUALCOMM INC                 | COM         | 747525103 | 94794   | 2607800   | SH | DEFINED | 21 |
| QUALCOMM INC                 | COM         | 747525103 | 2088    | 60236     | SH | DEFINED | 5  |
| QUALCOMM INC                 | COM         | 747525103 | 1166    | 32084     | SH | DEFINED | 11 |
| QUALCOMM INC                 | COM         | 747525103 | 3264    | 89800     | SH | DEFINED | 20 |
| QUALCOMM INC                 | COM         | 747525103 | 274386  | 7548438   | SH | DEFINED | 18 |
| QUANEX CORP                  | COM         | 747620102 | 2339    | 77065     | SH | DEFINED | 3  |
| QUANEX CORP                  | COM         | 747620102 | 18      | 600       | SH | DEFINED | 11 |
| QUANTA SVCS INC              | COM         | 74762E102 | 2       | 89220     | SH | DEFINED | 18 |
| QUANTUM CORP                 | COM DSSG    | 747906204 | 69      | 31500     | SH | DEFINED | 21 |
| QUANTUM CORP                 | COM DSSG    | 747906204 | 45      | 20600     | SH | DEFINED | 11 |
| QUANTUM CORP                 | COM DSSG    | 747906204 | 184     | 84400     | SH | DEFINED | 20 |
| QUANTUM CORP                 | COM DSSG    | 747906204 | 32511   | 14913074  | SH | DEFINED | 18 |
| QUANTUM CORP                 | COM DSSG    | 747906204 | 2       | 1095      | SH | DEFINED | 4  |
| QUANTUM CORP                 | COM DSSG    | 747906204 | 23      | 10300     | SH | DEFINED | 5  |
| QUANTUM FUEL SYS TECH WORLDW | COM         | 74765E109 | 5       | 2500      | SH | DEFINED | 5  |
| QUANTUM FUEL SYS TECH WORLDW | COM         | 74765E109 | 0       | 250       | SH | DEFINED | 17 |
| QUEBECOR WORLD INC           | COM NON-VTG | 748203106 | 360     | 34500     | SH | DEFINED | 7  |
| QUEBECOR WORLD INC           | COM NON-VTG | 748203106 | 0       | 177       | SH | DEFINED | 18 |
| QUEST DIAGNOSTICS INC        | COM         | 74834L100 | 8       | 137714    | SH | DEFINED | 18 |
| QUEST DIAGNOSTICS INC        | COM         | 74834L100 | 37      | 600       | SH | DEFINED | 5  |
| QUEST DIAGNOSTICS INC        | COM         | 74834L100 | 29      | 480       | SH | DEFINED | 2  |
| QUEST DIAGNOSTICS INC        | COM         | 74834L100 | 22599   | 369508    | SH | DEFINED | 17 |
| QUEST DIAGNOSTICS INC        | COM         | 74834L100 | 37      | 600       | SH | DEFINED | 11 |
| QUEST DIAGNOSTICS INC        | COM         | 74834L100 | 2003    | 32751     | SH | DEFINED | 3  |
| QUEST SOFTWARE INC           | COM         | 74834T103 | 102     | 7150      | SH | DEFINED | 21 |
| QUEST SOFTWARE INC           | COM         | 74834T103 | 2625    | 183795    | SH | DEFINED | 18 |
| QUESTAR CORP                 | COM         | 748356102 | 249     | 3043      | SH | DEFINED | 17 |
| QUESTAR CORP                 | COM         | 748356102 | 0       | 5050      | SH | DEFINED | 18 |
| QUESTAR CORP                 | COM         | 748356102 | 398     | 4900      | SH | DEFINED | 5  |
| QUESTAR CORP                 | COM         | 748356102 | 663     | 8110      | SH | DEFINED | 11 |
| QUESTAR CORP                 | COM         | 748356102 | 12461   | 152389    | SH | DEFINED | 3  |
| QUESTAR CORP                 | COM         | 748356102 | 33939   | 415060    | SH | DEFINED | 2  |
| QUICKSILVER RESOURCES INC    | COM         | 74837R104 | 112     | 3500      | SH | DEFINED | 21 |
| QUICKSILVER RESOURCES INC    | COM         | 74837R104 | 168     | 5370      | SH | DEFINED | 5  |
| QUIGLEY CORP                 | COM NEW     | 74838L304 | 27      | 3600      | SH | DEFINED | 5  |
| QUIPP INC                    | COM         | 748802105 | 12      | 1500      | SH | DEFINED | 17 |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 2013380 | 230892198 | SH | DEFINED | 8  |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 4067    | 466395    | SH | DEFINED | 23 |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 0       | 3139      | SH | DEFINED | 18 |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 44370   | 5088270   | SH | DEFINED | 3  |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 252024  | 28901800  | SH | DEFINED | 10 |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 66      | 7553      | SH | DEFINED | 17 |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 1652    | 189460    | SH | DEFINED | 11 |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 70      | 8000      | SH | DEFINED | 4  |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 4       | 492       | SH | DEFINED | 2  |
| R & G FINANCIAL CORP         | CL B        | 749136107 | 1001    | 134300    | SH | DEFINED | 3  |
| R H DONNELLEY CORP           | COM NEW     | 74955W307 | 4117    | 77827     | SH | DEFINED | 18 |
| R H DONNELLEY CORP           | COM NEW     | 74955W307 | 455     | 8600      | SH | DEFINED | 11 |
| R H DONNELLEY CORP           | COM NEW     | 74955W307 | 18356   | 347000    | SH | DEFINED | 21 |
| R H DONNELLEY CORP           | COM NEW     | 74955W307 | 454     | 8580      | SH | DEFINED | 20 |
| R H DONNELLEY CORP           | COM NEW     | 74955W307 | 19      | 360       | SH | DEFINED | 2  |
| R H DONNELLEY CORP           | COM NEW     | 74955W307 | 331     | 6250      | SH | DEFINED | 17 |
| R H DONNELLEY CORP           | COM NEW     | 74955W307 | 1       | 15        | SH | DEFINED | 7  |
| RACKABLE SYS INC             | COM         | 750077109 | 2986    | 109100    | SH | DEFINED | 18 |
| RADIAN GROUP INC             | COM         | 750236101 | 27664   | 461066    | SH | DEFINED | 3  |
| RADIAN GROUP INC             | COM         | 750236101 | 151     | 2524      | SH | DEFINED | 2  |
| RADIAN GROUP INC             | COM         | 750236101 | 202     | 3400      | SH | DEFINED | 5  |
| RADIAN GROUP INC             | COM         | 750236101 | 4314    | 71900     | SH | DEFINED | 23 |
| RADIAN GROUP INC             | COM         | 750236101 | 6479    | 107990    | SH | DEFINED | 22 |
| RADIAN GROUP INC             | COM         | 750236101 | 0       | 8063      | SH | DEFINED | 18 |
| RADIATION THERAPY SVCS INC   | COM         | 750323206 | 4644    | 158880    | SH | DEFINED | 3  |

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| RADIOSHACK CORP             | COM              | 750438103 | 445    | 23072    | SH | DEFINED | 3  |
| RADIOSHACK CORP             | COM              | 750438103 | 19     | 1000     | SH | DEFINED | 11 |
| RADIOSHACK CORP             | COM              | 750438103 | 1      | 60       | SH | DEFINED | 17 |
| RADIOSHACK CORP             | COM              | 750438103 | 0      | 5245     | SH | DEFINED | 18 |
| RADVISION LTD               | ORD              | M81869105 | 20     | 1200     | SH | DEFINED | 11 |
| RADVISION LTD               | ORD              | M81869105 | 34     | 2050     | SH | DEFINED | 3  |
| RADVISION LTD               | ORD              | M81869105 | 2      | 150      | SH | DEFINED | 2  |
| RADYNE CORP                 | COM NEW          | 750611402 | 3031   | 247610   | SH | DEFINED | 3  |
| RAILAMERICA INC             | COM              | 750753105 | 4      | 399      | SH | DEFINED | 5  |
| RAMBUS INC DEL              | COM              | 750917106 | 1      | 44000    | SH | DEFINED | 18 |
| RAMBUS INC DEL              | COM              | 750917106 | 3      | 150      | SH | DEFINED | 17 |
| RAMBUS INC DEL              | COM              | 750917106 | 4      | 250      | SH | DEFINED | 2  |
| RAMCO-GERSHENSON PPTYS TR   | COM SH BEN INT   | 751452202 | 882    | 27600    | SH | DEFINED | 3  |
| RANDGOLD RES LTD            | ADR              | 752344309 | 0      | 100      | SH | DEFINED | 18 |
| RANGE RES CORP              | COM              | 75281A109 | 162    | 6400     | SH | DEFINED | 20 |
| RANGE RES CORP              | COM              | 75281A109 | 1181   | 46800    | SH | DEFINED | 18 |
| RANGE RES CORP              | COM              | 75281A109 | 14     | 540      | SH | DEFINED | 2  |
| RANGE RES CORP              | COM              | 75281A109 | 3      | 101      | SH | DEFINED | 11 |
| RANGE RES CORP              | COM              | 75281A109 | 6653   | 263600   | SH | DEFINED | 21 |
| RAVEN INDS INC              | COM              | 754212108 | 951    | 31700    | SH | DEFINED | 17 |
| RAVEN INDS INC              | COM              | 754212108 | 513    | 17100    | SH | DEFINED | 11 |
| RAYMOND JAMES FINANCIAL INC | COM              | 754730109 | 2923   | 99976    | SH | DEFINED | 23 |
| RAYMOND JAMES FINANCIAL INC | COM              | 754730109 | 4183   | 143050   | SH | DEFINED | 22 |
| RAYMOND JAMES FINANCIAL INC | COM              | 754730109 | 0      | 750      | SH | DEFINED | 18 |
| RAYMOND JAMES FINANCIAL INC | COM              | 754730109 | 25     | 850      | SH | DEFINED | 2  |
| RAYMOND JAMES FINANCIAL INC | COM              | 754730109 | 319    | 10900    | SH | DEFINED | 11 |
| RAYMOND JAMES FINANCIAL INC | COM              | 754730109 | 25964  | 887967   | SH | DEFINED | 3  |
| RAYMOND JAMES FINANCIAL INC | COM              | 754730109 | 227    | 7875     | SH | DEFINED | 5  |
| RAYONIER INC                | COM              | 754907103 | 914    | 24185    | SH | DEFINED | 11 |
| RAYONIER INC                | COM              | 754907103 | 0      | 2638     | SH | DEFINED | 18 |
| RAYONIER INC                | COM              | 754907103 | 467    | 12350    | SH | DEFINED | 3  |
| RAYONIER INC                | COM              | 754907103 | 2665   | 70490    | SH | DEFINED | 21 |
| RAYONIER INC                | COM              | 754907103 | 94     | 2484     | SH | DEFINED | 2  |
| RAYONIER INC                | COM              | 754907103 | 311    | 8220     | SH | DEFINED | 17 |
| RAYTHEON CO                 | *W EXP 06/16/201 | 755111119 | 0      | 1564     | SH | DEFINED | 18 |
| RAYTHEON CO                 | *W EXP 06/16/201 | 755111119 | 1      | 4252     | SH | DEFINED | 14 |
| RAYTHEON CO                 | COM NEW          | 755111507 | 143    | 2978     | SH | DEFINED | 11 |
| RAYTHEON CO                 | COM NEW          | 755111507 | 97     | 1996     | SH | DEFINED | 5  |
| RAYTHEON CO                 | COM NEW          | 755111507 | 623760 | 12992286 | SH | DEFINED | 18 |
| RAYTHEON CO                 | COM NEW          | 755111507 | 1198   | 24950    | SH | DEFINED | 22 |
| RAYTHEON CO                 | COM NEW          | 755111507 | 7193   | 149830   | SH | DEFINED | 23 |
| RAYTHEON CO                 | COM NEW          | 755111507 | 40791  | 849636   | SH | DEFINED | 3  |
| RAYTHEON CO                 | COM NEW          | 755111507 | 56207  | 1170742  | SH | DEFINED | 21 |
| RAYTHEON CO                 | COM NEW          | 755111507 | 7937   | 165312   | SH | DEFINED | 20 |
| RAYTHEON CO                 | COM NEW          | 755111507 | 421    | 8761     | SH | DEFINED | 2  |
| RAYTHEON CO                 | COM NEW          | 755111507 | 1246   | 25954    | SH | DEFINED | 17 |
| RBC BEARINGS INC            | COM              | 75524B104 | 5984   | 247790   | SH | DEFINED | 18 |
| RBC BEARINGS INC            | COM              | 75524B104 | 402    | 16600    | SH | DEFINED | 5  |
| RC2 CORP                    | COM              | 749388104 | 13     | 400      | SH | DEFINED | 11 |
| READERS DIGEST ASSN INC     | COM              | 755267101 | 4      | 275      | SH | DEFINED | 2  |
| READERS DIGEST ASSN INC     | COM              | 755267101 | 159    | 12250    | SH | DEFINED | 3  |
| REAL ESTATE INCOME FUND INC | COM              | 755881109 | 0      | 2505     | SH | DEFINED | 18 |
| REALNETWORKS INC            | COM              | 75605L104 | 11947  | 1126021  | SH | DEFINED | 3  |
| REALNETWORKS INC            | COM              | 75605L104 | 0      | 350      | SH | DEFINED | 18 |
| REALOGY CORP                | COM              | 75605E100 | 796    | 35087    | SH | DEFINED | 18 |
| REALOGY CORP                | COM              | 75605E100 | 22     | 992      | SH | DEFINED | 7  |
| REALOGY CORP                | COM              | 75605E100 | 0      | 18       | SH | DEFINED | 2  |
| REALOGY CORP                | COM              | 75605E100 | 3059   | 134858   | SH | DEFINED | 4  |
| REALOGY CORP                | COM              | 75605E100 | 79     | 3500     | SH | DEFINED | 11 |
| REALOGY CORP                | COM              | 75605E100 | 40578  | 1789145  | SH | DEFINED | 8  |
| REALOGY CORP                | COM              | 75605E100 | 549    | 24199    | SH | DEFINED | 17 |
| REALOGY CORP                | COM              | 75605E100 | 838    | 36940    | SH | DEFINED | 3  |

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|                              |               |           |        |         |    |         |    |
|------------------------------|---------------|-----------|--------|---------|----|---------|----|
| REALTY INCOME CORP           | COM           | 756109104 | 225    | 9100    | SH | DEFINED | 3  |
| RECKSON ASSOCS RLTY CORP     | COM           | 75621K106 | 13     | 300     | SH | DEFINED | 11 |
| RECKSON ASSOCS RLTY CORP     | COM           | 75621K106 | 419    | 9800    | SH | DEFINED | 3  |
| RECKSON ASSOCS RLTY CORP     | COM           | 75621K106 | 599    | 14000   | SH | DEFINED | 21 |
| RED HAT INC                  | COM           | 756577102 | 2764   | 131100  | SH | DEFINED | 20 |
| RED HAT INC                  | COM           | 756577102 | 162034 | 7686600 | SH | DEFINED | 18 |
| RED HAT INC                  | COM           | 756577102 | 300    | 14590   | SH | DEFINED | 5  |
| RED HAT INC                  | COM           | 756577102 | 348    | 16500   | SH | DEFINED | 21 |
| RED HAT INC                  | COM           | 756577102 | 134    | 6337    | SH | DEFINED | 3  |
| REDBACK NETWORKS INC         | COM NEW       | 757209507 | 3810   | 274460  | SH | DEFINED | 21 |
| REDBACK NETWORKS INC         | COM NEW       | 757209507 | 93     | 6700    | SH | DEFINED | 20 |
| REDBACK NETWORKS INC         | COM NEW       | 757209507 | 1      | 45500   | SH | DEFINED | 18 |
| REDWOOD TR INC               | COM           | 758075402 | 126    | 2500    | SH | DEFINED | 5  |
| REDWOOD TR INC               | COM           | 758075402 | 3      | 68      | SH | DEFINED | 17 |
| REDWOOD TR INC               | COM           | 758075402 | 3929   | 78002   | SH | DEFINED | 11 |
| REDWOOD TR INC               | COM           | 758075402 | 18     | 360     | SH | DEFINED | 2  |
| REDWOOD TR INC               | COM           | 758075402 | 290    | 5750    | SH | DEFINED | 3  |
| REED ELSEVIER N V            | SPONSORED ADR | 758204101 | 0      | 2000    | SH | DEFINED | 18 |
| REED ELSEVIER P L C          | SPONSORED ADR | 758205108 | 923    | 20735   | SH | DEFINED | 6  |
| REGAL BELOIT CORP            | COM           | 758750103 | 24     | 550     | SH | DEFINED | 11 |
| REGAL BELOIT CORP            | COM           | 758750103 | 28824  | 662624  | SH | DEFINED | 3  |
| REGAL ENTMT GROUP            | CL A          | 758766109 | 20     | 1000    | SH | DEFINED | 2  |
| REGAL ENTMT GROUP            | CL A          | 758766109 | 2300   | 116020  | SH | DEFINED | 3  |
| REGAL ENTMT GROUP            | CL A          | 758766109 | 12     | 619970  | SH | DEFINED | 18 |
| REGENCY CTRS CORP            | COM           | 758849103 | 215    | 3122    | SH | DEFINED | 3  |
| REGENERON PHARMACEUTICALS    | COM           | 75886F107 | 846    | 53900   | SH | DEFINED | 3  |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 774    | 21037   | SH | DEFINED | 18 |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 23     | 617     | SH | DEFINED | 5  |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 600    | 16303   | SH | DEFINED | 11 |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 2892   | 78617   | SH | DEFINED | 3  |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 281    | 7628    | SH | DEFINED | 17 |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 195    | 5307    | SH | DEFINED | 2  |
| REGIS CORP MINN              | COM           | 758932107 | 229    | 6400    | SH | DEFINED | 3  |
| REGIS CORP MINN              | COM           | 758932107 | 18     | 500     | SH | DEFINED | 11 |
| REGIS CORP MINN              | COM           | 758932107 | 0      | 1894    | SH | DEFINED | 18 |
| REHABCARE GROUP INC          | COM           | 759148109 | 8211   | 626825  | SH | DEFINED | 18 |
| REINSURANCE GROUP AMER INC   | COM           | 759351109 | 9      | 170     | SH | DEFINED | 17 |
| REINSURANCE GROUP AMER INC   | COM           | 759351109 | 21013  | 404638  | SH | DEFINED | 3  |
| RELIANCE STEEL & ALUMINUM CO | COM           | 759509102 | 3314   | 103100  | SH | DEFINED | 22 |
| RELIANCE STEEL & ALUMINUM CO | COM           | 759509102 | 47080  | 1464858 | SH | DEFINED | 3  |
| RELIANCE STEEL & ALUMINUM CO | COM           | 759509102 | 1      | 45270   | SH | DEFINED | 18 |
| RELIANCE STEEL & ALUMINUM CO | COM           | 759509102 | 8993   | 279800  | SH | DEFINED | 21 |
| RELIANCE STEEL & ALUMINUM CO | COM           | 759509102 | 16     | 500     | SH | DEFINED | 11 |
| RELIANT ENERGY INC           | COM           | 75952B105 | 4      | 293419  | SH | DEFINED | 18 |
| RELIANT ENERGY INC           | COM           | 75952B105 | 9      | 709     | SH | DEFINED | 17 |
| RELIANT ENERGY INC           | COM           | 75952B105 | 12772  | 1037521 | SH | DEFINED | 6  |
| RELIANT ENERGY INC           | COM           | 75952B105 | 60     | 4866    | SH | DEFINED | 2  |
| RELIV INTL INC               | COM           | 75952R100 | 11     | 1250    | SH | DEFINED | 5  |
| RENAISSANCE LEARNING INC     | COM           | 75968L105 | 72     | 5000    | SH | DEFINED | 17 |
| RENAISSANCERE HOLDINGS LTD   | COM           | G7496G103 | 282    | 5125    | SH | DEFINED | 5  |
| RENAISSANCERE HOLDINGS LTD   | COM           | G7496G103 | 2435   | 43790   | SH | DEFINED | 3  |
| RENT A CTR INC NEW           | COM           | 76009N100 | 13783  | 470570  | SH | DEFINED | 3  |
| RENT A CTR INC NEW           | COM           | 76009N100 | 3507   | 119743  | SH | DEFINED | 6  |
| REPLIGEN CORP                | COM           | 759916109 | 2      | 700     | SH | DEFINED | 17 |
| REPSOL YPF S A               | SPONSORED ADR | 76026T205 | 1795   | 60170   | SH | DEFINED | 6  |
| REPSOL YPF S A               | SPONSORED ADR | 76026T205 | 361    | 12095   | SH | DEFINED | 2  |
| REPSOL YPF S A               | SPONSORED ADR | 76026T205 | 7      | 235     | SH | DEFINED | 17 |
| REPUBLIC FIRST BANCORP INC   | COM           | 760416107 | 5      | 356     | SH | DEFINED | 17 |
| REPUBLIC SVCS INC            | COM           | 760759100 | 16     | 400     | SH | DEFINED | 5  |
| REPUBLIC SVCS INC            | COM           | 760759100 | 32285  | 802915  | SH | DEFINED | 8  |
| REPUBLIC SVCS INC            | COM           | 760759100 | 8930   | 222096  | SH | DEFINED | 3  |
| REPUBLIC SVCS INC            | COM           | 760759100 | 135    | 3350    | SH | DEFINED | 17 |

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|-------------------------|----------------|------------|-----------|-------|---------|-----|---------|----|
| REPUBLIC SVCS INC       | COM            |            | 760759100 | 1863  | 46344   | SH  | DEFINED | 11 |
| RES-CARE INC            | COM            |            | 760943100 | 5464  | 271956  | SH  | DEFINED | 3  |
| RESEARCH IN MOTION LTD  | COM            |            | 760975102 | 19734 | 241100  | SH  | DEFINED | 18 |
| RESEARCH IN MOTION LTD  | COM            |            | 760975102 | 11604 | 112980  | SH  | DEFINED | 7  |
| RESMED INC              | COM            |            | 761152107 | 229   | 5680    | SH  | DEFINED | 17 |
| RESMED INC              | COM            |            | 761152107 | 60    | 1500    | SH  | DEFINED | 11 |
| RESMED INC              | COM            |            | 761152107 | 1489  | 37000   | SH  | DEFINED | 3  |
| RESMED INC              | COM            |            | 761152107 | 3026  | 75171   | SH  | DEFINED | 18 |
| RESMED INC              | COM            |            | 761152107 | 16632 | 413200  | SH  | DEFINED | 1  |
| RESMED INC              | COM            |            | 761152107 | 20    | 500     | SH  | DEFINED | 5  |
| RESOURCE AMERICA INC    | CL A           |            | 761195205 | 21    | 1000    | SH  | DEFINED | 1  |
| RESOURCE AMERICA INC    | CL A           |            | 761195205 | 1809  | 86970   | SH  | DEFINED | 6  |
| RESOURCE CAP CORP       | COM            |            | 76120W302 | 1058  | 68500   | SH  | DEFINED | 6  |
| RESOURCE CAP CORP       | COM            |            | 76120W302 | 1037  | 67150   | SH  | DEFINED | 3  |
| RESPIRONICS INC         | COM            |            | 761230101 | 378   | 9800    | SH  | DEFINED | 21 |
| RESPIRONICS INC         | COM            |            | 761230101 | 9131  | 236505  | SH  | DEFINED | 3  |
| RESPIRONICS INC         | COM            |            | 761230101 | 8     | 200     | SH  | DEFINED | 2  |
| REUTERS GROUP PLC       | SPONSORED ADR  |            | 76132M102 | 195   | 4011    | SH  | DEFINED | 17 |
| REUTERS GROUP PLC       | SPONSORED ADR  |            | 76132M102 | 147   | 3025    | SH  | DEFINED | 18 |
| REUTERS GROUP PLC       | SPONSORED ADR  |            | 76132M102 | 12    | 240     | SH  | DEFINED | 2  |
| REVLON INC              | CL A           |            | 761525500 | 11    | 10000   | SH  | DEFINED | 17 |
| REWARDS NETWORK INC     | COM            |            | 761557107 | 0     | 1333    | SH  | DEFINED | 18 |
| REXAM PLC               | SP ADR NEW2001 |            | 761655406 | 0     | 1860    | SH  | DEFINED | 18 |
| REYNOLDS & REYNOLDS CO  | CL A           |            | 761695105 | 0     | 4700    | SH  | DEFINED | 18 |
| REYNOLDS & REYNOLDS CO  | CL A           |            | 761695105 | 12    | 300     | SH  | DEFINED | 2  |
| REYNOLDS & REYNOLDS CO  | CL A           |            | 761695105 | 112   | 2825    | SH  | DEFINED | 3  |
| REYNOLDS & REYNOLDS CO  | CL A           |            | 761695105 | 67    | 1700    | SH  | DEFINED | 5  |
| REYNOLDS & REYNOLDS CO  | CL A           |            | 761695105 | 32    | 800     | SH  | DEFINED | 17 |
| REYNOLDS AMERICAN INC   | COM            |            | 761713106 | 71    | 1146    | SH  | DEFINED | 2  |
| REYNOLDS AMERICAN INC   | COM            |            | 761713106 | 25    | 400     | SH  | DEFINED | 5  |
| REYNOLDS AMERICAN INC   | COM            |            | 761713106 | 0     | 796     | SH  | DEFINED | 18 |
| REYNOLDS AMERICAN INC   | COM            |            | 761713106 | 3989  | 64376   | SH  | DEFINED | 3  |
| RF MICRODEVICES INC     | COM            |            | 749941100 | 41872 | 5524050 | SH  | DEFINED | 18 |
| RF MICRODEVICES INC     | NOTE           | 1.500% 7/0 | 749941AE0 | 1     | 800000  | PRN | DEFINED | 18 |
| RF MICRODEVICES INC     | NOTE           | 1.500% 7/0 | 749941AE0 | 8258  | 7150000 | PRN | DEFINED | 21 |
| RF MICRODEVICES INC     | COM            |            | 749941100 | 32    | 4250    | SH  | DEFINED | 11 |
| RF MICRODEVICES INC     | COM            |            | 749941100 | 601   | 79255   | SH  | DEFINED | 6  |
| RF MICRODEVICES INC     | COM            |            | 749941100 | 758   | 100000  | SH  | DEFINED | 20 |
| RF MICRODEVICES INC     | COM            |            | 749941100 | 134   | 17700   | SH  | DEFINED | 21 |
| RF MICRODEVICES INC     | COM            |            | 749941100 | 242   | 31950   | SH  | DEFINED | 3  |
| RIMAGE CORP             | COM            |            | 766721104 | 4237  | 189000  | SH  | DEFINED | 18 |
| RINKER GROUP LTD        | SPONSORED ADR  |            | 76687M101 | 272   | 5290    | SH  | DEFINED | 21 |
| RINKER GROUP LTD        | SPONSORED ADR  |            | 76687M101 | 0     | 395     | SH  | DEFINED | 18 |
| RIO TINTO PLC           | SPONSORED ADR  |            | 767204100 | 31706 | 167201  | SH  | DEFINED | 18 |
| RIO TINTO PLC           | SPONSORED ADR  |            | 767204100 | 200   | 1040    | SH  | DEFINED | 5  |
| RIO TINTO PLC           | SPONSORED ADR  |            | 767204100 | 20377 | 107457  | SH  | DEFINED | 2  |
| RIO TINTO PLC           | SPONSORED ADR  |            | 767204100 | 149   | 785     | SH  | DEFINED | 17 |
| RIO TINTO PLC           | SPONSORED ADR  |            | 767204100 | 2052  | 10820   | SH  | DEFINED | 11 |
| RITE AID CORP           | COM            |            | 767754104 | 0     | 6500    | SH  | DEFINED | 18 |
| RITE AID CORP           | COM            |            | 767754104 | 8     | 1666    | SH  | DEFINED | 5  |
| RITE AID CORP           | COM            |            | 767754104 | 54    | 11964   | SH  | DEFINED | 2  |
| RIVERVIEW BANCORP INC   | COM            |            | 769397100 | 1368  | 101340  | SH  | DEFINED | 1  |
| RLI CORP                | COM            |            | 749607107 | 6994  | 137700  | SH  | DEFINED | 1  |
| ROBBINS & MYERS INC     | COM            |            | 770196103 | 3063  | 99050   | SH  | DEFINED | 3  |
| ROBERT HALF INTL INC    | COM            |            | 770323103 | 1     | 15540   | SH  | DEFINED | 18 |
| ROBERT HALF INTL INC    | COM            |            | 770323103 | 6596  | 194180  | SH  | DEFINED | 3  |
| ROBERT HALF INTL INC    | COM            |            | 770323103 | 319   | 9400    | SH  | DEFINED | 21 |
| ROBERT HALF INTL INC    | COM            |            | 770323103 | 14    | 400     | SH  | DEFINED | 11 |
| ROCK-TENN CO            | CL A           |            | 772739207 | 2965  | 149747  | SH  | DEFINED | 6  |
| ROCKWELL AUTOMATION INC | COM            |            | 773903109 | 29    | 500     | SH  | DEFINED | 5  |
| ROCKWELL AUTOMATION INC | COM            |            | 773903109 | 1351  | 23260   | SH  | DEFINED | 17 |
| ROCKWELL AUTOMATION INC | COM            |            | 773903109 | 1776  | 30565   | SH  | DEFINED | 3  |

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|------------------------------|----------------|------------|-----------|-------|----------|-----|---------|----|
| ROCKWELL AUTOMATION INC      | COM            |            | 773903109 | 7900  | 135975   | SH  | DEFINED | 1  |
| ROCKWELL AUTOMATION INC      | COM            |            | 773903109 | 15    | 265      | SH  | DEFINED | 4  |
| ROCKWELL AUTOMATION INC      | COM            |            | 773903109 | 58    | 1000     | SH  | DEFINED | 2  |
| ROCKWELL AUTOMATION INC      | COM            |            | 773903109 | 47848 | 823552   | SH  | DEFINED | 18 |
| ROCKWELL AUTOMATION INC      | COM            |            | 773903109 | 216   | 3715     | SH  | DEFINED | 11 |
| ROCKWELL COLLINS INC         | COM            |            | 774341101 | 0     | 1785     | SH  | DEFINED | 18 |
| ROCKWELL COLLINS INC         | COM            |            | 774341101 | 394   | 7180     | SH  | DEFINED | 17 |
| ROCKWELL COLLINS INC         | COM            |            | 774341101 | 55    | 1000     | SH  | DEFINED | 2  |
| ROCKWELL COLLINS INC         | COM            |            | 774341101 | 168   | 3050     | SH  | DEFINED | 5  |
| ROCKWELL COLLINS INC         | COM            |            | 774341101 | 1627  | 29665    | SH  | DEFINED | 3  |
| ROCKWELL COLLINS INC         | COM            |            | 774341101 | 110   | 2000     | SH  | DEFINED | 1  |
| ROFIN SINAR TECHNOLOGIES INC | COM            |            | 775043102 | 18    | 300      | SH  | DEFINED | 11 |
| ROFIN SINAR TECHNOLOGIES INC | COM            |            | 775043102 | 4109  | 67619    | SH  | DEFINED | 3  |
| ROFIN SINAR TECHNOLOGIES INC | COM            |            | 775043102 | 0     | 83       | SH  | DEFINED | 18 |
| ROGERS COMMUNICATIONS INC    | CL B           |            | 775109200 | 175   | 3185     | SH  | DEFINED | 18 |
| ROGERS COMMUNICATIONS INC    | CL B           |            | 775109200 | 13120 | 239165   | SH  | DEFINED | 7  |
| ROGERS CORP                  | COM            |            | 775133101 | 4289  | 69450    | SH  | DEFINED | 3  |
| ROGERS CORP                  | COM            |            | 775133101 | 222   | 3600     | SH  | DEFINED | 17 |
| ROHM & HAAS CO               | COM            |            | 775371107 | 0     | 8182     | SH  | DEFINED | 18 |
| ROHM & HAAS CO               | COM            |            | 775371107 | 43    | 900      | SH  | DEFINED | 11 |
| ROHM & HAAS CO               | COM            |            | 775371107 | 1189  | 25105    | SH  | DEFINED | 3  |
| ROHM & HAAS CO               | COM            |            | 775371107 | 276   | 5825     | SH  | DEFINED | 2  |
| ROHM & HAAS CO               | COM            |            | 775371107 | 314   | 6638     | SH  | DEFINED | 17 |
| ROLLINS INC                  | COM            |            | 775711104 | 28    | 1350     | SH  | DEFINED | 17 |
| ROLLINS INC                  | COM            |            | 775711104 | 7910  | 374717   | SH  | DEFINED | 3  |
| ROPER INDS INC NEW           | COM            |            | 776696106 | 904   | 20200    | SH  | DEFINED | 17 |
| ROPER INDS INC NEW           | COM            |            | 776696106 | 18    | 400      | SH  | DEFINED | 5  |
| ROPER INDS INC NEW           | COM            |            | 776696106 | 164   | 3670     | SH  | DEFINED | 20 |
| ROPER INDS INC NEW           | COM            |            | 776696106 | 59    | 1320     | SH  | DEFINED | 1  |
| ROPER INDS INC NEW           | COM            |            | 776696106 | 29710 | 664049   | SH  | DEFINED | 18 |
| ROPER INDS INC NEW           | NOTE           | 1.481% 1/1 | 776696AA4 | 2     | 1900000  | PRN | DEFINED | 18 |
| ROPER INDS INC NEW           | NOTE           | 1.481% 1/1 | 776696AA4 | 8742  | 14825000 | PRN | DEFINED | 21 |
| ROSS STORES INC              | COM            |            | 778296103 | 93    | 3650     | SH  | DEFINED | 3  |
| ROSS STORES INC              | COM            |            | 778296103 | 13    | 500      | SH  | DEFINED | 5  |
| ROWAN COS INC                | COM            |            | 779382100 | 13061 | 412950   | SH  | DEFINED | 1  |
| ROWAN COS INC                | COM            |            | 779382100 | 36    | 1149     | SH  | DEFINED | 2  |
| ROWAN COS INC                | COM            |            | 779382100 | 3539  | 111900   | SH  | DEFINED | 21 |
| ROWAN COS INC                | COM            |            | 779382100 | 600   | 18977    | SH  | DEFINED | 3  |
| ROWAN COS INC                | COM            |            | 779382100 | 56    | 1770     | SH  | DEFINED | 11 |
| ROWAN COS INC                | COM            |            | 779382100 | 2     | 78400    | SH  | DEFINED | 18 |
| ROWAN COS INC                | COM            |            | 779382100 | 5     | 151      | SH  | DEFINED | 17 |
| ROYAL & SUN ALLIANCE INS     | SPON ADR NEW   |            | 78004V202 | 1272  | 91065    | SH  | DEFINED | 17 |
| ROYAL & SUN ALLIANCE INS     | SPON ADR NEW   |            | 78004V202 | 0     | 2040     | SH  | DEFINED | 18 |
| ROYAL & SUN ALLIANCE INS     | SPON ADR NEW   |            | 78004V202 | 21573 | 1586405  | SH  | DEFINED | 6  |
| ROYAL BK CDA MONTREAL QUE    | COM            |            | 780087102 | 46    | 1010     | SH  | DEFINED | 5  |
| ROYAL BK CDA MONTREAL QUE    | COM            |            | 780087102 | 4898  | 110170   | SH  | DEFINED | 23 |
| ROYAL BK CDA MONTREAL QUE    | COM            |            | 780087102 | 5606  | 126100   | SH  | DEFINED | 22 |
| ROYAL BK CDA MONTREAL QUE    | COM            |            | 780087102 | 0     | 5714     | SH  | DEFINED | 18 |
| ROYAL BK CDA MONTREAL QUE    | COM            |            | 780087102 | 58619 | 1320914  | SH  | DEFINED | 7  |
| ROYAL BK SCOTLAND GROUP PLC  | SP ADR PREF E  |            | 780097705 | 13    | 498      | SH  | DEFINED | 2  |
| ROYAL BK SCOTLAND GROUP PLC  | SPON ADR PRF G |            | 780097887 | 0     | 1600     | SH  | DEFINED | 18 |
| ROYAL BK SCOTLAND GROUP PLC  | SPON ADR F     |            | 780097804 | 0     | 1779     | SH  | DEFINED | 18 |
| ROYAL BK SCOTLAND GROUP PLC  | SP ADR PREF M  |            | 780097796 | 0     | 300      | SH  | DEFINED | 18 |
| ROYAL BK SCOTLAND GROUP PLC  | SP ADR L RP PF |            | 780097788 | 12    | 500      | SH  | DEFINED | 11 |
| ROYAL BK SCOTLAND GROUP PLC  | SP ADR L RP PF |            | 780097788 | 65    | 2700     | SH  | DEFINED | 2  |
| ROYAL BK SCOTLAND GROUP PLC  | SP ADR PREF E  |            | 780097705 | 0     | 2500     | SH  | DEFINED | 18 |
| ROYAL DUTCH SHELL PLC        | SPON ADR B     |            | 780259107 | 273   | 3995     | SH  | DEFINED | 18 |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A    |            | 780259206 | 1586  | 24000    | SH  | DEFINED | 8  |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A    |            | 780259206 | 14746 | 228614   | SH  | DEFINED | 6  |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A    |            | 780259206 | 812   | 12291    | SH  | DEFINED | 1  |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A    |            | 780259206 | 1095  | 16664    | SH  | DEFINED | 5  |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A    |            | 780259206 | 62861 | 951000   | SH  | DEFINED | 21 |

