

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

LEGG MASON INC  
Form 13F-HR  
May 15, 2007

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2007

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

Institutional Investment Manager Filing this Report:

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

Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD May 15, 2007

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 18

Form13F Information Table Entry Total: 9244

Form13F Information Table Value Total: \$213,060,192 (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.
11	28-6397	Legg Mason Investment Counsel & Trust Co, 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 (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH	MANA
1-800 CONTACTS INC	COM	681977104	3	200	SH		DEFINED		18
1ST SOURCE CORP	COM	336901103	63	2398	SH		DEFINED		2
1ST SOURCE CORP	COM	336901103	1193	45595	SH		DEFINED		3
21ST CENTY INS GROUP	COM	90130N103	8621	406660	SH		DEFINED		6
24/7 REAL MEDIA INC	COM NEW	901314203	17929	2232700	SH		DEFINED		18
24/7 REAL MEDIA INC	COM NEW	901314203	3	430	SH		DEFINED		4
3COM CORP	COM	885535104	154	39340	SH		DEFINED		6
3COM CORP	COM	885535104	198	50710	SH		DEFINED		20
3COM CORP	COM	885535104	57041	14588390	SH		DEFINED		18
3COM CORP	COM	885535104	0	100	SH		DEFINED		2
3COM CORP	COM	885535104	1	250	SH		DEFINED		17
3COM CORP	COM	885535104	15843	4051809	SH		DEFINED		3
3M CO	COM	88579Y101	1868	24440	SH		DEFINED		5
3M CO	COM	88579Y101	2214	28961	SH		DEFINED		1
3M CO	COM	88579Y101	15509	202923	SH		DEFINED		3

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3M CO	COM	88579Y101	3957	51778	SH	DEFINED	2
3M CO	COM	88579Y101	99429	1304175	SH	DEFINED	6
3M CO	COM	88579Y101	1456	19044	SH	DEFINED	11
3M CO	COM	88579Y101	37	485	SH	DEFINED	16
3M CO	COM	88579Y101	8407	110000	SH	DEFINED	7
3M CO	COM	88579Y101	309409	4048271	SH	DEFINED	18
3M CO	COM	88579Y101	1446	18917	SH	DEFINED	21
3M CO	COM	88579Y101	509	6660	SH	DEFINED	20
3M CO	COM	88579Y101	17550	231865	SH	DEFINED	17
3M CO	COM	88579Y101	42	545	SH	DEFINED	4
4 KIDS ENTMT INC	COM	350865101	1	30	SH	DEFINED	2
4 KIDS ENTMT INC	COM	350865101	3	150	SH	DEFINED	5
51JOB INC	SP ADR REP COM	316827104	10	600	SH	DEFINED	18
99 CENTS ONLY STORES	COM	65440K106	23	1665	SH	DEFINED	17
A C MOORE ARTS & CRAFTS INC	COM	00086T103	7	320	SH	DEFINED	18
A D C TELECOMMUNICATIONS	COM NEW	000886309	22037	1316425	SH	DEFINED	18
A D C TELECOMMUNICATIONS	FRNT 6/1	000886AB7	2038050	21000000	SH	DEFINED	18
A D C TELECOMMUNICATIONS	COM NEW	000886309	2091	124912	SH	DEFINED	3
A D C TELECOMMUNICATIONS	COM NEW	000886309	3	125	SH	DEFINED	17
AAR CORP	COM	000361105	7720	280100	SH	DEFINED	6
AARON RENTS INC	COM	002535201	16648	629650	SH	DEFINED	3
ABATIX CORP	COM	002564102	120	16700	SH	DEFINED	6
ABAXIS INC	COM	002567105	0	9	SH	DEFINED	18
ABB LTD	SPONSORED ADR	000375204	2070	120500	SH	DEFINED	11
ABB LTD	SPONSORED ADR	000375204	6131	356845	SH	DEFINED	18
ABB LTD	SPONSORED ADR	000375204	9	500	SH	DEFINED	5
ABB LTD	SPONSORED ADR	000375204	34	2000	SH	DEFINED	2
ABBEY NATL PLC	GDR 7.375% PRF	002920809	29	1135	SH	DEFINED	2
ABBEY NATL PLC	GDR 7.375% PRF	002920809	30	1200	SH	DEFINED	18
ABBOTT LABS	COM	002824100	5275	94531	SH	DEFINED	1
ABBOTT LABS	COM	002824100	1584	28393	SH	DEFINED	11
ABBOTT LABS	COM	002824100	9324	167100	SH	DEFINED	20
ABBOTT LABS	COM	002824100	27588	494400	SH	DEFINED	2
ABBOTT LABS	COM	002824100	20106	360314	SH	DEFINED	21
ABBOTT LABS	COM	002824100	3595	64434	SH	DEFINED	5
ABBOTT LABS	COM	002824100	18444	330533	SH	DEFINED	4
ABBOTT LABS	COM	002824100	723820	12971691	SH	DEFINED	18
ABBOTT LABS	COM	002824100	34653	815942	SH	DEFINED	17
ABBOTT LABS	COM	002824100	27978	501389	SH	DEFINED	3
ABER DIAMOND CORP	COM	002893105	11978	321000	SH	DEFINED	7
ABERCROMBIE & FITCH CO	CL A	002896207	8	100	SH	DEFINED	11
ABERCROMBIE & FITCH CO	CL A	002896207	1097	14499	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A	002896207	681	9000	SH	DEFINED	5
ABERCROMBIE & FITCH CO	CL A	002896207	32	424	SH	DEFINED	4
ABIOMED INC	COM	003654100	26	1900	SH	DEFINED	5
ABITIBI-CONSOLIDATED INC	COM	003924107	193	69200	SH	DEFINED	7
ABM INDS INC	COM	000957100	14188	537620	SH	DEFINED	3
ABM INDS INC	COM	000957100	11	400	SH	DEFINED	18
ABN AMRO HLDG NV	SPONSORED ADR	000937102	5147	119643	SH	DEFINED	18
ABN AMRO HLDG NV	SPONSORED ADR	000937102	551	12800	SH	DEFINED	6
ABRAXIS BIOSCIENCE INC	COM	00383E106	150	5600	SH	DEFINED	3
ABRAXIS BIOSCIENCE INC	COM	00383E106	19	700	SH	DEFINED	18
ABX AIR INC	COM	00080S101	41	6000	SH	DEFINED	17
ABX AIR INC	COM	00080S101	5533	807770	SH	DEFINED	6
ACADIA RLTY TR	COM SH BEN INT	004239109	26	985	SH	DEFINED	2
ACCELRY S INC	COM	00430U103	178	24547	SH	DEFINED	17
ACCENTURE LTD BERMUDA	CL A	G1150G111	85862	2227878	SH	DEFINED	18
ACCENTURE LTD BERMUDA	CL A	G1150G111	215911	5602250	SH	DEFINED	8
ACCENTURE LTD BERMUDA	CL A	G1150G111	189	4900	SH	DEFINED	20
ACCENTURE LTD BERMUDA	CL A	G1150G111	607	15750	SH	DEFINED	5
ACCENTURE LTD BERMUDA	CL A	G1150G111	4630	120147	SH	DEFINED	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	4	95	SH	DEFINED	21

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ACCENTURE LTD BERMUDA	CL A	G1150G111	6033	156535	SH	DEFINED	1
ACCO BRANDS CORP	COM	00081T108	18	755	SH	DEFINED	2
ACCO BRANDS CORP	COM	00081T108	998	44959	SH	DEFINED	17
ACCO BRANDS CORP	COM	00081T108	2	83	SH	DEFINED	18
ACCREDITED HOME LENDRS HLDG	COM	00437P107	1	135	SH	DEFINED	2
ACCREDITED HOME LENDRS HLDG	COM	00437P107	93	10000	SH	DEFINED	8
ACCURIDE CORP	COM	004398103	916	62710	SH	DEFINED	3
ACCURIDE CORP	COM	004398103	7083	485150	SH	DEFINED	6
ACE LTD	ORD	G0070K103	742	13000	SH	DEFINED	5
ACE LTD	ORD	G0070K103	118524	2077180	SH	DEFINED	6
ACE LTD	ORD	G0070K103	51206	897400	SH	DEFINED	18
ACE LTD	ORD	G0070K103	3063	53673	SH	DEFINED	3
ACTIONS SEMICONDUCTOR CO LTD	ADR	00507E107	74	10000	SH	DEFINED	6
ACTIVE POWER INC	COM	00504W100	5	1000	SH	DEFINED	17
ACTIVIDENTITY CORP	COM	00506P103	6	1200	SH	DEFINED	5
ACTIVIDENTITY CORP	COM	00506P103	5	1000	SH	DEFINED	18
ACTIVISION INC NEW	COM NEW	004930202	116144	6132200	SH	DEFINED	8
ACTIVISION INC NEW	COM NEW	004930202	4	200	SH	DEFINED	18
ACTUANT CORP	CL A NEW	00508X203	432	8500	SH	DEFINED	5
ACTUANT CORP	CL A NEW	00508X203	386	7600	SH	DEFINED	11
ACTUANT CORP	SDCV 2.000%11/1	00508XAB0	17044	12475000	PRN	DEFINED	18
ACTUATE CORP	COM	00508B102	470	90080	SH	DEFINED	3
ACUITY BRANDS INC	COM	00508Y102	24140	443425	SH	DEFINED	3
ACUSPHERE INC	COM	00511R870	0	65	SH	DEFINED	17
ACXIOM CORP	COM	005125109	733	34290	SH	DEFINED	3
ACXIOM CORP	COM	005125109	63	2950	SH	DEFINED	18
ACXIOM CORP	COM	005125109	3026	141456	SH	DEFINED	6
ADAMS RESPIRATORY THERAPEUTI	COM	00635P107	6895	205035	SH	DEFINED	3
ADAPTEC INC	COM	00651F108	64	16540	SH	DEFINED	18
ADVANTAGE TECHNOLOGIES GP I	COM NEW	006743306	240	69800	SH	DEFINED	6
ADECCO SA	SPONSORED ADR	006754105	13852	923914	SH	DEFINED	6
ADECCO SA	SPONSORED ADR	006754105	2494	156352	SH	DEFINED	18
ADESA INC	COM	00686U104	38	1360	SH	DEFINED	2
ADESA INC	COM	00686U104	7	262	SH	DEFINED	18
ADESA INC	COM	00686U104	13	460	SH	DEFINED	5
ADESA INC	COM	00686U104	26	950	SH	DEFINED	6
ADMINISTAFF INC	COM	007094105	2	50	SH	DEFINED	18
ADMINISTAFF INC	COM	007094105	24324	691033	SH	DEFINED	3
ADOBE SYS INC	COM	00724F101	178	4275	SH	DEFINED	11
ADOBE SYS INC	COM	00724F101	142	3414	SH	DEFINED	21
ADOBE SYS INC	COM	00724F101	4031	96667	SH	DEFINED	3
ADOBE SYS INC	COM	00724F101	4355	124703	SH	DEFINED	17
ADOBE SYS INC	COM	00724F101	12764	306085	SH	DEFINED	1
ADOBE SYS INC	COM	00724F101	186	4465	SH	DEFINED	5
ADOBE SYS INC	COM	00724F101	37686	903747	SH	DEFINED	18
ADOBE SYS INC	COM	00724F101	492	11800	SH	DEFINED	20
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	24205	1572756	SH	DEFINED	6
ADVANCE AUTO PARTS INC	COM	00751Y106	10784	279730	SH	DEFINED	6
ADVANCE AUTO PARTS INC	COM	00751Y106	37	950	SH	DEFINED	5
ADVANCED ENERGY INDS	COM	007973100	8997	427591	SH	DEFINED	3
ADVANCED ENERGY INDS	COM	007973100	7155	340062	SH	DEFINED	6
ADVANCED MEDICAL OPTICS INC	COM	00763M108	77587	2085675	SH	DEFINED	8
ADVANCED MEDICAL OPTICS INC	COM	00763M108	10432	280436	SH	DEFINED	18
ADVANCED MEDICAL OPTICS INC	COM	00763M108	6	132	SH	DEFINED	17
ADVANCED MEDICAL OPTICS INC	COM	00763M108	3	88	SH	DEFINED	2
ADVANCED MICRO DEVICES INC	COM	007903107	8	650	SH	DEFINED	4
ADVANCED MICRO DEVICES INC	COM	007903107	2	50	SH	DEFINED	17
ADVANCED MICRO DEVICES INC	COM	007903107	28	2140	SH	DEFINED	6
ADVANCED MICRO DEVICES INC	COM	007903107	148	11352	SH	DEFINED	18
ADVANCED MICRO DEVICES INC	COM	007903107	1190	91082	SH	DEFINED	3
ADVANCED MICRO DEVICES INC	COM	007903107	6885	527203	SH	DEFINED	7
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	2162	362800	SH	DEFINED	22

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ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	524	88000	SH	DEFINED	3
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	2336	392000	SH	DEFINED	6
ADVANTA CORP	CL A	007942105	5087	126920	SH	DEFINED	6
ADVANTA CORP	CL A	007942105	6	166	SH	DEFINED	17
ADVANTA CORP	CL B	007942204	4238	96670	SH	DEFINED	3
ADVENT SOFTWARE INC	COM	007974108	145058	4159957	SH	DEFINED	18
ADVENT SOFTWARE INC	COM	007974108	37	1050	SH	DEFINED	4
ADVENT SOFTWARE INC	COM	007974108	8953	256753	SH	DEFINED	21
ADVENT SOFTWARE INC	COM	007974108	1220	35000	SH	DEFINED	20
AEGEAN MARINE PETROLEUM NETW	SHS	Y0017S102	2862	174600	SH	DEFINED	18
AEGON N V	ORD AMER REG	007924103	74	3727	SH	DEFINED	2
AEGON N V	ORD AMER REG	007924103	36	1800	SH	DEFINED	4
AEGON N V	ORD AMER REG	007924103	12	600	SH	DEFINED	1
AEGON N V	ORD AMER REG	007924103	12292	673308	SH	DEFINED	6
AEGON N V	ORD AMER REG	007924103	2129	106764	SH	DEFINED	18
AEGON N V	ORD AMER REG	007924103	46	2294	SH	DEFINED	11
AEGON N V	ORD AMER REG	007924103	611	33144	SH	DEFINED	17
AERCAP HOLDINGS NV	SHS	N00985106	20	700	SH	DEFINED	3
AEROPOSTALE	COM	007865108	22245	552938	SH	DEFINED	3
AES CORP	COM	00130H105	54	2504	SH	DEFINED	2
AES CORP	COM	00130H105	1177	54700	SH	DEFINED	6
AES CORP	COM	00130H105	11	500	SH	DEFINED	1
AES CORP	COM	00130H105	287	13350	SH	DEFINED	23
AES CORP	COM	00130H105	172160	8000000	SH	DEFINED	13
AES CORP	COM	00130H105	563	26158	SH	DEFINED	5
AES CORP	COM	00130H105	2327	108113	SH	DEFINED	3
AES CORP	COM	00130H105	65	3000	SH	DEFINED	11
AES CORP	COM	00130H105	2573457	119584450	SH	DEFINED	8
AES TR III	PFD CV 6.75%	00808N202	168	3350	PRN	DEFINED	11
AES TR III	PFD CV 6.75%	00808N202	5123	101200	SH	DEFINED	14
AETNA INC NEW	COM	00817Y108	3446	78700	SH	DEFINED	22
AETNA INC NEW	COM	00817Y108	0	10	SH	DEFINED	6
AETNA INC NEW	COM	00817Y108	313	7155	SH	DEFINED	18
AETNA INC NEW	COM	00817Y108	4765	108825	SH	DEFINED	23
AETNA INC NEW	COM	00817Y108	39663	905759	SH	DEFINED	3
AETNA INC NEW	COM	00817Y108	61	1400	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	11	251	SH	DEFINED	2
AETNA INC NEW	COM	00817Y108	941	21500	SH	DEFINED	16
AETNA INC NEW	COM	00817Y108	1976372	45132959	SH	DEFINED	8
AETNA INC NEW	COM	00817Y108	124	2516	SH	DEFINED	17
AETNA INC NEW	COM	00817Y108	342	7800	SH	DEFINED	5
AETRIUM INC	COM	00817R103	235	62555	SH	DEFINED	6
AFFILIATED COMPUTER SERVICES	CL A	008190100	212	3600	SH	DEFINED	5
AFFILIATED COMPUTER SERVICES	CL A	008190100	1	20	SH	DEFINED	18
AFFILIATED COMPUTER SERVICES	CL A	008190100	2	40	SH	DEFINED	6
AFFILIATED COMPUTER SERVICES	CL A	008190100	954	16196	SH	DEFINED	3
AFFILIATED COMPUTER SERVICES	CL A	008190100	1213	20340	SH	DEFINED	17
AFFILIATED MANAGERS GROUP	COM	008252108	12985	119840	SH	DEFINED	18
AFFILIATED MANAGERS GROUP	COM	008252108	164	1511	SH	DEFINED	5
AFFILIATED MANAGERS GROUP	COM	008252108	11355	104800	SH	DEFINED	3
AFFILIATED MANAGERS GROUP	DBCV 2/2	008252AE8	6141	2350000	PRN	DEFINED	18
AFFIRMATIVE INS HLDGS INC	COM	008272106	3510	202880	SH	DEFINED	6
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	3	250	SH	DEFINED	17
AFFYMETRIX INC	COM	00826T108	153	5100	SH	DEFINED	5
AFFYMETRIX INC	COM	00826T108	137541	4574025	SH	DEFINED	8
AFFYMETRIX INC	COM	00826T108	81	2700	SH	DEFINED	2
AFLAC INC	COM	001055102	331	7030	SH	DEFINED	5
AFLAC INC	COM	001055102	351461	7468369	SH	DEFINED	18
AFLAC INC	COM	001055102	3081	65460	SH	DEFINED	20
AFLAC INC	COM	001055102	433	9192	SH	DEFINED	21
AFLAC INC	COM	001055102	139	2950	SH	DEFINED	6
AFLAC INC	COM	001055102	268	5703	SH	DEFINED	2

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AFLAC INC	COM	001055102	5899	125345	SH	DEFINED	3
AFLAC INC	COM	001055102	97	2066	SH	DEFINED	11
AFLAC INC	COM	001055102	22103	489759	SH	DEFINED	17
AFTERMARKET TECHNOLOGY CORP	COM	008318107	11189	460832	SH	DEFINED	6
AGCO CORP	COM	001084102	18	500	SH	DEFINED	11
AGCO CORP	COM	001084102	2	45	SH	DEFINED	21
AGCO CORP	COM	001084102	280	7575	SH	DEFINED	20
AGCO CORP	COM	001084102	45581	1232925	SH	DEFINED	18
AGCO CORP	COM	001084102	39979	1081390	SH	DEFINED	6
AGERE SYS INC	COM	00845V308	648	28628	SH	DEFINED	20
AGERE SYS INC	COM	00845V308	0	17	SH	DEFINED	17
AGERE SYS INC	COM	00845V308	5	240	SH	DEFINED	21
AGERE SYS INC	COM	00845V308	168618	7454355	SH	DEFINED	18
AGERE SYS INC	COM	00845V308	1943	85900	SH	DEFINED	3
AGILE SOFTWARE CORP DEL	COM	00846X105	7	1000	SH	DEFINED	18
AGILENT TECHNOLOGIES INC	COM	00846U101	1	24	SH	DEFINED	1
AGILENT TECHNOLOGIES INC	COM	00846U101	2790	82800	SH	DEFINED	20
AGILENT TECHNOLOGIES INC	COM	00846U101	873	23252	SH	DEFINED	17
AGILENT TECHNOLOGIES INC	COM	00846U101	2918	86627	SH	DEFINED	3
AGILENT TECHNOLOGIES INC	COM	00846U101	216402	6423337	SH	DEFINED	18
AGILENT TECHNOLOGIES INC	COM	00846U101	5647	167619	SH	DEFINED	21
AGILENT TECHNOLOGIES INC	COM	00846U101	4	130	SH	DEFINED	6
AGILENT TECHNOLOGIES INC	COM	00846U101	229	6804	SH	DEFINED	2
AGILYSYS INC	COM	00847J105	2088	92907	SH	DEFINED	3
AGILYSYS INC	COM	00847J105	12401	551899	SH	DEFINED	6
AGL RES INC	COM	001204106	540	12648	SH	DEFINED	18
AGL RES INC	COM	001204106	41812	978740	SH	DEFINED	6
AGRIUM INC	COM	008916108	67179	1753373	SH	DEFINED	6
AGRIUM INC	COM	008916108	1784	46555	SH	DEFINED	18
AGRIUM INC	COM	008916108	45312	1182150	SH	DEFINED	8
AGRIUM INC	COM	008916108	2664	69500	SH	DEFINED	23
AGRIUM INC	COM	008916108	2744	71600	SH	DEFINED	22
AIR FRANCE KLM	*W EXP 11/05/200	009119116	1	76	SH	DEFINED	18
AIR FRANCE KLM	SPONSORED ADR	009119108	2	102	SH	DEFINED	17
AIR METHODS CORP	COM PAR \$.06	009128307	2194	91341	SH	DEFINED	3
AIR PRODS & CHEMS INC	COM	009158106	111421	1506500	SH	DEFINED	18
AIR PRODS & CHEMS INC	COM	009158106	2947	39849	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	347	4685	SH	DEFINED	21
AIR PRODS & CHEMS INC	COM	009158106	1481	20030	SH	DEFINED	20
AIR PRODS & CHEMS INC	COM	009158106	32402	482241	SH	DEFINED	17
AIR PRODS & CHEMS INC	COM	009158106	58338	788780	SH	DEFINED	6
AIR PRODS & CHEMS INC	COM	009158106	133	1800	SH	DEFINED	4
AIR PRODS & CHEMS INC	COM	009158106	183	2475	SH	DEFINED	2
AIR PRODS & CHEMS INC	COM	009158106	11876	160570	SH	DEFINED	3
AIR PRODS & CHEMS INC	COM	009158106	1260	17038	SH	DEFINED	5
AIR T INC	COM	009207101	100	12573	SH	DEFINED	6
AIRGAS INC	COM	009363102	6	151	SH	DEFINED	18
AIRGAS INC	COM	009363102	2802	66471	SH	DEFINED	3
AIRGAS INC	COM	009363102	18	450	SH	DEFINED	17
AIRTRAN HLDGS INC	COM	00949P108	174	16900	SH	DEFINED	6
AIRTRAN HLDGS INC	COM	00949P108	10	990	SH	DEFINED	21
AIRTRAN HLDGS INC	COM	00949P108	20841	2029320	SH	DEFINED	18
AIRTRAN HLDGS INC	COM	00949P108	8	825	SH	DEFINED	5
AK STL HLDG CORP	COM	001547108	1	60	SH	DEFINED	2
AK STL HLDG CORP	COM	001547108	14147	604810	SH	DEFINED	3
AK STL HLDG CORP	COM	001547108	27	1140	SH	DEFINED	16
AK STL HLDG CORP	COM	001547108	198815	8500000	SH	DEFINED	13
AKAMAI TECHNOLOGIES INC	COM	00971T101	5331	106800	SH	DEFINED	20
AKAMAI TECHNOLOGIES INC	COM	00971T101	147	4478	SH	DEFINED	17
AKAMAI TECHNOLOGIES INC	COM	00971T101	217756	4362100	SH	DEFINED	18
AKAMAI TECHNOLOGIES INC	COM	00971T101	268	5370	SH	DEFINED	5
AKAMAI TECHNOLOGIES INC	COM	00971T101	176	3534	SH	DEFINED	3

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AKAMAI TECHNOLOGIES INC	COM	00971T101	379	7600	SH	DEFINED	23
AKZO NOBEL NV	SPONSORED ADR	010199305	54	710	SH	DEFINED	4
AKZO NOBEL NV	SPONSORED ADR	010199305	1420	26925	SH	DEFINED	17
AKZO NOBEL NV	SPONSORED ADR	010199305	2615	34442	SH	DEFINED	18
AKZO NOBEL NV	SPONSORED ADR	010199305	183	2410	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	13381	186323	SH	DEFINED	6
ALABAMA NATL BANCORP DELA	COM	010317105	2382	33640	SH	DEFINED	3
ALABAMA NATL BANCORP DELA	COM	010317105	489	6900	SH	DEFINED	2
ALASKA AIR GROUP INC	COM	011659109	24896	653447	SH	DEFINED	3
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	7438	504300	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	16897	470145	SH	DEFINED	18
ALBANY INTL CORP	CL A	012348108	28	780	SH	DEFINED	21
ALBANY INTL CORP	CL A	012348108	2936	81700	SH	DEFINED	6
ALBEMARLE CORP	COM	012653101	9	220	SH	DEFINED	18
ALBEMARLE CORP	COM	012653101	82	1992	SH	DEFINED	11
ALBEMARLE CORP	COM	012653101	17013	411530	SH	DEFINED	3
ALBERTO CULVER CO NEW	COM	013078100	159	6929	SH	DEFINED	18
ALBERTO CULVER CO NEW	COM	013078100	12	525	SH	DEFINED	11
ALBERTO CULVER CO NEW	COM	013078100	21	930	SH	DEFINED	3
ALCAN INC	COM	013716105	5552	106360	SH	DEFINED	3
ALCAN INC	COM	013716105	23	450	SH	DEFINED	4
ALCAN INC	COM	013716105	720	13800	SH	DEFINED	16
ALCAN INC	COM	013716105	15383	294900	SH	DEFINED	7
ALCAN INC	COM	013716105	347	6640	SH	DEFINED	18
ALCATEL-LUCENT	SPONSORED ADR	013904305	23640	2000000	SH	DEFINED	13
ALCATEL-LUCENT	SPONSORED ADR	013904305	1	53	SH	DEFINED	11
ALCATEL-LUCENT	SPONSORED ADR	013904305	0	3	SH	DEFINED	5
ALCATEL-LUCENT	SPONSORED ADR	013904305	1872	121580	SH	DEFINED	17
ALCATEL-LUCENT	SPONSORED ADR	013904305	9775	892367	SH	DEFINED	6
ALCATEL-LUCENT	SPONSORED ADR	013904305	2254	190704	SH	DEFINED	18
ALCATEL-LUCENT	SPONSORED ADR	013904305	11	944	SH	DEFINED	2
ALCOA INC	COM	013817101	24	718	SH	DEFINED	16
ALCOA INC	COM	013817101	10	300	SH	DEFINED	1
ALCOA INC	COM	013817101	7797	230000	SH	DEFINED	7
ALCOA INC	COM	013817101	3390	100000	SH	DEFINED	8
ALCOA INC	COM	013817101	2114	62374	SH	DEFINED	11
ALCOA INC	COM	013817101	434	14215	SH	DEFINED	17
ALCOA INC	COM	013817101	75	2200	SH	DEFINED	2
ALCOA INC	COM	013817101	18393	542574	SH	DEFINED	3
ALCOA INC	COM	013817101	16657	491354	SH	DEFINED	21
ALCOA INC	COM	013817101	20	600	SH	DEFINED	5
ALCOA INC	COM	013817101	518659	15299682	SH	DEFINED	18
ALCOA INC	COM	013817101	5677	167453	SH	DEFINED	6
ALCOA INC	COM	013817101	4743	139900	SH	DEFINED	20
ALCON INC	COM SHS	H01301102	39	293	SH	DEFINED	4
ALCON INC	COM SHS	H01301102	1994	15125	SH	DEFINED	18
ALCON INC	COM SHS	H01301102	1103	8365	SH	DEFINED	5
ALDILA INC	COM NEW	014384200	1226	74930	SH	DEFINED	6
ALESCO FINL INC	COM	014485106	932	107000	SH	DEFINED	3
ALEXANDER & BALDWIN INC	COM	014482103	1261	25000	SH	DEFINED	1
ALEXANDER & BALDWIN INC	COM	014482103	303	6000	SH	DEFINED	18
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	9369	93346	SH	DEFINED	18
ALEXION PHARMACEUTICALS INC	COM	015351109	12178	281630	SH	DEFINED	18
ALEXION PHARMACEUTICALS INC	COM	015351109	26	600	SH	DEFINED	2
ALEXION PHARMACEUTICALS INC	NOTE 1.375% 2/0	015351AF6	6315	4175000	PRN	DEFINED	18
ALFA CORP	COM	015385107	16950	917228	SH	DEFINED	6
ALKERMES INC	COM	01642T108	6	378	SH	DEFINED	2
ALKERMES INC	COM	01642T108	10	660	SH	DEFINED	4
ALKERMES INC	COM	01642T108	42028	2722011	SH	DEFINED	8
ALKERMES INC	COM	01642T108	957	62000	SH	DEFINED	20
ALKERMES INC	COM	01642T108	602	38986	SH	DEFINED	21
ALKERMES INC	COM	01642T108	97978	6345747	SH	DEFINED	18

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ALLEGHANY CORP DEL	COM	017175100	845	2261	SH	DEFINED	18
ALLEGHANY CORP DEL	COM	017175100	7966	21323	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	24022	488849	SH	DEFINED	3
ALLEGHENY ENERGY INC	COM	017361106	51	1512	SH	DEFINED	17
ALLEGHENY ENERGY INC	COM	017361106	101	2050	SH	DEFINED	5
ALLEGHENY ENERGY INC	COM	017361106	27	555	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	182	1710	SH	DEFINED	11
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	10685	100152	SH	DEFINED	3
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	109	1020	SH	DEFINED	5
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	46	429	SH	DEFINED	4
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	405	3800	SH	DEFINED	18
ALLERGAN INC	COM	018490102	72	646	SH	DEFINED	18
ALLERGAN INC	COM	018490102	2332	21495	SH	DEFINED	17
ALLERGAN INC	COM	018490102	22	200	SH	DEFINED	11
ALLERGAN INC	COM	018490102	3684	33245	SH	DEFINED	1
ALLERGAN INC	COM	018490102	2810	25356	SH	DEFINED	3
ALLERGAN INC	COM	018490102	321	2900	SH	DEFINED	5
ALLERGAN INC	COM	018490102	55	500	SH	DEFINED	2
ALLERGAN INC	COM	018490102	33	299	SH	DEFINED	4
ALLETE INC	COM NEW	018522300	4103	88000	SH	DEFINED	3
ALLETE INC	COM NEW	018522300	41	885	SH	DEFINED	2
ALLETE INC	COM NEW	018522300	4	86	SH	DEFINED	18
ALLIANCE DATA SYSTEMS CORP	COM	018581108	10	160	SH	DEFINED	4
ALLIANCE DATA SYSTEMS CORP	COM	018581108	7	113	SH	DEFINED	18
ALLIANCE DATA SYSTEMS CORP	COM	018581108	5839	94762	SH	DEFINED	3
ALLIANCE DATA SYSTEMS CORP	COM	018581108	68	1095	SH	DEFINED	5
ALLIANCE DATA SYSTEMS CORP	COM	018581108	143	2314	SH	DEFINED	11
ALLIANCE IMAGING INC	COM NEW	018606202	9	1000	SH	DEFINED	2
ALLIANCE ONE INTL INC	COM	018772103	9064	982060	SH	DEFINED	3
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	76	2000	SH	DEFINED	18
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	363	4100	SH	DEFINED	6
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	328	3700	SH	DEFINED	5
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	88	1000	SH	DEFINED	18
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	206	3113	SH	DEFINED	17
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	18	200	SH	DEFINED	11
ALLIANT ENERGY CORP	COM	018802108	100	3166	SH	DEFINED	17
ALLIANT ENERGY CORP	COM	018802108	8772	195710	SH	DEFINED	6
ALLIANT ENERGY CORP	COM	018802108	10	225	SH	DEFINED	2
ALLIANT ENERGY CORP	COM	018802108	67	1500	SH	DEFINED	18
ALLIANT TECHSYSTEMS INC	COM	018804104	1	10	SH	DEFINED	6
ALLIANT TECHSYSTEMS INC	COM	018804104	33	370	SH	DEFINED	2
ALLIANT TECHSYSTEMS INC	COM	018804104	79479	903988	SH	DEFINED	18
ALLIANT TECHSYSTEMS INC	COM	018804104	2	25	SH	DEFINED	21
ALLIANZ SE	SP ADR 1/10 SH	018805101	409	19888	SH	DEFINED	18
ALLIANZ SE	SP ADR 1/10 SH	018805101	16	765	SH	DEFINED	2
ALLIANZ SE	SP ADR 1/10 SH	018805101	6126	297988	SH	DEFINED	6
ALLIANZ SE	SP ADR 1/10 SH	018805101	50	2450	SH	DEFINED	4
ALLIED CAP CORP NEW	COM	01903Q108	288	10000	SH	DEFINED	3
ALLIED CAP CORP NEW	COM	01903Q108	40	1400	SH	DEFINED	2
ALLIED CAP CORP NEW	COM	01903Q108	498	17294	SH	DEFINED	18
ALLIED CAP CORP NEW	COM	01903Q108	37	1300	SH	DEFINED	11
ALLIED HEALTHCARE INTL INC	COM	01923A109	63	20600	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	95	2000	SH	DEFINED	17
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	719	12004	SH	DEFINED	11
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	59	990	SH	DEFINED	4
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	30	500	SH	DEFINED	5
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	166	2765	SH	DEFINED	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	6594	110142	SH	DEFINED	18
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	28539	2266795	SH	DEFINED	3
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	40	3200	SH	DEFINED	11
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	478	38000	SH	DEFINED	16
ALLIED WASTE INDS INC	PFD CV D 6.25%	019589704	416	1300	SH	DEFINED	7



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ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	12	970	SH	DEFINED	2
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	994	22875	SH	DEFINED	20
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	67931	1562708	SH	DEFINED	18
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	277	6377	SH	DEFINED	21
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	1810	42330	SH	DEFINED	3
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	10051	235100	SH	DEFINED	6
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	4438	103814	SH	DEFINED	8
ALLION HEALTHCARE INC	COM	019615103	44	10700	SH	DEFINED	6
ALLIS CHALMERS ENERGY INC	COM PAR \$.01NW	019645506	6651	422272	SH	DEFINED	3
ALLOS THERAPEUTICS INC	COM	019777101	19	3133	SH	DEFINED	3
ALLOY INC	NEW COM	019855303	54	4548	SH	DEFINED	5
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	10	355	SH	DEFINED	4
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	14	540	SH	DEFINED	18
ALLSTATE CORP	COM	020002101	66	1100	SH	DEFINED	4
ALLSTATE CORP	COM	020002101	344	5720	SH	DEFINED	2
ALLSTATE CORP	COM	020002101	6494	108125	SH	DEFINED	5
ALLSTATE CORP	COM	020002101	19480	324347	SH	DEFINED	3
ALLSTATE CORP	COM	020002101	4822	80290	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	12	200	SH	DEFINED	1
ALLSTATE CORP	COM	020002101	3565	59359	SH	DEFINED	11
ALLSTATE CORP	COM	020002101	734	14082	SH	DEFINED	17
ALLSTATE CORP	COM	020002101	3	55	SH	DEFINED	21
ALLSTATE CORP	COM	020002101	6443	107282	SH	DEFINED	18
ALLTEL CORP	COM	020039103	11160	180000	SH	DEFINED	8
ALLTEL CORP	COM	020039103	400	6451	SH	DEFINED	21
ALLTEL CORP	COM	020039103	13146	203022	SH	DEFINED	17
ALLTEL CORP	COM	020039103	3241	52280	SH	DEFINED	20
ALLTEL CORP	COM	020039103	2631	42434	SH	DEFINED	11
ALLTEL CORP	COM	020039103	81	1300	SH	DEFINED	4
ALLTEL CORP	COM	020039103	6	100	SH	DEFINED	6
ALLTEL CORP	PF D C CV \$2.06	020039509	43	100	SH	DEFINED	11
ALLTEL CORP	COM	020039103	451	7281	SH	DEFINED	2
ALLTEL CORP	COM	020039103	1477	23826	SH	DEFINED	5
ALLTEL CORP	COM	020039103	3669	59177	SH	DEFINED	3
ALLTEL CORP	COM	020039103	256080	4130317	SH	DEFINED	18
ALON USA ENERGY INC	COM	020520102	24604	679672	SH	DEFINED	3
ALON USA ENERGY INC	COM	020520102	11675	322523	SH	DEFINED	6
ALPHA NATURAL RESOURCES INC	COM	02076X102	3	170	SH	DEFINED	18
ALPHARMA INC	CL A	020813101	23304	967767	SH	DEFINED	3
ALTERA CORP	COM	021441100	31	1500	SH	DEFINED	17
ALTERA CORP	COM	021441100	1167	58383	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	743	8457	SH	DEFINED	21
ALTRIA GROUP INC	COM	02209S103	5577	63513	SH	DEFINED	20
ALTRIA GROUP INC	COM	02209S103	10331	145791	SH	DEFINED	17
ALTRIA GROUP INC	COM	02209S103	152	1735	SH	DEFINED	4
ALTRIA GROUP INC	COM	02209S103	60545	689503	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	35124	400000	SH	DEFINED	8
ALTRIA GROUP INC	COM	02209S103	4004	45600	SH	DEFINED	23
ALTRIA GROUP INC	COM	02209S103	25469	290046	SH	DEFINED	6
ALTRIA GROUP INC	COM	02209S103	1096	12478	SH	DEFINED	1
ALTRIA GROUP INC	COM	02209S103	3857	43928	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	1914	21792	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	2317	26392	SH	DEFINED	22
ALTRIA GROUP INC	COM	02209S103	495382	5641523	SH	DEFINED	18
ALTRIA GROUP INC	COM	02209S103	2110	24023	SH	DEFINED	5
AMAZON COM INC	COM	023135106	2921490	73422729	SH	DEFINED	8
AMAZON COM INC	NOTE 4.750% 2/0	023135AF3	19957	20000000	PRN	DEFINED	14
AMAZON COM INC	COM	023135106	117	3200	SH	DEFINED	17
AMAZON COM INC	COM	023135106	9463	237836	SH	DEFINED	20
AMAZON COM INC	COM	023135106	50041	1257629	SH	DEFINED	21
AMAZON COM INC	COM	023135106	378005	9500000	SH	DEFINED	13
AMAZON COM INC	COM	023135106	924	23225	SH	DEFINED	23

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AMAZON COM INC	COM	023135106	2559	64320	SH	DEFINED	3
AMAZON COM INC	COM	023135106	800451	20116899	SH	DEFINED	18
AMAZON COM INC	COM	023135106	16	395	SH	DEFINED	2
AMAZON COM INC	COM	023135106	247	6200	SH	DEFINED	6
AMAZON COM INC	COM	023135106	369	9275	SH	DEFINED	11
AMB PROPERTY CORP	COM	00163T109	308	5235	SH	DEFINED	11
AMB PROPERTY CORP	COM	00163T109	35	600	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	119575	1384135	SH	DEFINED	8
AMBAC FINL GROUP INC	COM	023139108	537	6215	SH	DEFINED	6
AMBAC FINL GROUP INC	COM	023139108	8474	98090	SH	DEFINED	5
AMBAC FINL GROUP INC	COM	023139108	14	166	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	9336	108070	SH	DEFINED	18
AMBAC FINL GROUP INC	COM	023139108	1097	13776	SH	DEFINED	17
AMBAC FINL GROUP INC	COM	023139108	3141	36356	SH	DEFINED	3
AMBASSADORS GROUP INC	COM	023177108	2835	85285	SH	DEFINED	3
AMDOCS LTD	NOTE 0.500% 3/1	02342TAD1	10025	10000000	PRN	DEFINED	18
AMDOCS LTD	ORD	G02602103	3021	82820	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	76702	2102593	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	567	15535	SH	DEFINED	18
AMDOCS LTD	ORD	G02602103	68186	1869140	SH	DEFINED	8
AMDOCS LTD	ORD	G02602103	26	700	SH	DEFINED	5
AMEDISYS INC	COM	023436108	16313	503022	SH	DEFINED	3
AMEREN CORP	COM	023608102	2329	46752	SH	DEFINED	17
AMEREN CORP	COM	023608102	8	164	SH	DEFINED	11
AMEREN CORP	COM	023608102	675	13420	SH	DEFINED	6
AMEREN CORP	COM	023608102	55	1100	SH	DEFINED	5
AMEREN CORP	COM	023608102	70	1396	SH	DEFINED	2
AMEREN CORP	COM	023608102	42895	852788	SH	DEFINED	18
AMEREN CORP	COM	023608102	3788	75308	SH	DEFINED	3
AMEREN CORP	COM	023608102	507	10075	SH	DEFINED	21
AMERICA FIRST APT INV INC	COM	02363X104	1	62	SH	DEFINED	17
AMERICA FIRST APT INV INC	COM	02363X104	2	120	SH	DEFINED	18
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	2	250	SH	DEFINED	17
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	176	5139	SH	DEFINED	17
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	560	11724	SH	DEFINED	2
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	3892	81438	SH	DEFINED	16
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	21765	455900	SH	DEFINED	3
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	400	8366	SH	DEFINED	18
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	712	14900	SH	DEFINED	11
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	324	6785	SH	DEFINED	5
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	3098	113260	SH	DEFINED	3
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	12311	450110	SH	DEFINED	6
AMERICAN BILTRITE INC	COM	024591109	300	32178	SH	DEFINED	18
AMERICAN CAPITAL STRATEGIES	COM	024937104	120	2700	SH	DEFINED	2
AMERICAN CAPITAL STRATEGIES	COM	024937104	44	1000	SH	DEFINED	8
AMERICAN CAPITAL STRATEGIES	COM	024937104	222	5000	SH	DEFINED	8
AMERICAN CAPITAL STRATEGIES	COM	024937104	4166	94020	SH	DEFINED	11
AMERICAN COMMERCIAL LINES	COM NEW	025195207	7691	244550	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	828	27600	SH	DEFINED	16
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	157	5234	SH	DEFINED	18
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	44289	1476787	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	390	13000	SH	DEFINED	11
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	5809	193700	SH	DEFINED	23
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1404	46800	SH	DEFINED	22
AMERICAN ELEC PWR INC	COM	025537101	7856	161151	SH	DEFINED	3
AMERICAN ELEC PWR INC	COM	025537101	1415	29020	SH	DEFINED	6
AMERICAN ELEC PWR INC	COM	025537101	208	4264	SH	DEFINED	2
AMERICAN ELEC PWR INC	COM	025537101	302	6198	SH	DEFINED	5
AMERICAN ELEC PWR INC	COM	025537101	145	4260	SH	DEFINED	17
AMERICAN ELEC PWR INC	COM	025537101	17	355	SH	DEFINED	11
AMERICAN ELEC PWR INC	COM	025537101	786	16125	SH	DEFINED	18
AMERICAN EQTY INVT LIFE HLD	COM	025676206	16	1190	SH	DEFINED	4

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AMERICAN EQTY INVT LIFE HLD	COM	025676206	1095	83430	SH	DEFINED	3
AMERICAN EQTY INVT LIFE HLD	COM	025676206	10	730	SH	DEFINED	2
AMERICAN EQTY INVT LIFE HLD	COM	025676206	14911	1135610	SH	DEFINED	6
AMERICAN EXPRESS CO	COM	025816109	4893	86750	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	2	40	SH	DEFINED	6
AMERICAN EXPRESS CO	COM	025816109	347	6145	SH	DEFINED	5
AMERICAN EXPRESS CO	COM	025816109	497	8802	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	624	11067	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	8822	156419	SH	DEFINED	2
AMERICAN EXPRESS CO	COM	025816109	1067197	18921931	SH	DEFINED	18
AMERICAN EXPRESS CO	COM	025816109	39	683	SH	DEFINED	16
AMERICAN EXPRESS CO	COM	025816109	24227	461020	SH	DEFINED	17
AMERICAN EXPRESS CO	COM	025816109	9160	162420	SH	DEFINED	20
AMERICAN EXPRESS CO	COM	025816109	17732	314391	SH	DEFINED	21
AMERICAN EXPRESS CO	COM	025816109	19657	348528	SH	DEFINED	3
AMERICAN FINL GROUP INC OHIO	COM	025932104	2383	70000	SH	DEFINED	1
AMERICAN FINL GROUP INC OHIO	COM	025932104	102	3000	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	3137	92150	SH	DEFINED	23
AMERICAN FINL GROUP INC OHIO	COM	025932104	24934	732478	SH	DEFINED	3
AMERICAN FINL GROUP INC OHIO	COM	025932104	133	3900	SH	DEFINED	18
AMERICAN FINL GROUP INC OHIO	COM	025932104	3150	92550	SH	DEFINED	22
AMERICAN FINL GROUP INC OHIO	COM	025932104	31	925	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	28356	833030	SH	DEFINED	6
AMERICAN FINL RLTY TR	COM	02607P305	3	295	SH	DEFINED	17
AMERICAN FINL RLTY TR	COM	02607P305	22	2150	SH	DEFINED	2
AMERICAN GREETINGS CORP	CL A	026375105	33253	1432685	SH	DEFINED	6
AMERICAN GREETINGS CORP	CL A	026375105	9	400	SH	DEFINED	18
AMERICAN HOME MTG INVT CORP	COM	02660R107	7638	283000	SH	DEFINED	6
AMERICAN HOME MTG INVT CORP	COM	02660R107	12	427	SH	DEFINED	2
AMERICAN HOME MTG INVT CORP	COM	02660R107	21	760	SH	DEFINED	4
AMERICAN HOME MTG INVT CORP	COM	02660R107	16	600	SH	DEFINED	3
AMERICAN HOME MTG INVT CORP	COM	02660R107	270	10000	SH	DEFINED	8
AMERICAN INTL GROUP INC	COM	026874107	26508	401082	SH	DEFINED	17
AMERICAN INTL GROUP INC	COM	026874107	11068	164650	SH	DEFINED	5
AMERICAN INTL GROUP INC	COM	026874107	5017	74629	SH	DEFINED	1
AMERICAN INTL GROUP INC	COM	026874107	74986	1115526	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM	026874107	3318	49364	SH	DEFINED	22
AMERICAN INTL GROUP INC	COM	026874107	1232198	18330824	SH	DEFINED	18
AMERICAN INTL GROUP INC	COM	026874107	17559	261211	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM	026874107	12781	190131	SH	DEFINED	4
AMERICAN INTL GROUP INC	COM	026874107	78427	1166727	SH	DEFINED	3
AMERICAN INTL GROUP INC	COM	026874107	10148	150961	SH	DEFINED	20
AMERICAN INTL GROUP INC	COM	026874107	5228	77777	SH	DEFINED	11
AMERICAN INTL GROUP INC	COM	026874107	117	1739	SH	DEFINED	16
AMERICAN INTL GROUP INC	COM	026874107	1448439	21547743	SH	DEFINED	8
AMERICAN INTL GROUP INC	COM	026874107	5453	81125	SH	DEFINED	23
AMERICAN INTL GROUP INC	COM	026874107	45495	676814	SH	DEFINED	21
AMERICAN INTL GROUP INC	COM	026874107	11764	175000	SH	DEFINED	7
AMERICAN INTL GROUP INC	COM	026874107	14850	15000	CALL	DEFINED	13
AMERICAN ISRAELI PAPER MLS L	ORD IS 10	027069509	0	8	SH	DEFINED	18
AMERICAN LD LEASE INC	COM	027118108	5947	237864	SH	DEFINED	18
AMERICAN NATL BANKSHARES INC	COM	027745108	1630	71232	SH	DEFINED	6
AMERICAN NATL INS CO	COM	028591105	192	1500	SH	DEFINED	18
AMERICAN NATL INS CO	COM	028591105	6067	47427	SH	DEFINED	6
AMERICAN ORIENTAL BIOENGR IN	COM	028731107	3656	389400	SH	DEFINED	3
AMERICAN PHYSICIANS CAPITAL	COM	028884104	9	232	SH	DEFINED	2
AMERICAN REPROGRAPHICS CO	COM	029263100	631	20500	SH	DEFINED	3
AMERICAN SAFETY INS HLDGS LT	ORD	G02995101	48	2500	SH	DEFINED	6
AMERICAN STD COS INC DEL	COM	029712106	77	1447	SH	DEFINED	11
AMERICAN STD COS INC DEL	COM	029712106	16	300	SH	DEFINED	5
AMERICAN STD COS INC DEL	COM	029712106	4	70	SH	DEFINED	6
AMERICAN STD COS INC DEL	COM	029712106	143	2700	SH	DEFINED	18

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AMERICAN STD COS INC DEL	COM	029712106	2835	53476	SH	DEFINED	3
AMERICAN STD COS INC DEL	COM	029712106	6	120	SH	DEFINED	2
AMERICAN STS WTR CO	COM	029899101	53	1450	SH	DEFINED	2
AMERICAN TECHNICAL CERAMICS	COM	030137103	92	6626	SH	DEFINED	6
AMERICAN TOWER CORP	CL A	029912201	0	1	SH	DEFINED	14
AMERICAN TOWER CORP	CL A	029912201	3968	101863	SH	DEFINED	11
AMERICAN TOWER CORP	CL A	029912201	23143	594172	SH	DEFINED	18
AMERICAN TOWER CORP	CL A	029912201	263	6750	SH	DEFINED	5
AMERICANWEST BANCORPORATION	COM	03058P109	1815	84250	SH	DEFINED	1
AMERICAS CAR MART INC	COM	03062T105	4509	337465	SH	DEFINED	6
AMERICREDIT CORP	NOTE 2.125% 9/1	03060RAR2	6435	6525000	PRN	DEFINED	18
AMERICREDIT CORP	COM	03060R101	62518	2734800	SH	DEFINED	13
AMERICREDIT CORP	COM	03060R101	182	7950	SH	DEFINED	3
AMERICREDIT CORP	COM	03060R101	8273	361905	SH	DEFINED	6
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	363	11130	SH	DEFINED	18
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	270	9038	SH	DEFINED	17
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	5	150	SH	DEFINED	2
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	82	2500	SH	DEFINED	5
AMERIGROUP CORP	COM	03073T102	18127	596290	SH	DEFINED	3
AMERIGROUP CORP	COM	03073T102	1	30	SH	DEFINED	18
AMERIPRISE FINL INC	COM	03076C106	1680	29400	SH	DEFINED	6
AMERIPRISE FINL INC	COM	03076C106	1407	24632	SH	DEFINED	18
AMERIPRISE FINL INC	COM	03076C106	25971	454518	SH	DEFINED	3
AMERIPRISE FINL INC	COM	03076C106	1661	36853	SH	DEFINED	17
AMERIPRISE FINL INC	COM	03076C106	114	2000	SH	DEFINED	4
AMERIPRISE FINL INC	COM	03076C106	2286	40000	SH	DEFINED	1
AMERIPRISE FINL INC	COM	03076C106	413	7230	SH	DEFINED	5
AMERIPRISE FINL INC	COM	03076C106	1462	25580	SH	DEFINED	2
AMERIPRISE FINL INC	COM	03076C106	31	540	SH	DEFINED	11
AMERIS BANCORP	COM	03076K108	82	3360	SH	DEFINED	6
AMERISAFE INC	COM	03071H100	2605	138180	SH	DEFINED	3
AMERISOURCEBERGEN CORP	COM	03073E105	992	20560	SH	DEFINED	17
AMERISOURCEBERGEN CORP	COM	03073E105	3365	63800	SH	DEFINED	23
AMERISOURCEBERGEN CORP	COM	03073E105	46	875	SH	DEFINED	5
AMERISOURCEBERGEN CORP	COM	03073E105	306	5800	SH	DEFINED	6
AMERISOURCEBERGEN CORP	COM	03073E105	19	357	SH	DEFINED	2
AMERISOURCEBERGEN CORP	COM	03073E105	2432	46108	SH	DEFINED	18
AMERISOURCEBERGEN CORP	COM	03073E105	23093	437776	SH	DEFINED	3
AMERISTAR CASINOS INC	COM	03070Q101	122	3800	SH	DEFINED	5
AMERON INTL INC	COM	030710107	2865	43500	SH	DEFINED	1
AMERON INTL INC	COM	030710107	12486	189580	SH	DEFINED	6
AMERON INTL INC	COM	030710107	132	2000	SH	DEFINED	18
AMETEK INC NEW	COM	031100100	155	4500	SH	DEFINED	18
AMETEK INC NEW	COM	031100100	59	1309	SH	DEFINED	17
AMGEN INC	COM	031162100	21564	385896	SH	DEFINED	20
AMGEN INC	COM	031162100	3706	66325	SH	DEFINED	6
AMGEN INC	COM	031162100	58386	1044847	SH	DEFINED	21
AMGEN INC	COM	031162100	4992	89337	SH	DEFINED	11
AMGEN INC	COM	031162100	1492882	26715847	SH	DEFINED	18
AMGEN INC	COM	031162100	18767	335848	SH	DEFINED	2
AMGEN INC	COM	031162100	489	8750	SH	DEFINED	23
AMGEN INC	COM	031162100	39836	712887	SH	DEFINED	3
AMGEN INC	COM	031162100	7969	142611	SH	DEFINED	1
AMGEN INC	COM	031162100	23594	324314	SH	DEFINED	17
AMGEN INC	COM	031162100	132844	2377305	SH	DEFINED	8
AMGEN INC	COM	031162100	42	758	SH	DEFINED	4
AMGEN INC	COM	031162100	1079	19317	SH	DEFINED	5
AMIS HLDGS INC	COM	031538101	139	12700	SH	DEFINED	3
AMKOR TECHNOLOGY INC	COM	031652100	18742	1501731	SH	DEFINED	3
AMN HEALTHCARE SERVICES INC	COM	001744101	12427	549393	SH	DEFINED	3
AMPAL AMERN ISRAEL CORP	CL A	032015109	29	6684	SH	DEFINED	2
AMPCO-PITTSBURGH CORP	COM	032037103	1384	47900	SH	DEFINED	6

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AMPHENOL CORP NEW	CL A	032095101	360	5575	SH	DEFINED	11
AMPHENOL CORP NEW	CL A	032095101	16	250	SH	DEFINED	5
AMR CORP	COM	001765106	3	100	SH	DEFINED	18
AMR CORP	COM	001765106	197925	6500000	SH	DEFINED	13
AMR CORP	COM	001765106	6797	223230	SH	DEFINED	3
AMR CORP	COM	001765106	108	4000	SH	DEFINED	17
AMR CORP	COM	001765106	1586	52100	SH	DEFINED	1
AMR CORP	COM	001765106	46	1510	SH	DEFINED	5
AMSURG CORP	COM	03232P405	2047	83570	SH	DEFINED	3
AMVESCAP PLC	SPONSORED ADR	03235E100	11170	532144	SH	DEFINED	6
AMVESCAP PLC	SPONSORED ADR	03235E100	1886	85361	SH	DEFINED	18
AMVESCAP PLC	SPONSORED ADR	03235E100	1144	60670	SH	DEFINED	17
AMYLIN PHARMACEUTICALS INC	COM	032346108	6	157	SH	DEFINED	2
AMYLIN PHARMACEUTICALS INC	COM	032346108	4311	115400	SH	DEFINED	8
AMYLIN PHARMACEUTICALS INC	COM	032346108	37360	1000000	SH	DEFINED	13
ANADARKO PETE CORP	COM	032511107	554	12900	SH	DEFINED	16
ANADARKO PETE CORP	COM	032511107	4394	102222	SH	DEFINED	6
ANADARKO PETE CORP	COM	032511107	10629	105226	SH	DEFINED	17
ANADARKO PETE CORP	COM	032511107	5120	119114	SH	DEFINED	1
ANADARKO PETE CORP	COM	032511107	1799028	41857319	SH	DEFINED	18
ANADARKO PETE CORP	COM	032511107	7315	170198	SH	DEFINED	3
ANADARKO PETE CORP	COM	032511107	1649	38376	SH	DEFINED	2
ANADARKO PETE CORP	COM	032511107	257	5975	SH	DEFINED	4
ANADARKO PETE CORP	COM	032511107	142	3300	SH	DEFINED	5
ANADARKO PETE CORP	COM	032511107	100178	2330813	SH	DEFINED	21
ANADARKO PETE CORP	COM	032511107	5759	134000	SH	DEFINED	8
ANADARKO PETE CORP	COM	032511107	1074	25000	SH	DEFINED	23
ANADARKO PETE CORP	COM	032511107	21	500	SH	DEFINED	11
ANADARKO PETE CORP	COM	032511107	24340	566300	SH	DEFINED	20
ANALOG DEVICES INC	COM	032654105	2388	62359	SH	DEFINED	17
ANALOG DEVICES INC	COM	032654105	110784	3212050	SH	DEFINED	8
ANALOG DEVICES INC	COM	032654105	1895	54935	SH	DEFINED	3
ANALOG DEVICES INC	COM	032654105	145	4198	SH	DEFINED	2
ANALOG DEVICES INC	COM	032654105	43	1250	SH	DEFINED	18
ANALOG DEVICES INC	COM	032654105	252	7313	SH	DEFINED	5
ANALOGIC CORP	COM PAR \$0.05	032657207	27	425	SH	DEFINED	5
ANALOGIC CORP	COM PAR \$0.05	032657207	3	50	SH	DEFINED	2
ANCHOR BANCORP WIS INC	COM	032839102	14	500	SH	DEFINED	5
ANCHOR BANCORP WIS INC	COM	032839102	12120	427523	SH	DEFINED	6
ANDREW CORP	COM	034425108	19779	1867715	SH	DEFINED	3
ANESIVA INC COM	COM	03460L100	8200	1188376	SH	DEFINED	18
ANGELICA CORP	COM	034663104	176	6400	SH	DEFINED	3
ANGIODYNAMICS INC	COM	03475V101	115	6800	SH	DEFINED	18
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	2795	517500	SH	DEFINED	7
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	6493	1184830	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	10541	1923625	SH	DEFINED	6
ANGLO AMERN PLC	ADR	03485P102	2341	88600	SH	DEFINED	11
ANGLO AMERN PLC	ADR	03485P102	292	11038	SH	DEFINED	6
ANGLO AMERN PLC	ADR	03485P102	143	5405	SH	DEFINED	18
ANGLO AMERN PLC	ADR	03485P102	892	45596	SH	DEFINED	17
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	147	3300	SH	DEFINED	20
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	27	600	SH	DEFINED	2
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	5047	113193	SH	DEFINED	18
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	34	771	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	259	5135	SH	DEFINED	1
ANHEUSER BUSCH COS INC	COM	035229103	14680	343228	SH	DEFINED	17
ANHEUSER BUSCH COS INC	COM	035229103	299	5930	SH	DEFINED	11
ANHEUSER BUSCH COS INC	COM	035229103	6354	125916	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	22470	445297	SH	DEFINED	18
ANHEUSER BUSCH COS INC	COM	035229103	11625	230387	SH	DEFINED	4
ANHEUSER BUSCH COS INC	COM	035229103	17573	348265	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	101	2000	SH	DEFINED	21