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|                           |                |           |        |         |    |         |    |
|---------------------------|----------------|-----------|--------|---------|----|---------|----|
| ROYAL DUTCH SHELL PLC     | SPONS ADR A    | 780259206 | 68688  | 1039159 | SH | DEFINED | 18 |
| ROYAL DUTCH SHELL PLC     | SPONS ADR A    | 780259206 | 617    | 9340    | SH | DEFINED | 20 |
| ROYAL DUTCH SHELL PLC     | SPONS ADR A    | 780259206 | 37060  | 560667  | SH | DEFINED | 17 |
| ROYAL DUTCH SHELL PLC     | SPON ADR B     | 780259107 | 192    | 2806    | SH | DEFINED | 17 |
| ROYAL DUTCH SHELL PLC     | SPONS ADR A    | 780259206 | 3843   | 58139   | SH | DEFINED | 2  |
| ROYAL DUTCH SHELL PLC     | SPONS ADR A    | 780259206 | 300    | 4537    | SH | DEFINED | 11 |
| ROYAL DUTCH SHELL PLC     | SPON ADR B     | 780259107 | 920    | 13456   | SH | DEFINED | 2  |
| ROYCE MICRO-CAP TR INC    | COM            | 780915104 | 0      | 20      | SH | DEFINED | 18 |
| ROYCE VALUE TR INC        | COM            | 780910105 | 0      | 1320    | SH | DEFINED | 18 |
| RPC INC                   | COM            | 749660106 | 13450  | 734177  | SH | DEFINED | 3  |
| RPM INTL INC              | COM            | 749685103 | 0      | 462     | SH | DEFINED | 18 |
| RPM INTL INC              | COM            | 749685103 | 56     | 2930    | SH | DEFINED | 5  |
| RPM INTL INC              | COM            | 749685103 | 5      | 265     | SH | DEFINED | 2  |
| RPM INTL INC              | COM            | 749685103 | 1201   | 63250   | SH | DEFINED | 11 |
| RPM INTL INC              | COM            | 749685103 | 4      | 200     | SH | DEFINED | 3  |
| RTI INTL METALS INC       | COM            | 74973W107 | 1756   | 40300   | SH | DEFINED | 20 |
| RTI INTL METALS INC       | COM            | 74973W107 | 1922   | 44100   | SH | DEFINED | 21 |
| RTI INTL METALS INC       | COM            | 74973W107 | 55     | 1300    | SH | DEFINED | 5  |
| RTI INTL METALS INC       | COM            | 74973W107 | 45885  | 1052880 | SH | DEFINED | 18 |
| RUBY TUESDAY INC          | COM            | 781182100 | 0      | 1500    | SH | DEFINED | 18 |
| RUBY TUESDAY INC          | COM            | 781182100 | 104    | 3680    | SH | DEFINED | 2  |
| RUBY TUESDAY INC          | COM            | 781182100 | 742    | 26330   | SH | DEFINED | 3  |
| RUDDICK CORP              | COM            | 781258108 | 20     | 750     | SH | DEFINED | 11 |
| RUDDICK CORP              | COM            | 781258108 | 2428   | 93295   | SH | DEFINED | 3  |
| RUSH ENTERPRISES INC      | CL A           | 781846209 | 2980   | 178670  | SH | DEFINED | 3  |
| RUTHS CHRIS STEAK HSE INC | COM            | 783332109 | 837    | 44500   | SH | DEFINED | 3  |
| RYANAIR HLDGS PLC         | SPONSORED ADR  | 783513104 | 29238  | 477538  | SH | DEFINED | 6  |
| RYANAIR HLDGS PLC         | SPONSORED ADR  | 783513104 | 165    | 2600    | SH | DEFINED | 7  |
| RYANAIR HLDGS PLC         | SPONSORED ADR  | 783513104 | 2185   | 34525   | SH | DEFINED | 17 |
| RYANAIR HLDGS PLC         | SPONSORED ADR  | 783513104 | 494    | 7800    | SH | DEFINED | 11 |
| RYDER SYS INC             | COM            | 783549108 | 39     | 750     | SH | DEFINED | 11 |
| RYDER SYS INC             | COM            | 783549108 | 62298  | 1205451 | SH | DEFINED | 3  |
| RYDER SYS INC             | COM            | 783549108 | 0      | 3765    | SH | DEFINED | 18 |
| RYDEX ETF TRUST           | S&P 500 EQ TRD | 78355W106 | 0      | 119     | SH | DEFINED | 18 |
| RYDEX ETF TRUST           | TOP 50 ETF     | 78355W205 | 0      | 23      | SH | DEFINED | 18 |
| RYERSON INC               | COM            | 78375P107 | 6      | 273     | SH | DEFINED | 2  |
| RYLAND GROUP INC          | COM            | 783764103 | 0      | 5455    | SH | DEFINED | 18 |
| RYLAND GROUP INC          | COM            | 783764103 | 30556  | 707161  | SH | DEFINED | 10 |
| RYLAND GROUP INC          | COM            | 783764103 | 164198 | 3800000 | SH | DEFINED | 13 |
| RYLAND GROUP INC          | COM            | 783764103 | 151    | 3500    | SH | DEFINED | 21 |
| RYLAND GROUP INC          | COM            | 783764103 | 157    | 3625    | SH | DEFINED | 11 |
| RYLAND GROUP INC          | COM            | 783764103 | 140910 | 3261056 | SH | DEFINED | 8  |
| SABRE HLDGS CORP          | CL A           | 785905100 | 15069  | 644234  | SH | DEFINED | 21 |
| SABRE HLDGS CORP          | CL A           | 785905100 | 1087   | 46454   | SH | DEFINED | 3  |
| SABRE HLDGS CORP          | CL A           | 785905100 | 17485  | 747558  | SH | DEFINED | 6  |
| SABRE HLDGS CORP          | CL A           | 785905100 | 21788  | 931509  | SH | DEFINED | 18 |
| SABRE HLDGS CORP          | CL A           | 785905100 | 543    | 23200   | SH | DEFINED | 20 |
| SAFECO CORP               | COM            | 786429100 | 1330   | 22576   | SH | DEFINED | 3  |
| SAFECO CORP               | COM            | 786429100 | 4812   | 81654   | SH | DEFINED | 2  |
| SAFECO CORP               | COM            | 786429100 | 35     | 600     | SH | DEFINED | 17 |
| SAFECO CORP               | COM            | 786429100 | 0      | 13      | SH | DEFINED | 18 |
| SAFEGUARD SCIENTIFICS INC | COM            | 786449108 | 6      | 3000    | SH | DEFINED | 17 |
| SAFEGUARD SCIENTIFICS INC | COM            | 786449108 | 4      | 2000    | SH | DEFINED | 11 |
| SAFENET INC               | COM            | 78645R107 | 2226   | 122400  | SH | DEFINED | 21 |
| SAFENET INC               | COM            | 78645R107 | 0      | 16000   | SH | DEFINED | 18 |
| SAFENET INC               | COM            | 78645R107 | 10     | 525     | SH | DEFINED | 5  |
| SAFETY INS GROUP INC      | COM            | 78648T100 | 0      | 770     | SH | DEFINED | 18 |
| SAFETY INS GROUP INC      | COM            | 78648T100 | 15     | 302     | SH | DEFINED | 2  |
| SAFETY INS GROUP INC      | COM            | 78648T100 | 12802  | 263090  | SH | DEFINED | 3  |
| SAFEWAY INC               | COM NEW        | 786514208 | 5103   | 168150  | SH | DEFINED | 20 |
| SAFEWAY INC               | COM NEW        | 786514208 | 532    | 17515   | SH | DEFINED | 5  |
| SAFEWAY INC               | COM NEW        | 786514208 | 27355  | 901321  | SH | DEFINED | 3  |

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| SAFEWAY INC                  | COM NEW        | 786514208 | 8982   | 295950   | SH | DEFINED | 22 |
| SAFEWAY INC                  | COM NEW        | 786514208 | 7661   | 252409   | SH | DEFINED | 23 |
| SAFEWAY INC                  | COM NEW        | 786514208 | 37     | 1212     | SH | DEFINED | 11 |
| SAFEWAY INC                  | COM NEW        | 786514208 | 7462   | 245873   | SH | DEFINED | 21 |
| SAFEWAY INC                  | COM NEW        | 786514208 | 31     | 1037     | SH | DEFINED | 2  |
| SAFEWAY INC                  | COM NEW        | 786514208 | 21     | 690      | SH | DEFINED | 17 |
| SAFEWAY INC                  | COM NEW        | 786514208 | 264974 | 8730626  | SH | DEFINED | 18 |
| SAFEWAY INC                  | COM NEW        | 786514208 | 294    | 9685     | SH | DEFINED | 6  |
| SAIA INC                     | COM            | 78709Y105 | 577    | 17700    | SH | DEFINED | 3  |
| SAKS INC                     | COM            | 79377W108 | 14     | 800      | SH | DEFINED | 1  |
| SAKS INC                     | COM            | 79377W108 | 150    | 8675     | SH | DEFINED | 21 |
| SALESFORCE COM INC           | COM            | 79466L302 | 0      | 207      | SH | DEFINED | 18 |
| SALISBURY BANCORP INC        | COM            | 795226109 | 1      | 14538    | SH | DEFINED | 18 |
| SALIX PHARMACEUTICALS INC    | COM            | 795435106 | 2      | 173      | SH | DEFINED | 17 |
| SALIX PHARMACEUTICALS INC    | COM            | 795435106 | 21     | 1565     | SH | DEFINED | 2  |
| SALOMON BR EMRG MKTS INC II. | COM            | 794910109 | 13     | 1000     | SH | DEFINED | 17 |
| SALOMON BROS 2008 WORLDWIDE  | COM            | 79548R103 | 0      | 106      | SH | DEFINED | 18 |
| SALOMON BROS CP & INCM FD IN | COM            | 795500107 | 0      | 3908     | SH | DEFINED | 18 |
| SALOMON BROS EMERG MKT DEBT  | COM            | 79550E107 | 0      | 842      | SH | DEFINED | 18 |
| SALOMON BROS GLBL HIGH INC F | COM            | 79550G102 | 0      | 5521     | SH | DEFINED | 18 |
| SALOMON BROS HIGH INCOME FD  | COM            | 794907105 | 0      | 37597    | SH | DEFINED | 18 |
| SALOMON BROS VAR RATE STRT F | COM            | 79550X105 | 0      | 3        | SH | DEFINED | 18 |
| SALOMON BROS WORLDWIDE INCOM | COM            | 79548T109 | 0      | 33       | SH | DEFINED | 18 |
| SAN JUAN BASIN RTY TR        | UNIT BEN INT   | 798241105 | 0      | 1500     | SH | DEFINED | 18 |
| SAN JUAN BASIN RTY TR        | UNIT BEN INT   | 798241105 | 10     | 287      | SH | DEFINED | 17 |
| SAN PAOLO-IMI S P A          | SPONSORED ADR  | 799175104 | 0      | 160      | SH | DEFINED | 18 |
| SAN PAOLO-IMI S P A          | SPONSORED ADR  | 799175104 | 408    | 9657     | SH | DEFINED | 2  |
| SANDISK CORP                 | COM            | 80004C101 | 67     | 1243     | SH | DEFINED | 2  |
| SANDISK CORP                 | COM            | 80004C101 | 21     | 400      | SH | DEFINED | 17 |
| SANDISK CORP                 | COM            | 80004C101 | 52     | 965      | SH | DEFINED | 4  |
| SANDISK CORP                 | COM            | 80004C101 | 4481   | 83700    | SH | DEFINED | 20 |
| SANDISK CORP                 | COM            | 80004C101 | 5007   | 93524    | SH | DEFINED | 21 |
| SANDISK CORP                 | COM            | 80004C101 | 768720 | 14357867 | SH | DEFINED | 18 |
| SANDISK CORP                 | COM            | 80004C101 | 1801   | 33634    | SH | DEFINED | 3  |
| SANDY SPRING BANCORP INC     | COM            | 800363103 | 48     | 1348     | SH | DEFINED | 11 |
| SANMINA SCI CORP             | COM            | 800907107 | 7      | 1798     | SH | DEFINED | 5  |
| SANMINA SCI CORP             | COM            | 800907107 | 12181  | 3256897  | SH | DEFINED | 3  |
| SANMINA SCI CORP             | COM            | 800907107 | 3002   | 802600   | SH | DEFINED | 22 |
| SANMINA SCI CORP             | COM            | 800907107 | 21     | 5700     | SH | DEFINED | 4  |
| SANMINA SCI CORP             | COM            | 800907107 | 16     | 4280     | SH | DEFINED | 2  |
| SANMINA SCI CORP             | COM            | 800907107 | 0      | 70       | SH | DEFINED | 11 |
| SANOFI AVENTIS               | SPONSORED ADR  | 80105N105 | 9      | 200      | SH | DEFINED | 11 |
| SANOFI AVENTIS               | SPONSORED ADR  | 80105N105 | 686    | 15430    | SH | DEFINED | 20 |
| SANOFI AVENTIS               | SPONSORED ADR  | 80105N105 | 66768  | 1501411  | SH | DEFINED | 18 |
| SANOFI AVENTIS               | SPONSORED ADR  | 80105N105 | 106404 | 2392712  | SH | DEFINED | 21 |
| SANOFI AVENTIS               | SPONSORED ADR  | 80105N105 | 136    | 3049     | SH | DEFINED | 7  |
| SANOFI AVENTIS               | SPONSORED ADR  | 80105N105 | 1791   | 40275    | SH | DEFINED | 17 |
| SANOFI AVENTIS               | SPONSORED ADR  | 80105N105 | 174    | 3900     | SH | DEFINED | 5  |
| SANOFI AVENTIS               | SPONSORED ADR  | 80105N105 | 29020  | 674325   | SH | DEFINED | 6  |
| SANOFI AVENTIS               | SPONSORED ADR  | 80105N105 | 49     | 1095     | SH | DEFINED | 2  |
| SANTA FE ENERGY TR           | RCPT DEP UNITS | 802013102 | 0      | 200      | SH | DEFINED | 18 |
| SANTARUS INC                 | COM            | 802817304 | 428    | 58500    | SH | DEFINED | 5  |
| SANTOS LIMITED               | SPONSORED ADR  | 803021609 | 1      | 19       | SH | DEFINED | 1  |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR  | 803054204 | 134    | 2700     | SH | DEFINED | 11 |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR  | 803054204 | 36146  | 730212   | SH | DEFINED | 18 |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR  | 803054204 | 13     | 255      | SH | DEFINED | 4  |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR  | 803054204 | 107    | 2154     | SH | DEFINED | 2  |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR  | 803054204 | 168    | 3400     | SH | DEFINED | 7  |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR  | 803054204 | 1157   | 23365    | SH | DEFINED | 17 |
| SAPIENT CORP                 | COM            | 803062108 | 917    | 168500   | SH | DEFINED | 18 |
| SAPIENT CORP                 | COM            | 803062108 | 41     | 7600     | SH | DEFINED | 20 |
| SAPIENT CORP                 | COM            | 803062108 | 3224   | 592700   | SH | DEFINED | 21 |

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| SAPPI LTD                    | SPON ADR NEW   | 803069202 | 224    | 17590   | SH | DEFINED | 17 |
| SAPPI LTD                    | SPON ADR NEW   | 803069202 | 506    | 39734   | SH | DEFINED | 6  |
| SARA LEE CORP                | COM            | 803111103 | 2103   | 130885  | SH | DEFINED | 3  |
| SARA LEE CORP                | COM            | 803111103 | 288    | 17900   | SH | DEFINED | 21 |
| SARA LEE CORP                | COM            | 803111103 | 1879   | 116913  | SH | DEFINED | 18 |
| SARA LEE CORP                | COM            | 803111103 | 1349   | 83973   | SH | DEFINED | 2  |
| SARA LEE CORP                | COM            | 803111103 | 6312   | 392797  | SH | DEFINED | 17 |
| SARA LEE CORP                | COM            | 803111103 | 77     | 4800    | SH | DEFINED | 11 |
| SARA LEE CORP                | COM            | 803111103 | 106    | 6600    | SH | DEFINED | 5  |
| SASOL LTD                    | SPONSORED ADR  | 803866300 | 1097   | 33350   | SH | DEFINED | 11 |
| SASOL LTD                    | SPONSORED ADR  | 803866300 | 0      | 57      | SH | DEFINED | 18 |
| SATYAM COMPUTER SERVICES LTD | ADR            | 804098101 | 505    | 13000   | SH | DEFINED | 5  |
| SATYAM COMPUTER SERVICES LTD | ADR            | 804098101 | 611    | 15800   | SH | DEFINED | 3  |
| SATYAM COMPUTER SERVICES LTD | ADR            | 804098101 | 933    | 24107   | SH | DEFINED | 22 |
| SATYAM COMPUTER SERVICES LTD | ADR            | 804098101 | 14     | 350     | SH | DEFINED | 2  |
| SAUER-DANFOSS INC            | COM            | 804137107 | 15926  | 664135  | SH | DEFINED | 18 |
| SAUER-DANFOSS INC            | COM            | 804137107 | 120    | 5000    | SH | DEFINED | 2  |
| SAUL CTRS INC                | COM            | 804395101 | 29     | 650     | SH | DEFINED | 11 |
| SAVIENT PHARMACEUTICALS INC  | COM            | 80517Q100 | 0      | 3000    | SH | DEFINED | 18 |
| SBA COMMUNICATIONS CORP      | COM            | 78388J106 | 8008   | 329160  | SH | DEFINED | 3  |
| SCANA CORP NEW               | COM            | 80589M102 | 165    | 4100    | SH | DEFINED | 20 |
| SCANA CORP NEW               | COM            | 80589M102 | 17386  | 431738  | SH | DEFINED | 18 |
| SCANA CORP NEW               | COM            | 80589M102 | 14     | 350     | SH | DEFINED | 2  |
| SCANA CORP NEW               | COM            | 80589M102 | 20     | 500     | SH | DEFINED | 17 |
| SCANA CORP NEW               | COM            | 80589M102 | 122    | 3041    | SH | DEFINED | 11 |
| SCHAWK INC                   | CL A           | 806373106 | 15     | 803     | SH | DEFINED | 2  |
| SCHEIN HENRY INC             | COM            | 806407102 | 32     | 644     | SH | DEFINED | 2  |
| SCHEIN HENRY INC             | COM            | 806407102 | 0      | 2919    | SH | DEFINED | 18 |
| SCHEIN HENRY INC             | COM            | 806407102 | 25     | 500     | SH | DEFINED | 5  |
| SCHEIN HENRY INC             | COM            | 806407102 | 7      | 144     | SH | DEFINED | 11 |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 18700  | 846545  | SH | DEFINED | 18 |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 129    | 5852    | SH | DEFINED | 11 |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 10087  | 456625  | SH | DEFINED | 3  |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 36804  | 1666100 | SH | DEFINED | 21 |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 950    | 43019   | SH | DEFINED | 2  |
| SCHERING PLOUGH CORP         | PFD CONV MAND  | 806605606 | 3      | 50      | SH | DEFINED | 1  |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 3      | 150     | SH | DEFINED | 7  |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 7564   | 342396  | SH | DEFINED | 17 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 7      | 110     | SH | DEFINED | 4  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 3989   | 64300   | SH | DEFINED | 20 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 17871  | 288110  | SH | DEFINED | 2  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 28206  | 454715  | SH | DEFINED | 1  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 6754   | 108880  | SH | DEFINED | 11 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 23436  | 377819  | SH | DEFINED | 17 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 6203   | 100000  | SH | DEFINED | 7  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 4044   | 65200   | SH | DEFINED | 21 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 19934  | 321358  | SH | DEFINED | 3  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 1399   | 22970   | SH | DEFINED | 5  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 139473 | 2248475 | SH | DEFINED | 18 |
| SCHLUMBERGER LTD             | BCV 1.500% 6/0 | 806857AC2 | 2601   | 1500000 | SH | DEFINED | 14 |
| SCHOLASTIC CORP              | COM            | 807066105 | 67     | 2135    | SH | DEFINED | 1  |
| SCHOLASTIC CORP              | COM            | 807066105 | 642    | 20600   | SH | DEFINED | 3  |
| SCHULMAN A INC               | COM            | 808194104 | 19     | 800     | SH | DEFINED | 11 |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 3393   | 189474  | SH | DEFINED | 3  |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 77     | 4351    | SH | DEFINED | 5  |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 3985   | 222640  | SH | DEFINED | 11 |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 1362   | 76020   | SH | DEFINED | 18 |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 1348   | 75301   | SH | DEFINED | 2  |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 16     | 884     | SH | DEFINED | 17 |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 125    | 7000    | SH | DEFINED | 1  |
| SCHWEITZER-MAUDUIT INTL INC  | COM            | 808541106 | 46     | 2400    | SH | DEFINED | 11 |
| SCIELE PHARMA INC            | COM            | 808627103 | 14847  | 788038  | SH | DEFINED | 3  |

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| SCIENTIFIC GAMES CORP        | CL A           | 80874P109 | 73      | 2300     | SH | DEFINED | 17 |
| SCIENTIFIC GAMES CORP        | CL A           | 80874P109 | 19      | 585      | SH | DEFINED | 2  |
| SCOTTISH PWR PLC             | SP ADR FNL NEW | 81013T804 | 38      | 786      | SH | DEFINED | 2  |
| SCOTTISH PWR PLC             | SP ADR FNL NEW | 81013T804 | 20      | 417      | SH | DEFINED | 17 |
| SCOTTS MIRACLE GRO CO        | CL A           | 810186106 | 144     | 3240     | SH | DEFINED | 20 |
| SCOTTS MIRACLE GRO CO        | CL A           | 810186106 | 1408    | 31640    | SH | DEFINED | 18 |
| SCOTTS MIRACLE GRO CO        | CL A           | 810186106 | 250     | 5600     | SH | DEFINED | 5  |
| SCOTTS MIRACLE GRO CO        | CL A           | 810186106 | 5806    | 130500   | SH | DEFINED | 21 |
| SCOTTS MIRACLE GRO CO        | CL A           | 810186106 | 691     | 15525    | SH | DEFINED | 2  |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 693     | 14463    | SH | DEFINED | 3  |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 0       | 790      | SH | DEFINED | 18 |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 527     | 11000    | SH | DEFINED | 2  |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 48      | 1000     | SH | DEFINED | 17 |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 132     | 2752     | SH | DEFINED | 11 |
| SEABRIGHT INSURANCE HLDGS IN | COM            | 811656107 | 1178    | 84300    | SH | DEFINED | 3  |
| SEACOAST BKG CORP FLA        | COM            | 811707306 | 51      | 1680     | SH | DEFINED | 3  |
| SEACOAST BKG CORP FLA        | COM            | 811707306 | 2       | 79400    | SH | DEFINED | 18 |
| SEACOAST BKG CORP FLA        | COM            | 811707306 | 26      | 1100     | SH | DEFINED | 11 |
| SEACOR HOLDINGS INC          | COM            | 811904101 | 14202   | 217500   | SH | DEFINED | 18 |
| SEACOR HOLDINGS INC          | COM            | 811904101 | 20278   | 245790   | SH | DEFINED | 3  |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 2537    | 109886   | SH | DEFINED | 3  |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 76789   | 3325655  | SH | DEFINED | 10 |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 8633    | 373873   | SH | DEFINED | 6  |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 591     | 25614    | SH | DEFINED | 11 |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 626516  | 27133649 | SH | DEFINED | 8  |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 375132  | 16246548 | SH | DEFINED | 18 |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 4680    | 202700   | SH | DEFINED | 21 |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 760     | 14051    | SH | DEFINED | 3  |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 6       | 105      | SH | DEFINED | 17 |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 19      | 345      | SH | DEFINED | 2  |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 0       | 307      | SH | DEFINED | 18 |
| SEALY CORP                   | COM            | 812139301 | 2581    | 197600   | SH | DEFINED | 3  |
| SEARS HLDGS CORP             | COM            | 812350106 | 2258    | 14281    | SH | DEFINED | 3  |
| SEARS HLDGS CORP             | COM            | 812350106 | 1757394 | 11116413 | SH | DEFINED | 8  |
| SEARS HLDGS CORP             | COM            | 812350106 | 2       | 15       | SH | DEFINED | 2  |
| SEARS HLDGS CORP             | COM            | 812350106 | 10      | 65       | SH | DEFINED | 4  |
| SEARS HLDGS CORP             | COM            | 812350106 | 1231    | 7785     | SH | DEFINED | 11 |
| SEARS HLDGS CORP             | COM            | 812350106 | 48      | 301      | SH | DEFINED | 17 |
| SEARS HLDGS CORP             | COM            | 812350106 | 0       | 381      | SH | DEFINED | 18 |
| SEARS HLDGS CORP             | COM            | 812350106 | 207288  | 1311200  | SH | DEFINED | 10 |
| SEATTLE GENETICS INC         | COM            | 812578102 | 0       | 1000     | SH | DEFINED | 18 |
| SECURE COMPUTING CORP        | COM            | 813705100 | 12      | 1900     | SH | DEFINED | 11 |
| SECURITY CAPITAL ASSURANCE   | COM            | G8018D107 | 73552   | 3071050  | SH | DEFINED | 8  |
| SEI INVESTMENTS CO           | COM            | 784117103 | 13      | 300      | SH | DEFINED | 17 |
| SELECT COMFORT CORP          | COM            | 81616X103 | 13874   | 634108   | SH | DEFINED | 3  |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS  | 81369Y886 | 0       | 5000     | SH | DEFINED | 18 |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS  | 81369Y886 | 1895    | 55752    | SH | DEFINED | 3  |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 0       | 1838     | SH | DEFINED | 18 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 0       | 19       | SH | DEFINED | 18 |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR | 81369Y407 | 0       | 488      | SH | DEFINED | 18 |
| SELECT SECTOR SPDR TR        | SBI MATERIALS  | 81369Y100 | 0       | 173      | SH | DEFINED | 18 |
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE | 81369Y209 | 15017   | 452463   | SH | DEFINED | 18 |
| SELECTIVE INS GROUP INC      | COM            | 816300107 | 47      | 900      | SH | DEFINED | 11 |
| SELECTIVE INS GROUP INC      | COM            | 816300107 | 13019   | 247470   | SH | DEFINED | 3  |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT       | 816636203 | 61      | 1800     | SH | DEFINED | 5  |
| SEMITOOL INC                 | COM            | 816909105 | 11      | 1150     | SH | DEFINED | 5  |
| SEMPRA ENERGY                | COM            | 816851109 | 5       | 95       | SH | DEFINED | 11 |
| SEMPRA ENERGY                | COM            | 816851109 | 16      | 319      | SH | DEFINED | 17 |
| SEMPRA ENERGY                | COM            | 816851109 | 23      | 460      | SH | DEFINED | 2  |
| SEMPRA ENERGY                | COM            | 816851109 | 195768  | 3895886  | SH | DEFINED | 21 |
| SEMPRA ENERGY                | COM            | 816851109 | 7205    | 143391   | SH | DEFINED | 3  |
| SEMPRA ENERGY                | COM            | 816851109 | 195464  | 3889836  | SH | DEFINED | 18 |