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ANHEUSER BUSCH COS INC	COM	035229103	321	6367	SH	DEFINED	5
ANHEUSER BUSCH COS INC	COM	035229103	2228	44150	SH	DEFINED	6
ANIXTER INTL INC	COM	035290105	12064	182959	SH	DEFINED	6
ANIXTER INTL INC	COM	035290105	28291	429039	SH	DEFINED	3
ANIXTER INTL INC	COM	035290105	92	1400	SH	DEFINED	2
ANIXTER INTL INC	NOTE 7/0	035290AG0	7029	7025000	PRN	DEFINED	18
ANNALY CAP MGMT INC	COM	035710409	10	675	SH	DEFINED	11
ANNALY CAP MGMT INC	COM	035710409	51136	3303341	SH	DEFINED	18
ANNALY CAP MGMT INC	COM	035710409	15463	998872	SH	DEFINED	3
ANNALY CAP MGMT INC	COM	035710409	20587	1329900	SH	DEFINED	6
ANNALY CAP MGMT INC	COM	035710409	56	3600	SH	DEFINED	16
ANNALY CAP MGMT INC	COM	035710409	559	36106	SH	DEFINED	21
ANNALY CAP MGMT INC	COM	035710409	186	12000	SH	DEFINED	8
ANNTAYLOR STORES CORP	COM	036115103	7570	195207	SH	DEFINED	3
ANSOFT CORP	COM	036384105	8	240	SH	DEFINED	2
ANWORTH MORTGAGE ASSET CP	COM	037347101	2354	240897	SH	DEFINED	6
AON CORP	COM	037389103	325	7830	SH	DEFINED	17
AON CORP	COM	037389103	33407	880060	SH	DEFINED	6
AON CORP	COM	037389103	29	775	SH	DEFINED	2
AON CORP	COM	037389103	16659	438867	SH	DEFINED	18
AON CORP	COM	037389103	2840	74816	SH	DEFINED	3
AP PHARMA INC	COM	00202J104	937	902258	SH	DEFINED	18
AP PHARMA INC	COM	00202J104	1	1100	SH	DEFINED	21
APACHE CORP	COM	037411105	23517	358981	SH	DEFINED	17
APACHE CORP	COM	037411105	8681	122790	SH	DEFINED	3
APACHE CORP	COM	037411105	6631	93787	SH	DEFINED	18
APACHE CORP	COM	037411105	1450	20505	SH	DEFINED	2
APACHE CORP	COM	037411105	78	1100	SH	DEFINED	4
APACHE CORP	COM	037411105	1838	25998	SH	DEFINED	6
APACHE CORP	COM	037411105	8036	113661	SH	DEFINED	5
APACHE CORP	COM	037411105	6858	97000	SH	DEFINED	8
APACHE CORP	COM	037411105	3264	46168	SH	DEFINED	11
APARTMENT INVT & MGMT CO	CL A	03748R101	22581	391416	SH	DEFINED	3
APARTMENT INVT & MGMT CO	CL A	03748R101	21	450	SH	DEFINED	17
APARTMENT INVT & MGMT CO	CL A	03748R101	493	8550	SH	DEFINED	5
APOGEE ENTERPRISES INC	COM	037598109	339	16900	SH	DEFINED	3
APOLLO GROUP INC	CL A	037604105	3663	83431	SH	DEFINED	3
APOLLO GROUP INC	CL A	037604105	81308	1852125	SH	DEFINED	8
APOLLO GROUP INC	CL A	037604105	18385	424595	SH	DEFINED	6
APOLLO INVT CORP	COM	03761U106	2	110	SH	DEFINED	18
APOLLO INVT CORP	COM	03761U106	21	1003	SH	DEFINED	11
APPLE INC	COM	037833100	3111	33486	SH	DEFINED	5
APPLE INC	COM	037833100	484	7720	SH	DEFINED	17
APPLE INC	COM	037833100	341	3675	SH	DEFINED	11
APPLE INC	COM	037833100	37	400	SH	DEFINED	1
APPLE INC	COM	037833100	794	8545	SH	DEFINED	2
APPLE INC	COM	037833100	36685	394846	SH	DEFINED	18
APPLE INC	COM	037833100	94	1008	SH	DEFINED	4
APPLE INC	COM	037833100	22866	246113	SH	DEFINED	3
APPLEBEES INTL INC	COM	037899101	77	3099	SH	DEFINED	18
APPLEBEES INTL INC	COM	037899101	3754	152900	SH	DEFINED	17
APPLERA CORP	COM AP BIO GRP	038020103	2765	93500	SH	DEFINED	22
APPLERA CORP	COM CELERA GRP	038020202	23	1640	SH	DEFINED	18
APPLERA CORP	COM AP BIO GRP	038020103	8	264	SH	DEFINED	2
APPLERA CORP	COM AP BIO GRP	038020103	32860	1111250	SH	DEFINED	3
APPLERA CORP	COM AP BIO GRP	038020103	271	10000	SH	DEFINED	17
APPLERA CORP	COM AP BIO GRP	038020103	1685	57000	SH	DEFINED	23
APPLERA CORP	COM AP BIO GRP	038020103	302	10200	SH	DEFINED	18
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	20180	822340	SH	DEFINED	3
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	12	500	SH	DEFINED	18
APPLIED MATLS INC	COM	038222105	12322	672608	SH	DEFINED	21
APPLIED MATLS INC	COM	038222105	7973	435202	SH	DEFINED	3

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APPLIED MATLS INC	COM	038222105	4691	267886	SH	DEFINED	17
APPLIED MATLS INC	COM	038222105	73	4000	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	10076	550000	SH	DEFINED	8
APPLIED MATLS INC	COM	038222105	205	11200	SH	DEFINED	5
APPLIED MATLS INC	COM	038222105	234641	12807927	SH	DEFINED	18
APPLIED MATLS INC	COM	038222105	1359	74160	SH	DEFINED	6
APPLIED MATLS INC	COM	038222105	7000	382100	SH	DEFINED	2
APPLIED MATLS INC	COM	038222105	4025	219700	SH	DEFINED	20
APPLIED MICRO CIRCUITS CORP	COM	03822W109	3715	1017760	SH	DEFINED	3
APRIA HEALTHCARE GROUP INC	COM	037933108	37701	1169030	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	5021	155675	SH	DEFINED	18
APRIA HEALTHCARE GROUP INC	COM	037933108	5	140	SH	DEFINED	21
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	29	15900	SH	DEFINED	2
APTARGROUP INC	COM	038336103	13	200	SH	DEFINED	5
APTARGROUP INC	COM	038336103	29	435	SH	DEFINED	21
APTARGROUP INC	COM	038336103	19110	285528	SH	DEFINED	18
APTARGROUP INC	COM	038336103	27	400	SH	DEFINED	11
APTARGROUP INC	COM	038336103	1613	24100	SH	DEFINED	3
AQUA AMERICA INC	COM	03836W103	86	3825	SH	DEFINED	2
AQUA AMERICA INC	COM	03836W103	12	534	SH	DEFINED	18
AQUA AMERICA INC	COM	03836W103	8417	374925	SH	DEFINED	1
AQUA AMERICA INC	COM	03836W103	141	5077	SH	DEFINED	17
AQUANTIVE INC	COM	03839G105	9	335	SH	DEFINED	18
AQUANTIVE INC	COM	03839G105	25	910	SH	DEFINED	5
AQUILA INC	COM	03840P102	200	47905	SH	DEFINED	5
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	450	8574	SH	DEFINED	16
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	36521	696039	SH	DEFINED	22
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	4	70	SH	DEFINED	11
ARBITRON INC	COM	03875Q108	371	7900	SH	DEFINED	11
ARBITRON INC	COM	03875Q108	9	200	SH	DEFINED	18
ARBOR RLTY TR INC	COM	038923108	2297	75450	SH	DEFINED	3
ARBOR RLTY TR INC	COM	038923108	125	4100	SH	DEFINED	18
ARCELOR MITTAL	NY REG SH CL A	03937E101	71242	1346980	SH	DEFINED	8
ARCELOR MITTAL	NY REG SH CL A	03937E101	407253	7700000	SH	DEFINED	13
ARCELOR MITTAL	NY REG SH CL A	03937E101	585	11055	SH	DEFINED	5
ARCELOR MITTAL	NY REG SH CL A	03937E101	2332	44090	SH	DEFINED	3
ARCH CAP GROUP LTD	ORD	G0450A105	15198	222813	SH	DEFINED	3
ARCH CAP GROUP LTD	ORD	G0450A105	2	30	SH	DEFINED	21
ARCH CAP GROUP LTD	ORD	G0450A105	26577	389630	SH	DEFINED	18
ARCH CAP GROUP LTD	ORD	G0450A105	2115	31000	SH	DEFINED	23
ARCH CAP GROUP LTD	ORD	G0450A105	628	9200	SH	DEFINED	16
ARCH CAP GROUP LTD	ORD	G0450A105	17394	255010	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	17	250	SH	DEFINED	5
ARCH CHEMICALS INC	COM	03937R102	13687	438400	SH	DEFINED	6
ARCH COAL INC	COM	039380100	31	1000	SH	DEFINED	2
ARCH COAL INC	COM	039380100	329	10712	SH	DEFINED	18
ARCH COAL INC	COM	039380100	4054	132037	SH	DEFINED	6
ARCH COAL INC	COM	039380100	15	196	SH	DEFINED	17
ARCHER DANIELS MIDLAND CO	COM	039483102	9138	249000	SH	DEFINED	23
ARCHER DANIELS MIDLAND CO	COM	039483102	70	1895	SH	DEFINED	1
ARCHER DANIELS MIDLAND CO	COM	039483102	46	1250	SH	DEFINED	5
ARCHER DANIELS MIDLAND CO	COM	039483102	657	17909	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	31940	870313	SH	DEFINED	3
ARCHER DANIELS MIDLAND CO	COM	039483102	4610	125600	SH	DEFINED	22
ARCHER DANIELS MIDLAND CO	COM	039483102	196	5345	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO	COM	039483102	40	1100	SH	DEFINED	16
ARCHER DANIELS MIDLAND CO	COM	039483102	48233	1314247	SH	DEFINED	18
ARCHER DANIELS MIDLAND CO	COM	039483102	1108	32933	SH	DEFINED	17
ARCHER DANIELS MIDLAND CO	COM	039483102	1312	35750	SH	DEFINED	11
ARCHSTONE SMITH TR	COM	039583109	267	5474	SH	DEFINED	17
ARCHSTONE SMITH TR	COM	039583109	65	1200	SH	DEFINED	18
ARCHSTONE SMITH TR	COM	039583109	568	10472	SH	DEFINED	11

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ARCHSTONE SMITH TR	COM	039583109	49	900	SH	DEFINED	2
ARCHSTONE SMITH TR	COM	039583109	2740	50479	SH	DEFINED	3
ARCHSTONE SMITH TR	COM	039583109	352	6495	SH	DEFINED	5
ARCHSTONE SMITH TR	COM	039583109	18	334	SH	DEFINED	1
ARCTIC CAT INC	COM	039670104	688	35325	SH	DEFINED	6
ARENA PHARMACEUTICALS INC	COM	040047102	31	2890	SH	DEFINED	5
ARENA PHARMACEUTICALS INC	COM	040047102	7859	723700	SH	DEFINED	18
ARES CAP CORP	COM	04010L103	9	500	SH	DEFINED	4
ARGON ST INC	COM	040149106	66	2500	SH	DEFINED	2
ARGONAUT GROUP INC	COM	040157109	21237	656273	SH	DEFINED	6
ARGONAUT GROUP INC	COM	040157109	4766	147267	SH	DEFINED	3
ARIAD PHARMACEUTICALS INC	COM	04033A100	14	3025	SH	DEFINED	5
ARIAD PHARMACEUTICALS INC	COM	04033A100	7058	1571900	SH	DEFINED	18
ARIBA INC	COM NEW	04033V203	5750	611670	SH	DEFINED	3
ARIBA INC	COM NEW	04033V203	0	42	SH	DEFINED	17
ARIES MARITIME TRNSPRT LTD	SHS	G0474B105	16	2000	SH	DEFINED	18
ARKANSAS BEST CORP DEL	COM	040790107	1	40	SH	DEFINED	18
ARKANSAS BEST CORP DEL	COM	040790107	12762	359000	SH	DEFINED	6
ARMOR HOLDINGS INC	COM	042260109	24	360	SH	DEFINED	4
ARMOR HOLDINGS INC	COM	042260109	2	25	SH	DEFINED	21
ARMOR HOLDINGS INC	COM	042260109	328	4868	SH	DEFINED	20
ARMOR HOLDINGS INC	COM	042260109	34964	519291	SH	DEFINED	18
ARMOR HOLDINGS INC	COM	042260109	2041	30320	SH	DEFINED	3
ARRIS GROUP INC	COM	04269Q100	7	495	SH	DEFINED	2
ARRIS GROUP INC	COM	04269Q100	10	730	SH	DEFINED	4
ARRIS GROUP INC	COM	04269Q100	7212	512218	SH	DEFINED	3
ARROW ELECTRS INC	COM	042735100	21073	558230	SH	DEFINED	6
ARROW ELECTRS INC	COM	042735100	11	300	SH	DEFINED	18
ARROW ELECTRS INC	COM	042735100	29	775	SH	DEFINED	5
ARROW ELECTRS INC	COM	042735100	13159	348571	SH	DEFINED	3
ARROW ELECTRS INC	COM	042735100	5	160	SH	DEFINED	17
ARROW FINL CORP	COM	042744102	2406	107431	SH	DEFINED	6
ARROW INTL INC	COM	042764100	1086	33780	SH	DEFINED	3
ARTESIAN RESOURCES CORP	CL A	043113208	22	1050	SH	DEFINED	2
ARTHROCARE CORP	COM	043136100	284	7885	SH	DEFINED	2
ARVINMERITOR INC	COM	043353101	36907	2022285	SH	DEFINED	6
ARVINMERITOR INC	COM	043353101	998	54700	SH	DEFINED	3
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	3846	136129	SH	DEFINED	3
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	19063	674810	SH	DEFINED	6
ASE TEST LTD	ORD	Y02516105	4096	359920	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	13309	1114643	SH	DEFINED	3
ASHLAND INC NEW	COM	044209104	135	1900	SH	DEFINED	17
ASHLAND INC NEW	COM	044209104	308	4700	SH	DEFINED	5
ASHLAND INC NEW	COM	044209104	134	2040	SH	DEFINED	6
ASHLAND INC NEW	COM	044209104	66	1000	SH	DEFINED	4
ASHLAND INC NEW	COM	044209104	6603	100662	SH	DEFINED	3
ASM INTL N V	COM	N07045102	1150	51883	SH	DEFINED	3
ASML HLDG NV	N Y SHS	N07059111	20	1000	SH	DEFINED	17
ASML HLDG NV	N Y SHS	N07059111	16305	658787	SH	DEFINED	3
ASML HLDG NV	N Y SHS	N07059111	42917	1742486	SH	DEFINED	18
ASML HLDG NV	N Y SHS	N07059111	94	3820	SH	DEFINED	21
ASML HLDG NV	N Y SHS	N07059111	522	21200	SH	DEFINED	20
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	12006	458070	SH	DEFINED	3
ASPEN TECHNOLOGY INC	COM	045327103	14907	1146717	SH	DEFINED	3
ASPREVA PHARMACEUTICALS CORP	COM	04538T109	5752	266805	SH	DEFINED	3
ASSET ACCEP CAP CORP	COM	04543P100	11538	745804	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	128	3815	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	20	597	SH	DEFINED	17
ASSURANT INC	COM	04621X108	4022	75000	SH	DEFINED	22
ASSURANT INC	COM	04621X108	799	14900	SH	DEFINED	16
ASSURANT INC	COM	04621X108	4469	83327	SH	DEFINED	23
ASSURANT INC	COM	04621X108	2	40	SH	DEFINED	6



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ASSURANT INC	COM	04621X108	2515	46900	SH	DEFINED	1
ASSURANT INC	COM	04621X108	22105	412181	SH	DEFINED	3
ASSURANT INC	COM	04621X108	544	10150	SH	DEFINED	18
ASSURED GUARANTY LTD	COM	G0585R106	1841	67380	SH	DEFINED	3
ASTA FDG INC	COM	046220109	18	414	SH	DEFINED	2
ASTA FDG INC	COM	046220109	7752	179530	SH	DEFINED	3
ASTA FDG INC	COM	046220109	37	860	SH	DEFINED	4
ASTA FDG INC	COM	046220109	22	500	SH	DEFINED	5
ASTORIA FINL CORP	COM	046265104	52	1955	SH	DEFINED	2
ASTORIA FINL CORP	COM	046265104	685	25774	SH	DEFINED	21
ASTORIA FINL CORP	COM	046265104	311	11700	SH	DEFINED	20
ASTORIA FINL CORP	COM	046265104	3	102	SH	DEFINED	17
ASTORIA FINL CORP	COM	046265104	16547	622315	SH	DEFINED	6
ASTORIA FINL CORP	COM	046265104	147562	5549528	SH	DEFINED	18
ASTRAZENECA PLC	SPONSORED ADR	046353108	35	645	SH	DEFINED	5
ASTRAZENECA PLC	SPONSORED ADR	046353108	47	880	SH	DEFINED	4
ASTRAZENECA PLC	SPONSORED ADR	046353108	11	212	SH	DEFINED	18
ASTRAZENECA PLC	SPONSORED ADR	046353108	105	2084	SH	DEFINED	17
ASYST TECHNOLOGY CORP	COM	04648X107	7171	1019990	SH	DEFINED	3
AT&T INC	COM	00206R102	3496	88651	SH	DEFINED	11
AT&T INC	COM	00206R102	3361	85227	SH	DEFINED	2
AT&T INC	COM	00206R102	9708	246200	SH	DEFINED	23
AT&T INC	COM	00206R102	4016	101844	SH	DEFINED	20
AT&T INC	COM	00206R102	757	19208	SH	DEFINED	21
AT&T INC	COM	00206R102	191	4843	SH	DEFINED	4
AT&T INC	COM	00206R102	303571	7698975	SH	DEFINED	18
AT&T INC	COM	00206R102	1000	25357	SH	DEFINED	16
AT&T INC	COM	00206R102	4294	108914	SH	DEFINED	5
AT&T INC	COM	00206R102	3889	143837	SH	DEFINED	17
AT&T INC	COM	00206R102	113803	2886191	SH	DEFINED	3
AT&T INC	COM	00206R102	9316	236276	SH	DEFINED	1
AT&T INC	COM	00206R102	173593	4402560	SH	DEFINED	6
AT&T INC	COM	00206R102	6382	161850	SH	DEFINED	22
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	269	4832	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	96	2000	SH	DEFINED	18
ATMEL CORP	COM	049513104	3432	682300	SH	DEFINED	23
ATMEL CORP	COM	049513104	22030	4379720	SH	DEFINED	3
ATMOS ENERGY CORP	COM	049560105	16	500	SH	DEFINED	18
ATMOS ENERGY CORP	COM	049560105	2587	82700	SH	DEFINED	23
ATMOS ENERGY CORP	COM	049560105	5242	167571	SH	DEFINED	3
ATMOS ENERGY CORP	COM	049560105	25225	806410	SH	DEFINED	6
ATMOS ENERGY CORP	COM	049560105	77	2464	SH	DEFINED	2
ATP OIL & GAS CORP	COM	00208J108	6	157	SH	DEFINED	2
ATP OIL & GAS CORP	COM	00208J108	11	290	SH	DEFINED	4
ATRICURE INC	COM	04963C209	4	350	SH	DEFINED	2
ATRION CORP	COM	049904105	425	4632	SH	DEFINED	6
ATWOOD OCEANICS INC	COM	050095108	1191	20300	SH	DEFINED	3
ATWOOD OCEANICS INC	COM	050095108	269	4590	SH	DEFINED	18
AU OPTRONICS CORP	SPONSORED ADR	002255107	25449	1779636	SH	DEFINED	22
AUDIOVOX CORP	CL A	050757103	1819	123510	SH	DEFINED	3
AURORA OIL & GAS CORP	COM	052036100	6	2375	SH	DEFINED	5
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	72	756	SH	DEFINED	17
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	32	265	SH	DEFINED	18
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	24	200	SH	DEFINED	11
AUTODESK INC	COM	052769106	1434	38147	SH	DEFINED	3
AUTODESK INC	COM	052769106	89	2380	SH	DEFINED	4
AUTODESK INC	COM	052769106	2	60	SH	DEFINED	2
AUTODESK INC	COM	052769106	71	1890	SH	DEFINED	11
AUTODESK INC	COM	052769106	16631	442325	SH	DEFINED	1
AUTODESK INC	COM	052769106	409855	10900398	SH	DEFINED	18
AUTODESK INC	COM	052769106	50251	1336462	SH	DEFINED	21

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AUTODESK INC	COM	052769106	3862	102700	SH	DEFINED	20
AUTODESK INC	COM	052769106	37	975	SH	DEFINED	5
AUTOLIV INC	COM	052800109	9	150	SH	DEFINED	4
AUTOLIV INC	COM	052800109	6	102	SH	DEFINED	2
AUTOLIV INC	COM	052800109	2	30	SH	DEFINED	6
AUTOLIV INC	COM	052800109	142	2490	SH	DEFINED	18
AUTOMATIC DATA PROCESSING IN	COM	053015103	198448	4100155	SH	DEFINED	18
AUTOMATIC DATA PROCESSING IN	COM	053015103	13546	279881	SH	DEFINED	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	7747	160070	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	13981	288860	SH	DEFINED	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	22085	456313	SH	DEFINED	1
AUTOMATIC DATA PROCESSING IN	COM	053015103	10669	233566	SH	DEFINED	17
AUTOMATIC DATA PROCESSING IN	COM	053015103	494	10203	SH	DEFINED	20
AUTOMATIC DATA PROCESSING IN	COM	053015103	2676	55281	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	2414	49877	SH	DEFINED	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	859	17740	SH	DEFINED	21
AUTONATION INC	COM	05329W102	525	24709	SH	DEFINED	3
AUTONATION INC	COM	05329W102	13	600	SH	DEFINED	5
AUTONATION INC	COM	05329W102	361	16990	SH	DEFINED	6
AUTONATION INC	COM	05329W102	22	1050	SH	DEFINED	18
AUTOZONE INC	COM	053332102	100	1000	SH	DEFINED	17
AUTOZONE INC	COM	053332102	528	4120	SH	DEFINED	6
AUTOZONE INC	COM	053332102	1044	8146	SH	DEFINED	3
AVALONBAY CMNTYS INC	COM	053484101	55	506	SH	DEFINED	17
AVALONBAY CMNTYS INC	COM	053484101	208	1600	SH	DEFINED	18
AVALONBAY CMNTYS INC	COM	053484101	155	1195	SH	DEFINED	5
AVALONBAY CMNTYS INC	COM	053484101	156	1200	SH	DEFINED	2
AVALONBAY CMNTYS INC	COM	053484101	6146	47277	SH	DEFINED	3
AVATAR HLDGS INC	COM	053494100	150	2100	SH	DEFINED	5
AVATAR HLDGS INC	COM	053494100	96	1348	SH	DEFINED	1
AVATAR HLDGS INC	COM	053494100	143	2000	SH	DEFINED	18
AVAYA INC	COM	053499109	3	239	SH	DEFINED	5
AVAYA INC	COM	053499109	9	792	SH	DEFINED	2
AVAYA INC	COM	053499109	19141	1620773	SH	DEFINED	3
AVAYA INC	COM	053499109	10	836	SH	DEFINED	18
AVAYA INC	COM	053499109	0	16	SH	DEFINED	11
AVAYA INC	COM	053499109	1	54	SH	DEFINED	17
AVERY DENNISON CORP	COM	053611109	1558	26640	SH	DEFINED	17
AVERY DENNISON CORP	COM	053611109	965	15021	SH	DEFINED	3
AVERY DENNISON CORP	COM	053611109	26	400	SH	DEFINED	5
AVERY DENNISON CORP	COM	053611109	43	672	SH	DEFINED	11
AVERY DENNISON CORP	COM	053611109	106229	1653106	SH	DEFINED	18
AVERY DENNISON CORP	COM	053611109	1626	25300	SH	DEFINED	20
AVERY DENNISON CORP	COM	053611109	337	5244	SH	DEFINED	21
AVICI SYS INC	COM NEW	05367L802	145	12700	SH	DEFINED	3
AVID TECHNOLOGY INC	COM	05367P100	178	5100	SH	DEFINED	5
AVID TECHNOLOGY INC	COM	05367P100	25762	738600	SH	DEFINED	18
AVID TECHNOLOGY INC	COM	05367P100	10	275	SH	DEFINED	11
AVIS BUDGET GROUP	COM	053774105	1	20	SH	DEFINED	18
AVIS BUDGET GROUP	COM	053774105	1798	65830	SH	DEFINED	3
AVIS BUDGET GROUP	COM	053774105	5	195	SH	DEFINED	2
AVIS BUDGET GROUP	COM	053774105	1466	53650	SH	DEFINED	4
AVISTA CORP	COM	05379B107	3	109	SH	DEFINED	2
AVISTA CORP	COM	05379B107	13851	571637	SH	DEFINED	3
AVNET INC	COM	053807103	14689	406440	SH	DEFINED	6
AVNET INC	DBCV 2.000% 3/1	053807AL7	6335	5300000	PRN	DEFINED	18
AVNET INC	COM	053807103	694	19200	SH	DEFINED	3
AVOCENT CORP	COM	053893103	26307	975411	SH	DEFINED	3
AVOCENT CORP	COM	053893103	6	211	SH	DEFINED	2
AVOCENT CORP	COM	053893103	13	470	SH	DEFINED	4
AVON PRODS INC	COM	054303102	118	3174	SH	DEFINED	11
AVON PRODS INC	COM	054303102	15320	411160	SH	DEFINED	2

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AVON PRODS INC	COM	054303102	502	16104	SH	DEFINED	17
AVON PRODS INC	COM	054303102	1011	27125	SH	DEFINED	5
AVON PRODS INC	COM	054303102	5308	142457	SH	DEFINED	3
AVON PRODS INC	COM	054303102	994	26678	SH	DEFINED	18
AVON PRODS INC	COM	054303102	194	5200	SH	DEFINED	6
AVX CORP NEW	COM	002444107	2874	189077	SH	DEFINED	3
AVX CORP NEW	COM	002444107	119	7820	SH	DEFINED	6
AWARE INC MASS	COM	05453N100	87	15000	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	46	1080	SH	DEFINED	4
AXA	SPONSORED ADR	054536107	524	12306	SH	DEFINED	2
AXA	SPONSORED ADR	054536107	10151	256981	SH	DEFINED	6
AXA	SPONSORED ADR	054536107	41680	978399	SH	DEFINED	18
AXA	SPONSORED ADR	054536107	13	300	SH	DEFINED	11
AXA	SPONSORED ADR	054536107	124	2915	SH	DEFINED	21
AXA	SPONSORED ADR	054536107	898	25700	SH	DEFINED	17
AXCAN PHARMA INC	COM	054923107	2671	161760	SH	DEFINED	3
AXCELIS TECHNOLOGIES INC	COM	054540109	10	1330	SH	DEFINED	2
AXESSTEL INC	COM	05459T101	4	2075	SH	DEFINED	5
AXIS CAPITAL HOLDINGS	SHS	G0692U109	1974	58304	SH	DEFINED	3
AXIS CAPITAL HOLDINGS	SHS	G0692U109	191	5645	SH	DEFINED	18
AXIS CAPITAL HOLDINGS	SHS	G0692U109	14174	418645	SH	DEFINED	6
AZZ INC	COM	002474104	52	1230	SH	DEFINED	3
BADGER METER INC	COM	056525108	11	400	SH	DEFINED	18
BAIDU COM INC	SPON ADR REP A	056752108	83	860	SH	DEFINED	5
BAIDU COM INC	SPON ADR REP A	056752108	8062	83500	SH	DEFINED	18
BAKER HUGHES INC	COM	057224107	7936	120000	SH	DEFINED	8
BAKER HUGHES INC	COM	057224107	101	1534	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	5616	84921	SH	DEFINED	21
BAKER HUGHES INC	COM	057224107	95	1430	SH	DEFINED	5
BAKER HUGHES INC	COM	057224107	182	2665	SH	DEFINED	17
BAKER HUGHES INC	COM	057224107	1666	25200	SH	DEFINED	20
BAKER HUGHES INC	COM	057224107	4943	74745	SH	DEFINED	3
BAKER HUGHES INC	COM	057224107	115217	1742275	SH	DEFINED	18
BAKER HUGHES INC	COM	057224107	7	110	SH	DEFINED	6
BAKER HUGHES INC	COM	057224107	36	550	SH	DEFINED	4
BALL CORP	COM	058498106	23	500	SH	DEFINED	18
BALL CORP	COM	058498106	5323	116098	SH	DEFINED	3
BALL CORP	COM	058498106	674	14700	SH	DEFINED	6
BALLARD PWR SYS INC	COM	05858H104	2	400	SH	DEFINED	5
BALLARD PWR SYS INC	COM	05858H104	5	867	SH	DEFINED	2
BANCFIRST CORP	COM	05945F103	5271	113714	SH	DEFINED	6
BANCFIRST CORP	COM	05945F103	2167	46760	SH	DEFINED	3
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	369	15030	SH	DEFINED	18
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	133	5400	SH	DEFINED	2
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	10806	267200	SH	DEFINED	3
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	2124	52529	SH	DEFINED	16
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	1963	56367	SH	DEFINED	16
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	15502	445200	SH	DEFINED	3
BANCO LATINOAMERICANO DE EXP	CL E	P16994132	8	500	SH	DEFINED	6
BANCO SANTANDER CENT HISPANO	ADR	05964H105	41	2320	SH	DEFINED	4
BANCOLOMBIA S A	SPON ADR PREF	05968L102	377	13600	SH	DEFINED	16
BANCORP INC DEL	COM	05969A105	43	1651	SH	DEFINED	2
BANCORP RHODE ISLAND INC	COM	059690107	43	1000	SH	DEFINED	1
BANCORP RHODE ISLAND INC	COM	059690107	22	500	SH	DEFINED	18
BANCORPSOUTH INC	COM	059692103	43	1750	SH	DEFINED	3
BANCORPSOUTH INC	COM	059692103	13742	562040	SH	DEFINED	6
BANDAG INC	CL A	059815308	6199	122780	SH	DEFINED	6
BANK HAWAII CORP	COM	062540109	69	1310	SH	DEFINED	18
BANK HAWAII CORP	COM	062540109	16706	315025	SH	DEFINED	3
BANK HAWAII CORP	COM	062540109	159	3000	SH	DEFINED	5
BANK MONTREAL QUE	COM	063671101	42	600	SH	DEFINED	5
BANK MONTREAL QUE	COM	063671101	22300	369000	SH	DEFINED	7

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BANK MONTREAL QUE	COM	063671101	61	1000	SH	DEFINED	18
BANK NEW YORK INC	COM	064057102	24340	600250	SH	DEFINED	6
BANK NEW YORK INC	COM	064057102	106440	2624902	SH	DEFINED	18
BANK NEW YORK INC	COM	064057102	6808	188910	SH	DEFINED	17
BANK NEW YORK INC	COM	064057102	1456	35900	SH	DEFINED	20
BANK NEW YORK INC	COM	064057102	180	4444	SH	DEFINED	21
BANK NEW YORK INC	COM	064057102	727	17930	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	18054	445226	SH	DEFINED	1
BANK NEW YORK INC	COM	064057102	292	7213	SH	DEFINED	2
BANK NEW YORK INC	COM	064057102	45	1098	SH	DEFINED	16
BANK NEW YORK INC	COM	064057102	16712	412133	SH	DEFINED	3
BANK NOVA SCOTIA HALIFAX	COM	064149107	4039	87600	SH	DEFINED	5
BANK NOVA SCOTIA HALIFAX	COM	064149107	16155	350400	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	4659	91316	SH	DEFINED	22
BANK OF AMERICA CORPORATION	COM	060505104	6045	118491	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	56435	1106129	SH	DEFINED	8
BANK OF AMERICA CORPORATION	COM	060505104	6378	125000	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	109	2145	SH	DEFINED	16
BANK OF AMERICA CORPORATION	COM	060505104	848580	16632306	SH	DEFINED	18
BANK OF AMERICA CORPORATION	COM	060505104	232	4551	SH	DEFINED	4
BANK OF AMERICA CORPORATION	COM	060505104	21257	416649	SH	DEFINED	21
BANK OF AMERICA CORPORATION	COM	060505104	1593	31216	SH	DEFINED	2
BANK OF AMERICA CORPORATION	COM	060505104	13677	268072	SH	DEFINED	5
BANK OF AMERICA CORPORATION	COM	060505104	11950	234225	SH	DEFINED	1
BANK OF AMERICA CORPORATION	COM	060505104	242477	4757608	SH	DEFINED	6
BANK OF AMERICA CORPORATION	COM	060505104	128292	2514550	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	46421	1019342	SH	DEFINED	17
BANK OF AMERICA CORPORATION	COM	060505104	11735	230000	SH	DEFINED	23
BANK OF AMERICA CORPORATION	COM	060505104	10227	200456	SH	DEFINED	20
BANKFINANCIAL CORP	COM	06643P104	2207	135652	SH	DEFINED	6
BANKUNITED FINL CORP	NOTE 3.125% 3/0	06652BAE3	17245	18750000	PRN	DEFINED	18
BANKUNITED FINL CORP	CL A	06652B103	14	637	SH	DEFINED	2
BANKUNITED FINL CORP	CL A	06652B103	14	660	SH	DEFINED	4
BANNER CORP	COM	06652V109	3204	77120	SH	DEFINED	3
BARCLAYS BK PLC	ADR 2 PREF 2	06739F390	106	4000	SH	DEFINED	2
BARCLAYS PLC	ADR	06738E204	127	2238	SH	DEFINED	16
BARCLAYS PLC	ADR	06738E204	3279	57589	SH	DEFINED	18
BARCLAYS PLC	ADR	06738E204	1254	26800	SH	DEFINED	17
BARCLAYS PLC	ADR	06738E204	4984	87525	SH	DEFINED	5
BARCLAYS PLC	ADR	06738E204	18431	348420	SH	DEFINED	6
BARCLAYS PLC	ADR	06738E204	49	865	SH	DEFINED	2
BARD C R INC	COM	067383109	4683	58895	SH	DEFINED	3
BARD C R INC	COM	067383109	120	1505	SH	DEFINED	5
BARD C R INC	COM	067383109	79	999	SH	DEFINED	11
BARD C R INC	COM	067383109	38	474	SH	DEFINED	4
BARD C R INC	COM	067383109	31	395	SH	DEFINED	18
BARE ESCENTUALS INC	COM	067511105	27	760	SH	DEFINED	5
BARNES & NOBLE INC	COM	067774109	9456	239700	SH	DEFINED	6
BARNES & NOBLE INC	COM	067774109	24	600	SH	DEFINED	18
BARNES GROUP INC	COM	067806109	83	3600	SH	DEFINED	11
BARNES GROUP INC	COM	067806109	14889	647060	SH	DEFINED	6
BARNES GROUP INC	COM	067806109	3054	132710	SH	DEFINED	3
BARR PHARMACEUTICALS INC	COM	068306109	18	400	SH	DEFINED	5
BARR PHARMACEUTICALS INC	COM	068306109	715	15429	SH	DEFINED	16
BARR PHARMACEUTICALS INC	COM	068306109	63	1368	SH	DEFINED	2
BARR PHARMACEUTICALS INC	COM	068306109	1272	27438	SH	DEFINED	3
BARRETT BUSINESS SERVICES IN	COM	068463108	1666	72290	SH	DEFINED	3
BARRICK GOLD CORP	COM	067901108	67748	2372961	SH	DEFINED	18
BARRICK GOLD CORP	COM	067901108	24193	847400	SH	DEFINED	6
BARRICK GOLD CORP	COM	067901108	303	10605	SH	DEFINED	21
BARRICK GOLD CORP	COM	067901108	10156	355700	SH	DEFINED	7
BARRICK GOLD CORP	COM	067901108	1025	35911	SH	DEFINED	20

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BARRICK GOLD CORP	COM	067901108	51	1800	SH	DEFINED	5
BASF AG	SPONSORED ADR	055262505	31566	280788	SH	DEFINED	18
BASF AG	SPONSORED ADR	055262505	2439	21695	SH	DEFINED	11
BASF AG	SPONSORED ADR	055262505	57	510	SH	DEFINED	4
BASF AG	SPONSORED ADR	055262505	141	1250	SH	DEFINED	21
BASIC ENERGY SVCS INC NEW	COM	06985P100	1868	80169	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	478	9345	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	324	6325	SH	DEFINED	18
BAUSCH & LOMB INC	COM	071707103	31	482	SH	DEFINED	17
BAUSCH & LOMB INC	COM	071707103	16	315	SH	DEFINED	5
BAXTER INTL INC	COM	071813109	1571	29836	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	5622	106746	SH	DEFINED	3
BAXTER INTL INC	COM	071813109	200	3800	SH	DEFINED	5
BAXTER INTL INC	COM	071813109	233	4419	SH	DEFINED	11
BAXTER INTL INC	COM	071813109	101258	1922489	SH	DEFINED	18
BAXTER INTL INC	COM	071813109	32	610	SH	DEFINED	21
BAXTER INTL INC	COM	071813109	1189	30636	SH	DEFINED	17
BAY NATL CORP	COM	072500101	188	10000	SH	DEFINED	11
BAYER A G	SPONSORED ADR	072730302	146	2275	SH	DEFINED	16
BAYER A G	SPONSORED ADR	072730302	43	670	SH	DEFINED	2
BAYER A G	SPONSORED ADR	072730302	3711	58004	SH	DEFINED	18
BAYER A G	SPONSORED ADR	072730302	178	4435	SH	DEFINED	17
BB&T CORP	COM	054937107	3651	89011	SH	DEFINED	3
BB&T CORP	COM	054937107	353	8616	SH	DEFINED	11
BB&T CORP	COM	054937107	231	5904	SH	DEFINED	17
BB&T CORP	COM	054937107	332	8100	SH	DEFINED	6
BB&T CORP	COM	054937107	53	1300	SH	DEFINED	5
BB&T CORP	COM	054937107	53	1300	SH	DEFINED	4
BB&T CORP	COM	054937107	1745	42544	SH	DEFINED	2
BB&T CORP	COM	054937107	205	5000	SH	DEFINED	18
BBVA BANCO FRANCES S A	SPONSORED ADR	07329M100	14885	1193700	SH	DEFINED	22
BCE INC	PUT	05534B950	54	1647	SH	DEFINED	5
BCE INC	COM NEW	05534B760	1835	64900	SH	DEFINED	22
BCE INC	COM NEW	05534B760	2442	86358	SH	DEFINED	3
BCE INC	COM NEW	05534B760	2016	71284	SH	DEFINED	6
BCE INC	COM NEW	05534B760	138	4880	SH	DEFINED	18
BCE INC	COM NEW	05534B760	5124	181200	SH	DEFINED	23
BCE INC	COM NEW	05534B760	19781	698927	SH	DEFINED	7
BE AEROSPACE INC	COM	073302101	52	1650	SH	DEFINED	11
BEA SYS INC	COM	073325102	3150	271785	SH	DEFINED	11
BEA SYS INC	COM	073325102	8228	709938	SH	DEFINED	3
BEA SYS INC	COM	073325102	287	24748	SH	DEFINED	5
BEAR STEARNS COS INC	COM	073902108	1434	10337	SH	DEFINED	17
BEAR STEARNS COS INC	COM	073902108	236	1570	SH	DEFINED	20
BEAR STEARNS COS INC	COM	073902108	34770	231262	SH	DEFINED	18
BEAR STEARNS COS INC	COM	073902108	60964	405480	SH	DEFINED	8
BEAR STEARNS COS INC	COM	073902108	10635	70738	SH	DEFINED	11
BEAR STEARNS COS INC	COM	073902108	752	5003	SH	DEFINED	2
BEAR STEARNS COS INC	COM	073902108	2958	19674	SH	DEFINED	3
BEAR STEARNS COS INC	COM	073902108	72786	484110	SH	DEFINED	6
BEAR STEARNS COS INC	COM	073902108	1890	12573	SH	DEFINED	5
BEAR STEARNS COS INC	COM	073902108	1	7	SH	DEFINED	21
BEARINGPOINT INC	COM	074002106	28153	3675380	SH	DEFINED	6
BEARINGPOINT INC	COM	074002106	3696	482493	SH	DEFINED	3
BEARINGPOINT INC	COM	074002106	45960	6000000	SH	DEFINED	13
BEASLEY BROADCAST GROUP INC	CL A	074014101	0	50	SH	DEFINED	18
BEAZER HOMES USA INC	COM	07556Q105	84187	2900000	SH	DEFINED	13
BEAZER HOMES USA INC	NOTE 4.625% 6/1	07556QAL9	14475	15300000	PRN	DEFINED	18
BEAZER HOMES USA INC	COM	07556Q105	8	280	SH	DEFINED	4
BEAZER HOMES USA INC	COM	07556Q105	77	2664	SH	DEFINED	18
BEAZER HOMES USA INC	COM	07556Q105	82467	2840762	SH	DEFINED	8
BEAZER HOMES USA INC	COM	07556Q105	8708	299963	SH	DEFINED	6

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BEBE STORES INC	COM	075571109	164	9415	SH	DEFINED	18
BECKMAN COULTER INC	COM	075811109	8	125	SH	DEFINED	11
BECKMAN COULTER INC	COM	075811109	141	2590	SH	DEFINED	17
BECTON DICKINSON & CO	COM	075887109	6511	84683	SH	DEFINED	3
BECTON DICKINSON & CO	COM	075887109	110	1430	SH	DEFINED	5
BECTON DICKINSON & CO	COM	075887109	26653	432818	SH	DEFINED	17
BECTON DICKINSON & CO	COM	075887109	11	140	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	956	12431	SH	DEFINED	18
BECTON DICKINSON & CO	COM	075887109	136	1772	SH	DEFINED	2
BED BATH & BEYOND INC	COM	075896100	29338	730335	SH	DEFINED	21
BED BATH & BEYOND INC	COM	075896100	233	5797	SH	DEFINED	20
BED BATH & BEYOND INC	COM	075896100	4	90	SH	DEFINED	6
BED BATH & BEYOND INC	COM	075896100	1870	46548	SH	DEFINED	3
BED BATH & BEYOND INC	COM	075896100	7	180	SH	DEFINED	4
BED BATH & BEYOND INC	COM	075896100	289046	7195568	SH	DEFINED	18
BED BATH & BEYOND INC	COM	075896100	229	5700	SH	DEFINED	11
BED BATH & BEYOND INC	COM	075896100	2746	71498	SH	DEFINED	17
BED BATH & BEYOND INC	COM	075896100	16	400	SH	DEFINED	5
BEL FUSE INC	CL B	077347300	4737	122360	SH	DEFINED	18
BELDEN CDT INC	COM	077454106	9092	169650	SH	DEFINED	3
BELDEN CDT INC	COM	077454106	59	1100	SH	DEFINED	5
BELL MICROPRODUCTS INC	COM	078137106	275	42950	SH	DEFINED	3
BELO CORP	COM SER A	080555105	400	21400	SH	DEFINED	3
BELO CORP	COM SER A	080555105	2005	107390	SH	DEFINED	2
BELO CORP	COM SER A	080555105	177	9501	SH	DEFINED	5
BELO CORP	COM SER A	080555105	16833	901630	SH	DEFINED	6
BEMIS INC	COM	081437105	220	6589	SH	DEFINED	18
BEMIS INC	COM	081437105	914	27385	SH	DEFINED	5
BEMIS INC	COM	081437105	570	17062	SH	DEFINED	3
BEMIS INC	COM	081437105	3	90	SH	DEFINED	2
BENCHMARK ELECTRS INC	COM	08160H101	29358	1420998	SH	DEFINED	3
BENCHMARK ELECTRS INC	COM	08160H101	8884	430000	SH	DEFINED	6
BENCHMARK ELECTRS INC	COM	08160H101	239	11582	SH	DEFINED	18
BENIHANA INC	CL A	082047200	41	1460	SH	DEFINED	5
BENTLEY PHARMACEUTICALS INC	COM	082657107	1252	152900	SH	DEFINED	20
BENTLEY PHARMACEUTICALS INC	COM	082657107	22214	2712296	SH	DEFINED	18
BERKLEY W R CORP	COM	084423102	113	3397	SH	DEFINED	6
BERKLEY W R CORP	COM	084423102	13569	409689	SH	DEFINED	3
BERKLEY W R CORP	COM	084423102	1490	45000	SH	DEFINED	1
BERKLEY W R CORP	COM	084423102	17	510	SH	DEFINED	4
BERKLEY W R CORP	COM	084423102	9	262	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	44359	407	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	798243	7324	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	3270	30	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3069	843	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4466	1227	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	1199	11	SH	DEFINED	3
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	2725	25	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	9264	85	SH	DEFINED	20
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	2530	28	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	5202	1429	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	502004	137913	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3032	833	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	9599	3187	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	8161	2242	SH	DEFINED	21
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	436	4	SH	DEFINED	23
BERKSHIRE HILLS BANCORP INC	COM	084680107	47	1400	SH	DEFINED	5
BERRY PETE CO	CL A	085789105	536	17470	SH	DEFINED	6
BEST BUY INC	COM	086516101	3222	66135	SH	DEFINED	3
BEST BUY INC	COM	086516101	9	190	SH	DEFINED	4
BEST BUY INC	COM	086516101	327	5845	SH	DEFINED	17
BEST BUY INC	COM	086516101	214	4400	SH	DEFINED	20

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BEST BUY INC	COM	086516101	16231	333140	SH	DEFINED	18
BEST BUY INC	COM	086516101	76	1550	SH	DEFINED	11
BEST BUY INC	COM	086516101	14	290	SH	DEFINED	5
BEST BUY INC	COM	086516101	162	3320	SH	DEFINED	21
BEST BUY INC	COM	086516101	3	60	SH	DEFINED	2
BG PLC	ADR FIN INST N	055434203	37	520	SH	DEFINED	18
BG PLC	ADR FIN INST N	055434203	147	2050	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	3816	78761	SH	DEFINED	18
BHP BILLITON LTD	SPONSORED ADR	088606108	64	1325	SH	DEFINED	11
BHP BILLITON LTD	SPONSORED ADR	088606108	10704	268619	SH	DEFINED	17
BHP BILLITON LTD	SPONSORED ADR	088606108	247	5100	SH	DEFINED	2
BHP BILLITON PLC	SPONSORED ADR	05545E209	76	2050	SH	DEFINED	17
BIG 5 SPORTING GOODS CORP	COM	08915P101	12604	486250	SH	DEFINED	6
BIG LOTS INC	COM	089302103	2740	87600	SH	DEFINED	23
BIG LOTS INC	COM	089302103	26651	852014	SH	DEFINED	3
BIO RAD LABS INC	CL A	090572207	4457	63812	SH	DEFINED	3
BIO RAD LABS INC	CL A	090572207	95	1364	SH	DEFINED	5
BIO-REFERENCE LABS INC	COM \$.01 NEW	09057G602	7310	287800	SH	DEFINED	3
BIOENVISION INC	COM	09059N100	0	100	SH	DEFINED	18
BIOGEN IDEC INC	COM	09062X103	38	850	SH	DEFINED	11
BIOGEN IDEC INC	COM	09062X103	1586109	35739276	SH	DEFINED	18
BIOGEN IDEC INC	COM	09062X103	262	5900	SH	DEFINED	23
BIOGEN IDEC INC	COM	09062X103	803	17056	SH	DEFINED	17
BIOGEN IDEC INC	COM	09062X103	20036	451475	SH	DEFINED	20
BIOGEN IDEC INC	COM	09062X103	124676	2809286	SH	DEFINED	21
BIOGEN IDEC INC	COM	09062X103	6287	141667	SH	DEFINED	3
BIOGEN IDEC INC	COM	09062X103	10	227	SH	DEFINED	2
BIOGEN IDEC INC	COM	09062X103	183	4125	SH	DEFINED	4
BIOGEN IDEC INC	COM	09062X103	395	8900	SH	DEFINED	5
BIOGEN IDEC INC	COM	09062X103	178	4000	SH	DEFINED	6
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	22678	1313900	SH	DEFINED	18
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	5797	335842	SH	DEFINED	3
BIOMARIN PHARMACEUTICAL INC	NOTE 2.500% 3/2	09061GAC5	13467	10600000	PRN	DEFINED	18
BIOMED REALTY TRUST INC	COM	09063H107	11	430	SH	DEFINED	21
BIOMED REALTY TRUST INC	COM	09063H107	12749	484740	SH	DEFINED	18
BIOMET INC	COM	090613100	512	12054	SH	DEFINED	18
BIOMET INC	COM	090613100	6422	151150	SH	DEFINED	8
BIOMET INC	COM	090613100	8214	231245	SH	DEFINED	17
BIOMET INC	COM	090613100	18270	429978	SH	DEFINED	2
BIOMET INC	COM	090613100	7324	172375	SH	DEFINED	1
BIOMET INC	COM	090613100	299	7037	SH	DEFINED	11
BIOMET INC	COM	090613100	7126	167700	SH	DEFINED	5
BIOMET INC	COM	090613100	1720	40470	SH	DEFINED	3
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	37911	2292110	SH	DEFINED	18
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	1091	65900	SH	DEFINED	20
BIOSITE INC	COM	090945106	2863	34100	SH	DEFINED	20
BIOSITE INC	COM	090945106	43203	514500	SH	DEFINED	18
BIOSITE INC	COM	090945106	168	2000	SH	DEFINED	3
BIOTECH HOLDRS TR	DEPOSTRY RCPTS	09067D201	53	300	SH	DEFINED	11
BIOTECH HOLDRS TR	DEPOSTRY RCPTS	09067D201	352	2000	SH	DEFINED	2
BIOVAIL CORP	COM	09067J109	221	10100	SH	DEFINED	7
BIOVAIL CORP	COM	09067J109	60	2740	SH	DEFINED	18
BIOVAIL CORP	COM	09067J109	15177	694282	SH	DEFINED	3
BIOVERIS CORP	COM	090676107	3135	235900	SH	DEFINED	18
BIOVERIS CORP	COM	090676107	47	3500	SH	DEFINED	20
BIOVERIS CORP	COM	090676107	21	1551	SH	DEFINED	2
BISYS GROUP INC	COM	055472104	9	790	SH	DEFINED	4
BJ SVCS CO	COM	055482103	239	8570	SH	DEFINED	6
BJ SVCS CO	COM	055482103	1796	64362	SH	DEFINED	3
BJ SVCS CO	COM	055482103	39	1399	SH	DEFINED	11
BJ SVCS CO	COM	055482103	1646	59000	SH	DEFINED	20
BJ SVCS CO	COM	055482103	6132	219802	SH	DEFINED	21

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BJ SVCS CO	COM	055482103	143842	5155644	SH	DEFINED	18
BJ SVCS CO	COM	055482103	4743	170000	SH	DEFINED	7
BJ SVCS CO	COM	055482103	9	315	SH	DEFINED	5
BJS WHOLESALE CLUB INC	COM	05548J106	21611	638800	SH	DEFINED	6
BJS WHOLESALE CLUB INC	COM	05548J106	247	7300	SH	DEFINED	5
BJS WHOLESALE CLUB INC	COM	05548J106	27	800	SH	DEFINED	11
BLACK & DECKER CORP	COM	091797100	119	1371	SH	DEFINED	17
BLACK & DECKER CORP	COM	091797100	206	2518	SH	DEFINED	20
BLACK & DECKER CORP	COM	091797100	21635	265065	SH	DEFINED	18
BLACK & DECKER CORP	COM	091797100	16	200	SH	DEFINED	11
BLACK & DECKER CORP	COM	091797100	869	10645	SH	DEFINED	3
BLACK & DECKER CORP	COM	091797100	489	5996	SH	DEFINED	2
BLACK & DECKER CORP	COM	091797100	382	4680	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	334	4088	SH	DEFINED	5
BLACK & DECKER CORP	COM	091797100	1	15	SH	DEFINED	21
BLACK BOX CORP DEL	COM	091826107	12	335	SH	DEFINED	21
BLACK BOX CORP DEL	COM	091826107	11563	316447	SH	DEFINED	18
BLACK HILLS CORP	COM	092113109	26	700	SH	DEFINED	11
BLACK HILLS CORP	COM	092113109	14248	387500	SH	DEFINED	6
BLACK HILLS CORP	COM	092113109	9	250	SH	DEFINED	18
BLACKBOARD INC	COM	091935502	3	75	SH	DEFINED	21
BLACKBOARD INC	COM	091935502	28	1000	SH	DEFINED	17
BLACKBOARD INC	COM	091935502	53698	1596720	SH	DEFINED	18
BLACKBOARD INC	COM	091935502	10	295	SH	DEFINED	2
BLACKROCK INC	COM	09247X101	39	250	SH	DEFINED	11
BLACKROCK INC	COM	09247X101	26	167	SH	DEFINED	18
BLACKROCK MUNYIELD INSD FD I	COM	09254E103	15	1023	SH	DEFINED	4
BLOCK H & R INC	COM	093671105	87	4150	SH	DEFINED	11
BLOCK H & R INC	COM	093671105	80	3811	SH	DEFINED	18
BLOCK H & R INC	COM	093671105	4568	211004	SH	DEFINED	17
BLOCK H & R INC	COM	093671105	3027	143876	SH	DEFINED	3
BLOCK H & R INC	COM	093671105	1170	55590	SH	DEFINED	2
BLOCK H & R INC	COM	093671105	17	800	SH	DEFINED	5
BLOCKBUSTER INC	CL B	093679207	1	383	SH	DEFINED	17
BLOCKBUSTER INC	CL A	093679108	90	22583	SH	DEFINED	17
BLOCKBUSTER INC	CL A	093679108	0	48	SH	DEFINED	11
BLOCKBUSTER INC	CL B	093679207	0	48	SH	DEFINED	11
BLOUNT INTL INC NEW	COM	095180105	5182	416200	SH	DEFINED	6
BLUEFLY INC	COM	096227103	37	35000	SH	DEFINED	18
BLUEGREEN CORP	COM	096231105	2720	240880	SH	DEFINED	6
BLUEGREEN CORP	COM	096231105	8280	733377	SH	DEFINED	3
BLUELINX HLDGS INC	COM	09624H109	4627	440640	SH	DEFINED	6
BLYTH INC	COM	09643P108	6758	320120	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	2710	88000	SH	DEFINED	22
BMC SOFTWARE INC	COM	055921100	46284	1503206	SH	DEFINED	3
BMC SOFTWARE INC	COM	055921100	4773	155020	SH	DEFINED	23
BMC SOFTWARE INC	COM	055921100	1623	52725	SH	DEFINED	16
BMC SOFTWARE INC	COM	055921100	310	10075	SH	DEFINED	18
BOARDWALK PIPELINE PARTNERS	UT LTD PARTNER	096627104	26	700	SH	DEFINED	2
BOB EVANS FARMS INC	COM	096761101	1104	29869	SH	DEFINED	3
BOB EVANS FARMS INC	COM	096761101	44	1466	SH	DEFINED	17
BOEING CO	COM	097023105	9	105	SH	DEFINED	4
BOEING CO	COM	097023105	1057	13561	SH	DEFINED	17
BOEING CO	COM	097023105	6073	68300	SH	DEFINED	20
BOEING CO	COM	097023105	383940	4318303	SH	DEFINED	18
BOEING CO	COM	097023105	2237	25160	SH	DEFINED	2
BOEING CO	COM	097023105	9175	103195	SH	DEFINED	21
BOEING CO	COM	097023105	103899	1168588	SH	DEFINED	6
BOEING CO	COM	097023105	2239	25184	SH	DEFINED	5
BOEING CO	COM	097023105	52760	593412	SH	DEFINED	3
BOEING CO	COM	097023105	273	3068	SH	DEFINED	11
BOOKHAM INC	COM	09856E105	0	22	SH	DEFINED	17



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BOOKS-A-MILLION INC	COM	098570104	968	67980	SH	DEFINED	3
BORDERS GROUP INC	COM	099709107	14	700	SH	DEFINED	2
BORDERS GROUP INC	COM	099709107	8	400	SH	DEFINED	18
BORDERS GROUP INC	COM	099709107	13	500	SH	DEFINED	17
BORDERS GROUP INC	COM	099709107	2	100	SH	DEFINED	5
BORDERS GROUP INC	COM	099709107	6980	341800	SH	DEFINED	6
BORG WARNER INC	COM	099724106	15986	211961	SH	DEFINED	18
BORG WARNER INC	COM	099724106	17	220	SH	DEFINED	4
BORG WARNER INC	COM	099724106	24	320	SH	DEFINED	2
BORG WARNER INC	COM	099724106	318	4219	SH	DEFINED	5
BORG WARNER INC	COM	099724106	37934	502970	SH	DEFINED	6
BORG WARNER INC	COM	099724106	1	10	SH	DEFINED	21
BORG WARNER INC	COM	099724106	154	2036	SH	DEFINED	20
BORG WARNER INC	COM	099724106	2	25	SH	DEFINED	17
BORLAND SOFTWARE CORP	COM	099849101	7565	1435429	SH	DEFINED	6
BOSTON BEER INC	CL A	100557107	4706	141111	SH	DEFINED	3
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	56	2000	SH	DEFINED	5
BOSTON PROPERTIES INC	COM	101121101	17908	152535	SH	DEFINED	3
BOSTON PROPERTIES INC	COM	101121101	80	677	SH	DEFINED	5
BOSTON PROPERTIES INC	COM	101121101	470	4000	SH	DEFINED	18
BOSTON PROPERTIES INC	COM	101121101	3111	26500	SH	DEFINED	22
BOSTON PROPERTIES INC	COM	101121101	4056	34545	SH	DEFINED	2
BOSTON PROPERTIES INC	COM	101121101	6412	68765	SH	DEFINED	17
BOSTON SCIENTIFIC CORP	COM	101137107	9387	645579	SH	DEFINED	18
BOSTON SCIENTIFIC CORP	COM	101137107	5089	350000	SH	DEFINED	7
BOSTON SCIENTIFIC CORP	COM	101137107	8760	602446	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	6	415	SH	DEFINED	4
BOSTON SCIENTIFIC CORP	COM	101137107	23848	1640071	SH	DEFINED	6
BOSTON SCIENTIFIC CORP	COM	101137107	113	7744	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	COM	101137107	2808	193155	SH	DEFINED	3
BOTTOMLINE TECH DEL INC	COM	101388106	95	8690	SH	DEFINED	3
BOWATER INC	COM	102183100	3	100	SH	DEFINED	17
BOWNE & CO INC	COM	103043105	15046	902600	SH	DEFINED	17
BOWNE & CO INC	COM	103043105	937	59564	SH	DEFINED	3
BOYD GAMING CORP	COM	103304101	205	4300	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	38641	560495	SH	DEFINED	17
BP PLC	SPONSORED ADR	055622104	24829	383465	SH	DEFINED	2
BP PLC	SPONSORED ADR	055622104	10613	163909	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	21254	328253	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	166955	2578461	SH	DEFINED	18
BP PLC	SPONSORED ADR	055622104	91	1400	SH	DEFINED	20
BP PLC	SPONSORED ADR	055622104	23343	378611	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	170	2629	SH	DEFINED	3
BP PLC	SPONSORED ADR	055622104	127	1960	SH	DEFINED	4
BP PLC	SPONSORED ADR	055622104	18835	290892	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	1245	19223	SH	DEFINED	21
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	233	3500	SH	DEFINED	11
BRADLEY PHARMACEUTICALS INC	COM	104576103	7130	371550	SH	DEFINED	3
BRADLEY PHARMACEUTICALS INC	COM	104576103	77	4000	SH	DEFINED	11
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3	107	SH	DEFINED	17
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	61	1680	SH	DEFINED	17
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	361	8000	SH	DEFINED	6
BRASKEM S A	SP ADR PFD A	105532105	111	7535	SH	DEFINED	16
BRE PROPERTIES INC	CL A	05564E106	63	1000	SH	DEFINED	18
BRE PROPERTIES INC	CL A	05564E106	51	800	SH	DEFINED	1
BRE PROPERTIES INC	CL A	05564E106	1287	20378	SH	DEFINED	3
BRE PROPERTIES INC	CL A	05564E106	88	1400	SH	DEFINED	2
BRE PROPERTIES INC	CL A	05564E106	2783	49700	SH	DEFINED	17
BRIGGS & STRATTON CORP	COM	109043109	219	6200	SH	DEFINED	17
BRIGGS & STRATTON CORP	COM	109043109	25889	839180	SH	DEFINED	6
BRIGGS & STRATTON CORP	COM	109043109	25	800	SH	DEFINED	2
BRIGHAM EXPLORATION CO	COM	109178103	3898	626660	SH	DEFINED	6

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BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	6	172	SH	DEFINED	18
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	6470	171380	SH	DEFINED	3
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	18	475	SH	DEFINED	11
BRINKER INTL INC	COM	109641100	1	40	SH	DEFINED	6
BRINKER INTL INC	COM	109641100	9	285	SH	DEFINED	2
BRINKER INTL INC	COM	109641100	7	222	SH	DEFINED	18
BRINKER INTL INC	COM	109641100	9204	281465	SH	DEFINED	3
BRINKS CO	COM	109696104	3182	50143	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	396	14266	SH	DEFINED	11
BRISTOL MYERS SQUIBB CO	COM	110122108	6247	253850	SH	DEFINED	17
BRISTOL MYERS SQUIBB CO	COM	110122108	13490	485954	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	980	35303	SH	DEFINED	5
BRISTOL MYERS SQUIBB CO	COM	110122108	12708	457755	SH	DEFINED	6
BRISTOL MYERS SQUIBB CO	COM	110122108	13247	477200	SH	DEFINED	18
BRISTOL MYERS SQUIBB CO	COM	110122108	1974	71109	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO	COM	110122108	8	300	SH	DEFINED	4
BRISTOL WEST HLDGS INC	COM	11037M105	9542	430400	SH	DEFINED	6
BRISTOW GROUP INC	COM	110394103	19619	538250	SH	DEFINED	6
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	31	490	SH	DEFINED	2
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	8811	139764	SH	DEFINED	18
BRITISH AWYS PLC	ADR 2ND INSTAL	110419306	10	100	SH	DEFINED	18
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	1150	30450	SH	DEFINED	17
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	17140	409972	SH	DEFINED	6
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	2958	66025	SH	DEFINED	18
BROADCOM CORP	CL A	111320107	90	2805	SH	DEFINED	4
BROADCOM CORP	CL A	111320107	395	9143	SH	DEFINED	17
BROADCOM CORP	CL A	111320107	2478	77275	SH	DEFINED	3
BROADCOM CORP	CL A	111320107	0	4	SH	DEFINED	2
BROADCOM CORP	CL A	111320107	903	28151	SH	DEFINED	5
BROADCOM CORP	CL A	111320107	2237	69750	SH	DEFINED	11
BROADCOM CORP	CL A	111320107	425198	13258426	SH	DEFINED	18
BROADCOM CORP	CL A	111320107	6510	203000	SH	DEFINED	20
BROADCOM CORP	CL A	111320107	35480	1106326	SH	DEFINED	21
BROCADE COMMUNICATIONS SYS I	COM	111621108	1	100	SH	DEFINED	17
BROCADE COMMUNICATIONS SYS I	COM	111621108	4858	510283	SH	DEFINED	3
BROCADE COMMUNICATIONS SYS I	COM	111621108	2002	210300	SH	DEFINED	23
BROCADE COMMUNICATIONS SYS I	COM	111621108	0	20	SH	DEFINED	2
BROCADE COMMUNICATIONS SYS I	COM	111621108	46	4875	SH	DEFINED	5
BROCADE COMMUNICATIONS SYS I	COM	111621108	0	2	SH	DEFINED	11
BRONCO DRILLING CO INC	COM	112211107	70	4200	SH	DEFINED	6
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	3857	73810	SH	DEFINED	3
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	588	11250	SH	DEFINED	7
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	52	1000	SH	DEFINED	18
BROOKFIELD PPTYS CORP	COM	112900105	28	700	SH	DEFINED	3
BROOKLINE BANCORP INC DEL	COM	11373M107	84	6600	SH	DEFINED	18
BROOKLINE BANCORP INC DEL	COM	11373M107	760	60000	SH	DEFINED	4
BROOKLINE BANCORP INC DEL	COM	11373M107	131	10340	SH	DEFINED	5
BROOKS AUTOMATION INC	COM	114340102	4780	278702	SH	DEFINED	3
BROWN & BROWN INC	COM	115236101	6479	239525	SH	DEFINED	1
BROWN & BROWN INC	COM	115236101	13	475	SH	DEFINED	5
BROWN FORMAN CORP	CL B	115637209	9182	140060	SH	DEFINED	4
BROWN FORMAN CORP	CL A	115637100	99	1432	SH	DEFINED	18
BROWN FORMAN CORP	CL B	115637209	851	12982	SH	DEFINED	3
BROWN FORMAN CORP	CL B	115637209	2	34	SH	DEFINED	18
BROWN FORMAN CORP	CL B	115637209	10	150	SH	DEFINED	11
BROWN FORMAN CORP	CL A	115637100	127	1833	SH	DEFINED	11
BROWN FORMAN CORP	CL A	115637100	180	2600	SH	DEFINED	2
BROWN FORMAN CORP	CL B	115637209	525	8008	SH	DEFINED	2
BROWN SHOE INC NEW	COM	115736100	617	14700	SH	DEFINED	6
BRUKER BIOSCIENCES CORP	COM	116794108	6955	661129	SH	DEFINED	3
BRUNSWICK CORP	COM	117043109	226	7100	SH	DEFINED	11
BRUNSWICK CORP	COM	117043109	475	14912	SH	DEFINED	3

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BRUNSWICK CORP	COM	117043109	1	35	SH	DEFINED	2
BRUNSWICK CORP	COM	117043109	22835	716950	SH	DEFINED	6
BRUSH ENGINEERED MATLS INC	COM	117421107	182	3750	SH	DEFINED	18
BRUSH ENGINEERED MATLS INC	COM	117421107	8896	183545	SH	DEFINED	3
BT GROUP PLC	ADR	05577E101	48	799	SH	DEFINED	18
BTU INTL INC	COM	056032105	545	54500	SH	DEFINED	6
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	60	1200	SH	DEFINED	2
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	26	600	SH	DEFINED	17
BUCKEYE TECHNOLOGIES INC	COM	118255108	26	2000	SH	DEFINED	18
BUCKLE INC	COM	118440106	12993	363950	SH	DEFINED	6
BUCKLE INC	COM	118440106	5354	149977	SH	DEFINED	3
BUCKLE INC	COM	118440106	12502	350190	SH	DEFINED	18
BUFFALO WILD WINGS INC	COM	119848109	104	1635	SH	DEFINED	5
BUILD A BEAR WORKSHOP	COM	120076104	204	7440	SH	DEFINED	2
BUILD A BEAR WORKSHOP	COM	120076104	11	400	SH	DEFINED	4
BUILDERS FIRSTSOURCE INC	COM	12008R107	6309	392590	SH	DEFINED	6
BUILDING MATLS HLDG CORP	COM	120113105	6733	371778	SH	DEFINED	6
BUNGE LIMITED	COM	G16962105	1891	23005	SH	DEFINED	11
BUNGE LIMITED	COM	G16962105	20423	251025	SH	DEFINED	6
BUNGE LIMITED	COM	G16962105	1546	18800	SH	DEFINED	3
BURGER KING HLDGS INC	COM	121208201	3671	169956	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2234	27776	SH	DEFINED	2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	117276	1458115	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1598	19875	SH	DEFINED	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	31540	392138	SH	DEFINED	18
BURLINGTON NORTHN SANTA FE C	COM	12189T104	416	5175	SH	DEFINED	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	515	6400	SH	DEFINED	16
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1374	16483	SH	DEFINED	17
BURLINGTON NORTHN SANTA FE C	COM	12189T104	23	280	SH	DEFINED	4
BURLINGTON NORTHN SANTA FE C	COM	12189T104	21357	265536	SH	DEFINED	3
C COR INC	COM	125010108	64503	4653891	SH	DEFINED	18
C COR INC	COM	125010108	105	7575	SH	DEFINED	21
C COR INC	COM	125010108	15	1085	SH	DEFINED	4
C COR INC	COM	125010108	773	55800	SH	DEFINED	20
C D I CORP	COM	125071100	940	32500	SH	DEFINED	3
C D I CORP	COM	125071100	193	6700	SH	DEFINED	17
C D W CORP	COM	12512N105	10138	165033	SH	DEFINED	18
C D W CORP	COM	12512N105	114	1855	SH	DEFINED	20
C D W CORP	COM	12512N105	14	225	SH	DEFINED	5
C D W CORP	COM	12512N105	58	940	SH	DEFINED	4
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	1359	28292	SH	DEFINED	3
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	191	3975	SH	DEFINED	5
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	29	598	SH	DEFINED	11
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	81	1676	SH	DEFINED	18
CA INC	COM	12673P105	643436	24833492	SH	DEFINED	8
CA INC	COM	12673P105	6193	239018	SH	DEFINED	6
CA INC	COM	12673P105	73	2825	SH	DEFINED	23
CA INC	COM	12673P105	90685	3500000	SH	DEFINED	13
CA INC	COM	12673P105	22	850	SH	DEFINED	11
CA INC	COM	12673P105	14	505	SH	DEFINED	17
CA INC	COM	12673P105	19909	768396	SH	DEFINED	4
CA INC	COM	12673P105	47	1820	SH	DEFINED	2
CA INC	COM	12673P105	2974	114772	SH	DEFINED	5
CA INC	COM	12673P105	4714	181930	SH	DEFINED	3
CABELAS INC	COM	126804301	5320	214420	SH	DEFINED	3
CABELAS INC	COM	126804301	18	737	SH	DEFINED	2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	12652	415790	SH	DEFINED	20
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	924396	30377777	SH	DEFINED	18
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	55677	1829659	SH	DEFINED	21
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	17	550	SH	DEFINED	3
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	188	6187	SH	DEFINED	4
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	61	2000	SH	DEFINED	2

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CABOT CORP	COM	127055101	115	2400	SH	DEFINED	6
CABOT CORP	COM	127055101	444	9310	SH	DEFINED	3
CABOT MICROELECTRONICS CORP	COM	12709P103	1927	57500	SH	DEFINED	20
CABOT MICROELECTRONICS CORP	COM	12709P103	4	125	SH	DEFINED	4
CABOT MICROELECTRONICS CORP	COM	12709P103	206	6155	SH	DEFINED	21
CABOT MICROELECTRONICS CORP	COM	12709P103	78695	2348403	SH	DEFINED	18
CABOT OIL & GAS CORP	COM	127097103	8	112	SH	DEFINED	18
CABOT OIL & GAS CORP	COM	127097103	630	9200	SH	DEFINED	2
CABOT OIL & GAS CORP	COM	127097103	5553	82480	SH	DEFINED	3
CABOT OIL & GAS CORP	COM	127097103	1	20	SH	DEFINED	6
CACHE INC	COM NEW	127150308	639	36000	SH	DEFINED	3
CACI INTL INC	CL A	127190304	39	600	SH	DEFINED	17
CACI INTL INC	CL A	127190304	6419	136998	SH	DEFINED	1
CACI INTL INC	CL A	127190304	2	40	SH	DEFINED	3
CADBURY SCHWEPPEES PLC	ADR	127209302	4	110	SH	DEFINED	17
CADBURY SCHWEPPEES PLC	ADR	127209302	189	3680	SH	DEFINED	20
CADBURY SCHWEPPEES PLC	ADR	127209302	51500	1002531	SH	DEFINED	18
CADBURY SCHWEPPEES PLC	ADR	127209302	13	260	SH	DEFINED	11
CADBURY SCHWEPPEES PLC	ADR	127209302	498	9690	SH	DEFINED	2
CADENCE FINL CORP	COM	12738A101	1526	76300	SH	DEFINED	6
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	477	36240	SH	DEFINED	6
CALIFORNIA MICRO DEVICES COR	COM	130439102	47	10100	SH	DEFINED	6
CALIFORNIA WTR SVC GROUP	COM	130788102	51	1137	SH	DEFINED	17
CALIFORNIA WTR SVC GROUP	COM	130788102	5	136	SH	DEFINED	18
CALLAWAY GOLF CO	COM	131193104	23764	1507884	SH	DEFINED	18
CALLAWAY GOLF CO	COM	131193104	16	990	SH	DEFINED	21
CALLON PETE CO DEL	COM	13123X102	3973	292800	SH	DEFINED	6
CALLON PETE CO DEL	COM	13123X102	0	16	SH	DEFINED	5
CALLON PETE CO DEL	COM	13123X102	988	72830	SH	DEFINED	3
CALUMET SPECIALTY PRODS PTNR	UT LTD PARTNER	131476103	147	3050	SH	DEFINED	3
CAMBREX CORP	COM	132011107	307	15700	SH	DEFINED	17
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2
CAMDEN NATL CORP	COM	133034108	4415	101720	SH	DEFINED	6
CAMDEN NATL CORP	COM	133034108	38	990	SH	DEFINED	17
CAMDEN PPTY TR	SH BEN INT	133131102	3829	53149	SH	DEFINED	17
CAMDEN PPTY TR	SH BEN INT	133131102	48	686	SH	DEFINED	11
CAMECO CORP	COM	13321L108	7175	175000	SH	DEFINED	7
CAMERON INTERNATIONAL CORP	COM	13342B105	2	35	SH	DEFINED	21
CAMERON INTERNATIONAL CORP	COM	13342B105	732	11660	SH	DEFINED	5
CAMERON INTERNATIONAL CORP	COM	13342B105	25	400	SH	DEFINED	1
CAMERON INTERNATIONAL CORP	COM	13342B105	3001	47800	SH	DEFINED	3
CAMERON INTERNATIONAL CORP	COM	13342B105	31182	496606	SH	DEFINED	18
CAMERON INTERNATIONAL CORP	COM	13342B105	19	300	SH	DEFINED	11
CAMPBELL SOUP CO	COM	134429109	18158	466183	SH	DEFINED	18
CAMPBELL SOUP CO	COM	134429109	1383	35498	SH	DEFINED	3
CAMPBELL SOUP CO	COM	134429109	335	8600	SH	DEFINED	6
CAMPBELL SOUP CO	COM	134429109	78	2400	SH	DEFINED	17
CANADIAN NAT RES LTD	COM	136385101	36	655	SH	DEFINED	21
CANADIAN NAT RES LTD	COM	136385101	519	9400	SH	DEFINED	20
CANADIAN NAT RES LTD	COM	136385101	80	1453	SH	DEFINED	3
CANADIAN NAT RES LTD	COM	136385101	105039	1903224	SH	DEFINED	18
CANADIAN NATL RY CO	COM	136375102	5495	124500	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	18	400	SH	DEFINED	5
CANADIAN NATL RY CO	COM	136375102	927	21000	SH	DEFINED	18
CANADIAN PAC RY LTD	COM	13645T100	852	15085	SH	DEFINED	18
CANADIAN PAC RY LTD	COM	13645T100	7263	129000	SH	DEFINED	7
CANDELA CORP	COM	136907102	6	495	SH	DEFINED	2
CANDELA CORP	COM	136907102	43	2000	SH	DEFINED	17
CANON INC	ADR	138006309	8223	153186	SH	DEFINED	2
CANON INC	ADR	138006309	15	275	SH	DEFINED	5
CANON INC	ADR	138006309	170	3166	SH	DEFINED	21
CANON INC	ADR	138006309	103	1912	SH	DEFINED	11

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CANON INC	ADR	138006309	42128	784793	SH	DEFINED	18
CANON INC	ADR	138006309	106	1611	SH	DEFINED	17
CANTEL MEDICAL CORP	COM	138098108	725	47100	SH	DEFINED	6
CAPITAL CORP OF THE WEST	COM NEW	140065202	9126	343727	SH	DEFINED	18
CAPITAL CORP OF THE WEST	COM NEW	140065202	9	330	SH	DEFINED	21
CAPITAL LEASE FDG INC	COM	140288101	1	110	SH	DEFINED	18
CAPITAL ONE FINL CORP	COM	14040H105	639	8469	SH	DEFINED	5
CAPITAL ONE FINL CORP	COM	14040H105	865462	11469147	SH	DEFINED	8
CAPITAL ONE FINL CORP	COM	14040H105	535	7091	SH	DEFINED	21
CAPITAL ONE FINL CORP	COM	14040H105	18	223	SH	DEFINED	17
CAPITAL ONE FINL CORP	COM	14040H105	161	2140	SH	DEFINED	6
CAPITAL ONE FINL CORP	COM	14040H105	9137	121086	SH	DEFINED	1
CAPITAL ONE FINL CORP	COM	14040H105	13697	181509	SH	DEFINED	2
CAPITAL ONE FINL CORP	COM	14040H105	15	200	SH	DEFINED	4
CAPITAL ONE FINL CORP	COM	14040H105	6870	91044	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	91	1200	SH	DEFINED	23
CAPITAL ONE FINL CORP	COM	14040H105	441037	5844640	SH	DEFINED	18
CAPITAL ONE FINL CORP	COM	14040H105	4144	54920	SH	DEFINED	20
CAPITAL ONE FINL CORP	COM	14040H105	9915	131391	SH	DEFINED	11
CAPITAL TRUST INC MD	CL A NEW	14052H506	5858	128554	SH	DEFINED	3
CAPITALSOURCE INC	COM	14055X102	2124	84507	SH	DEFINED	3
CAPITALSOURCE INC	COM	14055X102	46	1850	SH	DEFINED	5
CAPITOL BANCORP LTD	COM	14056D105	206	5600	SH	DEFINED	3
CAPITOL FED FINL	COM	14057C106	265	7000	SH	DEFINED	5
CARACO PHARMACEUTICAL LABS L	COM	14075T107	24	2000	SH	DEFINED	18
CARBO CERAMICS INC	COM	140781105	6698	143878	SH	DEFINED	18
CARBO CERAMICS INC	COM	140781105	6531	140300	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	2280	31260	SH	DEFINED	18
CARDINAL HEALTH INC	COM	14149Y108	10689	146527	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	246	3370	SH	DEFINED	2
CARDINAL HEALTH INC	COM	14149Y108	44	600	SH	DEFINED	1
CARDINAL HEALTH INC	COM	14149Y108	29134	399370	SH	DEFINED	8
CARDINAL HEALTH INC	COM	14149Y108	115	1579	SH	DEFINED	11
CARDINAL HEALTH INC	COM	14149Y108	366	4910	SH	DEFINED	17
CARDINAL HEALTH INC	COM	14149Y108	67	924	SH	DEFINED	5
CAREER EDUCATION CORP	COM	141665109	4	132	SH	DEFINED	5
CAREER EDUCATION CORP	COM	141665109	14944	489980	SH	DEFINED	6
CAREER EDUCATION CORP	COM	141665109	133485	4376555	SH	DEFINED	13
CAREER EDUCATION CORP	COM	141665109	8302	272200	SH	DEFINED	8
CAREMARK RX INC	COM	141705103	23543	478715	SH	DEFINED	17
CAREMARK RX INC	COM	141705103	0	35	SH	DEFINED	4
CARLISLE COS INC	COM	142339100	1324	30849	SH	DEFINED	18
CARLISLE COS INC	COM	142339100	421	9800	SH	DEFINED	3
CARMAX INC	COM	143130102	1364	55600	SH	DEFINED	11
CARNIVAL CORP	PAIRED CTF	143658300	89	1905	SH	DEFINED	11
CARNIVAL CORP	PAIRED CTF	143658300	103	2200	SH	DEFINED	6
CARNIVAL CORP	DBCV 2.000% 4/1	143658AN2	6535	5300000	PRN	DEFINED	18
CARNIVAL CORP	PAIRED CTF	143658300	806	17200	SH	DEFINED	5
CARNIVAL CORP	PAIRED CTF	143658300	42	900	SH	DEFINED	2
CARNIVAL CORP	PAIRED CTF	143658300	12239	261186	SH	DEFINED	18
CARNIVAL CORP	PAIRED CTF	143658300	10403	222006	SH	DEFINED	3
CARPENTER TECHNOLOGY CORP	COM	144285103	4710	39000	SH	DEFINED	18
CARPENTER TECHNOLOGY CORP	COM	144285103	3949	32700	SH	DEFINED	23
CARPENTER TECHNOLOGY CORP	COM	144285103	18673	154625	SH	DEFINED	3
CARRIER ACCESS CORP	COM	144460102	2	425	SH	DEFINED	2
CARROLLTON BANCORP	COM	145282109	37	2079	SH	DEFINED	11
CARTER INC	COM	146229109	7070	278990	SH	DEFINED	3
CARTER INC	COM	146229109	17	660	SH	DEFINED	5
CASCADE BANCORP	COM	147154108	7425	286232	SH	DEFINED	1
CASCADE CORP	COM	147195101	2660	44430	SH	DEFINED	6
CASCADE FINL CORP	COM	147272108	10	560	SH	DEFINED	21
CASCADE FINL CORP	COM	147272108	10447	600032	SH	DEFINED	18

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CASCADE FINL CORP	COM	147272108	1088	62500	SH	DEFINED	1
CASEYS GEN STORES INC	COM	147528103	17102	683795	SH	DEFINED	18
CASEYS GEN STORES INC	COM	147528103	10	410	SH	DEFINED	21
CASH AMER INTL INC	COM	14754D100	23504	573268	SH	DEFINED	3
CASH AMER INTL INC	COM	14754D100	22285	543540	SH	DEFINED	6
CASTLE A M & CO	COM	148411101	9	315	SH	DEFINED	5
CATALINA MARKETING CORP	COM	148867104	14	450	SH	DEFINED	5
CATERPILLAR INC DEL	COM	149123101	53	790	SH	DEFINED	4
CATERPILLAR INC DEL	COM	149123101	30943	430903	SH	DEFINED	17
CATERPILLAR INC DEL	COM	149123101	14199	211827	SH	DEFINED	21
CATERPILLAR INC DEL	COM	149123101	524	7810	SH	DEFINED	16
CATERPILLAR INC DEL	COM	149123101	7708	115000	SH	DEFINED	7
CATERPILLAR INC DEL	COM	149123101	121304	1809700	SH	DEFINED	8
CATERPILLAR INC DEL	COM	149123101	1938	28912	SH	DEFINED	11
CATERPILLAR INC DEL	COM	149123101	4618	68900	SH	DEFINED	20
CATERPILLAR INC DEL	COM	149123101	316855	4727066	SH	DEFINED	18
CATERPILLAR INC DEL	COM	149123101	339	5062	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	1795	26776	SH	DEFINED	1
CATERPILLAR INC DEL	COM	149123101	26431	394311	SH	DEFINED	3
CATERPILLAR INC DEL	COM	149123101	98518	1469765	SH	DEFINED	6
CATERPILLAR INC DEL	COM	149123101	369	5500	SH	DEFINED	5
CATHAY GENERAL BANCORP	COM	149150104	4094	120476	SH	DEFINED	6
CATO CORP NEW	CL A	149205106	13674	584607	SH	DEFINED	18
CATO CORP NEW	CL A	149205106	10489	448460	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	9659	412945	SH	DEFINED	6
CAVALIER HOMES INC	COM	149507105	45	9300	SH	DEFINED	6
CB RICHARD ELLIS GROUP INC	CL A	12497T101	88	2580	SH	DEFINED	18
CB RICHARD ELLIS GROUP INC	CL A	12497T101	2379	69600	SH	DEFINED	23
CB RICHARD ELLIS GROUP INC	CL A	12497T101	65981	1930393	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	22	500	SH	DEFINED	2
CBL & ASSOC PPTYS INC	COM	124830100	735	16400	SH	DEFINED	18
CBRE REALTY FINANCE INC	COM	12498B307	5217	394300	SH	DEFINED	6
CBRL GROUP INC	COM	12489V106	28537	616346	SH	DEFINED	6
CBRL GROUP INC	COM	12489V106	66	1500	SH	DEFINED	17
CBS CORP NEW	CL B	124857202	35	1134	SH	DEFINED	2
CBS CORP NEW	CL B	124857202	69081	2258291	SH	DEFINED	18
CBS CORP NEW	CL B	124857202	1724	56360	SH	DEFINED	5
CBS CORP NEW	CL B	124857202	68870	2259960	SH	DEFINED	6
CBS CORP NEW	CL B	124857202	1	20	SH	DEFINED	1
CBS CORP NEW	CL B	124857202	9572	312908	SH	DEFINED	3
CBS CORP NEW	CL B	124857202	207	6764	SH	DEFINED	11
CBS CORP NEW	CL B	124857202	6	195	SH	DEFINED	21
CBS CORP NEW	CL B	124857202	1117	36525	SH	DEFINED	20
CBS CORP NEW	CL B	124857202	148	6183	SH	DEFINED	17
CBS CORP NEW	CL A	124857103	14	595	SH	DEFINED	17
CBS CORP NEW	CL A	124857103	61	2000	SH	DEFINED	2
CDC CORP	SHS A	G2022L106	8	830	SH	DEFINED	4
CDN IMPERIAL BK OF COMMERCE	COM	136069101	26583	306100	SH	DEFINED	7
CE FRANKLIN LTD	COM	125151100	4	475	SH	DEFINED	5
CEC ENTMT INC	COM	125137109	20360	490120	SH	DEFINED	6
CEC ENTMT INC	COM	125137109	75	1800	SH	DEFINED	3
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	14	500	SH	DEFINED	18
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	88	3000	SH	DEFINED	17
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	254	8883	SH	DEFINED	5
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	57	2000	SH	DEFINED	2
CEDAR SHOPPING CTRS INC	COM NEW	150602209	73	4500	SH	DEFINED	18
CELADON GROUP INC	COM	150838100	0	5	SH	DEFINED	3
CELANESE CORP DEL	COM SER A	150870103	20	650	SH	DEFINED	16
CELANESE CORP DEL	PFD 4.25% CONV	150870202	3	100	PRN	DEFINED	17
CELANESE CORP DEL	COM SER A	150870103	12833	416120	SH	DEFINED	6
CELANESE CORP DEL	COM SER A	150870103	17408	564457	SH	DEFINED	3
CELESTICA INC	SUB VTG SHS	15101Q108	0	60	SH	DEFINED	18

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CELESTICA INC	SUB VTG SHS	15101Q108	61	10000	SH	DEFINED	7
CELESTICA INC	SUB VTG SHS	15101Q108	564	92000	SH	DEFINED	4
CELGENE CORP	COM	151020104	8540	162799	SH	DEFINED	3
CELGENE CORP	COM	151020104	1812	34550	SH	DEFINED	5
CELGENE CORP	COM	151020104	26615	507336	SH	DEFINED	18
CELGENE CORP	COM	151020104	1843	41680	SH	DEFINED	17
CELL GENESYS INC	COM	150921104	21	5000	SH	DEFINED	18
CELL GENESYS INC	COM	150921104	2	550	SH	DEFINED	11
CELL GENESYS INC	COM	150921104	16802	4000425	SH	DEFINED	8
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	10797	329691	SH	DEFINED	18
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	2015	61519	SH	DEFINED	16
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	20	626	SH	DEFINED	11
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	52848	1613684	SH	DEFINED	3
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	14	208	SH	DEFINED	17
CENTENE CORP DEL	COM	15135B101	2611	124390	SH	DEFINED	3
CENTENE CORP DEL	COM	15135B101	10	490	SH	DEFINED	4
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	1	131	SH	DEFINED	2
CENTER BANCORP INC	COM	151408101	53	4484	SH	DEFINED	17
CENTER FINL CORP CALIF	COM	15146E102	10	520	SH	DEFINED	4
CENTERPOINT ENERGY INC	COM	15189T107	6	529	SH	DEFINED	17
CENTERPOINT ENERGY INC	COM	15189T107	2721	151700	SH	DEFINED	23
CENTERPOINT ENERGY INC	COM	15189T107	109	6100	SH	DEFINED	6
CENTERPOINT ENERGY INC	COM	15189T107	346	19300	SH	DEFINED	5
CENTERPOINT ENERGY INC	COM	15189T107	11012	613803	SH	DEFINED	3
CENTERPOINT ENERGY INC	COM	15189T107	74	4150	SH	DEFINED	18
CENTEX CORP	COM	152312104	42	1000	SH	DEFINED	11
CENTEX CORP	COM	152312104	808	19343	SH	DEFINED	3
CENTEX CORP	COM	152312104	83560	2000000	SH	DEFINED	13
CENTEX CORP	COM	152312104	629550	15068217	SH	DEFINED	8
CENTEX CORP	COM	152312104	71	1700	SH	DEFINED	23
CENTEX CORP	COM	152312104	487	11663	SH	DEFINED	18
CENTRAL EUROPEAN DIST CORP	COM	153435102	8	260	SH	DEFINED	4
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	7	460	SH	DEFINED	21
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	8036	546700	SH	DEFINED	18
CENTRAL PAC FINL CORP	COM	154760102	63	1715	SH	DEFINED	5
CENTRAL PAC FINL CORP	COM	154760102	17774	486036	SH	DEFINED	18
CENTRAL PAC FINL CORP	COM	154760102	15	405	SH	DEFINED	21
CENTRAL PKG CORP	COM	154785109	0	1	SH	DEFINED	17
CENTRAL PKG CORP	COM	154785109	3394	153030	SH	DEFINED	3
CENTRAL VT PUB SVC CORP	COM	155771108	43	1500	SH	DEFINED	2
CENTURY ALUM CO	COM	156431108	15	310	SH	DEFINED	4
CENTURY ALUM CO	COM	156431108	11	241	SH	DEFINED	2
CENTURY ALUM CO	COM	156431108	2497	53260	SH	DEFINED	3
CENTURY ALUM CO	COM	156431108	7348	156731	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	11941	264230	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	1243	27514	SH	DEFINED	3
CENTURYTEL INC	COM	156700106	341	8710	SH	DEFINED	17
CENTURYTEL INC	COM	156700106	789	17470	SH	DEFINED	18
CENVEO INC	COM	15670S105	4193	172543	SH	DEFINED	3
CEPHALON INC	COM	156708109	2884	40500	SH	DEFINED	22
CEPHALON INC	COM	156708109	4166	58500	SH	DEFINED	23
CEPHALON INC	COM	156708109	108	1800	SH	DEFINED	17
CEPHALON INC	COM	156708109	26796	376302	SH	DEFINED	3
CEPHALON INC	COM	156708109	8	116	SH	DEFINED	2
CEPHALON INC	COM	156708109	11	160	SH	DEFINED	4
CEPHEID	COM	15670R107	9	787	SH	DEFINED	2
CERADYNE INC	COM	156710105	36372	664449	SH	DEFINED	3
CERADYNE INC	COM	156710105	45	815	SH	DEFINED	5
CERIDIAN CORP NEW	COM	156779100	2	50	SH	DEFINED	6
CERIDIAN CORP NEW	COM	156779100	57953	1663400	SH	DEFINED	18
CERNER CORP	COM	156782104	15	280	SH	DEFINED	4
CERNER CORP	COM	156782104	3051	56025	SH	DEFINED	1

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CERNER CORP	COM	156782104	1566	28766	SH	DEFINED	11
CERNER CORP	COM	156782104	18	325	SH	DEFINED	5
CERNER CORP	COM	156782104	436	8000	SH	DEFINED	2
CF INDS HLDGS INC	COM	125269100	10064	261075	SH	DEFINED	3
CF INDS HLDGS INC	COM	125269100	166	4310	SH	DEFINED	5
CH ENERGY GROUP INC	COM	12541M102	13	270	SH	DEFINED	18
CHAMPION ENTERPRISES INC	COM	158496109	7	785	SH	DEFINED	2
CHAMPION ENTERPRISES INC	COM	158496109	52	3500	SH	DEFINED	17
CHAPARRAL STL CO DEL	COM	159423102	13	200	SH	DEFINED	17
CHAPARRAL STL CO DEL	COM	159423102	46509	799541	SH	DEFINED	3
CHARLES RIV LABS INTL INC	COM	159864107	59	1270	SH	DEFINED	6
CHARLES RIV LABS INTL INC	COM	159864107	231	5000	SH	DEFINED	5
CHARLES RIV LABS INTL INC	COM	159864107	588	12000	SH	DEFINED	17
CHARLES RIV LABS INTL INC	COM	159864107	167	3600	SH	DEFINED	11
CHARLES RIV LABS INTL INC	COM	159864107	20330	439464	SH	DEFINED	3
CHARLOTTE RUSSE HLDG INC	COM	161048103	12	425	SH	DEFINED	5
CHARLOTTE RUSSE HLDG INC	COM	161048103	13245	458790	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	26415	2039768	SH	DEFINED	21
CHARMING SHOPPES INC	COM	161133103	906	70000	SH	DEFINED	20
CHARMING SHOPPES INC	COM	161133103	15	1040	SH	DEFINED	17
CHARMING SHOPPES INC	COM	161133103	13723	1059720	SH	DEFINED	6
CHARMING SHOPPES INC	COM	161133103	47	3660	SH	DEFINED	4
CHARMING SHOPPES INC	COM	161133103	22929	1770567	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	194835	15045196	SH	DEFINED	18
CHART INDS INC	COM PAR \$0.01	16115Q308	69	3780	SH	DEFINED	3
CHARTERED SEMICONDUCTOR MFG	ADR	16133R106	5	500	SH	DEFINED	6
CHARTERMAC	SH BEN INT	160908109	138	6806	SH	DEFINED	17
CHATTEM INC	COM	162456107	22	370	SH	DEFINED	4
CHATTEM INC	COM	162456107	8	131	SH	DEFINED	2
CHATTEM INC	COM	162456107	164	2775	SH	DEFINED	18
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	784	35200	SH	DEFINED	3
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	91	4103	SH	DEFINED	16
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	42854	1923412	SH	DEFINED	18
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	223	10022	SH	DEFINED	20
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	3	145	SH	DEFINED	21
CHECKFREE CORP NEW	COM	162813109	11	300	SH	DEFINED	11
CHECKFREE CORP NEW	COM	162813109	2225	60000	SH	DEFINED	1
CHECKPOINT SYS INC	COM	162825103	2517	106390	SH	DEFINED	6
CHECKPOINT SYS INC	COM	162825103	222	9390	SH	DEFINED	18
CHEESECAKE FACTORY INC	COM	163072101	59	2200	SH	DEFINED	11
CHEESECAKE FACTORY INC	COM	163072101	16	586	SH	DEFINED	18
CHEMED CORP NEW	COM	16359R103	166	2800	SH	DEFINED	17
CHEMICAL FINL CORP	COM	163731102	17776	596709	SH	DEFINED	6
CHEMICAL FINL CORP	COM	163731102	30	1000	SH	DEFINED	2
CHEMTURA CORP	COM	163893100	17	1575	SH	DEFINED	5
CHEMTURA CORP	COM	163893100	13491	1234300	SH	DEFINED	6
CHENIERE ENERGY INC	COM NEW	16411R208	33113	1063020	SH	DEFINED	18
CHEROKEE INC DEL NEW	COM	16444H102	72	1670	SH	DEFINED	1
CHEROKEE INTL CORP	COM	164450108	20	3480	SH	DEFINED	5
CHESAPEAKE CORP	COM	165159104	9	600	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	6.25% PFD CONV	165167818	470	1639	SH	DEFINED	16
CHESAPEAKE ENERGY CORP	COM	165167107	32	1050	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	COM	165167107	16	500	SH	DEFINED	17
CHESAPEAKE ENERGY CORP	COM	165167107	15360	497400	SH	DEFINED	6
CHESAPEAKE ENERGY CORP	COM	165167107	9	300	SH	DEFINED	2
CHESAPEAKE ENERGY CORP	COM	165167107	2082	67417	SH	DEFINED	3
CHESAPEAKE ENERGY CORP	6.25% PFD CONV	165167818	16349	61245	SH	DEFINED	14
CHEVIOT FINL CORP	COM	166774109	17	1300	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	4995	67538	SH	DEFINED	22
CHEVRON CORP NEW	COM	166764100	12386	167475	SH	DEFINED	5
CHEVRON CORP NEW	COM	166764100	1347	18207	SH	DEFINED	16
CHEVRON CORP NEW	COM	166764100	20	270	SH	DEFINED	4



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CHEVRON CORP NEW	COM	166764100	3794	51299	SH	DEFINED	1
CHEVRON CORP NEW	COM	166764100	39870	539074	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	7647	103400	SH	DEFINED	23
CHEVRON CORP NEW	COM	166764100	2566	34700	SH	DEFINED	20
CHEVRON CORP NEW	COM	166764100	39829	687061	SH	DEFINED	17
CHEVRON CORP NEW	COM	166764100	3559	48123	SH	DEFINED	21
CHEVRON CORP NEW	COM	166764100	262292	3546405	SH	DEFINED	18
CHEVRON CORP NEW	COM	166764100	1432	19362	SH	DEFINED	11
CHEVRON CORP NEW	COM	166764100	103087	1393827	SH	DEFINED	3
CHEVRON CORP NEW	COM	166764100	140735	1902850	SH	DEFINED	6
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	2141	69634	SH	DEFINED	11
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	7	234	SH	DEFINED	18
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	54	1750	SH	DEFINED	2
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	2647	86081	SH	DEFINED	3
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	3048	5725	SH	DEFINED	3
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	471	884	SH	DEFINED	5
CHICOS FAS INC	COM	168615102	549	22460	SH	DEFINED	6
CHICOS FAS INC	COM	168615102	355	14550	SH	DEFINED	18
CHICOS FAS INC	COM	168615102	4	100	SH	DEFINED	17
CHICOS FAS INC	COM	168615102	244	10000	SH	DEFINED	5
CHICOS FAS INC	COM	168615102	14	580	SH	DEFINED	2
CHICOS FAS INC	COM	168615102	13	550	SH	DEFINED	11
CHILDRENS PL RETAIL STORES I	COM	168905107	763	13680	SH	DEFINED	3
CHINA MED TECHNOLOGIES INC	SPONSORED ADR	169483104	5	200	SH	DEFINED	6
CHINA MOBILE LIMITED	SPONSORED ADR	16941M109	1078	24046	SH	DEFINED	2
CHINA MOBILE LIMITED	SPONSORED ADR	16941M109	4	90	SH	DEFINED	18
CHINA TECHFAITH WIRLS COMM T	SPONSORED ADR	169424108	6093	665866	SH	DEFINED	18
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	7609	1101119	SH	DEFINED	3
CHIPOTLE MEXICAN GRILL INC	CL B	169656204	121	2109	SH	DEFINED	2
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	28	500	SH	DEFINED	17
CHIPOTLE MEXICAN GRILL INC	CL B	169656204	16	272	SH	DEFINED	6
CHIQUITA BRANDS INTL INC	COM	170032809	15	1095	SH	DEFINED	5
CHIQUITA BRANDS INTL INC	COM	170032809	7	480	SH	DEFINED	4
CHIQUITA BRANDS INTL INC	COM	170032809	202	14400	SH	DEFINED	6
CHITTENDEN CORP	COM	170228100	88	2900	SH	DEFINED	5
CHITTENDEN CORP	COM	170228100	8464	280350	SH	DEFINED	6
CHITTENDEN CORP	COM	170228100	178	5900	SH	DEFINED	3
CHITTENDEN CORP	COM	170228100	18	622	SH	DEFINED	17
CHITTENDEN CORP	COM	170228100	30	1000	SH	DEFINED	11
CHOICEPOINT INC	COM	170388102	15	400	SH	DEFINED	4
CHOICEPOINT INC	COM	170388102	192	5130	SH	DEFINED	18
CHOICEPOINT INC	COM	170388102	31	700	SH	DEFINED	17
CHOICEPOINT INC	COM	170388102	7	185	SH	DEFINED	2
CHROMCRAFT REVINGTON INC	COM	171117104	96	10017	SH	DEFINED	6
CHUBB CORP	COM	171232101	17031	329606	SH	DEFINED	21
CHUBB CORP	COM	171232101	2092	40480	SH	DEFINED	6
CHUBB CORP	COM	171232101	611764	11839820	SH	DEFINED	18
CHUBB CORP	COM	171232101	7152	138420	SH	DEFINED	20
CHUBB CORP	COM	171232101	8440	88433	SH	DEFINED	17
CHUBB CORP	COM	171232101	11757	227547	SH	DEFINED	3
CHUBB CORP	COM	171232101	7	144	SH	DEFINED	4
CHUBB CORP	COM	171232101	17357	335920	SH	DEFINED	1
CHUBB CORP	COM	171232101	1943	37600	SH	DEFINED	22
CHUBB CORP	COM	171232101	560	10836	SH	DEFINED	5
CHUBB CORP	COM	171232101	80	1550	SH	DEFINED	11
CHUBB CORP	COM	171232101	1507	29172	SH	DEFINED	2
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	108	5427	SH	DEFINED	6
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	13967	701168	SH	DEFINED	3
CHURCH & DWIGHT INC	COM	171340102	29	580	SH	DEFINED	3
CHURCH & DWIGHT INC	COM	171340102	1230	24434	SH	DEFINED	18
CHURCH & DWIGHT INC	COM	171340102	3351	90752	SH	DEFINED	17
CIBA SPECIALTY CHEMICALS HLD	SPONSORED ADR	17162W206	8030	254758	SH	DEFINED	6

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CIBA SPECIALTY CHEMICALS HLD	SPONSORED ADR	17162W206	1514	45810	SH	DEFINED	18
CIBER INC	COM	17163B102	72	9150	SH	DEFINED	3
CIENA CORP	COM NEW	171779309	16	581	SH	DEFINED	18
CIENA CORP	COM NEW	171779309	389	13927	SH	DEFINED	3
CIGNA CORP	COM	125509109	294	2064	SH	DEFINED	1
CIGNA CORP	COM	125509109	106989	749958	SH	DEFINED	6
CIGNA CORP	COM	125509109	704	4938	SH	DEFINED	2
CIGNA CORP	COM	125509109	7224	50639	SH	DEFINED	3
CIGNA CORP	COM	125509109	1412	10813	SH	DEFINED	17
CIGNA CORP	COM	125509109	689	4827	SH	DEFINED	18
CIGNA CORP	COM	125509109	23	164	SH	DEFINED	11
CIMAREX ENERGY CO	COM	171798101	114	3087	SH	DEFINED	2
CIMAREX ENERGY CO	COM	171798101	69	1594	SH	DEFINED	17
CIMAREX ENERGY CO	COM	171798101	185	5000	SH	DEFINED	20
CIMAREX ENERGY CO	COM	171798101	10	275	SH	DEFINED	5
CIMAREX ENERGY CO	COM	171798101	26619	719041	SH	DEFINED	6
CIMAREX ENERGY CO	COM	171798101	40911	1105110	SH	DEFINED	18
CINCINNATI BELL INC NEW	COM	171871106	7	1500	SH	DEFINED	17
CINCINNATI BELL INC NEW	COM	171871106	16013	3407108	SH	DEFINED	3
CINCINNATI BELL INC NEW	COM	171871106	95	20306	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	5485	1167000	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	1212	28593	SH	DEFINED	3
CINCINNATI FINL CORP	COM	172062101	14202	334946	SH	DEFINED	2
CINCINNATI FINL CORP	COM	172062101	9	220	SH	DEFINED	5
CINCINNATI FINL CORP	COM	172062101	30	699	SH	DEFINED	11
CINCINNATI FINL CORP	COM	172062101	18703	441106	SH	DEFINED	18
CINCINNATI FINL CORP	COM	172062101	1	25	SH	DEFINED	21
CINCINNATI FINL CORP	COM	172062101	182	4285	SH	DEFINED	20
CINCINNATI FINL CORP	COM	172062101	1965	46706	SH	DEFINED	17
CINCINNATI FINL CORP	COM	172062101	644	15182	SH	DEFINED	6
CINTAS CORP	COM	172908105	1547	42853	SH	DEFINED	18
CINTAS CORP	COM	172908105	4414	122271	SH	DEFINED	2
CINTAS CORP	COM	172908105	805	22309	SH	DEFINED	3
CINTAS CORP	COM	172908105	2	50	SH	DEFINED	6
CINTAS CORP	COM	172908105	54	1500	SH	DEFINED	5
CINTAS CORP	COM	172908105	4503	105666	SH	DEFINED	17
CINTAS CORP	COM	172908105	7942	220000	SH	DEFINED	7
CIRCUIT CITY STORE INC	COM	172737108	1	57	SH	DEFINED	18
CIRCUIT CITY STORE INC	COM	172737108	88	4760	SH	DEFINED	6
CIRCUIT CITY STORE INC	COM	172737108	432	23304	SH	DEFINED	3
CIRRUS LOGIC INC	COM	172755100	893	116600	SH	DEFINED	20
CIRRUS LOGIC INC	COM	172755100	52348	6833894	SH	DEFINED	18
CIRRUS LOGIC INC	COM	172755100	137	17846	SH	DEFINED	21
CIRRUS LOGIC INC	COM	172755100	3887	507495	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	4316	169069	SH	DEFINED	5
CISCO SYS INC	COM	17275R102	14552	570000	SH	DEFINED	7
CISCO SYS INC	COM	17275R102	26	1000	SH	DEFINED	16
CISCO SYS INC	COM	17275R102	851240	33342736	SH	DEFINED	8
CISCO SYS INC	COM	17275R102	5296	207450	SH	DEFINED	23
CISCO SYS INC	COM	17275R102	6809	266692	SH	DEFINED	11
CISCO SYS INC	COM	17275R102	1505772	58980513	SH	DEFINED	18
CISCO SYS INC	COM	17275R102	66628	2609786	SH	DEFINED	21
CISCO SYS INC	COM	17275R102	10038	393194	SH	DEFINED	20
CISCO SYS INC	COM	17275R102	18831	747950	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	15511	607576	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	3694	144700	SH	DEFINED	22
CISCO SYS INC	COM	17275R102	32418	1269807	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	11342	444250	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	77953	3053393	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	54269	2504360	SH	DEFINED	17
CIT GROUP INC	COM	125581108	891	16840	SH	DEFINED	5
CIT GROUP INC	COM	125581108	9	175	SH	DEFINED	4

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CIT GROUP INC	COM	125581108	5	100	SH	DEFINED	2
CIT GROUP INC	COM	125581108	63675	1203225	SH	DEFINED	18
CIT GROUP INC	COM	125581108	1406	26575	SH	DEFINED	20
CIT GROUP INC	COM	125581108	31	580	SH	DEFINED	17
CIT GROUP INC	COM	125581108	4708	88956	SH	DEFINED	3
CIT GROUP INC	COM	125581108	1920	36280	SH	DEFINED	6
CITIGROUP INC	COM	172967101	18862	367385	SH	DEFINED	1
CITIGROUP INC	COM	172967101	2261	44032	SH	DEFINED	11
CITIGROUP INC	COM	172967101	15394	299850	SH	DEFINED	23
CITIGROUP INC	COM	172967101	1574157	30661415	SH	DEFINED	8
CITIGROUP INC	COM	172967101	466	9076	SH	DEFINED	16
CITIGROUP INC	COM	172967101	6418	125000	SH	DEFINED	7
CITIGROUP INC	COM	172967101	34266	725509	SH	DEFINED	17
CITIGROUP INC	COM	172967101	194	3782	SH	DEFINED	4
CITIGROUP INC	COM	172967101	42644	830617	SH	DEFINED	2
CITIGROUP INC	COM	172967101	172782	3365448	SH	DEFINED	3
CITIGROUP INC	COM	172967101	12389	241316	SH	DEFINED	5
CITIGROUP INC	COM	172967101	252626	4927680	SH	DEFINED	6
CITIGROUP INC	COM	172967101	7302	142223	SH	DEFINED	18
CITIGROUP INC	COM	172967101	24060	20000	CALL	DEFINED	13
CITIZENS BKG CORP MICH	COM	174420109	299	13500	SH	DEFINED	3
CITIZENS BKG CORP MICH	COM	174420109	29344	1324180	SH	DEFINED	6
CITIZENS BKG CORP MICH	COM	174420109	0	8	SH	DEFINED	18
CITIZENS COMMUNICATIONS CO	COM	17453B101	201	13450	SH	DEFINED	11
CITIZENS COMMUNICATIONS CO	COM	17453B101	10400	695670	SH	DEFINED	18
CITIZENS COMMUNICATIONS CO	COM	17453B101	100	6678	SH	DEFINED	5
CITIZENS COMMUNICATIONS CO	COM	17453B101	309	20640	SH	DEFINED	6
CITIZENS COMMUNICATIONS CO	COM	17453B101	55	3688	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	2959	197928	SH	DEFINED	4
CITIZENS COMMUNICATIONS CO	COM	17453B101	832	55677	SH	DEFINED	3
CITIZENS FIRST BANCORP INC D	COM	17461R106	11	500	SH	DEFINED	5
CITIZENS FIRST BANCORP INC D	COM	17461R106	344	15100	SH	DEFINED	1
CITRIX SYS INC	COM	177376100	2	61	SH	DEFINED	18
CITRIX SYS INC	COM	177376100	50	1566	SH	DEFINED	2
CITRIX SYS INC	COM	177376100	14570	384437	SH	DEFINED	17
CITRIX SYS INC	COM	177376100	62	1950	SH	DEFINED	11
CITRIX SYS INC	COM	177376100	545	17026	SH	DEFINED	5
CITRIX SYS INC	COM	177376100	950	29648	SH	DEFINED	3
CITRIX SYS INC	COM	177376100	25	795	SH	DEFINED	4
CITY BK LYNNWOOD WASH	COM	17770A109	6781	211194	SH	DEFINED	18
CITY BK LYNNWOOD WASH	COM	17770A109	6	180	SH	DEFINED	21
CITY BK LYNNWOOD WASH	COM	17770A109	2456	76500	SH	DEFINED	6
CITY BK LYNNWOOD WASH	COM	17770A109	2545	79245	SH	DEFINED	3
CITY HLDG CO	COM	177835105	2215	54754	SH	DEFINED	3
CITY NATL CORP	COM	178566105	6	85	SH	DEFINED	21
CITY NATL CORP	COM	178566105	8586	116654	SH	DEFINED	18
CITY NATL CORP	COM	178566105	12941	175830	SH	DEFINED	6
CKE RESTAURANTS INC	COM	12561E105	14127	749050	SH	DEFINED	3
CKX INC	COM	12562M106	12	1100	SH	DEFINED	18
CLAIRES STORES INC	COM	179584107	190	5924	SH	DEFINED	18
CLAIRES STORES INC	COM	179584107	1572	48950	SH	DEFINED	6
CLARCOR INC	COM	179895107	30	950	SH	DEFINED	11
CLARCOR INC	COM	179895107	45	1400	SH	DEFINED	2
CLEAN HARBORS INC	COM	184496107	15732	347905	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	252	7197	SH	DEFINED	11
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2873	81984	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	412	11760	SH	DEFINED	6
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	16692	476363	SH	DEFINED	18
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2	60	SH	DEFINED	21
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	17	576	SH	DEFINED	17
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	102	2900	SH	DEFINED	2
CLEAR CHANNEL OUTDOOR HLDGS	CL A	18451C109	66	2500	SH	DEFINED	3

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CLEARWIRE CORP	CL A	185385309	4125	201500	SH	DEFINED	8
CLECO CORP NEW	COM	12561W105	44	1700	SH	DEFINED	11
CLEVELAND CLIFFS INC	COM	185896107	19	300	SH	DEFINED	4
CLEVELAND CLIFFS INC	COM	185896107	275243	4300000	SH	DEFINED	13
CLEVELAND CLIFFS INC	COM	185896107	5662	88460	SH	DEFINED	3
CLEVELAND CLIFFS INC	COM	185896107	2517	39315	SH	DEFINED	11
CLOROX CO DEL	COM	189054109	1029	16148	SH	DEFINED	5
CLOROX CO DEL	COM	189054109	7161	119655	SH	DEFINED	17
CLOROX CO DEL	COM	189054109	146	2300	SH	DEFINED	2
CLOROX CO DEL	COM	189054109	248	3886	SH	DEFINED	18
CLOROX CO DEL	COM	189054109	1581	24818	SH	DEFINED	3
CMGI INC	COM	125750109	21	10000	SH	DEFINED	5
CMS ENERGY CORP	COM	125896100	539	30300	SH	DEFINED	5
CMS ENERGY CORP	COM	125896100	3490	196093	SH	DEFINED	6
CMS ENERGY CORP	COM	125896100	11998	674036	SH	DEFINED	3
CMS ENERGY CORP	COM	125896100	3085	173300	SH	DEFINED	23
CNA FINL CORP	COM	126117100	3529	81900	SH	DEFINED	1
CNA FINL CORP	COM	126117100	23322	541236	SH	DEFINED	3
CNA FINL CORP	COM	126117100	689	16000	SH	DEFINED	16
CNA FINL CORP	COM	126117100	589	13660	SH	DEFINED	6
CNA FINL CORP	COM	126117100	47	1098	SH	DEFINED	18
CNA SURETY CORP	COM	12612L108	3539	167740	SH	DEFINED	3
CNA SURETY CORP	COM	12612L108	12029	570100	SH	DEFINED	6
CNA SURETY CORP	COM	12612L108	41150	1950256	SH	DEFINED	18
CNET NETWORKS INC	COM	12613R104	116781	13407699	SH	DEFINED	8
CNET NETWORKS INC	COM	12613R104	57	4000	SH	DEFINED	17
CNOOC LTD	SPONSORED ADR	126132109	3593	41001	SH	DEFINED	18
CNX GAS CORP	COM	12618H309	179	6330	SH	DEFINED	5
COACH INC	COM	189754104	61	1222	SH	DEFINED	4
COACH INC	COM	189754104	6085	121582	SH	DEFINED	3
COACH INC	COM	189754104	28	565	SH	DEFINED	5
COACH INC	COM	189754104	5263	152194	SH	DEFINED	17
COACH INC	COM	189754104	25455	508589	SH	DEFINED	18
COCA COLA CO	COM	191216100	55	1141	SH	DEFINED	4
COCA COLA CO	COM	191216100	9518	203320	SH	DEFINED	6
COCA COLA CO	COM	191216100	17	359	SH	DEFINED	16
COCA COLA CO	COM	191216100	20638	492918	SH	DEFINED	17
COCA COLA CO	COM	191216100	3847	80155	SH	DEFINED	20
COCA COLA CO	COM	191216100	62625	1304686	SH	DEFINED	21
COCA COLA CO	COM	191216100	8160	170000	SH	DEFINED	7
COCA COLA CO	COM	191216100	365	7600	SH	DEFINED	11
COCA COLA CO	COM	191216100	792093	16501943	SH	DEFINED	18
COCA COLA CO	COM	191216100	264	5500	SH	DEFINED	23
COCA COLA CO	COM	191216100	1067	22230	SH	DEFINED	5
COCA COLA CO	COM	191216100	30171	628570	SH	DEFINED	3
COCA COLA CO	COM	191216100	4884	101744	SH	DEFINED	2
COCA COLA CO	COM	191216100	2019	42062	SH	DEFINED	1
COCA COLA ENTERPRISES INC	COM	191219104	819	40448	SH	DEFINED	18
COCA COLA ENTERPRISES INC	COM	191219104	373	18430	SH	DEFINED	6
COCA COLA ENTERPRISES INC	COM	191219104	3556	175625	SH	DEFINED	3
COCA COLA FEMSA S A B DE C V	SPON ADR REP L	191241108	89	2463	SH	DEFINED	16
COCA COLA FEMSA S A B DE C V	SPON ADR REP L	191241108	3909	108000	SH	DEFINED	3
COCA COLA FEMSA S A B DE C V	SPON ADR REP L	191241108	40	1110	SH	DEFINED	4
COCA COLA FEMSA S A B DE C V	SPON ADR REP L	191241108	69	1900	SH	DEFINED	6
COCA COLA FEMSA S A B DE C V	SPON ADR REP L	191241108	1127	31200	SH	DEFINED	18
COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	1912EP104	104	2485	SH	DEFINED	18
COEUR D ALENE MINES CORP IDA	COM	192108108	374	91000	SH	DEFINED	3
COGNEX CORP	COM	192422103	170	7850	SH	DEFINED	5
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	5235	59308	SH	DEFINED	3
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	123	1390	SH	DEFINED	5
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3716	42100	SH	DEFINED	1
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3	36	SH	DEFINED	2

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COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	63	713	SH	DEFINED	18
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	100	1674	SH	DEFINED	17
COGNOS INC	COM	19244C109	3148	80000	SH	DEFINED	7
COGNOS INC	COM	19244C109	581	14750	SH	DEFINED	3
COHEN & STEERS INC	COM	19247A100	76381	1773000	SH	DEFINED	18
COHEN & STEERS INC	COM	19247A100	1930	44800	SH	DEFINED	20
COHERENT INC	COM	192479103	7	230	SH	DEFINED	2
COHU INC	COM	192576106	195	10374	SH	DEFINED	6
COLDWATER CREEK INC	COM	193068103	11245	554500	SH	DEFINED	18
COLGATE PALMOLIVE CO	COM	194162103	3673	54990	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	3	47	SH	DEFINED	6
COLGATE PALMOLIVE CO	COM	194162103	7815	136864	SH	DEFINED	17
COLGATE PALMOLIVE CO	COM	194162103	31	460	SH	DEFINED	21
COLGATE PALMOLIVE CO	COM	194162103	1202	17997	SH	DEFINED	5
COLGATE PALMOLIVE CO	COM	194162103	304	4550	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	194162103	34	516	SH	DEFINED	4
COLGATE PALMOLIVE CO	COM	194162103	6309	94455	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	33890	507418	SH	DEFINED	18
COLGATE PALMOLIVE CO	COM	194162103	7103	106346	SH	DEFINED	2
COLONIAL BANCGROUP INC	COM	195493309	1244	50269	SH	DEFINED	3
COLONIAL BANCGROUP INC	COM	195493309	8873	358490	SH	DEFINED	6
COLONIAL BANCGROUP INC	COM	195493309	0	20	SH	DEFINED	18
COLONIAL PPTYS TR	COM SH BEN INT	195872106	457	10000	SH	DEFINED	18
COLONIAL PPTYS TR	COM SH BEN INT	195872106	502	10018	SH	DEFINED	17
COLUMBIA BKG SYS INC	COM	197236102	9078	269145	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	313	5030	SH	DEFINED	3
COLUMBIA SPORTSWEAR CO	COM	198516106	12273	196968	SH	DEFINED	6
COLUMBUS MCKINNON CORP N Y	COM	199333105	10	440	SH	DEFINED	4
COLUMBUS MCKINNON CORP N Y	COM	199333105	3021	134920	SH	DEFINED	3
COMBINATORX INC	COM	20010A103	10	1500	SH	DEFINED	18
COMCAST CORP NEW	CL A SPL	20030N200	388	15245	SH	DEFINED	3
COMCAST CORP NEW	CL A	20030N101	94414	3638302	SH	DEFINED	18
COMCAST CORP NEW	CL A	20030N101	1854	71459	SH	DEFINED	2
COMCAST CORP NEW	CL A	20030N101	382	14720	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	5839	225000	SH	DEFINED	7
COMCAST CORP NEW	CL A	20030N101	2455	93861	SH	DEFINED	17
COMCAST CORP NEW	CL A	20030N101	1861	71703	SH	DEFINED	20
COMCAST CORP NEW	CL A	20030N101	167	6435	SH	DEFINED	21
COMCAST CORP NEW	CL A	20030N101	43693	1683720	SH	DEFINED	3
COMCAST CORP NEW	CL A	20030N101	103	3985	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	15345	591434	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	168	6456	SH	DEFINED	5
COMCAST CORP NEW	CL A SPL	20030N200	1731	67957	SH	DEFINED	5
COMCAST CORP NEW	CL A SPL	20030N200	519	20392	SH	DEFINED	2
COMCAST CORP NEW	CL A SPL	20030N200	127523	5006801	SH	DEFINED	21
COMCAST CORP NEW	CL A SPL	20030N200	17507	687375	SH	DEFINED	20
COMCAST CORP NEW	CL A SPL	20030N200	508	19437	SH	DEFINED	17
COMCAST CORP NEW	CL A SPL	20030N200	401	15750	SH	DEFINED	11
COMCAST CORP NEW	CL A SPL	20030N200	1476152	57956497	SH	DEFINED	18
COMCAST CORP NEW	CL A SPL	20030N200	278	10905	SH	DEFINED	4
COMERICA INC	COM	200340107	3	50	SH	DEFINED	5
COMERICA INC	COM	200340107	911	15410	SH	DEFINED	6
COMERICA INC	COM	200340107	182	3083	SH	DEFINED	2
COMERICA INC	COM	200340107	152	2625	SH	DEFINED	17
COMERICA INC	COM	200340107	59	1000	SH	DEFINED	11
COMERICA INC	COM	200340107	44	745	SH	DEFINED	18
COMERICA INC	COM	200340107	2685	45416	SH	DEFINED	3
COMFORT SYS USA INC	COM	199908104	7897	659145	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	-19	-512	SH	DEFINED	17
COMMERCE BANCORP INC NJ	COM	200519106	18	525	SH	DEFINED	5
COMMERCE BANCORP INC NJ	COM	200519106	127	3800	SH	DEFINED	20
COMMERCE BANCORP INC NJ	COM	200519106	1024	30670	SH	DEFINED	3