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|                              |                |           |        |         |    |         |    |
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| SEMPRA ENERGY                | COM            | 816851109 | 40     | 800     | SH | DEFINED | 5  |
| SEMPRA ENERGY                | COM            | 816851109 | 1638   | 32600   | SH | DEFINED | 20 |
| SENIOR HIGH INCOME PORTFOLIO | COM            | 81721E107 | 0      | 53      | SH | DEFINED | 18 |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 1618   | 75800   | SH | DEFINED | 3  |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 0      | 200     | SH | DEFINED | 18 |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 259    | 12150   | SH | DEFINED | 17 |
| SENOMYX INC                  | COM            | 81724Q107 | 137    | 8900    | SH | DEFINED | 20 |
| SENOMYX INC                  | COM            | 81724Q107 | 1388   | 90300   | SH | DEFINED | 18 |
| SENOMYX INC                  | COM            | 81724Q107 | 5765   | 375100  | SH | DEFINED | 21 |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 0      | 10250   | SH | DEFINED | 18 |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 27     | 1400    | SH | DEFINED | 2  |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 39     | 1970    | SH | DEFINED | 17 |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 18     | 900     | SH | DEFINED | 11 |
| SEPRACOR INC                 | COM            | 817315104 | 24     | 500     | SH | DEFINED | 17 |
| SEPRACOR INC                 | COM            | 817315104 | 286    | 5900    | SH | DEFINED | 21 |
| SEPRACOR INC                 | COM            | 817315104 | 0      | 28      | SH | DEFINED | 18 |
| SEPRACOR INC                 | COM            | 817315104 | 39     | 800     | SH | DEFINED | 4  |
| SEPRACOR INC                 | COM            | 817315104 | 130788 | 2700000 | SH | DEFINED | 13 |
| SEPRACOR INC                 | COM            | 817315104 | 119875 | 2474720 | SH | DEFINED | 8  |
| SEPRACOR INC                 | COM            | 817315104 | 27     | 550     | SH | DEFINED | 5  |
| SEQUA CORPORATION            | CL A           | 817320104 | 94     | 1000    | SH | DEFINED | 2  |
| SERVICE CORP INTL            | COM            | 817565104 | 5      | 500     | SH | DEFINED | 17 |
| SERVICE CORP INTL            | COM            | 817565104 | 33     | 3545    | SH | DEFINED | 2  |
| SERVICE CORP INTL            | COM            | 817565104 | 1      | 70797   | SH | DEFINED | 18 |
| SERVICE CORP INTL            | COM            | 817565104 | 173    | 19000   | SH | DEFINED | 5  |
| SERVICEMASTER CO             | COM            | 81760N109 | 38581  | 3441646 | SH | DEFINED | 18 |
| SERVICEMASTER CO             | COM            | 81760N109 | 699    | 62398   | SH | DEFINED | 17 |
| SERVICEMASTER CO             | COM            | 81760N109 | 43     | 3795    | SH | DEFINED | 11 |
| SERVICEMASTER CO             | COM            | 81760N109 | 253    | 22586   | SH | DEFINED | 2  |
| SERVICEMASTER CO             | COM            | 81760N109 | 270    | 24100   | SH | DEFINED | 20 |
| SERVICEMASTER CO             | COM            | 81760N109 | 448    | 40000   | SH | DEFINED | 21 |
| SERVICEMASTER CO             | COM            | 81760N109 | 13     | 1150    | SH | DEFINED | 5  |
| SERVICEMASTER CO             | COM            | 81760N109 | 75     | 6700    | SH | DEFINED | 3  |
| SHAW COMMUNICATIONS INC      | CL B CONV      | 82028K200 | 1172   | 39050   | SH | DEFINED | 22 |
| SHAW COMMUNICATIONS INC      | CL B CONV      | 82028K200 | 2837   | 94500   | SH | DEFINED | 3  |
| SHAW COMMUNICATIONS INC      | CL B CONV      | 82028K200 | 0      | 1500    | SH | DEFINED | 18 |
| SHAW COMMUNICATIONS INC      | CL B CONV      | 82028K200 | 2417   | 80519   | SH | DEFINED | 6  |
| SHAW GROUP INC               | COM            | 820280105 | 18     | 750     | SH | DEFINED | 5  |
| SHAW GROUP INC               | COM            | 820280105 | 2      | 95975   | SH | DEFINED | 18 |
| SHAW GROUP INC               | COM            | 820280105 | 6      | 250     | SH | DEFINED | 17 |
| SHAW GROUP INC               | COM            | 820280105 | 23640  | 1000000 | SH | DEFINED | 21 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 273    | 4900    | SH | DEFINED | 20 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 4813   | 86284   | SH | DEFINED | 17 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 647    | 11600   | SH | DEFINED | 22 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 1081   | 19376   | SH | DEFINED | 3  |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 28623  | 513141  | SH | DEFINED | 18 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 3430   | 61500   | SH | DEFINED | 23 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 314    | 5625    | SH | DEFINED | 5  |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 126    | 2250    | SH | DEFINED | 2  |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 78     | 1400    | SH | DEFINED | 11 |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 3637   | 40500   | SH | DEFINED | 22 |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 118    | 1310    | SH | DEFINED | 18 |
| SHIRE PLC                    | SPONSORED ADR  | 82481R106 | 37     | 750     | SH | DEFINED | 5  |
| SHIRE PLC                    | SPONSORED ADR  | 82481R106 | 3      | 55      | SH | DEFINED | 2  |
| SHIRE PLC                    | SPONSORED ADR  | 82481R106 | 112797 | 2283800 | SH | DEFINED | 8  |
| SHIRE PLC                    | SPONSORED ADR  | 82481R106 | 0      | 3125    | SH | DEFINED | 18 |
| SHOE CARNIVAL INC            | COM            | 824889109 | 3775   | 149690  | SH | DEFINED | 3  |
| SHUFFLE MASTER INC           | COM            | 825549108 | 2551   | 94461   | SH | DEFINED | 18 |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 198    | 2270    | SH | DEFINED | 18 |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 37     | 432     | SH | DEFINED | 5  |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 30     | 350     | SH | DEFINED | 2  |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 2385   | 27377   | SH | DEFINED | 17 |

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| SIEMENS A G                  | SPONSORED ADR  | 826197501     | 28260  | 335898   | SH  | DEFINED | 6  |
| SIERRA HEALTH SVCS INC       | COM            | 826322109     | 4499   | 118900   | SH  | DEFINED | 18 |
| SIERRA HEALTH SVCS INC       | COM            | 826322109     | 14912  | 394085   | SH  | DEFINED | 3  |
| SIERRA PAC RES NEW           | COM            | 826428104     | 8953   | 624338   | SH  | DEFINED | 3  |
| SIERRA PAC RES NEW           | COM            | 826428104     | 10     | 695890   | SH  | DEFINED | 18 |
| SIERRA PAC RES NEW           | COM            | 826428104     | 61     | 4260     | SH  | DEFINED | 2  |
| SIGMA ALDRICH CORP           | COM            | 826552101     | 556    | 7350     | SH  | DEFINED | 11 |
| SIGMA ALDRICH CORP           | COM            | 826552101     | 25137  | 332195   | SH  | DEFINED | 17 |
| SIGMA ALDRICH CORP           | COM            | 826552101     | 197    | 2600     | SH  | DEFINED | 2  |
| SIGMA ALDRICH CORP           | COM            | 826552101     | 466    | 6180     | SH  | DEFINED | 5  |
| SIGMA ALDRICH CORP           | COM            | 826552101     | 3      | 44393    | SH  | DEFINED | 18 |
| SIGMA ALDRICH CORP           | COM            | 826552101     | 871    | 11512    | SH  | DEFINED | 3  |
| SIGNET GROUP PLC             | SP ADR REP 10  | 82668L872     | 0      | 5330     | SH  | DEFINED | 18 |
| SILGAN HOLDINGS INC          | COM            | 827048109     | 5500   | 146433   | SH  | DEFINED | 6  |
| SILICON IMAGE INC            | COM            | 82705T102     | 8400   | 660382   | SH  | DEFINED | 3  |
| SILICON LABORATORIES INC     | COM            | 826919102     | 1      | 19602    | SH  | DEFINED | 18 |
| SILICON MOTION TECHNOLOGY CO | SPONSORED ADR  | 82706C108     | 23181  | 1445735  | SH  | DEFINED | 6  |
| SILICON MOTION TECHNOLOGY CO | SPONSORED ADR  | 82706C108     | 1915   | 115140   | SH  | DEFINED | 17 |
| SILICON STORAGE TECHNOLOGY I | COM            | 827057100     | 349    | 84720    | SH  | DEFINED | 3  |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864     | 15856  | 2758476  | SH  | DEFINED | 6  |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864     | 1951   | 327900   | SH  | DEFINED | 22 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864     | 7959   | 1337626  | SH  | DEFINED | 3  |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864     | 1358   | 228286   | SH  | DEFINED | 17 |
| SILVER WHEATON CORP          | COM            | 828336107     | 4      | 400      | SH  | DEFINED | 5  |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109     | 54     | 600      | SH  | DEFINED | 5  |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109     | 236    | 2600     | SH  | DEFINED | 11 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109     | 3652   | 40299    | SH  | DEFINED | 3  |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109     | 1      | 16507    | SH  | DEFINED | 18 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109     | 147    | 1625     | SH  | DEFINED | 2  |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109     | 598    | 6600     | SH  | DEFINED | 7  |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109     | 8098   | 89357    | SH  | DEFINED | 17 |
| SIMON PPTY GROUP INC NEW     | PFD CONV I 6%  | 828806802     | 7578   | 102400   | SH  | DEFINED | 21 |
| SIMON PPTY GROUP INC NEW     | PFD CONV I 6%  | 828806802     | 1      | 14000    | SH  | DEFINED | 18 |
| SIMPSON MANUFACTURING CO INC | COM            | 829073105     | 0      | 1066     | SH  | DEFINED | 18 |
| SINA CORP                    | ORD            | G81477104     | 52815  | 2100000  | SH  | DEFINED | 13 |
| SINA CORP                    | ORD            | G81477104     | 3717   | 147800   | SH  | DEFINED | 18 |
| SINA CORP                    | ORD            | G81477104     | 14418  | 573300   | SH  | DEFINED | 21 |
| SINA CORP                    | NOTE           | 7/1 82922RAB9 | 1      | 1100000  | PRN | DEFINED | 18 |
| SINA CORP                    | NOTE           | 7/1 82922RAB9 | 9907   | 8700000  | PRN | DEFINED | 21 |
| SINGAPORE FD INC             | COM            | 82929L109     | 0      | 250      | SH  | DEFINED | 18 |
| SIRENZA MICRODEVICES INC     | COM            | 82966T106     | 141    | 17880    | SH  | DEFINED | 3  |
| SIRF TECHNOLOGY HLDGS INC    | COM            | 82967H101     | 5      | 200      | SH  | DEFINED | 17 |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103     | 107596 | 27447990 | SH  | DEFINED | 18 |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103     | 1      | 300      | SH  | DEFINED | 5  |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103     | 30     | 7700     | SH  | DEFINED | 17 |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103     | 646    | 164795   | SH  | DEFINED | 21 |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103     | 2101   | 535975   | SH  | DEFINED | 20 |
| SIRNA THERAPEUTICS INC       | COM            | 829669100     | 16     | 2820     | SH  | DEFINED | 5  |
| SIX FLAGS INC                | COM            | 83001P109     | 0      | 3000     | SH  | DEFINED | 18 |
| SJW CORP                     | COM            | 784305104     | 2      | 60       | SH  | DEFINED | 2  |
| SK TELECOM LTD               | SPONSORED ADR  | 78440P108     | 24692  | 1044927  | SH  | DEFINED | 18 |
| SK TELECOM LTD               | SPONSORED ADR  | 78440P108     | 27302  | 1195965  | SH  | DEFINED | 6  |
| SK TELECOM LTD               | SPONSORED ADR  | 78440P108     | 13     | 550      | SH  | DEFINED | 2  |
| SK TELECOM LTD               | SPONSORED ADR  | 78440P108     | 1996   | 84455    | SH  | DEFINED | 17 |
| SKECHERS U S A INC           | CL A           | 830566105     | 28752  | 1222954  | SH  | DEFINED | 3  |
| SKY FINL GROUP INC           | COM            | 83080P103     | 157    | 6312     | SH  | DEFINED | 11 |
| SKY FINL GROUP INC           | COM            | 83080P103     | 12     | 500      | SH  | DEFINED | 2  |
| SKYEPHARMA PLC               | SPONSORED ADR  | 830808101     | 2      | 500      | SH  | DEFINED | 7  |
| SKYEPHARMA PLC               | SPONSORED ADR  | 830808101     | 9      | 2000     | SH  | DEFINED | 11 |
| SKYWEST INC                  | COM            | 830879102     | 6292   | 256608   | SH  | DEFINED | 18 |
| SKYWEST INC                  | COM            | 830879102     | 11813  | 481783   | SH  | DEFINED | 3  |
| SKYWORKS SOLUTIONS INC       | COM            | 83088M102     | 0      | 2000     | SH  | DEFINED | 18 |

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| SKYWORKS SOLUTIONS INC       | COM            | 83088M102 | 10    | 2000    | SH | DEFINED | 5  |
| SKYWORKS SOLUTIONS INC       | COM            | 83088M102 | 1     | 105     | SH | DEFINED | 17 |
| SL GREEN RLTY CORP           | COM            | 78440X101 | 3680  | 32948   | SH | DEFINED | 3  |
| SLM CORP                     | COM            | 78442P106 | 59262 | 1140090 | SH | DEFINED | 18 |
| SLM CORP                     | COM            | 78442P106 | 3677  | 70745   | SH | DEFINED | 3  |
| SLM CORP                     | COM            | 78442P106 | 61    | 1200    | SH | DEFINED | 5  |
| SLM CORP                     | COM            | 78442P106 | 624   | 11999   | SH | DEFINED | 2  |
| SLM CORP                     | COM            | 78442P106 | 14310 | 275307  | SH | DEFINED | 17 |
| SLM CORP                     | COM            | 78442P106 | 348   | 6700    | SH | DEFINED | 11 |
| SMART MODULAR TECHNOLOGIES I | ORD SHS        | G82245104 | 43    | 4300    | SH | DEFINED | 3  |
| SMITH & NEPHEW PLC           | SPDN ADR NEW   | 83175M205 | 987   | 21546   | SH | DEFINED | 6  |
| SMITH & NEPHEW PLC           | SPDN ADR NEW   | 83175M205 | 1120  | 24436   | SH | DEFINED | 3  |
| SMITH & NEPHEW PLC           | SPDN ADR NEW   | 83175M205 | 21945 | 478834  | SH | DEFINED | 18 |
| SMITH A O                    | COM            | 831865209 | 24739 | 627420  | SH | DEFINED | 3  |
| SMITH A O                    | COM            | 831865209 | 43    | 1100    | SH | DEFINED | 2  |
| SMITH INTL INC               | COM            | 832110100 | 3367  | 86768   | SH | DEFINED | 3  |
| SMITH INTL INC               | COM            | 832110100 | 1526  | 39340   | SH | DEFINED | 11 |
| SMITH INTL INC               | COM            | 832110100 | 27    | 700     | SH | DEFINED | 17 |
| SMITH INTL INC               | COM            | 832110100 | 16533 | 426120  | SH | DEFINED | 18 |
| SMITH INTL INC               | COM            | 832110100 | 176   | 4530    | SH | DEFINED | 20 |
| SMITH INTL INC               | COM            | 832110100 | 248   | 6400    | SH | DEFINED | 21 |
| SMITH INTL INC               | COM            | 832110100 | 175   | 4700    | SH | DEFINED | 5  |
| SMITH MICRO SOFTWARE INC     | COM            | 832154108 | 814   | 56640   | SH | DEFINED | 3  |
| SMITHFIELD FOODS INC         | COM            | 832248108 | 9369  | 346740  | SH | DEFINED | 6  |
| SMUCKER J M CO               | COM NEW        | 832696405 | 18    | 383     | SH | DEFINED | 11 |
| SMUCKER J M CO               | COM NEW        | 832696405 | 6     | 120     | SH | DEFINED | 1  |
| SMUCKER J M CO               | COM NEW        | 832696405 | 3     | 63      | SH | DEFINED | 5  |
| SMUCKER J M CO               | COM NEW        | 832696405 | 1053  | 21959   | SH | DEFINED | 2  |
| SMUCKER J M CO               | COM NEW        | 832696405 | 361   | 7525    | SH | DEFINED | 18 |
| SMUCKER J M CO               | COM NEW        | 832696405 | 161   | 3350    | SH | DEFINED | 21 |
| SMUCKER J M CO               | COM NEW        | 832696405 | 18209 | 379746  | SH | DEFINED | 3  |
| SMUCKER J M CO               | COM NEW        | 832696405 | 152   | 3177    | SH | DEFINED | 17 |
| SMURFIT-STONE CONTAINER CORP | COM            | 832727101 | 0     | 100     | SH | DEFINED | 18 |
| SMURFIT-STONE CONTAINER CORP | COM            | 832727101 | 296   | 26335   | SH | DEFINED | 5  |
| SNAP ON INC                  | COM            | 833034101 | 9606  | 215632  | SH | DEFINED | 18 |
| SNAP ON INC                  | COM            | 833034101 | 2888  | 64820   | SH | DEFINED | 3  |
| SNAP ON INC                  | COM            | 833034101 | 94    | 2100    | SH | DEFINED | 5  |
| SNAP ON INC                  | COM            | 833034101 | 18    | 405     | SH | DEFINED | 2  |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 115   | 1000    | SH | DEFINED | 2  |
| SOFTBRANDS INC               | COM            | 83402A107 | 4     | 2250    | SH | DEFINED | 5  |
| SOHU COM INC                 | COM            | 83408W103 | 16497 | 749200  | SH | DEFINED | 21 |
| SOHU COM INC                 | COM            | 83408W103 | 302   | 13700   | SH | DEFINED | 20 |
| SOHU COM INC                 | COM            | 83408W103 | 6359  | 288800  | SH | DEFINED | 18 |
| SOLECTRON CORP               | COM            | 834182107 | 24    | 7300    | SH | DEFINED | 4  |
| SOLECTRON CORP               | COM            | 834182107 | 359   | 109048  | SH | DEFINED | 5  |
| SOLECTRON CORP               | COM            | 834182107 | 12767 | 3916252 | SH | DEFINED | 3  |
| SOLECTRON CORP               | COM            | 834182107 | 1423  | 436600  | SH | DEFINED | 22 |
| SOLECTRON CORP               | COM            | 834182107 | 71    | 21814   | SH | DEFINED | 18 |
| SOMERSET HILLS BANCORP       | COM            | 834728107 | 593   | 48400   | SH | DEFINED | 1  |
| SONIC AUTOMOTIVE INC         | CL A           | 83545G102 | 1922  | 83260   | SH | DEFINED | 3  |
| SONIC CORP                   | COM            | 835451105 | 13    | 587     | SH | DEFINED | 2  |
| SONIC CORP                   | COM            | 835451105 | 2703  | 119550  | SH | DEFINED | 3  |
| SONIC SOLUTIONS              | COM            | 835460106 | 22    | 1445    | SH | DEFINED | 2  |
| SONOCO PRODS CO              | COM            | 835495102 | 6237  | 185396  | SH | DEFINED | 3  |
| SONOCO PRODS CO              | COM            | 835495102 | 17    | 505     | SH | DEFINED | 11 |
| SONOCO PRODS CO              | COM            | 835495102 | 284   | 8436    | SH | DEFINED | 17 |
| SONOCO PRODS CO              | COM            | 835495102 | 24    | 717     | SH | DEFINED | 2  |
| SONOCO PRODS CO              | COM            | 835495102 | 1009  | 30000   | SH | DEFINED | 18 |
| SONOCO PRODS CO              | COM            | 835495102 | 29    | 850     | SH | DEFINED | 5  |
| SONOSITE INC                 | COM            | 83568G104 | 420   | 14800   | SH | DEFINED | 3  |
| SONUS NETWORKS INC           | COM            | 835916107 | 0     | 30000   | SH | DEFINED | 18 |
| SONUS NETWORKS INC           | COM            | 835916107 | 14    | 2725    | SH | DEFINED | 5  |

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|                            |            |           |       |         |    |         |    |
|----------------------------|------------|-----------|-------|---------|----|---------|----|
| SONY CORP                  | ADR NEW    | 835699307 | 15    | 368     | SH | DEFINED | 5  |
| SONY CORP                  | ADR NEW    | 835699307 | 2704  | 67001   | SH | DEFINED | 17 |
| SONY CORP                  | ADR NEW    | 835699307 | 36060 | 920408  | SH | DEFINED | 6  |
| SONY CORP                  | ADR NEW    | 835699307 | 1092  | 27065   | SH | DEFINED | 2  |
| SONY CORP                  | ADR NEW    | 835699307 | 0     | 2346    | SH | DEFINED | 18 |
| SOTHEBYS                   | COM        | 835898107 | 31    | 970     | SH | DEFINED | 2  |
| SOTHEBYS                   | COM        | 835898107 | 24345 | 755104  | SH | DEFINED | 3  |
| SOURCE CAP INC             | COM        | 836144105 | 79    | 1200    | SH | DEFINED | 5  |
| SOURCE INTERLINK COS INC   | COM NEW    | 836151209 | 1797  | 189180  | SH | DEFINED | 6  |
| SOUTH FINL GROUP INC       | COM        | 837841105 | 26    | 1000    | SH | DEFINED | 11 |
| SOUTH FINL GROUP INC       | COM        | 837841105 | 22    | 847     | SH | DEFINED | 2  |
| SOUTH JERSEY INDS INC      | COM        | 838518108 | 27    | 900     | SH | DEFINED | 17 |
| SOUTHERN CO                | COM        | 842587107 | 151   | 4380    | SH | DEFINED | 11 |
| SOUTHERN CO                | COM        | 842587107 | 4     | 129817  | SH | DEFINED | 18 |
| SOUTHERN CO                | COM        | 842587107 | 157   | 4566    | SH | DEFINED | 2  |
| SOUTHERN CO                | COM        | 842587107 | 152   | 4400    | SH | DEFINED | 7  |
| SOUTHERN CO                | COM        | 842587107 | 8299  | 240828  | SH | DEFINED | 17 |
| SOUTHERN CO                | COM        | 842587107 | 343   | 9846    | SH | DEFINED | 5  |
| SOUTHERN CO                | COM        | 842587107 | 5216  | 151377  | SH | DEFINED | 3  |
| SOUTHERN COPPER CORP       | COM        | 84265V105 | 16205 | 175192  | SH | DEFINED | 3  |
| SOUTHERN COPPER CORP       | COM        | 84265V105 | 11    | 120     | SH | DEFINED | 5  |
| SOUTHERN UN CO NEW         | COM        | 844030106 | 20    | 745     | SH | DEFINED | 17 |
| SOUTHERN UN CO NEW         | COM        | 844030106 | 4225  | 159990  | SH | DEFINED | 3  |
| SOUTHWEST AIRLS CO         | COM        | 844741108 | 46    | 2700    | SH | DEFINED | 5  |
| SOUTHWEST AIRLS CO         | COM        | 844741108 | 3390  | 203475  | SH | DEFINED | 3  |
| SOUTHWEST AIRLS CO         | COM        | 844741108 | 61129 | 3669211 | SH | DEFINED | 18 |
| SOUTHWEST AIRLS CO         | COM        | 844741108 | 50    | 3000    | SH | DEFINED | 11 |
| SOUTHWEST AIRLS CO         | COM        | 844741108 | 921   | 55284   | SH | DEFINED | 17 |
| SOUTHWEST AIRLS CO         | COM        | 844741108 | 8     | 500     | SH | DEFINED | 2  |
| SOUTHWEST AIRLS CO         | COM        | 844741108 | 303   | 18200   | SH | DEFINED | 20 |
| SOUTHWEST AIRLS CO         | COM        | 844741108 | 15    | 884     | SH | DEFINED | 21 |
| SOUTHWEST BANCORP INC OKLA | COM        | 844767103 | 3566  | 138112  | SH | DEFINED | 3  |
| SOUTHWEST GAS CORP         | COM        | 844895102 | 0     | 28      | SH | DEFINED | 18 |
| SOUTHWESTERN ENERGY CO     | COM        | 845467109 | 0     | 454     | SH | DEFINED | 18 |
| SOUTHWESTERN ENERGY CO     | COM        | 845467109 | 39    | 1340    | SH | DEFINED | 5  |
| SOVEREIGN BANCORP INC      | COM        | 845905108 | 148   | 6888    | SH | DEFINED | 17 |
| SOVEREIGN BANCORP INC      | COM        | 845905108 | 26    | 1235    | SH | DEFINED | 5  |
| SOVEREIGN BANCORP INC      | COM        | 845905108 | 402   | 18701   | SH | DEFINED | 11 |
| SOVEREIGN BANCORP INC      | COM        | 845905108 | 0     | 500     | SH | DEFINED | 18 |
| SOVEREIGN BANCORP INC      | COM        | 845905108 | 1336  | 62102   | SH | DEFINED | 3  |
| SOVEREIGN BANCORP INC      | COM        | 845905108 | 17271 | 802938  | SH | DEFINED | 4  |
| SOVEREIGN BANCORP INC      | COM        | 845905108 | 9     | 420     | SH | DEFINED | 2  |
| SOVEREIGN BANCORP INC      | COM        | 845905108 | 296   | 13780   | SH | DEFINED | 7  |
| SOVRAN SELF STORAGE INC    | COM        | 84610H108 | 20    | 353     | SH | DEFINED | 17 |
| SPAIN FD                   | COM        | 846330108 | 0     | 500     | SH | DEFINED | 18 |
| SPANSION INC               | COM CL A   | 84649R101 | 2812  | 168700  | SH | DEFINED | 3  |
| SPARTAN MTRS INC           | COM        | 846819100 | 1462  | 77649   | SH | DEFINED | 3  |
| SPARTAN STORES INC         | COM        | 846822104 | 5589  | 330734  | SH | DEFINED | 3  |
| SPARTECH CORP              | COM NEW    | 847220209 | 5062  | 189090  | SH | DEFINED | 3  |
| SPDR TR                    | UNIT SER 1 | 78462F103 | 5     | 39678   | SH | DEFINED | 18 |
| SPDR TR                    | UNIT SER 1 | 78462F103 | 1580  | 11827   | SH | DEFINED | 1  |
| SPDR TR                    | UNIT SER 1 | 78462F103 | 76    | 570     | SH | DEFINED | 4  |
| SPDR TR                    | UNIT SER 1 | 78462F103 | 6258  | 46848   | SH | DEFINED | 7  |
| SPECTRALINK CORP           | COM        | 847580107 | 2698  | 328647  | SH | DEFINED | 3  |
| SPECTRALINK CORP           | COM        | 847580107 | 1520  | 185115  | SH | DEFINED | 6  |
| SPECTRUM CTL INC           | COM        | 847615101 | 357   | 38000   | SH | DEFINED | 17 |
| SPECTRUM CTL INC           | COM        | 847615101 | 5     | 490     | SH | DEFINED | 11 |
| SPEEDWAY MOTORSPORTS INC   | COM        | 847788106 | 0     | 4853    | SH | DEFINED | 18 |
| SPHERION CORP              | COM        | 848420105 | 3772  | 527500  | SH | DEFINED | 3  |
| SPIRIT FIN CORP            | COM        | 848568309 | 5324  | 458578  | SH | DEFINED | 3  |
| SPIRIT FIN CORP            | COM        | 848568309 | 195   | 16830   | SH | DEFINED | 20 |
| SPIRIT FIN CORP            | COM        | 848568309 | 20121 | 1733108 | SH | DEFINED | 18 |

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|                            |         |           |         |           |    |         |    |
|----------------------------|---------|-----------|---------|-----------|----|---------|----|
| SPRINT NEXTEL CORP         | COM FON | 852061100 | 25454   | 1484187   | SH | DEFINED | 3  |
| SPRINT NEXTEL CORP         | COM FON | 852061100 | 97633   | 5692901   | SH | DEFINED | 21 |
| SPRINT NEXTEL CORP         | COM FON | 852061100 | 1002    | 59414     | SH | DEFINED | 5  |
| SPRINT NEXTEL CORP         | COM FON | 852061100 | 43      | 2535      | SH | DEFINED | 4  |
| SPRINT NEXTEL CORP         | COM FON | 852061100 | 1405    | 81905     | SH | DEFINED | 2  |
| SPRINT NEXTEL CORP         | COM FON | 852061100 | 279     | 16264     | SH | DEFINED | 6  |
| SPRINT NEXTEL CORP         | COM FON | 852061100 | 261616  | 15254585  | SH | DEFINED | 10 |
| SPRINT NEXTEL CORP         | COM FON | 852061100 | 1435    | 83666     | SH | DEFINED | 20 |
| SPRINT NEXTEL CORP         | COM FON | 852061100 | 761     | 44401     | SH | DEFINED | 17 |
| SPRINT NEXTEL CORP         | COM FON | 852061100 | 3866    | 225411    | SH | DEFINED | 7  |
| SPRINT NEXTEL CORP         | COM FON | 852061100 | 162925  | 9500000   | SH | DEFINED | 13 |
| SPRINT NEXTEL CORP         | COM FON | 852061100 | 2269641 | 132340576 | SH | DEFINED | 8  |
| SPRINT NEXTEL CORP         | COM FON | 852061100 | 118273  | 6896400   | SH | DEFINED | 18 |
| SPRINT NEXTEL CORP         | COM FON | 852061100 | 2263    | 131977    | SH | DEFINED | 11 |
| SPSS INC                   | COM     | 78462K102 | 4617    | 185190    | SH | DEFINED | 3  |
| SPX CORP                   | COM     | 784635104 | 163     | 3052      | SH | DEFINED | 17 |
| SPX CORP                   | COM     | 784635104 | 8       | 152000    | SH | DEFINED | 18 |
| SPX CORP                   | COM     | 784635104 | 255     | 4718      | SH | DEFINED | 5  |
| SRA INTL INC               | CL A    | 78464R105 | 1105    | 36750     | SH | DEFINED | 11 |
| SRA INTL INC               | CL A    | 78464R105 | 9940    | 330675    | SH | DEFINED | 1  |
| SRA INTL INC               | CL A    | 78464R105 | 15      | 525       | SH | DEFINED | 5  |
| SRA INTL INC               | CL A    | 78464R105 | 0       | 60        | SH | DEFINED | 18 |
| ST JOE CO                  | COM     | 790148100 | 2       | 31300     | SH | DEFINED | 18 |
| ST JOE CO                  | COM     | 790148100 | 31590   | 575725    | SH | DEFINED | 8  |
| ST JOE CO                  | COM     | 790148100 | 939     | 17119     | SH | DEFINED | 17 |
| ST JUDE MED INC            | COM     | 790849103 | 18655   | 528634    | SH | DEFINED | 17 |
| ST JUDE MED INC            | COM     | 790849103 | 29      | 833       | SH | DEFINED | 21 |
| ST JUDE MED INC            | COM     | 790849103 | 5081    | 143989    | SH | DEFINED | 18 |
| ST JUDE MED INC            | COM     | 790849103 | 603     | 17100     | SH | DEFINED | 2  |
| ST JUDE MED INC            | COM     | 790849103 | 2154    | 61032     | SH | DEFINED | 3  |
| ST JUDE MED INC            | COM     | 790849103 | 254     | 7200      | SH | DEFINED | 11 |
| ST MARY LD & EXPL CO       | COM     | 792228108 | 0       | 60        | SH | DEFINED | 18 |
| ST MARY LD & EXPL CO       | COM     | 792228108 | 558     | 15200     | SH | DEFINED | 2  |
| ST MARY LD & EXPL CO       | COM     | 792228108 | 27288   | 743343    | SH | DEFINED | 3  |
| ST PAUL TRAVELERS INC      | COM     | 792860108 | 962     | 20509     | SH | DEFINED | 17 |
| ST PAUL TRAVELERS INC      | COM     | 792860108 | 1060    | 22823     | SH | DEFINED | 5  |
| ST PAUL TRAVELERS INC      | COM     | 792860108 | 355515  | 7581890   | SH | DEFINED | 18 |
| ST PAUL TRAVELERS INC      | COM     | 792860108 | 20427   | 435655    | SH | DEFINED | 3  |
| ST PAUL TRAVELERS INC      | COM     | 792860108 | 66401   | 1416100   | SH | DEFINED | 21 |
| ST PAUL TRAVELERS INC      | COM     | 792860108 | 1648    | 35150     | SH | DEFINED | 20 |
| ST PAUL TRAVELERS INC      | COM     | 792860108 | 20696   | 441367    | SH | DEFINED | 10 |
| ST PAUL TRAVELERS INC      | COM     | 792860108 | 299     | 6369      | SH | DEFINED | 11 |
| ST PAUL TRAVELERS INC      | COM     | 792860108 | 13677   | 291690    | SH | DEFINED | 7  |
| ST PAUL TRAVELERS INC      | COM     | 792860108 | 221     | 4714      | SH | DEFINED | 2  |
| ST PAUL TRAVELERS INC      | COM     | 792860108 | 209262  | 4462838   | SH | DEFINED | 8  |
| ST PAUL TRAVELERS INC      | COM     | 792860108 | 432     | 9205      | SH | DEFINED | 6  |
| STAGE STORES INC           | COM NEW | 85254C305 | 3814    | 129980    | SH | DEFINED | 3  |
| STANCORP FINL GROUP INC    | COM     | 852891100 | 0       | 6640      | SH | DEFINED | 18 |
| STANCORP FINL GROUP INC    | COM     | 852891100 | 120     | 2700      | SH | DEFINED | 21 |
| STANCORP FINL GROUP INC    | COM     | 852891100 | 5496    | 123141    | SH | DEFINED | 1  |
| STANDARD MICROSYSTEMS CORP | COM     | 853626109 | 125     | 4400      | SH | DEFINED | 20 |
| STANDARD MICROSYSTEMS CORP | COM     | 853626109 | 55673   | 1958935   | SH | DEFINED | 18 |
| STANDARD MICROSYSTEMS CORP | COM     | 853626109 | 19      | 685       | SH | DEFINED | 4  |
| STANDARD MICROSYSTEMS CORP | COM     | 853626109 | 153     | 5400      | SH | DEFINED | 21 |
| STANDARD PAC CORP NEW      | COM     | 85375C101 | 114     | 4800      | SH | DEFINED | 5  |
| STANDARD PAC CORP NEW      | COM     | 85375C101 | 13513   | 575025    | SH | DEFINED | 8  |
| STANDARD PAC CORP NEW      | COM     | 85375C101 | 23      | 970       | SH | DEFINED | 2  |
| STANDARD PARKING CORP      | COM     | 853790103 | 1083    | 34500     | SH | DEFINED | 3  |
| STANLEY FURNITURE INC      | COM NEW | 854305208 | 77      | 3600      | SH | DEFINED | 3  |
| STANLEY WKS                | COM     | 854616109 | 409     | 8212      | SH | DEFINED | 17 |
| STANLEY WKS                | COM     | 854616109 | 1732    | 34754     | SH | DEFINED | 3  |
| STANLEY WKS                | COM     | 854616109 | 0       | 200       | SH | DEFINED | 18 |