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COMMERCE BANCORP INC NJ	COM	200519106	22805	683200	SH	DEFINED	18
COMMERCE BANCSHARES INC	COM	200525103	1803	37322	SH	DEFINED	3
COMMERCE BANCSHARES INC	COM	200525103	6102	126303	SH	DEFINED	1
COMMERCE BANCSHARES INC	COM	200525103	24	504	SH	DEFINED	5
COMMERCE BANCSHARES INC	COM	200525103	3	60	SH	DEFINED	6
COMMERCE GROUP INC MASS	COM	200641108	45181	1504040	SH	DEFINED	6
COMMERCE GROUP INC MASS	COM	200641108	475	15827	SH	DEFINED	18
COMMERCIAL BANKSHARES INC	COM	201607108	978	20000	SH	DEFINED	1
COMMERCIAL METALS CO	COM	201723103	75108	2395779	SH	DEFINED	3
COMMERCIAL METALS CO	COM	201723103	752	24000	SH	DEFINED	16
COMMERCIAL METALS CO	COM	201723103	3373	107600	SH	DEFINED	23
COMMERCIAL METALS CO	COM	201723103	7029	224200	SH	DEFINED	22
COMMERCIAL VEH GROUP INC	COM	202608105	6475	314320	SH	DEFINED	6
COMMSCOPE INC	COM	203372107	70024	1632270	SH	DEFINED	3
COMMUNITY BANCORP NEV	COM	20343T100	673	21875	SH	DEFINED	3
COMMUNITY BK SYS INC	COM	203607106	17	800	SH	DEFINED	18
COMMUNITY BK SYS INC	COM	203607106	429	20523	SH	DEFINED	4
COMMUNITY BK SYS INC	COM	203607106	15836	756980	SH	DEFINED	6
COMMUNITY BKS INC MILLERSBUR	COM	203628102	5576	233580	SH	DEFINED	6
COMMUNITY HEALTH SYS INC NEW	COM	203668108	65	1840	SH	DEFINED	6
COMMUNITY HEALTH SYS INC NEW	COM	203668108	2348	66606	SH	DEFINED	3
COMMUNITY TR BANCORP INC	COM	204149108	5850	161471	SH	DEFINED	6
COMPANHIA BRASILEIRA DE DIST	SPON ADR PFD	20440T201	63	2180	SH	DEFINED	18
COMPANHIA BRASILEIRA DE DIST	SPON ADR PFD	20440T201	701	24264	SH	DEFINED	16
COMPANHIA DE BEBIDAS DAS AME	SPONSORED ADR	20441W104	243	4665	SH	DEFINED	16
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	1661	30218	SH	DEFINED	16
COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	226	6700	SH	DEFINED	16
COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	4125	122200	SH	DEFINED	3
COMPANHIA ENERGETICA DE MINA	SP ADR N-V PFD	204409601	612	12589	SH	DEFINED	16
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	658	56615	SH	DEFINED	16
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	14	365	SH	DEFINED	4
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	4907	156879	SH	DEFINED	16
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	92285	2956900	SH	DEFINED	3
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	13389	428040	SH	DEFINED	22
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	10890	294400	SH	DEFINED	22
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	37	1000	SH	DEFINED	2
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	303	8200	SH	DEFINED	5
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	1287	26510	SH	DEFINED	17
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	65	1750	SH	DEFINED	11
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	53231	1777315	SH	DEFINED	22
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	62	2085	SH	DEFINED	16
COMPASS BANCSHARES INC	COM	20449H109	809	11765	SH	DEFINED	18
COMPASS BANCSHARES INC	COM	20449H109	74	1070	SH	DEFINED	11
COMPASS BANCSHARES INC	COM	20449H109	123	1786	SH	DEFINED	5
COMPASS BANCSHARES INC	COM	20449H109	1482	21539	SH	DEFINED	3
COMPASS BANCSHARES INC	COM	20449H109	177	2566	SH	DEFINED	2
COMPASS DIVERSIFIED TR	SH BEN INT	20451Q104	231	13780	SH	DEFINED	3
COMPASS MINERALS INTL INC	COM	20451N101	47453	1420737	SH	DEFINED	18
COMPASS MINERALS INTL INC	COM	20451N101	54	1610	SH	DEFINED	3
COMPASS MINERALS INTL INC	COM	20451N101	235	7033	SH	DEFINED	20
COMPASS MINERALS INTL INC	COM	20451N101	1	30	SH	DEFINED	21
COMPUCREDIT CORP	COM	20478N100	15	490	SH	DEFINED	4
COMPUCREDIT CORP	COM	20478N100	19	600	SH	DEFINED	18
COMPUCREDIT CORP	COM	20478N100	11	356	SH	DEFINED	2
COMPUDYNE CORP	COM PAR \$0.75	204795306	88	12500	SH	DEFINED	17
COMPUGEN LTD	ORD	M25722105	762	286549	SH	DEFINED	18
COMPUTER SCIENCES CORP	COM	205363104	167	3000	SH	DEFINED	17
COMPUTER SCIENCES CORP	COM	205363104	32447	622430	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	3067	58828	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	2	31	SH	DEFINED	2
COMPUTER SCIENCES CORP	COM	205363104	1	25	SH	DEFINED	18
COMPUWARE CORP	COM	205638109	22036	2321983	SH	DEFINED	3

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COMPUWARE CORP	COM	205638109	175	18420	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	77	8155	SH	DEFINED	18
COMPUWARE CORP	COM	205638109	6207	654100	SH	DEFINED	23
COMPUWARE CORP	COM	205638109	3368	354900	SH	DEFINED	22
COMSTOCK RES INC	COM NEW	205768203	11	390	SH	DEFINED	18
COMSYS IT PARTNERS INC	COM	20581E104	7221	362886	SH	DEFINED	3
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	34554	892173	SH	DEFINED	6
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	15	400	SH	DEFINED	4
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	10	271	SH	DEFINED	2
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	3370	87000	SH	DEFINED	3
CON-WAY INC	COM	205944101	8823	177030	SH	DEFINED	3
CON-WAY INC	COM	205944101	120	2415	SH	DEFINED	18
CON-WAY INC	COM	205944101	2527	50700	SH	DEFINED	22
CON-WAY INC	COM	205944101	34059	683360	SH	DEFINED	6
CON-WAY INC	COM	205944101	2562	51400	SH	DEFINED	23
CONAGRA FOODS INC	COM	205887102	75	3000	SH	DEFINED	1
CONAGRA FOODS INC	COM	205887102	213	8550	SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	66	2650	SH	DEFINED	5
CONAGRA FOODS INC	COM	205887102	45	1820	SH	DEFINED	2
CONAGRA FOODS INC	COM	205887102	2067	82986	SH	DEFINED	3
CONAGRA FOODS INC	COM	205887102	64	2586	SH	DEFINED	18
CONAGRA FOODS INC	COM	205887102	87	3499	SH	DEFINED	11
CONAGRA FOODS INC	COM	205887102	881	41060	SH	DEFINED	17
CONCUR TECHNOLOGIES INC	COM	206708109	9	535	SH	DEFINED	18
CONCURRENT COMPUTER CORP NEW	COM	206710204	0	7	SH	DEFINED	18
CONMED CORP	COM	207410101	285	14900	SH	DEFINED	17
CONMED CORP	COM	207410101	42104	1440427	SH	DEFINED	6
CONMED CORP	COM	207410101	5147	176086	SH	DEFINED	3
CONNS INC	COM	208242107	10	400	SH	DEFINED	4
CONNS INC	COM	208242107	10762	434810	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	453	6620	SH	DEFINED	1
CONOCOPHILLIPS	COM	20825C104	1612	23577	SH	DEFINED	20
CONOCOPHILLIPS	COM	20825C104	64397	942162	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	2214	32387	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	113495	1660497	SH	DEFINED	18
CONOCOPHILLIPS	COM	20825C104	9964	145778	SH	DEFINED	5
CONOCOPHILLIPS	COM	20825C104	572	8364	SH	DEFINED	16
CONOCOPHILLIPS	COM	20825C104	269	3931	SH	DEFINED	21
CONOCOPHILLIPS	COM	20825C104	8112	128459	SH	DEFINED	17
CONOCOPHILLIPS	COM	20825C104	2334	34150	SH	DEFINED	22
CONOCOPHILLIPS	COM	20825C104	115	1680	SH	DEFINED	4
CONOCOPHILLIPS	COM	20825C104	14484	211914	SH	DEFINED	2
CONOCOPHILLIPS	COM	20825C104	215396	3151374	SH	DEFINED	6
CONSECO INC	COM NEW	208464883	25559	1477216	SH	DEFINED	6
CONSECO INC	COM NEW	208464883	372	21502	SH	DEFINED	18
CONSOL ENERGY INC	COM	20854P109	31	800	SH	DEFINED	11
CONSOL ENERGY INC	COM	20854P109	1162	29699	SH	DEFINED	3
CONSOLIDATED EDISON INC	COM	209115104	1496	29290	SH	DEFINED	6
CONSOLIDATED EDISON INC	COM	209115104	49	950	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM	209115104	2166	42419	SH	DEFINED	3
CONSOLIDATED EDISON INC	COM	209115104	298	6857	SH	DEFINED	17
CONSOLIDATED EDISON INC	COM	209115104	30	580	SH	DEFINED	5
CONSOLIDATED EDISON INC	COM	209115104	673	13185	SH	DEFINED	18
CONSOLIDATED EDISON INC	COM	209115104	183	3575	SH	DEFINED	2
CONSOLIDATED GRAPHICS INC	COM	209341106	31814	429633	SH	DEFINED	3
CONSOLIDATED TOMOKA LD CO	COM	210226106	188	2491	SH	DEFINED	18
CONSOLIDATED TOMOKA LD CO	COM	210226106	14	182	SH	DEFINED	11
CONSTELLATION BRANDS INC	CL A	21036P108	7	340	SH	DEFINED	4
CONSTELLATION BRANDS INC	CL A	21036P108	42	2000	SH	DEFINED	18
CONSTELLATION BRANDS INC	CL A	21036P108	5	200	SH	DEFINED	17
CONSTELLATION BRANDS INC	CL A	21036P108	733	34586	SH	DEFINED	3
CONSTELLATION BRANDS INC	CL A	21036P108	5	217	SH	DEFINED	2

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CONSTELLATION BRANDS INC	CL A	21036P108	11035	521020	SH	DEFINED	6
CONSTELLATION ENERGY GROUP I	COM	210371100	65	750	SH	DEFINED	2
CONSTELLATION ENERGY GROUP I	COM	210371100	4455	51240	SH	DEFINED	3
CONSTELLATION ENERGY GROUP I	COM	210371100	279	5105	SH	DEFINED	17
CONSTELLATION ENERGY GROUP I	COM	210371100	463	5322	SH	DEFINED	18
CONSTELLATION ENERGY GROUP I	COM	210371100	1184	13622	SH	DEFINED	11
CONSTELLATION ENERGY GROUP I	COM	210371100	7	80	SH	DEFINED	6
CONSTELLATION ENERGY GROUP I	COM	210371100	567	6520	SH	DEFINED	5
CONTINENTAL AIRLS INC	CL B	210795308	11441	314390	SH	DEFINED	3
CONVERA CORP	CL A	211919105	17444	5555556	SH	DEFINED	13
CONVERGYS CORP	COM	212485106	15	600	SH	DEFINED	18
CONVERGYS CORP	COM	212485106	995	39142	SH	DEFINED	2
CONVERGYS CORP	COM	212485106	6044	237862	SH	DEFINED	3
CONVERGYS CORP	COM	212485106	22	1200	SH	DEFINED	17
CONVERIUM HLDG AG	SPONSORED ADR	21248N107	205	32960	SH	DEFINED	17
COOPER CAMERON CORP	DBCV 1.500% 5/1	216640AE2	6602	3575000	PRN	DEFINED	18
COOPER COS INC	COM NEW	216648402	24	500	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	324	7200	SH	DEFINED	2
COOPER INDS LTD	CL A	G24182100	74	1650	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	46	1014	SH	DEFINED	5
COOPER INDS LTD	CL A	G24182100	5456	121280	SH	DEFINED	6
COOPER INDS LTD	CL A	G24182100	29	338	SH	DEFINED	17
COOPER INDS LTD	CL A	G24182100	1635	36345	SH	DEFINED	3
COOPER INDS LTD	CL A	G24182100	10125	225045	SH	DEFINED	18
COOPER TIRE & RUBR CO	COM	216831107	20	1100	SH	DEFINED	21
COOPER TIRE & RUBR CO	COM	216831107	1	60	SH	DEFINED	17
COOPER TIRE & RUBR CO	COM	216831107	23215	1269296	SH	DEFINED	18
COOPER TIRE & RUBR CO	COM	216831107	1035	56600	SH	DEFINED	3
CORE LABORATORIES N V	COM	N22717107	1919	22891	SH	DEFINED	21
CORE LABORATORIES N V	COM	N22717107	322211	3843620	SH	DEFINED	18
CORE LABORATORIES N V	COM	N22717107	26	310	SH	DEFINED	4
CORE LABORATORIES N V	COM	N22717107	6128	73100	SH	DEFINED	20
CORE LABORATORIES N V	COM	N22717107	741	8840	SH	DEFINED	11
CORE LABORATORIES N V	COM	N22717107	25	300	SH	DEFINED	5
CORE MARK HOLDING CO INC	COM	218681104	160	4490	SH	DEFINED	6
COREL CORP NEW	COM	21869X103	8419	655200	SH	DEFINED	18
COREL CORP NEW	COM	21869X103	3233	251600	SH	DEFINED	6
CORINTHIAN COLLEGES INC	COM	218868107	15817	1150310	SH	DEFINED	6
CORN PRODS INTL INC	COM	219023108	73	2040	SH	DEFINED	6
CORN PRODS INTL INC	COM	219023108	16847	473364	SH	DEFINED	3
CORN PRODS INTL INC	COM	219023108	162	4552	SH	DEFINED	2
CORN PRODS INTL INC	COM	219023108	3321	93300	SH	DEFINED	22
CORN PRODS INTL INC	COM	219023108	71	2000	SH	DEFINED	18
CORNELL COMPANIES INC	COM	219141108	924	45680	SH	DEFINED	3
CORNING INC	COM	219350105	8030	353123	SH	DEFINED	3
CORNING INC	COM	219350105	259	11400	SH	DEFINED	1
CORNING INC	COM	219350105	621	27317	SH	DEFINED	2
CORNING INC	COM	219350105	26	1140	SH	DEFINED	4
CORNING INC	COM	219350105	859	37760	SH	DEFINED	5
CORNING INC	COM	219350105	150939	6637620	SH	DEFINED	18
CORNING INC	COM	219350105	20	900	SH	DEFINED	11
CORNING INC	COM	219350105	14158	526118	SH	DEFINED	17
CORPBANCA	SP ADR REG S	21987A209	11287	414200	SH	DEFINED	22
CORPORATE EXECUTIVE BRD CO	COM	21988R102	19	250	SH	DEFINED	5
CORPORATE EXECUTIVE BRD CO	COM	21988R102	30	400	SH	DEFINED	18
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	137	3000	SH	DEFINED	11
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	18414	348680	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	30154	1767500	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	333	19500	SH	DEFINED	2
CORUS BANKSHARES INC	COM	220873103	15	850	SH	DEFINED	4
CORUS BANKSHARES INC	COM	220873103	18876	1106460	SH	DEFINED	3
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	7637	200000	SH	DEFINED	7



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COST-U-LESS INC	COM	221492101	42	4700	SH	DEFINED	6
COSTCO WHSL CORP NEW	COM	22160K105	694	12899	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	746	13850	SH	DEFINED	11
COSTCO WHSL CORP NEW	COM	22160K105	2736	50812	SH	DEFINED	18
COSTCO WHSL CORP NEW	COM	22160K105	4130	76249	SH	DEFINED	17
COSTCO WHSL CORP NEW	COM	22160K105	6601	122613	SH	DEFINED	3
COSTCO WHSL CORP NEW	COM	22160K105	307	5705	SH	DEFINED	2
COTT CORP QUE	COM	22163N106	64224	4800000	SH	DEFINED	13
COUNTRYWIDE FINANCIAL CORP	COM	222372104	38	1137	SH	DEFINED	2
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1704	50650	SH	DEFINED	23
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1682704	50020922	SH	DEFINED	8
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1000	29736	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	12052	358260	SH	DEFINED	18
COUNTRYWIDE FINANCIAL CORP	COM	222372104	4576	136274	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	2533	75300	SH	DEFINED	22
COUNTRYWIDE FINANCIAL CORP	COM	222372104	7186	213602	SH	DEFINED	3
COUNTRYWIDE FINANCIAL CORP	COM	222372104	201	5970	SH	DEFINED	5
COUNTRYWIDE FINANCIAL CORP	COM	222372104	37	998	SH	DEFINED	17
COUSINS PPTYS INC	COM	222795106	3016	91790	SH	DEFINED	3
COUSINS PPTYS INC	COM	222795106	12976	394880	SH	DEFINED	18
COUSINS PPTYS INC	COM	222795106	23	700	SH	DEFINED	2
COVAD COMMUNICATIONS GROUP I	COM	222814204	10	8000	SH	DEFINED	18
COVANCE INC	COM	222816100	4148	69901	SH	DEFINED	18
COVANCE INC	COM	222816100	62	1045	SH	DEFINED	11
COVANCE INC	COM	222816100	16537	281475	SH	DEFINED	17
COVANCE INC	COM	222816100	13	225	SH	DEFINED	2
COVANCE INC	COM	222816100	21714	365919	SH	DEFINED	1
COVANCE INC	COM	222816100	37	630	SH	DEFINED	5
COVANSYS CORP	COM	22281W103	5365	217380	SH	DEFINED	3
COVANSYS CORP	COM	22281W103	17	1000	SH	DEFINED	17
COVANTA HLDG CORP	COM	22282E102	157	7100	SH	DEFINED	20
COVANTA HLDG CORP	COM	22282E102	72197	3255070	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	16	287	SH	DEFINED	5
COVENTRY HEALTH CARE INC	COM	222862104	47802	852853	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	422	7534	SH	DEFINED	11
COVENTRY HEALTH CARE INC	COM	222862104	573	10218	SH	DEFINED	20
COVENTRY HEALTH CARE INC	COM	222862104	1	22	SH	DEFINED	21
COVENTRY HEALTH CARE INC	COM	222862104	6586	117511	SH	DEFINED	3
COVENTRY HEALTH CARE INC	COM	222862104	9	161	SH	DEFINED	2
COVENTRY HEALTH CARE INC	COM	222862104	17	310	SH	DEFINED	4
COX RADIO INC	CL A	224051102	1000	73240	SH	DEFINED	3
COX RADIO INC	CL A	224051102	3	200	SH	DEFINED	2
CPI INTERNATIONAL INC	COM	12618M100	150	7800	SH	DEFINED	3
CRAFTMADE INTL INC	COM	22413E104	1186	78610	SH	DEFINED	6
CRANE CO	COM	224399105	12471	308540	SH	DEFINED	6
CRANE CO	COM	224399105	4257	105322	SH	DEFINED	3
CRANE CO	COM	224399105	10	250	SH	DEFINED	21
CRANE CO	COM	224399105	27561	681856	SH	DEFINED	18
CREDENCE SYS CORP	COM	225302108	41	12400	SH	DEFINED	3
CREDICORP LTD	COM	G2519Y108	16869	346249	SH	DEFINED	3
CREDIT SUISSE ASSET MGMT INC	COM	224916106	21	4902	SH	DEFINED	18
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	70	975	SH	DEFINED	2
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	1766	31620	SH	DEFINED	17
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	193	2687	SH	DEFINED	16
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	8721	121412	SH	DEFINED	18
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	13230	198416	SH	DEFINED	6
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	527	7340	SH	DEFINED	5
CREE INC	COM	225447101	49	1500	SH	DEFINED	17
CREE INC	COM	225447101	12789	776978	SH	DEFINED	21
CREE INC	COM	225447101	486	29500	SH	DEFINED	20
CREE INC	COM	225447101	29	1750	SH	DEFINED	4
CREE INC	COM	225447101	154928	9412386	SH	DEFINED	18

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CRESCENT REAL ESTATE EQUITIE	PFD CV A 6.75%	225756204	8	350	SH	DEFINED	5
CRESCENT REAL ESTATE EQUITIE	COM	225756105	50	2500	SH	DEFINED	18
CRH PLC	ADR	12626K203	33	760	SH	DEFINED	4
CRH PLC	ADR	12626K203	199	4580	SH	DEFINED	21
CRH PLC	ADR	12626K203	53929	1240025	SH	DEFINED	18
CRITICARE SYS INC	COM	226901106	10	2725	SH	DEFINED	5
CROCS INC	COM	227046109	6891	145835	SH	DEFINED	3
CROSS CTRY HEALTHCARE INC	COM	227483104	11	580	SH	DEFINED	21
CROSS CTRY HEALTHCARE INC	COM	227483104	11846	649828	SH	DEFINED	18
CROSSTEX ENERGY INC	COM	22765Y104	71688	2493500	SH	DEFINED	18
CROWN CASTLE INTL CORP	COM	228227104	266	8263	SH	DEFINED	5
CROWN CASTLE INTL CORP	COM	228227104	1	35	SH	DEFINED	17
CROWN CASTLE INTL CORP	COM	228227104	4974	154817	SH	DEFINED	18
CROWN HOLDINGS INC	COM	228368106	2567	104955	SH	DEFINED	3
CROWN HOLDINGS INC	COM	228368106	12073	493600	SH	DEFINED	6
CROWN HOLDINGS INC	COM	228368106	44	1800	SH	DEFINED	18
CROWN HOLDINGS INC	COM	228368106	11	600	SH	DEFINED	17
CRYOLIFE INC	COM	228903100	1	300	SH	DEFINED	17
CRYSTAL RIV CAP INC	COM	229393301	6180	230247	SH	DEFINED	3
CRYSTAL RIV CAP INC	COM	229393301	5398	201133	SH	DEFINED	6
CSG SYS INTL INC	COM	126349109	410	16400	SH	DEFINED	3
CSK AUTO CORP	COM	125965103	798	46400	SH	DEFINED	3
CSS INDS INC	COM	125906107	3087	82365	SH	DEFINED	3
CSS INDS INC	COM	125906107	6259	167000	SH	DEFINED	6
CSX CORP	COM	126408103	6540	163300	SH	DEFINED	6
CSX CORP	COM	126408103	41768	1042898	SH	DEFINED	3
CSX CORP	COM	126408103	208	5188	SH	DEFINED	5
CSX CORP	COM	126408103	30160	753059	SH	DEFINED	18
CSX CORP	COM	126408103	8406	209890	SH	DEFINED	23
CSX CORP	COM	126408103	681	17000	SH	DEFINED	16
CSX CORP	COM	126408103	20	502	SH	DEFINED	11
CSX CORP	COM	126408103	55	920	SH	DEFINED	17
CSX CORP	COM	126408103	1414	35298	SH	DEFINED	2
CTRIIP COM INTL LTD	ADR	22943F100	102	1520	SH	DEFINED	5
CTRIIP COM INTL LTD	ADR	22943F100	277	4133	SH	DEFINED	16
CTRIIP COM INTL LTD	ADR	22943F100	7064	105456	SH	DEFINED	18
CTS CORP	COM	126501105	1	100	SH	DEFINED	2
CTS CORP	COM	126501105	5630	407364	SH	DEFINED	3
CUBIST PHARMACEUTICALS INC	COM	229678107	13858	627927	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	24	460	SH	DEFINED	21
CULLEN FROST BANKERS INC	COM	229899109	406	7750	SH	DEFINED	16
CULLEN FROST BANKERS INC	COM	229899109	65	1250	SH	DEFINED	5
CULLEN FROST BANKERS INC	COM	229899109	3973	75923	SH	DEFINED	1
CULLEN FROST BANKERS INC	COM	229899109	8821	168561	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	46	880	SH	DEFINED	11
CULLEN FROST BANKERS INC	COM	229899109	24918	476175	SH	DEFINED	18
CULLEN FROST BANKERS INC	COM	229899109	2920	55800	SH	DEFINED	23
CULLEN FROST BANKERS INC	COM	229899109	129	2400	SH	DEFINED	17
CUMMINS INC	COM	231021106	16	110	SH	DEFINED	4
CUMMINS INC	COM	231021106	9314	64362	SH	DEFINED	23
CUMMINS INC	COM	231021106	4515	31200	SH	DEFINED	22
CUMMINS INC	COM	231021106	32	219	SH	DEFINED	2
CUMMINS INC	COM	231021106	21019	145238	SH	DEFINED	3
CUMMINS INC	COM	231021106	29	200	SH	DEFINED	11
CURRENCY SHARES EURO TR	EURO SHS	23130C108	800	5975	SH	DEFINED	11
CUTERA INC	COM	232109108	10502	290180	SH	DEFINED	3
CV THERAPEUTICS INC	COM	126667104	34798	4421600	SH	DEFINED	8
CVB FINL CORP	COM	126600105	13231	1111882	SH	DEFINED	6
CVS CORP	COM	126650100	9901	290000	SH	DEFINED	7
CVS CORP	COM	126650100	154	4523	SH	DEFINED	2
CVS CORP	COM	126650100	29783	872366	SH	DEFINED	3
CVS CORP	COM	126650100	16252	544077	SH	DEFINED	17

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CVS CORP	COM	126650100	8069	236336	SH	DEFINED	11
CVS CORP	COM	126650100	65983	1932729	SH	DEFINED	18
CVS CORP	COM	126650100	63	1850	SH	DEFINED	4
CVS CORP	COM	126650100	11500	336833	SH	DEFINED	5
CYBERONICS INC	COM	23251P102	21	1100	SH	DEFINED	4
CYBERONICS INC	COM	23251P102	57	3050	SH	DEFINED	2
CYMER INC	COM	232572107	11	260	SH	DEFINED	4
CYMER INC	COM	232572107	11089	266875	SH	DEFINED	3
CYNOSURE INC	CL A	232577205	138	4800	SH	DEFINED	3
CYPRESS SEMICONDUCTOR CORP	COM	232806109	3	200	SH	DEFINED	17
CYTEC INDS INC	COM	232820100	6	100	SH	DEFINED	2
CYTEC INDS INC	COM	232820100	10297	183090	SH	DEFINED	6
CYTEC INDS INC	COM	232820100	81917	1456559	SH	DEFINED	18
CYTEC INDS INC	COM	232820100	542	9640	SH	DEFINED	20
CYTEC INDS INC	COM	232820100	1	25	SH	DEFINED	21
CYTEC INDS INC	COM	232820100	2	42	SH	DEFINED	11
CYTYC CORP	COM	232946103	23	675	SH	DEFINED	2
CYTYC CORP	COM	232946103	31	915	SH	DEFINED	4
CYTYC CORP	COM	232946103	3002	87749	SH	DEFINED	18
CYTYC CORP	COM	232946103	7	200	SH	DEFINED	11
D R HORTON INC	COM	23331A109	305	13860	SH	DEFINED	18
D R HORTON INC	COM	23331A109	989	44935	SH	DEFINED	3
D R HORTON INC	COM	23331A109	625	28400	SH	DEFINED	6
DADE BEHRING HLDGS INC	COM	23342J206	6836	155889	SH	DEFINED	3
DAIMLERCHRYSLER AG	ORD	D1668R123	944	11535	SH	DEFINED	5
DAIMLERCHRYSLER AG	ORD	D1668R123	54	656	SH	DEFINED	2
DAIMLERCHRYSLER AG	ORD	D1668R123	495	8627	SH	DEFINED	17
DAIMLERCHRYSLER AG	ORD	D1668R123	6741	91697	SH	DEFINED	6
DAIMLERCHRYSLER AG	ORD	D1668R123	82	1000	SH	DEFINED	11
DAIMLERCHRYSLER AG	ORD	D1668R123	2436	29782	SH	DEFINED	18
DANAHER CORP DEL	NOTE 1/2	235851AF9	9800	9375000	PRN	DEFINED	18
DANAHER CORP DEL	COM	235851102	2807	39290	SH	DEFINED	3
DANAHER CORP DEL	COM	235851102	169	2359	SH	DEFINED	11
DANAHER CORP DEL	COM	235851102	7277	101841	SH	DEFINED	18
DANAHER CORP DEL	COM	235851102	156	2450	SH	DEFINED	17
DANAHER CORP DEL	COM	235851102	957	13400	SH	DEFINED	5
DANKA BUSINESS SYS PLC	SPONSORED ADR	236277109	3	2850	SH	DEFINED	5
DARDEN RESTAURANTS INC	COM	237194105	1202	29300	SH	DEFINED	17
DARDEN RESTAURANTS INC	COM	237194105	3847	93400	SH	DEFINED	23
DARDEN RESTAURANTS INC	COM	237194105	1017	24685	SH	DEFINED	18
DARDEN RESTAURANTS INC	COM	237194105	2068	50200	SH	DEFINED	22
DARDEN RESTAURANTS INC	COM	237194105	82	1998	SH	DEFINED	2
DARDEN RESTAURANTS INC	COM	237194105	25671	623229	SH	DEFINED	3
DARDEN RESTAURANTS INC	COM	237194105	2	50	SH	DEFINED	6
DARWIN PROFESSIONAL UNDERWRI	COM	237502109	0	7	SH	DEFINED	18
DATASCOPE CORP	COM	238113104	22	600	SH	DEFINED	5
DATASCOPE CORP	COM	238113104	3425	94638	SH	DEFINED	3
DATAWATCH CORP	COM NEW	237917208	7	2340	SH	DEFINED	1
DAVITA INC	COM	23918K108	64	1200	SH	DEFINED	11
DAVITA INC	COM	23918K108	1	20	SH	DEFINED	18
DCP MIDSTREAM PARTNERS LP	COM UT LTD PTN	23311P100	911	23300	SH	DEFINED	3
DCT INDUSTRIAL TRUST INC	COM	233153105	150	12680	SH	DEFINED	18
DEAN FOODS CO NEW	COM	242370104	2919	62451	SH	DEFINED	3
DEAN FOODS CO NEW	COM	242370104	830	21382	SH	DEFINED	17
DEB SHOPS INC	COM	242728103	616	22743	SH	DEFINED	6
DEB SHOPS INC	COM	242728103	9548	352570	SH	DEFINED	18
DECKERS OUTDOOR CORP	COM	243537107	11256	158494	SH	DEFINED	3
DEERE & CO	COM	244199105	5773	53140	SH	DEFINED	6
DEERE & CO	COM	244199105	647	5955	SH	DEFINED	2
DEERE & CO	COM	244199105	4031	37102	SH	DEFINED	3
DEERE & CO	COM	244199105	4	40	SH	DEFINED	21
DEERE & CO	COM	244199105	633	8003	SH	DEFINED	17

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DEERE & CO	COM	244199105	16815	154775	SH	DEFINED	18
DEERE & CO	COM	244199105	7192	66199	SH	DEFINED	11
DEERE & CO	COM	244199105	53	490	SH	DEFINED	5
DEERE & CO	COM	244199105	6518	60000	SH	DEFINED	8
DEERFIELD TRIARC CAP CORP	COM	244572301	13584	906200	SH	DEFINED	6
DEERFIELD TRIARC CAP CORP	COM	244572301	171	11420	SH	DEFINED	3
DEL MONTE FOODS CO	COM	24522P103	84634	7372903	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	21	1808	SH	DEFINED	5
DEL MONTE FOODS CO	COM	24522P103	26	2275	SH	DEFINED	21
DEL MONTE FOODS CO	COM	24522P103	165	13914	SH	DEFINED	17
DEL MONTE FOODS CO	COM	24522P103	23516	2048395	SH	DEFINED	18
DEL MONTE FOODS CO	COM	24522P103	89	7723	SH	DEFINED	2
DELAWARE INVTS DIV & INCOME	COM	245915103	4	313	SH	DEFINED	17
DELEK US HLDGS INC	COM	246647101	3163	165354	SH	DEFINED	3
DELIA'S INC NEW	COM	246911101	395	43014	SH	DEFINED	5
DELL INC	COM	24702R101	39097	1684487	SH	DEFINED	21
DELL INC	COM	24702R101	188	8122	SH	DEFINED	5
DELL INC	COM	24702R101	27775	1208405	SH	DEFINED	6
DELL INC	COM	24702R101	16723	720519	SH	DEFINED	3
DELL INC	COM	24702R101	5	200	SH	DEFINED	4
DELL INC	COM	24702R101	2554	85804	SH	DEFINED	17
DELL INC	COM	24702R101	315329	13585914	SH	DEFINED	8
DELL INC	COM	24702R101	39	1700	SH	DEFINED	23
DELL INC	COM	24702R101	7311	315000	SH	DEFINED	7
DELL INC	COM	24702R101	143	6160	SH	DEFINED	11
DELL INC	COM	24702R101	19595	844245	SH	DEFINED	2
DELL INC	COM	24702R101	356638	15365713	SH	DEFINED	18
DELL INC	COM	24702R101	825	15000	CALL	DEFINED	13
DELPHI FINL GROUP INC	CL A	247131105	45490	1130742	SH	DEFINED	6
DELPHI FINL GROUP INC	CL A	247131105	10945	272063	SH	DEFINED	3
DELTA & PINE LD CO	COM	247357106	358	8693	SH	DEFINED	5
DELTA & PINE LD CO	COM	247357106	9	282	SH	DEFINED	17
DELTA FINANCIAL CORP	COM	247918105	108	13000	SH	DEFINED	2
DELTA NAT GAS INC	COM	247748106	4	157	SH	DEFINED	11
DELTIC TIMBER CORP	COM	247850100	36	742	SH	DEFINED	18
DELUXE CORP	COM	248019101	17	500	SH	DEFINED	18
DELUXE CORP	COM	248019101	47957	1430270	SH	DEFINED	6
DELUXE CORP	COM	248019101	11839	353089	SH	DEFINED	3
DENBURY RES INC	COM NEW	247916208	158	5320	SH	DEFINED	5
DENBURY RES INC	COM NEW	247916208	11	370	SH	DEFINED	21
DENBURY RES INC	COM NEW	247916208	18422	618382	SH	DEFINED	18
DENDREON CORP	COM	24823Q107	1	100	SH	DEFINED	18
DENDREON CORP	COM	24823Q107	39	3000	SH	DEFINED	2
DENDRITE INTL INC	COM	248239105	7986	509950	SH	DEFINED	18
DENTSPLY INTL INC NEW	COM	249030107	40	687	SH	DEFINED	17
DENTSPLY INTL INC NEW	COM	249030107	6955	212375	SH	DEFINED	2
DENTSPLY INTL INC NEW	COM	249030107	178	5450	SH	DEFINED	3
DENTSPLY INTL INC NEW	COM	249030107	19	585	SH	DEFINED	5
DEUTSCHE BANK AG NAMEN	ORD	D18190898	168	1252	SH	DEFINED	16
DEUTSCHE BANK AG NAMEN	ORD	D18190898	137	1015	SH	DEFINED	18
DEUTSCHE BANK AG NAMEN	ORD	D18190898	1540	11444	SH	DEFINED	3
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	151	8958	SH	DEFINED	17
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	3	200	SH	DEFINED	11
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	79	4800	SH	DEFINED	6
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	522	31605	SH	DEFINED	18
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	1313	20879	SH	DEFINED	3
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	44	700	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	12616	200575	SH	DEFINED	1
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	14	218	SH	DEFINED	18
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	170	2700	SH	DEFINED	5
DEVON ENERGY CORP NEW	COM	25179M103	93076	1344637	SH	DEFINED	18
DEVON ENERGY CORP NEW	COM	25179M103	6063	99113	SH	DEFINED	17

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DEVON ENERGY CORP NEW	COM	25179M103	10383	150000	SH	DEFINED	8
DEVON ENERGY CORP NEW	COM	25179M103	9785	141358	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	59	857	SH	DEFINED	2
DEVON ENERGY CORP NEW	COM	25179M103	20	290	SH	DEFINED	4
DEVON ENERGY CORP NEW	COM	25179M103	18886	272839	SH	DEFINED	3
DEVON ENERGY CORP NEW	COM	25179M103	798	11532	SH	DEFINED	5
DEVON ENERGY CORP NEW	COM	25179M103	159076	2300703	SH	DEFINED	6
DEVON ENERGY CORP NEW	COM	25179M103	45	647	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	381	5500	SH	DEFINED	20
DEVRY INC DEL	COM	251893103	440	15000	SH	DEFINED	5
DEVRY INC DEL	COM	251893103	5217	177740	SH	DEFINED	3
DIAGEO P L C	SPON ADR NEW	25243Q205	7712	95267	SH	DEFINED	2
DIAGEO P L C	SPON ADR NEW	25243Q205	32742	404473	SH	DEFINED	18
DIAGEO P L C	SPON ADR NEW	25243Q205	906	11195	SH	DEFINED	11
DIAGEO P L C	SPON ADR NEW	25243Q205	123	1515	SH	DEFINED	21
DIAGEO P L C	SPON ADR NEW	25243Q205	2501	39425	SH	DEFINED	17
DIAGEO P L C	SPON ADR NEW	25243Q205	16999	228247	SH	DEFINED	6
DIAGEO P L C	SPON ADR NEW	25243Q205	74	910	SH	DEFINED	5
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	12151	150100	SH	DEFINED	18
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1149	14200	SH	DEFINED	1
DIAMONDROCK HOSPITALITY CO	COM	252784301	1837	96659	SH	DEFINED	3
DICKS SPORTING GOODS INC	COM	253393102	17	300	SH	DEFINED	18
DICKS SPORTING GOODS INC	COM	253393102	12937	222050	SH	DEFINED	3
DICKS SPORTING GOODS INC	COM	253393102	35	600	SH	DEFINED	2
DICKS SPORTING GOODS INC	COM	253393102	29	500	SH	DEFINED	5
DIEBOLD INC	COM	253651103	364	7632	SH	DEFINED	18
DIEBOLD INC	COM	253651103	82	2000	SH	DEFINED	17
DIEBOLD INC	COM	253651103	8	175	SH	DEFINED	5
DIEBOLD INC	COM	253651103	322	6741	SH	DEFINED	2
DIGI INTL INC	COM	253798102	39	3050	SH	DEFINED	3
DIGI INTL INC	COM	253798102	4082	321450	SH	DEFINED	18
DIGIMARC CORP	COM	253807101	36	3600	SH	DEFINED	18
DIGITAL ANGEL CORP	COM	253830103	2	1000	SH	DEFINED	2
DIGITAL RIV INC	COM	25388B104	9732	176140	SH	DEFINED	3
DIGITAL RIV INC	COM	25388B104	18	325	SH	DEFINED	2
DIGITAL RIV INC	COM	25388B104	10	185	SH	DEFINED	5
DILLARDS INC	CL A	254067101	33216	1014842	SH	DEFINED	3
DILLARDS INC	CL A	254067101	73	2240	SH	DEFINED	6
DILLARDS INC	CL A	254067101	13428	410268	SH	DEFINED	18
DILLARDS INC	CL A	254067101	33	1005	SH	DEFINED	21
DILLARDS INC	CL A	254067101	2897	88500	SH	DEFINED	23
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	1	5244	SH	DEFINED	18
DIME CMNTY BANCSHARES	COM	253922108	5142	388630	SH	DEFINED	6
DIODES INC	COM	254543101	11	317	SH	DEFINED	18
DIODES INC	COM	254543101	2771	79515	SH	DEFINED	3
DIRECT GEN CORP	COM	25456W204	23781	1118578	SH	DEFINED	6
DIRECTV GROUP INC	COM	25459L106	29	1261	SH	DEFINED	5
DIRECTV GROUP INC	COM	25459L106	9	399	SH	DEFINED	2
DIRECTV GROUP INC	COM	25459L106	28	1703	SH	DEFINED	17
DIRECTV GROUP INC	COM	25459L106	15528	673072	SH	DEFINED	4
DIRECTV GROUP INC	COM	25459L106	659	28571	SH	DEFINED	18
DIRECTV GROUP INC	COM	25459L106	1227182	53193832	SH	DEFINED	8
DIRECTV GROUP INC	COM	25459L106	5373	232902	SH	DEFINED	7
DIRECTV GROUP INC	COM	25459L106	65	2828	SH	DEFINED	11
DIRECTV GROUP INC	COM	25459L106	65	2800	SH	DEFINED	23
DIRECTV GROUP INC	COM	25459L106	7376	319722	SH	DEFINED	3
DISCOVERY HOLDING CO	CL A COM	25468Y107	1236	82421	SH	DEFINED	17
DISCOVERY HOLDING CO	CL A COM	25468Y107	1078	56340	SH	DEFINED	20
DISCOVERY HOLDING CO	CL A COM	25468Y107	1152	60203	SH	DEFINED	21
DISCOVERY HOLDING CO	CL A COM	25468Y107	2	100	SH	DEFINED	11
DISCOVERY HOLDING CO	CL A COM	25468Y107	114291	5974448	SH	DEFINED	18
DISCOVERY HOLDING CO	CL A COM	25468Y107	358	18720	SH	DEFINED	5

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DISNEY WALT CO	COM DISNEY	254687106	99628	2901763	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	20265	588600	SH	DEFINED	20
DISNEY WALT CO	COM DISNEY	254687106	57136	1659484	SH	DEFINED	21
DISNEY WALT CO	COM DISNEY	254687106	376	10929	SH	DEFINED	11
DISNEY WALT CO	COM DISNEY	254687106	293	8500	SH	DEFINED	23
DISNEY WALT CO	COM DISNEY	254687106	1501318	43604923	SH	DEFINED	18
DISNEY WALT CO	COM DISNEY	254687106	22667	658339	SH	DEFINED	2
DISNEY WALT CO	COM DISNEY	254687106	8208	294284	SH	DEFINED	17
DISNEY WALT CO	COM DISNEY	254687106	4304	125018	SH	DEFINED	5
DISNEY WALT CO	COM DISNEY	254687106	11785	342298	SH	DEFINED	4
DISNEY WALT CO	COM DISNEY	254687106	44472	1291661	SH	DEFINED	3
DISNEY WALT CO	COM DISNEY	254687106	1545	44880	SH	DEFINED	1
DITECH NETWORKS INC	COM	25500T108	566	69659	SH	DEFINED	3
DIVERSA CORP	COM	255064107	2	200	SH	DEFINED	18
DIVERSA CORP	COM	255064107	9	1000	SH	DEFINED	17
DJO INCORPORATED	COM	23325G104	11278	297570	SH	DEFINED	18
DOBSON COMMUNICATIONS CORP	CL A	256069105	14406	1677098	SH	DEFINED	3
DOBSON COMMUNICATIONS CORP	SDCV 1.500%10/0	256069AG0	2629	2450000	PRN	DEFINED	18
DOBSON COMMUNICATIONS CORP	CL A	256069105	14506	1688700	SH	DEFINED	18
DOCUMENT SEC SYS INC	COM	25614T101	1157	106800	SH	DEFINED	18
DOLBY LABORATORIES INC	COM	25659T107	45105	1307020	SH	DEFINED	18
DOLBY LABORATORIES INC	COM	25659T107	599	17370	SH	DEFINED	20
DOLBY LABORATORIES INC	COM	25659T107	156	4533	SH	DEFINED	21
DOLBY LABORATORIES INC	COM	25659T107	5384	156016	SH	DEFINED	3
DOLLAR FINL CORP	COM	256664103	10869	429590	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	3	145	SH	DEFINED	17
DOLLAR GEN CORP	COM	256669102	1088	51462	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	64	3000	SH	DEFINED	5
DOLLAR GEN CORP	COM	256669102	362	17131	SH	DEFINED	18
DOLLAR GEN CORP	COM	256669102	63	3000	SH	DEFINED	2
DOLLAR TREE STORES INC	COM	256747106	14036	367039	SH	DEFINED	3
DOLLAR TREE STORES INC	COM	256747106	22	580	SH	DEFINED	18
DOLLAR TREE STORES INC	COM	256747106	4906	128300	SH	DEFINED	22
DOLLAR TREE STORES INC	COM	256747106	5870	153500	SH	DEFINED	23
DOLLAR TREE STORES INC	COM	256747106	211	5527	SH	DEFINED	5
DOMINION RES INC VA NEW	COM	25746U109	815	9177	SH	DEFINED	11
DOMINION RES INC VA NEW	COM	25746U109	276	3112	SH	DEFINED	1
DOMINION RES INC VA NEW	COM	25746U109	6457	72737	SH	DEFINED	3
DOMINION RES INC VA NEW	COM	25746U109	966	10888	SH	DEFINED	5
DOMINION RES INC VA NEW	COM	25746U109	35937	404830	SH	DEFINED	8
DOMINION RES INC VA NEW	COM	25746U109	30124	339350	SH	DEFINED	18
DOMINION RES INC VA NEW	COM	25746U109	932	13500	SH	DEFINED	17
DOMINION RES INC VA NEW	COM	25746U109	391	4400	SH	DEFINED	20
DOMINION RES INC VA NEW	COM	25746U109	343	3866	SH	DEFINED	2
DOMINION RES INC VA NEW	COM	25746U109	1342	15121	SH	DEFINED	6
DOMINOS PIZZA INC	COM	25754A201	12659	389870	SH	DEFINED	3
DOMTAR CORP	COM	257559104	76	8191	SH	DEFINED	18
DOMTAR CORP	COM	257559104	11	1147	SH	DEFINED	2
DONALDSON INC	COM	257651109	12216	338400	SH	DEFINED	1
DONALDSON INC	COM	257651109	1326	36722	SH	DEFINED	2
DONALDSON INC	COM	257651109	7	220	SH	DEFINED	17
DONALDSON INC	COM	257651109	59	1625	SH	DEFINED	11
DONALDSON INC	COM	257651109	34	950	SH	DEFINED	5
DONEGAL GROUP INC	CL A	257701201	1862	109642	SH	DEFINED	6
DONEGAL GROUP INC	CL B	257701300	601	34506	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	556	15200	SH	DEFINED	2
DONNELLEY R R & SONS CO	COM	257867101	11158	304940	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	6183	168982	SH	DEFINED	3
DONNELLEY R R & SONS CO	COM	257867101	294	8044	SH	DEFINED	20
DONNELLEY R R & SONS CO	COM	257867101	5	145	SH	DEFINED	21
DONNELLEY R R & SONS CO	COM	257867101	209	5700	SH	DEFINED	11
DONNELLEY R R & SONS CO	COM	257867101	49991	1366241	SH	DEFINED	18

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DORAL FINL CORP	COM	25811P100	2	1129	SH	DEFINED	18
DORAL FINL CORP	COM	25811P100	5	2920	SH	DEFINED	4
DORMAN PRODUCTS INC	COM	258278100	1564	135310	SH	DEFINED	6
DOUGLAS EMMETT INC	COM	25960P109	26	1000	SH	DEFINED	3
DOVER CORP	COM	260003108	413	8455	SH	DEFINED	11
DOVER CORP	COM	260003108	6782	138950	SH	DEFINED	3
DOVER CORP	COM	260003108	14235	291635	SH	DEFINED	2
DOVER CORP	COM	260003108	115	2350	SH	DEFINED	6
DOVER CORP	COM	260003108	5559	113900	SH	DEFINED	23
DOVER CORP	COM	260003108	36	729	SH	DEFINED	16
DOVER CORP	COM	260003108	6412	132044	SH	DEFINED	17
DOVER CORP	COM	260003108	4	72	SH	DEFINED	18
DOVER CORP	COM	260003108	718	14700	SH	DEFINED	5
DOVER DOWNS GAMING & ENTMT I	COM	260095104	1809	140435	SH	DEFINED	3
DOW CHEM CO	COM	260543103	1855	40442	SH	DEFINED	2
DOW CHEM CO	COM	260543103	236684	5161020	SH	DEFINED	18
DOW CHEM CO	COM	260543103	330	7190	SH	DEFINED	11
DOW CHEM CO	COM	260543103	6683	145725	SH	DEFINED	21
DOW CHEM CO	COM	260543103	1579	38895	SH	DEFINED	17
DOW CHEM CO	COM	260543103	52167	1137551	SH	DEFINED	6
DOW CHEM CO	COM	260543103	62	1350	SH	DEFINED	4
DOW CHEM CO	COM	260543103	26994	588625	SH	DEFINED	3
DOW CHEM CO	COM	260543103	3435	74900	SH	DEFINED	20
DOW CHEM CO	COM	260543103	1056	23035	SH	DEFINED	5
DOW CHEM CO	COM	260543103	5732	125000	SH	DEFINED	7
DOW JONES & CO INC	COM	260561105	515	14950	SH	DEFINED	18
DOW JONES & CO INC	COM	260561105	1034	26300	SH	DEFINED	17
DOW JONES & CO INC	COM	260561105	13	380	SH	DEFINED	2
DOW JONES & CO INC	COM	260561105	374	10846	SH	DEFINED	3
DOWNEY FINL CORP	COM	261018105	112	1729	SH	DEFINED	18
DOWNEY FINL CORP	COM	261018105	6287	97415	SH	DEFINED	3
DOWNEY FINL CORP	COM	261018105	9	135	SH	DEFINED	2
DOWNEY FINL CORP	COM	261018105	15	230	SH	DEFINED	4
DOWNEY FINL CORP	COM	261018105	269	4000	SH	DEFINED	17
DOWNEY FINL CORP	COM	261018105	41484	642760	SH	DEFINED	6
DPL INC	COM	233293109	266	8550	SH	DEFINED	18
DPL INC	COM	233293109	1	40	SH	DEFINED	6
DPL INC	COM	233293109	364	11707	SH	DEFINED	2
DPL INC	COM	233293109	1646	60963	SH	DEFINED	17
DPL INC	COM	233293109	51	1627	SH	DEFINED	11
DR REDDYS LABS LTD	ADR	256135203	16	1000	SH	DEFINED	11
DR REDDYS LABS LTD	ADR	256135203	412	25000	SH	DEFINED	22
DRAXIS HEALTH INC	COM	26150J101	82	12640	SH	DEFINED	3
DRESS BARN INC	COM	261570105	16539	794745	SH	DEFINED	3
DRESSER-RAND GROUP INC	COM	261608103	502	16465	SH	DEFINED	3
DRESSER-RAND GROUP INC	COM	261608103	4423	145200	SH	DEFINED	6
DRS TECHNOLOGIES INC	COM	23330X100	52	1000	SH	DEFINED	2
DRS TECHNOLOGIES INC	COM	23330X100	13	250	SH	DEFINED	21
DRS TECHNOLOGIES INC	COM	23330X100	14226	272685	SH	DEFINED	18
DSP GROUP INC	COM	23332B106	726	38200	SH	DEFINED	20
DSP GROUP INC	COM	23332B106	32536	1712400	SH	DEFINED	18
DST SYS INC DEL	COM	233326107	75	1000	SH	DEFINED	11
DST SYS INC DEL	COM	233326107	2	20	SH	DEFINED	6
DST SYS INC DEL	COM	233326107	1674	22264	SH	DEFINED	3
DST SYS INC DEL	COM	233326107	103283	1373450	SH	DEFINED	8
DSW INC	CL A	23334L102	3128	74100	SH	DEFINED	18
DSW INC	CL A	23334L102	5800	137399	SH	DEFINED	3
DTE ENERGY CO	COM	233331107	387	9663	SH	DEFINED	17
DTE ENERGY CO	COM	233331107	111	2309	SH	DEFINED	18
DTE ENERGY CO	COM	233331107	2750	57419	SH	DEFINED	3
DTE ENERGY CO	COM	233331107	191	3985	SH	DEFINED	2
DTE ENERGY CO	COM	233331107	48284	1008020	SH	DEFINED	6

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DU PONT E I DE NEMOURS & CO	COM	263534109	4449	90000	SH	DEFINED	7
DU PONT E I DE NEMOURS & CO	COM	263534109	778901	15757653	SH	DEFINED	18
DU PONT E I DE NEMOURS & CO	COM	263534109	6530	154704	SH	DEFINED	17
DU PONT E I DE NEMOURS & CO	COM	263534109	956	19339	SH	DEFINED	11
DU PONT E I DE NEMOURS & CO	COM	263534109	15630	316215	SH	DEFINED	21
DU PONT E I DE NEMOURS & CO	COM	263534109	1245	25179	SH	DEFINED	2
DU PONT E I DE NEMOURS & CO	COM	263534109	434	8770	SH	DEFINED	4
DU PONT E I DE NEMOURS & CO	COM	263534109	28954	585753	SH	DEFINED	3
DU PONT E I DE NEMOURS & CO	COM	263534109	1316	26618	SH	DEFINED	5
DU PONT E I DE NEMOURS & CO	COM	263534109	59191	1197512	SH	DEFINED	6
DU PONT E I DE NEMOURS & CO	COM	263534109	7508	151900	SH	DEFINED	20
DU PONT E I DE NEMOURS & CO	COM	263534109	1211	24500	SH	DEFINED	1
DUCOMMUN INC DEL	COM	264147109	2508	97476	SH	DEFINED	6
DUKE ENERGY CORP NEW	COM	26441C105	117088	5770741	SH	DEFINED	18
DUKE ENERGY CORP NEW	COM	26441C105	1623	79974	SH	DEFINED	6
DUKE ENERGY CORP NEW	COM	26441C105	156	7704	SH	DEFINED	5
DUKE ENERGY CORP NEW	COM	26441C105	5994	295415	SH	DEFINED	3
DUKE ENERGY CORP NEW	COM	26441C105	1681	82845	SH	DEFINED	2
DUKE ENERGY CORP NEW	COM	26441C105	983	48446	SH	DEFINED	21
DUKE ENERGY CORP NEW	COM	26441C105	55	2707	SH	DEFINED	11
DUKE ENERGY CORP NEW	COM	26441C105	166	8172	SH	DEFINED	20
DUKE REALTY CORP	COM NEW	264411505	6688	153850	SH	DEFINED	18
DUKE REALTY CORP	COM NEW	264411505	60	1375	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	42	1100	SH	DEFINED	17
DUKE REALTY CORP	COM NEW	264411505	4	85	SH	DEFINED	21
DUKE REALTY CORP	COM NEW	264411505	1162	26722	SH	DEFINED	2
DUKE REALTY CORP	COM NEW	264411505	92	2109	SH	DEFINED	5
DUN & BRADSTREET CORP DEL NE	COM	26483E100	43	475	SH	DEFINED	5
DUN & BRADSTREET CORP DEL NE	COM	26483E100	9363	102660	SH	DEFINED	3
DUN & BRADSTREET CORP DEL NE	COM	26483E100	82	901	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	194	2532	SH	DEFINED	17
DUN & BRADSTREET CORP DEL NE	COM	26483E100	27	300	SH	DEFINED	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	50	551	SH	DEFINED	18
DUQUESNE LT HLDGS INC	COM	266233105	14	831	SH	DEFINED	17
DUQUESNE LT HLDGS INC	COM	266233105	708	35800	SH	DEFINED	6
DUQUESNE LT HLDGS INC	COM	266233105	11	571	SH	DEFINED	18
DURECT CORP	COM	266605104	39	9325	SH	DEFINED	5
DYCOM INDS INC	COM	267475101	10932	419500	SH	DEFINED	6
DYCOM INDS INC	COM	267475101	12	460	SH	DEFINED	2
DYCOM INDS INC	COM	267475101	2	90	SH	DEFINED	21
DYCOM INDS INC	COM	267475101	34949	1341110	SH	DEFINED	18
DYNAMEX INC	COM	26784F103	176	6914	SH	DEFINED	3
DYNAMICS RESH CORP	COM	268057106	907	79920	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	10263	1108273	SH	DEFINED	18
DYNEGY INC NEW	CL A	26816Q101	10509	1134919	SH	DEFINED	3
DYNEGY INC NEW	CL A	26816Q101	3838	414420	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	40	4325	SH	DEFINED	5
E M C CORP MASS	COM	268648102	564	40700	SH	DEFINED	20
E M C CORP MASS	COM	268648102	216	15610	SH	DEFINED	2
E M C CORP MASS	COM	268648102	1	70	SH	DEFINED	6
E M C CORP MASS	COM	268648102	25	1835	SH	DEFINED	4
E M C CORP MASS	COM	268648102	17945	1295703	SH	DEFINED	3
E M C CORP MASS	COM	268648102	129	9325	SH	DEFINED	21
E M C CORP MASS	COM	268648102	1876	135434	SH	DEFINED	11
E M C CORP MASS	COM	268648102	125183	9038459	SH	DEFINED	18
E M C CORP MASS	COM	268648102	669	49091	SH	DEFINED	17
E M C CORP MASS	COM	268648102	319	23055	SH	DEFINED	5
E ON AG	SPONSORED ADR	268780103	74	2013	SH	DEFINED	17
E ON AG	SPONSORED ADR	268780103	5917	131026	SH	DEFINED	18
E ON AG	SPONSORED ADR	268780103	42	920	SH	DEFINED	4
E TRADE FINANCIAL CORP	COM	269246104	5071	238990	SH	DEFINED	11
E TRADE FINANCIAL CORP	COM	269246104	95363	4494000	SH	DEFINED	8



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E TRADE FINANCIAL CORP	COM	269246104	16	750	SH	DEFINED	4
E TRADE FINANCIAL CORP	COM	269246104	11	500	SH	DEFINED	2
E TRADE FINANCIAL CORP	COM	269246104	1483	69870	SH	DEFINED	3
E TRADE FINANCIAL CORP	COM	269246104	42	2000	SH	DEFINED	5
EAGLE BULK SHIPPING INC	COM	Y2187A101	42	3000	SH	DEFINED	17
EAGLE BULK SHIPPING INC	COM	Y2187A101	12	600	SH	DEFINED	2
EAGLE MATERIALS INC	COM	26969P108	7	149	SH	DEFINED	2
EAGLE MATERIALS INC	COM	26969P108	23736	531841	SH	DEFINED	3
EAGLE MATERIALS INC	COM	26969P108	7	150	SH	DEFINED	5
EAGLE MATERIALS INC	COM	26969P108	1	20	SH	DEFINED	6
EAGLE MATERIALS INC	COM	26969P108	15	340	SH	DEFINED	4
EAGLE TEST SYS INC	COM	270006109	4813	289270	SH	DEFINED	3
EARTHLINK INC	COM	270321102	18324	2492994	SH	DEFINED	6
EAST WEST BANCORP INC	COM	27579R104	103	2800	SH	DEFINED	5
EAST WEST BANCORP INC	COM	27579R104	1006	27350	SH	DEFINED	11
EAST WEST BANCORP INC	COM	27579R104	7706	209565	SH	DEFINED	18
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	25	1000	SH	DEFINED	2
EASTERN INS HLDGS INC	COM	276534104	6	385	SH	DEFINED	5
EASTGROUP PPTY INC	COM	277276101	56	1091	SH	DEFINED	5
EASTMAN CHEM CO	COM	277432100	242	3820	SH	DEFINED	6
EASTMAN CHEM CO	COM	277432100	869	13723	SH	DEFINED	3
EASTMAN CHEM CO	COM	277432100	326	5147	SH	DEFINED	18
EASTMAN CHEM CO	COM	277432100	3	58	SH	DEFINED	17
EASTMAN CHEM CO	COM	277432100	9	146	SH	DEFINED	5
EASTMAN KODAK CO	COM	277461109	67	2950	SH	DEFINED	6
EASTMAN KODAK CO	COM	277461109	1729	60809	SH	DEFINED	17
EASTMAN KODAK CO	COM	277461109	552	24453	SH	DEFINED	18
EASTMAN KODAK CO	COM	277461109	34	1500	SH	DEFINED	11
EASTMAN KODAK CO	COM	277461109	1193389	52898431	SH	DEFINED	8
EASTMAN KODAK CO	COM	277461109	133	5875	SH	DEFINED	23
EASTMAN KODAK CO	COM	277461109	1073	47567	SH	DEFINED	3
EASTMAN KODAK CO	COM	277461109	494	21896	SH	DEFINED	5
EASTMAN KODAK CO	COM	277461109	14	640	SH	DEFINED	2
EASTMAN KODAK CO	NOTE 3.375%10/1	277461BE8	49640	48600000	PRN	DEFINED	14
EASTMAN KODAK CO	COM	277461109	101520	4500000	SH	DEFINED	13
EASTMAN KODAK CO	COM	277461109	3284	38770	CALL	DEFINED	13
EATON CORP	COM	278058102	28482	340853	SH	DEFINED	18
EATON CORP	COM	278058102	2	20	SH	DEFINED	21
EATON CORP	COM	278058102	254	3039	SH	DEFINED	20
EATON CORP	COM	278058102	455	5447	SH	DEFINED	2
EATON CORP	COM	278058102	297	3550	SH	DEFINED	6
EATON CORP	COM	278058102	3687	44118	SH	DEFINED	3
EATON CORP	COM	278058102	15	180	SH	DEFINED	4
EATON CORP	COM	278058102	241	2880	SH	DEFINED	5
EATON VANCE CORP	COM NON VTG	278265103	11	400	SH	DEFINED	17
EATON VANCE CORP	COM NON VTG	278265103	7	200	SH	DEFINED	2
EATON VANCE CORP	COM NON VTG	278265103	14	385	SH	DEFINED	2
EBAY INC	COM	278642103	588832	17762653	SH	DEFINED	18
EBAY INC	COM	278642103	11002	331894	SH	DEFINED	3
EBAY INC	COM	278642103	44	1325	SH	DEFINED	4
EBAY INC	COM	278642103	18	540	SH	DEFINED	2
EBAY INC	COM	278642103	172	5180	SH	DEFINED	11
EBAY INC	COM	278642103	492	14850	SH	DEFINED	23
EBAY INC	COM	278642103	30098	907931	SH	DEFINED	21
EBAY INC	COM	278642103	6826	205900	SH	DEFINED	20
EBAY INC	COM	278642103	102	2600	SH	DEFINED	17
EBAY INC	COM	278642103	1721937	51943814	SH	DEFINED	8
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	11701	269413	SH	DEFINED	3
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	20	670	SH	DEFINED	17
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	2658	61200	SH	DEFINED	20
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	333	7672	SH	DEFINED	21
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	9368	215707	SH	DEFINED	2

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ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	183831	4232804	SH	DEFINED	18
ECI TELECOM LTD	ORD	268258100	19998	2438800	SH	DEFINED	18
ECLIPSYS CORP	COM	278856109	173	8985	SH	DEFINED	18
ECOLAB INC	COM	278865100	1238	28794	SH	DEFINED	3
ECOLAB INC	COM	278865100	64	1500	SH	DEFINED	5
ECOLAB INC	COM	278865100	45	1050	SH	DEFINED	2
ECOLAB INC	COM	278865100	5861	153430	SH	DEFINED	17
ECOLAB INC	COM	278865100	117	2710	SH	DEFINED	11
ECOLAB INC	COM	278865100	9	200	SH	DEFINED	18
ECOLLEGE COM	COM	27887E100	9	510	SH	DEFINED	2
ECTEL LTD	ORD	M29925100	1	123	SH	DEFINED	4
EDISON INTL	COM	281020107	5841	118898	SH	DEFINED	3
EDISON INTL	COM	281020107	11	225	SH	DEFINED	2
EDISON INTL	COM	281020107	70	1425	SH	DEFINED	5
EDISON INTL	COM	281020107	335	6820	SH	DEFINED	6
EDISON INTL	COM	281020107	8	164	SH	DEFINED	18
EDISON INTL	COM	281020107	395	9600	SH	DEFINED	17
EDP ENERGIAS DE PORTUGAL S A	SPONSORED ADR	268353109	53	990	SH	DEFINED	18
EDWARDS AG INC	COM	281760108	194	2800	SH	DEFINED	16
EDWARDS AG INC	COM	281760108	3397	49100	SH	DEFINED	22
EDWARDS AG INC	COM	281760108	844	12200	SH	DEFINED	1
EDWARDS AG INC	COM	281760108	33182	479651	SH	DEFINED	3
EDWARDS AG INC	COM	281760108	5763	83300	SH	DEFINED	23
EDWARDS AG INC	COM	281760108	198	2870	SH	DEFINED	5
EDWARDS AG INC	COM	281760108	112	1620	SH	DEFINED	18
EDWARDS AG INC	COM	281760108	239	3450	SH	DEFINED	6
EDWARDS LIFESCIENCES CORP	COM	28176E108	34306	676647	SH	DEFINED	3
EDWARDS LIFESCIENCES CORP	COM	28176E108	46	900	SH	DEFINED	2
EDWARDS LIFESCIENCES CORP	COM	28176E108	32	625	SH	DEFINED	5
EDWARDS LIFESCIENCES CORP	COM	28176E108	1587	31300	SH	DEFINED	23
EDWARDS LIFESCIENCES CORP	COM	28176E108	456	9000	SH	DEFINED	18
EDWARDS LIFESCIENCES CORP	COM	28176E108	1	20	SH	DEFINED	6
EFUNDS CORP	COM	28224R101	56	2100	SH	DEFINED	11
EL PASO CORP	COM	28336L109	4127	285230	SH	DEFINED	18
EL PASO CORP	COM	28336L109	4	310	SH	DEFINED	17
EL PASO CORP	COM	28336L109	3044	210400	SH	DEFINED	23
EL PASO CORP	COM	28336L109	12	800	SH	DEFINED	5
EL PASO CORP	COM	28336L109	670	46311	SH	DEFINED	2
EL PASO CORP	COM	28336L109	6	400	SH	DEFINED	4
EL PASO CORP	COM	28336L109	10507	726129	SH	DEFINED	3
EL PASO ELEC CO	COM NEW	283677854	1339	50800	SH	DEFINED	3
ELAN PLC	ADR	284131208	46763	3518631	SH	DEFINED	18
ELAN PLC	ADR	284131208	1	85	SH	DEFINED	21
ELAN PLC	ADR	284131208	564	42404	SH	DEFINED	20
ELAN PLC	ADR	284131208	14	1000	SH	DEFINED	17
ELAN PLC	ADR	284131208	740	55700	SH	DEFINED	5
ELECTRO SCIENTIFIC INDS	COM	285229100	48	2500	SH	DEFINED	5
ELECTRO SCIENTIFIC INDS	COM	285229100	38	2000	SH	DEFINED	2
ELECTRONIC ARTS INC	COM	285512109	45010	893762	SH	DEFINED	21
ELECTRONIC ARTS INC	COM	285512109	4971	98700	SH	DEFINED	20
ELECTRONIC ARTS INC	COM	285512109	7050	140000	SH	DEFINED	7
ELECTRONIC ARTS INC	COM	285512109	998395	19825149	SH	DEFINED	8
ELECTRONIC ARTS INC	COM	285512109	438	8700	SH	DEFINED	23
ELECTRONIC ARTS INC	COM	285512109	572132	11360835	SH	DEFINED	18
ELECTRONIC ARTS INC	COM	285512109	467	9275	SH	DEFINED	1
ELECTRONIC ARTS INC	COM	285512109	2827	56140	SH	DEFINED	3
ELECTRONIC ARTS INC	COM	285512109	126	2500	SH	DEFINED	5
ELECTRONIC ARTS INC	COM	285512109	1372	25070	SH	DEFINED	17
ELECTRONIC CLEARING HOUSE IN	COM PAR.01 NEW	285562500	464	40000	SH	DEFINED	1
ELECTRONIC DATA SYS NEW	COM	285661104	31235	1128420	SH	DEFINED	3
ELECTRONIC DATA SYS NEW	COM	285661104	243	8779	SH	DEFINED	18
ELECTRONIC DATA SYS NEW	COM	285661104	10	356	SH	DEFINED	11

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ELECTRONIC DATA SYS NEW	COM	285661104	40	1507	SH	DEFINED	17
ELECTRONIC DATA SYS NEW	COM	285661104	522	18870	SH	DEFINED	6
ELECTRONIC DATA SYS NEW	COM	285661104	353	12750	SH	DEFINED	5
ELECTRONIC DATA SYS NEW	COM	285661104	1304	47100	SH	DEFINED	22
ELECTRONIC DATA SYS NEW	COM	285661104	12	422	SH	DEFINED	2
ELECTRONICS FOR IMAGING INC	COM	286082102	6001	255910	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	COM	286082102	15756	671882	SH	DEFINED	18
ELIZABETH ARDEN INC	COM	28660G106	159	7300	SH	DEFINED	6
ELIZABETH ARDEN INC	COM	28660G106	12612	577991	SH	DEFINED	18
ELLIS PERRY INTL INC	COM	288853104	770	24055	SH	DEFINED	6
ELLIS PERRY INTL INC	COM	288853104	7269	227225	SH	DEFINED	3
EMBARQ CORP	COM	29078E105	126089	2237611	SH	DEFINED	18
EMBARQ CORP	COM	29078E105	1399	24828	SH	DEFINED	3
EMBARQ CORP	COM	29078E105	7	126	SH	DEFINED	4
EMBARQ CORP	COM	29078E105	230	4084	SH	DEFINED	6
EMBARQ CORP	COM	29078E105	40	701	SH	DEFINED	2
EMBARQ CORP	COM	29078E105	324	5758	SH	DEFINED	5
EMBARQ CORP	COM	29078E105	6	105	SH	DEFINED	11
EMBARQ CORP	COM	29078E105	1860	33012	SH	DEFINED	20
EMBARQ CORP	COM	29078E105	186	3302	SH	DEFINED	21
EMBRAER-EMPRESA BRASILEIRA D	SP ADR COM SHS	29081M102	11	300	SH	DEFINED	17
EMBRAER-EMPRESA BRASILEIRA D	SP ADR COM SHS	29081M102	299	6530	SH	DEFINED	16
EMBRAER-EMPRESA BRASILEIRA D	SP ADR COM SHS	29081M102	32093	699800	SH	DEFINED	22
EMC INS GROUP INC	COM	268664109	2497	96792	SH	DEFINED	6
EMCOR GROUP INC	COM	29084Q100	3433	58200	SH	DEFINED	3
EMCOR GROUP INC	COM	29084Q100	10817	183400	SH	DEFINED	18
EMCORE CORP	COM	290846104	4	865	SH	DEFINED	2
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	598	44570	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	365019	8471089	SH	DEFINED	18
EMERSON ELEC CO	COM	291011104	35549	425075	SH	DEFINED	17
EMERSON ELEC CO	COM	291011104	18117	420451	SH	DEFINED	21
EMERSON ELEC CO	COM	291011104	39	898	SH	DEFINED	16
EMERSON ELEC CO	COM	291011104	4097	95076	SH	DEFINED	11
EMERSON ELEC CO	COM	291011104	21790	505696	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	2017	46800	SH	DEFINED	1
EMERSON ELEC CO	COM	291011104	11203	260000	SH	DEFINED	7
EMERSON ELEC CO	COM	291011104	86	2000	SH	DEFINED	4
EMERSON ELEC CO	COM	291011104	14045	325950	SH	DEFINED	2
EMERSON ELEC CO	COM	291011104	1291	29957	SH	DEFINED	5
EMERSON ELEC CO	COM	291011104	865	20080	SH	DEFINED	6
EMERSON RADIO CORP	COM NEW	291087203	587	183303	SH	DEFINED	6
EMISPHERE TECHNOLOGIES INC	COM	291345106	15	4700	SH	DEFINED	18
EMPIRE DIST ELEC CO	COM	291641108	226	9100	SH	DEFINED	3
EMPLOYERS HOLDINGS INC	COM	292218104	5717	285560	SH	DEFINED	8
EMS TECHNOLOGIES INC	COM	26873N108	11	575	SH	DEFINED	5
EMS TECHNOLOGIES INC	COM	26873N108	2262	117405	SH	DEFINED	3
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	101	1800	SH	DEFINED	18
ENBRIDGE INC	COM	29250N105	4639	142100	SH	DEFINED	7
ENCANA CORP	COM	292505104	516	10200	SH	DEFINED	20
ENCANA CORP	COM	292505104	1311	25895	SH	DEFINED	3
ENCANA CORP	COM	292505104	391	7725	SH	DEFINED	21
ENCANA CORP	COM	292505104	149229	2947448	SH	DEFINED	18
ENCANA CORP	COM	292505104	20350	402000	SH	DEFINED	7
ENCANA CORP	COM	292505104	39	764	SH	DEFINED	5
ENCANA CORP	COM	292505104	551	10876	SH	DEFINED	1
ENCORE ACQUISITION CO	COM	29255W100	10148	419503	SH	DEFINED	6
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	1	250	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	62	1150	SH	DEFINED	21
ENDESA S A	SPONSORED ADR	29258N107	348	6500	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	30630	572206	SH	DEFINED	18
ENDESA S A	SPONSORED ADR	29258N107	2059	64050	SH	DEFINED	17
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	10	350	SH	DEFINED	4

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ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	3311	112610	SH	DEFINED	3
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	9105	309700	SH	DEFINED	18
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	2134	59700	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	33655	661338	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	32	620	SH	DEFINED	4
ENERGEN CORP	COM	29265N108	13	251	SH	DEFINED	2
ENERGEN CORP	COM	29265N108	21225	417080	SH	DEFINED	6
ENERGEN CORP	COM	29265N108	510	10020	SH	DEFINED	18
ENERGIZER HLDGS INC	COM	29266R108	9	100	SH	DEFINED	18
ENERGIZER HLDGS INC	COM	29266R108	2	20	SH	DEFINED	6
ENERGY EAST CORP	COM	29266M109	816	33500	SH	DEFINED	18
ENERGY EAST CORP	COM	29266M109	10688	438770	SH	DEFINED	6
ENERGY EAST CORP	COM	29266M109	16	655	SH	DEFINED	17
ENERGY PARTNERS LTD	COM	29270U105	182	10000	SH	DEFINED	18
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	224	3850	SH	DEFINED	18
ENERPLUS RES FD	UNIT TR G NEW	29274D604	63	1500	SH	DEFINED	18
ENERSIS S A	SPONSORED ADR	29274F104	88	5419	SH	DEFINED	16
ENERSYS	COM	29275Y102	2208	128510	SH	DEFINED	3
ENI S P A	SPONSORED ADR	26874R108	30	460	SH	DEFINED	2
ENI S P A	SPONSORED ADR	26874R108	33	512	SH	DEFINED	5
ENI S P A	SPONSORED ADR	26874R108	62	962	SH	DEFINED	18
ENI S P A	SPONSORED ADR	26874R108	28	500	SH	DEFINED	17
ENI S P A	SPONSORED ADR	26874R108	34	530	SH	DEFINED	4
ENNIS INC	COM	293389102	550	20550	SH	DEFINED	2
ENNIS INC	COM	293389102	7860	293732	SH	DEFINED	6
ENNIS INC	COM	293389102	228	8525	SH	DEFINED	18
ENNIS INC	COM	293389102	8475	316696	SH	DEFINED	3
ENNIS INC	COM	293389102	58	3000	SH	DEFINED	17
ENPRO INDS INC	COM	29355X107	1	40	SH	DEFINED	17
ENPRO INDS INC	COM	29355X107	14436	400436	SH	DEFINED	3
ENSCO INTL INC	COM	26874Q100	2921	53695	SH	DEFINED	3
ENSCO INTL INC	COM	26874Q100	32	595	SH	DEFINED	4
ENSCO INTL INC	COM	26874Q100	3067	56377	SH	DEFINED	2
ENSCO INTL INC	COM	26874Q100	4	75	SH	DEFINED	17
ENSCO INTL INC	COM	26874Q100	256	4700	SH	DEFINED	6
ENSCO INTL INC	COM	26874Q100	50	925	SH	DEFINED	5
ENTEGRIS INC	COM	29362U104	14025	1310760	SH	DEFINED	18
ENTEGRIS INC	COM	29362U104	12	1100	SH	DEFINED	21
ENTEGRIS INC	COM	29362U104	20	1880	SH	DEFINED	17
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	283	10050	SH	DEFINED	18
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	73	2599	SH	DEFINED	5
ENERGY CORP NEW	COM	29364G103	673	6410	SH	DEFINED	6
ENERGY CORP NEW	COM	29364G103	17197	249442	SH	DEFINED	17
ENERGY CORP NEW	COM	29364G103	105	1000	SH	DEFINED	11
ENERGY CORP NEW	COM	29364G103	83	795	SH	DEFINED	18
ENERGY CORP NEW	COM	29364G103	3414	32542	SH	DEFINED	3
ENERGY CORP NEW	COM	29364G103	545	5195	SH	DEFINED	5
ENTERPRISE GP HLDGS L P	UNIT LP INT	293716106	613	15480	SH	DEFINED	3
ENTERPRISE PRODS PARTNERS L	COM	293792107	4	124	SH	DEFINED	1
ENTERPRISE PRODS PARTNERS L	COM	293792107	3569	112221	SH	DEFINED	18
ENTERPRISE PRODS PARTNERS L	COM	293792107	573	23200	SH	DEFINED	17
ENTERPRISE PRODS PARTNERS L	COM	293792107	13	400	SH	DEFINED	11
ENTERPRISE PRODS PARTNERS L	COM	293792107	50	1566	SH	DEFINED	5
ENTERPRISE PRODS PARTNERS L	COM	293792107	108	3400	SH	DEFINED	2
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	9	225	SH	DEFINED	17
ENZO BIOCHEM INC	COM	294100102	72480	4806360	SH	DEFINED	18
ENZO BIOCHEM INC	COM	294100102	2131	141340	SH	DEFINED	20
ENZO BIOCHEM INC	COM	294100102	470	31159	SH	DEFINED	3
ENZON PHARMACEUTICALS INC	COM	293904108	3955	485222	SH	DEFINED	3
EOG RES INC	COM	26875P101	29	400	SH	DEFINED	2
EOG RES INC	COM	26875P101	2859	40082	SH	DEFINED	3
EOG RES INC	COM	26875P101	3660	51300	SH	DEFINED	18

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EOG RES INC	COM	26875P101	34	477	SH	DEFINED	11
EPIC BANCORP	COM	294250105	828	53500	SH	DEFINED	1
EPICOR SOFTWARE CORP	COM	29426L108	11732	843412	SH	DEFINED	6
EPICOR SOFTWARE CORP	COM	29426L108	199	14300	SH	DEFINED	3
EPICOR SOFTWARE CORP	COM	29426L108	8	550	SH	DEFINED	4
EPIQ SYS INC	COM	26882D109	13049	640261	SH	DEFINED	18
EPIQ SYS INC	COM	26882D109	25	1250	SH	DEFINED	21
EQUIFAX INC	COM	294429105	3474	95312	SH	DEFINED	3
EQUIFAX INC	COM	294429105	3	75	SH	DEFINED	18
EQUIFAX INC	COM	294429105	1312	35230	SH	DEFINED	17
EQUINIX INC	COM NEW	29444U502	9	100	SH	DEFINED	18
EQUITABLE RES INC	COM	294549100	12	250	SH	DEFINED	4
EQUITABLE RES INC	COM	294549100	238	4919	SH	DEFINED	11
EQUITABLE RES INC	COM	294549100	5	100	SH	DEFINED	2
EQUITABLE RES INC	COM	294549100	172	3554	SH	DEFINED	5
EQUITABLE RES INC	COM	294549100	69	1437	SH	DEFINED	18
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	108	2000	SH	DEFINED	1
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	16	300	SH	DEFINED	11
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	448	8300	SH	DEFINED	18
EQUITY ONE	COM	294752100	26	1000	SH	DEFINED	18
EQUITY ONE	COM	294752100	44	1800	SH	DEFINED	17
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1247	25850	SH	DEFINED	18
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	80	1500	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	370	7679	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	68	1400	SH	DEFINED	5
EQUITY RESIDENTIAL	SH BEN INT	29476L107	15221	315590	SH	DEFINED	1
EQUITY RESIDENTIAL	SH BEN INT	29476L107	3367	71952	SH	DEFINED	17
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2317	48042	SH	DEFINED	3
ERICSSON L M TEL CO	ADR B SEK 10	294821608	72	1945	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	40	1090	SH	DEFINED	4
ERICSSON L M TEL CO	ADR B SEK 10	294821608	4823	130030	SH	DEFINED	18
ERICSSON L M TEL CO	ADR B SEK 10	294821608	47	1260	SH	DEFINED	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	48	1266	SH	DEFINED	17
ERIE INDY CO	CL A	29530P102	1	20	SH	DEFINED	6
ESCALADE INC	COM	296056104	730	77915	SH	DEFINED	6
ESCHELON TELECOM INC	COM	296290109	2010	69560	SH	DEFINED	3
ESCO TECHNOLOGIES INC	COM	296315104	8	170	SH	DEFINED	18
ESSEX PPTY TR INC	COM	297178105	531	4102	SH	DEFINED	3
ESTERLINE TECHNOLOGIES CORP	COM	297425100	15040	366200	SH	DEFINED	6
ETHAN ALLEN INTERIORS INC	COM	297602104	31832	900740	SH	DEFINED	6
ETHAN ALLEN INTERIORS INC	COM	297602104	4612	130512	SH	DEFINED	4
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	16711	16525000	PRN	DEFINED	18
EV ENERGY PARTNERS LP	COM UNITS	26926V107	211	5840	SH	DEFINED	3
EVCI CAREER COLLEGES INC	COM	26926P100	5	10000	SH	DEFINED	5
EVERCORE PARTNERS INC	CLASS A	29977A105	156	5000	SH	DEFINED	5
EVEREST RE GROUP LTD	COM	G3223R108	4	38	SH	DEFINED	18
EVEREST RE GROUP LTD	COM	G3223R108	15214	158200	SH	DEFINED	6
EVEREST RE GROUP LTD	COM	G3223R108	14	150	SH	DEFINED	4
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	145	10090	SH	DEFINED	8
EVERGREEN SOLAR INC	COM	30033R108	21458	2200800	SH	DEFINED	8
EVERGREEN SOLAR INC	COM	30033R108	10	1000	SH	DEFINED	5
EXAR CORP	COM	300645108	13	1000	SH	DEFINED	21
EXAR CORP	COM	300645108	13938	1052712	SH	DEFINED	18
EXCEL MARITIME CARRIERS LTD	COM	V3267N107	1855	107680	SH	DEFINED	3
EXCEL TECHNOLOGY INC	COM	30067T103	26	935	SH	DEFINED	4
EXCEL TECHNOLOGY INC	COM	30067T103	42640	1560195	SH	DEFINED	18
EXCEL TECHNOLOGY INC	COM	30067T103	461	16870	SH	DEFINED	21
EXCEL TECHNOLOGY INC	COM	30067T103	118	4300	SH	DEFINED	20
EXCHANGE NATL BANCSHARES INC	COM	301309100	154	4257	SH	DEFINED	6
EXELIXIS INC	COM	30161Q104	49	4921	SH	DEFINED	5
EXELON CORP	COM	30161N101	20	296	SH	DEFINED	6
EXELON CORP	COM	30161N101	1104	16066	SH	DEFINED	5

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EXELON CORP	COM	30161N101	25	367	SH	DEFINED	2
EXELON CORP	COM	30161N101	71	1039	SH	DEFINED	4
EXELON CORP	COM	30161N101	14042	204365	SH	DEFINED	3
EXELON CORP	COM	30161N101	50171	730178	SH	DEFINED	18
EXELON CORP	COM	30161N101	5728	83360	SH	DEFINED	11
EXELON CORP	COM	30161N101	447	6500	SH	DEFINED	20
EXELON CORP	COM	30161N101	24175	456990	SH	DEFINED	17
EXIDE TECHNOLOGIES	COM NEW	302051206	73536	8452431	SH	DEFINED	13
EXPEDIA INC DEL	COM	30212P105	149	7337	SH	DEFINED	17
EXPEDIA INC DEL	COM	30212P105	16605	716329	SH	DEFINED	3
EXPEDIA INC DEL	COM	30212P105	18030	777825	SH	DEFINED	6
EXPEDIA INC DEL	COM	30212P105	162260	7000000	SH	DEFINED	13
EXPEDIA INC DEL	COM	30212P105	36502	1574732	SH	DEFINED	21
EXPEDIA INC DEL	COM	30212P105	261847	11296268	SH	DEFINED	18
EXPEDIA INC DEL	COM	30212P105	21	900	SH	DEFINED	11
EXPEDIA INC DEL	COM	30212P105	122	5250	SH	DEFINED	23
EXPEDIA INC DEL	COM	30212P105	1303367	56228078	SH	DEFINED	8
EXPEDIA INC DEL	COM	30212P105	6954	299999	SH	DEFINED	7
EXPEDIA INC DEL	COM	30212P105	15	637	SH	DEFINED	2
EXPEDITORS INTL WASH INC	COM	302130109	1830	44300	SH	DEFINED	11
EXPEDITORS INTL WASH INC	COM	302130109	61	1475	SH	DEFINED	5
EXPEDITORS INTL WASH INC	COM	302130109	23	566	SH	DEFINED	18
EXPRESS SCRIPTS INC	COM	302182100	19	230	SH	DEFINED	4
EXPRESS SCRIPTS INC	COM	302182100	4463	55296	SH	DEFINED	3
EXPRESS SCRIPTS INC	COM	302182100	721	8200	SH	DEFINED	17
EXPRESS SCRIPTS INC	COM	302182100	2436	30175	SH	DEFINED	11
EXPRESS SCRIPTS INC	COM	302182100	3	38	SH	DEFINED	18
EXPRESSJET HOLDINGS INC	CL A	30218U108	5157	883040	SH	DEFINED	6
EXTRA SPACE STORAGE INC	COM	30225T102	2166	114370	SH	DEFINED	3
EXTREME NETWORKS INC	COM	30226D106	24072	5690800	SH	DEFINED	18
EXXON MOBIL CORP	COM	30231G102	1287528	17064658	SH	DEFINED	18
EXXON MOBIL CORP	COM	30231G102	224548	3689581	SH	DEFINED	17
EXXON MOBIL CORP	COM	30231G102	4494	59560	SH	DEFINED	20
EXXON MOBIL CORP	COM	30231G102	764	10120	SH	DEFINED	16
EXXON MOBIL CORP	COM	30231G102	2264	30000	SH	DEFINED	8
EXXON MOBIL CORP	COM	30231G102	16493	218600	SH	DEFINED	23
EXXON MOBIL CORP	COM	30231G102	15077	199823	SH	DEFINED	11
EXXON MOBIL CORP	COM	30231G102	68552	908578	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	122796	1627511	SH	DEFINED	5
EXXON MOBIL CORP	COM	30231G102	23709	314240	SH	DEFINED	6
EXXON MOBIL CORP	COM	30231G102	8624	114300	SH	DEFINED	22
EXXON MOBIL CORP	COM	30231G102	79414	1052534	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	552	7312	SH	DEFINED	4
EXXON MOBIL CORP	COM	30231G102	26065	345458	SH	DEFINED	21
EXXON MOBIL CORP	COM	30231G102	237334	3145575	SH	DEFINED	3
EZCORP INC	CL A NON VTG	302301106	22908	1555213	SH	DEFINED	3
F M C CORP	COM NEW	302491303	313	4150	SH	DEFINED	18
F M C CORP	COM NEW	302491303	36146	479200	SH	DEFINED	6
F M C CORP	COM NEW	302491303	2050	27180	SH	DEFINED	3
F N B CORP VA	COM	302930102	3400	94880	SH	DEFINED	6
F N B UNITED CORP	COM	302519103	1578	94045	SH	DEFINED	6
F5 NETWORKS INC	COM	315616102	8	120	SH	DEFINED	4
F5 NETWORKS INC	COM	315616102	10	143	SH	DEFINED	18
FACTSET RESH SYS INC	COM	303075105	35	550	SH	DEFINED	11
FACTSET RESH SYS INC	COM	303075105	69	1091	SH	DEFINED	18
FACTSET RESH SYS INC	COM	303075105	23	362	SH	DEFINED	5
FACTSET RESH SYS INC	COM	303075105	54	864	SH	DEFINED	4
FAIR ISAAC CORP	COM	303250104	754	19500	SH	DEFINED	3
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	16	930	SH	DEFINED	21
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	17562	1050345	SH	DEFINED	18
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	13558	810911	SH	DEFINED	3
FAIRFAX FINL HLDGS LTD	SUB VTG	303901102	1123	5000	SH	DEFINED	8

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FAIRFAX FINL HLDGS LTD	SUB VTG	303901102	43501	193700	SH	DEFINED	13
FAIRPOINT COMMUNICATIONS INC	COM	305560104	6	400	SH	DEFINED	17
FAMILY DLR STORES INC	COM	307000109	5165	174362	SH	DEFINED	23
FAMILY DLR STORES INC	COM	307000109	21	700	SH	DEFINED	2
FAMILY DLR STORES INC	COM	307000109	4188	141400	SH	DEFINED	22
FAMILY DLR STORES INC	COM	307000109	24210	817343	SH	DEFINED	3
FAMILY DLR STORES INC	COM	307000109	687	23180	SH	DEFINED	16
FAMILY DLR STORES INC	COM	307000109	32	1085	SH	DEFINED	18
FARMER BROS CO	COM	307675108	34	1500	SH	DEFINED	2
FASTENAL CO	COM	311900104	2828	80674	SH	DEFINED	11
FASTENAL CO	COM	311900104	21	600	SH	DEFINED	5
FASTENAL CO	COM	311900104	4	100	SH	DEFINED	18
FBL FINL GROUP INC	CL A	30239F106	30092	769018	SH	DEFINED	6
FEDERAL AGRIC MTG CORP	CL C	313148306	13	466	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	95947	1612827	SH	DEFINED	18
FEDERAL HOME LN MTG CORP	COM	313400301	2155	36222	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	11438	192268	SH	DEFINED	2
FEDERAL HOME LN MTG CORP	COM	313400301	509	8550	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	3415	57400	SH	DEFINED	22
FEDERAL HOME LN MTG CORP	COM	313400301	2279	38316	SH	DEFINED	1
FEDERAL HOME LN MTG CORP	COM	313400301	12792	215025	SH	DEFINED	4
FEDERAL HOME LN MTG CORP	COM	313400301	950	15968	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	1443	23661	SH	DEFINED	17
FEDERAL HOME LN MTG CORP	COM	313400301	2063	34670	SH	DEFINED	20
FEDERAL HOME LN MTG CORP	COM	313400301	175	2949	SH	DEFINED	21
FEDERAL HOME LN MTG CORP	COM	313400301	15981	268630	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	8884	172843	SH	DEFINED	17
FEDERAL NATL MTG ASSN	COM	313586109	385	7046	SH	DEFINED	18
FEDERAL NATL MTG ASSN	COM	313586109	221	4048	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	7641	140000	SH	DEFINED	7
FEDERAL NATL MTG ASSN	COM	313586109	14351	262931	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	55692	1020365	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	18138	332311	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	1234	22614	SH	DEFINED	5
FEDERAL NATL MTG ASSN	COM	313586109	3634	66582	SH	DEFINED	4
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	2843	37807	SH	DEFINED	17
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	86	950	SH	DEFINED	2
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	149	1643	SH	DEFINED	11
FEDERAL SIGNAL CORP	COM	313855108	379	20490	SH	DEFINED	17
FEDERAL SIGNAL CORP	COM	313855108	14	900	SH	DEFINED	11
FEDERAL SIGNAL CORP	COM	313855108	31	1999	SH	DEFINED	18
FEDERAL SIGNAL CORP	COM	313855108	51	3300	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	3877	86065	SH	DEFINED	11
FEDERATED DEPT STORES INC DE	COM	31410H101	101058	2243232	SH	DEFINED	6
FEDERATED DEPT STORES INC DE	COM	31410H101	392	8696	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	12512	277736	SH	DEFINED	3
FEDERATED DEPT STORES INC DE	COM	31410H101	562	12475	SH	DEFINED	18
FEDERATED DEPT STORES INC DE	COM	31410H101	740	16417	SH	DEFINED	5
FEDERATED DEPT STORES INC DE	COM	31410H101	1924	26354	SH	DEFINED	17
FEDERATED INVS INC PA	CL B	314211103	1	30	SH	DEFINED	6
FEDERATED INVS INC PA	CL B	314211103	32	875	SH	DEFINED	5
FEDERATED INVS INC PA	CL B	314211103	537	14625	SH	DEFINED	3
FEDEX CORP	COM	31428X106	580	5400	SH	DEFINED	16
FEDEX CORP	COM	31428X106	43	400	SH	DEFINED	5
FEDEX CORP	COM	31428X106	248	2311	SH	DEFINED	2
FEDEX CORP	COM	31428X106	41066	382260	SH	DEFINED	6
FEDEX CORP	COM	31428X106	26627	247857	SH	DEFINED	3
FEDEX CORP	COM	31428X106	9884	87514	SH	DEFINED	17
FEDEX CORP	COM	31428X106	5372	50000	SH	DEFINED	7
FEDEX CORP	COM	31428X106	96096	894500	SH	DEFINED	8
FEDEX CORP	COM	31428X106	15516	144425	SH	DEFINED	18
FEDEX CORP	COM	31428X106	179	1670	SH	DEFINED	11

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FEI CO	COM	30241L109	36	1000	SH	DEFINED	11
FEI CO	COM	30241L109	14	700	SH	DEFINED	17
FELCOR LODGING TR INC	COM	31430F101	26686	1027570	SH	DEFINED	3
FELCOR LODGING TR INC	COM	31430F101	2954	113755	SH	DEFINED	18
FELCOR LODGING TR INC	COM	31430F101	31	1200	SH	DEFINED	2
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	232	10000	SH	DEFINED	18
FERRO CORP	COM	315405100	1011	46800	SH	DEFINED	2
FIBERSTARS INC	COM	315662106	17	3000	SH	DEFINED	18
FIDELITY COMWLTH TR	NDQ CP IDX TRK	315912808	2887	30345	SH	DEFINED	1
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	76	3167	SH	DEFINED	6
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	78833	3283330	SH	DEFINED	18
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	3	120	SH	DEFINED	17
FIDELITY NATL INFORMATION SV	COM	31620M106	103574	2278356	SH	DEFINED	18
FIDELITY NATL INFORMATION SV	COM	31620M106	1	30	SH	DEFINED	21
FIDELITY NATL INFORMATION SV	COM	31620M106	33	725	SH	DEFINED	11
FIDELITY NATL INFORMATION SV	COM	31620M106	2222	48868	SH	DEFINED	3
FIDELITY NATL INFORMATION SV	COM	31620M106	194	4273	SH	DEFINED	20
FIELDSTONE INVT CORP	COM	31659U300	246	80000	SH	DEFINED	8
FIFTH THIRD BANCORP	COM	316773100	3538	91455	SH	DEFINED	3
FIFTH THIRD BANCORP	COM	316773100	16	400	SH	DEFINED	5
FIFTH THIRD BANCORP	COM	316773100	19962	515951	SH	DEFINED	2
FIFTH THIRD BANCORP	COM	316773100	453	11700	SH	DEFINED	6
FIFTH THIRD BANCORP	COM	316773100	8133	206629	SH	DEFINED	17
FIFTH THIRD BANCORP	COM	316773100	88	2272	SH	DEFINED	18
FINANCIAL FED CORP	COM	317492106	9565	363395	SH	DEFINED	18
FINANCIAL FED CORP	COM	317492106	619	23511	SH	DEFINED	1
FINANCIAL FED CORP	COM	317492106	9	330	SH	DEFINED	21
FINISH LINE INC	CL A	317923100	8459	671310	SH	DEFINED	6
FINLAY ENTERPRISES INC	COM NEW	317884203	970	165005	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	52729	1039600	SH	DEFINED	18
FIRST AMERN CORP CALIF	COM	318522307	11770	232050	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	4	113	SH	DEFINED	17
FIRST BANCORP N C	COM	318910106	3284	153600	SH	DEFINED	6
FIRST BANCORP P R	COM	318672102	13	954	SH	DEFINED	18
FIRST BANCORP P R	COM	318672102	12	930	SH	DEFINED	4
FIRST CASH FINL SVCS INC	COM	31942D107	7845	352093	SH	DEFINED	3
FIRST CHARTER CORP	COM	319439105	1164	54122	SH	DEFINED	3
FIRST CMNTY BANCSHARES INC N	COM	31983A103	6266	160669	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	117	10000	SH	DEFINED	1
FIRST COMWLTH FINL CORP PA	COM	319829107	26	2229	SH	DEFINED	18
FIRST CONSULTING GROUP INC	COM	31986R103	3331	366029	SH	DEFINED	3
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	80	400	SH	DEFINED	2
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	100	500	SH	DEFINED	5
FIRST DATA CORP	COM	319963104	7608	282832	SH	DEFINED	2
FIRST DATA CORP	COM	319963104	4192	155853	SH	DEFINED	5
FIRST DATA CORP	COM	319963104	6746	250786	SH	DEFINED	1
FIRST DATA CORP	COM	319963104	10873	404197	SH	DEFINED	4
FIRST DATA CORP	COM	319963104	11725	435876	SH	DEFINED	18
FIRST DATA CORP	COM	319963104	396	14716	SH	DEFINED	11
FIRST DATA CORP	COM	319963104	2429	90280	SH	DEFINED	6
FIRST DATA CORP	COM	319963104	3327	123696	SH	DEFINED	3
FIRST DATA CORP	COM	319963104	4573	170000	SH	DEFINED	7
FIRST DATA CORP	COM	319963104	23739	507031	SH	DEFINED	17
FIRST DEFIANCE FINL CORP	COM	32006W106	29	1000	SH	DEFINED	5
FIRST DEFIANCE FINL CORP	COM	32006W106	2366	82437	SH	DEFINED	6
FIRST FINL BANCORP OH	COM	320209109	141	9334	SH	DEFINED	2
FIRST FINL BANKSHARES	COM	32020R109	836	20001	SH	DEFINED	1
FIRST FINL HLDGS INC	COM	320239106	35	1000	SH	DEFINED	11
FIRST FINL HLDGS INC	COM	320239106	6309	182336	SH	DEFINED	6
FIRST FINL SVC CORP	COM	32022D108	1289	44914	SH	DEFINED	6
FIRST FRANKLIN CORP	COM	320272107	16	900	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	40483	974780	SH	DEFINED	6



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FIRST HORIZON NATL CORP	COM	320517105	55	1328	SH	DEFINED	1
FIRST HORIZON NATL CORP	COM	320517105	855	20589	SH	DEFINED	3
FIRST HORIZON NATL CORP	COM	320517105	17	400	SH	DEFINED	11
FIRST HORIZON NATL CORP	COM	320517105	17	400	SH	DEFINED	18
FIRST HORIZON NATL CORP	COM	320517105	884	21297	SH	DEFINED	2
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	226	5000	SH	DEFINED	18
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	83	1825	SH	DEFINED	5
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	14	320	SH	DEFINED	2
FIRST M & F CORP	COM	320744105	1681	91346	SH	DEFINED	6
FIRST MARBLEHEAD CORP	COM	320771108	31340	698154	SH	DEFINED	3
FIRST MARBLEHEAD CORP	COM	320771108	2532	56400	SH	DEFINED	22
FIRST MARBLEHEAD CORP	COM	320771108	1029	22923	SH	DEFINED	11
FIRST MARBLEHEAD CORP	COM	320771108	27	600	SH	DEFINED	16
FIRST MARBLEHEAD CORP	COM	320771108	3376	75200	SH	DEFINED	23
FIRST MERCHANTS CORP	COM	320817109	212	8951	SH	DEFINED	18
FIRST MERCHANTS CORP	COM	320817109	3010	126896	SH	DEFINED	6
FIRST MERCHANTS CORP	COM	320817109	60	2544	SH	DEFINED	2
FIRST MERCURY FINANCIAL CORP	COM	320841109	995	48400	SH	DEFINED	3
FIRST MUTUAL BANCSHARES INC	COM	32190E102	861	39837	SH	DEFINED	6
FIRST NATL LINCOLN CORP ME	COM	335716106	3	200	SH	DEFINED	18
FIRST NIAGARA FINL GP INC	COM	33582V108	43	3101	SH	DEFINED	2
FIRST NIAGARA FINL GP INC	COM	33582V108	6	399	SH	DEFINED	17
FIRST NIAGARA FINL GP INC	COM	33582V108	119	8538	SH	DEFINED	5
FIRST PL FINL CORP	COM	33610T109	17	700	SH	DEFINED	17
FIRST PL FINL CORP	COM	33610T109	4940	230280	SH	DEFINED	6
FIRST REGL BANCORP	COM	33615C101	6	210	SH	DEFINED	4
FIRST REGL BANCORP	COM	33615C101	743	25000	SH	DEFINED	1
FIRST REGL BANCORP	COM	33615C101	1906	64165	SH	DEFINED	3
FIRST REP BK SAN FRANCISCO	COM	336158100	161	3000	SH	DEFINED	18
FIRST SEC GROUP INC	COM	336312103	4	360	SH	DEFINED	21
FIRST SEC GROUP INC	COM	336312103	11142	979090	SH	DEFINED	18
FIRST SEC GROUP INC	COM	336312103	285	25000	SH	DEFINED	1
FIRST ST BANCORPORATION	COM	336453105	5493	243600	SH	DEFINED	1
FIRST ST BANCORPORATION	COM	336453105	50	2200	SH	DEFINED	2
FIRST UTD CORP	COM	33741H107	1816	80692	SH	DEFINED	6
FIRST W VA BANCORP INC	COM	337493100	22	1100	SH	DEFINED	11
FIRSTBANK CORP MICH	COM	33761G104	889	41361	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	688	10379	SH	DEFINED	2
FIRSTENERGY CORP	COM	337932107	260	3927	SH	DEFINED	18
FIRSTENERGY CORP	COM	337932107	7	100	SH	DEFINED	11
FIRSTENERGY CORP	COM	337932107	3111	63611	SH	DEFINED	17
FIRSTENERGY CORP	COM	337932107	2305	34800	SH	DEFINED	22
FIRSTENERGY CORP	COM	337932107	50	754	SH	DEFINED	4
FIRSTENERGY CORP	COM	337932107	94	1420	SH	DEFINED	5
FIRSTENERGY CORP	COM	337932107	1281	19339	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	32622	492476	SH	DEFINED	3
FIRSTFED FINL CORP	COM	337907109	16	280	SH	DEFINED	4
FIRSTFED FINL CORP	COM	337907109	32724	575814	SH	DEFINED	3
FIRSTFED FINL CORP	COM	337907109	15026	264400	SH	DEFINED	6
FIRSTMERIT CORP	COM	337915102	8	400	SH	DEFINED	2
FIRSTSERVICE CORP	SUB VTG SH	33761N109	122	4400	SH	DEFINED	18
FISERV INC	COM	337738108	3	60	SH	DEFINED	6
FISERV INC	COM	337738108	53	1000	SH	DEFINED	2
FISERV INC	COM	337738108	4721	88966	SH	DEFINED	3
FISERV INC	COM	337738108	13	250	SH	DEFINED	18
FISERV INC	COM	337738108	9603	180990	SH	DEFINED	1
FISERV INC	COM	337738108	47	881	SH	DEFINED	4
FISERV INC	COM	337738108	6806	128270	SH	DEFINED	5
FISERV INC	COM	337738108	20	475	SH	DEFINED	17
FISERV INC	COM	337738108	27	500	SH	DEFINED	11
FIVE STAR QUALITY CARE INC	COM	33832D106	0	30	SH	DEFINED	17
FLAGSTAR BANCORP INC	COM	337930101	29882	2500545	SH	DEFINED	6

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FLANDERS CORP	COM	338494107	8	1075	SH	DEFINED	5
FLEXTRONICS INTL LTD	NOTE 1.000% 8/0	33938EAL1	6760	7025000	PRN	DEFINED	18
FLEXTRONICS INTL LTD	ORD	Y2573F102	1102	100770	SH	DEFINED	3
FLEXTRONICS INTL LTD	ORD	Y2573F102	0	42	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	519	47408	SH	DEFINED	5
FLEXTRONICS INTL LTD	ORD	Y2573F102	10	900	SH	DEFINED	18
FLIR SYS INC	COM	302445101	4285	120120	SH	DEFINED	5
FLIR SYS INC	COM	302445101	11067	310250	SH	DEFINED	1
FLORIDA EAST COAST INDS	COM	340632108	115010	1834580	SH	DEFINED	18
FLORIDA EAST COAST INDS	COM	340632108	909	16858	SH	DEFINED	17
FLORIDA EAST COAST INDS	COM	340632108	417	6650	SH	DEFINED	20
FLORIDA EAST COAST INDS	COM	340632108	317	5050	SH	DEFINED	21
FLORIDA EAST COAST INDS	COM	340632108	312	4982	SH	DEFINED	3
FLORIDA EAST COAST INDS	COM	340632108	13	207	SH	DEFINED	11
FLORIDA ROCK INDS INC	COM	341140101	11346	168620	SH	DEFINED	18
FLORIDA ROCK INDS INC	COM	341140101	756	13450	SH	DEFINED	17
FLORIDA ROCK INDS INC	COM	341140101	3451	51280	SH	DEFINED	6
FLOWSERVE CORP	COM	34354P105	458	8000	SH	DEFINED	3
FLUOR CORP NEW	COM	343412102	193	2250	SH	DEFINED	17
FLUOR CORP NEW	COM	343412102	121	1350	SH	DEFINED	5
FLUOR CORP NEW	COM	343412102	1309	14589	SH	DEFINED	3
FLUOR CORP NEW	COM	343412102	128	1430	SH	DEFINED	18
FLUSHING FINL CORP	COM	343873105	4820	296991	SH	DEFINED	6
FMC TECHNOLOGIES INC	COM	30249U101	17	240	SH	DEFINED	11
FNB CORP PA	COM	302520101	145	8500	SH	DEFINED	17
FNB CORP PA	COM	302520101	21055	1249540	SH	DEFINED	6
FNB FINANCIAL SERVICES CORP	COM	302526108	21	1400	SH	DEFINED	6
FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	81	1030	SH	DEFINED	5
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	10681	96900	SH	DEFINED	3
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	567	5136	SH	DEFINED	16
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	44	400	SH	DEFINED	18
FOOT LOCKER INC	COM	344849104	9769	414810	SH	DEFINED	6
FOOT LOCKER INC	COM	344849104	736	31254	SH	DEFINED	18
FORCE PROTECTION INC	COM NEW	345203202	33	1740	SH	DEFINED	5
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	57	1900	SH	DEFINED	17
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	13	350	SH	DEFINED	14
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	18	500	SH	DEFINED	18
FORD MTR CO DEL	NOTE 4.250%12/1	345370CF5	34398	310000	PRN	DEFINED	23
FORD MTR CO DEL	NOTE 4.250%12/1	345370CF5	128	110000	PRN	DEFINED	16
FORD MTR CO DEL	NOTE 4.250%12/1	345370CF5	33426	29360000	PRN	DEFINED	14
FORD MTR CO DEL	COM PAR \$0.01	345370860	94	11747	SH	DEFINED	17
FORD MTR CO DEL	COM PAR \$0.01	345370860	118	14908	SH	DEFINED	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	787	99724	SH	DEFINED	18
FORD MTR CO DEL	COM PAR \$0.01	345370860	2446	309956	SH	DEFINED	3
FORD MTR CO DEL	COM PAR \$0.01	345370860	20	2500	SH	DEFINED	5
FORD MTR CO DEL	COM PAR \$0.01	345370860	2	281	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	271	34300	SH	DEFINED	6
FORDING CDN COAL TR	TR UNIT	345425102	27	1200	SH	DEFINED	3
FORDING CDN COAL TR	TR UNIT	345425102	294	13300	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	2614	39600	SH	DEFINED	18
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	92	1400	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	11374	172300	SH	DEFINED	1
FOREST CITY ENTERPRISES INC	CL A	345550107	331	5000	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL A	345550107	553	8353	SH	DEFINED	3
FOREST CITY ENTERPRISES INC	CL A	345550107	16525	249700	SH	DEFINED	1
FOREST CITY ENTERPRISES INC	CL A	345550107	807	12200	SH	DEFINED	20
FOREST CITY ENTERPRISES INC	CL A	345550107	399	6025	SH	DEFINED	21
FOREST CITY ENTERPRISES INC	CL A	345550107	172341	2604128	SH	DEFINED	18
FOREST LABS INC	COM	345838106	93030	1808516	SH	DEFINED	21
FOREST LABS INC	COM	345838106	5050	98165	SH	DEFINED	11
FOREST LABS INC	COM	345838106	1234786	24004389	SH	DEFINED	18
FOREST LABS INC	COM	345838106	43812	851706	SH	DEFINED	3

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FOREST LABS INC	COM	345838106	224	4355	SH	DEFINED	4
FOREST LABS INC	COM	345838106	185	3590	SH	DEFINED	2
FOREST LABS INC	COM	345838106	293	5700	SH	DEFINED	6
FOREST LABS INC	COM	345838106	6082	136269	SH	DEFINED	17
FOREST LABS INC	COM	345838106	18509	359820	SH	DEFINED	20
FOREST OIL CORP	COM PAR \$0.01	346091705	7181	215180	SH	DEFINED	6
FORTRESS INVESTMENT GROUP LL	CL A	34958B106	8959	312395	SH	DEFINED	8
FORTUNE BRANDS INC	COM	349631101	30436	386150	SH	DEFINED	18
FORTUNE BRANDS INC	COM	349631101	26634	330322	SH	DEFINED	17
FORTUNE BRANDS INC	COM	349631101	88507	1124885	SH	DEFINED	6
FORTUNE BRANDS INC	COM	349631101	460	5830	SH	DEFINED	2
FORTUNE BRANDS INC	COM	349631101	32	400	SH	DEFINED	5
FORTUNE BRANDS INC	COM	349631101	1961	24885	SH	DEFINED	3
FORTUNE BRANDS INC	COM	349631101	24	300	SH	DEFINED	4
FORTUNE BRANDS INC	COM	349631101	88	1115	SH	DEFINED	11
FORTUNE BRANDS INC	COM	349631101	418	5300	SH	DEFINED	20
FOSSIL INC	COM	349882100	7798	294585	SH	DEFINED	3
FOSTER WHEELER LTD	SHS NEW	G36535139	140136	2400000	SH	DEFINED	13
FOSTER WHEELER LTD	SHS NEW	G36535139	10664	182630	SH	DEFINED	3
FOUNDATION COAL HLDGS INC	COM	35039W100	9	275	SH	DEFINED	11
FOUNDRY NETWORKS INC	COM	35063R100	18456	1360047	SH	DEFINED	6
FOUNDRY NETWORKS INC	COM	35063R100	15	1100	SH	DEFINED	21
FOUNDRY NETWORKS INC	COM	35063R100	17530	1291814	SH	DEFINED	18
FOUNDRY NETWORKS INC	COM	35063R100	5478	301655	SH	DEFINED	17
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	1197	15000	SH	DEFINED	7
FPIC INS GROUP INC	COM	302563101	433	9700	SH	DEFINED	6
FPL GROUP INC	COM	302571104	104101	1701824	SH	DEFINED	18
FPL GROUP INC	COM	302571104	17170	427750	SH	DEFINED	17
FPL GROUP INC	COM	302571104	282	4610	SH	DEFINED	11
FPL GROUP INC	COM	302571104	566	9260	SH	DEFINED	6
FPL GROUP INC	COM	302571104	945	15445	SH	DEFINED	21
FPL GROUP INC	COM	302571104	98	1600	SH	DEFINED	5
FPL GROUP INC	COM	302571104	478	7810	SH	DEFINED	2
FPL GROUP INC	COM	302571104	4076	66628	SH	DEFINED	3
FRANCE TELECOM	SPONSORED ADR	35177Q105	8858	335537	SH	DEFINED	18
FRANCE TELECOM	SPONSORED ADR	35177Q105	13626	548352	SH	DEFINED	6
FRANCE TELECOM	SPONSORED ADR	35177Q105	51	1930	SH	DEFINED	4
FRANKLIN BK CORP DEL	COM	352451108	3426	191739	SH	DEFINED	6
FRANKLIN BK CORP DEL	COM	352451108	7	410	SH	DEFINED	2
FRANKLIN ELEC INC	COM	353514102	2	47	SH	DEFINED	18
FRANKLIN ELEC INC	COM	353514102	34	740	SH	DEFINED	11
FRANKLIN RES INC	COM	354613101	3991	33033	SH	DEFINED	3
FRANKLIN RES INC	COM	354613101	5	40	SH	DEFINED	2
FRANKLIN RES INC	COM	354613101	1100	9100	SH	DEFINED	20
FRANKLIN RES INC	COM	354613101	555	4593	SH	DEFINED	1
FRANKLIN RES INC	COM	354613101	51	424	SH	DEFINED	4
FRANKLIN RES INC	COM	354613101	4263	45233	SH	DEFINED	17
FRANKLIN RES INC	COM	354613101	904	7480	SH	DEFINED	5
FRANKLIN RES INC	COM	354613101	4739	39222	SH	DEFINED	21
FRANKLIN RES INC	COM	354613101	84139	696346	SH	DEFINED	18
FRANKLIN STREET PPTYS CORP	COM	35471R106	130	6787	SH	DEFINED	2
FRANKLIN STREET PPTYS CORP	COM	35471R106	350	16571	SH	DEFINED	17
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	16136	269967	SH	DEFINED	17
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	17	250	SH	DEFINED	4
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	1885	28475	SH	DEFINED	22
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	5917	89401	SH	DEFINED	3
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	834	12600	SH	DEFINED	5
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	63	947	SH	DEFINED	2
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	1654	24991	SH	DEFINED	23
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	305	4606	SH	DEFINED	11
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	1	15	SH	DEFINED	21
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	116	1747	SH	DEFINED	18

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FREIGHTCAR AMER INC	COM	357023100	24062	499515	SH	DEFINED	3
FREMONT GEN CORP	COM	357288109	11	1650	SH	DEFINED	4
FREMONT GEN CORP	COM	357288109	4	566	SH	DEFINED	2
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	13010	286733	SH	DEFINED	6
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	2189	44968	SH	DEFINED	18
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	199	4990	SH	DEFINED	17
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	2	200	SH	DEFINED	17
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	121	21900	SH	DEFINED	8
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	28	5000	SH	DEFINED	5
FRISCHS RESTAURANTS INC	COM	358748101	2232	59520	SH	DEFINED	6
FRONTIER OIL CORP	COM	35914P105	2220	68000	SH	DEFINED	22
FRONTIER OIL CORP	COM	35914P105	3	89	SH	DEFINED	18
FRONTIER OIL CORP	COM	35914P105	47262	1447987	SH	DEFINED	3
FRONTIER OIL CORP	COM	35914P105	3006	92100	SH	DEFINED	23
FRONTLINE LTD	SHS	G3682E127	1626	45802	SH	DEFINED	18
FRONTLINE LTD	SHS	G3682E127	1504	42380	SH	DEFINED	3
FTD GROUP INC	COM	30267U108	4167	252108	SH	DEFINED	3
FTI CONSULTING INC	COM	302941109	385	11466	SH	DEFINED	11
FUELCELL ENERGY INC	COM	35952H106	18	2350	SH	DEFINED	5
FUELCELL ENERGY INC	COM	35952H106	1	190	SH	DEFINED	2
FUJIFILM HLDGS CORP	ADR 2 ORD	35958N107	21	525	SH	DEFINED	18
FULLER H B CO	COM	359694106	28687	1051973	SH	DEFINED	3
FULLER H B CO	COM	359694106	16	600	SH	DEFINED	2
FULLER H B CO	COM	359694106	12244	449000	SH	DEFINED	6
FULTON FINL CORP PA	COM	360271100	20	1377	SH	DEFINED	11
FULTON FINL CORP PA	COM	360271100	94	6500	SH	DEFINED	5
FULTON FINL CORP PA	COM	360271100	13579	934550	SH	DEFINED	6
FULTON FINL CORP PA	COM	360271100	74	5125	SH	DEFINED	1
FURNITURE BRANDS INTL INC	COM	360921100	17706	1122065	SH	DEFINED	18
FURNITURE BRANDS INTL INC	COM	360921100	16	1000	SH	DEFINED	21
FURNITURE BRANDS INTL INC	COM	360921100	21916	1388847	SH	DEFINED	6
GALLAGHER ARTHUR J & CO	COM	363576109	29	1025	SH	DEFINED	5
GALLAGHER ARTHUR J & CO	COM	363576109	4	130	SH	DEFINED	18
GALLAHER GROUP PLC	SPONSORED ADR	363595109	27766	311100	SH	DEFINED	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	431	7405	SH	DEFINED	17
GALLAHER GROUP PLC	SPONSORED ADR	363595109	8	90	SH	DEFINED	18
GALLAHER GROUP PLC	SPONSORED ADR	363595109	220	2470	SH	DEFINED	2
GALLAHER GROUP PLC	SPONSORED ADR	363595109	36	400	SH	DEFINED	5
GALLAHER GROUP PLC	SPONSORED ADR	363595109	28	310	SH	DEFINED	11
GAMESTOP CORP NEW	CL A	36467W109	17	508	SH	DEFINED	18
GAMESTOP CORP NEW	CL A	36467W109	66	2024	SH	DEFINED	3
GANNETT INC	COM	364730101	2350	41746	SH	DEFINED	3
GANNETT INC	COM	364730101	979	17391	SH	DEFINED	21
GANNETT INC	COM	364730101	135	2400	SH	DEFINED	20
GANNETT INC	COM	364730101	11652	194459	SH	DEFINED	17
GANNETT INC	COM	364730101	214	3800	SH	DEFINED	11
GANNETT INC	COM	364730101	98564	1751009	SH	DEFINED	18
GANNETT INC	COM	364730101	508	9029	SH	DEFINED	5
GANNETT INC	COM	364730101	5892	108730	SH	DEFINED	6
GANNETT INC	COM	364730101	2205	39175	SH	DEFINED	2
GAP INC DEL	COM	364760108	350	20320	SH	DEFINED	6
GAP INC DEL	COM	364760108	19	1120	SH	DEFINED	2
GAP INC DEL	COM	364760108	2061	119778	SH	DEFINED	3
GAP INC DEL	COM	364760108	9558	555403	SH	DEFINED	21
GAP INC DEL	COM	364760108	2903	168700	SH	DEFINED	20
GAP INC DEL	COM	364760108	238869	13879655	SH	DEFINED	18
GAP INC DEL	COM	364760108	34	2005	SH	DEFINED	5
GARDNER DENVER INC	COM	365558105	12322	353565	SH	DEFINED	3
GARMIN LTD	ORD	G37260109	41	760	SH	DEFINED	18
GARMIN LTD	ORD	G37260109	1036	19134	SH	DEFINED	11
GARMIN LTD	ORD	G37260109	12	230	SH	DEFINED	4
GARTNER INC	COM	366651107	7	520	SH	DEFINED	17