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|                              |               |           |        |         |    |         |    |
|------------------------------|---------------|-----------|--------|---------|----|---------|----|
| STANTEC INC                  | COM           | 85472N109 | 682    | 37200   | SH | DEFINED | 7  |
| STAPLES INC                  | COM           | 855030102 | 9      | 350     | SH | DEFINED | 4  |
| STAPLES INC                  | COM           | 855030102 | 395    | 16252   | SH | DEFINED | 2  |
| STAPLES INC                  | COM           | 855030102 | 8604   | 353657  | SH | DEFINED | 1  |
| STAPLES INC                  | COM           | 855030102 | 3064   | 125924  | SH | DEFINED | 3  |
| STAPLES INC                  | COM           | 855030102 | 42     | 1737    | SH | DEFINED | 11 |
| STAPLES INC                  | COM           | 855030102 | 333    | 13734   | SH | DEFINED | 5  |
| STAPLES INC                  | COM           | 855030102 | 8048   | 330775  | SH | DEFINED | 18 |
| STAPLES INC                  | COM           | 855030102 | 29837  | 1226361 | SH | DEFINED | 21 |
| STAPLES INC                  | COM           | 855030102 | 2411   | 99108   | SH | DEFINED | 17 |
| STARBUCKS CORP               | COM           | 855244109 | 122    | 3572    | SH | DEFINED | 2  |
| STARBUCKS CORP               | COM           | 855244109 | 1253   | 37266   | SH | DEFINED | 5  |
| STARBUCKS CORP               | COM           | 855244109 | 3607   | 105927  | SH | DEFINED | 17 |
| STARBUCKS CORP               | COM           | 855244109 | 8      | 240     | SH | DEFINED | 4  |
| STARBUCKS CORP               | COM           | 855244109 | 1      | 36827   | SH | DEFINED | 18 |
| STARBUCKS CORP               | COM           | 855244109 | 74     | 2170    | SH | DEFINED | 11 |
| STARBUCKS CORP               | COM           | 855244109 | 4456   | 130852  | SH | DEFINED | 3  |
| STARTEK INC                  | COM           | 85569C107 | 1942   | 155750  | SH | DEFINED | 3  |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 3245   | 56740   | SH | DEFINED | 11 |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 14713  | 257259  | SH | DEFINED | 17 |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 8      | 135     | SH | DEFINED | 7  |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 110    | 1923    | SH | DEFINED | 2  |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 2165   | 37864   | SH | DEFINED | 3  |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 56     | 985     | SH | DEFINED | 5  |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 0      | 2091    | SH | DEFINED | 18 |
| STATE BANCORP INC N.Y        | COM           | 855716106 | 0      | 13      | SH | DEFINED | 18 |
| STATE STR CORP               | COM           | 857477103 | 4446   | 71247   | SH | DEFINED | 3  |
| STATE STR CORP               | COM           | 857477103 | 22555  | 361454  | SH | DEFINED | 17 |
| STATE STR CORP               | COM           | 857477103 | 545    | 8734    | SH | DEFINED | 2  |
| STATE STR CORP               | COM           | 857477103 | 26878  | 430733  | SH | DEFINED | 1  |
| STATE STR CORP               | COM           | 857477103 | 5422   | 86886   | SH | DEFINED | 21 |
| STATE STR CORP               | COM           | 857477103 | 468    | 7550    | SH | DEFINED | 5  |
| STATE STR CORP               | COM           | 857477103 | 214322 | 3434649 | SH | DEFINED | 18 |
| STATE STR CORP               | COM           | 857477103 | 3569   | 57200   | SH | DEFINED | 20 |
| STATE STR CORP               | COM           | 857477103 | 532    | 8533    | SH | DEFINED | 11 |
| STATION CASINOS INC          | COM           | 857689103 | 59592  | 1030477 | SH | DEFINED | 18 |
| STATION CASINOS INC          | COM           | 857689103 | 9      | 163     | SH | DEFINED | 2  |
| STATION CASINOS INC          | COM           | 857689103 | 44911  | 776603  | SH | DEFINED | 21 |
| STATION CASINOS INC          | COM           | 857689103 | 280    | 4850    | SH | DEFINED | 20 |
| STATOIL ASA                  | SPONSORED ADR | 85771P102 | 71     | 3000    | SH | DEFINED | 17 |
| STEEL DYNAMICS INC           | COM           | 858119100 | 13771  | 272956  | SH | DEFINED | 3  |
| STEEL DYNAMICS INC           | COM           | 858119100 | 11     | 225     | SH | DEFINED | 2  |
| STEEL DYNAMICS INC           | COM           | 858119100 | 2099   | 41600   | SH | DEFINED | 23 |
| STEELCASE INC                | CL A          | 858155203 | 8324   | 530550  | SH | DEFINED | 3  |
| STEELCASE INC                | CL A          | 858155203 | 33     | 2100    | SH | DEFINED | 11 |
| STEINER LEISURE LTD          | ORD           | P8744Y102 | 2017   | 47955   | SH | DEFINED | 3  |
| STEINER LEISURE LTD          | ORD           | P8744Y102 | 14468  | 344075  | SH | DEFINED | 18 |
| STEINWAY MUSICAL INSTRS INC  | COM           | 858495104 | 8      | 300     | SH | DEFINED | 17 |
| STERICYCLE INC               | COM           | 858912108 | 0      | 1612    | SH | DEFINED | 18 |
| STERICYCLE INC               | COM           | 858912108 | 112    | 1600    | SH | DEFINED | 11 |
| STERICYCLE INC               | COM           | 858912108 | 6672   | 95604   | SH | DEFINED | 17 |
| STERICYCLE INC               | COM           | 858912108 | 76     | 1100    | SH | DEFINED | 5  |
| STERICYCLE INC               | COM           | 858912108 | 134    | 1925    | SH | DEFINED | 7  |
| STERIS CORP                  | COM           | 859152100 | 18574  | 772000  | SH | DEFINED | 3  |
| STERIS CORP                  | COM           | 859152100 | 77     | 3200    | SH | DEFINED | 5  |
| STERIS CORP                  | COM           | 859152100 | 4665   | 193900  | SH | DEFINED | 2  |
| STERIS CORP                  | COM           | 859152100 | 119    | 4930    | SH | DEFINED | 11 |
| STERLING BANCORP             | COM           | 859158107 | 0      | 157     | SH | DEFINED | 18 |
| STERLING BANCSHARES INC      | COM           | 858907108 | 11031  | 544764  | SH | DEFINED | 3  |
| STERLING CONSTRUCTION CO INC | COM           | 859241101 | 132    | 6600    | SH | DEFINED | 3  |
| STERLING FINL CORP           | COM           | 859317109 | 405    | 18400   | SH | DEFINED | 3  |
| STERLING FINL CORP WASH      | COM           | 859319105 | 83     | 2600    | SH | DEFINED | 5  |

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| STERLING FINL CORP WASH     | COM            | 859319105 | 4398  | 135600 | SH | DEFINED | 3  |
| STERLING FINL CORP WASH     | COM            | 859319105 | 491   | 15150  | SH | DEFINED | 11 |
| STILLWATER MNG CO           | COM            | 86074Q102 | 2     | 250    | SH | DEFINED | 2  |
| STILLWATER MNG CO           | COM            | 86074Q102 | 2     | 214    | SH | DEFINED | 17 |
| STMICROELECTRONICS N V      | NY REGISTRY    | 861012102 | 6462  | 374384 | SH | DEFINED | 3  |
| STOLT NIELSEN S A           | SP ADR REG COM | 861565109 | 149   | 5750   | SH | DEFINED | 18 |
| STONE ENERGY CORP           | COM            | 861642106 | 1297  | 32039  | SH | DEFINED | 2  |
| STORA ENSO CORP             | SPON ADR REP R | 86210M106 | 7302  | 478514 | SH | DEFINED | 5  |
| STORA ENSO CORP             | SPON ADR REP R | 86210M106 | 3     | 190    | SH | DEFINED | 2  |
| STORA ENSO CORP             | SPON ADR REP R | 86210M106 | 4     | 244499 | SH | DEFINED | 18 |
| STRATEGIC DIAGNOSTICS INC   | COM            | 862700101 | 7     | 1800   | SH | DEFINED | 5  |
| STRATEX NETWORKS INC        | COM            | 86279T109 | 3665  | 825400 | SH | DEFINED | 3  |
| STRATEX NETWORKS INC        | COM            | 86279T109 | 13    | 2818   | SH | DEFINED | 17 |
| STRAYER ED INC              | COM            | 863236105 | 133   | 1450   | SH | DEFINED | 11 |
| STREETTRACKS GOLD TR        | GOLD SHS       | 863307104 | 212   | 3565   | SH | DEFINED | 2  |
| STREETTRACKS GOLD TR        | GOLD SHS       | 863307104 | 127   | 2130   | SH | DEFINED | 7  |
| STREETTRACKS GOLD TR        | GOLD SHS       | 863307104 | 45565 | 766192 | SH | DEFINED | 18 |
| STREETTRACKS GOLD TR        | GOLD SHS       | 863307104 | 247   | 4150   | SH | DEFINED | 20 |
| STREETTRACKS GOLD TR        | GOLD SHS       | 863307104 | 522   | 8785   | SH | DEFINED | 17 |
| STREETTRACKS SER TR         | DJ WLSH REIT   | 86330E604 | 127   | 1540   | SH | DEFINED | 17 |
| STRIDE RITE CORP            | COM            | 863314100 | 13    | 900    | SH | DEFINED | 1  |
| STRIDE RITE CORP            | COM            | 863314100 | 15    | 1100   | SH | DEFINED | 11 |
| STRIDE RITE CORP            | COM            | 863314100 | 3228  | 231250 | SH | DEFINED | 3  |
| STRYKER CORP                | COM            | 863667101 | 2538  | 51184  | SH | DEFINED | 3  |
| STRYKER CORP                | COM            | 863667101 | 1051  | 21195  | SH | DEFINED | 2  |
| STRYKER CORP                | COM            | 863667101 | 17124 | 345304 | SH | DEFINED | 17 |
| STRYKER CORP                | COM            | 863667101 | 174   | 3500   | SH | DEFINED | 21 |
| STRYKER CORP                | COM            | 863667101 | 554   | 11280  | SH | DEFINED | 5  |
| STRYKER CORP                | COM            | 863667101 | 22    | 433763 | SH | DEFINED | 18 |
| STRYKER CORP                | COM            | 863667101 | 691   | 13940  | SH | DEFINED | 11 |
| STRYKER CORP                | COM            | 863667101 | 22000 | 443637 | SH | DEFINED | 1  |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN | 864482104 | 0     | 1      | SH | DEFINED | 7  |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN | 864482104 | 0     | 249    | SH | DEFINED | 18 |
| SUEZ                        | SPONSORED ADR  | 864686100 | 110   | 2475   | SH | DEFINED | 18 |
| SUEZ                        | SPONSORED ADR  | 864686100 | 38    | 865    | SH | DEFINED | 2  |
| SUEZ                        | SPONSORED ADR  | 864686100 | 1762  | 39815  | SH | DEFINED | 17 |
| SUEZ                        | SPONSORED ADR  | 864686100 | 6626  | 149735 | SH | DEFINED | 11 |
| SUFFOLK BANCORP             | COM            | 864739107 | 22    | 700    | SH | DEFINED | 11 |
| SUFFOLK BANCORP             | COM            | 864739107 | 16    | 500    | SH | DEFINED | 5  |
| SUN BANCORP INC             | COM            | 86663B102 | 158   | 8400   | SH | DEFINED | 11 |
| SUN BANCORP INC             | COM            | 86663B102 | 28    | 1513   | SH | DEFINED | 17 |
| SUN COMMUNITIES INC         | COM            | 866674104 | 32    | 1000   | SH | DEFINED | 2  |
| SUN COMMUNITIES INC         | COM            | 866674104 | 21    | 650    | SH | DEFINED | 11 |
| SUN COMMUNITIES INC         | COM            | 866674104 | 0     | 14000  | SH | DEFINED | 18 |
| SUN HEALTHCARE GROUP INC    | COM NEW        | 866933401 | 969   | 90200  | SH | DEFINED | 3  |
| SUN HYDRAULICS CORP         | COM            | 866942105 | 121   | 5900   | SH | DEFINED | 3  |
| SUN LIFE FINL INC           | COM            | 866796105 | 26    | 624    | SH | DEFINED | 5  |
| SUN LIFE FINL INC           | COM            | 866796105 | 24101 | 586435 | SH | DEFINED | 7  |
| SUN LIFE FINL INC           | COM            | 866796105 | 1642  | 39975  | SH | DEFINED | 3  |
| SUN LIFE FINL INC           | COM            | 866796105 | 0     | 1843   | SH | DEFINED | 18 |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 1391  | 316883 | SH | DEFINED | 6  |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 14    | 2822   | SH | DEFINED | 11 |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 49    | 9847   | SH | DEFINED | 2  |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 3006  | 607343 | SH | DEFINED | 3  |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 2     | 500    | SH | DEFINED | 5  |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 2814  | 568403 | SH | DEFINED | 18 |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 917   | 185200 | SH | DEFINED | 21 |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 27    | 5400   | SH | DEFINED | 7  |
| SUN MICROSYSTEMS INC        | COM            | 866810104 | 95    | 19071  | SH | DEFINED | 17 |
| SUNCOR ENERGY INC           | COM            | 867229106 | 732   | 10165  | SH | DEFINED | 20 |
| SUNCOR ENERGY INC           | COM            | 867229106 | 28382 | 393920 | SH | DEFINED | 21 |
| SUNCOR ENERGY INC           | COM            | 867229106 | 331   | 4600   | SH | DEFINED | 3  |

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|                              |               |           |       |         |    |         |    |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| SUNCOR ENERGY INC            | COM           | 867229106 | 41894 | 582850  | SH | DEFINED | 7  |
| SUNCOR ENERGY INC            | COM           | 867229106 | 67161 | 932146  | SH | DEFINED | 18 |
| SUNCOR ENERGY INC            | COM           | 867229106 | 863   | 12325   | SH | DEFINED | 5  |
| SUNOCO INC                   | COM           | 86764P109 | 62    | 1000    | SH | DEFINED | 11 |
| SUNOCO INC                   | COM           | 86764P109 | 47    | 750     | SH | DEFINED | 4  |
| SUNOCO INC                   | COM           | 86764P109 | 62    | 1000    | SH | DEFINED | 2  |
| SUNOCO INC                   | COM           | 86764P109 | 373   | 5994    | SH | DEFINED | 17 |
| SUNOCO INC                   | COM           | 86764P109 | 8267  | 132937  | SH | DEFINED | 3  |
| SUNOCO INC                   | COM           | 86764P109 | 0     | 1507    | SH | DEFINED | 18 |
| SUNOCO LOGISTICS PRTRNS L P  | COM UNITS     | 86764L108 | 2346  | 52410   | SH | DEFINED | 3  |
| SUNOCO LOGISTICS PRTRNS L P  | COM UNITS     | 86764L108 | 0     | 1000    | SH | DEFINED | 18 |
| SUNOPTA INC                  | COM           | 8676EP108 | 28    | 2700    | SH | DEFINED | 5  |
| SUNRISE SENIOR LIVING INC    | COM           | 86768K106 | 0     | 100     | SH | DEFINED | 18 |
| SUNRISE SENIOR LIVING INC    | COM           | 86768K106 | 30    | 1000    | SH | DEFINED | 17 |
| SUNSTONE HOTEL INVS INC NEW  | COM           | 867892101 | 22451 | 755416  | SH | DEFINED | 3  |
| SUNSTONE HOTEL INVS INC NEW  | COM           | 867892101 | 0     | 8       | SH | DEFINED | 18 |
| SUNTRUST BKS INC             | COM           | 867914103 | 1390  | 17984   | SH | DEFINED | 2  |
| SUNTRUST BKS INC             | COM           | 867914103 | 398   | 5145    | SH | DEFINED | 17 |
| SUNTRUST BKS INC             | COM           | 867914103 | 5405  | 69939   | SH | DEFINED | 18 |
| SUNTRUST BKS INC             | COM           | 867914103 | 255   | 3306    | SH | DEFINED | 5  |
| SUNTRUST BKS INC             | COM           | 867914103 | 608   | 7874    | SH | DEFINED | 11 |
| SUNTRUST BKS INC             | COM           | 867914103 | 5407  | 69969   | SH | DEFINED | 3  |
| SUNTRUST BKS INC             | COM           | 867914103 | 209   | 2700    | SH | DEFINED | 21 |
| SUNTRUST BKS INC             | COM           | 867914103 | 4680  | 60562   | SH | DEFINED | 1  |
| SUPERGEN INC                 | COM           | 868059106 | 424   | 90900   | SH | DEFINED | 3  |
| SUPERIOR ENERGY SVCS INC     | COM           | 868157108 | 6625  | 252290  | SH | DEFINED | 3  |
| SUPERIOR ENERGY SVCS INC     | COM           | 868157108 | 740   | 28190   | SH | DEFINED | 11 |
| SUPERIOR ESSEX INC           | COM           | 86815V105 | 6313  | 184312  | SH | DEFINED | 3  |
| SUPERIOR WELL SVCS INC       | COM           | 86837X105 | 3061  | 154600  | SH | DEFINED | 18 |
| SUPERTEL HOSPITALITY INC MD  | COM           | 868526104 | 27    | 4000    | SH | DEFINED | 17 |
| SUPERTEX INC                 | COM           | 868532102 | 166   | 4280    | SH | DEFINED | 3  |
| SUPERVALU INC                | COM           | 868536103 | 3     | 110     | SH | DEFINED | 17 |
| SUPERVALU INC                | COM           | 868536103 | 1073  | 36174   | SH | DEFINED | 3  |
| SUPERVALU INC                | COM           | 868536103 | 4     | 136     | SH | DEFINED | 2  |
| SUPERVALU INC                | COM           | 868536103 | 0     | 10864   | SH | DEFINED | 18 |
| SUPERVALU INC                | COM           | 868536103 | 5     | 172     | SH | DEFINED | 5  |
| SURMODICS INC                | COM           | 868873100 | 16    | 450     | SH | DEFINED | 2  |
| SURMODICS INC                | COM           | 868873100 | 0     | 1000    | SH | DEFINED | 18 |
| SUSQUEHANNA BANCSHARES INC P | COM           | 869099101 | 16    | 635     | SH | DEFINED | 11 |
| SUSQUEHANNA BANCSHARES INC P | COM           | 869099101 | 10    | 420     | SH | DEFINED | 17 |
| SUSSEX BANCORP               | COM           | 869245100 | 461   | 31500   | SH | DEFINED | 1  |
| SVB FINL GROUP               | COM           | 78486Q101 | 326   | 7300    | SH | DEFINED | 11 |
| SVB FINL GROUP               | COM           | 78486Q101 | 14091 | 315657  | SH | DEFINED | 3  |
| SWIFT ENERGY CO              | COM           | 870738101 | 26993 | 645466  | SH | DEFINED | 3  |
| SWIFT ENERGY CO              | COM           | 870738101 | 236   | 5645    | SH | DEFINED | 17 |
| SWIFT TRANSN CO              | COM           | 870756103 | 20667 | 871311  | SH | DEFINED | 3  |
| SWISS HELVETIA FD INC        | COM           | 870875101 | 0     | 4604    | SH | DEFINED | 18 |
| SWISSCOM AG                  | SPONSORED ADR | 871013108 | 0     | 111     | SH | DEFINED | 18 |
| SYBASE INC                   | COM           | 871130100 | 518   | 21350   | SH | DEFINED | 11 |
| SYBASE INC                   | COM           | 871130100 | 0     | 1150    | SH | DEFINED | 18 |
| SYBASE INC                   | COM           | 871130100 | 36335 | 1498953 | SH | DEFINED | 3  |
| SYBASE INC                   | COM           | 871130100 | 120   | 4992    | SH | DEFINED | 5  |
| SYCAMORE NETWORKS INC        | COM           | 871206108 | 10    | 2700    | SH | DEFINED | 11 |
| SYCAMORE NETWORKS INC        | COM           | 871206108 | 2824  | 747075  | SH | DEFINED | 3  |
| SYCAMORE NETWORKS INC        | COM           | 871206108 | 13    | 3450    | SH | DEFINED | 5  |
| SYKES ENTERPRISES INC        | COM           | 871237103 | 8436  | 414560  | SH | DEFINED | 3  |
| SYMANTEC CORP                | COM           | 871503108 | 3646  | 171355  | SH | DEFINED | 3  |
| SYMANTEC CORP                | COM           | 871503108 | 17    | 821     | SH | DEFINED | 2  |
| SYMANTEC CORP                | COM           | 871503108 | 9445  | 443827  | SH | DEFINED | 4  |
| SYMANTEC CORP                | COM           | 871503108 | 43    | 2008    | SH | DEFINED | 1  |
| SYMANTEC CORP                | COM           | 871503108 | 15307 | 719300  | SH | DEFINED | 10 |
| SYMANTEC CORP                | COM           | 871503108 | 493   | 23188   | SH | DEFINED | 7  |

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|-------------------------------|----------------|-----------|--------|----------|------|---------|----|
| SYMANTEC CORP                 | COM            | 871503108 | 1628   | 76522    | SH   | DEFINED | 11 |
| SYMANTEC CORP                 | COM            | 871503108 | 4480   | 210511   | SH   | DEFINED | 17 |
| SYMANTEC CORP                 | COM            | 871503108 | 7844   | 378595   | SH   | DEFINED | 5  |
| SYMANTEC CORP                 | COM            | 871503108 | 12202  | 573404   | SH   | DEFINED | 18 |
| SYMANTEC CORP                 | COM            | 871503108 | 165165 | 7761509  | SH   | DEFINED | 8  |
| SYMANTEC CORP                 | COM            | 871503108 | 11400  | 15000    | CALL | DEFINED | 13 |
| SYMBOL TECHNOLOGIES INC       | COM            | 871508107 | 9      | 600      | SH   | DEFINED | 11 |
| SYMBOL TECHNOLOGIES INC       | COM            | 871508107 | 654    | 44023    | SH   | DEFINED | 3  |
| SYMBOL TECHNOLOGIES INC       | COM            | 871508107 | 15     | 1000     | SH   | DEFINED | 5  |
| SYMBOL TECHNOLOGIES INC       | COM            | 871508107 | 8      | 525      | SH   | DEFINED | 2  |
| SYMBOL TECHNOLOGIES INC       | COM            | 871508107 | 2      | 107      | SH   | DEFINED | 17 |
| SYMYX TECHNOLOGIES            | COM            | 87155S108 | 21     | 1000     | SH   | DEFINED | 11 |
| SYNERON MEDICAL LTD           | ORD SHS        | M87245102 | 8      | 366      | SH   | DEFINED | 2  |
| SYNERON MEDICAL LTD           | ORD SHS        | M87245102 | 3224   | 139550   | SH   | DEFINED | 6  |
| SYNGENTA AG                   | SPONSORED ADR  | 87160A100 | 16     | 528      | SH   | DEFINED | 17 |
| SYNGENTA AG                   | SPONSORED ADR  | 87160A100 | 173    | 5728     | SH   | DEFINED | 18 |
| SYNIVERSE HLDGS INC           | COM            | 87163F106 | 39     | 2725     | SH   | DEFINED | 5  |
| SYNNEX CORP                   | COM            | 87162W100 | 4390   | 190793   | SH   | DEFINED | 3  |
| SYNOPSIS INC                  | COM            | 871607107 | 2392   | 121290   | SH   | DEFINED | 3  |
| SYNOPSIS INC                  | COM            | 871607107 | 35     | 1805     | SH   | DEFINED | 5  |
| SYNOVIS LIFE TECHNOLOGIES IN  | COM            | 87162G105 | 3      | 450      | SH   | DEFINED | 5  |
| SYNOVUS FINL CORP             | COM            | 87161C105 | 1648   | 56113    | SH   | DEFINED | 3  |
| SYNOVUS FINL CORP             | COM            | 87161C105 | 2      | 55342    | SH   | DEFINED | 18 |
| SYNOVUS FINL CORP             | COM            | 87161C105 | 40     | 1372     | SH   | DEFINED | 2  |
| SYNTEL INC                    | COM            | 87162H103 | 126    | 5560     | SH   | DEFINED | 3  |
| SYNTROLEUM CORP               | COM            | 871630109 | 37841  | 7900000  | SH   | DEFINED | 13 |
| SYPRIS SOLUTIONS INC          | COM            | 871655106 | 8      | 1000     | SH   | DEFINED | 5  |
| SYSCO CORP                    | COM            | 871829107 | 29192  | 872708   | SH   | DEFINED | 2  |
| SYSCO CORP                    | COM            | 871829107 | 19     | 570      | SH   | DEFINED | 4  |
| SYSCO CORP                    | COM            | 871829107 | 18513  | 553465   | SH   | DEFINED | 1  |
| SYSCO CORP                    | COM            | 871829107 | 3562   | 106502   | SH   | DEFINED | 3  |
| SYSCO CORP                    | COM            | 871829107 | 1092   | 32655    | SH   | DEFINED | 11 |
| SYSCO CORP                    | COM            | 871829107 | 48717  | 1456416  | SH   | DEFINED | 17 |
| SYSCO CORP                    | COM            | 871829107 | 18122  | 541764   | SH   | DEFINED | 18 |
| SYSCO CORP                    | COM            | 871829107 | 150    | 4600     | SH   | DEFINED | 5  |
| SYSTEMAX INC                  | COM            | 871851101 | 0      | 3250     | SH   | DEFINED | 18 |
| SYSTEMS XCELLENCE INC         | COM NEW        | 871929204 | 780    | 52900    | SH   | DEFINED | 7  |
| TAIWAN GREATER CHINA FD       | SH BEN INT     | 874037104 | 0      | 1239     | SH   | DEFINED | 18 |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 300321 | 31283393 | SH   | DEFINED | 18 |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 204    | 21117    | SH   | DEFINED | 5  |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 6189   | 644720   | SH   | DEFINED | 21 |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 3779   | 393658   | SH   | DEFINED | 20 |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 11721  | 1220953  | SH   | DEFINED | 22 |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 626    | 65164    | SH   | DEFINED | 6  |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 30     | 3084     | SH   | DEFINED | 2  |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 2259   | 235286   | SH   | DEFINED | 3  |
| TAKE-TWO INTERACTIVE SOFTWARE | COM            | 874054109 | 2175   | 152500   | SH   | DEFINED | 18 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM            | 874054109 | 7184   | 503800   | SH   | DEFINED | 21 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM            | 874054109 | 77119  | 5408075  | SH   | DEFINED | 8  |
| TALBOTS INC                   | COM            | 874161102 | 788    | 28900    | SH   | DEFINED | 17 |
| TALBOTS INC                   | COM            | 874161102 | 25     | 900      | SH   | DEFINED | 11 |
| TALISMAN ENERGY INC           | COM            | 87425E103 | 10185  | 622980   | SH   | DEFINED | 7  |
| TALK AMERICA HLDGS INC        | COM NEW        | 87426R202 | 1      | 150      | SH   | DEFINED | 2  |
| TAM SA                        | SP ADR REP PFD | 87484D103 | 2242   | 70295    | SH   | DEFINED | 22 |
| TANGER FACTORY OUTLET CTRS I  | COM            | 875465106 | 107    | 3000     | SH   | DEFINED | 1  |
| TANGER FACTORY OUTLET CTRS I  | COM            | 875465106 | 32     | 900      | SH   | DEFINED | 11 |
| TANOX INC                     | COM            | 87588Q109 | 671    | 56770    | SH   | DEFINED | 3  |
| TANOX INC                     | COM            | 87588Q109 | 66     | 5600     | SH   | DEFINED | 20 |
| TANOX INC                     | COM            | 87588Q109 | 756    | 64000    | SH   | DEFINED | 18 |
| TANOX INC                     | COM            | 87588Q109 | 19     | 1600     | SH   | DEFINED | 2  |
| TANOX INC                     | COM            | 87588Q109 | 2738   | 231620   | SH   | DEFINED | 21 |
| TARGET CORP                   | COM            | 87612E106 | 30455  | 551226   | SH   | DEFINED | 3  |

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| TARGET CORP                  | COM           | 87612E106 | 7067  | 126601  | SH | DEFINED | 5  |
| TARGET CORP                  | COM           | 87612E106 | 48534 | 878436  | SH | DEFINED | 21 |
| TARGET CORP                  | COM           | 87612E106 | 610   | 11040   | SH | DEFINED | 20 |
| TARGET CORP                  | COM           | 87612E106 | 1190  | 21539   | SH | DEFINED | 11 |
| TARGET CORP                  | COM           | 87612E106 | 4144  | 75000   | SH | DEFINED | 7  |
| TARGET CORP                  | COM           | 87612E106 | 18242 | 330171  | SH | DEFINED | 17 |
| TARGET CORP                  | COM           | 87612E106 | 8473  | 153366  | SH | DEFINED | 1  |
| TARGET CORP                  | COM           | 87612E106 | 36    | 657     | SH | DEFINED | 4  |
| TARGET CORP                  | COM           | 87612E106 | 38205 | 691494  | SH | DEFINED | 2  |
| TARGET CORP                  | COM           | 87612E106 | 66433 | 1202408 | SH | DEFINED | 18 |
| TARRAGON CORP                | COM           | 876287103 | 24    | 2336    | SH | DEFINED | 17 |
| TASTY BAKING CO              | COM           | 876553306 | 27    | 3000    | SH | DEFINED | 17 |
| TATA MTRS LTD                | SPONSORED ADR | 876568502 | 23444 | 1261800 | SH | DEFINED | 18 |
| TATA MTRS LTD                | SPONSORED ADR | 876568502 | 7     | 350     | SH | DEFINED | 2  |
| TATA MTRS LTD                | SPONSORED ADR | 876568502 | 2111  | 113600  | SH | DEFINED | 3  |
| TATA MTRS LTD                | SPONSORED ADR | 876568502 | 134   | 7200    | SH | DEFINED | 20 |
| TAUBMAN CTRS INC             | COM           | 876664103 | 31989 | 720156  | SH | DEFINED | 3  |
| TAUBMAN CTRS INC             | COM           | 876664103 | 0     | 2800    | SH | DEFINED | 18 |
| TAYLOR CAP GROUP INC         | COM           | 876851106 | 712   | 24100   | SH | DEFINED | 3  |
| TCF FINL CORP                | COM           | 872275102 | 115   | 4450    | SH | DEFINED | 5  |
| TCF FINL CORP                | COM           | 872275102 | 26    | 1000    | SH | DEFINED | 17 |
| TCF FINL CORP                | COM           | 872275102 | 7322  | 278497  | SH | DEFINED | 2  |
| TCF FINL CORP                | COM           | 872275102 | 7047  | 268036  | SH | DEFINED | 1  |
| TCF FINL CORP                | COM           | 872275102 | 0     | 150     | SH | DEFINED | 18 |
| TCF FINL CORP                | COM           | 872275102 | 43    | 1625    | SH | DEFINED | 11 |
| TCF FINL CORP                | COM           | 872275102 | 6     | 220     | SH | DEFINED | 3  |
| TCW STRATEGIC INCOME FUND IN | COM           | 872340104 | 0     | 1530    | SH | DEFINED | 18 |
| TD AMERITRADE HLDG CORP      | COM           | 87236Y108 | 94250 | 5000000 | SH | DEFINED | 13 |
| TD AMERITRADE HLDG CORP      | COM           | 87236Y108 | 5     | 260     | SH | DEFINED | 2  |
| TD AMERITRADE HLDG CORP      | COM           | 87236Y108 | 19    | 1000    | SH | DEFINED | 1  |
| TD AMERITRADE HLDG CORP      | COM           | 87236Y108 | 36    | 1934    | SH | DEFINED | 5  |
| TD AMERITRADE HLDG CORP      | COM           | 87236Y108 | 0     | 2160    | SH | DEFINED | 18 |
| TD BANKNORTH INC             | COM           | 87235A101 | 2519  | 87233   | SH | DEFINED | 1  |
| TD BANKNORTH INC             | COM           | 87235A101 | 370   | 12973   | SH | DEFINED | 5  |
| TD BANKNORTH INC             | COM           | 87235A101 | 14    | 490     | SH | DEFINED | 2  |
| TD BANKNORTH INC             | COM           | 87235A101 | 702   | 24300   | SH | DEFINED | 17 |
| TD BANKNORTH INC             | COM           | 87235A101 | 682   | 23608   | SH | DEFINED | 11 |
| TEAM INC                     | COM           | 878155100 | 60    | 2400    | SH | DEFINED | 3  |
| TECH DATA CORP               | COM           | 878237106 | 425   | 11604   | SH | DEFINED | 5  |
| TECH DATA CORP               | COM           | 878237106 | 6658  | 182250  | SH | DEFINED | 18 |
| TECHNE CORP                  | COM           | 878377100 | 1480  | 29090   | SH | DEFINED | 11 |
| TECHNE CORP                  | COM           | 878377100 | 30057 | 590985  | SH | DEFINED | 3  |
| TECHNICAL OLYMPIC USA INC    | COM           | 878483106 | 8     | 830     | SH | DEFINED | 2  |
| TECHNICAL OLYMPIC USA INC    | COM           | 878483106 | 4069  | 413927  | SH | DEFINED | 3  |
| TECHNIP NEW                  | SPONSORED ADR | 878546209 | 0     | 28      | SH | DEFINED | 18 |
| TECHNIP NEW                  | SPONSORED ADR | 878546209 | 24724 | 448787  | SH | DEFINED | 6  |
| TECHNIP NEW                  | SPONSORED ADR | 878546209 | 1624  | 28510   | SH | DEFINED | 17 |
| TECHNITROL INC               | COM           | 878555101 | 18844 | 631284  | SH | DEFINED | 3  |
| TECHNITROL INC               | COM           | 878555101 | 0     | 1200    | SH | DEFINED | 18 |
| TECHNITROL INC               | COM           | 878555101 | 169   | 5425    | SH | DEFINED | 5  |
| TECHNOLOGY INVT CAP CORP     | COM           | 878717305 | 0     | 2013    | SH | DEFINED | 11 |
| TECHNOLOGY SOLUTIONS CO      | COM NEW       | 87872T207 | 0     | 1       | SH | DEFINED | 18 |
| TECK COMINCO LTD             | CL B          | 878742204 | 18813 | 299843  | SH | DEFINED | 7  |
| TECO ENERGY INC              | COM           | 872375100 | 929   | 59335   | SH | DEFINED | 17 |
| TECO ENERGY INC              | COM           | 872375100 | 20    | 1300    | SH | DEFINED | 2  |
| TECO ENERGY INC              | COM           | 872375100 | 39    | 2500    | SH | DEFINED | 5  |
| TECO ENERGY INC              | COM           | 872375100 | 4687  | 299514  | SH | DEFINED | 3  |
| TECUMSEH PRODS CO            | CL A          | 878895200 | 537   | 35300   | SH | DEFINED | 21 |
| TECUMSEH PRODS CO            | CL A          | 878895200 | 0     | 2700    | SH | DEFINED | 18 |
| TECUMSEH PRODS CO            | CL B          | 878895101 | 0     | 900     | SH | DEFINED | 18 |
| TECUMSEH PRODS CO            | CL B          | 878895101 | 540   | 36000   | SH | DEFINED | 21 |
| TEJON RANCH CO DEL           | COM           | 879080109 | 0     | 600     | SH | DEFINED | 18 |