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GARTNER INC	COM	366651107	12	520	SH	DEFINED	18
GARTNER INC	COM	366651107	0	13	SH	DEFINED	2
GATEWAY FINL HLDGS INC	COM	368140109	816	56100	SH	DEFINED	1
GATEWAY INC	COM	367626108	37	16987	SH	DEFINED	17
GATEWAY INC	COM	367626108	0	100	SH	DEFINED	2
GATX CORP	COM	361448103	3183	66600	SH	DEFINED	6
GATX CORP	COM	361448103	24	500	SH	DEFINED	11
GATX CORP	COM	361448103	20	408	SH	DEFINED	18
GATX CORP	COM	361448103	63	1308	SH	DEFINED	2
GAYLORD ENTMT CO NEW	COM	367905106	309	5850	SH	DEFINED	5
GEHL CO	COM	368483103	2060	81170	SH	DEFINED	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	8628	2059200	SH	DEFINED	6
GEN-PROBE INC NEW	COM	36866T103	67	1430	SH	DEFINED	5
GEN-PROBE INC NEW	COM	36866T103	10	220	SH	DEFINED	18
GENAERA CORP	COM	36867G100	1	400	SH	DEFINED	17
GENE LOGIC INC	COM	368689105	6	2780	SH	DEFINED	5
GENENTECH INC	COM NEW	368710406	159	1934	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	649	7900	SH	DEFINED	23
GENENTECH INC	COM NEW	368710406	845	10284	SH	DEFINED	3
GENENTECH INC	COM NEW	368710406	42733	520378	SH	DEFINED	21
GENENTECH INC	COM NEW	368710406	10585	128900	SH	DEFINED	20
GENENTECH INC	COM NEW	368710406	8841	104614	SH	DEFINED	17
GENENTECH INC	COM NEW	368710406	971457	11829730	SH	DEFINED	18
GENENTECH INC	COM NEW	368710406	23	275	SH	DEFINED	4
GENENTECH INC	COM NEW	368710406	33769	411210	SH	DEFINED	1
GENENTECH INC	COM NEW	368710406	7240	88170	SH	DEFINED	5
GENENTECH INC	COM NEW	368710406	88	1066	SH	DEFINED	2
GENERAL CABLE CORP DEL NEW	COM	369300108	4985	93300	SH	DEFINED	23
GENERAL CABLE CORP DEL NEW	COM	369300108	40332	754860	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	152	1984	SH	DEFINED	2
GENERAL DYNAMICS CORP	COM	369550108	4666	61077	SH	DEFINED	18
GENERAL DYNAMICS CORP	COM	369550108	16502	216000	SH	DEFINED	8
GENERAL DYNAMICS CORP	COM	369550108	6876	90000	SH	DEFINED	7
GENERAL DYNAMICS CORP	COM	369550108	5811	90826	SH	DEFINED	17
GENERAL DYNAMICS CORP	COM	369550108	871	11400	SH	DEFINED	6
GENERAL DYNAMICS CORP	COM	369550108	7696	100732	SH	DEFINED	5
GENERAL DYNAMICS CORP	COM	369550108	158	2072	SH	DEFINED	4
GENERAL DYNAMICS CORP	COM	369550108	19155	250723	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	9887	129410	SH	DEFINED	1
GENERAL ELECTRIC CO	COM	369604103	4643	131311	SH	DEFINED	4
GENERAL ELECTRIC CO	COM	369604103	104091	2992834	SH	DEFINED	17
GENERAL ELECTRIC CO	COM	369604103	150406	4253575	SH	DEFINED	3
GENERAL ELECTRIC CO	COM	369604103	7281	205900	SH	DEFINED	22
GENERAL ELECTRIC CO	COM	369604103	34558	977335	SH	DEFINED	1
GENERAL ELECTRIC CO	COM	369604103	64299	1818419	SH	DEFINED	2
GENERAL ELECTRIC CO	COM	369604103	20613	582958	SH	DEFINED	5
GENERAL ELECTRIC CO	COM	369604103	110189	3121928	SH	DEFINED	6
GENERAL ELECTRIC CO	COM	369604103	5264	148873	SH	DEFINED	11
GENERAL ELECTRIC CO	COM	369604103	12375	349975	SH	DEFINED	23
GENERAL ELECTRIC CO	COM	369604103	152	4310	SH	DEFINED	16
GENERAL ELECTRIC CO	COM	369604103	12376	350000	SH	DEFINED	7
GENERAL ELECTRIC CO	COM	369604103	2109138	59647570	SH	DEFINED	18
GENERAL ELECTRIC CO	COM	369604103	66314	1875409	SH	DEFINED	21
GENERAL ELECTRIC CO	COM	369604103	11480	324650	SH	DEFINED	20
GENERAL ELECTRIC CO	COM	369604103	1090321	30834863	SH	DEFINED	8
GENERAL ELECTRIC CO	COM	369604103	12800	20000	CALL	DEFINED	13
GENERAL GROWTH PPTYS INC	COM	370021107	1840	28500	SH	DEFINED	3
GENERAL GROWTH PPTYS INC	COM	370021107	293	6000	SH	DEFINED	17
GENERAL GROWTH PPTYS INC	COM	370021107	136	2105	SH	DEFINED	18
GENERAL GROWTH PPTYS INC	COM	370021107	82	1275	SH	DEFINED	2
GENERAL GROWTH PPTYS INC	COM	370021107	210	3250	SH	DEFINED	5
GENERAL GROWTH PPTYS INC	COM	370021107	43	660	SH	DEFINED	11

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GENERAL MARITIME CORP	SHS	Y2692M103	1370	47450	SH	DEFINED	3
GENERAL MLS INC	COM	370334104	53719	922690	SH	DEFINED	6
GENERAL MLS INC	COM	370334104	160	2753	SH	DEFINED	11
GENERAL MLS INC	COM	370334104	121868	2093232	SH	DEFINED	18
GENERAL MLS INC	COM	370334104	406	6973	SH	DEFINED	2
GENERAL MLS INC	COM	370334104	3458	59398	SH	DEFINED	3
GENERAL MLS INC	COM	370334104	42	718	SH	DEFINED	4
GENERAL MLS INC	COM	370334104	353	6060	SH	DEFINED	5
GENERAL MLS INC	COM	370334104	644	11054	SH	DEFINED	21
GENERAL MLS INC	COM	370334104	1866	36817	SH	DEFINED	17
GENERAL MLS INC	COM	370334104	302	5180	SH	DEFINED	20
GENERAL MTRS CORP	DEB SR CV C 33	370442717	76	3350	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CONV B	370442733	83716	3962875	SH	DEFINED	14
GENERAL MTRS CORP	DEB SR CV C 33	370442717	156	9000	PRN	DEFINED	17
GENERAL MTRS CORP	DEB SR CONV B	370442733	56	3475	PRN	DEFINED	17
GENERAL MTRS CORP	COM	370442105	1446	47200	SH	DEFINED	16
GENERAL MTRS CORP	DEB SR CONV A	370442741	220	9475	PRN	DEFINED	17
GENERAL MTRS CORP	DEB SR CV C 33	370442717	172737	7389800	SH	DEFINED	14
GENERAL MTRS CORP	COM	370442105	39	1837	SH	DEFINED	17
GENERAL MTRS CORP	COM	370442105	13265	432920	SH	DEFINED	18
GENERAL MTRS CORP	COM	370442105	98048	3200000	SH	DEFINED	13
GENERAL MTRS CORP	COM	370442105	25	800	SH	DEFINED	23
GENERAL MTRS CORP	COM	370442105	14	450	SH	DEFINED	5
GENERAL MTRS CORP	COM	370442105	77	2500	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CV C 33	370442717	3139	138275	SH	DEFINED	23
GENERAL MTRS CORP	COM	370442105	6278	204906	SH	DEFINED	3
GENERAL MTRS CORP	COM	370442105	18	600	SH	DEFINED	4
GENERAL MTRS CORP	COM	370442105	231647	7560275	SH	DEFINED	8
GENESCO INC	COM	371532102	20711	498710	SH	DEFINED	6
GENESIS HEALTHCARE CORP	COM	37184D101	494	7830	SH	DEFINED	5
GENESIS LEASE LTD	ADR	37183T107	11182	427600	SH	DEFINED	6
GENESIS MICROCHIP INC DEL	COM	37184C103	33	3500	SH	DEFINED	6
GENITOPE CORP	COM	37229P507	5	1100	SH	DEFINED	5
GENLYTE GROUP INC	COM	372302109	29234	414366	SH	DEFINED	3
GENOMIC HEALTH INC	COM	37244C101	26	1510	SH	DEFINED	5
GENTA INC	COM NEW	37245M207	0	1000	SH	DEFINED	2
GENTA INC	COM NEW	37245M207	10	4400	SH	DEFINED	17
GENTEK INC	COM NEW	37245X203	27	800	SH	DEFINED	18
GENTEX CORP	COM	371901109	7	400	SH	DEFINED	2
GENTIVA HEALTH SERVICES INC	COM	37247A102	3	168	SH	DEFINED	2
GENUINE PARTS CO	COM	372460105	820	18700	SH	DEFINED	17
GENUINE PARTS CO	COM	372460105	2386	48703	SH	DEFINED	3
GENUINE PARTS CO	COM	372460105	1312	26777	SH	DEFINED	2
GENUINE PARTS CO	COM	372460105	16	325	SH	DEFINED	11
GENUINE PARTS CO	COM	372460105	330	6741	SH	DEFINED	18
GENUINE PARTS CO	COM	372460105	24	500	SH	DEFINED	5
GENWORTH FINL INC	COM CL A	37247D106	39	1105	SH	DEFINED	2
GENWORTH FINL INC	COM CL A	37247D106	695	19897	SH	DEFINED	5
GENWORTH FINL INC	COM CL A	37247D106	379	10850	SH	DEFINED	6
GENWORTH FINL INC	COM CL A	37247D106	2520	72113	SH	DEFINED	3
GENWORTH FINL INC	COM CL A	37247D106	3	100	SH	DEFINED	17
GENZYME CORP	COM	372917104	14767	246040	SH	DEFINED	1
GENZYME CORP	COM	372917104	1249705	20821468	SH	DEFINED	18
GENZYME CORP	COM	372917104	42	705	SH	DEFINED	2
GENZYME CORP	COM	372917104	110	1825	SH	DEFINED	5
GENZYME CORP	COM	372917104	270	4500	SH	DEFINED	6
GENZYME CORP	COM	372917104	232	3861	SH	DEFINED	4
GENZYME CORP	COM	372917104	2582	43020	SH	DEFINED	3
GENZYME CORP	COM	372917104	81830	1363376	SH	DEFINED	21
GENZYME CORP	COM	372917104	16183	269622	SH	DEFINED	20
GENZYME CORP	COM	372917104	1017	15135	SH	DEFINED	17
GENZYME CORP	NOTE 1.250%12/0	372917AN4	11559	11225000	PRN	DEFINED	18

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GENZYME CORP	COM	372917104	40	668	SH	DEFINED	11
GEO GROUP INC	COM	36159R103	5	120	SH	DEFINED	18
GEORGIA GULF CORP	COM PAR \$0.01	373200203	387	23900	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01	373200203	12798	789500	SH	DEFINED	6
GERBER SCIENTIFIC INC	COM	373730100	328	30950	SH	DEFINED	3
GERDAU AMERISTEEL CORP	COM	37373P105	7460	633900	SH	DEFINED	3
GERDAU S A	SPONSORED ADR	373737105	378	20858	SH	DEFINED	16
GERDAU S A	SPONSORED ADR	373737105	2645	145900	SH	DEFINED	3
GERMAN AMERN BANCORP INC	COM	373865104	1832	137843	SH	DEFINED	6
GETTY RLTY CORP NEW	COM	374297109	7	230	SH	DEFINED	18
GEVITY HR INC	COM	374393106	17	875	SH	DEFINED	5
GEVITY HR INC	COM	374393106	6136	310850	SH	DEFINED	3
GIBRALTAR INDS INC	COM	374689107	15356	678877	SH	DEFINED	6
GIBRALTAR INDS INC	COM	374689107	17760	785133	SH	DEFINED	18
GILEAD SCIENCES INC	COM	375558103	7045	91914	SH	DEFINED	3
GILEAD SCIENCES INC	COM	375558103	38	500	SH	DEFINED	2
GILEAD SCIENCES INC	COM	375558103	51	668	SH	DEFINED	4
GILEAD SCIENCES INC	COM	375558103	2284	29796	SH	DEFINED	5
GILEAD SCIENCES INC	COM	375558103	30626	399554	SH	DEFINED	18
GILEAD SCIENCES INC	COM	375558103	21950	352784	SH	DEFINED	17
GILEAD SCIENCES INC	COM	375558103	15818	206370	SH	DEFINED	1
GLACIER BANCORP INC NEW	COM	37637Q105	8592	357394	SH	DEFINED	1
GLACIER BANCORP INC NEW	COM	37637Q105	538	22368	SH	DEFINED	2
GLACIER BANCORP INC NEW	COM	37637Q105	144	6000	SH	DEFINED	5
GLADSTONE CAPITAL CORP	COM	376535100	33	1400	SH	DEFINED	2
GLATFELTER	COM	377316104	1156	77500	SH	DEFINED	3
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	35	640	SH	DEFINED	4
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	452	8183	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	367930	6658165	SH	DEFINED	18
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	13536	244951	SH	DEFINED	21
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	4609	83400	SH	DEFINED	20
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	5156	98573	SH	DEFINED	17
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	17219	330316	SH	DEFINED	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	856	15488	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	11	200	SH	DEFINED	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1159	20966	SH	DEFINED	3
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	314	5675	SH	DEFINED	5
GLOBAL IMAGING SYSTEMS	COM	37934A100	7027	360352	SH	DEFINED	3
GLOBAL IMAGING SYSTEMS	COM	37934A100	14081	722090	SH	DEFINED	6
GLOBAL IMAGING SYSTEMS	COM	37934A100	3	80	SH	DEFINED	17
GLOBAL INDS LTD	COM	379336100	91	5000	SH	DEFINED	18
GLOBAL INDS LTD	COM	379336100	14825	810530	SH	DEFINED	3
GLOBAL PMTS INC	COM	37940X102	14	425	SH	DEFINED	5
GLOBAL PMTS INC	COM	37940X102	4841	142131	SH	DEFINED	3
GLOBAL PMTS INC	COM	37940X102	10	280	SH	DEFINED	2
GLOBAL PMTS INC	COM	37940X102	48	900	SH	DEFINED	17
GLOBALSANTAFE CORP	SHS	G3930E101	1911	30981	SH	DEFINED	11
GLOBALSANTAFE CORP	SHS	G3930E101	4102	66500	SH	DEFINED	20
GLOBALSANTAFE CORP	SHS	G3930E101	251969	4085102	SH	DEFINED	18
GLOBALSANTAFE CORP	SHS	G3930E101	254	4110	SH	DEFINED	5
GLOBALSANTAFE CORP	SHS	G3930E101	141	2285	SH	DEFINED	2
GLOBALSANTAFE CORP	SHS	G3930E101	2146	34743	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	2762	44780	SH	DEFINED	3
GLOBALSANTAFE CORP	SHS	G3930E101	5	75	SH	DEFINED	17
GLOBALSANTAFE CORP	SHS	G3930E101	5953	96512	SH	DEFINED	21
GMX RES INC	COM	38011M108	6350	206629	SH	DEFINED	18
GOL LINHAS AEREAS INTLG S A	SP ADR REP PFD	38045R107	382	12550	SH	DEFINED	16
GOLAR LNG LTD BERMUDA	SHS	G9456A100	4	300	SH	DEFINED	6
GOLDCORP INC NEW	COM	380956409	3450	143650	SH	DEFINED	7
GOLDCORP INC NEW	COM	380956409	1991	82900	SH	DEFINED	6
GOLDEN CYCLE GOLD CORP	COM	380894105	1	100	SH	DEFINED	18
GOLDEN TELECOM INC	COM	38122G107	7321	132200	SH	DEFINED	3

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GOLDMAN SACHS GROUP INC	COM	38141G104	33	162	SH	DEFINED	16
GOLDMAN SACHS GROUP INC	COM	38141G104	434	2098	SH	DEFINED	21
GOLDMAN SACHS GROUP INC	COM	38141G104	2634	12746	SH	DEFINED	20
GOLDMAN SACHS GROUP INC	COM	38141G104	31051	197825	SH	DEFINED	17
GOLDMAN SACHS GROUP INC	COM	38141G104	250983	1214648	SH	DEFINED	18
GOLDMAN SACHS GROUP INC	COM	38141G104	130063	629450	SH	DEFINED	8
GOLDMAN SACHS GROUP INC	COM	38141G104	2045	9899	SH	DEFINED	5
GOLDMAN SACHS GROUP INC	COM	38141G104	81036	392184	SH	DEFINED	6
GOLDMAN SACHS GROUP INC	COM	38141G104	32933	159380	SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141G104	90	437	SH	DEFINED	4
GOLDMAN SACHS GROUP INC	COM	38141G104	45860	221945	SH	DEFINED	3
GOLDMAN SACHS GROUP INC	COM	38141G104	4591	22217	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	21	100	SH	DEFINED	11
GOODMAN GLOBAL INC	COM	38239A100	12	700	SH	DEFINED	21
GOODMAN GLOBAL INC	COM	38239A100	11900	675362	SH	DEFINED	18
GOODMAN GLOBAL INC	COM	38239A100	312	17700	SH	DEFINED	3
GOODRICH CORP	COM	382388106	12	275	SH	DEFINED	17
GOODRICH CORP	COM	382388106	1070	20779	SH	DEFINED	3
GOODRICH CORP	COM	382388106	59	1142	SH	DEFINED	4
GOODRICH CORP	COM	382388106	7660	148800	SH	DEFINED	11
GOODRICH CORP	COM	382388106	9	176	SH	DEFINED	18
GOODYEAR TIRE & RUBR CO	COM	382550101	11	350	SH	DEFINED	4
GOODYEAR TIRE & RUBR CO	COM	382550101	4067	130400	SH	DEFINED	23
GOODYEAR TIRE & RUBR CO	COM	382550101	58	4009	SH	DEFINED	17
GOODYEAR TIRE & RUBR CO	COM	382550101	28962	928580	SH	DEFINED	6
GOODYEAR TIRE & RUBR CO	COM	382550101	12152	389599	SH	DEFINED	3
GOOGLE INC	CL A	38259P508	293	640	SH	DEFINED	20
GOOGLE INC	CL A	38259P508	1	3	SH	DEFINED	21
GOOGLE INC	CL A	38259P508	117	300	SH	DEFINED	17
GOOGLE INC	CL A	38259P508	104634	228379	SH	DEFINED	18
GOOGLE INC	CL A	38259P508	23	50	SH	DEFINED	11
GOOGLE INC	CL A	38259P508	2417805	5277207	SH	DEFINED	8
GOOGLE INC	CL A	38259P508	250	545	SH	DEFINED	23
GOOGLE INC	CL A	38259P508	3031	6616	SH	DEFINED	1
GOOGLE INC	CL A	38259P508	39	85	SH	DEFINED	4
GOOGLE INC	CL A	38259P508	36	78	SH	DEFINED	2
GOOGLE INC	CL A	38259P508	3274	7147	SH	DEFINED	5
GOOGLE INC	CL A	38259P508	31585	68938	SH	DEFINED	3
GRACO INC	COM	384109104	2	55	SH	DEFINED	18
GRACO INC	COM	384109104	580	14800	SH	DEFINED	11
GRAFTECH INTL LTD	COM	384313102	9121	1004490	SH	DEFINED	3
GRAFTECH INTL LTD	COM	384313102	19552	2153280	SH	DEFINED	6
GRAINGER W W INC	COM	384802104	177	2294	SH	DEFINED	2
GRAINGER W W INC	COM	384802104	85	1100	SH	DEFINED	5
GRAINGER W W INC	COM	384802104	2525	32696	SH	DEFINED	3
GRAINGER W W INC	COM	384802104	42	540	SH	DEFINED	11
GRAINGER W W INC	COM	384802104	963	12462	SH	DEFINED	18
GRAINGER W W INC	COM	384802104	1145	15200	SH	DEFINED	17
GRAINGER W W INC	COM	384802104	2	30	SH	DEFINED	6
GRAMERCY CAP CORP	COM	384871109	7017	228700	SH	DEFINED	18
GRAMERCY CAP CORP	COM	384871109	4150	135260	SH	DEFINED	3
GRANT PRIDECO INC	COM	38821G101	723334	14513125	SH	DEFINED	18
GRANT PRIDECO INC	COM	38821G101	3240	65000	SH	DEFINED	11
GRANT PRIDECO INC	COM	38821G101	343	8000	SH	DEFINED	17
GRANT PRIDECO INC	COM	38821G101	10915	219000	SH	DEFINED	20
GRANT PRIDECO INC	COM	38821G101	139	2785	SH	DEFINED	4
GRANT PRIDECO INC	COM	38821G101	41563	833925	SH	DEFINED	21
GRANT PRIDECO INC	COM	38821G101	12	235	SH	DEFINED	2
GREAT AMERN FINL RES INC	COM	389915109	14311	584580	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	57630	1775950	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	65	2000	SH	DEFINED	5
GREAT PLAINS ENERGY INC	COM	391164100	124	4400	SH	DEFINED	17



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GREAT PLAINS ENERGY INC	COM	391164100	26	800	SH	DEFINED	11
GREAT PLAINS ENERGY INC	COM	391164100	16	500	SH	DEFINED	18
GREAT SOUTHN BANCORP INC	COM	390905107	1899	64852	SH	DEFINED	6
GREATER BAY BANCORP	COM	391648102	1162	43200	SH	DEFINED	1
GREATER BAY BANCORP	COM	391648102	7330	272590	SH	DEFINED	6
GREATER COMMUNITY BANCORP	COM	39167M108	337	19393	SH	DEFINED	6
GREEN MTN COFFEE ROASTERS IN	COM	393122106	105	1660	SH	DEFINED	5
GREENE CNTY BANCSHARES INC	COM NEW	394361208	511	15070	SH	DEFINED	3
GREENFIELD ONLINE INC	COM	395150105	1566	98470	SH	DEFINED	3
GREIF INC	CL A	397624107	21399	192590	SH	DEFINED	3
GREY WOLF INC	COM	397888108	17962	2680824	SH	DEFINED	3
GRIFFON CORP	COM	398433102	25	1000	SH	DEFINED	11
GRIFFON CORP	COM	398433102	9556	386113	SH	DEFINED	6
GROUP 1 AUTOMOTIVE INC	COM	398905109	22732	571591	SH	DEFINED	6
GROUPE CGI INC	CL A SUB VTG	39945C109	136	15735	SH	DEFINED	18
GROUPE DANONE	SPONSORED ADR	399449107	2709	75850	SH	DEFINED	11
GROUPE DANONE	SPONSORED ADR	399449107	35508	994051	SH	DEFINED	18
GROUPE DANONE	SPONSORED ADR	399449107	20	800	SH	DEFINED	17
GROUPE DANONE	SPONSORED ADR	399449107	133	3725	SH	DEFINED	21
GROUPE DANONE	SPONSORED ADR	399449107	541	15150	SH	DEFINED	2
GRUPO FINANCIERO GALICIA S A	SP ADR 10 SH B	399909100	37719	3619877	SH	DEFINED	22
GRUPO SIMEC S A B DE C V	ADR	400491106	9270	750000	SH	DEFINED	3
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	33885	1137068	SH	DEFINED	18
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	149	5010	SH	DEFINED	21
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	1218	40880	SH	DEFINED	16
GSI COMMERCE INC	COM	36238G102	63	2800	SH	DEFINED	5
GSI COMMERCE INC	COM	36238G102	17	1000	SH	DEFINED	17
GSI GROUP INC CDA	COM	36229U102	6	625	SH	DEFINED	5
GUESS INC	COM	401617105	14706	363190	SH	DEFINED	3
GUITAR CTR MGMT INC	COM	402040109	6	140	SH	DEFINED	2
GUITAR CTR MGMT INC	COM	402040109	6405	141950	SH	DEFINED	6
GULF ISLAND FABRICATION INC	COM	402307102	240	8966	SH	DEFINED	3
GULFMARK OFFSHORE INC	COM	402629109	2920	66895	SH	DEFINED	3
GULFMARK OFFSHORE INC	COM	402629109	6902	158130	SH	DEFINED	6
GULFPORT ENERGY CORP	COM NEW	402635304	33	2500	SH	DEFINED	3
GYMBOREE CORP	COM	403777105	10425	260164	SH	DEFINED	3
H & E EQUIPMENT SERVICES INC	COM	404030108	3620	168353	SH	DEFINED	3
HAEMONETICS CORP	COM	405024100	25622	548067	SH	DEFINED	3
HAEMONETICS CORP	COM	405024100	1	30	SH	DEFINED	2
HAIN CELESTIAL GROUP INC	COM	405217100	4366	145185	SH	DEFINED	2
HAIN CELESTIAL GROUP INC	COM	405217100	6218	206780	SH	DEFINED	3
HAIN CELESTIAL GROUP INC	COM	405217100	89	2975	SH	DEFINED	11
HAIN CELESTIAL GROUP INC	COM	405217100	79	3000	SH	DEFINED	17
HALLIBURTON CO	COM	406216101	110	1510	SH	DEFINED	17
HALLIBURTON CO	COM	406216101	101	3181	SH	DEFINED	21
HALLIBURTON CO	COM	406216101	2209	69600	SH	DEFINED	20
HALLIBURTON CO	NOTE 3.125% 7/1	406216AM3	6111	3575000	PRN	DEFINED	18
HALLIBURTON CO	COM	406216101	1121	35320	SH	DEFINED	5
HALLIBURTON CO	COM	406216101	264	8310	SH	DEFINED	2
HALLIBURTON CO	COM	406216101	92	2900	SH	DEFINED	4
HALLIBURTON CO	COM	406216101	22430	706665	SH	DEFINED	3
HALLIBURTON CO	COM	406216101	89794	2829053	SH	DEFINED	18
HALLIBURTON CO	COM	406216101	116	3650	SH	DEFINED	11
HANCOCK HLDG CO	COM	410120109	7551	171687	SH	DEFINED	3
HANDLEMAN CO DEL	COM	410252100	602	86300	SH	DEFINED	6
HANESBRANDS INC	COM	410345102	23624	803800	SH	DEFINED	6
HANESBRANDS INC	COM	410345102	39	1326	SH	DEFINED	2
HANESBRANDS INC	COM	410345102	72	2466	SH	DEFINED	18
HANESBRANDS INC	COM	410345102	6	219	SH	DEFINED	11
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	1540	131960	SH	DEFINED	3
HANMI FINL CORP	COM	410495105	6	300	SH	DEFINED	2
HANOVER COMPRESSOR CO	COM	410768105	0	22	SH	DEFINED	2

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HANOVER INS GROUP INC	COM	410867105	12	250	SH	DEFINED	5
HANOVER INS GROUP INC	COM	410867105	34217	741910	SH	DEFINED	6
HANOVER INS GROUP INC	COM	410867105	15	330	SH	DEFINED	4
HANOVER INS GROUP INC	COM	410867105	2306	50000	SH	DEFINED	1
HANOVER INS GROUP INC	COM	410867105	38	814	SH	DEFINED	2
HANSON PLC NEW	SPONSORED ADR	411349103	15	187	SH	DEFINED	2
HARLAND JOHN H CO	COM	412693103	19	375	SH	DEFINED	21
HARLAND JOHN H CO	COM	412693103	34564	674680	SH	DEFINED	6
HARLAND JOHN H CO	COM	412693103	13967	272634	SH	DEFINED	18
HARLEY DAVIDSON INC	COM	412822108	9815	189185	SH	DEFINED	17
HARLEY DAVIDSON INC	COM	412822108	249	4240	SH	DEFINED	6
HARLEY DAVIDSON INC	COM	412822108	82	1400	SH	DEFINED	2
HARLEY DAVIDSON INC	COM	412822108	176	3000	SH	DEFINED	5
HARLEY DAVIDSON INC	COM	412822108	44	750	SH	DEFINED	4
HARLEY DAVIDSON INC	COM	412822108	2794	47553	SH	DEFINED	3
HARLEY DAVIDSON INC	COM	412822108	200	3400	SH	DEFINED	18
HARLEY DAVIDSON INC	COM	412822108	277	4718	SH	DEFINED	11
HARLEYSVILLE GROUP INC	COM	412824104	4533	139530	SH	DEFINED	3
HARLEYSVILLE GROUP INC	COM	412824104	16355	503383	SH	DEFINED	6
HARLEYSVILLE NATL CORP PA	COM	412850109	4992	280108	SH	DEFINED	6
HARMAN INTL INDS INC	COM	413086109	19	200	SH	DEFINED	5
HARMAN INTL INDS INC	COM	413086109	17	180	SH	DEFINED	4
HARMAN INTL INDS INC	COM	413086109	4558	47438	SH	DEFINED	3
HARMAN INTL INDS INC	COM	413086109	9	92	SH	DEFINED	2
HARMONIC INC	COM	413160102	7382	751775	SH	DEFINED	3
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	53	3360	SH	DEFINED	17
HARRAHS ENTMT INC	COM	413619107	34	399	SH	DEFINED	11
HARRAHS ENTMT INC	COM	413619107	76	900	SH	DEFINED	18
HARRAHS ENTMT INC	COM	413619107	2596	30738	SH	DEFINED	3
HARRAHS ENTMT INC	COM	413619107	5509	65236	SH	DEFINED	5
HARRINGTON WEST FINL GROUP I	COM	41383L104	1150	67635	SH	DEFINED	6
HARRINGTON WEST FINL GROUP I	COM	41383L104	170	10000	SH	DEFINED	4
HARRIS & HARRIS GROUP INC	COM	413833104	26	2000	SH	DEFINED	11
HARRIS & HARRIS GROUP INC	COM	413833104	27	2090	SH	DEFINED	5
HARRIS CORP DEL	COM	413875105	13	250	SH	DEFINED	4
HARRIS CORP DEL	COM	413875105	1579	31000	SH	DEFINED	22
HARRIS CORP DEL	COM	413875105	65399	1283586	SH	DEFINED	3
HARRIS CORP DEL	COM	413875105	7	136	SH	DEFINED	2
HARRIS CORP DEL	COM	413875105	28	548	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	5533	108600	SH	DEFINED	23
HARRIS CORP DEL	COM	413875105	122	2387	SH	DEFINED	18
HARSCO CORP	COM	415864107	1301	29000	SH	DEFINED	18
HARSCO CORP	COM	415864107	3334	74320	SH	DEFINED	3
HARTE-HANKS INC	COM	416196103	386	14000	SH	DEFINED	11
HARTE-HANKS INC	COM	416196103	1104	40000	SH	DEFINED	1
HARTE-HANKS INC	COM	416196103	19	700	SH	DEFINED	17
HARTFORD FINL SVCS GROUP INC	COM	416515104	20135	210664	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	78381	820056	SH	DEFINED	18
HARTFORD FINL SVCS GROUP INC	COM	416515104	560	6949	SH	DEFINED	17
HARTFORD FINL SVCS GROUP INC	COM	416515104	1003	10499	SH	DEFINED	2
HARTFORD FINL SVCS GROUP INC	COM	416515104	6681	69895	SH	DEFINED	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	23380	244610	SH	DEFINED	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	1944	20343	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	3087	32300	SH	DEFINED	20
HARTMARX CORP	COM	417119104	30	4030	SH	DEFINED	6
HARVEST ENERGY TR	TRUST UNIT	41752X101	125	5100	SH	DEFINED	5
HASBRO INC	COM	418056107	9	310	SH	DEFINED	4
HASBRO INC	COM	418056107	0	1	SH	DEFINED	21
HASBRO INC	COM	418056107	2337	81647	SH	DEFINED	3
HASBRO INC	COM	418056107	7	240	SH	DEFINED	18
HASBRO INC	COM	418056107	11	400	SH	DEFINED	11
HASBRO INC	COM	418056107	9	300	SH	DEFINED	2

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HASTINGS ENTMT INC	COM	418365102	1022	167521	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	101	3890	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	130	5000	SH	DEFINED	18
HAWAIIAN ELEC INDUSTRIES	COM	419870100	14	544	SH	DEFINED	11
HAWAIIAN ELEC INDUSTRIES	COM	419870100	104	4000	SH	DEFINED	2
HAWAIIAN HOLDINGS INC	COM	419879101	7	2200	SH	DEFINED	2
HAWKINS INC	COM	420261109	183	12409	SH	DEFINED	6
HCC INS HLDGS INC	COM	404132102	14505	470933	SH	DEFINED	3
HCC INS HLDGS INC	COM	404132102	2330	75645	SH	DEFINED	1
HCC INS HLDGS INC	COM	404132102	12	390	SH	DEFINED	4
HCC INS HLDGS INC	COM	404132102	9400	305200	SH	DEFINED	6
HCC INS HLDGS INC	COM	404132102	26	845	SH	DEFINED	18
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	16	250	SH	DEFINED	11
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	851	13200	SH	DEFINED	3
HEADWATERS INC	COM	42210P102	19261	881510	SH	DEFINED	6
HEADWATERS INC	COM	42210P102	10	480	SH	DEFINED	4
HEADWATERS INC	COM	42210P102	17	800	SH	DEFINED	11
HEALTH CARE PPTY INVS INC	COM	421915109	242	6704	SH	DEFINED	11
HEALTH CARE PPTY INVS INC	COM	421915109	29	800	SH	DEFINED	2
HEALTH CARE PPTY INVS INC	COM	421915109	133	3675	SH	DEFINED	5
HEALTH CARE PPTY INVS INC	COM	421915109	674	18700	SH	DEFINED	18
HEALTH CARE PPTY INVS INC	COM	421915109	6693	235683	SH	DEFINED	17
HEALTH CARE PPTY INVS INC	COM	421915109	29	800	SH	DEFINED	3
HEALTH CARE REIT INC	COM	42217K106	44	1000	SH	DEFINED	18
HEALTH CARE REIT INC	COM	42217K106	2157	56619	SH	DEFINED	17
HEALTH CARE REIT INC	COM	42217K106	8	180	SH	DEFINED	2
HEALTH CARE REIT INC	COM	42217K106	20	450	SH	DEFINED	5
HEALTH MGMT ASSOC INC NEW	CL A	421933102	51	4720	SH	DEFINED	6
HEALTH MGMT ASSOC INC NEW	CL A	421933102	124	11426	SH	DEFINED	5
HEALTH MGMT ASSOC INC NEW	CL A	421933102	108	9979	SH	DEFINED	18
HEALTH MGMT ASSOC INC NEW	CL A	421933102	22	1000	SH	DEFINED	17
HEALTH NET INC	COM	42222G108	1056861	19640597	SH	DEFINED	8
HEALTH NET INC	COM	42222G108	21958	408058	SH	DEFINED	3
HEALTH NET INC	COM	42222G108	479	8900	SH	DEFINED	16
HEALTH NET INC	COM	42222G108	2556	47500	SH	DEFINED	23
HEALTH NET INC	COM	42222G108	36402	676500	SH	DEFINED	18
HEALTH NET INC	COM	42222G108	143	2656	SH	DEFINED	20
HEALTH NET INC	COM	42222G108	3266	60700	SH	DEFINED	22
HEALTH NET INC	COM	42222G108	10687	198600	SH	DEFINED	6
HEALTHCARE RLTY TR	COM	421946104	56	1511	SH	DEFINED	18
HEALTHSPRING INC	COM	42224N101	11837	502620	SH	DEFINED	3
HEALTHTRONICS INC	COM	42222L107	3	575	SH	DEFINED	5
HEALTHWAYS INC	COM	422245100	993	21250	SH	DEFINED	11
HEALTHWAYS INC	COM	422245100	15	325	SH	DEFINED	5
HEARST-ARGYLE TELEVISION INC	COM	422317107	27	1000	SH	DEFINED	11
HEARST-ARGYLE TELEVISION INC	COM	422317107	213	7828	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM	422347104	373	23500	SH	DEFINED	5
HEARTLAND PMT SYS INC	COM	42235N108	421	17800	SH	DEFINED	11
HECLA MNG CO	COM	422704106	1535	169400	SH	DEFINED	3
HEICO CORP NEW	CL A	422806208	14518	463085	SH	DEFINED	18
HEIDRICK & STRUGGLES INTL IN	COM	422819102	7440	153553	SH	DEFINED	3
HEINZ H J CO	COM	423074103	353	7500	SH	DEFINED	1
HEINZ H J CO	COM	423074103	64655	1372136	SH	DEFINED	18
HEINZ H J CO	COM	423074103	38	800	SH	DEFINED	4
HEINZ H J CO	COM	423074103	212	4498	SH	DEFINED	5
HEINZ H J CO	COM	423074103	1173	24902	SH	DEFINED	2
HEINZ H J CO	COM	423074103	306	6500	SH	DEFINED	6
HEINZ H J CO	COM	423074103	140	2962	SH	DEFINED	11
HEINZ H J CO	COM	423074103	8693	229256	SH	DEFINED	17
HEINZ H J CO	COM	423074103	321	6805	SH	DEFINED	21
HEINZ H J CO	COM	423074103	2529	53675	SH	DEFINED	3
HEINZ H J CO	COM	423074103	133	2825	SH	DEFINED	20

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HELEN OF TROY CORP LTD	COM	G4388N106	516	22700	SH	DEFINED	3
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	15	410	SH	DEFINED	4
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	149	4000	SH	DEFINED	2
HELLENIC TELECOM ORGANIZATN	SPONSORED ADR	423325307	13	1200	SH	DEFINED	17
HELMERICH & PAYNE INC	COM	423452101	390	12860	SH	DEFINED	6
HELMERICH & PAYNE INC	COM	423452101	770	25370	SH	DEFINED	2
HELMERICH & PAYNE INC	COM	423452101	2745	90490	SH	DEFINED	3
HELMERICH & PAYNE INC	COM	423452101	209	3000	SH	DEFINED	17
HENRY JACK & ASSOC INC	COM	426281101	21335	887102	SH	DEFINED	3
HENRY JACK & ASSOC INC	COM	426281101	5	190	SH	DEFINED	4
HERCULES INC	COM	427056106	37307	1909247	SH	DEFINED	3
HERCULES INC	COM	427056106	20	1440	SH	DEFINED	17
HERITAGE COMMERCE CORP	COM	426927109	43	1700	SH	DEFINED	3
HERSHA HOSPITALITY TR	SH BEN INT A	427825104	2081	176629	SH	DEFINED	3
HERSHEY CO	COM	427866108	1727	31587	SH	DEFINED	3
HERSHEY CO	COM	427866108	2394	43796	SH	DEFINED	18
HERSHEY CO	COM	427866108	58	1059	SH	DEFINED	11
HERSHEY CO	COM	427866108	426	8150	SH	DEFINED	17
HERSHEY CO	COM	427866108	11	200	SH	DEFINED	5
HERSHEY CO	COM	427866108	707	12929	SH	DEFINED	2
HERSHEY CO	COM	427866108	19244	352070	SH	DEFINED	1
HERSHEY CO	COM	427866108	16	285	SH	DEFINED	4
HERTZ GLOBAL HOLDINGS INC	COM	42805T105	85	3600	SH	DEFINED	3
HERTZ GLOBAL HOLDINGS INC	COM	42805T105	48746	2056800	SH	DEFINED	8
HERTZ GLOBAL HOLDINGS INC	COM	42805T105	4	160	SH	DEFINED	18
HESS CORP	COM	42809H107	194	3500	SH	DEFINED	11
HESS CORP	COM	42809H107	842	15175	SH	DEFINED	6
HESS CORP	COM	42809H107	2	40	SH	DEFINED	2
HESS CORP	COM	42809H107	5739	103463	SH	DEFINED	3
HESS CORP	COM	42809H107	1357	24470	SH	DEFINED	18
HEWITT ASSOCS INC	COM	42822Q100	63873	2185200	SH	DEFINED	18
HEWLETT PACKARD CO	COM	428236103	3098	77170	SH	DEFINED	2
HEWLETT PACKARD CO	COM	428236103	471	11724	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	8281	251714	SH	DEFINED	17
HEWLETT PACKARD CO	COM	428236103	114781	2859520	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	2804	69864	SH	DEFINED	5
HEWLETT PACKARD CO	COM	428236103	90424	2252712	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	1907	47500	SH	DEFINED	1
HEWLETT PACKARD CO	COM	428236103	7952	198114	SH	DEFINED	22
HEWLETT PACKARD CO	COM	428236103	11921	296975	SH	DEFINED	23
HEWLETT PACKARD CO	COM	428236103	9	215	SH	DEFINED	21
HEWLETT PACKARD CO	COM	428236103	850285	21182976	SH	DEFINED	8
HEWLETT PACKARD CO	COM	428236103	1322	32936	SH	DEFINED	4
HEWLETT PACKARD CO	COM	428236103	5307	132219	SH	DEFINED	18
HEWLETT PACKARD CO	COM	428236103	1793	44673	SH	DEFINED	16
HEWLETT PACKARD CO	COM	428236103	17250	15000	CALL	DEFINED	13
HEXCEL CORP NEW	COM	428291108	13	660	SH	DEFINED	18
HEXCEL CORP NEW	COM	428291108	476	24000	SH	DEFINED	5
HICKORY TECH CORP	COM	429060106	1380	199138	SH	DEFINED	6
HIGHLAND HOSPITALITY CORP	COM	430141101	18546	1041907	SH	DEFINED	3
HIGHWOODS PPTYS INC	COM	431284108	55	1400	SH	DEFINED	5
HIGHWOODS PPTYS INC	COM	431284108	166	4200	SH	DEFINED	2
HILB ROGAL & HOBBS CO	COM	431294107	6	121	SH	DEFINED	2
HILB ROGAL & HOBBS CO	COM	431294107	15	310	SH	DEFINED	4
HILB ROGAL & HOBBS CO	COM	431294107	7734	157682	SH	DEFINED	1
HILLENBRAND INDS INC	COM	431573104	7	110	SH	DEFINED	18
HILLENBRAND INDS INC	COM	431573104	376	6333	SH	DEFINED	2
HILLENBRAND INDS INC	COM	431573104	11953	201325	SH	DEFINED	3
HILTON HOTELS CORP	NOTE 3.375% 4/1	432848AZ2	8625	5300000	PRN	DEFINED	18
HILTON HOTELS CORP	COM	432848109	33971	944677	SH	DEFINED	18
HILTON HOTELS CORP	COM	432848109	36	1000	SH	DEFINED	11
HILTON HOTELS CORP	COM	432848109	112	4400	SH	DEFINED	17

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HILTON HOTELS CORP	COM	432848109	1394	38755	SH	DEFINED	5
HILTON HOTELS CORP	COM	432848109	8344	232044	SH	DEFINED	3
HILTON HOTELS CORP	COM	432848109	13	370	SH	DEFINED	4
HITACHI LIMITED	ADR 10 COM	433578507	39	500	SH	DEFINED	18
HITACHI LIMITED	ADR 10 COM	433578507	1320	18640	SH	DEFINED	17
HITTITE MICROWAVE CORP	COM	43365Y104	6	155	SH	DEFINED	18
HMN FINL INC	COM	40424G108	1067	31540	SH	DEFINED	6
HMS HLDGS CORP	COM	40425J101	32	1485	SH	DEFINED	5
HNI CORP	COM	40425I100	1	20	SH	DEFINED	6
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	3	1075	SH	DEFINED	5
HOLLY CORP	COM PAR \$0.01	435758305	1	20	SH	DEFINED	6
HOLLY CORP	COM PAR \$0.01	435758305	4	64	SH	DEFINED	2
HOLLY CORP	COM PAR \$0.01	435758305	78425	1322508	SH	DEFINED	3
HOME BANCSHARES INC	COM	436893200	304	13800	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	211	5754	SH	DEFINED	1
HOME DEPOT INC	COM	437076102	2589	70474	SH	DEFINED	2
HOME DEPOT INC	COM	437076102	1114032	30322043	SH	DEFINED	18
HOME DEPOT INC	COM	437076102	196	5335	SH	DEFINED	4
HOME DEPOT INC	COM	437076102	215	5861	SH	DEFINED	11
HOME DEPOT INC	COM	437076102	167	4532	SH	DEFINED	16
HOME DEPOT INC	COM	437076102	5511	150000	SH	DEFINED	7
HOME DEPOT INC	COM	437076102	3904	106250	SH	DEFINED	23
HOME DEPOT INC	COM	437076102	1293396	35204029	SH	DEFINED	8
HOME DEPOT INC	COM	437076102	34387	812942	SH	DEFINED	17
HOME DEPOT INC	COM	437076102	9879	268888	SH	DEFINED	20
HOME DEPOT INC	COM	437076102	56680	1542722	SH	DEFINED	21
HOME DEPOT INC	COM	437076102	97341	2653649	SH	DEFINED	6
HOME DEPOT INC	COM	437076102	6610	179920	SH	DEFINED	5
HOME DEPOT INC	COM	437076102	37080	1009253	SH	DEFINED	3
HOME INNS & HOTELS MGMT INC	SPON ADR	43713W107	22	600	SH	DEFINED	16
HOME PROPERTIES INC	COM	437306103	449	8500	SH	DEFINED	18
HOME SOLUTIONS AMER INC	COM	437355100	4	740	SH	DEFINED	4
HONDA MOTOR LTD	AMERN SHS	438128308	110	3145	SH	DEFINED	21
HONDA MOTOR LTD	AMERN SHS	438128308	32899	943475	SH	DEFINED	18
HONDA MOTOR LTD	AMERN SHS	438128308	17	500	SH	DEFINED	5
HONDA MOTOR LTD	AMERN SHS	438128308	146	4175	SH	DEFINED	2
HONDA MOTOR LTD	AMERN SHS	438128308	3578	102600	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	7241	157200	SH	DEFINED	20
HONEYWELL INTL INC	COM	438516106	17850	387540	SH	DEFINED	21
HONEYWELL INTL INC	COM	438516106	7600	165000	SH	DEFINED	7
HONEYWELL INTL INC	COM	438516106	444	9630	SH	DEFINED	11
HONEYWELL INTL INC	COM	438516106	5039	109402	SH	DEFINED	5
HONEYWELL INTL INC	COM	438516106	7581	164594	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	90941	1974412	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	13289	288515	SH	DEFINED	4
HONEYWELL INTL INC	COM	438516106	31689	687990	SH	DEFINED	3
HONEYWELL INTL INC	COM	438516106	2500	58460	SH	DEFINED	17
HONEYWELL INTL INC	COM	438516106	625639	13583139	SH	DEFINED	18
HOOKE FURNITURE CORP	COM	439038100	4005	199775	SH	DEFINED	6
HOOKE FURNITURE CORP	COM	439038100	6	275	SH	DEFINED	5
HORACE MANN EDUCATORS CORP N	COM	440327104	22352	1087670	SH	DEFINED	6
HORACE MANN EDUCATORS CORP N	COM	440327104	598	29100	SH	DEFINED	18
HORIZON LINES INC	COM	44044K101	8979	273587	SH	DEFINED	3
HORMEL FOODS CORP	COM	440452100	39	1050	SH	DEFINED	18
HORMEL FOODS CORP	COM	440452100	5261	141460	SH	DEFINED	3
HORNBECK OFFSHORE SVCS INC N	COM	440543106	3326	116100	SH	DEFINED	6
HOSPIRA INC	COM	441060100	959	24293	SH	DEFINED	17
HOSPIRA INC	COM	441060100	23	554	SH	DEFINED	11
HOSPIRA INC	COM	441060100	488	11943	SH	DEFINED	18
HOSPIRA INC	COM	441060100	1041	25452	SH	DEFINED	3
HOSPIRA INC	COM	441060100	104	2550	SH	DEFINED	2
HOSPIRA INC	COM	441060100	478	11700	SH	DEFINED	5

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HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	658	15075	SH	DEFINED	17
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	92	1960	SH	DEFINED	5
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	47	1000	SH	DEFINED	11
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	2494	53299	SH	DEFINED	3
HOST HOTELS & RESORTS INC	COM	44107P104	402	15291	SH	DEFINED	18
HOST HOTELS & RESORTS INC	COM	44107P104	665	31093	SH	DEFINED	17
HOST HOTELS & RESORTS INC	COM	44107P104	4517	171700	SH	DEFINED	22
HOST HOTELS & RESORTS INC	COM	44107P104	18800	714567	SH	DEFINED	3
HOST HOTELS & RESORTS INC	COM	44107P104	34	1276	SH	DEFINED	2
HOUSEVALUES INC	COM	44183Y102	24804	4902006	SH	DEFINED	13
HOUSEVALUES INC	COM	44183Y102	63	12471	SH	DEFINED	18
HOUSTON EXPL CO	COM	442120101	21715	402510	SH	DEFINED	6
HOUSTON WIRE & CABLE CO	COM	44244K109	8082	288450	SH	DEFINED	3
HOVNIANIAN ENTERPRISES INC	CL A	442487203	5	210	SH	DEFINED	2
HOVNIANIAN ENTERPRISES INC	CL A	442487203	3475	138125	SH	DEFINED	8
HRPT PPTYS TR	COM SH BEN INT	40426W101	22	1875	SH	DEFINED	17
HRPT PPTYS TR	COM SH BEN INT	40426W101	89	7215	SH	DEFINED	18
HSBC HLDGS PLC	SPON ADR NEW	404280406	1670	19931	SH	DEFINED	17
HSBC HLDGS PLC	SPON ADR NEW	404280406	32	370	SH	DEFINED	4
HSBC HLDGS PLC	SPON ADR NEW	404280406	248	2824	SH	DEFINED	2
HSBC HLDGS PLC	ADR A 1/40PF A	404280604	79	3160	SH	DEFINED	18
HSBC HLDGS PLC	SPON ADR NEW	404280406	12015	144846	SH	DEFINED	6
HSBC HLDGS PLC	SPON ADR NEW	404280406	1569	17865	SH	DEFINED	11
HSBC HLDGS PLC	SPON ADR NEW	404280406	105	1195	SH	DEFINED	21
HSBC HLDGS PLC	SPON ADR NEW	404280406	92	1050	SH	DEFINED	5
HSBC HLDGS PLC	SPON ADR NEW	404280406	32314	367995	SH	DEFINED	18
HUB GROUP INC	CL A	443320106	20371	702701	SH	DEFINED	3
HUBBELL INC	CL B	443510201	145	3000	SH	DEFINED	2
HUBBELL INC	CL B	443510201	241	5000	SH	DEFINED	5
HUBBELL INC	CL B	443510201	193	4000	SH	DEFINED	11
HUBBELL INC	CL B	443510201	37645	780369	SH	DEFINED	18
HUBBELL INC	CL B	443510201	235	4592	SH	DEFINED	17
HUBBELL INC	CL B	443510201	68	1400	SH	DEFINED	21
HUDSON CITY BANCORP	COM	443683107	1111	81217	SH	DEFINED	3
HUDSON CITY BANCORP	COM	443683107	369	27000	SH	DEFINED	1
HUDSON CITY BANCORP	COM	443683107	755	55200	SH	DEFINED	6
HUDSON CITY BANCORP	COM	443683107	128957	9426661	SH	DEFINED	18
HUDSON CITY BANCORP	COM	443683107	96	6992	SH	DEFINED	21
HUDSON CITY BANCORP	COM	443683107	863	63098	SH	DEFINED	20
HUDSON CITY BANCORP	COM	443683107	242	17670	SH	DEFINED	5
HUDSON HIGHLAND GROUP INC	COM	443792106	25	1600	SH	DEFINED	6
HUDSON HIGHLAND GROUP INC	COM	443792106	22	1380	SH	DEFINED	5
HUGHES COMMUNICATIONS INC	COM	444398101	0	10	SH	DEFINED	18
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	101	4000	SH	DEFINED	18
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	0	15	SH	DEFINED	6
HUMAN GENOME SCIENCES INC	COM	444903108	31	2900	SH	DEFINED	2
HUMANA INC	COM	444859102	2025	34900	SH	DEFINED	22
HUMANA INC	COM	444859102	18	350	SH	DEFINED	17
HUMANA INC	COM	444859102	2153	37100	SH	DEFINED	23
HUMANA INC	COM	444859102	80590	1389000	SH	DEFINED	8
HUMANA INC	COM	444859102	43772	754434	SH	DEFINED	3
HUMANA INC	COM	444859102	806	13900	SH	DEFINED	1
HUMANA INC	COM	444859102	5431	93600	SH	DEFINED	6
HUMANA INC	COM	444859102	77	1330	SH	DEFINED	18
HUNT J B TRANS SVCS INC	COM	445658107	26	1000	SH	DEFINED	11
HUNT J B TRANS SVCS INC	COM	445658107	449	17100	SH	DEFINED	5
HUNT J B TRANS SVCS INC	COM	445658107	4341	165450	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	5154	235861	SH	DEFINED	2
HUNTINGTON BANCSHARES INC	COM	446150104	1976	90441	SH	DEFINED	3
HUNTINGTON BANCSHARES INC	COM	446150104	485	22200	SH	DEFINED	1
HUNTINGTON BANCSHARES INC	COM	446150104	391	17900	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	37	1716	SH	DEFINED	18

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HUNTINGTON BANCSHARES INC	COM	446150104	48	1995	SH	DEFINED	17
HUNTINGTON BANCSHARES INC	COM	446150104	48	2200	SH	DEFINED	5
HUNTSMAN CORP	COM	447011107	1294	67800	SH	DEFINED	3
HUNTSMAN CORP	COM	447011107	11138	583440	SH	DEFINED	6
HUNTSMAN CORP	PFD MND CV 5%	447011206	636	15000	SH	DEFINED	7
HUTTIG BLDG PRODS INC	COM	448451104	989	163400	SH	DEFINED	6
HYPERION SOLUTIONS CORP	COM	44914M104	23870	460535	SH	DEFINED	3
HYPERION SOLUTIONS CORP	COM	44914M104	28	855	SH	DEFINED	17
I-FLOW CORP	COM NEW	449520303	20	1500	SH	DEFINED	17
I-MANY INC	COM	44973Q103	21	10425	SH	DEFINED	5
IAC INTERACTIVECORP	COM NEW	44919P300	2323	61598	SH	DEFINED	11
IAC INTERACTIVECORP	COM NEW	44919P300	1001	26535	SH	DEFINED	6
IAC INTERACTIVECORP	COM NEW	44919P300	4597	121900	SH	DEFINED	20
IAC INTERACTIVECORP	COM NEW	44919P300	24	637	SH	DEFINED	2
IAC INTERACTIVECORP	COM NEW	44919P300	7896	209378	SH	DEFINED	3
IAC INTERACTIVECORP	COM NEW	44919P300	517584	13725368	SH	DEFINED	18
IAC INTERACTIVECORP	COM NEW	44919P300	8485	225000	SH	DEFINED	7
IAC INTERACTIVECORP	COM NEW	44919P300	492	13050	SH	DEFINED	23
IAC INTERACTIVECORP	COM NEW	44919P300	263970	7000000	SH	DEFINED	13
IAC INTERACTIVECORP	COM NEW	44919P300	35675	946048	SH	DEFINED	21
IAC INTERACTIVECORP	COM NEW	44919P300	257	8722	SH	DEFINED	17
IAC INTERACTIVECORP	COM NEW	44919P300	1617489	42892844	SH	DEFINED	8
IAMGOLD CORP	COM	450913108	7642	989500	SH	DEFINED	7
IBERIABANK CORP	COM	450828108	8	150	SH	DEFINED	21
IBERIABANK CORP	COM	450828108	9565	171850	SH	DEFINED	18
IBERIABANK CORP	COM	450828108	2722	48900	SH	DEFINED	1
IBERIABANK CORP	COM	450828108	4465	80225	SH	DEFINED	6
IBIS TECHNOLOGY CORP	COM	450909106	4	3000	SH	DEFINED	5
ICICI BK LTD	ADR	45104G104	19	700	SH	DEFINED	17
ICICI BK LTD	ADR	45104G104	226	6138	SH	DEFINED	16
ICICI BK LTD	ADR	45104G104	18	500	SH	DEFINED	11
ICICI BK LTD	ADR	45104G104	4623	125800	SH	DEFINED	3
ICO INC NEW	COM	449293109	26	4190	SH	DEFINED	5
ICT GROUP INC	COM	44929Y101	3120	178263	SH	DEFINED	3
ICU MED INC	COM	44930G107	2904	74090	SH	DEFINED	3
IDACORP INC	COM	451107106	10	306	SH	DEFINED	18
IDACORP INC	COM	451107106	9	267	SH	DEFINED	17
IDACORP INC	COM	451107106	2447	72310	SH	DEFINED	6
IDEARC INC	COM	451663108	549	15644	SH	DEFINED	18
IDEARC INC	COM	451663108	10	280	SH	DEFINED	3
IDEARC INC	COM	451663108	2	59	SH	DEFINED	4
IDEARC INC	COM	451663108	72	2042	SH	DEFINED	5
IDEARC INC	COM	451663108	622	17710	SH	DEFINED	11
IDEARC INC	COM	451663108	0	8	SH	DEFINED	21
IDEARC INC	COM	451663108	17220	490607	SH	DEFINED	6
IDEARC INC	COM	451663108	61	1733	SH	DEFINED	2
IDEX CORP	COM	45167R104	13	265	SH	DEFINED	21
IDEX CORP	COM	45167R104	9849	193570	SH	DEFINED	1
IDEX CORP	COM	45167R104	0	0	SH	DEFINED	5
IDEX CORP	COM	45167R104	34733	682651	SH	DEFINED	18
IDEX CORP	COM	45167R104	3255	62400	SH	DEFINED	17
IDEXX LABS INC	COM	45168D104	1087	12400	SH	DEFINED	11
IDEXX LABS INC	COM	45168D104	59	675	SH	DEFINED	5
IDEXX LABS INC	COM	45168D104	2569	29315	SH	DEFINED	3
IDEXX LABS INC	COM	45168D104	30	345	SH	DEFINED	18
IDT CORP	CL B	448947309	72	6330	SH	DEFINED	5
IHOP CORP	COM	449623107	96	2000	SH	DEFINED	17
IHS INC	CL A	451734107	872	21200	SH	DEFINED	3
IKON OFFICE SOLUTIONS INC	COM	451713101	21988	1530102	SH	DEFINED	3
IKON OFFICE SOLUTIONS INC	COM	451713101	23	1610	SH	DEFINED	6
ILLINOIS TOOL WKS INC	COM	452308109	2107	40840	SH	DEFINED	18
ILLINOIS TOOL WKS INC	COM	452308109	15503	300439	SH	DEFINED	2

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ILLINOIS TOOL WKS INC	COM	452308109	196	3800	SH	DEFINED	5
ILLINOIS TOOL WKS INC	COM	452308109	583	11300	SH	DEFINED	6
ILLINOIS TOOL WKS INC	COM	452308109	23	450	SH	DEFINED	4
ILLINOIS TOOL WKS INC	COM	452308109	3622	70203	SH	DEFINED	3
ILLINOIS TOOL WKS INC	COM	452308109	4877	94512	SH	DEFINED	11
ILLINOIS TOOL WKS INC	COM	452308109	330	6400	SH	DEFINED	1
ILLINOIS TOOL WKS INC	COM	452308109	2705	28082	SH	DEFINED	17
ILLUMINA INC	COM	452327109	14736	502926	SH	DEFINED	3
IMAGE ENTMT INC	COM NEW	452439201	84	20000	SH	DEFINED	5
IMATION CORP	COM	45245A107	5076	125717	SH	DEFINED	3
IMATION CORP	COM	45245A107	5	130	SH	DEFINED	18
IMCLONE SYS INC	COM	45245W109	11561	283555	SH	DEFINED	21
IMCLONE SYS INC	COM	45245W109	5467	134084	SH	DEFINED	20
IMCLONE SYS INC	COM	45245W109	26274	644435	SH	DEFINED	8
IMCLONE SYS INC	COM	45245W109	382733	9387620	SH	DEFINED	18
IMERGENT INC	COM	45247Q100	5048	259398	SH	DEFINED	3
IMMUCOR INC	COM	452526106	11	385	SH	DEFINED	2
IMMUNICON CORP DEL	COM	45260A107	9	3000	SH	DEFINED	11
IMPERIAL OIL LTD	COM NEW	453038408	33	885	SH	DEFINED	18
IMPERIAL OIL LTD	COM NEW	453038408	4359	117500	SH	DEFINED	7
IMPERIAL SUGAR CO NEW	COM NEW	453096208	91	2700	SH	DEFINED	3
IMPERIAL SUGAR CO NEW	COM NEW	453096208	289	8884	SH	DEFINED	14
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	60	1000	SH	DEFINED	17
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	51	565	SH	DEFINED	18
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	38	420	SH	DEFINED	2
IMS HEALTH INC	COM	449934108	960	32363	SH	DEFINED	3
IMS HEALTH INC	COM	449934108	5235	203149	SH	DEFINED	17
IMS HEALTH INC	COM	449934108	44205	1490400	SH	DEFINED	18
IMS HEALTH INC	COM	449934108	59	2000	SH	DEFINED	11
IMS HEALTH INC	COM	449934108	106	3582	SH	DEFINED	2
IMS HEALTH INC	COM	449934108	59	1984	SH	DEFINED	5
INCYTE CORP	NOTE 3.500% 2/1	45337CAE2	6746	7650000	PRN	DEFINED	18
INDEPENDENT BANK CORP MASS	COM	453836108	425	12900	SH	DEFINED	5
INDEPENDENT BANK CORP MASS	COM	453836108	1539	46724	SH	DEFINED	6
INDEPENDENT BANK CORP MICH	COM	453838104	5207	255600	SH	DEFINED	6
INDEVUS PHARMACEUTICALS INC	COM	454072109	7	1000	SH	DEFINED	5
INDUSTRIAL SVCS AMER INC FLA	COM	456314103	296	44526	SH	DEFINED	6
INDYMAC BANCORP INC	COM	456607100	47869	1493576	SH	DEFINED	6
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	7962	554399	SH	DEFINED	6
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	1299	83423	SH	DEFINED	18
INFINITY PHARMACEUTICALS INC	COM	45665G303	2772	230200	SH	DEFINED	18
INFINITY PPTY & CAS CORP	COM	45665Q103	29961	639381	SH	DEFINED	6
INFOCUS CORP	COM	45665B106	5	1910	SH	DEFINED	5
INFORMATICA CORP	COM	45666Q102	8	590	SH	DEFINED	18
INFOSPACE INC	COM NEW	45678T201	270	10500	SH	DEFINED	6
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	1297	25802	SH	DEFINED	22
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	20	400	SH	DEFINED	18
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	2231	44400	SH	DEFINED	3
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	924	18394	SH	DEFINED	16
INFOUSA INC NEW	COM	456818301	4443	461890	SH	DEFINED	3
ING GROEP N V	SPONSORED ADR	456837103	35578	840489	SH	DEFINED	18
ING GROEP N V	SPONSORED ADR	456837103	43	1010	SH	DEFINED	4
ING GROEP N V	SPONSORED ADR	456837103	372	8779	SH	DEFINED	2
ING GROEP N V	SPONSORED ADR	456837103	122	3094	SH	DEFINED	17
ING GROEP N V	SPONSORED ADR	456837103	112	2655	SH	DEFINED	21
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	762	17576	SH	DEFINED	5
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	4	100	SH	DEFINED	6
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	1838	42374	SH	DEFINED	18
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	2204	50825	SH	DEFINED	3
INGLES MKTS INC	CL A	457030104	837	20500	SH	DEFINED	6
INGLES MKTS INC	CL A	457030104	9	509	SH	DEFINED	17
INGRAM MICRO INC	CL A	457153104	29	1500	SH	DEFINED	16



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INGRAM MICRO INC	CL A	457153104	4743	245622	SH	DEFINED	3
INGRAM MICRO INC	CL A	457153104	31940	1654050	SH	DEFINED	6
INNKEEPERS USA TR	COM	4576J0104	33	2000	SH	DEFINED	2
INNKEEPERS USA TR	COM	4576J0104	5428	333430	SH	DEFINED	3
INNKEEPERS USA TR	COM	4576J0104	530	31292	SH	DEFINED	17
INPHONIC INC	COM	45772G105	16	1475	SH	DEFINED	5
INPUT/OUTPUT INC	COM	457652105	91168	6615944	SH	DEFINED	18
INPUT/OUTPUT INC	COM	457652105	232	16805	SH	DEFINED	20
INPUT/OUTPUT INC	COM	457652105	16	1140	SH	DEFINED	21
INSIGHT ENTERPRISES INC	COM	45765U103	1837	102175	SH	DEFINED	3
INSMED INC	COM NEW	457669208	9	4375	SH	DEFINED	17
INSPIRE PHARMACEUTICALS INC	COM	457733103	1	201	SH	DEFINED	17
INSTEEL INDUSTRIES INC	COM	45774W108	5406	321990	SH	DEFINED	3
INTEGRA BK CORP	COM	45814P105	130	5816	SH	DEFINED	6
INTEGRA BK CORP	COM	45814P105	1807	81068	SH	DEFINED	3
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	2051	45000	SH	DEFINED	3
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	6595	427680	SH	DEFINED	3
INTEGRYS ENERGY GROUP INC	COM	45822P105	27	495	SH	DEFINED	2
INTEGRYS ENERGY GROUP INC	COM	45822P105	60666	1092891	SH	DEFINED	6
INTEGRYS ENERGY GROUP INC	COM	45822P105	32	577	SH	DEFINED	5
INTEGRYS ENERGY GROUP INC	COM	45822P105	6202	111730	SH	DEFINED	3
INTEL CORP	COM	458140100	50805	2655781	SH	DEFINED	6
INTEL CORP	COM	458140100	869063	45429319	SH	DEFINED	18
INTEL CORP	COM	458140100	55171	2883984	SH	DEFINED	21
INTEL CORP	COM	458140100	6062	316910	SH	DEFINED	20
INTEL CORP	COM	458140100	7836	409600	SH	DEFINED	22
INTEL CORP	COM	458140100	53713	2775863	SH	DEFINED	17
INTEL CORP	COM	458140100	10987	574332	SH	DEFINED	4
INTEL CORP	COM	458140100	31905	1667780	SH	DEFINED	2
INTEL CORP	COM	458140100	458	23938	SH	DEFINED	11
INTEL CORP	COM	458140100	1471	76875	SH	DEFINED	5
INTEL CORP	COM	458140100	15975	835077	SH	DEFINED	1
INTEL CORP	COM	458140100	73166	3824699	SH	DEFINED	3
INTEL CORP	COM	458140100	7652	400000	SH	DEFINED	7
INTEL CORP	COM	458140100	8130	425000	SH	DEFINED	8
INTEL CORP	COM	458140100	86	4506	SH	DEFINED	16
INTEL CORP	COM	458140100	4027	210500	SH	DEFINED	23
INTER PARFUMS INC	COM	458334109	591	28150	SH	DEFINED	3
INTER TEL INC	COM	458372109	4936	208800	SH	DEFINED	3
INTERACTIVE INTELLIGENCE INC	COM	45839M103	5083	333500	SH	DEFINED	3
INTERCONTINENTALEXCHANGE INC	COM	45865V100	489	4000	SH	DEFINED	3
INTERDIGITAL COMMUNICATIONS	COM	45866A105	12	500	SH	DEFINED	17
INTERFACE INC	CL A	458665106	17334	1084045	SH	DEFINED	3
INTERLINE BRANDS INC	COM	458743101	130	5930	SH	DEFINED	3
INTERNATIONAL ASSETS HLDG CO	COM	459028106	11	400	SH	DEFINED	18
INTERNATIONAL BANCSHARES COR	COM	459044103	26082	879062	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	684	7260	SH	DEFINED	4
INTERNATIONAL BUSINESS MACHS	COM	459200101	181241	1922738	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	2104	22322	SH	DEFINED	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	20893	221652	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	108545	1151549	SH	DEFINED	3
INTERNATIONAL BUSINESS MACHS	COM	459200101	6494	68892	SH	DEFINED	22
INTERNATIONAL BUSINESS MACHS	COM	459200101	1161	12320	SH	DEFINED	11
INTERNATIONAL BUSINESS MACHS	COM	459200101	609510	6466262	SH	DEFINED	18
INTERNATIONAL BUSINESS MACHS	COM	459200101	9124	96800	SH	DEFINED	23
INTERNATIONAL BUSINESS MACHS	COM	459200101	8483	90000	SH	DEFINED	7
INTERNATIONAL BUSINESS MACHS	COM	459200101	878	9317	SH	DEFINED	16
INTERNATIONAL BUSINESS MACHS	COM	459200101	46713	566429	SH	DEFINED	17
INTERNATIONAL BUSINESS MACHS	COM	459200101	6135	65090	SH	DEFINED	20
INTERNATIONAL BUSINESS MACHS	COM	459200101	11371	120630	SH	DEFINED	21
INTERNATIONAL BUSINESS MACHS	COM	459200101	4343	46082	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	706580	7496070	SH	DEFINED	8

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INTERNATIONAL COAL GRP INC N	COM	45928H106	18	3430	SH	DEFINED	5
INTERNATIONAL COAL GRP INC N	COM	45928H106	5	1000	SH	DEFINED	18
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	38	1100	SH	DEFINED	17
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	28	600	SH	DEFINED	11
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	42	900	SH	DEFINED	16
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	15062	318984	SH	DEFINED	18
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	3511	74360	SH	DEFINED	3
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	260	5500	SH	DEFINED	5
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	14	300	SH	DEFINED	2
INTERNATIONAL GAME TECHNOLOG	COM	459902102	848	20993	SH	DEFINED	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	61	1500	SH	DEFINED	1
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2250	55715	SH	DEFINED	3
INTERNATIONAL GAME TECHNOLOG	COM	459902102	59	1450	SH	DEFINED	18
INTERNATIONAL GAME TECHNOLOG	COM	459902102	11	275	SH	DEFINED	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1914	54350	SH	DEFINED	17
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	2735	34831	SH	DEFINED	18
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	1547	31405	SH	DEFINED	17
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	15186	208874	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	80	2090	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	1296	33920	SH	DEFINED	3
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	44	2400	SH	DEFINED	18
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	10	200	SH	DEFINED	2
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	41	800	SH	DEFINED	11
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	595	11500	SH	DEFINED	3
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	64881	1254950	SH	DEFINED	8
INTERNET CAP GROUP INC	COM NEW	46059C205	1	90	SH	DEFINED	17
INTERPOOL INC	COM	46062R108	6345	259840	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	317967	25829957	SH	DEFINED	18
INTERPUBLIC GROUP COS INC	COM	460690100	305	24797	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	0	16	SH	DEFINED	2
INTERPUBLIC GROUP COS INC	COM	460690100	12	998	SH	DEFINED	5
INTERPUBLIC GROUP COS INC	COM	460690100	2220	180324	SH	DEFINED	3
INTERPUBLIC GROUP COS INC	COM	460690100	16438	1335372	SH	DEFINED	21
INTERPUBLIC GROUP COS INC	COM	460690100	5368	436100	SH	DEFINED	20
INTERPUBLIC GROUP COS INC	COM	460690100	75	7837	SH	DEFINED	17
INTERPUBLIC GROUP COS INC	COM	460690100	369	30000	SH	DEFINED	4
INTERSECTIONS INC	COM	460981301	2538	252527	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	2	81	SH	DEFINED	18
INTERSIL CORP	CL A	46069S109	245	9240	SH	DEFINED	6
INTERSTATE HOTELS & RESRTS I	COM	46088S106	68	10800	SH	DEFINED	6
INTERVEST BANCSHARES CORP	CL A	460927106	2793	97306	SH	DEFINED	3
INTERWOVEN INC	COM NEW	46114T508	6358	376193	SH	DEFINED	3
INTEST CORP	COM	461147100	336	74550	SH	DEFINED	6
INTL PAPER CO	COM	460146103	43	1247	SH	DEFINED	17
INTL PAPER CO	COM	460146103	22	600	SH	DEFINED	5
INTL PAPER CO	COM	460146103	2726	74890	SH	DEFINED	18
INTL PAPER CO	COM	460146103	14388	395261	SH	DEFINED	3
INTL PAPER CO	COM	460146103	51	1400	SH	DEFINED	4
INTL PAPER CO	COM	460146103	273	7510	SH	DEFINED	6
INTL PAPER CO	COM	460146103	22	616	SH	DEFINED	1
INTL PAPER CO	COM	460146103	810	22245	SH	DEFINED	2
INTL SECS EXCHANGE HLDGS INC	CL A	46031W204	160	3275	SH	DEFINED	11
INTRAWARE INC	COM NEW	46118M509	0	20	SH	DEFINED	18
INTUIT	COM	461202103	2518	92043	SH	DEFINED	3
INTUIT	COM	461202103	123	4500	SH	DEFINED	11
INTUIT	COM	461202103	221	4150	SH	DEFINED	17
INTUIT	COM	461202103	8	310	SH	DEFINED	4
INTUIT	COM	461202103	27	1000	SH	DEFINED	5
INTUIT	COM	461202103	261	9550	SH	DEFINED	18
INTUITIVE SURGICAL INC	COM NEW	46120E602	7	55	SH	DEFINED	4
INTUITIVE SURGICAL INC	COM NEW	46120E602	73	600	SH	DEFINED	2
INVACARE CORP	COM	461203101	140	8000	SH	DEFINED	2

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INVENTIV HEALTH INC	COM	46122E105	11827	308882	SH	DEFINED	3
INVERNESS MED INNOVATIONS IN	COM	46126P106	17541	400672	SH	DEFINED	3
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	8	195	SH	DEFINED	18
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	60	1200	SH	DEFINED	17
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	8016	204500	SH	DEFINED	6
INVESTORS BANCORP INC	COM	46146P102	200	13850	SH	DEFINED	5
INVESTORS FINL SERVICES CORP	COM	461915100	10470	180050	SH	DEFINED	18
INVESTORS FINL SERVICES CORP	COM	461915100	101075	1738175	SH	DEFINED	8
INVESTORS FINL SERVICES CORP	COM	461915100	9	160	SH	DEFINED	21
INVESTORS FINL SERVICES CORP	COM	461915100	17	300	SH	DEFINED	5
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	345	32547	SH	DEFINED	3
INVITROGEN CORP	COM	46185R100	11	174	SH	DEFINED	2
INVITROGEN CORP	COM	46185R100	31469	494414	SH	DEFINED	3
INVITROGEN CORP	COM	46185R100	22	350	SH	DEFINED	4
INVITROGEN CORP	COM	46185R100	2361	37100	SH	DEFINED	22
INVITROGEN CORP	COM	46185R100	119	1870	SH	DEFINED	18
INVITROGEN CORP	NOTE 1.500% 2/1	46185RAK6	10069	11225000	PRN	DEFINED	18
IOMEGA CORP	COM NEW	462030305	7	1775	SH	DEFINED	5
IOWA TELECOMM SERVICES INC	COM	462594201	90	4500	SH	DEFINED	11
IOWA TELECOMM SERVICES INC	COM	462594201	10011	500560	SH	DEFINED	6
IPARTY CORP	COM	46261R107	0	1000	SH	DEFINED	5
IPC HLDGS LTD	ORD	G4933P101	6667	231075	SH	DEFINED	3
IPCS INC	COM NEW	44980Y305	264	5429	SH	DEFINED	14
IPSCO INC	COM	462622101	9	67	SH	DEFINED	18
IPSCO INC	COM	462622101	4553	34647	SH	DEFINED	3
IRELAND BK	SPONSORED ADR	46267Q103	123	1420	SH	DEFINED	21
IRELAND BK	SPONSORED ADR	46267Q103	29446	340411	SH	DEFINED	18
IRIS INTL INC	COM	46270W105	109	7800	SH	DEFINED	3
IRON MTN INC	COM	462846106	858	32850	SH	DEFINED	11
IRON MTN INC	COM	462846106	0	1	SH	DEFINED	18
IRON MTN INC	COM	462846106	2	82	SH	DEFINED	2
IRON MTN INC	COM	462846106	171	6535	SH	DEFINED	5
ISHARES INC	MSCI JAPAN	464286848	14968	1027306	SH	DEFINED	5
ISHARES INC	MSCI HONG KONG	464286871	37	2278	SH	DEFINED	5
ISHARES INC	MSCI CDA INDEX	464286509	15022	574456	SH	DEFINED	5
ISHARES INC	MSCI JAPAN	464286848	84717	5814500	SH	DEFINED	18
ISHARES INC	MSCI SPAIN	464286764	108	1915	SH	DEFINED	16
ISHARES INC	MSCI BRAZIL	464286400	5808	118005	SH	DEFINED	5
ISHARES INC	MSCI GERMANY	464286806	96	3325	SH	DEFINED	5
ISHARES INC	MSCI AUSTRALIA	464286103	7568	291626	SH	DEFINED	5
ISHARES INC	MSCI EMU INDEX	464286608	1136	10486	SH	DEFINED	16
ISHARES INC	MSCI PAC J IDX	464286665	2462	18325	SH	DEFINED	18
ISHARES INC	MSCI FRANCE	464286707	3199	90941	SH	DEFINED	5
ISHARES INC	MSCI TAIWAN	464286731	158	11300	SH	DEFINED	5
ISHARES INC	MSCI TAIWAN	464286731	1886	135300	SH	DEFINED	3
ISHARES INC	MSCI TAIWAN	464286731	26868	1927398	SH	DEFINED	22
ISHARES INC	MSCI SWEDEN	464286756	106	3156	SH	DEFINED	16
ISHARES INC	MSCI JAPAN	464286848	402	27600	SH	DEFINED	20
ISHARES INC	MSCI BRAZIL	464286400	1137	23102	SH	DEFINED	16
ISHARES TR	MSCI EAFE IDX	464287465	33	435	SH	DEFINED	6
ISHARES TR	RUSSELL1000VAL	464287598	45236	544100	SH	DEFINED	18
ISHARES TR	NASDAQ BIO INDX	464287556	14388	189867	SH	DEFINED	18
ISHARES TR	S&P MIDCAP 400	464287507	239	2826	SH	DEFINED	16
ISHARES TR	S&P MIDCAP 400	464287507	9	105	SH	DEFINED	18
ISHARES TR	RUSSELL1000GRW	464287614	1864	33500	SH	DEFINED	4
ISHARES TR	MSCI EAFE IDX	464287465	8040	105430	SH	DEFINED	1
ISHARES TR	GS NAT RES IDX	464287374	46	440	SH	DEFINED	5
ISHARES TR	MSCI EAFE IDX	464287465	622	8150	SH	DEFINED	5
ISHARES TR	MSCI EAFE IDX	464287465	2635	34551	SH	DEFINED	18
ISHARES TR	1-3 YR TRS BD	464287457	24	300	SH	DEFINED	18
ISHARES TR	7-10 YR TRS BD	464287440	9	110	SH	DEFINED	18
ISHARES TR	S&P LTN AM 40	464287390	0	2	SH	DEFINED	18

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ISHARES TR	S&P/TOPIX 150	464287382	243	1900	SH	DEFINED	5
ISHARES TR	MSCI EAFE IDX	464287465	934	12250	SH	DEFINED	4
ISHARES TR	S&P MIDCP VALU	464287705	239	2860	SH	DEFINED	16
ISHARES TR	RUSL 2000 VALU	464287630	111	1368	SH	DEFINED	5
ISHARES TR	RUSL 2000 VALU	464287630	5	63	SH	DEFINED	18
ISHARES TR	RUSL 2000 GROW	464287648	35999	449650	SH	DEFINED	18
ISHARES TR	RUSSELL 2000	464287655	13111	164900	SH	DEFINED	18
ISHARES TR	RUSSELL 2000	464287655	9	110	SH	DEFINED	4
ISHARES TR	RUSSELL1000GRW	464287614	704	12650	SH	DEFINED	18
ISHARES TR	RUSSELL 3000	464287689	35	421	SH	DEFINED	21
ISHARES TR	DJ OIL&GAS EXP	464288851	20	385	SH	DEFINED	16
ISHARES TR	S&P SMLCAP 600	464287804	20	290	SH	DEFINED	18
ISHARES TR	S&P SMLCAP 600	464287804	61	900	SH	DEFINED	5
ISHARES TR	S&P EURO PLUS	464287861	54	500	SH	DEFINED	5
ISHARES TR	S&P EURO PLUS	464287861	15254	140800	SH	DEFINED	18
ISHARES TR	FTSE XNHUA IDX	464287184	205	2000	SH	DEFINED	6
ISHARES TR	S&P EURO PLUS	464287861	1126	10392	SH	DEFINED	16
ISHARES TR	RUSL 3000 GROW	464287671	672	14810	SH	DEFINED	21
ISHARES TR	DJ SEL DIV INX	464287168	1429	20000	SH	DEFINED	8
ISHARES TR	S&P 100 IDX FD	464287101	17316	265954	SH	DEFINED	5
ISHARES TR	S&P 100 IDX FD	464287101	76	1172	SH	DEFINED	16
ISHARES TR	DJ SEL DIV INX	464287168	21	300	SH	DEFINED	18
ISHARES TR	DJ SEL DIV INX	464287168	32	450	SH	DEFINED	5
ISHARES TR	FTSE XNHUA IDX	464287184	31	300	SH	DEFINED	5
ISHARES TR	TRANSP AVE IDX	464287192	17	200	SH	DEFINED	5
ISHARES TR	MSCI EMERG MKT	464287234	35	300	SH	DEFINED	5
ISHARES TR	S&P 500 INDEX	464287200	18615	130778	SH	DEFINED	5
ISHARES TR	S&P 500 INDEX	464287200	42	296	SH	DEFINED	4
ISHARES TR	S&P 500 INDEX	464287200	370	2600	SH	DEFINED	16
ISHARES TR	MSCI EMERG MKT	464287234	4349	37329	SH	DEFINED	18
ISHARES TR	MSCI EMERG MKT	464287234	1025	8795	SH	DEFINED	1
ISHARES TR	FTSE XNHUA IDX	464287184	945	9225	SH	DEFINED	18
ISHARES TR	S&P 100 IDX FD	464287101	26	400	SH	DEFINED	4
ISIS PHARMACEUTICALS INC	COM	464330109	31413	3388686	SH	DEFINED	18
ISIS PHARMACEUTICALS INC	COM	464330109	207	22382	SH	DEFINED	21
ISIS PHARMACEUTICALS INC	COM	464330109	737	79500	SH	DEFINED	20
ISTAR FINL INC	COM	45031U101	83	1770	SH	DEFINED	5
ISTAR FINL INC	COM	45031U101	215	4600	SH	DEFINED	18
ITC HLDGS CORP	COM	465685105	30	700	SH	DEFINED	5
ITC HLDGS CORP	COM	465685105	30983	715700	SH	DEFINED	18
ITLA CAP CORP	COM	450565106	83	1600	SH	DEFINED	3
ITLA CAP CORP	COM	450565106	3220	61890	SH	DEFINED	6
ITRON INC	COM	465741106	3005	46200	SH	DEFINED	18
ITT CORP NEW	COM	450911102	9350	155000	SH	DEFINED	7
ITT CORP NEW	COM	450911102	232	3838	SH	DEFINED	2
ITT CORP NEW	COM	450911102	28589	508513	SH	DEFINED	17
ITT CORP NEW	COM	450911102	1211	20072	SH	DEFINED	18
ITT CORP NEW	COM	450911102	765	12675	SH	DEFINED	5
ITT CORP NEW	COM	450911102	1808	29970	SH	DEFINED	3
ITT EDUCATIONAL SERVICES INC	COM	45068B109	448	7000	SH	DEFINED	17
ITT EDUCATIONAL SERVICES INC	COM	45068B109	3	37	SH	DEFINED	18
ITT EDUCATIONAL SERVICES INC	COM	45068B109	7	85	SH	DEFINED	2
ITT EDUCATIONAL SERVICES INC	COM	45068B109	11	140	SH	DEFINED	4
ITT EDUCATIONAL SERVICES INC	COM	45068B109	15331	188131	SH	DEFINED	3
J & J SNACK FOODS CORP	COM	466032109	6710	169924	SH	DEFINED	6
J CREW GROUP INC	COM	46612H402	5551	138200	SH	DEFINED	18
J CREW GROUP INC	COM	46612H402	161	4000	SH	DEFINED	20
J CREW GROUP INC	COM	46612H402	5386	134090	SH	DEFINED	3
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	1	50	SH	DEFINED	21
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	12368	446177	SH	DEFINED	3
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	22030	794729	SH	DEFINED	18
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	197	7091	SH	DEFINED	20

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JA SOLAR HOLDINGS CO LTD	SPON ADR	466090107	3618	200000	SH	DEFINED	18
JA SOLAR HOLDINGS CO LTD	SPON ADR	466090107	18	1000	SH	DEFINED	5
JABIL CIRCUIT INC	COM	466313103	3786	88342	SH	DEFINED	17
JABIL CIRCUIT INC	COM	466313103	183580	8574500	SH	DEFINED	8
JABIL CIRCUIT INC	COM	466313103	103	4800	SH	DEFINED	5
JABIL CIRCUIT INC	COM	466313103	2	80	SH	DEFINED	4
JABIL CIRCUIT INC	COM	466313103	2260	105540	SH	DEFINED	3
JACK IN THE BOX INC	COM	466367109	51495	744901	SH	DEFINED	3
JACK IN THE BOX INC	COM	466367109	17124	247710	SH	DEFINED	6
JACKSON HEWITT TAX SVCS INC	COM	468202106	688	21374	SH	DEFINED	3
JACOBS ENGR GROUP INC DEL	COM	469814107	7	160	SH	DEFINED	2
JACOBS ENGR GROUP INC DEL	COM	469814107	87	1000	SH	DEFINED	17
JACOBS ENGR GROUP INC DEL	COM	469814107	1348	28900	SH	DEFINED	11
JACOBS ENGR GROUP INC DEL	COM	469814107	480	10300	SH	DEFINED	5
JACOBS ENGR GROUP INC DEL	COM	469814107	2962	63500	SH	DEFINED	1
JAKKS PAC INC	COM	47012E106	5353	223990	SH	DEFINED	3
JAKKS PAC INC	COM	47012E106	13143	549936	SH	DEFINED	6
JAKKS PAC INC	COM	47012E106	13	550	SH	DEFINED	4
JANUS CAP GROUP INC	COM	47102X105	193	9210	SH	DEFINED	6
JANUS CAP GROUP INC	COM	47102X105	1202	57498	SH	DEFINED	2
JANUS CAP GROUP INC	COM	47102X105	21	1000	SH	DEFINED	5
JANUS CAP GROUP INC	COM	47102X105	65	2813	SH	DEFINED	17
JANUS CAP GROUP INC	COM	47102X105	646	30890	SH	DEFINED	3
JARDEN CORP	COM	471109108	34641	904464	SH	DEFINED	13
JARDEN CORP	COM	471109108	37097	968600	SH	DEFINED	6
JARDEN CORP	COM	471109108	2383	62220	SH	DEFINED	3
JDA SOFTWARE GROUP INC	COM	46612K108	1265	84190	SH	DEFINED	3
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	35	2292	SH	DEFINED	18
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	526	34543	SH	DEFINED	3
JEFFERIES GROUP INC NEW	COM	472319102	10	355	SH	DEFINED	2
JER INVT TR INC	COM	46614H301	709	37300	SH	DEFINED	3
JETBLUE AWYS CORP	COM	477143101	35	3037	SH	DEFINED	18
JETBLUE AWYS CORP	COM	477143101	3	300	SH	DEFINED	17
JOHNSON & JOHNSON	COM	478160104	73	1218	SH	DEFINED	16
JOHNSON & JOHNSON	COM	478160104	1377	22852	SH	DEFINED	22
JOHNSON & JOHNSON	COM	478160104	10861	180229	SH	DEFINED	1
JOHNSON & JOHNSON	COM	478160104	18559	307977	SH	DEFINED	4
JOHNSON & JOHNSON	COM	478160104	58236	966413	SH	DEFINED	3
JOHNSON & JOHNSON	COM	478160104	58486	975422	SH	DEFINED	6
JOHNSON & JOHNSON	COM	478160104	6089	101050	SH	DEFINED	5
JOHNSON & JOHNSON	COM	478160104	10847	180000	SH	DEFINED	8
JOHNSON & JOHNSON	COM	478160104	1588738	26364722	SH	DEFINED	18
JOHNSON & JOHNSON	COM	478160104	61308	1017396	SH	DEFINED	21
JOHNSON & JOHNSON	COM	478160104	15723	260917	SH	DEFINED	20
JOHNSON & JOHNSON	COM	478160104	52074	879336	SH	DEFINED	17
JOHNSON & JOHNSON	COM	478160104	1748	29000	SH	DEFINED	23
JOHNSON & JOHNSON	COM	478160104	6508	107991	SH	DEFINED	11
JOHNSON & JOHNSON	COM	478160104	33662	558613	SH	DEFINED	2
JOHNSON CTLS INC	COM	478366107	10704	140975	SH	DEFINED	17
JOHNSON CTLS INC	COM	478366107	138	1459	SH	DEFINED	18
JOHNSON CTLS INC	COM	478366107	637	6736	SH	DEFINED	16
JOHNSON CTLS INC	COM	478366107	54	575	SH	DEFINED	11
JOHNSON CTLS INC	COM	478366107	2275	24043	SH	DEFINED	2
JOHNSON CTLS INC	COM	478366107	85	900	SH	DEFINED	5
JOHNSON CTLS INC	COM	478366107	8	80	SH	DEFINED	6
JOHNSON CTLS INC	COM	478366107	26969	285027	SH	DEFINED	3
JOHNSON CTLS INC	COM	478366107	2167	22900	SH	DEFINED	22
JONES APPAREL GROUP INC	COM	480074103	13029	423980	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	3216	104644	SH	DEFINED	3
JONES APPAREL GROUP INC	COM	480074103	4	100	SH	DEFINED	17
JONES LANG LASALLE INC	COM	48020Q107	42214	404812	SH	DEFINED	3
JONES LANG LASALLE INC	COM	48020Q107	20	188	SH	DEFINED	18

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JOS A BANK CLOTHIERS INC	COM	480838101	7	207	SH	DEFINED	2
JOS A BANK CLOTHIERS INC	COM	480838101	14	400	SH	DEFINED	5
JOS A BANK CLOTHIERS INC	COM	480838101	2911	82348	SH	DEFINED	6
JOS A BANK CLOTHIERS INC	COM	480838101	1333	37700	SH	DEFINED	3
JOURNAL COMMUNICATIONS INC	CL A	481130102	13356	1018790	SH	DEFINED	6
JOY GLOBAL INC	COM	481165108	14	325	SH	DEFINED	5
JOY GLOBAL INC	COM	481165108	3	66	SH	DEFINED	18
JOY GLOBAL INC	COM	481165108	7	160	SH	DEFINED	2
JOY GLOBAL INC	COM	481165108	8	180	SH	DEFINED	4
JP MORGAN CHASE & CO	COM	46625H100	1701	35169	SH	DEFINED	16
JP MORGAN CHASE & CO	COM	46625H100	67276	1390577	SH	DEFINED	6
JP MORGAN CHASE & CO	COM	46625H100	7565	156367	SH	DEFINED	5
JP MORGAN CHASE & CO	COM	46625H100	12833	265244	SH	DEFINED	2
JP MORGAN CHASE & CO	COM	46625H100	1103127	22801308	SH	DEFINED	18
JP MORGAN CHASE & CO	COM	46625H100	11841	244750	SH	DEFINED	23
JP MORGAN CHASE & CO	COM	46625H100	2295237	47441866	SH	DEFINED	8
JP MORGAN CHASE & CO	COM	46625H100	5626	116281	SH	DEFINED	11
JP MORGAN CHASE & CO	COM	46625H100	33246	798425	SH	DEFINED	17
JP MORGAN CHASE & CO	COM	46625H100	21766	449905	SH	DEFINED	21
JP MORGAN CHASE & CO	COM	46625H100	135247	2795523	SH	DEFINED	3
JP MORGAN CHASE & CO	COM	46625H100	313	6465	SH	DEFINED	4
JP MORGAN CHASE & CO	COM	46625H100	4327	89449	SH	DEFINED	1
JP MORGAN CHASE & CO	COM	46625H100	7084	146434	SH	DEFINED	22
JP MORGAN CHASE & CO	COM	46625H100	12495	258273	SH	DEFINED	20
JP MORGAN CHASE & CO	COM	46625H100	14550	15000	CALL	DEFINED	13
JUNIPER NETWORKS INC	COM	48203R104	2418	122875	SH	DEFINED	11
JUNIPER NETWORKS INC	COM	48203R104	89	4530	SH	DEFINED	6
JUNIPER NETWORKS INC	COM	48203R104	24	1200	SH	DEFINED	5
JUNIPER NETWORKS INC	COM	48203R104	2084	105895	SH	DEFINED	3
JUNIPER NETWORKS INC	COM	48203R104	96	4901	SH	DEFINED	21
JUNIPER NETWORKS INC	COM	48203R104	257614	13090155	SH	DEFINED	18
JUNIPER NETWORKS INC	COM	48203R104	5	277	SH	DEFINED	17
JUNIPER NETWORKS INC	COM	48203R104	105434	5357400	SH	DEFINED	8
JUNIPER NETWORKS INC	COM	48203R104	215	10900	SH	DEFINED	23
JUNIPER NETWORKS INC	COM	48203R104	3806	193400	SH	DEFINED	20
K V PHARMACEUTICAL CO	CL A	482740206	18046	729729	SH	DEFINED	3
K-SWISS INC	CL A	482686102	1	42	SH	DEFINED	18
K-SWISS INC	CL A	482686102	13665	505730	SH	DEFINED	6
K2 INC	COM	482732104	14	1160	SH	DEFINED	21
K2 INC	COM	482732104	12637	1045285	SH	DEFINED	18
K2 INC	COM	482732104	5057	418250	SH	DEFINED	3
KAMAN CORP	COM	483548103	4066	174420	SH	DEFINED	3
KANSAS CITY SOUTHERN	COM NEW	485170302	44736	1257336	SH	DEFINED	2
KANSAS CITY SOUTHERN	COM NEW	485170302	158	4452	SH	DEFINED	11
KANSAS CITY SOUTHERN	COM NEW	485170302	5	200	SH	DEFINED	17
KANSAS CITY SOUTHERN	COM NEW	485170302	3	94	SH	DEFINED	18
KATY INDS INC	COM	486026107	2	500	SH	DEFINED	17
KAYDON CORP	COM	486587108	1373	32256	SH	DEFINED	3
KAYDON CORP	COM	486587108	775	18200	SH	DEFINED	2
KAYDON CORP	COM	486587108	14795	347630	SH	DEFINED	18
KAYDON CORP	COM	486587108	15	345	SH	DEFINED	21
KAYNE ANDERSON MLP INVSMNT C	COM	486606106	32	900	SH	DEFINED	2
KB HOME	COM	48666K109	4267	100000	SH	DEFINED	13
KB HOME	COM	48666K109	48	1125	SH	DEFINED	23
KB HOME	COM	48666K109	178689	4187700	SH	DEFINED	8
KB HOME	COM	48666K109	43	660	SH	DEFINED	17
KB HOME	COM	48666K109	1906	44660	SH	DEFINED	18
KB HOME	COM	48666K109	528	12379	SH	DEFINED	3
KB HOME	COM	48666K109	44	1040	SH	DEFINED	6
KBR INC	COM	48242W106	2560	125740	SH	DEFINED	6
KBR INC	COM	48242W106	160	7855	SH	DEFINED	18
KBW INC	COM	482423100	1542	44350	SH	DEFINED	3

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KBW INC	COM	482423100	35	1000	SH	DEFINED	1
KEITHLEY INSTRS INC	COM	487584104	144	9400	SH	DEFINED	3
KELLOGG CO	COM	487836108	41762	812015	SH	DEFINED	18
KELLOGG CO	COM	487836108	51	1000	SH	DEFINED	2
KELLOGG CO	COM	487836108	2102	40863	SH	DEFINED	3
KELLOGG CO	COM	487836108	177	3444	SH	DEFINED	21
KELLOGG CO	COM	487836108	437	8490	SH	DEFINED	20
KELLOGG CO	COM	487836108	1922	43634	SH	DEFINED	17
KELLOGG CO	COM	487836108	458	8900	SH	DEFINED	5
KELLOGG CO	COM	487836108	204	3975	SH	DEFINED	11
KELLY SVCS INC	CL A	488152208	8586	266650	SH	DEFINED	3
KEMET CORP	COM	488360108	8804	1150915	SH	DEFINED	3
KENDLE INTERNATIONAL INC	COM	48880L107	52	1460	SH	DEFINED	2
KENDLE INTERNATIONAL INC	COM	48880L107	11254	316830	SH	DEFINED	3
KENEXA CORP	COM	488879107	8	270	SH	DEFINED	4
KENEXA CORP	COM	488879107	6	188	SH	DEFINED	2
KENNAMETAL INC	COM	489170100	14558	215330	SH	DEFINED	18
KENNAMETAL INC	COM	489170100	21240	314150	SH	DEFINED	6
KENNAMETAL INC	COM	489170100	27884	412422	SH	DEFINED	3
KENSEY NASH CORP	COM	490057106	122	4000	SH	DEFINED	2
KENSEY NASH CORP	COM	490057106	1182	38770	SH	DEFINED	3
KEY TRONICS CORP	COM	493144109	597	145702	SH	DEFINED	6
KEYCORP NEW	COM	493267108	58	1550	SH	DEFINED	11
KEYCORP NEW	COM	493267108	34727	926800	SH	DEFINED	6
KEYCORP NEW	COM	493267108	4	95	SH	DEFINED	21
KEYCORP NEW	COM	493267108	466	12430	SH	DEFINED	5
KEYCORP NEW	COM	493267108	2445	65249	SH	DEFINED	3
KEYCORP NEW	COM	493267108	51	1364	SH	DEFINED	18
KEYCORP NEW	COM	493267108	2007	54545	SH	DEFINED	17
KEYCORP NEW	COM	493267108	1394	37191	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	2	55	SH	DEFINED	21
KEYSPAN CORP	COM	49337W100	347	8440	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	171	4150	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	150	3650	SH	DEFINED	5
KEYSPAN CORP	COM	49337W100	1185	28803	SH	DEFINED	3
KEYSPAN CORP	COM	49337W100	33	800	SH	DEFINED	11
KEYSPAN CORP	COM	49337W100	595	14554	SH	DEFINED	17
KEYSPAN CORP	COM	49337W100	339	8227	SH	DEFINED	18
KFORCE INC	COM	493732101	5378	390528	SH	DEFINED	3
KFORCE INC	COM	493732101	9	650	SH	DEFINED	4
KILROY RLTY CORP	COM	49427F108	38	495	SH	DEFINED	17
KILROY RLTY CORP	COM	49427F108	479	6500	SH	DEFINED	18
KIMBALL INTL INC	CL B	494274103	2625	136155	SH	DEFINED	3
KIMBALL INTL INC	CL B	494274103	14	700	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	10094	147372	SH	DEFINED	21
KIMBERLY CLARK CORP	COM	494368103	586767	8567197	SH	DEFINED	18
KIMBERLY CLARK CORP	COM	494368103	6311	92150	SH	DEFINED	20
KIMBERLY CLARK CORP	COM	494368103	197	2878	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	11900	173753	SH	DEFINED	2
KIMBERLY CLARK CORP	COM	494368103	198	2890	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	8015	117024	SH	DEFINED	3
KIMBERLY CLARK CORP	COM	494368103	62	900	SH	DEFINED	4
KIMBERLY CLARK CORP	COM	494368103	997	14550	SH	DEFINED	6
KIMBERLY CLARK CORP	COM	494368103	7668	132669	SH	DEFINED	17
KIMCO REALTY CORP	COM	49446R109	96	2362	SH	DEFINED	17
KIMCO REALTY CORP	COM	49446R109	133	2722	SH	DEFINED	18
KIMCO REALTY CORP	COM	49446R109	5577	114415	SH	DEFINED	11
KIMCO REALTY CORP	COM	49446R109	658	13496	SH	DEFINED	1
KIMCO REALTY CORP	COM	49446R109	5035	103313	SH	DEFINED	3
KIMCO REALTY CORP	COM	49446R109	271	5556	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	37	750	SH	DEFINED	5
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1355	28114	SH	DEFINED	17

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KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	2	40	SH	DEFINED	1
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1389	26366	SH	DEFINED	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	242	4600	SH	DEFINED	5
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	2087	39617	SH	DEFINED	18
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	82	1565	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	1881	17666	SH	DEFINED	3
KINDER MORGAN INC KANS	COM	49455P101	791	8600	SH	DEFINED	17
KINDER MORGAN INC KANS	COM	49455P101	110	1038	SH	DEFINED	18
KINDER MORGAN INC KANS	COM	49455P101	72	675	SH	DEFINED	5
KINDER MORGAN INC KANS	COM	49455P101	48	450	SH	DEFINED	4
KINDER MORGAN INC KANS	COM	49455P101	271	2550	SH	DEFINED	11
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	0	0	SH	DEFINED	5
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	307	5987	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	0	4	SH	DEFINED	2
KINDRED HEALTHCARE INC	COM	494580103	25778	786390	SH	DEFINED	6
KINETIC CONCEPTS INC	COM NEW	49460W208	13704	270615	SH	DEFINED	3
KINETIC CONCEPTS INC	COM NEW	49460W208	22144	437280	SH	DEFINED	6
KINETIC CONCEPTS INC	COM NEW	49460W208	1180	23300	SH	DEFINED	22
KING PHARMACEUTICALS INC	COM	495582108	8463	430230	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	3630	184566	SH	DEFINED	20
KING PHARMACEUTICALS INC	COM	495582108	1013	51500	SH	DEFINED	16
KING PHARMACEUTICALS INC	COM	495582108	2	82	SH	DEFINED	2
KING PHARMACEUTICALS INC	COM	495582108	2838	144300	SH	DEFINED	22
KING PHARMACEUTICALS INC	COM	495582108	3493	177600	SH	DEFINED	23
KING PHARMACEUTICALS INC	COM	495582108	135849	6906386	SH	DEFINED	18
KING PHARMACEUTICALS INC	COM	495582108	55477	2820370	SH	DEFINED	3
KINROSS GOLD CORP	COM NO PAR	496902404	4824	349810	SH	DEFINED	6
KIRBY CORP	COM	497266106	17187	491336	SH	DEFINED	18
KIRBY CORP	COM	497266106	15	420	SH	DEFINED	21
KKR FINL CORP	COM	482476306	24684	899904	SH	DEFINED	3
KKR FINL CORP	COM	482476306	27	1000	SH	DEFINED	18
KLA-TENCOR CORP	COM	482480100	9845	203586	SH	DEFINED	17
KLA-TENCOR CORP	COM	482480100	3052	57246	SH	DEFINED	3
KLA-TENCOR CORP	COM	482480100	413	7752	SH	DEFINED	18
KNBT BANCORP INC	COM	482921103	1599	108500	SH	DEFINED	4
KNIGHT TRANSN INC	COM	499064103	80	4500	SH	DEFINED	5
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	301	12000	SH	DEFINED	17
KNOLL INC	COM NEW	498904200	2240	93985	SH	DEFINED	3
KOHL'S CORP	COM	500255104	127	1660	SH	DEFINED	18
KOHL'S CORP	COM	500255104	3901	73585	SH	DEFINED	17
KOHL'S CORP	COM	500255104	589	7684	SH	DEFINED	5
KOHL'S CORP	COM	500255104	10333	134883	SH	DEFINED	3
KOMAG INC	COM NEW	500453204	25945	792704	SH	DEFINED	3
KOMAG INC	COM NEW	500453204	7	210	SH	DEFINED	4
KONA GRILL INC	COM	50047H201	43	2800	SH	DEFINED	6
KONAMI CORP	SPONSORED ADR	50046R101	729	28395	SH	DEFINED	17
KONAMI CORP	SPONSORED ADR	50046R101	1022	38065	SH	DEFINED	18
KONAMI CORP	SPONSORED ADR	50046R101	5819	225646	SH	DEFINED	6
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	1122	143820	SH	DEFINED	17
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	103	2695	SH	DEFINED	2
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	3041	90382	SH	DEFINED	17
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	121	3176	SH	DEFINED	21
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	61	1613	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	51482	1378309	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	37272	978269	SH	DEFINED	18
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	2400	63000	SH	DEFINED	8
KOOKMIN BK NEW	SPONSORED ADR	50049M109	2869	31825	SH	DEFINED	6
KOOKMIN BK NEW	SPONSORED ADR	50049M109	13386	148486	SH	DEFINED	22
KOOKMIN BK NEW	SPONSORED ADR	50049M109	27460	304600	SH	DEFINED	3
KOOKMIN BK NEW	SPONSORED ADR	50049M109	1920	22450	SH	DEFINED	17
KOPPERS HOLDINGS INC	COM	50060P106	10845	422649	SH	DEFINED	3
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	2336	116800	SH	DEFINED	3



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KORN FERRY INTL	COM NEW	500643200	21204	924304	SH	DEFINED	3
KRAFT FOODS INC	CL A	50075N104	10568	333801	SH	DEFINED	18
KRAFT FOODS INC	CL A	50075N104	707	22330	SH	DEFINED	16
KRAFT FOODS INC	CL A	50075N104	3681	116272	SH	DEFINED	23
KRAFT FOODS INC	CL A	50075N104	60	1900	SH	DEFINED	11
KRAFT FOODS INC	CL A	50075N104	192	6080	SH	DEFINED	21
KRAFT FOODS INC	CL A	50075N104	700	23104	SH	DEFINED	17
KRAFT FOODS INC	CL A	50075N104	1233	38950	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	9009	284570	SH	DEFINED	3
KRAFT FOODS INC	CL A	50075N104	2602	82196	SH	DEFINED	22
KROGER CO	COM	501044101	49368	1747532	SH	DEFINED	3
KROGER CO	COM	501044101	3353	118680	SH	DEFINED	22
KROGER CO	COM	501044101	794	28124	SH	DEFINED	5
KROGER CO	COM	501044101	2945	144642	SH	DEFINED	17
KROGER CO	COM	501044101	736	26070	SH	DEFINED	6
KROGER CO	COM	501044101	2	55	SH	DEFINED	21
KROGER CO	COM	501044101	7921	280400	SH	DEFINED	23
KROGER CO	COM	501044101	547	19350	SH	DEFINED	16
KROGER CO	COM	501044101	173	6110	SH	DEFINED	18
KROGER CO	COM	501044101	2852	100968	SH	DEFINED	2
KROGER CO	COM	501044101	45	1600	SH	DEFINED	11
KRONOS INC	COM	501052104	487	9106	SH	DEFINED	3
KT CORP	SPONSORED ADR	48268K101	94	4215	SH	DEFINED	18
KT CORP	SPONSORED ADR	48268K101	25	1100	SH	DEFINED	6
KUBOTA CORP	ADR	501173207	2	36	SH	DEFINED	18
KULICKE & SOFFA INDS INC	COM	501242101	18455	1995174	SH	DEFINED	18
KULICKE & SOFFA INDS INC	COM	501242101	17	1800	SH	DEFINED	21
KULICKE & SOFFA INDS INC	COM	501242101	9699	1048572	SH	DEFINED	6
KYOCERA CORP	ADR	501556203	113	1195	SH	DEFINED	18
KYPHON INC	COM	501577100	38	850	SH	DEFINED	11
KYPHON INC	COM	501577100	14	320	SH	DEFINED	5
KYPHON INC	COM	501577100	9	200	SH	DEFINED	18
KYPHON INC	COM	501577100	8005	177335	SH	DEFINED	2
L-1 IDENTITY SOLUTIONS INC	COM	50212A106	16	1000	SH	DEFINED	5
L-3 COMMUNICATIONS CORP	DEBT 3.000% 8/0	502413AW7	5468	510000	PRN	DEFINED	18
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	206	2355	SH	DEFINED	4
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1199073	13708396	SH	DEFINED	18
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	15011	171611	SH	DEFINED	20
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	32	370	SH	DEFINED	17
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	75362	861571	SH	DEFINED	21
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	17747	202890	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1805	20635	SH	DEFINED	3
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	48	550	SH	DEFINED	6
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	217	2486	SH	DEFINED	11
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	6828	78057	SH	DEFINED	2
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	43	495	SH	DEFINED	5
LABOR READY INC	COM NEW	505401208	11110	585059	SH	DEFINED	18
LABOR READY INC	COM NEW	505401208	13710	721950	SH	DEFINED	6
LABOR READY INC	COM NEW	505401208	10	510	SH	DEFINED	21
LABOR READY INC	COM NEW	505401208	7587	399520	SH	DEFINED	3
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	2797	38517	SH	DEFINED	3
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	103	1420	SH	DEFINED	2
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	4391	75080	SH	DEFINED	17
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	897	12355	SH	DEFINED	11
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	645	8884	SH	DEFINED	18
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	14	190	SH	DEFINED	4
LACLEDE GROUP INC	COM	505597104	62	2000	SH	DEFINED	2
LACLEDE GROUP INC	COM	505597104	11259	362260	SH	DEFINED	6
LACLEDE GROUP INC	COM	505597104	7	208	SH	DEFINED	17
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	1	203	SH	DEFINED	1
LAFARGE COPPEE S A	SPON ADR NEW	505861401	29	730	SH	DEFINED	4
LAFARGE COPPEE S A	SPON ADR NEW	505861401	1841	46850	SH	DEFINED	11

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LAKELAND FINL CORP	COM	511656100	1878	82740	SH	DEFINED	6
LAKELAND INDS INC	COM	511795106	952	68006	SH	DEFINED	6
LAM RESEARCH CORP	COM	512807108	174	3680	SH	DEFINED	6
LAM RESEARCH CORP	COM	512807108	9	180	SH	DEFINED	2
LAM RESEARCH CORP	COM	512807108	1960	41400	SH	DEFINED	11
LAM RESEARCH CORP	COM	512807108	5470	115537	SH	DEFINED	3
LAM RESEARCH CORP	COM	512807108	25183	531970	SH	DEFINED	18
LAM RESEARCH CORP	COM	512807108	253	5337	SH	DEFINED	20
LAM RESEARCH CORP	COM	512807108	1	25	SH	DEFINED	21
LAM RESEARCH CORP	COM	512807108	14	300	SH	DEFINED	4
LAMAR ADVERTISING CO	CL A	512815101	16174	256855	SH	DEFINED	18
LAMSON & SESSIONS CO	COM	513696104	4854	174669	SH	DEFINED	3
LAMSON & SESSIONS CO	COM	513696104	13	470	SH	DEFINED	4
LAMSON & SESSIONS CO	COM	513696104	9	319	SH	DEFINED	2
LANCASTER COLONY CORP	COM	513847103	43	975	SH	DEFINED	18
LANCASTER COLONY CORP	COM	513847103	48	1150	SH	DEFINED	17
LANDAMERICA FINL GROUP INC	COM	514936103	246	3330	SH	DEFINED	5
LANDAMERICA FINL GROUP INC	COM	514936103	28118	380430	SH	DEFINED	6
LANDAUER INC	COM	51476K103	723	14400	SH	DEFINED	17
LANDRYS RESTAURANTS INC	COM	51508L103	3287	111060	SH	DEFINED	6
LANDSTAR SYS INC	COM	515098101	544	12336	SH	DEFINED	17
LANDSTAR SYS INC	COM	515098101	4	80	SH	DEFINED	18
LAS VEGAS SANDS CORP	COM	517834107	51	900	SH	DEFINED	17
LAS VEGAS SANDS CORP	COM	517834107	6323	73000	SH	DEFINED	3
LAS VEGAS SANDS CORP	COM	517834107	1628	18800	SH	DEFINED	22
LAS VEGAS SANDS CORP	COM	517834107	225	2599	SH	DEFINED	5
LAS VEGAS SANDS CORP	COM	517834107	4	42	SH	DEFINED	18
LAS VEGAS SANDS CORP	COM	517834107	27	313	SH	DEFINED	2
LASALLE HOTEL PTYS	COM SH BEN INT	517942108	14923	321900	SH	DEFINED	18
LASALLE HOTEL PTYS	COM SH BEN INT	517942108	41	1000	SH	DEFINED	17
LASALLE HOTEL PTYS	COM SH BEN INT	517942108	93	2000	SH	DEFINED	2
LASALLE HOTEL PTYS	COM SH BEN INT	517942108	879	18950	SH	DEFINED	3
LASERCARD CORP	COM	51807U101	4572	387800	SH	DEFINED	18
LAUDER ESTEE COS INC	CL A	518439104	13	260	SH	DEFINED	4
LAUDER ESTEE COS INC	CL A	518439104	56932	1165445	SH	DEFINED	3
LAUDER ESTEE COS INC	CL A	518439104	7	150	SH	DEFINED	2
LAUDER ESTEE COS INC	CL A	518439104	869	23374	SH	DEFINED	17
LAUDER ESTEE COS INC	CL A	518439104	684	14000	SH	DEFINED	16
LAUDER ESTEE COS INC	CL A	518439104	2203	45105	SH	DEFINED	18
LAUDER ESTEE COS INC	CL A	518439104	20	400	SH	DEFINED	1
LAUDER ESTEE COS INC	CL A	518439104	3283	67200	SH	DEFINED	22
LAUREATE EDUCATION INC	COM	518613104	24	410	SH	DEFINED	5
LAUREATE EDUCATION INC	COM	518613104	11	195	SH	DEFINED	2
LAWSON SOFTWARE INC NEW	COM	52078P102	16	2000	SH	DEFINED	21
LAWSON SOFTWARE INC NEW	COM	52078P102	47831	5912386	SH	DEFINED	18
LAYNE CHRISTENSEN CO	COM	521050104	56	1550	SH	DEFINED	3
LAZARD LTD	SHS A	G54050102	211	4200	SH	DEFINED	18
LAZARD LTD	SHS A	G54050102	1680	33470	SH	DEFINED	3
LAZARD LTD	SHS A	G54050102	112	2230	SH	DEFINED	5
LCA-VISION INC	COM PAR \$.001	501803308	7	181	SH	DEFINED	2
LCA-VISION INC	COM PAR \$.001	501803308	18740	454970	SH	DEFINED	18
LCA-VISION INC	COM PAR \$.001	501803308	1	30	SH	DEFINED	21
LCA-VISION INC	COM PAR \$.001	501803308	184	4461	SH	DEFINED	20
LEADIS TECHNOLOGY INC	COM	52171N103	43	10700	SH	DEFINED	6
LEAPFROG ENTERPRISES INC	CL A	52186N106	32	3000	SH	DEFINED	5
LEAR CORP	COM	521865105	1106	30280	SH	DEFINED	3
LECROY CORP	COM	52324W109	396	47372	SH	DEFINED	6
LECROY CORP	COM	52324W109	125	14951	SH	DEFINED	5
LEE ENTERPRISES INC	COM	523768109	109	3637	SH	DEFINED	5
LEE ENTERPRISES INC	COM	523768109	7278	242200	SH	DEFINED	6
LEE ENTERPRISES INC	COM	523768109	1995	66400	SH	DEFINED	3
LEESPORT FINANCIAL CORP	COM	524477106	45	2100	SH	DEFINED	1

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LEGG MASON INC	COM	524901105	150	1200	SH	DEFINED	17
LEGG MASON INC	COM	524901105	9076	96334	SH	DEFINED	1
LEGG MASON INC	COM	524901105	2035	21603	SH	DEFINED	3
LEGG MASON INC	COM	524901105	651	6910	SH	DEFINED	5
LEGG MASON INC	COM	524901105	1586	16835	SH	DEFINED	2
LEGG MASON INC	COM	524901105	57	600	SH	DEFINED	18
LEGG MASON INC	COM	524901105	36602	388515	SH	DEFINED	11
LEGG MASON INC	COM	524901105	1008	10699	SH	DEFINED	8
LEGGETT & PLATT INC	COM	524660107	658	29007	SH	DEFINED	3
LEGGETT & PLATT INC	COM	524660107	453	19975	SH	DEFINED	5
LEGGETT & PLATT INC	COM	524660107	322	14200	SH	DEFINED	2
LEGGETT & PLATT INC	COM	524660107	117	5150	SH	DEFINED	6
LEGGETT & PLATT INC	COM	524660107	16264	717424	SH	DEFINED	4
LEHMAN BROS HLDGS INC	COM	524908100	101891	1454126	SH	DEFINED	21
LEHMAN BROS HLDGS INC	COM	524908100	21512	307012	SH	DEFINED	20
LEHMAN BROS HLDGS INC	COM	524908100	595	4120	SH	DEFINED	17
LEHMAN BROS HLDGS INC	COM	524908100	1890680	26982736	SH	DEFINED	18
LEHMAN BROS HLDGS INC	COM	524908100	3878	55344	SH	DEFINED	11
LEHMAN BROS HLDGS INC	COM	524908100	334	4760	SH	DEFINED	4
LEHMAN BROS HLDGS INC	COM	524908100	815	11635	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	1224	17472	SH	DEFINED	2
LEHMAN BROS HLDGS INC	COM	524908100	5165	73710	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	26449	377467	SH	DEFINED	3
LENNAR CORP	CL A	526057104	568	9400	SH	DEFINED	17
LENNAR CORP	CL A	526057104	97083	2300000	SH	DEFINED	13
LENNAR CORP	CL A	526057104	80	1900	SH	DEFINED	11
LENNAR CORP	CL A	526057104	390	9249	SH	DEFINED	18
LENNAR CORP	CL A	526057104	950	22505	SH	DEFINED	3
LENNOX INTL INC	COM	526107107	12884	360900	SH	DEFINED	3
LENNOX INTL INC	COM	526107107	37907	1061830	SH	DEFINED	6
LENNOX INTL INC	COM	526107107	36	1000	SH	DEFINED	2
LEUCADIA NATL CORP	COM	527288104	307	10420	SH	DEFINED	5
LEUCADIA NATL CORP	COM	527288104	541	18400	SH	DEFINED	18
LEUCADIA NATL CORP	COM	527288104	282	9600	SH	DEFINED	11
LEUCADIA NATL CORP	COM	527288104	36	600	SH	DEFINED	17
LEUCADIA NATL CORP	COM	527288104	86	2920	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	9	300	SH	DEFINED	2
LEUCADIA NATL CORP	COM	527288104	4304	146284	SH	DEFINED	1
LEVEL 3 COMMUNICATIONS INC	NOTE 6.000% 3/1	52729NAS9	6765	7025000	PRN	DEFINED	18
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	1984	325242	SH	DEFINED	3
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	260343	42679225	SH	DEFINED	8
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	412830	67677000	SH	DEFINED	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	18	2900	SH	DEFINED	11
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	5	824	SH	DEFINED	18
LEVITT CORP	CL A	52742P108	11454	1230310	SH	DEFINED	6
LEXINGTON REALTY TRUST	COM	529043101	63	3000	SH	DEFINED	18
LEXINGTON REALTY TRUST	COM	529043101	30	1400	SH	DEFINED	2
LEXINGTON REALTY TRUST	COM	529043101	3	141	SH	DEFINED	17
LEXMARK INTL NEW	CL A	529771107	6933	118600	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	16723	286056	SH	DEFINED	18
LEXMARK INTL NEW	CL A	529771107	11	184	SH	DEFINED	6
LEXMARK INTL NEW	CL A	529771107	4	72	SH	DEFINED	21
LEXMARK INTL NEW	CL A	529771107	15018	256886	SH	DEFINED	3
LEXMARK INTL NEW	CL A	529771107	3242	55463	SH	DEFINED	22
LEXMARK INTL NEW	CL A	529771107	1125	19240	SH	DEFINED	16
LEXMARK INTL NEW	CL A	529771107	1	15	SH	DEFINED	17
LEXMARK INTL NEW	CL A	529771107	150	2569	SH	DEFINED	20
LEXMARK INTL NEW	CL A	529771107	2844	48648	SH	DEFINED	23
LHC GROUP INC	COM	50187A107	4755	146610	SH	DEFINED	3
LIBBEY INC	COM	529898108	70	5000	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER C	530555309	329	10738	SH	DEFINED	21
LIBERTY GLOBAL INC	COM SER A	530555101	20869	633738	SH	DEFINED	21