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|                              |                |           |       |        |    |         |    |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| TEKELEC                      | COM            | 879101103 | 109   | 8400   | SH | DEFINED | 21 |
| TEKELEC                      | COM            | 879101103 | 8     | 650    | SH | DEFINED | 11 |
| TEKTRONIX INC                | COM            | 879131100 | 15926 | 550506 | SH | DEFINED | 18 |
| TEKTRONIX INC                | COM            | 879131100 | 1493  | 51611  | SH | DEFINED | 2  |
| TEKTRONIX INC                | COM            | 879131100 | 408   | 14098  | SH | DEFINED | 3  |
| TEKTRONIX INC                | COM            | 879131100 | 129   | 4500   | SH | DEFINED | 5  |
| TEKTRONIX INC                | COM            | 879131100 | 84    | 2900   | SH | DEFINED | 11 |
| TELE NORTE LESTE PART S A    | SPON ADR PFD   | 879246106 | 0     | 1000   | SH | DEFINED | 18 |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 11    | 500    | SH | DEFINED | 2  |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 20    | 900    | SH | DEFINED | 17 |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 13    | 600    | SH | DEFINED | 11 |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 12    | 525    | SH | DEFINED | 5  |
| TELECOM HLDRS TR             | DEPOSITRY RCPT | 87927P200 | 20    | 605646 | SH | DEFINED | 18 |
| TELECOM ITALIA S P A NEW     | SPON ADR ORD   | 87927Y102 | 1     | 50     | SH | DEFINED | 2  |
| TELECOMUNICACOES DE SAO PAUL | SPON ADR PFD   | 87929A102 | 8     | 350    | SH | DEFINED | 5  |
| TELEDYNE TECHNOLOGIES INC    | COM            | 879360105 | 3     | 68     | SH | DEFINED | 5  |
| TELEDYNE TECHNOLOGIES INC    | COM            | 879360105 | 731   | 18460  | SH | DEFINED | 3  |
| TELEFLEX INC                 | COM            | 879369106 | 29    | 525    | SH | DEFINED | 5  |
| TELEFLEX INC                 | COM            | 879369106 | 56    | 1000   | SH | DEFINED | 2  |
| TELEFLEX INC                 | COM            | 879369106 | 28    | 498    | SH | DEFINED | 11 |
| TELEFLEX INC                 | COM            | 879369106 | 0     | 1804   | SH | DEFINED | 18 |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 6128  | 118283 | SH | DEFINED | 17 |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 147   | 2843   | SH | DEFINED | 11 |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 26768 | 516657 | SH | DEFINED | 18 |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 960   | 18526  | SH | DEFINED | 2  |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 757   | 14607  | SH | DEFINED | 6  |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 0     | 9310   | SH | DEFINED | 18 |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 12    | 450    | SH | DEFINED | 11 |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 245   | 9560   | SH | DEFINED | 2  |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 170   | 6632   | SH | DEFINED | 17 |
| TELENOR ASA                  | SPONSORED ADR  | 87944W105 | 23    | 600    | SH | DEFINED | 17 |
| TELENOR ASA                  | SPONSORED ADR  | 87944W105 | 138   | 3540   | SH | DEFINED | 18 |
| TELEPHONE & DATA SYS INC     | COM            | 879433100 | 1200  | 28501  | SH | DEFINED | 18 |
| TELEPHONE & DATA SYS INC     | SPL COM        | 879433860 | 66    | 1625   | SH | DEFINED | 17 |
| TELEPHONE & DATA SYS INC     | SPL COM        | 879433860 | 207   | 5065   | SH | DEFINED | 2  |
| TELEPHONE & DATA SYS INC     | SPL COM        | 879433860 | 1164  | 28500  | SH | DEFINED | 18 |
| TELEPHONE & DATA SYS INC     | SPL COM        | 879433860 | 95    | 2325   | SH | DEFINED | 21 |
| TELEPHONE & DATA SYS INC     | COM            | 879433100 | 1364  | 32395  | SH | DEFINED | 3  |
| TELEPHONE & DATA SYS INC     | COM            | 879433100 | 213   | 5065   | SH | DEFINED | 2  |
| TELEPHONE & DATA SYS INC     | COM            | 879433100 | 98    | 2325   | SH | DEFINED | 21 |
| TELEPHONE & DATA SYS INC     | COM            | 879433100 | 68    | 1625   | SH | DEFINED | 17 |
| TELEPHONE & DATA SYS INC     | SPL COM        | 879433860 | 4     | 107    | SH | DEFINED | 11 |
| TELETECH HOLDINGS INC        | COM            | 879939106 | 16    | 1050   | SH | DEFINED | 5  |
| TELLABS INC                  | COM            | 879664100 | 31    | 2845   | SH | DEFINED | 5  |
| TELLABS INC                  | COM            | 879664100 | 37    | 3400   | SH | DEFINED | 2  |
| TELLABS INC                  | COM            | 879664100 | 298   | 27200  | SH | DEFINED | 17 |
| TELLABS INC                  | COM            | 879664100 | 849   | 77482  | SH | DEFINED | 3  |
| TELLABS INC                  | COM            | 879664100 | 3123  | 284933 | SH | DEFINED | 18 |
| TELUS CORP                   | NON-VTG SHS    | 87971M202 | 162   | 2885   | SH | DEFINED | 7  |
| TEMPLE INLAND INC            | COM            | 879868107 | 14745 | 367688 | SH | DEFINED | 3  |
| TEMPLE INLAND INC            | COM            | 879868107 | 225   | 5605   | SH | DEFINED | 6  |
| TEMPLE INLAND INC            | COM            | 879868107 | 192   | 4800   | SH | DEFINED | 2  |
| TEMPLE INLAND INC            | COM            | 879868107 | 92    | 2300   | SH | DEFINED | 11 |
| TEMPLETON DRAGON FD INC      | COM            | 88018T101 | 0     | 78     | SH | DEFINED | 18 |
| TEMPLETON EMERG MKTS INCOME  | COM            | 880192109 | 0     | 2024   | SH | DEFINED | 18 |
| TEMPLETON EMERGING MKTS FD I | COM            | 880191101 | 0     | 1053   | SH | DEFINED | 18 |
| TEMPLETON GLOBAL INCOME FD   | COM            | 880198106 | 0     | 3866   | SH | DEFINED | 18 |
| TEMPUR PEDIC INTL INC        | COM            | 88023U101 | 1396  | 81300  | SH | DEFINED | 18 |
| TEMPUR PEDIC INTL INC        | COM            | 88023U101 | 9046  | 526828 | SH | DEFINED | 3  |
| TEMPUR PEDIC INTL INC        | COM            | 88023U101 | 5517  | 321300 | SH | DEFINED | 21 |
| TEMPUR PEDIC INTL INC        | COM            | 88023U101 | 136   | 7900   | SH | DEFINED | 20 |
| TEMPUR PEDIC INTL INC        | COM            | 88023U101 | 1382  | 80510  | SH | DEFINED | 6  |

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|                              |                |            |           |         |          |     |         |    |
|------------------------------|----------------|------------|-----------|---------|----------|-----|---------|----|
| TEMPUR PEDIC INTL INC        | COM            |            | 88023U101 | 2       | 140      | SH  | DEFINED | 7  |
| TEMPUR PEDIC INTL INC        | COM            |            | 88023U101 | 7       | 400      | SH  | DEFINED | 17 |
| TEMPUR PEDIC INTL INC        | COM            |            | 88023U101 | 28      | 1585     | SH  | DEFINED | 5  |
| TENARIS S A                  | SPONSORED ADR  |            | 88031M109 | 12549   | 354700   | SH  | DEFINED | 3  |
| TENARIS S A                  | SPONSORED ADR  |            | 88031M109 | 759     | 21465    | SH  | DEFINED | 22 |
| TENARIS S A                  | SPONSORED ADR  |            | 88031M109 | 85      | 2400     | SH  | DEFINED | 11 |
| TENARIS S A                  | SPONSORED ADR  |            | 88031M109 | 0       | 24       | SH  | DEFINED | 18 |
| TENET HEALTHCARE CORP        | COM            |            | 88033G100 | 117     | 14343    | SH  | DEFINED | 18 |
| TENET HEALTHCARE CORP        | COM            |            | 88033G100 | 680     | 83493    | SH  | DEFINED | 3  |
| TENET HEALTHCARE CORP        | COM            |            | 88033G100 | 2       | 242      | SH  | DEFINED | 17 |
| TENET HEALTHCARE CORP        | COM            |            | 88033G100 | 19      | 2352     | SH  | DEFINED | 21 |
| TENET HEALTHCARE CORP        | COM            |            | 88033G100 | 37      | 4500     | SH  | DEFINED | 5  |
| TENET HEALTHCARE CORP        | COM            |            | 88033G100 | 4414    | 542205   | SH  | DEFINED | 6  |
| TENNANT CO                   | COM            |            | 880345103 | 6391    | 262580   | SH  | DEFINED | 3  |
| TENNECO INC                  | COM            |            | 880349105 | 3       | 120      | SH  | DEFINED | 11 |
| TENNECO INC                  | COM            |            | 880349105 | 2660    | 113741   | SH  | DEFINED | 3  |
| TENNECO INC                  | COM            |            | 880349105 | 0       | 40       | SH  | DEFINED | 18 |
| TEPPCO PARTNERS L P          | UT LTD PARTNER |            | 872384102 | 2       | 42275    | SH  | DEFINED | 18 |
| TERADYNE INC                 | COM            |            | 880770102 | 661     | 50259    | SH  | DEFINED | 20 |
| TERADYNE INC                 | COM            |            | 880770102 | 52725   | 4006491  | SH  | DEFINED | 18 |
| TERADYNE INC                 | COM            |            | 880770102 | 3599    | 273471   | SH  | DEFINED | 3  |
| TERADYNE INC                 | COM            |            | 880770102 | 232     | 17600    | SH  | DEFINED | 21 |
| TEREX CORP NEW               | COM            |            | 880779103 | 31902   | 705480   | SH  | DEFINED | 3  |
| TEREX CORP NEW               | COM            |            | 880779103 | 18      | 400      | SH  | DEFINED | 11 |
| TEREX CORP NEW               | COM            |            | 880779103 | 16      | 360      | SH  | DEFINED | 2  |
| TEREX CORP NEW               | COM            |            | 880779103 | 13      | 252      | SH  | DEFINED | 14 |
| TERNIUM SA                   | SPON ADR       |            | 880890108 | 12337   | 532700   | SH  | DEFINED | 3  |
| TERRA INDS INC               | COM            |            | 880915103 | 0       | 12       | SH  | DEFINED | 11 |
| TESCO CORP                   | COM            |            | 88157K101 | 0       | 2330     | SH  | DEFINED | 18 |
| TESORO CORP                  | COM            |            | 881609101 | 2       | 40       | SH  | DEFINED | 2  |
| TESORO CORP                  | COM            |            | 881609101 | 9784    | 168747   | SH  | DEFINED | 3  |
| TETRA TECH INC NEW           | COM            |            | 88162G103 | 0       | 4000     | SH  | DEFINED | 18 |
| TETRA TECH INC NEW           | COM            |            | 88162G103 | 1248    | 71650    | SH  | DEFINED | 3  |
| TEVA PHARMACEUTICAL FIN II L | DBC            | 0.250% 2/0 | 88164RAB3 | 196     | 1800000  | SH  | DEFINED | 18 |
| TEVA PHARMACEUTICAL FIN II L | DBC            | 0.250% 2/0 | 88164RAB3 | 14993   | 13800000 | PRN | DEFINED | 21 |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 38      | 1127     | SH  | DEFINED | 4  |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 196     | 5757     | SH  | DEFINED | 17 |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 1450    | 43080    | SH  | DEFINED | 5  |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 714     | 20944    | SH  | DEFINED | 22 |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 1049    | 30778    | SH  | DEFINED | 11 |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 33954   | 996015   | SH  | DEFINED | 3  |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 54097   | 1586898  | SH  | DEFINED | 21 |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 104718  | 3071825  | SH  | DEFINED | 18 |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 9304    | 272936   | SH  | DEFINED | 2  |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 688     | 20174    | SH  | DEFINED | 20 |
| TEXAS CAPITAL BANCSHARES INC | COM            |            | 88224Q107 | 313     | 16730    | SH  | DEFINED | 3  |
| TEXAS INDS INC               | COM            |            | 882491103 | 10      | 200      | SH  | DEFINED | 17 |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 6650    | 200000   | SH  | DEFINED | 8  |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 994     | 30150    | SH  | DEFINED | 5  |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 1217628 | 36620400 | SH  | DEFINED | 18 |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 24636   | 740920   | SH  | DEFINED | 3  |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 5393    | 162200   | SH  | DEFINED | 20 |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 16248   | 488675   | SH  | DEFINED | 17 |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 586     | 17617    | SH  | DEFINED | 11 |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 395     | 11879    | SH  | DEFINED | 1  |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 13      | 395      | SH  | DEFINED | 4  |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 1161    | 34918    | SH  | DEFINED | 2  |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 37620   | 1131428  | SH  | DEFINED | 21 |
| TEXAS REGL BANCSHARES INC    | CL A VTG       |            | 882673106 | 42      | 1100     | SH  | DEFINED | 5  |
| TEXAS REGL BANCSHARES INC    | CL A VTG       |            | 882673106 | 10606   | 275836   | SH  | DEFINED | 1  |
| TEXAS ROADHOUSE INC          | CL A           |            | 882681109 | 58      | 4600     | SH  | DEFINED | 5  |
| TEXAS UTD BANCSHARES INC     | COM            |            | 882838105 | 49      | 1500     | SH  | DEFINED | 11 |

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|                       |               |           |         |           |    |         |    |
|-----------------------|---------------|-----------|---------|-----------|----|---------|----|
| TEXTRON INC           | COM           | 883203101 | 18      | 200       | SH | DEFINED | 2  |
| TEXTRON INC           | COM           | 883203101 | 1243    | 14207     | SH | DEFINED | 17 |
| TEXTRON INC           | COM           | 883203101 | 941     | 10750     | SH | DEFINED | 20 |
| TEXTRON INC           | COM           | 883203101 | 104053  | 1189175   | SH | DEFINED | 21 |
| TEXTRON INC           | COM           | 883203101 | 2737    | 31283     | SH | DEFINED | 3  |
| TEXTRON INC           | COM           | 883203101 | 874     | 9916      | SH | DEFINED | 5  |
| TEXTRON INC           | COM           | 883203101 | 83740   | 957027    | SH | DEFINED | 18 |
| TEXTRON INC           | COM           | 883203101 | 72      | 825       | SH | DEFINED | 11 |
| THE BANK HOLDINGS INC | COM           | 88331E104 | 117     | 6300      | SH | DEFINED | 1  |
| THERMO ELECTRON CORP  | COM           | 883556102 | 1489    | 37850     | SH | DEFINED | 18 |
| THERMO ELECTRON CORP  | COM           | 883556102 | 56      | 1413      | SH | DEFINED | 11 |
| THERMO ELECTRON CORP  | COM           | 883556102 | 41      | 1037      | SH | DEFINED | 17 |
| THERMO ELECTRON CORP  | COM           | 883556102 | 18      | 450       | SH | DEFINED | 5  |
| THERMO ELECTRON CORP  | COM           | 883556102 | 1081    | 27477     | SH | DEFINED | 3  |
| THERMO ELECTRON CORP  | COM           | 883556102 | 64      | 1635      | SH | DEFINED | 2  |
| THOMAS & BETTS CORP   | COM           | 884315102 | 24      | 500       | SH | DEFINED | 11 |
| THOMAS & BETTS CORP   | COM           | 884315102 | 5540    | 116113    | SH | DEFINED | 3  |
| THOMSON CORP          | COM           | 884903105 | 13194   | 327117    | SH | DEFINED | 7  |
| THOR INDS INC         | COM           | 885160101 | 0       | 4964      | SH | DEFINED | 18 |
| THOR INDS INC         | COM           | 885160101 | 1527    | 37100     | SH | DEFINED | 3  |
| THOR INDS INC         | COM           | 885160101 | 10      | 248       | SH | DEFINED | 2  |
| THORATEC CORP         | COM NEW       | 885175307 | 33      | 2100      | SH | DEFINED | 2  |
| THORATEC CORP         | COM NEW       | 885175307 | 12      | 800       | SH | DEFINED | 11 |
| THORNBURG MTG INC     | COM           | 885218107 | 1928    | 75685     | SH | DEFINED | 2  |
| THORNBURG MTG INC     | COM           | 885218107 | 13      | 500       | SH | DEFINED | 11 |
| THQ INC               | COM NEW       | 872443403 | 26      | 880       | SH | DEFINED | 2  |
| THQ INC               | COM NEW       | 872443403 | 0       | 2000      | SH | DEFINED | 18 |
| TIBCO SOFTWARE INC    | COM           | 88632Q103 | 2541    | 282996    | SH | DEFINED | 18 |
| TIBCO SOFTWARE INC    | COM           | 88632Q103 | 253     | 28120     | SH | DEFINED | 20 |
| TIBCO SOFTWARE INC    | COM           | 88632Q103 | 10274   | 1144140   | SH | DEFINED | 21 |
| TIDEWATER INC         | COM           | 886423102 | 5709    | 129200    | SH | DEFINED | 22 |
| TIDEWATER INC         | COM           | 886423102 | 11830   | 271235    | SH | DEFINED | 6  |
| TIDEWATER INC         | COM           | 886423102 | 8       | 175       | SH | DEFINED | 17 |
| TIDEWATER INC         | COM           | 886423102 | 18202   | 411900    | SH | DEFINED | 3  |
| TIERONE CORP          | COM           | 88650R108 | 14      | 400       | SH | DEFINED | 11 |
| TIERONE CORP          | COM           | 88650R108 | 5393    | 158940    | SH | DEFINED | 3  |
| TIERONE CORP          | COM           | 88650R108 | 93      | 2800      | SH | DEFINED | 5  |
| TIFFANY & CO NEW      | COM           | 886547108 | 0       | 5289      | SH | DEFINED | 18 |
| TIFFANY & CO NEW      | COM           | 886547108 | 57      | 1725      | SH | DEFINED | 11 |
| TIFFANY & CO NEW      | COM           | 886547108 | 806     | 24263     | SH | DEFINED | 3  |
| TIFFANY & CO NEW      | COM           | 886547108 | 8799    | 268522    | SH | DEFINED | 6  |
| TIFFANY & CO NEW      | COM           | 886547108 | 2344    | 70614     | SH | DEFINED | 17 |
| TIM HORTONS INC       | COM           | 88706M103 | 0       | 35        | SH | DEFINED | 18 |
| TIM HORTONS INC       | COM           | 88706M103 | 1236    | 47150     | SH | DEFINED | 7  |
| TIM PARTICIPACOE S A  | SPONS ADR PFD | 88706P106 | 17313   | 622100    | SH | DEFINED | 3  |
| TIM PARTICIPACOE S A  | SPONS ADR PFD | 88706P106 | 55591   | 1996087   | SH | DEFINED | 22 |
| TIMBERLAND CO         | CL A          | 887100105 | 13421   | 466505    | SH | DEFINED | 18 |
| TIMBERLAND CO         | CL A          | 887100105 | 277     | 9620      | SH | DEFINED | 3  |
| TIMBERLAND CO         | CL A          | 887100105 | 12      | 400       | SH | DEFINED | 11 |
| TIMBERLAND CO         | CL A          | 887100105 | 6       | 200       | SH | DEFINED | 17 |
| TIMBERLAND CO         | CL A          | 887100105 | 81      | 2800      | SH | DEFINED | 2  |
| TIME WARNER INC       | COM           | 887317105 | 205123  | 11251948  | SH | DEFINED | 21 |
| TIME WARNER INC       | COM           | 887317105 | 944692  | 51820723  | SH | DEFINED | 8  |
| TIME WARNER INC       | COM           | 887317105 | 117177  | 6427721   | SH | DEFINED | 10 |
| TIME WARNER INC       | COM           | 887317105 | 8105    | 444585    | SH | DEFINED | 17 |
| TIME WARNER INC       | COM           | 887317105 | 9       | 515       | SH | DEFINED | 4  |
| TIME WARNER INC       | COM           | 887317105 | 8592    | 471317    | SH | DEFINED | 2  |
| TIME WARNER INC       | COM           | 887317105 | 20055   | 1100100   | SH | DEFINED | 20 |
| TIME WARNER INC       | COM           | 887317105 | 1469    | 80604     | SH | DEFINED | 11 |
| TIME WARNER INC       | COM           | 887317105 | 29317   | 1608163   | SH | DEFINED | 3  |
| TIME WARNER INC       | COM           | 887317105 | 2043875 | 112116006 | SH | DEFINED | 18 |
| TIME WARNER INC       | COM           | 887317105 | 6476    | 355215    | SH | DEFINED | 7  |

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|                              |               |           |        |         |      |         |    |
|------------------------------|---------------|-----------|--------|---------|------|---------|----|
| TIME WARNER INC              | COM           | 887317105 | 4500   | 10000   | CALL | DEFINED | 13 |
| TIME WARNER INC              | COM           | 887317105 | 1958   | 107917  | SH   | DEFINED | 5  |
| TIME WARNER TELECOM INC      | CL A          | 887319101 | 32553  | 1712401 | SH   | DEFINED | 3  |
| TIMKEN CO                    | COM           | 887389104 | 12     | 400     | SH   | DEFINED | 2  |
| TIMKEN CO                    | COM           | 887389104 | 268    | 9000    | SH   | DEFINED | 21 |
| TIMKEN CO                    | COM           | 887389104 | 12362  | 415110  | SH   | DEFINED | 3  |
| TIMKEN CO                    | COM           | 887389104 | 1504   | 50500   | SH   | DEFINED | 22 |
| TIMKEN CO                    | COM           | 887389104 | 2365   | 79400   | SH   | DEFINED | 23 |
| TIMKEN CO                    | COM           | 887389104 | 14058  | 472059  | SH   | DEFINED | 18 |
| TITANIUM METALS CORP         | COM NEW       | 888339207 | 7      | 265     | SH   | DEFINED | 2  |
| TJX COS INC NEW              | COM           | 872540109 | 17659  | 630000  | SH   | DEFINED | 8  |
| TJX COS INC NEW              | COM           | 872540109 | 1      | 50      | SH   | DEFINED | 1  |
| TJX COS INC NEW              | COM           | 872540109 | 8643   | 308342  | SH   | DEFINED | 3  |
| TJX COS INC NEW              | COM           | 872540109 | 89     | 3176    | SH   | DEFINED | 11 |
| TJX COS INC NEW              | COM           | 872540109 | 159    | 5662    | SH   | DEFINED | 17 |
| TJX COS INC NEW              | COM           | 872540109 | 71     | 2514    | SH   | DEFINED | 5  |
| TJX COS INC NEW              | COM           | 872540109 | 1      | 20325   | SH   | DEFINED | 18 |
| TJX COS INC NEW              | COM           | 872540109 | 37     | 1310    | SH   | DEFINED | 21 |
| TJX COS INC NEW              | COM           | 872540109 | 8      | 300     | SH   | DEFINED | 2  |
| TNT N V                      | SPONSORED ADR | 87260W101 | 138    | 3640    | SH   | DEFINED | 2  |
| TNT N V                      | SPONSORED ADR | 87260W101 | 170    | 4475    | SH   | DEFINED | 18 |
| TODCO                        | COM           | 88889T107 | 5324   | 153860  | SH   | DEFINED | 3  |
| TOFUTTI BRANDS INC           | COM           | 88906B105 | 1      | 500     | SH   | DEFINED | 1  |
| TOLL BROTHERS INC            | COM           | 889478103 | 65511  | 2333000 | SH   | DEFINED | 21 |
| TOLL BROTHERS INC            | COM           | 889478103 | 997    | 35500   | SH   | DEFINED | 17 |
| TOLL BROTHERS INC            | COM           | 889478103 | 14     | 488     | SH   | DEFINED | 2  |
| TOLL BROTHERS INC            | COM           | 889478103 | 42775  | 1523343 | SH   | DEFINED | 18 |
| TOLL BROTHERS INC            | COM           | 889478103 | 227    | 8100    | SH   | DEFINED | 20 |
| TOMKINS PLC                  | SPONSORED ADR | 890030208 | 129    | 7130    | SH   | DEFINED | 7  |
| TOMKINS PLC                  | SPONSORED ADR | 890030208 | 88     | 4900    | SH   | DEFINED | 2  |
| TOMKINS PLC                  | SPONSORED ADR | 890030208 | 17964  | 1005249 | SH   | DEFINED | 18 |
| TOMPKINSTRUSTCO INC          | COM           | 890110109 | 3868   | 85103   | SH   | DEFINED | 18 |
| TOOTSIE ROLL INDS INC        | COM           | 890516107 | 180    | 6147    | SH   | DEFINED | 2  |
| TOOTSIE ROLL INDS INC        | COM           | 890516107 | 0      | 1231    | SH   | DEFINED | 18 |
| TOOTSIE ROLL INDS INC        | COM           | 890516107 | 23     | 795     | SH   | DEFINED | 17 |
| TOOTSIE ROLL INDS INC        | COM           | 890516107 | 9      | 309     | SH   | DEFINED | 11 |
| TOPPS INC                    | COM           | 890786106 | 45     | 5000    | SH   | DEFINED | 5  |
| TOPPS INC                    | COM           | 890786106 | 49     | 5500    | SH   | DEFINED | 11 |
| TORCH ENERGY ROYALTY TRUST   | UNIT BEN INT  | 891013104 | 4      | 500     | SH   | DEFINED | 11 |
| TORCHMARK CORP               | COM           | 891027104 | 1093   | 17312   | SH   | DEFINED | 3  |
| TOREADOR RES CORP            | COM           | 891050106 | 0      | 1200    | SH   | DEFINED | 18 |
| TORO CO                      | COM           | 891092108 | 186    | 4410    | SH   | DEFINED | 3  |
| TORO CO                      | COM           | 891092108 | 18     | 426     | SH   | DEFINED | 2  |
| TORO CO                      | COM           | 891092108 | 0      | 7342    | SH   | DEFINED | 18 |
| TORO CO                      | COM           | 891092108 | 34     | 800     | SH   | DEFINED | 17 |
| TORONTO DOMINION BK ONT      | COM NEW       | 891160509 | 52     | 881     | SH   | DEFINED | 21 |
| TORONTO DOMINION BK ONT      | COM NEW       | 891160509 | 4863   | 82225   | SH   | DEFINED | 22 |
| TORONTO DOMINION BK ONT      | COM NEW       | 891160509 | 3150   | 53255   | SH   | DEFINED | 23 |
| TORONTO DOMINION BK ONT      | COM NEW       | 891160509 | 0      | 602     | SH   | DEFINED | 18 |
| TORONTO DOMINION BK ONT      | COM NEW       | 891160509 | 82469  | 1385220 | SH   | DEFINED | 7  |
| TORONTO DOMINION BK ONT      | COM NEW       | 891160509 | 17     | 286     | SH   | DEFINED | 5  |
| TORTOISE ENERGY CAP CORP     | COM           | 89147U100 | 0      | 110     | SH   | DEFINED | 18 |
| TORTOISE ENERGY INFRSTRCTR C | COM           | 89147L100 | 0      | 1000    | SH   | DEFINED | 18 |
| TOTAL S A                    | SPONSORED ADR | 89151E109 | 254    | 3855    | SH   | DEFINED | 6  |
| TOTAL S A                    | SPONSORED ADR | 89151E109 | 8179   | 124043  | SH   | DEFINED | 2  |
| TOTAL S A                    | SPONSORED ADR | 89151E109 | 4499   | 68226   | SH   | DEFINED | 17 |
| TOTAL S A                    | SPONSORED ADR | 89151E109 | 5      | 80      | SH   | DEFINED | 7  |
| TOTAL S A                    | SPONSORED ADR | 89151E109 | 1609   | 24400   | SH   | DEFINED | 20 |
| TOTAL S A                    | SPONSORED ADR | 89151E109 | 193613 | 2936206 | SH   | DEFINED | 21 |
| TOTAL S A                    | SPONSORED ADR | 89151E109 | 145    | 2192    | SH   | DEFINED | 11 |
| TOTAL S A                    | SPONSORED ADR | 89151E109 | 197120 | 2989379 | SH   | DEFINED | 18 |
| TOTAL SYS SVCS INC           | COM           | 891906109 | 45     | 2000    | SH   | DEFINED | 5  |

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|                             |                |           |       |        |    |         |    |
|-----------------------------|----------------|-----------|-------|--------|----|---------|----|
| TOTAL SYS SVCS INC          | COM            | 891906109 | 2925  | 128110 | SH | DEFINED | 3  |
| TOWER GROUP INC             | COM            | 891777104 | 882   | 26450  | SH | DEFINED | 3  |
| TOYOTA MOTOR CORP           | SP ADR REP2COM | 892331307 | 39    | 360    | SH | DEFINED | 7  |
| TOYOTA MOTOR CORP           | SP ADR REP2COM | 892331307 | 1380  | 12675  | SH | DEFINED | 2  |
| TOYOTA MOTOR CORP           | SP ADR REP2COM | 892331307 | 16589 | 152330 | SH | DEFINED | 6  |
| TOYOTA MOTOR CORP           | SP ADR REP2COM | 892331307 | 0     | 891    | SH | DEFINED | 18 |
| TOYOTA MOTOR CORP           | SP ADR REP2COM | 892331307 | 44    | 400    | SH | DEFINED | 11 |
| TOYOTA MOTOR CORP           | SP ADR REP2COM | 892331307 | 657   | 5944   | SH | DEFINED | 5  |
| TOYOTA MOTOR CORP           | SP ADR REP2COM | 892331307 | 198   | 1816   | SH | DEFINED | 17 |
| TRACTOR SUPPLY CO           | COM            | 892356106 | 0     | 97     | SH | DEFINED | 18 |
| TRACTOR SUPPLY CO           | COM            | 892356106 | 11    | 220    | SH | DEFINED | 5  |
| TRACTOR SUPPLY CO           | COM            | 892356106 | 5     | 100    | SH | DEFINED | 2  |
| TRADESTATION GROUP INC      | COM            | 89267P105 | 6426  | 426420 | SH | DEFINED | 3  |
| TRAFFIX INC                 | COM            | 892721101 | 0     | 1000   | SH | DEFINED | 18 |
| TRAMMELL CROW CO            | COM            | 89288R106 | 22    | 600    | SH | DEFINED | 11 |
| TRAMMELL CROW CO            | COM            | 89288R106 | 1068  | 29240  | SH | DEFINED | 3  |
| TRANS WORLD ENTMT CORP      | COM            | 89336Q100 | 18    | 2912   | SH | DEFINED | 5  |
| TRANSACTION SYS ARCHITECTS  | COM            | 893416107 | 12427 | 362103 | SH | DEFINED | 3  |
| TRANSALTA CORP              | COM            | 89346D107 | 417   | 19800  | SH | DEFINED | 22 |
| TRANSALTA CORP              | COM            | 89346D107 | 3173  | 149255 | SH | DEFINED | 7  |
| TRANSATLANTIC HLDGS INC     | COM            | 893521104 | 59    | 971    | SH | DEFINED | 1  |
| TRANSATLANTIC HLDGS INC     | COM            | 893521104 | 5520  | 91379  | SH | DEFINED | 17 |
| TRANSATLANTIC HLDGS INC     | COM            | 893521104 | 170   | 2812   | SH | DEFINED | 11 |
| TRANSATLANTIC HLDGS INC     | COM            | 893521104 | 1     | 20     | SH | DEFINED | 2  |
| TRANSCANADA CORP            | COM            | 89353D107 | 24754 | 785674 | SH | DEFINED | 7  |
| TRANSCONTINENTAL RLTY INVS  | COM NEW        | 893617209 | 4     | 315    | SH | DEFINED | 17 |
| TRANSDIGM GROUP INC         | COM            | 893641100 | 43    | 1750   | SH | DEFINED | 3  |
| TRANSDIGM GROUP INC         | COM            | 893641100 | 3     | 106800 | SH | DEFINED | 18 |
| TRANSOCEAN INC              | ORD            | G90078109 | 382   | 5211   | SH | DEFINED | 2  |
| TRANSOCEAN INC              | ORD            | G90078109 | 339   | 4624   | SH | DEFINED | 17 |
| TRANSOCEAN INC              | ORD            | G90078109 | 4001  | 54636  | SH | DEFINED | 3  |
| TRANSOCEAN INC              | ORD            | G90078109 | 19    | 266    | SH | DEFINED | 5  |
| TRANSOCEAN INC              | ORD            | G90078109 | 4394  | 60000  | SH | DEFINED | 8  |
| TRANSOCEAN INC              | ORD            | G90078109 | 314   | 4290   | SH | DEFINED | 11 |
| TRANSOCEAN INC              | ORD            | G90078109 | 37    | 500    | SH | DEFINED | 4  |
| TRANSOCEAN INC              | ORD            | G90078109 | 9155  | 125015 | SH | DEFINED | 6  |
| TRANSOCEAN INC              | ORD            | G90078109 | 1818  | 24829  | SH | DEFINED | 18 |
| TRANSOCEAN INC              | ORD            | G90078109 | 1266  | 17300  | SH | DEFINED | 21 |
| TRAVELERS PPTY CAS CORP NEW | NT CV JR 2032  | 89420G307 | 40    | 1600   | SH | DEFINED | 14 |
| TRC COS INC                 | COM            | 872625108 | 882   | 103550 | SH | DEFINED | 21 |
| TRC COS INC                 | COM            | 872625108 | 0     | 3150   | SH | DEFINED | 18 |
| TREEHOUSE FOODS INC         | COM            | 89469A104 | 0     | 2831   | SH | DEFINED | 18 |
| TREEHOUSE FOODS INC         | COM            | 89469A104 | 93    | 3946   | SH | DEFINED | 17 |
| TREND MICRO INC             | SPONS ADR NEW  | 89486M206 | 17694 | 607822 | SH | DEFINED | 18 |
| TRI CONTL CORP              | COM            | 895436103 | 0     | 3192   | SH | DEFINED | 18 |
| TRIAD GTY INC               | COM            | 895925105 | 22109 | 432070 | SH | DEFINED | 18 |
| TRIAD GTY INC               | COM            | 895925105 | 5262  | 102830 | SH | DEFINED | 3  |
| TRIAD HOSPITALS INC         | COM            | 89579K109 | 660   | 15000  | SH | DEFINED | 17 |
| TRIAD HOSPITALS INC         | COM            | 89579K109 | 306   | 6950   | SH | DEFINED | 22 |
| TRIAD HOSPITALS INC         | COM            | 89579K109 | 3     | 69     | SH | DEFINED | 2  |
| TRIAD HOSPITALS INC         | COM            | 89579K109 | 4825  | 109579 | SH | DEFINED | 3  |
| TRIAD HOSPITALS INC         | COM            | 89579K109 | 1     | 14150  | SH | DEFINED | 18 |
| TRIAD HOSPITALS INC         | COM            | 89579K109 | 5343  | 121354 | SH | DEFINED | 23 |
| TRIARC COS INC              | CL B SER 1     | 895927309 | 210   | 13750  | SH | DEFINED | 5  |
| TRIBUNE CO NEW              | COM            | 896047107 | 1611  | 49231  | SH | DEFINED | 17 |
| TRIBUNE CO NEW              | COM            | 896047107 | 35    | 1060   | SH | DEFINED | 2  |
| TRIBUNE CO NEW              | SB DB EXCH2%29 | 896047305 | 650   | 10000  | SH | DEFINED | 14 |
| TRIBUNE CO NEW              | COM            | 896047107 | 327   | 10000  | SH | DEFINED | 4  |
| TRIBUNE CO NEW              | COM            | 896047107 | 1     | 31975  | SH | DEFINED | 18 |
| TRIBUNE CO NEW              | COM            | 896047107 | 1258  | 38438  | SH | DEFINED | 3  |
| TRIBUNE CO NEW              | COM            | 896047107 | 228   | 6972   | SH | DEFINED | 11 |
| TRICO BANCSHARES            | COM            | 896095106 | 50    | 2000   | SH | DEFINED | 3  |

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|                              |              |           |         |          |    |         |    |
|------------------------------|--------------|-----------|---------|----------|----|---------|----|
| TRICO MARINE SERVICES INC    | COM NEW      | 896106200 | 128     | 3800     | SH | DEFINED | 3  |
| TRIDENT MICROSYSTEMS INC     | COM          | 895919108 | 12      | 500      | SH | DEFINED | 11 |
| TRIDENT MICROSYSTEMS INC     | COM          | 895919108 | 8015    | 344600   | SH | DEFINED | 21 |
| TRIDENT MICROSYSTEMS INC     | COM          | 895919108 | 1796    | 77200    | SH | DEFINED | 18 |
| TRIDENT MICROSYSTEMS INC     | COM          | 895919108 | 195     | 8380     | SH | DEFINED | 20 |
| TRIMBLE NAVIGATION LTD       | COM          | 896239100 | 1238    | 26288    | SH | DEFINED | 3  |
| TRIMBLE NAVIGATION LTD       | COM          | 896239100 | 14      | 300      | SH | DEFINED | 2  |
| TRIMBLE NAVIGATION LTD       | COM          | 896239100 | 967     | 20550    | SH | DEFINED | 11 |
| TRIMBLE NAVIGATION LTD       | COM          | 896239100 | 2322    | 49315    | SH | DEFINED | 18 |
| TRINITY BIOTECH PLC          | SPON ADR NEW | 896438306 | 23      | 2500     | SH | DEFINED | 5  |
| TRINITY INDS INC             | COM          | 896522109 | 12727   | 395612   | SH | DEFINED | 3  |
| TRINITY INDS INC             | COM          | 896522109 | 5979    | 185850   | SH | DEFINED | 22 |
| TRIPATH IMAGING INC          | COM          | 896942109 | 646     | 71570    | SH | DEFINED | 3  |
| TRIQUINT SEMICONDUCTOR INC   | COM          | 89674K103 | 5429    | 1044050  | SH | DEFINED | 3  |
| TRIUMPH GROUP INC NEW        | COM          | 896818101 | 75      | 1800     | SH | DEFINED | 5  |
| TRIUMPH GROUP INC NEW        | COM          | 896818101 | 123     | 2900     | SH | DEFINED | 11 |
| TRIZEC PROPERTIES INC        | COM          | 89687P107 | 4263    | 147466   | SH | DEFINED | 17 |
| TRONOX INC                   | COM CL B     | 897051207 | 222     | 17420    | SH | DEFINED | 22 |
| TRONOX INC                   | COM CL B     | 897051207 | 1       | 90       | SH | DEFINED | 5  |
| TRONOX INC                   | COM CL B     | 897051207 | 16      | 1291     | SH | DEFINED | 2  |
| TRONOX INC                   | COM CL B     | 897051207 | 7       | 564      | SH | DEFINED | 17 |
| TRONOX INC                   | COM CL B     | 897051207 | 48      | 3723     | SH | DEFINED | 3  |
| TRONOX INC                   | COM CL B     | 897051207 | 0       | 4858     | SH | DEFINED | 18 |
| TRUE RELIGION APPAREL INC    | COM          | 89784N104 | 3563    | 168800   | SH | DEFINED | 3  |
| TRUE RELIGION APPAREL INC    | COM          | 89784N104 | 11      | 500      | SH | DEFINED | 11 |
| TRUMP ENTMT RESORTS INC      | COM          | 89816T103 | 0       | 39       | SH | DEFINED | 18 |
| TRUSTCO BK CORP N Y          | COM          | 898349105 | 0       | 300      | SH | DEFINED | 18 |
| TRUSTMARK CORP               | COM          | 898402102 | 9388    | 298700   | SH | DEFINED | 3  |
| TRUSTREET PPTYS INC          | PFD CV A     | 898404207 | 0       | 42       | SH | DEFINED | 18 |
| TRUSTREET PPTYS INC          | COM          | 898404108 | 66      | 5300     | SH | DEFINED | 2  |
| TSAKOS ENERGY NAVIGATION LTD | SHS          | G9108L108 | 1967    | 44111    | SH | DEFINED | 3  |
| TTM TECHNOLOGIES INC         | COM          | 87305R109 | 6860    | 586334   | SH | DEFINED | 3  |
| TUPPERWARE BRANDS CORP       | COM          | 899896104 | 393     | 20200    | SH | DEFINED | 17 |
| TUPPERWARE BRANDS CORP       | COM          | 899896104 | 1712    | 87980    | SH | DEFINED | 3  |
| TUPPERWARE BRANDS CORP       | COM          | 899896104 | 8357    | 429460   | SH | DEFINED | 18 |
| TURBOCHEF TECHNOLOGIES INC   | COM NEW      | 900006206 | 0       | 200      | SH | DEFINED | 18 |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 45      | 3320     | SH | DEFINED | 5  |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 453     | 34039    | SH | DEFINED | 22 |
| TUT SYSTEMS                  | COM          | 901103101 | 0       | 1412     | SH | DEFINED | 18 |
| TWEEN BRANDS INC             | COM          | 901166108 | 17950   | 477398   | SH | DEFINED | 3  |
| TXU CORP                     | COM          | 873168108 | 49      | 787      | SH | DEFINED | 11 |
| TXU CORP                     | COM          | 873168108 | 13      | 200      | SH | DEFINED | 2  |
| TXU CORP                     | COM          | 873168108 | 3701    | 59200    | SH | DEFINED | 22 |
| TXU CORP                     | COM          | 873168108 | 38496   | 615736   | SH | DEFINED | 3  |
| TXU CORP                     | COM          | 873168108 | 124     | 1990     | SH | DEFINED | 17 |
| TXU CORP                     | COM          | 873168108 | 21199   | 339077   | SH | DEFINED | 18 |
| TXU CORP                     | COM          | 873168108 | 3901    | 62400    | SH | DEFINED | 23 |
| TYCO INTL LTD NEW            | COM          | 902124106 | 1445665 | 51649333 | SH | DEFINED | 18 |
| TYCO INTL LTD NEW            | COM          | 902124106 | 453     | 16200    | SH | DEFINED | 7  |
| TYCO INTL LTD NEW            | COM          | 902124106 | 19456   | 695096   | SH | DEFINED | 4  |
| TYCO INTL LTD NEW            | COM          | 902124106 | 297086  | 10614000 | SH | DEFINED | 10 |
| TYCO INTL LTD NEW            | COM          | 902124106 | 2171135 | 77568241 | SH | DEFINED | 8  |
| TYCO INTL LTD NEW            | COM          | 902124106 | 293895  | 10500000 | SH | DEFINED | 13 |
| TYCO INTL LTD NEW            | COM          | 902124106 | 13479   | 481577   | SH | DEFINED | 20 |
| TYCO INTL LTD NEW            | COM          | 902124106 | 45849   | 1638057  | SH | DEFINED | 21 |
| TYCO INTL LTD NEW            | COM          | 902124106 | 2619    | 93633    | SH | DEFINED | 5  |
| TYCO INTL LTD NEW            | COM          | 902124106 | 12959   | 462991   | SH | DEFINED | 3  |
| TYSON FOODS INC              | CL A         | 902494103 | 43      | 2700     | SH | DEFINED | 17 |
| TYSON FOODS INC              | CL A         | 902494103 | 689     | 43379    | SH | DEFINED | 3  |
| TYSON FOODS INC              | CL A         | 902494103 | 36      | 2280     | SH | DEFINED | 2  |
| TYSON FOODS INC              | CL A         | 902494103 | 0       | 153      | SH | DEFINED | 18 |
| U S AIRWAYS GROUP INC        | COM          | 90341W108 | 1552    | 35009    | SH | DEFINED | 3  |

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|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| U S AIRWAYS GROUP INC        | COM            | 90341W108 | 934    | 20260    | SH | DEFINED | 5  |
| U S G CORP                   | COM NEW        | 903293405 | 20     | 430      | SH | DEFINED | 2  |
| U S G CORP                   | COM NEW        | 903293405 | 33     | 700      | SH | DEFINED | 5  |
| U S G CORP                   | COM NEW        | 903293405 | 140    | 2980     | SH | DEFINED | 3  |
| U S G CORP                   | COM NEW        | 903293405 | 3      | 72       | SH | DEFINED | 11 |
| U S PHYSICAL THERAPY INC     | COM            | 90337L108 | 11     | 925      | SH | DEFINED | 5  |
| U S XPRESS ENTERPRISES INC   | CL A           | 90338N103 | 6953   | 300225   | SH | DEFINED | 3  |
| UAL CORP                     | COM NEW        | 902549807 | 3      | 112      | SH | DEFINED | 17 |
| UAP HLDG CORP                | COM            | 903441103 | 66537  | 3113575  | SH | DEFINED | 8  |
| UBS AG                       | SHS NEW        | H89231338 | 4155   | 70060    | SH | DEFINED | 3  |
| UBS AG                       | SHS NEW        | H89231338 | 496    | 8405     | SH | DEFINED | 5  |
| UCBH HOLDINGS INC            | COM            | 90262T308 | 24275  | 1390304  | SH | DEFINED | 18 |
| UGI CORP NEW                 | COM            | 902681105 | 1      | 28798    | SH | DEFINED | 18 |
| UGI CORP NEW                 | COM            | 902681105 | 44     | 1800     | SH | DEFINED | 17 |
| UGI CORP NEW                 | COM            | 902681105 | 0      | 2        | SH | DEFINED | 7  |
| UIL HLDG CORP                | COM            | 902748102 | 62     | 1666     | SH | DEFINED | 17 |
| UIL HLDG CORP                | COM            | 902748102 | 3352   | 89396    | SH | DEFINED | 3  |
| UIL HLDG CORP                | COM            | 902748102 | 80     | 2124     | SH | DEFINED | 11 |
| ULTIMATE SOFTWARE GROUP INC  | COM            | 90385D107 | 3      | 108800   | SH | DEFINED | 18 |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 14     | 300      | SH | DEFINED | 2  |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 2      | 41300    | SH | DEFINED | 18 |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 6      | 120      | SH | DEFINED | 5  |
| ULTRALIFE BATTERIES INC      | COM            | 903899102 | 4      | 400      | SH | DEFINED | 11 |
| ULTRAPAR PARTICIPACOES S A   | SP ADR REP PFD | 90400P101 | 3603   | 203117   | SH | DEFINED | 22 |
| ULTRATECH INC                | COM            | 904034105 | 11     | 850      | SH | DEFINED | 11 |
| UMB FINL CORP                | COM            | 902788108 | 24     | 660      | SH | DEFINED | 2  |
| UMB FINL CORP                | COM            | 902788108 | 247    | 6800     | SH | DEFINED | 5  |
| UMPQUA HLDGS CORP            | COM            | 904214103 | 17545  | 613456   | SH | DEFINED | 18 |
| UMPQUA HLDGS CORP            | COM            | 904214103 | 6467   | 226120   | SH | DEFINED | 3  |
| UNDER ARMOUR INC             | CL A           | 904311107 | 39     | 980      | SH | DEFINED | 5  |
| UNDER ARMOUR INC             | CL A           | 904311107 | 56     | 1400     | SH | DEFINED | 11 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 1302   | 17600    | SH | DEFINED | 22 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 30102  | 406790   | SH | DEFINED | 3  |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 270    | 3645     | SH | DEFINED | 6  |
| UNIFIRST CORP MASS           | COM            | 904708104 | 2527   | 80900    | SH | DEFINED | 3  |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 40     | 1650     | SH | DEFINED | 5  |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 0      | 5694     | SH | DEFINED | 18 |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 297    | 12092    | SH | DEFINED | 17 |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 1859   | 75761    | SH | DEFINED | 11 |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 2486   | 101310   | SH | DEFINED | 3  |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 244    | 9939     | SH | DEFINED | 1  |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 885    | 36080    | SH | DEFINED | 6  |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 38     | 1534     | SH | DEFINED | 2  |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 5222   | 210460   | SH | DEFINED | 20 |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 362867 | 14625818 | SH | DEFINED | 18 |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 30     | 1197     | SH | DEFINED | 2  |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 10     | 405      | SH | DEFINED | 17 |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 94     | 3789     | SH | DEFINED | 11 |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 1490   | 60039    | SH | DEFINED | 3  |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 6471   | 260840   | SH | DEFINED | 21 |
| UNION DRILLING INC           | COM            | 90653P105 | 291    | 26470    | SH | DEFINED | 3  |
| UNION PAC CORP               | COM            | 907818108 | 2460   | 27959    | SH | DEFINED | 2  |
| UNION PAC CORP               | COM            | 907818108 | 2      | 20730    | SH | DEFINED | 18 |
| UNION PAC CORP               | COM            | 907818108 | 488    | 5600     | SH | DEFINED | 5  |
| UNION PAC CORP               | COM            | 907818108 | 1100   | 12499    | SH | DEFINED | 17 |
| UNION PAC CORP               | COM            | 907818108 | 585    | 6650     | SH | DEFINED | 11 |
| UNION PAC CORP               | COM            | 907818108 | 287    | 3266     | SH | DEFINED | 1  |
| UNION PAC CORP               | COM            | 907818108 | 7364   | 83680    | SH | DEFINED | 3  |
| UNIONBANCAL CORP             | COM            | 908906100 | 0      | 2700     | SH | DEFINED | 18 |
| UNIONBANCAL CORP             | COM            | 908906100 | 2      | 40       | SH | DEFINED | 2  |
| UNISOURCE ENERGY CORP        | COM            | 909205106 | 11     | 342      | SH | DEFINED | 2  |
| UNISOURCE ENERGY CORP        | COM            | 909205106 | 27854  | 835706   | SH | DEFINED | 3  |

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|                              |               |            |           |         |         |         |         |    |
|------------------------------|---------------|------------|-----------|---------|---------|---------|---------|----|
| UNISYS CORP                  | COM           | 909214108  | 289       | 51018   | SH      | DEFINED | 17      |    |
| UNISYS CORP                  | COM           | 909214108  | 334       | 58953   | SH      | DEFINED | 3       |    |
| UNISYS CORP                  | COM           | 909214108  | 0         | 61778   | SH      | DEFINED | 18      |    |
| UNIT CORP                    | COM           | 909218109  | 27045     | 588313  | SH      | DEFINED | 3       |    |
| UNIT CORP                    | COM           | 909218109  | 57        | 1250    | SH      | DEFINED | 17      |    |
| UNIT CORP                    | COM           | 909218109  | 513       | 11150   | SH      | DEFINED | 22      |    |
| UNIT CORP                    | COM           | 909218109  | 2243      | 48800   | SH      | DEFINED | 23      |    |
| UNIT CORP                    | COM           | 909218109  | 14        | 300     | SH      | DEFINED | 11      |    |
| UNITED BANKSHARES INC WEST V | COM           | 909907107  | 71        | 1900    | SH      | DEFINED | 4       |    |
| UNITED BANKSHARES INC WEST V | COM           | 909907107  | 19        | 500     | SH      | DEFINED | 11      |    |
| UNITED CMNTY BKS BLAIRSVLE G | CAP STK       | 90984P105  | 1911      | 63600   | SH      | DEFINED | 3       |    |
| UNITED DOMINION REALTY TR IN | COM           | 910197102  | 71        | 2349    | SH      | DEFINED | 11      |    |
| UNITED DOMINION REALTY TR IN | COM           | 910197102  | 2201      | 72893   | SH      | DEFINED | 17      |    |
| UNITED DOMINION REALTY TR IN | COM           | 910197102  | 260       | 8600    | SH      | DEFINED | 2       |    |
| UNITED DOMINION REALTY TR IN | COM           | 910197102  | 0         | 3589    | SH      | DEFINED | 18      |    |
| UNITED FINL CORP MINN        | COM           | 909919102  | 611       | 28948   | SH      | DEFINED | 1       |    |
| UNITED FIRE & CAS CO         | COM           | 910331107  | 28        | 900     | SH      | DEFINED | 11      |    |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207  | 12208     | 4125642 | SH      | DEFINED | 6       |    |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207  | 867       | 281583  | SH      | DEFINED | 17      |    |
| UNITED NAT FOODS INC         | COM           | 911163103  | 1289      | 41609   | SH      | DEFINED | 18      |    |
| UNITED NAT FOODS INC         | COM           | 911163103  | 136       | 4400    | SH      | DEFINED | 20      |    |
| UNITED NAT FOODS INC         | COM           | 911163103  | 19        | 600     | SH      | DEFINED | 11      |    |
| UNITED NAT FOODS INC         | COM           | 911163103  | 5736      | 185100  | SH      | DEFINED | 21      |    |
| UNITED NAT FOODS INC         | COM           | 911163103  | 102       | 3305    | SH      | DEFINED | 2       |    |
| UNITED NAT FOODS INC         | COM           | 911163103  | 16        | 500     | SH      | DEFINED | 17      |    |
| UNITED ONLINE INC            | COM           | 911268100  | 0         | 1000    | SH      | DEFINED | 18      |    |
| UNITED ONLINE INC            | COM           | 911268100  | 2085      | 171207  | SH      | DEFINED | 6       |    |
| UNITED ONLINE INC            | COM           | 911268100  | 3         | 250     | SH      | DEFINED | 2       |    |
| UNITED ONLINE INC            | COM           | 911268100  | 1         | 80      | SH      | DEFINED | 17      |    |
| UNITED ONLINE INC            | COM           | 911268100  | 8738      | 717410  | SH      | DEFINED | 3       |    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106  | 622       | 8644    | SH      | DEFINED | 21      |    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106  | 234405    | 3258334 | SH      | DEFINED | 18      |    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106  | 20026     | 278366  | SH      | DEFINED | 3       |    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106  | 681       | 9472    | SH      | DEFINED | 11      |    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106  | 655       | 9100    | SH      | DEFINED | 20      |    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106  | 75        | 1040    | SH      | DEFINED | 7       |    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106  | 7053      | 98040   | SH      | DEFINED | 17      |    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106  | 14415     | 200379  | SH      | DEFINED | 1       |    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106  | 238       | 3307    | SH      | DEFINED | 2       |    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106  | 1683      | 23250   | SH      | DEFINED | 5       |    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106  | 13        | 180     | SH      | DEFINED | 4       |    |
| UNITED RENTALS INC           | COM           | 911363109  | 460       | 19800   | SH      | DEFINED | 22      |    |
| UNITED RENTALS INC           | COM           | 911363109  | 4257      | 183100  | SH      | DEFINED | 3       |    |
| UNITED RENTALS INC           | COM           | 911363109  | 48        | 2080    | SH      | DEFINED | 11      |    |
| UNITED RENTALS NORTH AMER IN | NOTE          | 1.875%10/1 | 911365AH7 | 0       | 400000  | PRN     | DEFINED | 18 |
| UNITED RENTALS NORTH AMER IN | NOTE          | 1.875%10/1 | 911365AH7 | 4337    | 3575000 | PRN     | DEFINED | 21 |
| UNITED RETAIL GROUP INC      | COM           | 911380103  | 2242      | 122980  | SH      | DEFINED | 3       |    |
| UNITED STATES CELLULAR CORP  | COM           | 911684108  | 1606      | 26900   | SH      | DEFINED | 3       |    |
| UNITED STATES LIME & MINERAL | COM           | 911922102  | 92        | 3000    | SH      | DEFINED | 17      |    |
| UNITED STATES STL CORP NEW   | COM           | 912909108  | 1260      | 21848   | SH      | DEFINED | 3       |    |
| UNITED STATES STL CORP NEW   | COM           | 912909108  | 175242    | 3038170 | SH      | DEFINED | 8       |    |
| UNITED STATES STL CORP NEW   | COM           | 912909108  | 363384    | 6300000 | SH      | DEFINED | 13      |    |
| UNITED STATES STL CORP NEW   | COM           | 912909108  | 38        | 667     | SH      | DEFINED | 2       |    |
| UNITED STATES STL CORP NEW   | COM           | 912909108  | 4         | 75      | SH      | DEFINED | 11      |    |
| UNITED STATES STL CORP NEW   | COM           | 912909108  | 11        | 190     | SH      | DEFINED | 17      |    |
| UNITED STATES STL CORP NEW   | COM           | 912909108  | 0         | 66      | SH      | DEFINED | 18      |    |
| UNITED STATES STL CORP NEW   | COM           | 912909108  | 7210      | 125000  | SH      | DEFINED | 10      |    |
| UNITED STATIONERS INC        | COM           | 913004107  | 10991     | 236325  | SH      | DEFINED | 18      |    |
| UNITED STATIONERS INC        | COM           | 913004107  | 5         | 100     | SH      | DEFINED | 5       |    |
| UNITED STATIONERS INC        | COM           | 913004107  | 1694      | 36420   | SH      | DEFINED | 3       |    |
| UNITED SURGICAL PARTNERS INT | COM           | 913016309  | 11        | 445     | SH      | DEFINED | 2       |    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109  | 22592     | 356622  | SH      | DEFINED | 2       |    |

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| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 380094  | 5999901  | SH | DEFINED | 18 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 2512    | 39307    | SH | DEFINED | 5  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 20873   | 329489   | SH | DEFINED | 3  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 71947   | 1135700  | SH | DEFINED | 21 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 1739    | 27450    | SH | DEFINED | 20 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 9635    | 152090   | SH | DEFINED | 7  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 73458   | 1159559  | SH | DEFINED | 17 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 8957    | 141387   | SH | DEFINED | 11 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 11719   | 184984   | SH | DEFINED | 1  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 9       | 135      | SH | DEFINED | 4  |
| UNITED UTILS PLC             | SPONSORED ADR | 91311Q105 | 0       | 150      | SH | DEFINED | 18 |
| UNITED UTILS PLC             | SPONSORED ADR | 91311Q105 | 3       | 130      | SH | DEFINED | 2  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 2114    | 42970    | SH | DEFINED | 11 |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 116321  | 2364245  | SH | DEFINED | 21 |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 239791  | 4873800  | SH | DEFINED | 10 |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 95      | 1925     | SH | DEFINED | 4  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 8620    | 175200   | SH | DEFINED | 7  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 2037699 | 41416641 | SH | DEFINED | 8  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 7895    | 160464   | SH | DEFINED | 1  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 50242   | 1021187  | SH | DEFINED | 3  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 17011   | 345762   | SH | DEFINED | 17 |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 905     | 18315    | SH | DEFINED | 5  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 3456    | 70250    | SH | DEFINED | 22 |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 3124    | 63500    | SH | DEFINED | 23 |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 2139776 | 43491377 | SH | DEFINED | 18 |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 267     | 5420     | SH | DEFINED | 6  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 17124   | 348050   | SH | DEFINED | 20 |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 434     | 8813     | SH | DEFINED | 2  |
| UNITRIN INC                  | COM           | 913275103 | 0       | 1600     | SH | DEFINED | 18 |
| UNITRIN INC                  | COM           | 913275103 | 2       | 35       | SH | DEFINED | 17 |
| UNIVERSAL AMERN FINL CORP    | COM           | 913377107 | 1244    | 77400    | SH | DEFINED | 18 |
| UNIVERSAL AMERN FINL CORP    | COM           | 913377107 | 120     | 7460     | SH | DEFINED | 20 |
| UNIVERSAL AMERN FINL CORP    | COM           | 913377107 | 4917    | 306000   | SH | DEFINED | 21 |
| UNIVERSAL CORP VA            | COM           | 913456109 | 55      | 1500     | SH | DEFINED | 17 |
| UNIVERSAL DISPLAY CORP       | COM           | 91347P105 | 0       | 1000     | SH | DEFINED | 18 |
| UNIVERSAL ELECTRS INC        | COM           | 913483103 | 14      | 750      | SH | DEFINED | 11 |
| UNIVERSAL FST PRODS INC      | COM           | 913543104 | 184     | 3790     | SH | DEFINED | 5  |
| UNIVERSAL FST PRODS INC      | COM           | 913543104 | 1263    | 25750    | SH | DEFINED | 3  |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT    | 91359E105 | 2       | 61       | SH | DEFINED | 17 |
| UNIVERSAL HLTH SVCS INC      | CL B          | 913903100 | 291     | 4891     | SH | DEFINED | 5  |
| UNIVERSAL HLTH SVCS INC      | CL B          | 913903100 | 959     | 16000    | SH | DEFINED | 17 |
| UNIVERSAL HLTH SVCS INC      | CL B          | 913903100 | 557     | 9300     | SH | DEFINED | 11 |
| UNIVISION COMMUNICATIONS INC | CL A          | 914906102 | 1486    | 43281    | SH | DEFINED | 3  |
| UNIVISION COMMUNICATIONS INC | CL A          | 914906102 | 38      | 1102     | SH | DEFINED | 21 |
| UNIVISION COMMUNICATIONS INC | CL A          | 914906102 | 0       | 5524     | SH | DEFINED | 18 |
| UNIVISION COMMUNICATIONS INC | CL A          | 914906102 | 325     | 9500     | SH | DEFINED | 5  |
| UNUMPROVIDENT CORP           | COM           | 91529Y106 | 154     | 7942     | SH | DEFINED | 5  |
| UNUMPROVIDENT CORP           | COM           | 91529Y106 | 8       | 415      | SH | DEFINED | 2  |
| UNUMPROVIDENT CORP           | COM           | 91529Y106 | 1157    | 59656    | SH | DEFINED | 3  |
| UNUMPROVIDENT CORP           | COM           | 91529Y106 | 57      | 2958     | SH | DEFINED | 18 |
| UPM KYMMENE CORP             | SPONSORED ADR | 915436109 | 154     | 6500     | SH | DEFINED | 2  |
| UPM KYMMENE CORP             | SPONSORED ADR | 915436109 | 977     | 41280    | SH | DEFINED | 17 |
| UPM KYMMENE CORP             | SPONSORED ADR | 915436109 | 15407   | 668145   | SH | DEFINED | 6  |
| URBAN OUTFITTERS INC         | COM           | 917047102 | 220     | 12400    | SH | DEFINED | 20 |
| URBAN OUTFITTERS INC         | COM           | 917047102 | 55760   | 3152080  | SH | DEFINED | 8  |
| URBAN OUTFITTERS INC         | COM           | 917047102 | 5       | 300      | SH | DEFINED | 11 |
| URBAN OUTFITTERS INC         | COM           | 917047102 | 9516    | 537000   | SH | DEFINED | 21 |
| URBAN OUTFITTERS INC         | COM           | 917047102 | 4256    | 240177   | SH | DEFINED | 18 |
| URS CORP NEW                 | COM           | 903236107 | 0       | 610      | SH | DEFINED | 18 |
| US BANCORP DEL               | COM NEW       | 902973304 | 20285   | 610617   | SH | DEFINED | 3  |
| US BANCORP DEL               | COM NEW       | 902973304 | 15794   | 475445   | SH | DEFINED | 18 |
| US BANCORP DEL               | COM NEW       | 902973304 | 6628    | 200365   | SH | DEFINED | 5  |

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| US BANCORP DEL               | COM NEW        | 902973304 | 283   | 8510    | SH | DEFINED | 11 |
| US BANCORP DEL               | COM NEW        | 902973304 | 28492 | 857683  | SH | DEFINED | 2  |
| US BANCORP DEL               | COM NEW        | 902973304 | 52391 | 1577081 | SH | DEFINED | 17 |
| US BANCORP DEL               | COM NEW        | 902973304 | 568   | 17086   | SH | DEFINED | 1  |
| US BANCORP DEL               | COM NEW        | 902973304 | 13    | 400     | SH | DEFINED | 4  |
| US BANCORP DEL               | COM NEW        | 902973304 | 371   | 11169   | SH | DEFINED | 6  |
| USANA HEALTH SCIENCES INC    | COM            | 90328M107 | 789   | 17700   | SH | DEFINED | 3  |
| USI HLDGS CORP               | COM            | 90333H101 | 18    | 1375    | SH | DEFINED | 5  |
| UST INC                      | COM            | 902911106 | 2742  | 50000   | SH | DEFINED | 17 |
| UST INC                      | COM            | 902911106 | 1524  | 27800   | SH | DEFINED | 3  |
| UST INC                      | COM            | 902911106 | 0     | 4176    | SH | DEFINED | 18 |
| UST INC                      | COM            | 902911106 | 53    | 960     | SH | DEFINED | 2  |
| UST INC                      | COM            | 902911106 | 241   | 4398    | SH | DEFINED | 11 |
| UST INC                      | COM            | 902911106 | 47    | 850     | SH | DEFINED | 5  |
| UTI WORLDWIDE INC            | ORD            | G87210103 | 2477  | 88550   | SH | DEFINED | 1  |
| UTI WORLDWIDE INC            | ORD            | G87210103 | 2     | 95      | SH | DEFINED | 18 |
| V F CORP                     | COM            | 918204108 | 11110 | 152294  | SH | DEFINED | 3  |
| V F CORP                     | COM            | 918204108 | 0     | 4885    | SH | DEFINED | 18 |
| V F CORP                     | COM            | 918204108 | 120   | 1650    | SH | DEFINED | 2  |
| V F CORP                     | COM            | 918204108 | 84    | 1145    | SH | DEFINED | 17 |
| V F CORP                     | COM            | 918204108 | 5219  | 71545   | SH | DEFINED | 11 |
| VAALCO ENERGY INC            | COM NEW        | 91851C201 | 4327  | 602640  | SH | DEFINED | 3  |
| VAIL RESORTS INC             | COM            | 91879Q109 | 4617  | 115376  | SH | DEFINED | 3  |
| VALASSIS COMMUNICATIONS INC  | COM            | 918866104 | 4     | 200     | SH | DEFINED | 17 |
| VALEANT PHARMACEUTICALS INTL | COM            | 91911X104 | 85713 | 4333310 | SH | DEFINED | 18 |
| VALEANT PHARMACEUTICALS INTL | COM            | 91911X104 | 277   | 14000   | SH | DEFINED | 21 |
| VALEANT PHARMACEUTICALS INTL | COM            | 91911X104 | 1681  | 85000   | SH | DEFINED | 20 |
| VALEANT PHARMACEUTICALS INTL | COM            | 91911X104 | 8794  | 444600  | SH | DEFINED | 3  |
| VALENCE TECHNOLOGY INC       | COM            | 918914102 | 1     | 410     | SH | DEFINED | 2  |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 1840  | 35757   | SH | DEFINED | 23 |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 34447 | 669265  | SH | DEFINED | 18 |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 33951 | 659637  | SH | DEFINED | 3  |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 180   | 3500    | SH | DEFINED | 20 |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 1964  | 38150   | SH | DEFINED | 22 |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 108   | 2105    | SH | DEFINED | 2  |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 11550 | 224400  | SH | DEFINED | 17 |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 57    | 1100    | SH | DEFINED | 11 |
| VALERO L P                   | COM UT LTD PRT | 91913W104 | 0     | 1114    | SH | DEFINED | 18 |
| VALLEY NATL BANCORP          | COM            | 919794107 | 0     | 18      | SH | DEFINED | 18 |
| VALLEY NATL BANCORP          | COM            | 919794107 | 132   | 5155    | SH | DEFINED | 5  |
| VALLEY NATL BANCORP          | COM            | 919794107 | 30    | 1155    | SH | DEFINED | 11 |
| VALMONT INDS INC             | COM            | 920253101 | 42    | 800     | SH | DEFINED | 2  |
| VALMONT INDS INC             | COM            | 920253101 | 2191  | 41940   | SH | DEFINED | 3  |
| VALSPAR CORP                 | COM            | 920355104 | 584   | 21950   | SH | DEFINED | 22 |
| VALSPAR CORP                 | COM            | 920355104 | 10671 | 401180  | SH | DEFINED | 3  |
| VALSPAR CORP                 | COM            | 920355104 | 8347  | 313810  | SH | DEFINED | 2  |
| VALSPAR CORP                 | COM            | 920355104 | 144   | 5400    | SH | DEFINED | 20 |
| VALSPAR CORP                 | COM            | 920355104 | 6169  | 231920  | SH | DEFINED | 21 |
| VALSPAR CORP                 | COM            | 920355104 | 1889  | 71005   | SH | DEFINED | 18 |
| VALSPAR CORP                 | COM            | 920355104 | 26    | 964     | SH | DEFINED | 11 |
| VALUECLICK INC               | COM            | 92046N102 | 9     | 491     | SH | DEFINED | 2  |
| VAN KAMPEN CALIF VALUE MUN I | COM            | 92112B107 | 0     | 718     | SH | DEFINED | 18 |
| VAN KAMPEN HIGH INCOME TR II | SH BEN INT     | 920913100 | 0     | 970     | SH | DEFINED | 18 |
| VAN KAMPEN OHIO QUALITY MUN  | COM            | 920923109 | 0     | 1       | SH | DEFINED | 18 |
| VAN KAMPEN TR INVT GRADE MUN | COM            | 920929106 | 0     | 1667    | SH | DEFINED | 18 |
| VAN KAMPEN TR INVT GRADE N Y | COM            | 920931102 | 0     | 936     | SH | DEFINED | 18 |
| VANGUARD INDEX FDS           | VALUE ETF      | 922908744 | 0     | 83      | SH | DEFINED | 18 |
| VANGUARD INDEX FDS           | STK MRK ETF    | 922908769 | 3     | 25430   | SH | DEFINED | 18 |
| VANGUARD INDEX FDS           | SML CP GRW ETF | 922908595 | 0     | 2400    | SH | DEFINED | 18 |
| VANGUARD INTL EQUITY INDEX F | EURPEAN ETF    | 922042874 | 0     | 17      | SH | DEFINED | 18 |
| VANGUARD WORLD FDS           | CONSUM STP ETF | 92204A207 | 0     | 17      | SH | DEFINED | 18 |
| VANGUARD WORLD FDS           | HEALTH CAR ETF | 92204A504 | 0     | 18      | SH | DEFINED | 18 |

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| VANGUARD WORLD FDS           | INDUSTRIAL ETF  | 92204A603 | 0      | 460     | SH | DEFINED | 18 |
| VANGUARD WORLD FDS           | INF TECH ETF    | 92204A702 | 0      | 21      | SH | DEFINED | 18 |
| VARIAN INC                   | COM             | 922206107 | 28     | 600     | SH | DEFINED | 2  |
| VARIAN INC                   | COM             | 922206107 | 14     | 302     | SH | DEFINED | 17 |
| VARIAN INC                   | COM             | 922206107 | 0      | 200     | SH | DEFINED | 18 |
| VARIAN MED SYS INC           | COM             | 92220P105 | 251    | 4700    | SH | DEFINED | 11 |
| VARIAN MED SYS INC           | COM             | 92220P105 | 155    | 2908    | SH | DEFINED | 17 |
| VARIAN MED SYS INC           | COM             | 92220P105 | 182    | 3400    | SH | DEFINED | 2  |
| VARIAN MED SYS INC           | COM             | 92220P105 | 24355  | 456175  | SH | DEFINED | 1  |
| VARIAN MED SYS INC           | COM             | 92220P105 | 853    | 16885   | SH | DEFINED | 5  |
| VARIAN MED SYS INC           | COM             | 92220P105 | 0      | 2456    | SH | DEFINED | 18 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM             | 922207105 | 0      | 300     | SH | DEFINED | 18 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM             | 922207105 | 13992  | 381250  | SH | DEFINED | 3  |
| VARIAN SEMICONDUCTOR EQUIPMN | COM             | 922207105 | 30     | 825     | SH | DEFINED | 5  |
| VASOGEN INC                  | COM             | 92232F103 | 1      | 1000    | SH | DEFINED | 7  |
| VCA ANTECH INC               | COM             | 918194101 | 5333   | 147905  | SH | DEFINED | 18 |
| VECTOR GROUP LTD             | COM             | 92240M108 | 7      | 417     | SH | DEFINED | 1  |
| VECTOR GROUP LTD             | COM             | 92240M108 | 4918   | 303223  | SH | DEFINED | 3  |
| VECTOR GROUP LTD             | COM             | 92240M108 | 0      | 63      | SH | DEFINED | 18 |
| VECTREN CORP                 | COM             | 92240G101 | 187    | 6982    | SH | DEFINED | 2  |
| VECTREN CORP                 | COM             | 92240G101 | 0      | 350     | SH | DEFINED | 18 |
| VEECO INSTRS INC DEL         | COM             | 922417100 | 4441   | 220373  | SH | DEFINED | 3  |
| VEECO INSTRS INC DEL         | COM             | 922417100 | 20     | 1000    | SH | DEFINED | 11 |
| VENTANA MED SYS INC          | COM             | 92276H106 | 225    | 5520    | SH | DEFINED | 17 |
| VENTANA MED SYS INC          | COM             | 92276H106 | 347    | 8500    | SH | DEFINED | 3  |
| VENTANA MED SYS INC          | COM             | 92276H106 | 2403   | 58855   | SH | DEFINED | 18 |
| VENTAS INC                   | COM             | 92276F100 | 15     | 400     | SH | DEFINED | 2  |
| VEOLIA ENVIRONNEMENT         | SPONSORED ADR   | 92334N103 | 1534   | 25410   | SH | DEFINED | 11 |
| VERASUN ENERGY CORP          | COM             | 92336G106 | 2335   | 145470  | SH | DEFINED | 3  |
| VERIFONE HLDGS INC           | COM             | 92342Y109 | 0      | 920     | SH | DEFINED | 18 |
| VERISIGN INC                 | COM             | 92343E102 | 26     | 1279    | SH | DEFINED | 2  |
| VERISIGN INC                 | COM             | 92343E102 | 1013   | 50171   | SH | DEFINED | 3  |
| VERISIGN INC                 | COM             | 92343E102 | 758    | 37500   | SH | DEFINED | 11 |
| VERISIGN INC                 | COM             | 92343E102 | 1848   | 91500   | SH | DEFINED | 20 |
| VERISIGN INC                 | COM             | 92343E102 | 2312   | 114461  | SH | DEFINED | 21 |
| VERISIGN INC                 | COM             | 92343E102 | 293    | 14173   | SH | DEFINED | 5  |
| VERISIGN INC                 | COM             | 92343E102 | 188854 | 9349199 | SH | DEFINED | 18 |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 252    | 6799    | SH | DEFINED | 1  |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 89     | 2397    | SH | DEFINED | 4  |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 10059  | 270922  | SH | DEFINED | 17 |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 58     | 1550    | SH | DEFINED | 7  |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 2982   | 80304   | SH | DEFINED | 2  |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 5443   | 146596  | SH | DEFINED | 21 |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 637    | 17162   | SH | DEFINED | 11 |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 3348   | 90163   | SH | DEFINED | 23 |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 623    | 16775   | SH | DEFINED | 22 |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 260    | 7000    | SH | DEFINED | 20 |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 1919   | 51681   | SH | DEFINED | 5  |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 297265 | 8006054 | SH | DEFINED | 18 |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 396    | 10673   | SH | DEFINED | 6  |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 73316  | 1974577 | SH | DEFINED | 3  |
| VERTEX PHARMACEUTICALS INC   | COM             | 92532F100 | 4943   | 146885  | SH | DEFINED | 21 |
| VERTEX PHARMACEUTICALS INC   | COM             | 92532F100 | 2267   | 67370   | SH | DEFINED | 20 |
| VERTEX PHARMACEUTICALS INC   | COM             | 92532F100 | 64     | 1900    | SH | DEFINED | 11 |
| VERTEX PHARMACEUTICALS INC   | COM             | 92532F100 | 95554  | 2839630 | SH | DEFINED | 18 |
| VERTICALNET INC              | COM PAR \$ 0.01 | 92532L305 | 0      | 108     | SH | DEFINED | 17 |
| VERTRUE INC                  | COM             | 92534N101 | 102    | 2600    | SH | DEFINED | 3  |
| VIACELL INC                  | COM             | 92554J105 | 2896   | 689484  | SH | DEFINED | 18 |
| VIACELL INC                  | COM             | 92554J105 | 27     | 6370    | SH | DEFINED | 20 |
| VIACELL INC                  | COM             | 92554J105 | 5      | 1265    | SH | DEFINED | 21 |
| VIACOM INC NEW               | CL B            | 92553P201 | 2      | 46      | SH | DEFINED | 11 |
| VIACOM INC NEW               | CL B            | 92553P201 | 105    | 2824    | SH | DEFINED | 2  |

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| VIACOM INC NEW               | CL B          | 92553P201 | 140    | 3757     | SH | DEFINED | 17 |
| VIACOM INC NEW               | CL B          | 92553P201 | 1      | 20       | SH | DEFINED | 1  |
| VIACOM INC NEW               | CL B          | 92553P201 | 310    | 8349     | SH | DEFINED | 21 |
| VIACOM INC NEW               | CL B          | 92553P201 | 4888   | 131467   | SH | DEFINED | 3  |
| VIACOM INC NEW               | CL A          | 92553P102 | 274    | 7350     | SH | DEFINED | 21 |
| VIACOM INC NEW               | CL B          | 92553P201 | 90443  | 2432568  | SH | DEFINED | 18 |
| VIACOM INC NEW               | CL B          | 92553P201 | 1251   | 33650    | SH | DEFINED | 20 |
| VIACOM INC NEW               | CL A          | 92553P102 | 17     | 450      | SH | DEFINED | 17 |
| VIACOM INC NEW               | CL B          | 92553P201 | 103    | 2775     | SH | DEFINED | 5  |
| VIACOM INC NEW               | CL A          | 92553P102 | 56     | 1500     | SH | DEFINED | 2  |
| VIACOM INC NEW               | CL A          | 92553P102 | 50     | 1332     | SH | DEFINED | 1  |
| VIACOM INC NEW               | CL A          | 92553P102 | 0      | 505      | SH | DEFINED | 18 |
| VIAD CORP                    | COM NEW       | 92552R406 | 12     | 325      | SH | DEFINED | 17 |
| VIASYS HEALTHCARE INC        | COM NEW       | 92553Q209 | 150    | 5522     | SH | DEFINED | 18 |
| VIASYS HEALTHCARE INC        | COM NEW       | 92553Q209 | 6467   | 237421   | SH | DEFINED | 3  |
| VIASYS HEALTHCARE INC        | COM NEW       | 92553Q209 | 5      | 200      | SH | DEFINED | 11 |
| VICOR CORP                   | COM           | 925815102 | 9      | 775      | SH | DEFINED | 5  |
| VIGNETTE CORP                | COM NEW       | 926734401 | 0      | 4152     | SH | DEFINED | 18 |
| VINEYARD NATL BANCORP        | COM           | 927426106 | 1586   | 61090    | SH | DEFINED | 3  |
| VIRBAC CORP                  | COM           | 927649103 | 10     | 2000     | SH | DEFINED | 5  |
| VIRCO MFG CO                 | COM           | 927651109 | 10     | 2000     | SH | DEFINED | 11 |
| VIRGINIA COMM BANCORP INC    | COM           | 92778Q109 | 16     | 702      | SH | DEFINED | 11 |
| VIRGINIA COMM BANCORP INC    | COM           | 92778Q109 | 1259   | 56700    | SH | DEFINED | 3  |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 54     | 3900     | SH | DEFINED | 5  |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 14     | 1032     | SH | DEFINED | 2  |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 28980  | 2064082  | SH | DEFINED | 3  |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 3      | 194      | SH | DEFINED | 17 |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 701    | 49900    | SH | DEFINED | 22 |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 2512   | 178900   | SH | DEFINED | 23 |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 1470   | 104725   | SH | DEFINED | 18 |
| VISTAPRINT LIMITED           | SHS           | G93762204 | 2824   | 108905   | SH | DEFINED | 18 |
| VISTEON CORP                 | COM           | 92839U107 | 2      | 289      | SH | DEFINED | 2  |
| VISTEON CORP                 | COM           | 92839U107 | 3      | 390      | SH | DEFINED | 17 |
| VISTEON CORP                 | COM           | 92839U107 | 0      | 326      | SH | DEFINED | 18 |
| VITAL IMAGES INC             | COM           | 92846N104 | 63     | 2000     | SH | DEFINED | 2  |
| VITAL SIGNS INC              | COM           | 928469105 | 1479   | 26130    | SH | DEFINED | 3  |
| VITRAN INC                   | COM           | 92850E107 | 908    | 49104    | SH | DEFINED | 3  |
| VITRIA TECHNOLOGY            | COM NEW       | 92849Q401 | 0      | 22099    | SH | DEFINED | 18 |
| VIVO PARTICIPACOES S A       | SPON ADR PFD  | 92855S101 | 0      | 4        | SH | DEFINED | 18 |
| VIVUS INC                    | COM           | 928551100 | 10     | 2700     | SH | DEFINED | 5  |
| VIVUS INC                    | COM           | 928551100 | 0      | 3        | SH | DEFINED | 2  |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 4885   | 213675   | SH | DEFINED | 20 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 32500  | 1465032  | SH | DEFINED | 6  |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 2170   | 94943    | SH | DEFINED | 1  |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 743    | 32520    | SH | DEFINED | 11 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 755    | 33043    | SH | DEFINED | 2  |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 7479   | 327180   | SH | DEFINED | 21 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 1293   | 56571    | SH | DEFINED | 3  |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 523    | 23015    | SH | DEFINED | 5  |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 369376 | 16158173 | SH | DEFINED | 18 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 10521  | 460219   | SH | DEFINED | 17 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 95     | 4141     | SH | DEFINED | 7  |
| VOLCOM INC                   | COM           | 92864N101 | 2      | 99600    | SH | DEFINED | 18 |
| VOLT INFORMATION SCIENCES IN | COM           | 928703107 | 3719   | 104602   | SH | DEFINED | 3  |
| VOLVO AKTIEBOLAGET           | ADR B         | 928856400 | 0      | 100      | SH | DEFINED | 18 |
| VOLVO AKTIEBOLAGET           | ADR B         | 928856400 | 3      | 55       | SH | DEFINED | 2  |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 33     | 300      | SH | DEFINED | 11 |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 2917   | 26760    | SH | DEFINED | 17 |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 905    | 8306     | SH | DEFINED | 2  |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 39     | 360      | SH | DEFINED | 5  |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 2444   | 22421    | SH | DEFINED | 3  |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 0      | 496      | SH | DEFINED | 18 |

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| VOTORANTIM CELULOSE E PAPEL  | SPONSORED ADR | 92906P106 | 53622  | 3165378  | SH | DEFINED | 22 |
| VOTORANTIM CELULOSE E PAPEL  | SPONSORED ADR | 92906P106 | 3      | 152400   | SH | DEFINED | 18 |
| VULCAN MATLS CO              | COM           | 929160109 | 1      | 15       | SH | DEFINED | 2  |
| VULCAN MATLS CO              | COM           | 929160109 | 135    | 1725     | SH | DEFINED | 11 |
| VULCAN MATLS CO              | COM           | 929160109 | 0      | 3000     | SH | DEFINED | 18 |
| VULCAN MATLS CO              | COM           | 929160109 | 1287   | 16449    | SH | DEFINED | 3  |
| W & T OFFSHORE INC           | COM           | 92922P106 | 23     | 800      | SH | DEFINED | 11 |
| W & T OFFSHORE INC           | COM           | 92922P106 | 24102  | 825120   | SH | DEFINED | 3  |
| W P CAREY & CO LLC           | COM           | 92930Y107 | 28     | 1000     | SH | DEFINED | 17 |
| W P CAREY & CO LLC           | COM           | 92930Y107 | 28     | 1000     | SH | DEFINED | 4  |
| W P CAREY & CO LLC           | COM           | 92930Y107 | 0      | 1649     | SH | DEFINED | 18 |
| W-H ENERGY SVCS INC          | COM           | 92925E108 | 34988  | 843690   | SH | DEFINED | 3  |
| WABTEC CORP                  | COM           | 929740108 | 12713  | 468585   | SH | DEFINED | 18 |
| WABTEC CORP                  | COM           | 929740108 | 17749  | 654218   | SH | DEFINED | 3  |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 1132   | 20283    | SH | DEFINED | 2  |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 597    | 10700    | SH | DEFINED | 20 |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 4234   | 75880    | SH | DEFINED | 6  |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 1444   | 25891    | SH | DEFINED | 5  |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 42012  | 752900   | SH | DEFINED | 21 |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 962    | 17235    | SH | DEFINED | 7  |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 13931  | 249654   | SH | DEFINED | 17 |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 387    | 6932     | SH | DEFINED | 1  |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 1290   | 23115    | SH | DEFINED | 4  |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 75150  | 1346776  | SH | DEFINED | 18 |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 33139  | 593887   | SH | DEFINED | 3  |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 1833   | 32855    | SH | DEFINED | 11 |
| WACOAL HOLDINGS CORP         | ADR           | 930004205 | 0      | 74       | SH | DEFINED | 18 |
| WADDELL & REED FINL INC      | CL A          | 930059100 | 19     | 750      | SH | DEFINED | 11 |
| WADDELL & REED FINL INC      | CL A          | 930059100 | 3076   | 124300   | SH | DEFINED | 3  |
| WADDELL & REED FINL INC      | CL A          | 930059100 | 1354   | 54695    | SH | DEFINED | 6  |
| WAINWRIGHT BK&TR CO BOSTON M | COM           | 930705108 | 932    | 88410    | SH | DEFINED | 1  |
| WAL MART STORES INC          | COM           | 931142103 | 20941  | 424596   | SH | DEFINED | 17 |
| WAL MART STORES INC          | COM           | 931142103 | 729966 | 14800608 | SH | DEFINED | 18 |
| WAL MART STORES INC          | COM           | 931142103 | 624    | 12883    | SH | DEFINED | 5  |
| WAL MART STORES INC          | COM           | 931142103 | 221565 | 4492396  | SH | DEFINED | 21 |
| WAL MART STORES INC          | COM           | 931142103 | 1886   | 38246    | SH | DEFINED | 22 |
| WAL MART STORES INC          | COM           | 931142103 | 1147   | 23252    | SH | DEFINED | 11 |
| WAL MART STORES INC          | COM           | 931142103 | 55401  | 1123289  | SH | DEFINED | 3  |
| WAL MART STORES INC          | COM           | 931142103 | 13324  | 270150   | SH | DEFINED | 7  |
| WAL MART STORES INC          | COM           | 931142103 | 4932   | 100000   | SH | DEFINED | 8  |
| WAL MART STORES INC          | COM           | 931142103 | 2045   | 41464    | SH | DEFINED | 1  |
| WAL MART STORES INC          | COM           | 931142103 | 11     | 216      | SH | DEFINED | 4  |
| WAL MART STORES INC          | COM           | 931142103 | 10369  | 210240   | SH | DEFINED | 6  |
| WAL MART STORES INC          | COM           | 931142103 | 6781   | 137480   | SH | DEFINED | 20 |
| WAL MART STORES INC          | COM           | 931142103 | 2329   | 47229    | SH | DEFINED | 2  |
| WALGREEN CO                  | COM           | 931422109 | 978    | 22027    | SH | DEFINED | 11 |
| WALGREEN CO                  | COM           | 931422109 | 56     | 1255     | SH | DEFINED | 4  |
| WALGREEN CO                  | COM           | 931422109 | 25004  | 563277   | SH | DEFINED | 1  |
| WALGREEN CO                  | COM           | 931422109 | 34111  | 768441   | SH | DEFINED | 17 |
| WALGREEN CO                  | COM           | 931422109 | 7      | 150      | SH | DEFINED | 7  |
| WALGREEN CO                  | COM           | 931422109 | 5181   | 116706   | SH | DEFINED | 2  |
| WALGREEN CO                  | COM           | 931422109 | 12643  | 284819   | SH | DEFINED | 3  |
| WALGREEN CO                  | COM           | 931422109 | 1455   | 33500    | SH | DEFINED | 5  |
| WALGREEN CO                  | COM           | 931422109 | 105167 | 2369161  | SH | DEFINED | 18 |
| WALGREEN CO                  | COM           | 931422109 | 434    | 9780     | SH | DEFINED | 20 |
| WALTER INDS INC              | COM           | 93317Q105 | 17     | 400      | SH | DEFINED | 3  |
| WARNER MUSIC GROUP CORP      | COM           | 934550104 | 93     | 3575     | SH | DEFINED | 20 |
| WARNER MUSIC GROUP CORP      | COM           | 934550104 | 32448  | 1250390  | SH | DEFINED | 21 |
| WARNER MUSIC GROUP CORP      | COM           | 934550104 | 1323   | 51000    | SH | DEFINED | 3  |
| WARNER MUSIC GROUP CORP      | COM           | 934550104 | 31683  | 1220925  | SH | DEFINED | 18 |
| WASHINGTON FED INC           | COM           | 938824109 | 3549   | 158177   | SH | DEFINED | 6  |
| WASHINGTON FED INC           | COM           | 938824109 | 442    | 19718    | SH | DEFINED | 4  |

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| WASHINGTON FED INC           | COM             | 938824109 | 1990   | 88699   | SH | DEFINED | 2  |
| WASHINGTON FED INC           | COM             | 938824109 | 32     | 1436    | SH | DEFINED | 11 |
| WASHINGTON FED INC           | COM             | 938824109 | 38     | 1695    | SH | DEFINED | 17 |
| WASHINGTON FED INC           | COM             | 938824109 | 0      | 9700    | SH | DEFINED | 18 |
| WASHINGTON GROUP             | COM             | 938862208 | 118    | 2173    | SH | DEFINED | 14 |
| WASHINGTON MUT INC           | COM             | 939322103 | 13041  | 30000   | SH | DEFINED | 8  |
| WASHINGTON MUT INC           | COM             | 939322103 | 610    | 14140   | SH | DEFINED | 5  |
| WASHINGTON MUT INC           | COM             | 939322103 | 146    | 3350    | SH | DEFINED | 7  |
| WASHINGTON MUT INC           | COM             | 939322103 | 6274   | 144336  | SH | DEFINED | 17 |
| WASHINGTON MUT INC           | COM             | 939322103 | 1671   | 38436   | SH | DEFINED | 4  |
| WASHINGTON MUT INC           | COM             | 939322103 | 244    | 5615    | SH | DEFINED | 6  |
| WASHINGTON MUT INC           | COM             | 939322103 | 1326   | 30499   | SH | DEFINED | 2  |
| WASHINGTON MUT INC           | COM             | 939322103 | 11006  | 253189  | SH | DEFINED | 3  |
| WASHINGTON MUT INC           | COM             | 939322103 | 484    | 11136   | SH | DEFINED | 11 |
| WASHINGTON MUT INC           | COM             | 939322103 | 4043   | 93005   | SH | DEFINED | 18 |
| WASHINGTON POST CO           | CL B            | 939640108 | 0      | 266     | SH | DEFINED | 18 |
| WASHINGTON POST CO           | CL B            | 939640108 | 133    | 180     | SH | DEFINED | 21 |
| WASHINGTON POST CO           | CL B            | 939640108 | 1253   | 1700    | SH | DEFINED | 3  |
| WASHINGTON POST CO           | CL B            | 939640108 | 221    | 300     | SH | DEFINED | 11 |
| WASHINGTON POST CO           | CL B            | 939640108 | 1518   | 2060    | SH | DEFINED | 17 |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT      | 939653101 | 26     | 666     | SH | DEFINED | 5  |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT      | 939653101 | 32     | 800     | SH | DEFINED | 11 |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT      | 939653101 | 291    | 7306    | SH | DEFINED | 2  |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT      | 939653101 | 224    | 5625    | SH | DEFINED | 17 |
| WASTE CONNECTIONS INC        | COM             | 941053100 | 0      | 53      | SH | DEFINED | 18 |
| WASTE CONNECTIONS INC        | COM             | 941053100 | 28     | 750     | SH | DEFINED | 17 |
| WASTE INDUSTRIES USA INC     | COM             | 941057101 | 238    | 8800    | SH | DEFINED | 3  |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 493    | 13450   | SH | DEFINED | 7  |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 32680  | 890954  | SH | DEFINED | 10 |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 256138 | 6983033 | SH | DEFINED | 8  |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 3765   | 102633  | SH | DEFINED | 3  |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 291    | 7925    | SH | DEFINED | 11 |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 1671   | 45600   | SH | DEFINED | 5  |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 256684 | 6997917 | SH | DEFINED | 18 |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 565    | 15400   | SH | DEFINED | 20 |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 12688  | 345909  | SH | DEFINED | 4  |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 106    | 2900    | SH | DEFINED | 17 |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 37     | 1000    | SH | DEFINED | 2  |
| WATERS CORP                  | COM             | 941848103 | 1      | 32000   | SH | DEFINED | 18 |
| WATERS CORP                  | COM             | 941848103 | 14     | 300     | SH | DEFINED | 5  |
| WATERS CORP                  | COM             | 941848103 | 226    | 5000    | SH | DEFINED | 7  |
| WATERS CORP                  | COM             | 941848103 | 1662   | 36699   | SH | DEFINED | 17 |
| WATERS CORP                  | COM             | 941848103 | 958    | 21160   | SH | DEFINED | 3  |
| WATERS CORP                  | COM             | 941848103 | 3120   | 68900   | SH | DEFINED | 23 |
| WATSCO INC                   | COM             | 942622200 | 15     | 330     | SH | DEFINED | 2  |
| WATSCO INC                   | COM             | 942622200 | 6457   | 140340  | SH | DEFINED | 3  |
| WATSON PHARMACEUTICALS INC   | COM             | 942683103 | 5      | 200     | SH | DEFINED | 17 |
| WATSON PHARMACEUTICALS INC   | COM             | 942683103 | 494    | 18871   | SH | DEFINED | 18 |
| WATSON PHARMACEUTICALS INC   | COM             | 942683103 | 163    | 6300    | SH | DEFINED | 5  |
| WATSON PHARMACEUTICALS INC   | COM             | 942683103 | 10     | 392     | SH | DEFINED | 2  |
| WATSON PHARMACEUTICALS INC   | COM             | 942683103 | 471    | 18012   | SH | DEFINED | 3  |
| WATSON PHARMACEUTICALS INC   | DBCV 1.750% 3/1 | 942683AC7 | 339    | 368000  | SH | DEFINED | 14 |
| WATSON WYATT WORLDWIDE INC   | CL A            | 942712100 | 20370  | 497800  | SH | DEFINED | 18 |
| WATSON WYATT WORLDWIDE INC   | CL A            | 942712100 | 16559  | 404660  | SH | DEFINED | 3  |
| WATTS WATER TECHNOLOGIES INC | CL A            | 942749102 | 165    | 5195    | SH | DEFINED | 17 |
| WAUSAU PAPER CORP            | COM             | 943315101 | 9      | 700     | SH | DEFINED | 11 |
| WAVE SYSTEMS CORP            | COM NEW         | 943526301 | 70     | 41967   | SH | DEFINED | 20 |
| WAVE SYSTEMS CORP            | COM NEW         | 943526301 | 75     | 44900   | SH | DEFINED | 21 |
| WAVE SYSTEMS CORP            | COM NEW         | 943526301 | 1640   | 988118  | SH | DEFINED | 18 |
| WEATHERFORD INTERNATIONAL LT | COM             | G95089101 | 21     | 500     | SH | DEFINED | 1  |
| WEATHERFORD INTERNATIONAL LT | COM             | G95089101 | 167    | 4010    | SH | DEFINED | 11 |
| WEATHERFORD INTERNATIONAL LT | COM             | G95089101 | 847    | 20720   | SH | DEFINED | 5  |

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|                              |            |           |         |          |    |         |    |
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| WEATHERFORD INTERNATIONAL LT | COM        | G95089101 | 96      | 2300     | SH | DEFINED | 4  |
| WEATHERFORD INTERNATIONAL LT | COM        | G95089101 | 10      | 248      | SH | DEFINED | 2  |
| WEATHERFORD INTERNATIONAL LT | COM        | G95089101 | 2732    | 65483    | SH | DEFINED | 3  |
| WEATHERFORD INTERNATIONAL LT | COM        | G95089101 | 8774    | 210319   | SH | DEFINED | 21 |
| WEATHERFORD INTERNATIONAL LT | COM        | G95089101 | 1480561 | 35488049 | SH | DEFINED | 18 |
| WEBEX COMMUNICATIONS INC     | COM        | 94767L109 | 1945    | 49850    | SH | DEFINED | 18 |
| WEBEX COMMUNICATIONS INC     | COM        | 94767L109 | 179     | 4600     | SH | DEFINED | 20 |
| WEBEX COMMUNICATIONS INC     | COM        | 94767L109 | 7578    | 194200   | SH | DEFINED | 21 |
| WEBEX COMMUNICATIONS INC     | COM        | 94767L109 | 21      | 550      | SH | DEFINED | 5  |
| WEBMD HEALTH CORP            | CL A       | 94770V102 | 3       | 90       | SH | DEFINED | 2  |
| WEBSense INC                 | COM        | 947684106 | 9       | 400      | SH | DEFINED | 11 |
| WEBSense INC                 | COM        | 947684106 | 7014    | 324556   | SH | DEFINED | 3  |
| WEBSTER FINL CORP CONN       | COM        | 947890109 | 145     | 3075     | SH | DEFINED | 5  |
| WEBSTER FINL CORP CONN       | COM        | 947890109 | 9128    | 193762   | SH | DEFINED | 18 |
| WEBSTER FINL CORP CONN       | COM        | 947890109 | 342     | 7250     | SH | DEFINED | 11 |
| WEINGARTEN RLTY INVS         | SH BEN INT | 948741103 | 643     | 14941    | SH | DEFINED | 3  |
| WEINGARTEN RLTY INVS         | SH BEN INT | 948741103 | 2307    | 53630    | SH | DEFINED | 11 |
| WEINGARTEN RLTY INVS         | SH BEN INT | 948741103 | 0       | 3738     | SH | DEFINED | 18 |
| WEINGARTEN RLTY INVS         | SH BEN INT | 948741103 | 4891    | 113681   | SH | DEFINED | 17 |
| WEIS MKTS INC                | COM        | 948849104 | 15      | 365      | SH | DEFINED | 11 |
| WELLCARE HEALTH PLANS INC    | COM        | 94946T106 | 47      | 828      | SH | DEFINED | 2  |
| WELLCARE HEALTH PLANS INC    | COM        | 94946T106 | 67897   | 1198953  | SH | DEFINED | 3  |
| WELLCARE HEALTH PLANS INC    | COM        | 94946T106 | 2416    | 42660    | SH | DEFINED | 18 |
| WELLMAN INC                  | COM        | 949702104 | 62      | 15630    | SH | DEFINED | 6  |
| WELLPOINT INC                | COM        | 94973V107 | 11006   | 142839   | SH | DEFINED | 17 |
| WELLPOINT INC                | COM        | 94973V107 | 1123    | 14580    | SH | DEFINED | 5  |
| WELLPOINT INC                | COM        | 94973V107 | 994     | 12900    | SH | DEFINED | 20 |
| WELLPOINT INC                | COM        | 94973V107 | 709     | 9200     | SH | DEFINED | 22 |
| WELLPOINT INC                | COM        | 94973V107 | 3082    | 40000    | SH | DEFINED | 23 |
| WELLPOINT INC                | COM        | 94973V107 | 159321  | 2067768  | SH | DEFINED | 18 |
| WELLPOINT INC                | COM        | 94973V107 | 82082   | 1065308  | SH | DEFINED | 21 |
| WELLPOINT INC                | COM        | 94973V107 | 1477    | 19165    | SH | DEFINED | 11 |
| WELLPOINT INC                | COM        | 94973V107 | 2       | 30       | SH | DEFINED | 7  |
| WELLPOINT INC                | COM        | 94973V107 | 266539  | 3459305  | SH | DEFINED | 8  |
| WELLPOINT INC                | COM        | 94973V107 | 46      | 600      | SH | DEFINED | 1  |
| WELLPOINT INC                | COM        | 94973V107 | 92      | 1200     | SH | DEFINED | 4  |
| WELLPOINT INC                | COM        | 94973V107 | 155     | 2011     | SH | DEFINED | 2  |
| WELLPOINT INC                | COM        | 94973V107 | 38059   | 493956   | SH | DEFINED | 3  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 47559   | 1314516  | SH | DEFINED | 17 |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 567718  | 15691480 | SH | DEFINED | 18 |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 3320    | 92098    | SH | DEFINED | 5  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 11427   | 315831   | SH | DEFINED | 2  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 1815    | 50162    | SH | DEFINED | 11 |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 190     | 5260     | SH | DEFINED | 7  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 47991   | 1326428  | SH | DEFINED | 3  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 173351  | 4791344  | SH | DEFINED | 21 |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 1884    | 52062    | SH | DEFINED | 20 |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 1700    | 47000    | SH | DEFINED | 4  |
| WELLS FARGO & CO NEW         | COM        | 949746101 | 434     | 12000    | SH | DEFINED | 1  |
| WELLSFORD REAL PPTYS INC     | COM NEW    | 950240200 | 0       | 37       | SH | DEFINED | 2  |
| WELLSFORD REAL PPTYS INC     | COM NEW    | 950240200 | 332     | 45099    | SH | DEFINED | 6  |
| WENDYS INTL INC              | COM        | 950590109 | 1396    | 20835    | SH | DEFINED | 3  |
| WENDYS INTL INC              | COM        | 950590109 | 122     | 3740     | SH | DEFINED | 5  |
| WENDYS INTL INC              | COM        | 950590109 | 7       | 103      | SH | DEFINED | 11 |
| WENDYS INTL INC              | COM        | 950590109 | 2680    | 40000    | SH | DEFINED | 7  |
| WENDYS INTL INC              | COM        | 950590109 | 30945   | 625900   | SH | DEFINED | 18 |
| WERNER ENTERPRISES INC       | COM        | 950755108 | 290     | 15475    | SH | DEFINED | 21 |
| WERNER ENTERPRISES INC       | COM        | 950755108 | 1       | 34296    | SH | DEFINED | 18 |
| WESBANCO INC                 | COM        | 950810101 | 31      | 1075     | SH | DEFINED | 11 |
| WESCO INTL INC               | COM        | 95082P105 | 26965   | 464661   | SH | DEFINED | 3  |
| WESCO INTL INC               | COM        | 95082P105 | 13      | 230      | SH | DEFINED | 2  |
| WEST COAST BANCORP ORE NEW   | COM        | 952145100 | 1322    | 43300    | SH | DEFINED | 3  |

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|                              |     |            |           |        |         |    |         |    |
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| WEST PHARMACEUTICAL SVSC INC | COM |            | 955306105 | 31     | 800     | SH | DEFINED | 5  |
| WEST PHARMACEUTICAL SVSC INC | COM |            | 955306105 | 24385  | 620962  | SH | DEFINED | 3  |
| WEST PHARMACEUTICAL SVSC INC | COM |            | 955306105 | 118    | 3000    | SH | DEFINED | 11 |
| WESTAFF INC                  | COM |            | 957070105 | 4      | 875     | SH | DEFINED | 5  |
| WESTAMERICA BANCORPORATION   | COM |            | 957090103 | 145    | 2870    | SH | DEFINED | 20 |
| WESTAMERICA BANCORPORATION   | COM |            | 957090103 | 1399   | 27700   | SH | DEFINED | 18 |
| WESTAMERICA BANCORPORATION   | COM |            | 957090103 | 5285   | 104640  | SH | DEFINED | 21 |
| WESTAR ENERGY INC            | COM |            | 95709T100 | 27     | 1148    | SH | DEFINED | 17 |
| WESTAR ENERGY INC            | COM |            | 95709T100 | 60     | 2559    | SH | DEFINED | 2  |
| WESTAR ENERGY INC            | COM |            | 95709T100 | 15     | 650     | SH | DEFINED | 11 |
| WESTAR ENERGY INC            | COM |            | 95709T100 | 0      | 13875   | SH | DEFINED | 18 |
| WESTERN ALLIANCE BANCORP     | COM |            | 957638109 | 20     | 600     | SH | DEFINED | 11 |
| WESTERN ALLIANCE BANCORP     | COM |            | 957638109 | 3      | 79000   | SH | DEFINED | 18 |
| WESTERN ASSET CLAYMORE US TR | COM | SH BEN INT | 95766Q106 | 0      | 5       | SH | DEFINED | 18 |
| WESTERN DIGITAL CORP         | COM |            | 958102105 | 23718  | 1310409 | SH | DEFINED | 18 |
| WESTERN DIGITAL CORP         | COM |            | 958102105 | 18     | 1000    | SH | DEFINED | 5  |
| WESTERN DIGITAL CORP         | COM |            | 958102105 | 877    | 48450   | SH | DEFINED | 22 |
| WESTERN DIGITAL CORP         | COM |            | 958102105 | 3587   | 198200  | SH | DEFINED | 23 |
| WESTERN DIGITAL CORP         | COM |            | 958102105 | 15     | 840     | SH | DEFINED | 2  |
| WESTERN DIGITAL CORP         | COM |            | 958102105 | 28     | 1573    | SH | DEFINED | 17 |
| WESTERN DIGITAL CORP         | COM |            | 958102105 | 59006  | 3260018 | SH | DEFINED | 3  |
| WESTERN DIGITAL CORP         | COM |            | 958102105 | 235    | 13000   | SH | DEFINED | 20 |
| WESTERN REFNG INC            | COM |            | 959319104 | 23     | 1000    | SH | DEFINED | 11 |
| WESTERN REFNG INC            | COM |            | 959319104 | 0      | 3000    | SH | DEFINED | 18 |
| WESTERN REFNG INC            | COM |            | 959319104 | 2862   | 123130  | SH | DEFINED | 3  |
| WESTLAKE CHEM CORP           | COM |            | 960413102 | 7151   | 223410  | SH | DEFINED | 3  |
| WESTLAKE CHEM CORP           | COM |            | 960413102 | 19     | 587     | SH | DEFINED | 2  |
| WESTLAKE CHEM CORP           | COM |            | 960413102 | 1016   | 31727   | SH | DEFINED | 6  |
| WESTMORELAND COAL CO         | COM |            | 960878106 | 26     | 1300    | SH | DEFINED | 3  |
| WEYCO GROUP INC              | COM |            | 962149100 | 438    | 19600   | SH | DEFINED | 17 |
| WEYERHAEUSER CO              | COM |            | 962166104 | 5831   | 94761   | SH | DEFINED | 21 |
| WEYERHAEUSER CO              | COM |            | 962166104 | 17     | 280     | SH | DEFINED | 7  |
| WEYERHAEUSER CO              | COM |            | 962166104 | 443    | 7205    | SH | DEFINED | 2  |
| WEYERHAEUSER CO              | COM |            | 962166104 | 3719   | 60441   | SH | DEFINED | 3  |
| WEYERHAEUSER CO              | COM |            | 962166104 | 38     | 622     | SH | DEFINED | 11 |
| WEYERHAEUSER CO              | COM |            | 962166104 | 248    | 4026    | SH | DEFINED | 17 |
| WEYERHAEUSER CO              | COM |            | 962166104 | 3396   | 55200   | SH | DEFINED | 20 |
| WEYERHAEUSER CO              | COM |            | 962166104 | 112    | 1815    | SH | DEFINED | 5  |
| WEYERHAEUSER CO              | COM |            | 962166104 | 336277 | 5465252 | SH | DEFINED | 18 |
| WGL HLDGS INC                | COM |            | 92924F106 | 22     | 700     | SH | DEFINED | 11 |
| WHIRLPOOL CORP               | COM |            | 963320106 | 21     | 249     | SH | DEFINED | 17 |
| WHIRLPOOL CORP               | COM |            | 963320106 | 8      | 100     | SH | DEFINED | 2  |
| WHIRLPOOL CORP               | COM |            | 963320106 | 232    | 2760    | SH | DEFINED | 6  |
| WHIRLPOOL CORP               | COM |            | 963320106 | 132    | 1571    | SH | DEFINED | 18 |
| WHIRLPOOL CORP               | COM |            | 963320106 | 1142   | 13574   | SH | DEFINED | 3  |
| WHITE MTNS INS GROUP LTD     | COM |            | G9618E107 | 622    | 1250    | SH | DEFINED | 5  |
| WHITE MTNS INS GROUP LTD     | COM |            | G9618E107 | 50     | 100     | SH | DEFINED | 2  |
| WHITE MTNS INS GROUP LTD     | COM |            | G9618E107 | 672    | 1352    | SH | DEFINED | 17 |
| WHITE MTNS INS GROUP LTD     | COM |            | G9618E107 | 174    | 350     | SH | DEFINED | 11 |
| WHITE MTNS INS GROUP LTD     | COM |            | G9618E107 | 106    | 215     | SH | DEFINED | 18 |
| WHITING PETE CORP NEW        | COM |            | 966387102 | 2961   | 73842   | SH | DEFINED | 6  |
| WHITING PETE CORP NEW        | COM |            | 966387102 | 34     | 840     | SH | DEFINED | 2  |
| WHITNEY HLDG CORP            | COM |            | 966612103 | 13203  | 369105  | SH | DEFINED | 3  |
| WHITNEY HLDG CORP            | COM |            | 966612103 | 1      | 30375   | SH | DEFINED | 18 |
| WHITNEY HLDG CORP            | COM |            | 966612103 | 306    | 8550    | SH | DEFINED | 11 |
| WHITNEY HLDG CORP            | COM |            | 966612103 | 1120   | 31300   | SH | DEFINED | 22 |
| WHITNEY HLDG CORP            | COM |            | 966612103 | 69     | 1950    | SH | DEFINED | 5  |
| WHOLE FOODS MKT INC          | COM |            | 966837106 | 0      | 642     | SH | DEFINED | 18 |
| WHOLE FOODS MKT INC          | COM |            | 966837106 | 1304   | 21940   | SH | DEFINED | 11 |
| WHOLE FOODS MKT INC          | COM |            | 966837106 | 1452   | 24434   | SH | DEFINED | 3  |
| WHOLE FOODS MKT INC          | COM |            | 966837106 | 376    | 6405    | SH | DEFINED | 5  |
| WHOLE FOODS MKT INC          | COM |            | 966837106 | 238    | 4000    | SH | DEFINED | 1  |

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| WHOLE FOODS MKT INC          | COM           | 966837106 | 124    | 2093    | SH | DEFINED | 2  |
| WHOLE FOODS MKT INC          | COM           | 966837106 | 1093   | 18383   | SH | DEFINED | 17 |
| WIDERTHAN CO LTD             | SPONS ADR     | 967593104 | 5967   | 356213  | SH | DEFINED | 21 |
| WIDERTHAN CO LTD             | SPONS ADR     | 967593104 | 144    | 8569    | SH | DEFINED | 20 |
| WIDERTHAN CO LTD             | SPONS ADR     | 967593104 | 1511   | 90234   | SH | DEFINED | 18 |
| WILD OATS MARKETS INC        | COM           | 96808B107 | 2771   | 171485  | SH | DEFINED | 18 |
| WILD OATS MARKETS INC        | COM           | 96808B107 | 6853   | 424080  | SH | DEFINED | 3  |
| WILD OATS MARKETS INC        | COM           | 96808B107 | 7      | 445     | SH | DEFINED | 2  |
| WILD OATS MARKETS INC        | COM           | 96808B107 | 18     | 1100    | SH | DEFINED | 1  |
| WILEY JOHN & SONS INC        | CL A          | 968223206 | 466    | 12940   | SH | DEFINED | 17 |
| WILEY JOHN & SONS INC        | CL A          | 968223206 | 467    | 13173   | SH | DEFINED | 5  |
| WILEY JOHN & SONS INC        | CL A          | 968223206 | 498    | 13825   | SH | DEFINED | 11 |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 203012 | 8504919 | SH | DEFINED | 18 |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 110    | 4609    | SH | DEFINED | 2  |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 5497   | 230295  | SH | DEFINED | 6  |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 3154   | 132147  | SH | DEFINED | 3  |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 125    | 5250    | SH | DEFINED | 17 |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 2788   | 116800  | SH | DEFINED | 20 |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 5118   | 214411  | SH | DEFINED | 21 |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 52     | 2200    | SH | DEFINED | 5  |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 5860   | 245480  | SH | DEFINED | 11 |
| WILLIAMS SCOTSMAN INTL INC   | COM           | 96950G102 | 4547   | 212873  | SH | DEFINED | 3  |
| WILLIAMS SONOMA INC          | COM           | 969904101 | 0      | 7672    | SH | DEFINED | 18 |
| WILLIAMS SONOMA INC          | COM           | 969904101 | 13     | 400     | SH | DEFINED | 11 |
| WILLIAMS SONOMA INC          | COM           | 969904101 | 318    | 9829    | SH | DEFINED | 2  |
| WILLIS GROUP HOLDINGS LTD    | SHS           | G96655108 | 43     | 1125    | SH | DEFINED | 5  |
| WILLIS GROUP HOLDINGS LTD    | SHS           | G96655108 | 4      | 130     | SH | DEFINED | 18 |
| WILLOW GROVE BANCORP INC NEW | COM           | 97111W101 | 38     | 2400    | SH | DEFINED | 11 |
| WILLOW GROVE BANCORP INC NEW | COM           | 97111W101 | 940    | 60000   | SH | DEFINED | 1  |
| WILLOW GROVE BANCORP INC NEW | COM           | 97111W101 | 775    | 49500   | SH | DEFINED | 3  |
| WILMINGTON TRUST CORP        | COM           | 971807102 | 192    | 4300    | SH | DEFINED | 17 |
| WILMINGTON TRUST CORP        | COM           | 971807102 | 249    | 5600    | SH | DEFINED | 2  |
| WILMINGTON TRUST CORP        | COM           | 971807102 | 668    | 15000   | SH | DEFINED | 4  |
| WILMINGTON TRUST CORP        | COM           | 971807102 | 18     | 400     | SH | DEFINED | 5  |
| WILMINGTON TRUST CORP        | COM           | 971807102 | 26151  | 587002  | SH | DEFINED | 3  |
| WILMINGTON TRUST CORP        | COM           | 971807102 | 143    | 3200    | SH | DEFINED | 11 |
| WILSHIRE BANCORP INC         | COM           | 97186T108 | 7282   | 382484  | SH | DEFINED | 3  |
| WIND RIVER SYSTEMS INC       | COM           | 973149107 | 0      | 400     | SH | DEFINED | 18 |
| WINDSTREAM CORP              | COM           | 97381W104 | 681    | 51651   | SH | DEFINED | 11 |
| WINDSTREAM CORP              | COM           | 97381W104 | 4756   | 360575  | SH | DEFINED | 3  |
| WINDSTREAM CORP              | COM           | 97381W104 | 17098  | 1296273 | SH | DEFINED | 18 |
| WINDSTREAM CORP              | COM           | 97381W104 | 1854   | 140570  | SH | DEFINED | 17 |
| WINDSTREAM CORP              | COM           | 97381W104 | 89     | 6751    | SH | DEFINED | 2  |
| WINDSTREAM CORP              | COM           | 97381W104 | 317    | 23624   | SH | DEFINED | 5  |
| WINDSTREAM CORP              | COM           | 97381W104 | 99     | 7505    | SH | DEFINED | 20 |
| WINDSTREAM CORP              | COM           | 97381W104 | 18     | 1343    | SH | DEFINED | 4  |
| WINNEBAGO INDS INC           | COM           | 974637100 | 10     | 305     | SH | DEFINED | 2  |
| WINTRUST FINANCIAL CORP      | COM           | 97650W108 | 0      | 119     | SH | DEFINED | 18 |
| WIPRO LTD                    | SPON ADR 1 SH | 97651M109 | 13     | 1000    | SH | DEFINED | 2  |
| WISCONSIN ENERGY CORP        | COM           | 976657106 | 6      | 140     | SH | DEFINED | 11 |
| WISCONSIN ENERGY CORP        | COM           | 976657106 | 246    | 5699    | SH | DEFINED | 17 |
| WISCONSIN ENERGY CORP        | COM           | 976657106 | 90     | 2085    | SH | DEFINED | 2  |
| WISCONSIN ENERGY CORP        | COM           | 976657106 | 400    | 9150    | SH | DEFINED | 5  |
| WISCONSIN ENERGY CORP        | COM           | 976657106 | 6043   | 140088  | SH | DEFINED | 3  |
| WISCONSIN ENERGY CORP        | COM           | 976657106 | 1      | 18150   | SH | DEFINED | 18 |
| WITNESS SYS INC              | COM           | 977424100 | 3400   | 193980  | SH | DEFINED | 3  |
| WITNESS SYS INC              | COM           | 977424100 | 3      | 168800  | SH | DEFINED | 18 |
| WMS INDS INC                 | COM           | 929297109 | 3188   | 109150  | SH | DEFINED | 18 |
| WMS INDS INC                 | COM           | 929297109 | 15     | 510     | SH | DEFINED | 2  |
| WOLVERINE WORLD WIDE INC     | COM           | 978097103 | 23542  | 831564  | SH | DEFINED | 3  |
| WOLVERINE WORLD WIDE INC     | COM           | 978097103 | 14     | 500     | SH | DEFINED | 5  |
| WOLVERINE WORLD WIDE INC     | COM           | 978097103 | 4      | 150     | SH | DEFINED | 1  |

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|                           |               |           |        |          |    |         |    |
|---------------------------|---------------|-----------|--------|----------|----|---------|----|
| WORLD ACCEP CORP DEL      | COM           | 981419104 | 7593   | 172653   | SH | DEFINED | 3  |
| WORLD WRESTLING ENTMT INC | CL A          | 98156Q108 | 79     | 4800     | SH | DEFINED | 20 |
| WORLD WRESTLING ENTMT INC | CL A          | 98156Q108 | 20324  | 1237000  | SH | DEFINED | 18 |
| WORLD WRESTLING ENTMT INC | CL A          | 98156Q108 | 92     | 5600     | SH | DEFINED | 21 |
| WORLD WRESTLING ENTMT INC | CL A          | 98156Q108 | 8047   | 489787   | SH | DEFINED | 3  |
| WORLDSPACE INC            | CL A          | 981579105 | 3      | 980      | SH | DEFINED | 2  |
| WORTHINGTON INDS INC      | COM           | 981811102 | 17     | 1000     | SH | DEFINED | 17 |
| WORTHINGTON INDS INC      | COM           | 981811102 | 0      | 100      | SH | DEFINED | 18 |
| WORTHINGTON INDS INC      | COM           | 981811102 | 26     | 1500     | SH | DEFINED | 2  |
| WORTHINGTON INDS INC      | COM           | 981811102 | 3954   | 231750   | SH | DEFINED | 3  |
| WPP GROUP PLC             | SPON ADR 0905 | 929309409 | 79     | 1282     | SH | DEFINED | 17 |
| WPP GROUP PLC             | SPON ADR 0905 | 929309409 | 27930  | 452452   | SH | DEFINED | 18 |
| WPP GROUP PLC             | SPON ADR 0905 | 929309409 | 8727   | 141366   | SH | DEFINED | 10 |
| WPP GROUP PLC             | SPON ADR 0905 | 929309409 | 570    | 9235     | SH | DEFINED | 11 |
| WPP GROUP PLC             | SPON ADR 0905 | 929309409 | 1456   | 39259    | SH | DEFINED | 6  |
| WPP GROUP PLC             | SPON ADR 0905 | 929309409 | 135515 | 2195294  | SH | DEFINED | 8  |
| WPP GROUP PLC             | SPON ADR 0905 | 929309409 | 160    | 2595     | SH | DEFINED | 7  |
| WPP GROUP PLC             | SPON ADR 0905 | 929309409 | 21     | 334      | SH | DEFINED | 5  |
| WPS RESOURCES CORP        | COM           | 92931B106 | 13342  | 268856   | SH | DEFINED | 18 |
| WPS RESOURCES CORP        | COM           | 92931B106 | 215    | 4340     | SH | DEFINED | 17 |
| WPS RESOURCES CORP        | COM           | 92931B106 | 144    | 2900     | SH | DEFINED | 20 |
| WRIGHT EXPRESS CORP       | COM           | 98233Q105 | 1448   | 60200    | SH | DEFINED | 18 |
| WRIGHT EXPRESS CORP       | COM           | 98233Q105 | 140    | 5800     | SH | DEFINED | 20 |
| WRIGHT EXPRESS CORP       | COM           | 98233Q105 | 5820   | 241900   | SH | DEFINED | 21 |
| WRIGHT EXPRESS CORP       | COM           | 98233Q105 | 344    | 14300    | SH | DEFINED | 11 |
| WRIGLEY WM JR CO          | COM           | 982526105 | 41     | 899      | SH | DEFINED | 17 |
| WRIGLEY WM JR CO          | COM           | 982526105 | 579288 | 12576813 | SH | DEFINED | 18 |
| WRIGLEY WM JR CO          | COM           | 982526105 | 6693   | 145316   | SH | DEFINED | 1  |
| WRIGLEY WM JR CO          | COM           | 982526105 | 2035   | 44172    | SH | DEFINED | 3  |
| WRIGLEY WM JR CO          | COM           | 982526105 | 84     | 1815     | SH | DEFINED | 2  |
| WRIGLEY WM JR CO          | COM           | 982526105 | 5      | 100      | SH | DEFINED | 4  |
| WRIGLEY WM JR CO          | COM           | 982526105 | 3621   | 78612    | SH | DEFINED | 20 |
| WRIGLEY WM JR CO          | COM           | 982526105 | 5396   | 117143   | SH | DEFINED | 21 |
| WRIGLEY WM JR CO          | COM           | 982526105 | 63     | 1400     | SH | DEFINED | 5  |
| WRIGLEY WM JR CO          | COM           | 982526105 | 247    | 5362     | SH | DEFINED | 11 |
| WSFS FINL CORP            | COM           | 929328102 | 124    | 2000     | SH | DEFINED | 11 |
| WSFS FINL CORP            | COM           | 929328102 | 18     | 300      | SH | DEFINED | 5  |
| WYETH                     | COM           | 983024100 | 27450  | 539940   | SH | DEFINED | 3  |
| WYETH                     | PFD CV \$2    | 983024209 | 0      | 36       | SH | DEFINED | 18 |
| WYETH                     | COM           | 983024100 | 1390   | 34224    | SH | DEFINED | 6  |
| WYETH                     | COM           | 983024100 | 55     | 1080     | SH | DEFINED | 4  |
| WYETH                     | COM           | 983024100 | 1616   | 31774    | SH | DEFINED | 1  |
| WYETH                     | COM           | 983024100 | 17483  | 343882   | SH | DEFINED | 17 |
| WYETH                     | COM           | 983024100 | 5694   | 112000   | SH | DEFINED | 7  |
| WYETH                     | COM           | 983024100 | 58082  | 1142443  | SH | DEFINED | 21 |
| WYETH                     | COM           | 983024100 | 2353   | 46281    | SH | DEFINED | 11 |
| WYETH                     | COM           | 983024100 | 1975   | 39206    | SH | DEFINED | 5  |
| WYETH                     | COM           | 983024100 | 650071 | 12786601 | SH | DEFINED | 18 |
| WYETH                     | COM           | 983024100 | 6741   | 132600   | SH | DEFINED | 20 |
| WYETH                     | COM           | 983024100 | 4436   | 87260    | SH | DEFINED | 2  |
| WYNDHAM WORLDWIDE CORP    | COM           | 98310W108 | 423    | 15120    | SH | DEFINED | 17 |
| WYNDHAM WORLDWIDE CORP    | COM           | 98310W108 | 3031   | 108376   | SH | DEFINED | 4  |
| WYNDHAM WORLDWIDE CORP    | COM           | 98310W108 | 22     | 794      | SH | DEFINED | 7  |
| WYNDHAM WORLDWIDE CORP    | COM           | 98310W108 | 9      | 331      | SH | DEFINED | 2  |
| WYNDHAM WORLDWIDE CORP    | COM           | 98310W108 | 11118  | 397505   | SH | DEFINED | 8  |
| WYNDHAM WORLDWIDE CORP    | COM           | 98310W108 | 785    | 28056    | SH | DEFINED | 18 |
| WYNDHAM WORLDWIDE CORP    | COM           | 98310W108 | 78     | 2800     | SH | DEFINED | 11 |
| WYNDHAM WORLDWIDE CORP    | COM           | 98310W108 | 970    | 34677    | SH | DEFINED | 3  |
| WYNN RESORTS LTD          | COM           | 983134107 | 2      | 25       | SH | DEFINED | 2  |
| XCEL ENERGY INC           | COM           | 98389B100 | 0      | 897      | SH | DEFINED | 18 |
| XCEL ENERGY INC           | COM           | 98389B100 | 123    | 5954     | SH | DEFINED | 11 |
| XCEL ENERGY INC           | COM           | 98389B100 | 82     | 3990     | SH | DEFINED | 2  |

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|                              |      |           |         |          |    |         |    |
|------------------------------|------|-----------|---------|----------|----|---------|----|
| XCEL ENERGY INC              | COM  | 98389B100 | 16397   | 794050   | SH | DEFINED | 3  |
| XCEL ENERGY INC              | COM  | 98389B100 | 289     | 13983    | SH | DEFINED | 17 |
| XERIUM TECHNOLOGIES INC      | COM  | 98416J100 | 1541    | 139090   | SH | DEFINED | 3  |
| XERIUM TECHNOLOGIES INC      | COM  | 98416J100 | 4161    | 375552   | SH | DEFINED | 6  |
| XEROX CORP                   | COM  | 984121103 | 5       | 302      | SH | DEFINED | 17 |
| XEROX CORP                   | COM  | 984121103 | 19      | 1250     | SH | DEFINED | 2  |
| XEROX CORP                   | COM  | 984121103 | 31      | 2000     | SH | DEFINED | 4  |
| XEROX CORP                   | COM  | 984121103 | 1       | 91354    | SH | DEFINED | 18 |
| XEROX CORP                   | COM  | 984121103 | 798     | 51300    | SH | DEFINED | 22 |
| XEROX CORP                   | COM  | 984121103 | 14004   | 900028   | SH | DEFINED | 3  |
| XEROX CORP                   | COM  | 984121103 | 60      | 3880     | SH | DEFINED | 5  |
| XILINX INC                   | COM  | 983919101 | 4046    | 184335   | SH | DEFINED | 18 |
| XILINX INC                   | COM  | 983919101 | 23      | 1070     | SH | DEFINED | 21 |
| XILINX INC                   | COM  | 983919101 | 1288    | 58657    | SH | DEFINED | 3  |
| XILINX INC                   | COM  | 983919101 | 175     | 7990     | SH | DEFINED | 17 |
| XILINX INC                   | COM  | 983919101 | 42      | 1900     | SH | DEFINED | 5  |
| XL CAP LTD                   | CL A | G98255105 | 2135    | 31075    | SH | DEFINED | 3  |
| XL CAP LTD                   | CL A | G98255105 | 577     | 8368     | SH | DEFINED | 5  |
| XL CAP LTD                   | CL A | G98255105 | 126053  | 1834835  | SH | DEFINED | 8  |
| XL CAP LTD                   | CL A | G98255105 | 4097    | 59640    | SH | DEFINED | 18 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 124857  | 9686365  | SH | DEFINED | 8  |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 29      | 2230     | SH | DEFINED | 5  |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 2724    | 211300   | SH | DEFINED | 10 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 108     | 8354     | SH | DEFINED | 17 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 0       | 1530     | SH | DEFINED | 18 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 2       | 160      | SH | DEFINED | 2  |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 79918   | 6200000  | SH | DEFINED | 13 |
| XTO ENERGY INC               | COM  | 98385X106 | 21501   | 510359   | SH | DEFINED | 18 |
| XTO ENERGY INC               | COM  | 98385X106 | 499     | 11844    | SH | DEFINED | 17 |
| XTO ENERGY INC               | COM  | 98385X106 | 24      | 566      | SH | DEFINED | 11 |
| XTO ENERGY INC               | COM  | 98385X106 | 25226   | 598762   | SH | DEFINED | 3  |
| XTO ENERGY INC               | COM  | 98385X106 | 19514   | 463189   | SH | DEFINED | 1  |
| XTO ENERGY INC               | COM  | 98385X106 | 4       | 105      | SH | DEFINED | 4  |
| XTO ENERGY INC               | COM  | 98385X106 | 4102    | 98873    | SH | DEFINED | 5  |
| XYRATEX LTD                  | COM  | G98268108 | 2044    | 107230   | SH | DEFINED | 3  |
| YAHOO INC                    | COM  | 984332106 | 151279  | 5984127  | SH | DEFINED | 10 |
| YAHOO INC                    | COM  | 984332106 | 5       | 215      | SH | DEFINED | 4  |
| YAHOO INC                    | COM  | 984332106 | 825187  | 32641886 | SH | DEFINED | 18 |
| YAHOO INC                    | COM  | 984332106 | 1236    | 49687    | SH | DEFINED | 5  |
| YAHOO INC                    | COM  | 984332106 | 10334   | 408792   | SH | DEFINED | 3  |
| YAHOO INC                    | COM  | 984332106 | 31718   | 1254654  | SH | DEFINED | 21 |
| YAHOO INC                    | COM  | 984332106 | 3883    | 153600   | SH | DEFINED | 20 |
| YAHOO INC                    | COM  | 984332106 | 752     | 29734    | SH | DEFINED | 11 |
| YAHOO INC                    | COM  | 984332106 | 2101    | 83119    | SH | DEFINED | 17 |
| YAHOO INC                    | COM  | 984332106 | 126400  | 5000000  | SH | DEFINED | 13 |
| YAHOO INC                    | COM  | 984332106 | 1198019 | 47389994 | SH | DEFINED | 8  |
| YAMANA GOLD INC              | COM  | 98462Y100 | 487     | 52800    | SH | DEFINED | 7  |
| YANKEE CANDLE INC            | COM  | 984757104 | 4346    | 148466   | SH | DEFINED | 3  |
| YARDVILLE NATL BANCORP       | COM  | 985021104 | 139     | 3900     | SH | DEFINED | 11 |
| YARDVILLE NATL BANCORP       | COM  | 985021104 | 242     | 6800     | SH | DEFINED | 17 |
| YORK WTR CO                  | COM  | 987184108 | 14      | 750      | SH | DEFINED | 2  |
| YRC WORLDWIDE INC            | COM  | 984249102 | 19      | 500      | SH | DEFINED | 11 |
| YUM BRANDS INC               | COM  | 988498101 | 2419    | 46474    | SH | DEFINED | 3  |
| YUM BRANDS INC               | COM  | 988498101 | 0       | 6505     | SH | DEFINED | 18 |
| YUM BRANDS INC               | COM  | 988498101 | 132     | 2530     | SH | DEFINED | 2  |
| YUM BRANDS INC               | COM  | 988498101 | 20248   | 389005   | SH | DEFINED | 17 |
| YUM BRANDS INC               | COM  | 988498101 | 426     | 8193     | SH | DEFINED | 11 |
| YUM BRANDS INC               | COM  | 988498101 | 31      | 600      | SH | DEFINED | 5  |
| ZARLINK SEMICONDUCTOR INC    | COM  | 989139100 | 7863    | 3623290  | SH | DEFINED | 21 |
| ZARLINK SEMICONDUCTOR INC    | COM  | 989139100 | 231     | 106460   | SH | DEFINED | 20 |
| ZARLINK SEMICONDUCTOR INC    | COM  | 989139100 | 1439    | 663240   | SH | DEFINED | 18 |
| ZEBRA TECHNOLOGIES CORP      | CL A | 989207105 | 54      | 1500     | SH | DEFINED | 17 |

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|---------------------------|------|-----------|-------|---------|----|---------|----|
| ZEBRA TECHNOLOGIES CORP   | CL A | 989207105 | 29    | 825     | SH | DEFINED | 5  |
| ZENITH NATL INS CORP      | COM  | 989390109 | 2655  | 66549   | SH | DEFINED | 6  |
| ZENITH NATL INS CORP      | COM  | 989390109 | 25792 | 646585  | SH | DEFINED | 3  |
| ZIMMER HLDGS INC          | COM  | 98956P102 | 13    | 190     | SH | DEFINED | 4  |
| ZIMMER HLDGS INC          | COM  | 98956P102 | 698   | 10340   | SH | DEFINED | 2  |
| ZIMMER HLDGS INC          | COM  | 98956P102 | 35    | 520     | SH | DEFINED | 1  |
| ZIMMER HLDGS INC          | COM  | 98956P102 | 888   | 13153   | SH | DEFINED | 11 |
| ZIMMER HLDGS INC          | COM  | 98956P102 | 9681  | 143423  | SH | DEFINED | 17 |
| ZIMMER HLDGS INC          | COM  | 98956P102 | 34    | 500     | SH | DEFINED | 7  |
| ZIMMER HLDGS INC          | COM  | 98956P102 | 381   | 5679    | SH | DEFINED | 5  |
| ZIMMER HLDGS INC          | COM  | 98956P102 | 3143  | 46565   | SH | DEFINED | 18 |
| ZIMMER HLDGS INC          | COM  | 98956P102 | 2836  | 42012   | SH | DEFINED | 3  |
| ZIONS BANCORPORATION      | COM  | 989701107 | 116   | 1450    | SH | DEFINED | 17 |
| ZIONS BANCORPORATION      | COM  | 989701107 | 5648  | 70770   | SH | DEFINED | 11 |
| ZIONS BANCORPORATION      | COM  | 989701107 | 5690  | 71290   | SH | DEFINED | 3  |
| ZIONS BANCORPORATION      | COM  | 989701107 | 18021 | 225805  | SH | DEFINED | 1  |
| ZIONS BANCORPORATION      | COM  | 989701107 | 8     | 105     | SH | DEFINED | 4  |
| ZIONS BANCORPORATION      | COM  | 989701107 | 1     | 8873    | SH | DEFINED | 18 |
| ZOLL MED CORP             | COM  | 989922109 | 7351  | 204824  | SH | DEFINED | 3  |
| ZORAN CORP                | COM  | 98975F101 | 11    | 671     | SH | DEFINED | 2  |
| ZORAN CORP                | COM  | 98975F101 | 20768 | 1291543 | SH | DEFINED | 3  |
| ZWEIG FD                  | COM  | 989834106 | 0     | 80      | SH | DEFINED | 18 |
| ZWEIG TOTAL RETURN FD INC | COM  | 989837109 | 0     | 24      | SH | DEFINED | 18 |
| ZWEIG TOTAL RETURN FD INC | COM  | 989837109 | 54    | 10075   | SH | DEFINED | 2  |
| ZYGO CORP                 | COM  | 989855101 | 1768  | 138640  | SH | DEFINED | 3  |
| ZYMOGENETICS INC          | COM  | 98985T109 | 18    | 1100    | SH | DEFINED | 5  |