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LIBERTY GLOBAL INC	COM SER C	530555309	1	25	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER A	530555101	1	25	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER A	530555101	5	150	SH	DEFINED	5
LIBERTY GLOBAL INC	COM SER C	530555309	819	26737	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER C	530555309	789	39949	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER A	530555101	867	26329	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER A	530555101	124550	3782254	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER A	530555101	40	1207	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER A	530555101	58	1760	SH	DEFINED	6
LIBERTY GLOBAL INC	COM SER C	530555309	66421	2167774	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER C	530555309	7	221	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER C	530555309	5	150	SH	DEFINED	5
LIBERTY GLOBAL INC	COM SER A	530555101	811	39611	SH	DEFINED	17
LIBERTY MEDIA CORP	DEB 3.750% 2/1	530715AL5	9613	15425000	PRN	DEFINED	14
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	1360	2000000	PRN	DEFINED	14
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	4600	41595	SH	DEFINED	20
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	606049	5480139	SH	DEFINED	18
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	6	50	SH	DEFINED	11
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	10	86	SH	DEFINED	2
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	17	150	SH	DEFINED	5
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	90	817	SH	DEFINED	4
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	188	7885	SH	DEFINED	4
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	18	750	SH	DEFINED	5
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	13	561	SH	DEFINED	2
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	6	250	SH	DEFINED	11
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	643268	27005379	SH	DEFINED	18
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	4816	202175	SH	DEFINED	20
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	88447	3713148	SH	DEFINED	21
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	47214	426926	SH	DEFINED	21
LIBERTY PPTY TR	SH BEN INT	531172104	780	16545	SH	DEFINED	17
LIBERTY PPTY TR	SH BEN INT	531172104	234	4800	SH	DEFINED	5
LIBERTY PPTY TR	SH BEN INT	531172104	19	400	SH	DEFINED	2
LIBERTY PPTY TR	SH BEN INT	531172104	6965	142950	SH	DEFINED	18
LIBERTY PPTY TR	SH BEN INT	531172104	12	250	SH	DEFINED	11
LIFECCELL CORP	COM	531927101	12290	492208	SH	DEFINED	3
LIFEPOINT HOSPITALS INC	COM	53219L109	25729	673169	SH	DEFINED	6
LIFEPOINT HOSPITALS INC	COM	53219L109	1659	43400	SH	DEFINED	3
LIFEPOINT HOSPITALS INC	COM	53219L109	11	280	SH	DEFINED	21
LIFEPOINT HOSPITALS INC	COM	53219L109	23635	618392	SH	DEFINED	18
LIFEPOINT HOSPITALS INC	COM	53219L109	16	500	SH	DEFINED	17
LIGAND PHARMACEUTICALS INC	CL B	53220K207	7518	745797	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	523	9731	SH	DEFINED	2
LILLY ELI & CO	COM	532457108	2986	55600	SH	DEFINED	20
LILLY ELI & CO	COM	532457108	265101	4935782	SH	DEFINED	18
LILLY ELI & CO	COM	532457108	31	586	SH	DEFINED	11
LILLY ELI & CO	COM	532457108	859	15985	SH	DEFINED	5
LILLY ELI & CO	COM	532457108	25	460	SH	DEFINED	4
LILLY ELI & CO	COM	532457108	15307	284993	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	7393	137639	SH	DEFINED	21
LILLY ELI & CO	COM	532457108	10901	197120	SH	DEFINED	17
LILLY ELI & CO	COM	532457108	22703	422700	SH	DEFINED	6
LIMITED BRANDS INC	COM	532716107	149	5700	SH	DEFINED	6
LIMITED BRANDS INC	COM	532716107	2925	112245	SH	DEFINED	3
LIMITED BRANDS INC	COM	532716107	281	10798	SH	DEFINED	5
LIMITED BRANDS INC	COM	532716107	818	31400	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	216	8831	SH	DEFINED	17
LIMITED BRANDS INC	COM	532716107	282	10818	SH	DEFINED	18
LINCARE HLDGS INC	COM	532791100	1	30	SH	DEFINED	6
LINCARE HLDGS INC	COM	532791100	8	210	SH	DEFINED	4
LINCOLN ELEC HLDGS INC	COM	533900106	9352	157013	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	8393	123810	SH	DEFINED	2
LINCOLN NATL CORP IND	COM	534187109	3034	55577	SH	DEFINED	17

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LINCOLN NATL CORP	IND	COM	534187109	759	11190	SH	DEFINED	16
LINCOLN NATL CORP	IND	COM	534187109	945	13936	SH	DEFINED	11
LINCOLN NATL CORP	IND	COM	534187109	1683	24831	SH	DEFINED	6
LINCOLN NATL CORP	IND	COM	534187109	4	55	SH	DEFINED	21
LINCOLN NATL CORP	IND	COM	534187109	132	1950	SH	DEFINED	5
LINCOLN NATL CORP	IND	COM	534187109	1939	28600	SH	DEFINED	1
LINCOLN NATL CORP	IND	COM	534187109	19275	284331	SH	DEFINED	3
LINCOLN NATL CORP	IND	COM	534187109	684	10096	SH	DEFINED	18
LINEAR TECHNOLOGY	CORP	COM	535678106	1804	57100	SH	DEFINED	11
LINEAR TECHNOLOGY	CORP	COM	535678106	1550	49072	SH	DEFINED	3
LINEAR TECHNOLOGY	CORP	COM	535678106	3975	125821	SH	DEFINED	1
LINEAR TECHNOLOGY	CORP	COM	535678106	11	344	SH	DEFINED	2
LINEAR TECHNOLOGY	CORP	COM	535678106	15782	449882	SH	DEFINED	17
LINEAR TECHNOLOGY	CORP	COM	535678106	118	3720	SH	DEFINED	21
LINEAR TECHNOLOGY	CORP	COM	535678106	55098	1744167	SH	DEFINED	18
LIONS GATE ENTMNT	CORP	COM NEW	535919203	6098	534000	SH	DEFINED	3
LITHIA MTRS INC		CL A	536797103	8043	293430	SH	DEFINED	6
LITHIA MTRS INC		CL A	536797103	10	360	SH	DEFINED	21
LITHIA MTRS INC		CL A	536797103	11071	403890	SH	DEFINED	18
LIVE NATION INC		COM	538034109	6	271	SH	DEFINED	18
LIVE NATION INC		COM	538034109	1	36	SH	DEFINED	11
LIVE NATION INC		COM	538034109	1	71	SH	DEFINED	17
LIVE NATION INC		COM	538034109	0	6	SH	DEFINED	2
LIVE NATION INC		COM	538034109	18168	823590	SH	DEFINED	3
LIZ CLAIBORNE INC		COM	539320101	969	23640	SH	DEFINED	17
LIZ CLAIBORNE INC		COM	539320101	4144	96703	SH	DEFINED	3
LIZ CLAIBORNE INC		COM	539320101	43	1000	SH	DEFINED	11
LIZ CLAIBORNE INC		COM	539320101	7200	168025	SH	DEFINED	18
LIZ CLAIBORNE INC		COM	539320101	54729	1277220	SH	DEFINED	6
LKQ CORP		COM	501889208	0	0	SH	DEFINED	5
LLOYDS TSB GROUP PLC		SPONSORED ADR	539439109	10	215	SH	DEFINED	18
LLOYDS TSB GROUP PLC		SPONSORED ADR	539439109	1796	46665	SH	DEFINED	17
LLOYDS TSB GROUP PLC		SPONSORED ADR	539439109	22	505	SH	DEFINED	2
LO-JACK CORP		COM	539451104	21	1100	SH	DEFINED	3
LOCKHEED MARTIN CORP		COM	539830109	136	1398	SH	DEFINED	11
LOCKHEED MARTIN CORP		COM	539830109	728	7500	SH	DEFINED	16
LOCKHEED MARTIN CORP		COM	539830109	5717	58929	SH	DEFINED	18
LOCKHEED MARTIN CORP		COM	539830109	221	2945	SH	DEFINED	17
LOCKHEED MARTIN CORP		COM	539830109	19	200	SH	DEFINED	5
LOCKHEED MARTIN CORP		COM	539830109	1558	16054	SH	DEFINED	2
LOCKHEED MARTIN CORP		COM	539830109	1104	11375	SH	DEFINED	1
LOCKHEED MARTIN CORP		COM	539830109	32029	330123	SH	DEFINED	3
LOCKHEED MARTIN CORP		COM	539830109	14	140	SH	DEFINED	6
LOCKHEED MARTIN CORP		COM	539830109	19404	200000	SH	DEFINED	8
LODGENET ENTMT CORP		COM	540211109	134	4368	SH	DEFINED	11
LODGENET ENTMT CORP		COM	540211109	6964	226688	SH	DEFINED	3
LOEWS CORP		COM	540424108	10056	226930	SH	DEFINED	6
LOEWS CORP		CAROLNA GP STK	540424207	12753	168671	SH	DEFINED	3
LOEWS CORP		CAROLNA GP STK	540424207	91	1207	SH	DEFINED	16
LOEWS CORP		CAROLNA GP STK	540424207	0	2	SH	DEFINED	18
LOEWS CORP		COM	540424108	3201	70450	SH	DEFINED	20
LOEWS CORP		COM	540424108	457	4515	SH	DEFINED	17
LOEWS CORP		COM	540424108	133098	2929728	SH	DEFINED	18
LOEWS CORP		COM	540424108	377	8300	SH	DEFINED	16
LOEWS CORP		COM	540424108	2900	63837	SH	DEFINED	2
LOEWS CORP		COM	540424108	1199	26400	SH	DEFINED	1
LOEWS CORP		COM	540424108	37006	814573	SH	DEFINED	3
LOEWS CORP		COM	540424108	3466	76300	SH	DEFINED	23
LOEWS CORP		COM	540424108	804	17700	SH	DEFINED	22
LONGS DRUG STORES CORP		COM	543162101	5156	99850	SH	DEFINED	3
LONGS DRUG STORES CORP		COM	543162101	292	5650	SH	DEFINED	5
LOUISIANA PAC CORP		COM	546347105	232	11570	SH	DEFINED	5

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LOUISIANA PAC CORP	COM	546347105	2	101	SH	DEFINED	18
LOUISIANA PAC CORP	COM	546347105	20843	1039020	SH	DEFINED	6
LOUISIANA PAC CORP	COM	546347105	64	3170	SH	DEFINED	2
LOWES COS INC	COM	548661107	29459	935512	SH	DEFINED	18
LOWES COS INC	COM	548661107	577	18336	SH	DEFINED	11
LOWES COS INC	COM	548661107	3174	49253	SH	DEFINED	17
LOWES COS INC	COM	548661107	294	9330	SH	DEFINED	6
LOWES COS INC	COM	548661107	23117	734101	SH	DEFINED	2
LOWES COS INC	COM	548661107	925	29362	SH	DEFINED	5
LOWES COS INC	COM	548661107	15331	486839	SH	DEFINED	3
LOWES COS INC	COM	548661107	18	575	SH	DEFINED	4
LOWES COS INC	NOTE 0.861%10/1	548661CG0	11632	10600000	PRN	DEFINED	18
LSB FINL CORP	COM	501925101	0	2	SH	DEFINED	18
LSI LOGIC CORP	COM	502161102	8	741	SH	DEFINED	18
LSI LOGIC CORP	COM	502161102	194	18580	SH	DEFINED	6
LSI LOGIC CORP	COM	502161102	689	65976	SH	DEFINED	3
LSI LOGIC CORP	NOTE 4.000% 5/1	502161AJ1	5032	4700000	PRN	DEFINED	18
LSI LOGIC CORP	COM	502161102	409	35345	SH	DEFINED	17
LSI LOGIC CORP	COM	502161102	27917	2674070	SH	DEFINED	8
LSI LOGIC CORP	COM	502161102	1	108	SH	DEFINED	2
LTC PPTYS INC	COM	502175102	6444	248720	SH	DEFINED	3
LTX CORP	COM	502392103	5	850	SH	DEFINED	5
LUBRIZOL CORP	COM	549271104	32974	639890	SH	DEFINED	6
LUBRIZOL CORP	COM	549271104	656	12725	SH	DEFINED	18
LUBRIZOL CORP	COM	549271104	1643	31890	SH	DEFINED	11
LUBRIZOL CORP	COM	549271104	643	15000	SH	DEFINED	17
LUBRIZOL CORP	COM	549271104	17	335	SH	DEFINED	2
LUBRIZOL CORP	COM	549271104	3062	59420	SH	DEFINED	3
LUBYS INC	COM	549282101	784	80200	SH	DEFINED	6
LUFKIN INDS INC	COM	549764108	981	17460	SH	DEFINED	3
LUNDIN MINING CORP	COM	550372106	17	1570	SH	DEFINED	4
LUNDIN MINING CORP	COM	550372106	8	744	SH	DEFINED	2
LUNDIN MINING CORP	COM	550372106	286	25800	SH	DEFINED	16
LUNDIN MINING CORP	COM	550372106	6217	560600	SH	DEFINED	23
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	217	6808	SH	DEFINED	2
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	166	5205	SH	DEFINED	18
LYONDELL CHEMICAL CO	COM	552078107	1	30	SH	DEFINED	21
LYONDELL CHEMICAL CO	COM	552078107	2	108	SH	DEFINED	17
LYONDELL CHEMICAL CO	COM	552078107	19	625	SH	DEFINED	11
LYONDELL CHEMICAL CO	COM	552078107	9395	313485	SH	DEFINED	3
LYONDELL CHEMICAL CO	COM	552078107	3250	108440	SH	DEFINED	6
LYONDELL CHEMICAL CO	COM	552078107	3	95	SH	DEFINED	2
LYONDELL CHEMICAL CO	COM	552078107	50	1685	SH	DEFINED	5
M & F WORLDWIDE CORP	COM	552541104	152	3200	SH	DEFINED	6
M & T BK CORP	COM	55261F104	203	1750	SH	DEFINED	5
M & T BK CORP	COM	55261F104	93	800	SH	DEFINED	2
M & T BK CORP	COM	55261F104	11664	100701	SH	DEFINED	4
M & T BK CORP	COM	55261F104	57	490	SH	DEFINED	6
M & T BK CORP	COM	55261F104	3983	34385	SH	DEFINED	3
M & T BK CORP	COM	55261F104	770	6650	SH	DEFINED	18
M & T BK CORP	COM	55261F104	187	1640	SH	DEFINED	17
M D C HLDGS INC	COM	552676108	450	9357	SH	DEFINED	18
M D C HLDGS INC	COM	552676108	284	5915	SH	DEFINED	5
M D C HLDGS INC	COM	552676108	896	18632	SH	DEFINED	6
MACATAWA BK CORP	COM	554225102	53	2900	SH	DEFINED	3
MACATAWA BK CORP	COM	554225102	1619	88000	SH	DEFINED	6
MACERICH CO	COM	554382101	17	225	SH	DEFINED	17
MACERICH CO	COM	554382101	34	373	SH	DEFINED	18
MACK CALI RLTY CORP	COM	554489104	17	349	SH	DEFINED	18
MACK CALI RLTY CORP	COM	554489104	1906	40025	SH	DEFINED	2
MACK CALI RLTY CORP	COM	554489104	56	1170	SH	DEFINED	17
MACKINAC FINL CORP	COM	554571109	1	150	SH	DEFINED	2

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MADDEN STEVEN LTD	COM	556269108	18	600	SH	DEFINED	5
MADDEN STEVEN LTD	COM	556269108	18382	629525	SH	DEFINED	3
MAF BANCORP INC	COM	55261R108	265	6410	SH	DEFINED	5
MAF BANCORP INC	COM	55261R108	144	3495	SH	DEFINED	2
MAF BANCORP INC	COM	55261R108	13683	330976	SH	DEFINED	4
MAF BANCORP INC	COM	55261R108	7	175	SH	DEFINED	18
MAF BANCORP INC	COM	55261R108	27289	660114	SH	DEFINED	6
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	1047	24919	SH	DEFINED	6
MAGELLAN MIDSTREAM HLDGS LP	COM LP INTS	55907R108	211	8000	SH	DEFINED	11
MAGNA ENTMT CORP	CL A	559211107	1	176	SH	DEFINED	18
MAGNA ENTMT CORP	CL A	559211107	10	1530	SH	DEFINED	17
MAGNA INTL INC	CL A	559222401	186	2480	SH	DEFINED	20
MAGNA INTL INC	CL A	559222401	15	199	SH	DEFINED	21
MAGNA INTL INC	CL A	559222401	7627	101543	SH	DEFINED	18
MAGNA INTL INC	CL A	559222401	9903	131900	SH	DEFINED	7
MAGNA INTL INC	CL A	559222401	30	400	SH	DEFINED	3
MAGNETEK INC	COM	559424106	10	2050	SH	DEFINED	5
MAGUIRE PPTYS INC	COM	559775101	11	300	SH	DEFINED	17
MAGYAR TELEKOM TELECOMMUNS P	SPONSORED ADR	559776109	50	1959	SH	DEFINED	16
MAIDENFORM BRANDS INC	COM	560305104	14168	614110	SH	DEFINED	3
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	4276	251853	SH	DEFINED	6
MAIR HOLDINGS INC	COM	560635104	732	111380	SH	DEFINED	6
MANHATTAN ASSOCS INC	COM	562750109	3979	145065	SH	DEFINED	3
MANITOWOC INC	COM	563571108	18	280	SH	DEFINED	4
MANITOWOC INC	COM	563571108	89	1400	SH	DEFINED	2
MANITOWOC INC	COM	563571108	2687	42300	SH	DEFINED	22
MANITOWOC INC	COM	563571108	20348	320296	SH	DEFINED	3
MANITOWOC INC	COM	563571108	44	700	SH	DEFINED	16
MANNATECH INC	COM	563771104	3313	206280	SH	DEFINED	3
MANNKIND CORP	COM	56400P201	95810	6700000	SH	DEFINED	13
MANNKIND CORP	COM	56400P201	16893	1181300	SH	DEFINED	8
MANOR CARE INC NEW	COM	564055101	9597	176540	SH	DEFINED	18
MANOR CARE INC NEW	COM	564055101	11397	209662	SH	DEFINED	3
MANOR CARE INC NEW	COM	564055101	73	1350	SH	DEFINED	2
MANPOWER INC	COM	56418H100	686	9300	SH	DEFINED	16
MANPOWER INC	COM	56418H100	11	150	SH	DEFINED	11
MANPOWER INC	COM	56418H100	1874	25400	SH	DEFINED	23
MANPOWER INC	COM	56418H100	708	9595	SH	DEFINED	18
MANPOWER INC	COM	56418H100	54386	737239	SH	DEFINED	3
MANPOWER INC	COM	56418H100	325	4410	SH	DEFINED	5
MANPOWER INC	COM	56418H100	86	1500	SH	DEFINED	17
MANULIFE FINL CORP	COM	56501R106	17213	500200	SH	DEFINED	7
MANULIFE FINL CORP	COM	56501R106	6655	193179	SH	DEFINED	18
MANULIFE FINL CORP	COM	56501R106	6861	199160	SH	DEFINED	3
MANULIFE FINL CORP	COM	56501R106	34	992	SH	DEFINED	5
MARATHON OIL CORP	COM	565849106	314	3173	SH	DEFINED	11
MARATHON OIL CORP	COM	565849106	39	390	SH	DEFINED	5
MARATHON OIL CORP	COM	565849106	69	700	SH	DEFINED	2
MARATHON OIL CORP	COM	565849106	877	8870	SH	DEFINED	6
MARATHON OIL CORP	COM	565849106	38671	391286	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	2589	26200	SH	DEFINED	22
MARATHON OIL CORP	COM	565849106	68	686	SH	DEFINED	4
MARATHON OIL CORP	COM	565849106	2264	22907	SH	DEFINED	18
MARATHON OIL CORP	COM	565849106	146	1916	SH	DEFINED	17
MARATHON OIL CORP	COM	565849106	8	80	SH	DEFINED	21
MARATHON OIL CORP	COM	565849106	652	6600	SH	DEFINED	16
MARCHEX INC	CL B	56624R108	26	1720	SH	DEFINED	5
MARCUS CORP	COM	566330106	100	4300	SH	DEFINED	5
MARCUS CORP	COM	566330106	160	6900	SH	DEFINED	20
MARCUS CORP	COM	566330106	29145	1253025	SH	DEFINED	18
MARINEMAX INC	COM	567908108	8925	385010	SH	DEFINED	6
MARINER ENERGY INC	COM	56845T305	8213	429331	SH	DEFINED	3

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MARKEL CORP	COM	570535104	368	759	SH	DEFINED	11
MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	570759100	1551	43700	SH	DEFINED	3
MARLIN BUSINESS SVCS CORP	COM	571157106	3405	155640	SH	DEFINED	6
MARRIOTT INTL INC NEW	CL A	571903202	106	2164	SH	DEFINED	2
MARRIOTT INTL INC NEW	CL A	571903202	4206	61311	SH	DEFINED	17
MARRIOTT INTL INC NEW	CL A	571903202	57	1155	SH	DEFINED	4
MARRIOTT INTL INC NEW	CL A	571903202	2634	53800	SH	DEFINED	3
MARRIOTT INTL INC NEW	CL A	571903202	227	4633	SH	DEFINED	18
MARRIOTT INTL INC NEW	CL A	571903202	203	4147	SH	DEFINED	11
MARSH & MCLENNAN COS INC	COM	571748102	2667	91064	SH	DEFINED	3
MARSH & MCLENNAN COS INC	COM	571748102	57	1950	SH	DEFINED	5
MARSH & MCLENNAN COS INC	COM	571748102	417091	14240034	SH	DEFINED	18
MARSH & MCLENNAN COS INC	COM	571748102	1290	43950	SH	DEFINED	17
MARSH & MCLENNAN COS INC	COM	571748102	442	15081	SH	DEFINED	21
MARSH & MCLENNAN COS INC	COM	571748102	26278	897153	SH	DEFINED	6
MARSH & MCLENNAN COS INC	COM	571748102	3033	103540	SH	DEFINED	20
MARSHALL & ILSLEY CORP	COM	571834100	7527	162530	SH	DEFINED	3
MARSHALL & ILSLEY CORP	COM	571834100	2875	65970	SH	DEFINED	17
MARSHALL & ILSLEY CORP	COM	571834100	976	21080	SH	DEFINED	1
MARSHALL & ILSLEY CORP	COM	571834100	665	14360	SH	DEFINED	2
MARSHALL & ILSLEY CORP	COM	571834100	378	8160	SH	DEFINED	6
MARTEK BIOSCIENCES CORP	COM	572901106	14	666	SH	DEFINED	11
MARTEK BIOSCIENCES CORP	COM	572901106	2950	143050	SH	DEFINED	3
MARTHA STEWART LIVING OMNIME	CL A	573083102	0	25	SH	DEFINED	17
MARTIN MARIETTA MATLS INC	COM	573284106	2359	17450	SH	DEFINED	11
MARTIN MARIETTA MATLS INC	COM	573284106	1715	12686	SH	DEFINED	2
MARTIN MARIETTA MATLS INC	COM	573284106	8666	64100	SH	DEFINED	6
MARVEL ENTERTAINMENT INC	COM	57383T103	9783	352550	SH	DEFINED	18
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	372	22100	SH	DEFINED	5
MASCO CORP	COM	574599106	27	975	SH	DEFINED	23
MASCO CORP	COM	574599106	192279	7017500	SH	DEFINED	18
MASCO CORP	COM	574599106	42	1550	SH	DEFINED	11
MASCO CORP	COM	574599106	242673	8856669	SH	DEFINED	8
MASCO CORP	COM	574599106	2096	76500	SH	DEFINED	20
MASCO CORP	COM	574599106	14975	546696	SH	DEFINED	6
MASCO CORP	COM	574599106	212	7734	SH	DEFINED	2
MASCO CORP	COM	574599106	52	1900	SH	DEFINED	5
MASCO CORP	COM	574599106	511	15728	SH	DEFINED	17
MASCO CORP	COM	574599106	1743	63604	SH	DEFINED	3
MASCO CORP	COM	574599106	810	29576	SH	DEFINED	21
MASSBANK CORP READ MASS	COM	576152102	39	1200	SH	DEFINED	1
MASSEY ENERGY CORP	COM	576206106	81	2250	SH	DEFINED	17
MASTERCARD INC	CL A	57636Q104	8	80	SH	DEFINED	2
MASTERCARD INC	CL A	57636Q104	1211	11400	SH	DEFINED	11
MASTERCARD INC	CL A	57636Q104	4145	39020	SH	DEFINED	3
MATERIAL SCIENCES CORP	COM	576674105	12	1200	SH	DEFINED	5
MATRIA HEALTHCARE INC	COM NEW	576817209	15	555	SH	DEFINED	2
MATRIA HEALTHCARE INC	COM NEW	576817209	10	380	SH	DEFINED	4
MATRIX SVC CO	COM	576853105	1647	81400	SH	DEFINED	3
MATSUSHITA ELEC INDL	ADR	576879209	11	510	SH	DEFINED	17
MATSUSHITA ELEC INDL	ADR	576879209	142	7050	SH	DEFINED	2
MATTEL INC	COM	577081102	21	747	SH	DEFINED	1
MATTEL INC	COM	577081102	16	596	SH	DEFINED	2
MATTEL INC	COM	577081102	247	8970	SH	DEFINED	6
MATTEL INC	COM	577081102	55	2000	SH	DEFINED	4
MATTEL INC	COM	577081102	17314	628005	SH	DEFINED	3
MATTEL INC	COM	577081102	394	14300	SH	DEFINED	16
MATTEL INC	COM	577081102	207	7499	SH	DEFINED	18
MATTEL INC	COM	577081102	5	195	SH	DEFINED	21
MATTEL INC	COM	577081102	827	45600	SH	DEFINED	17
MATTHEWS INTL CORP	CL A	577128101	2178	53510	SH	DEFINED	3
MATTSON TECHNOLOGY INC	COM	577223100	243	26700	SH	DEFINED	3



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MAUI LD & PINEAPPLE INC	COM	577345101	112	3100	SH	DEFINED	6
MAX & ERMAS RESTAURANTS INC	COM	577903107	1	110	SH	DEFINED	5
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	16	630	SH	DEFINED	4
MAXIM INTEGRATED PRODS INC	COM	57772K101	76	2600	SH	DEFINED	18
MAXIM INTEGRATED PRODS INC	COM	57772K101	10	268	SH	DEFINED	17
MAXIM INTEGRATED PRODS INC	COM	57772K101	1540	52381	SH	DEFINED	3
MAXWELL TECHNOLOGIES INC	COM	577767106	6	450	SH	DEFINED	5
MBIA INC	COM	55262C100	1444	22043	SH	DEFINED	3
MBIA INC	COM	55262C100	430	6560	SH	DEFINED	2
MBIA INC	COM	55262C100	44	677	SH	DEFINED	5
MBIA INC	COM	55262C100	726	11080	SH	DEFINED	6
MBIA INC	COM	55262C100	20	300	SH	DEFINED	11
MBIA INC	COM	55262C100	491	7500	SH	DEFINED	18
MBIA INC	COM	55262C100	26320	437719	SH	DEFINED	17
MCAFEE INC	COM	579064106	673	23132	SH	DEFINED	3
MCAFEE INC	COM	579064106	13121	451208	SH	DEFINED	18
MCAFEE INC	COM	579064106	87	3000	SH	DEFINED	11
MCAFEE INC	COM	579064106	21	710	SH	DEFINED	21
MCCLATCHY CO	CL A	579489105	195	6178	SH	DEFINED	5
MCCLATCHY CO	CL A	579489105	322	10173	SH	DEFINED	18
MCCLATCHY CO	CL A	579489105	7	230	SH	DEFINED	2
MCCLATCHY CO	CL A	579489105	87	2750	SH	DEFINED	11
MCCLATCHY CO	CL A	579489105	7154	226310	SH	DEFINED	6
MCCORMICK & CO INC	COM NON VTG	579780206	437	11348	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	834	21659	SH	DEFINED	3
MCCORMICK & CO INC	COM NON VTG	579780206	505	13100	SH	DEFINED	20
MCCORMICK & CO INC	COM NON VTG	579780206	19203	498523	SH	DEFINED	2
MCCORMICK & CO INC	COM NON VTG	579780206	116	2999	SH	DEFINED	21
MCCORMICK & CO INC	COM NON VTG	579780206	1896	55985	SH	DEFINED	17
MCCORMICK & CO INC	COM NON VTG	579780206	8288	215171	SH	DEFINED	1
MCCORMICK & CO INC	COM NON VTG	579780206	37078	962563	SH	DEFINED	18
MCCORMICK & CO INC	COM NON VTG	579780206	114	2950	SH	DEFINED	5
MCCORMICK & SCHMICKS SEAFD R	COM	579793100	419	15610	SH	DEFINED	3
MCDERMOTT INTL INC	COM	580037109	7	150	SH	DEFINED	2
MCDERMOTT INTL INC	COM	580037109	7488	152880	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	2571	57079	SH	DEFINED	5
MCDONALDS CORP	COM	580135101	3879	86110	SH	DEFINED	20
MCDONALDS CORP	COM	580135101	328243	7286187	SH	DEFINED	18
MCDONALDS CORP	COM	580135101	177	3923	SH	DEFINED	11
MCDONALDS CORP	COM	580135101	606	13444	SH	DEFINED	21
MCDONALDS CORP	COM	580135101	108	2389	SH	DEFINED	4
MCDONALDS CORP	COM	580135101	15149	440889	SH	DEFINED	17
MCDONALDS CORP	COM	580135101	234	5200	SH	DEFINED	1
MCDONALDS CORP	COM	580135101	36941	826698	SH	DEFINED	6
MCDONALDS CORP	COM	580135101	16694	370573	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	20004	444039	SH	DEFINED	3
MCG CAPITAL CORP	COM	58047P107	281	15000	SH	DEFINED	8
MCG CAPITAL CORP	COM	58047P107	6	310	SH	DEFINED	2
MCG CAPITAL CORP	COM	58047P107	298	15900	SH	DEFINED	3
MCGRAW HILL COS INC	COM	580645109	13555	215562	SH	DEFINED	18
MCGRAW HILL COS INC	COM	580645109	100	1597	SH	DEFINED	2
MCGRAW HILL COS INC	COM	580645109	2232	35500	SH	DEFINED	11
MCGRAW HILL COS INC	COM	580645109	637	10124	SH	DEFINED	1
MCGRAW HILL COS INC	COM	580645109	16005	277764	SH	DEFINED	17
MCGRAW HILL COS INC	COM	580645109	3666	58306	SH	DEFINED	3
MCGRAW HILL COS INC	COM	580645109	115	1825	SH	DEFINED	5
MCKESSON CORP	COM	58155Q103	38529	658162	SH	DEFINED	3
MCKESSON CORP	COM	58155Q103	1054	18000	SH	DEFINED	6
MCKESSON CORP	COM	58155Q103	116	1988	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	212	3616	SH	DEFINED	5
MCKESSON CORP	COM	58155Q103	8011	136850	SH	DEFINED	18
MCMORAN EXPLORATION CO	COM	582411104	2	124	SH	DEFINED	17

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MCMORAN EXPLORATION CO	COM	582411104	0	17	SH	DEFINED	2
MDU RES GROUP INC	COM	552690109	317	11025	SH	DEFINED	2
MDU RES GROUP INC	COM	552690109	10619	369493	SH	DEFINED	3
MDU RES GROUP INC	COM	552690109	14979	521190	SH	DEFINED	6
MDU RES GROUP INC	COM	552690109	123	3690	SH	DEFINED	17
MDU RES GROUP INC	COM	552690109	2227	77487	SH	DEFINED	18
MEADE INSTRUMENTS CORP	COM	583062104	34	14000	SH	DEFINED	6
MEADOWBROOK INS GROUP INC	COM	58319P108	4621	420500	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	68	2208	SH	DEFINED	2
MEADWESTVACO CORP	COM	583334107	90	2910	SH	DEFINED	5
MEADWESTVACO CORP	COM	583334107	518	16796	SH	DEFINED	18
MEADWESTVACO CORP	COM	583334107	923	29919	SH	DEFINED	3
MEADWESTVACO CORP	COM	583334107	2470	80090	SH	DEFINED	6
MEASUREMENT SPECIALTIES INC	COM	583421102	8	350	SH	DEFINED	5
MEASUREMENT SPECIALTIES INC	COM	583421102	2	98	SH	DEFINED	18
MECHEL OAO	SPONSORED ADR	583840103	39694	1193800	SH	DEFINED	22
MEDAREX INC	COM	583916101	27	2108	SH	DEFINED	18
MEDAREX INC	COM	583916101	23966	1852100	SH	DEFINED	8
MEDAREX INC	COM	583916101	9	670	SH	DEFINED	2
MEDAREX INC	COM	583916101	24	1850	SH	DEFINED	4
MEDCATH CORP	COM	58404W109	4111	150575	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	4353	60019	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	270	3729	SH	DEFINED	11
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	485	6692	SH	DEFINED	18
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	2559	35283	SH	DEFINED	5
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	519	7160	SH	DEFINED	2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	54	746	SH	DEFINED	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	7721	134931	SH	DEFINED	17
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	39	535	SH	DEFINED	4
MEDIA GEN INC	CL A	584404107	1462	38300	SH	DEFINED	6
MEDIA GEN INC	CL A	584404107	55	1437	SH	DEFINED	5
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	8216	1009280	SH	DEFINED	6
MEDICAL ACTION INDS INC	COM	58449L100	4500	188275	SH	DEFINED	3
MEDICINES CO	COM	584688105	11430	455746	SH	DEFINED	3
MEDICINES CO	COM	584688105	12	480	SH	DEFINED	4
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	174298	5655365	SH	DEFINED	8
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	1	25	SH	DEFINED	18
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	7277	236125	SH	DEFINED	3
MEDIMMUNE INC	NOTE 1.625% 7/1	584699AJ1	7251	5800000	PRN	DEFINED	18
MEDIMMUNE INC	COM	584699102	106	2900	SH	DEFINED	11
MEDIMMUNE INC	COM	584699102	49359	1356389	SH	DEFINED	18
MEDIMMUNE INC	COM	584699102	2	45	SH	DEFINED	21
MEDIMMUNE INC	COM	584699102	571	15694	SH	DEFINED	20
MEDIMMUNE INC	COM	584699102	18283	502428	SH	DEFINED	2
MEDIMMUNE INC	COM	584699102	30384	834959	SH	DEFINED	3
MEDIS TECHNOLOGIES LTD	COM	58500P107	423	25000	SH	DEFINED	18
MEDTRONIC INC	COM	585055106	25673	523299	SH	DEFINED	2
MEDTRONIC INC	COM	585055106	3099	63175	SH	DEFINED	20
MEDTRONIC INC	COM	585055106	21	425	SH	DEFINED	4
MEDTRONIC INC	COM	585055106	221	4500	SH	DEFINED	23
MEDTRONIC INC	COM	585055106	15503	316011	SH	DEFINED	3
MEDTRONIC INC	COM	585055106	1071	21834	SH	DEFINED	11
MEDTRONIC INC	COM	585055106	161784	3297680	SH	DEFINED	18
MEDTRONIC INC	COM	585055106	18540	377917	SH	DEFINED	1
MEDTRONIC INC	COM	585055106	12167	239741	SH	DEFINED	17
MEDTRONIC INC	COM	585055106	2020	41170	SH	DEFINED	5
MEDTRONIC INC	NOTE 1.500% 4/1	585055AL0	1150	1125000	PRN	DEFINED	18
MELCO PBL ENTMNT LTD	ADR	585464100	27	1660	SH	DEFINED	5
MELCO PBL ENTMNT LTD	ADR	585464100	8252	511300	SH	DEFINED	18
MELLON FINL CORP	COM	58551A108	119	2755	SH	DEFINED	11
MELLON FINL CORP	COM	58551A108	8071	226720	SH	DEFINED	17
MELLON FINL CORP	COM	58551A108	39	900	SH	DEFINED	4

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MELLON FINL CORP	COM	58551A108	10756	249337	SH	DEFINED	2
MELLON FINL CORP	COM	58551A108	591	13704	SH	DEFINED	18
MELLON FINL CORP	COM	58551A108	440	10200	SH	DEFINED	1
MELLON FINL CORP	COM	58551A108	377	8750	SH	DEFINED	6
MELLON FINL CORP	COM	58551A108	3041	70500	SH	DEFINED	3
MEMC ELECTR MATLS INC	COM	552715104	37	612	SH	DEFINED	2
MEMC ELECTR MATLS INC	COM	552715104	6759	111575	SH	DEFINED	1
MEMC ELECTR MATLS INC	COM	552715104	36	590	SH	DEFINED	4
MEMC ELECTR MATLS INC	COM	552715104	442	7300	SH	DEFINED	3
MEMC ELECTR MATLS INC	COM	552715104	36224	597945	SH	DEFINED	18
MEMC ELECTR MATLS INC	COM	552715104	218	3600	SH	DEFINED	20
MEMC ELECTR MATLS INC	COM	552715104	88	1452	SH	DEFINED	5
MENS WEARHOUSE INC	COM	587118100	45686	971017	SH	DEFINED	3
MENS WEARHOUSE INC	COM	587118100	32053	681250	SH	DEFINED	18
MENTOR CORP MINN	COM	587188103	1628	35400	SH	DEFINED	23
MENTOR CORP MINN	COM	587188103	12637	274720	SH	DEFINED	3
MENTOR CORP MINN	COM	587188103	116	2520	SH	DEFINED	18
MENTOR GRAPHICS CORP	COM	587200106	33	2000	SH	DEFINED	11
MENTOR GRAPHICS CORP	COM	587200106	81	4975	SH	DEFINED	5
MERCANTILE BANK CORP	COM	587376104	900	27700	SH	DEFINED	6
MERCER INTL INC	COM	588056101	5861	490076	SH	DEFINED	3
MERCHANTS BANCSHARES	COM	588448100	1450	63350	SH	DEFINED	6
MERCHANTS GROUP INC	COM	588539106	132	4000	SH	DEFINED	18
MERCHANTS GROUP INC	COM	588539106	1318	40000	SH	DEFINED	1
MERCK & CO INC	COM	589331107	17695	502260	SH	DEFINED	17
MERCK & CO INC	COM	589331107	36939	836293	SH	DEFINED	18
MERCK & CO INC	COM	589331107	2569	58169	SH	DEFINED	2
MERCK & CO INC	COM	589331107	3341	75642	SH	DEFINED	1
MERCK & CO INC	COM	589331107	34492	780885	SH	DEFINED	3
MERCK & CO INC	COM	589331107	35584	805542	SH	DEFINED	6
MERCK & CO INC	COM	589331107	3627	82116	SH	DEFINED	5
MERCK & CO INC	COM	589331107	3	75	SH	DEFINED	21
MERCK & CO INC	COM	589331107	374	8473	SH	DEFINED	11
MERCK & CO INC	COM	589331107	142	3223	SH	DEFINED	4
MERCURY GENL CORP NEW	COM	589400100	24334	458790	SH	DEFINED	6
MERCURY GENL CORP NEW	COM	589400100	26	500	SH	DEFINED	5
MEREDITH CORP	COM	589433101	23642	411955	SH	DEFINED	18
MEREDITH CORP	COM	589433101	1	20	SH	DEFINED	6
MEREDITH CORP	COM	589433101	33	575	SH	DEFINED	5
MEREDITH CORP	COM	589433101	16899	294458	SH	DEFINED	3
MEREDITH CORP	COM	589433101	65	1136	SH	DEFINED	21
MEREDITH CORP	COM	589433101	50	865	SH	DEFINED	20
MEREDITH CORP	COM	589433101	17	290	SH	DEFINED	11
MERIDIAN BIOSCIENCE INC	COM	589584101	1090	39259	SH	DEFINED	2
MERIDIAN GOLD INC	COM	589975101	6	220	SH	DEFINED	21
MERIDIAN GOLD INC	COM	589975101	5042	197494	SH	DEFINED	18
MERIDIAN RESOURCE CORP	COM	58977Q109	3112	1291430	SH	DEFINED	6
MERITAGE HOMES CORP	COM	59001A102	8	260	SH	DEFINED	4
MERITAGE HOMES CORP	COM	59001A102	38544	1200000	SH	DEFINED	13
MERITAGE HOMES CORP	COM	59001A102	4	121	SH	DEFINED	2
MERITAGE HOMES CORP	COM	59001A102	70629	2198925	SH	DEFINED	8
MERIX CORP	COM	590049102	392	47650	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM	590188108	433	5300	SH	DEFINED	23
MERRILL LYNCH & CO INC	COM	590188108	348	4266	SH	DEFINED	2
MERRILL LYNCH & CO INC	NOTE 3/1	590188W46	20060	16525000	PRN	DEFINED	18
MERRILL LYNCH & CO INC	COM	590188108	52092	637831	SH	DEFINED	21
MERRILL LYNCH & CO INC	COM	590188108	2124567	26014040	SH	DEFINED	18
MERRILL LYNCH & CO INC	COM	590188108	3516	43050	SH	DEFINED	11
MERRILL LYNCH & CO INC	COM	590188108	2498	30593	SH	DEFINED	5
MERRILL LYNCH & CO INC	COM	590188108	32513	398100	SH	DEFINED	20
MERRILL LYNCH & CO INC	COM	590188108	8673	110115	SH	DEFINED	17
MERRILL LYNCH & CO INC	COM	590188108	33	410	SH	DEFINED	16

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MERRILL LYNCH & CO INC	COM	590188108	94043	1151498	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	322	3941	SH	DEFINED	1
MERRILL LYNCH & CO INC	COM	590188108	7759	95000	SH	DEFINED	7
MERRILL LYNCH & CO INC	COM	590188108	44308	542529	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM	590188108	161	1968	SH	DEFINED	4
MERRILL LYNCH & CO INC	COM	590188108	5717	70000	SH	DEFINED	8
MESA AIR GROUP INC	COM	590479101	49	6500	SH	DEFINED	2
MESA AIR GROUP INC	COM	590479101	4315	573070	SH	DEFINED	6
METABOLIX INC	COM	591018809	17	1000	SH	DEFINED	5
METAL MGMT INC	COM NEW	591097209	795	17200	SH	DEFINED	3
METALICO INC	COM	591176102	296	62800	SH	DEFINED	6
METHANEX CORP	COM	59151K108	6916	309696	SH	DEFINED	3
METLIFE INC	COM	59156R108	1852	29333	SH	DEFINED	5
METLIFE INC	COM	59156R108	28740	455102	SH	DEFINED	3
METLIFE INC	COM	59156R108	2210	35000	SH	DEFINED	1
METLIFE INC	COM	59156R108	4671	73960	SH	DEFINED	22
METLIFE INC	COM	59156R108	512	10590	SH	DEFINED	17
METLIFE INC	COM	59156R108	73	1152	SH	DEFINED	2
METLIFE INC	COM	59156R108	2060	32619	SH	DEFINED	18
METLIFE INC	COM	59156R108	403	6388	SH	DEFINED	11
METLIFE INC	COM	59156R108	741	11733	SH	DEFINED	16
METLIFE INC	COM	59156R108	130	2055	SH	DEFINED	4
METLIFE INC	COM	59156R108	80709	1278047	SH	DEFINED	6
METSO CORP	SPONSORED ADR	592671101	154	3995	SH	DEFINED	17
METTLER TOLEDO INTERNATIONAL	COM	592688105	13	150	SH	DEFINED	2
METTLER TOLEDO INTERNATIONAL	COM	592688105	56523	631050	SH	DEFINED	18
METTLER TOLEDO INTERNATIONAL	COM	592688105	167	1865	SH	DEFINED	21
MEXCO ENERGY CORP	COM	592770101	18	3400	SH	DEFINED	6
MGE ENERGY INC	COM	55277P104	7	225	SH	DEFINED	17
MGE ENERGY INC	COM	55277P104	3311	93370	SH	DEFINED	18
MGI PHARMA INC	COM	552880106	13	570	SH	DEFINED	4
MGI PHARMA INC	COM	552880106	2	75	SH	DEFINED	21
MGI PHARMA INC	COM	552880106	185	8235	SH	DEFINED	20
MGI PHARMA INC	COM	552880106	20413	908471	SH	DEFINED	18
MGIC INVT CORP WIS	COM	552848103	1749	29684	SH	DEFINED	3
MGIC INVT CORP WIS	COM	552848103	313	5310	SH	DEFINED	6
MGIC INVT CORP WIS	COM	552848103	14	246	SH	DEFINED	2
MGIC INVT CORP WIS	COM	552848103	4033	68454	SH	DEFINED	20
MGIC INVT CORP WIS	COM	552848103	14786	250954	SH	DEFINED	21
MGIC INVT CORP WIS	COM	552848103	291131	4941129	SH	DEFINED	18
MGIC INVT CORP WIS	COM	552848103	6	95	SH	DEFINED	17
MGM MIRAGE	COM	552953101	26	378	SH	DEFINED	2
MGM MIRAGE	COM	552953101	1188	17084	SH	DEFINED	5
MGM MIRAGE	COM	552953101	83	1200	SH	DEFINED	18
MGP INGREDIENTS INC	COM	55302G103	3475	170592	SH	DEFINED	3
MI DEVS INC	CL A SUB VTG	55304X104	1769	47300	SH	DEFINED	3
MI DEVS INC	CL A SUB VTG	55304X104	28	751	SH	DEFINED	18
MICREL INC	COM	594793101	7060	640630	SH	DEFINED	3
MICROCHIP TECHNOLOGY INC	COM	595017104	12	325	SH	DEFINED	18
MICROCHIP TECHNOLOGY INC	COM	595017104	8558	240875	SH	DEFINED	1
MICROCHIP TECHNOLOGY INC	COM	595017104	18	500	SH	DEFINED	2
MICROMET INC	COM	59509C105	1757	650825	SH	DEFINED	18
MICROMET INC	COM	59509C105	36	13241	SH	DEFINED	20
MICRON TECHNOLOGY INC	COM	595112103	8247	682700	SH	DEFINED	20
MICRON TECHNOLOGY INC	COM	595112103	60168	4980830	SH	DEFINED	21
MICRON TECHNOLOGY INC	COM	595112103	1000	82800	SH	DEFINED	23
MICRON TECHNOLOGY INC	COM	595112103	1186	98200	SH	DEFINED	22
MICRON TECHNOLOGY INC	COM	595112103	171	14190	SH	DEFINED	4
MICRON TECHNOLOGY INC	COM	595112103	20962	1735258	SH	DEFINED	3
MICRON TECHNOLOGY INC	COM	595112103	1	110	SH	DEFINED	2
MICRON TECHNOLOGY INC	COM	595112103	570	47220	SH	DEFINED	6
MICRON TECHNOLOGY INC	COM	595112103	55682	4609410	SH	DEFINED	8

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MICRON TECHNOLOGY INC	COM	595112103	588606	48725643	SH	DEFINED	18
MICRONETICS INC DEL	COM	595125105	79	9923	SH	DEFINED	6
MICROS SYS INC	COM	594901100	4308	79800	SH	DEFINED	3
MICROS SYS INC	COM	594901100	48	880	SH	DEFINED	5
MICROSEMI CORP	COM	595137100	6	295	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	19293	698410	SH	DEFINED	6
MICROSOFT CORP	COM	594918104	1906258	68398195	SH	DEFINED	18
MICROSOFT CORP	COM	594918104	13693	491331	SH	DEFINED	20
MICROSOFT CORP	COM	594918104	69341	2488011	SH	DEFINED	21
MICROSOFT CORP	COM	594918104	21132	758249	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	4290	153930	SH	DEFINED	22
MICROSOFT CORP	COM	594918104	17268	619582	SH	DEFINED	4
MICROSOFT CORP	COM	594918104	110766	3974385	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	6246	224100	SH	DEFINED	23
MICROSOFT CORP	COM	594918104	32184	1154796	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	5152	184860	SH	DEFINED	5
MICROSOFT CORP	COM	594918104	58924	2165541	SH	DEFINED	17
MICROSOFT CORP	COM	594918104	9058	325000	SH	DEFINED	7
MICROSOFT CORP	COM	594918104	11287	405000	SH	DEFINED	8
MICROSOFT CORP	COM	594918104	3111	111612	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	68	2425	SH	DEFINED	16
MICROSTRATEGY INC	CL A NEW	594972408	10	80	SH	DEFINED	4
MICROSTRATEGY INC	CL A NEW	594972408	21579	170737	SH	DEFINED	3
MICROSTRATEGY INC	CL A NEW	594972408	69	543	SH	DEFINED	2
MID-AMER APT CMNTYS INC	COM	59522J103	8	140	SH	DEFINED	21
MID-AMER APT CMNTYS INC	COM	59522J103	8177	145351	SH	DEFINED	18
MID-AMER APT CMNTYS INC	COM	59522J103	3	54	SH	DEFINED	17
MIDAS GROUP INC	COM	595626102	11873	550440	SH	DEFINED	6
MIDAS GROUP INC	COM	595626102	28	1300	SH	DEFINED	3
MIDCAP SPDR TR	UNIT SER 1	595635103	54	350	SH	DEFINED	18
MIDCAP SPDR TR	UNIT SER 1	595635103	309	2000	SH	DEFINED	5
MIDLAND CO	COM	597486109	6488	152953	SH	DEFINED	18
MIDLAND CO	COM	597486109	11442	269736	SH	DEFINED	6
MIDWEST AIR GROUP INC	COM	597911106	1737	128560	SH	DEFINED	3
MIDWEST BANC HOLDINGS INC	COM	598251106	9923	560290	SH	DEFINED	18
MIDWEST BANC HOLDINGS INC	COM	598251106	7	400	SH	DEFINED	21
MILACRON INC	COM	598709103	15	22401	SH	DEFINED	2
MILLEA HOLDINGS INC	ADR	60032R106	3219	32640	SH	DEFINED	17
MILLEA HOLDINGS INC	ADR	60032R106	13994	411662	SH	DEFINED	6
MILLEA HOLDINGS INC	ADR	60032R106	2770	74936	SH	DEFINED	18
MILLENNIUM PHARMACEUTICALS I	COM	599902103	52694	4638546	SH	DEFINED	21
MILLENNIUM PHARMACEUTICALS I	COM	599902103	2760	242976	SH	DEFINED	20
MILLENNIUM PHARMACEUTICALS I	COM	599902103	364104	32051421	SH	DEFINED	18
MILLENNIUM PHARMACEUTICALS I	COM	599902103	64	5620	SH	DEFINED	6
MILLENNIUM PHARMACEUTICALS I	COM	599902103	37	3300	SH	DEFINED	2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	124	10935	SH	DEFINED	4
MILLER HERMAN INC	COM	600544100	40478	1208668	SH	DEFINED	3
MILLER HERMAN INC	COM	600544100	80	2400	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	20981	626500	SH	DEFINED	18
MILLER HERMAN INC	COM	600544100	146	4500	SH	DEFINED	17
MILLER INDS INC TENN	COM NEW	600551204	44	2000	SH	DEFINED	2
MILICOM INTL CELLULAR S A	SHS NEW	L6388F110	10150	129535	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	24	330	SH	DEFINED	5
MILLIPORE CORP	COM	601073109	6882	94958	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	146	2000	SH	DEFINED	17
MILLIPORE CORP	COM	601073109	23804	328470	SH	DEFINED	1
MILLIPORE CORP	COM	601073109	2878	39719	SH	DEFINED	23
MILLIPORE CORP	COM	601073109	130	1800	SH	DEFINED	11
MILLS CORP	COM	601148109	21	825	SH	DEFINED	18
MINDRAY MEDICAL INTL LTD	SPON ADR	602675100	66	2770	SH	DEFINED	5
MINDSPEED TECHNOLOGIES INC	COM	602682106	2	533	SH	DEFINED	17
MINE SAFETY APPLIANCES CO	COM	602720104	84	2000	SH	DEFINED	5

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MINERALS TECHNOLOGIES INC	COM	603158106	12834	206460	SH	DEFINED	18
MIPS TECHNOLOGIES INC	COM	604567107	3	389	SH	DEFINED	18
MIRANT CORP NEW	COM	60467R100	0	10	SH	DEFINED	6
MIRANT CORP NEW	COM	60467R100	2	98	SH	DEFINED	17
MIRANT CORP NEW	COM	60467R100	1970	48700	SH	DEFINED	3
MINITUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	14987	1420347	SH	DEFINED	6
MINITUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	133	11777	SH	DEFINED	21
MINITUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	37162	3300378	SH	DEFINED	18
MINITUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	127	11290	SH	DEFINED	2
MINITUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	3683	242155	SH	DEFINED	17
MITSUI & CO LTD	ADR	606827202	36	95	SH	DEFINED	18
MITY ENTERPRISES INC	COM	606850105	714	37580	SH	DEFINED	6
MKS INSTRUMENT INC	COM	55306N104	17549	687640	SH	DEFINED	6
MKS INSTRUMENT INC	COM	55306N104	12	470	SH	DEFINED	4
MKS INSTRUMENT INC	COM	55306N104	14345	562108	SH	DEFINED	3
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	89788	1604500	SH	DEFINED	22
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	236	4219	SH	DEFINED	16
MODINE MFG CO	COM	607828100	17549	766346	SH	DEFINED	6
MOHAWK INDS INC	COM	608190104	210	2560	SH	DEFINED	20
MOHAWK INDS INC	COM	608190104	112	1370	SH	DEFINED	6
MOHAWK INDS INC	COM	608190104	1	15	SH	DEFINED	21
MOHAWK INDS INC	COM	608190104	22402	273032	SH	DEFINED	18
MOHAWK INDS INC	COM	608190104	2099	25585	SH	DEFINED	3
MOLDFLOW CORP	COM	608507109	9	600	SH	DEFINED	5
MOLEX INC	CL A	608554200	24	953	SH	DEFINED	18
MOLEX INC	CL A	608554200	37	1500	SH	DEFINED	1
MOLEX INC	COM	608554101	13	451	SH	DEFINED	18
MOLEX INC	COM	608554101	1579	55987	SH	DEFINED	3
MOLEX INC	COM	608554101	31	1100	SH	DEFINED	2
MOLEX INC	CL A	608554200	171	6887	SH	DEFINED	2
MOLINA HEALTHCARE INC	COM	60855R100	5768	188557	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	60963	644290	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	40	425	SH	DEFINED	5
MOLSON COORS BREWING CO	CL B	60871R209	21	220	SH	DEFINED	6
MOLSON COORS BREWING CO	CL B	60871R209	51	535	SH	DEFINED	18
MOLSON COORS BREWING CO	CL B	60871R209	4	45	SH	DEFINED	21
MOLSON COORS BREWING CO	CL B	60871R209	3380	49255	SH	DEFINED	17
MONARCH CASINO & RESORT INC	COM	609027107	3934	151310	SH	DEFINED	3
MONEYGRAM INTL INC	COM	60935Y109	355	12800	SH	DEFINED	3
MONEYGRAM INTL INC	COM	60935Y109	52	1700	SH	DEFINED	17
MONSANTO CO NEW	COM	61166W101	206	3748	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	7839	92491	SH	DEFINED	17
MONSANTO CO NEW	COM	61166W101	1333	24260	SH	DEFINED	1
MONSANTO CO NEW	COM	61166W101	4907	89284	SH	DEFINED	3
MONSANTO CO NEW	COM	61166W101	926	16852	SH	DEFINED	5
MONSANTO CO NEW	COM	61166W101	1126	20496	SH	DEFINED	18
MONSANTO CO NEW	COM	61166W101	127	2305	SH	DEFINED	2
MONSTER WORLDWIDE INC	COM	611742107	73	1545	SH	DEFINED	5
MONSTER WORLDWIDE INC	COM	611742107	1000	21106	SH	DEFINED	3
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	99593	5743550	SH	DEFINED	8
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	36	2100	SH	DEFINED	4
MOODYS CORP	COM	615369105	2391	38529	SH	DEFINED	3
MOODYS CORP	COM	615369105	6030	84380	SH	DEFINED	17
MOODYS CORP	COM	615369105	112	1800	SH	DEFINED	5
MOODYS CORP	COM	615369105	323	5204	SH	DEFINED	2
MOODYS CORP	COM	615369105	402	6475	SH	DEFINED	11
MOODYS CORP	COM	615369105	81	1306	SH	DEFINED	18
MOODYS CORP	COM	615369105	37	590	SH	DEFINED	4
MOOG INC	CL A	615394202	42	1000	SH	DEFINED	5
MOOG INC	CL A	615394202	703	16874	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	209028	2653989	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	810	10284	SH	DEFINED	5

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MORGAN STANLEY	COM NEW	617446448	136696	1740440	SH	DEFINED	6
MORGAN STANLEY	COM NEW	617446448	1217	19368	SH	DEFINED	17
MORGAN STANLEY	COM NEW	617446448	40554	514900	SH	DEFINED	3
MORGAN STANLEY	COM NEW	617446448	416	5277	SH	DEFINED	2
MORGAN STANLEY	COM NEW	617446448	2708	34380	SH	DEFINED	11
MORGAN STANLEY	COM NEW	617446448	11814	150000	SH	DEFINED	7
MORGAN STANLEY	COM NEW	617446448	291	3700	SH	DEFINED	23
MORGAN STANLEY	COM NEW	617446448	5513	70000	SH	DEFINED	8
MORGAN STANLEY	COM NEW	617446448	14692	186544	SH	DEFINED	21
MORGAN STANLEY	COM NEW	617446448	4132	52460	SH	DEFINED	20
MORGAN STANLEY	COM NEW	617446448	806	10236	SH	DEFINED	1
MORGAN STANLEY	COM NEW	617446448	78	990	SH	DEFINED	4
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	305	16000	SH	DEFINED	18
MORGAN STANLEY INDIA INVS FD	COM	61745C105	97	2250	SH	DEFINED	18
MOSAIC CO	COM	61945A107	3	119	SH	DEFINED	2
MOSAIC CO	COM	61945A107	1141	42800	SH	DEFINED	11
MOSAIC CO	COM	61945A107	6943	260419	SH	DEFINED	3
MOSAIC CO	COM	61945A107	6	400	SH	DEFINED	17
MOTHERS WK INC	COM	619903107	1118	33740	SH	DEFINED	3
MOTOROLA INC	COM	620076109	175801	9949125	SH	DEFINED	8
MOTOROLA INC	COM	620076109	17092	967274	SH	DEFINED	20
MOTOROLA INC	COM	620076109	438	24800	SH	DEFINED	16
MOTOROLA INC	COM	620076109	18479	1045771	SH	DEFINED	3
MOTOROLA INC	COM	620076109	104	5875	SH	DEFINED	11
MOTOROLA INC	COM	620076109	16388	927451	SH	DEFINED	21
MOTOROLA INC	COM	620076109	924520	52321436	SH	DEFINED	18
MOTOROLA INC	COM	620076109	2588	112946	SH	DEFINED	17
MOTOROLA INC	COM	620076109	10	590	SH	DEFINED	4
MOTOROLA INC	COM	620076109	410	23187	SH	DEFINED	2
MOTOROLA INC	COM	620076109	253	14335	SH	DEFINED	5
MOTOROLA INC	COM	620076109	273	15440	SH	DEFINED	6
MOTOROLA INC	COM	620076109	307	17400	SH	DEFINED	23
MOVADO GROUP INC	COM	624580106	4381	148770	SH	DEFINED	3
MOVE INC COM	COM	62458M108	4	700	SH	DEFINED	18
MPS GROUP INC	COM	553409103	27765	1962206	SH	DEFINED	3
MSC INDL DIRECT INC	CL A	553530106	20766	444855	SH	DEFINED	3
MSC INDL DIRECT INC	CL A	553530106	32549	697280	SH	DEFINED	18
MTI TECHNOLOGY CORP	COM	553903105	2	2925	SH	DEFINED	5
MUELLER INDS INC	COM	624756102	15655	520110	SH	DEFINED	6
MUELLER INDS INC	COM	624756102	85424	2837999	SH	DEFINED	18
MUELLER INDS INC	COM	624756102	14	480	SH	DEFINED	21
MUELLER INDS INC	COM	624756102	1687	56030	SH	DEFINED	3
MUELLER INDS INC	COM	624756102	63	1760	SH	DEFINED	17
MUELLER WTR PRODS INC	COM SER A	624758108	653	47260	SH	DEFINED	3
MUELLER WTR PRODS INC	COM SER B	624758207	17265	1289398	SH	DEFINED	6
MULTI COLOR CORP	COM	625383104	11	300	SH	DEFINED	2
MULTI FINELINE ELECTRONIX IN	COM	62541B101	4137	269500	SH	DEFINED	6
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	53	2000	SH	DEFINED	17
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	9	300	SH	DEFINED	11
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	57	2000	SH	DEFINED	18
MURPHY OIL CORP	COM	626717102	53	996	SH	DEFINED	11
MURPHY OIL CORP	COM	626717102	139177	2606303	SH	DEFINED	18
MURPHY OIL CORP	COM	626717102	6755	126491	SH	DEFINED	21
MURPHY OIL CORP	COM	626717102	6034	113000	SH	DEFINED	1
MURPHY OIL CORP	COM	626717102	3165	59278	SH	DEFINED	3
MURPHY OIL CORP	COM	626717102	16031	300200	SH	DEFINED	6
MURPHY OIL CORP	COM	626717102	5	100	SH	DEFINED	2
MURPHY OIL CORP	COM	626717102	1210	22652	SH	DEFINED	20
MUTUALFIRST FINL INC	COM	62845B104	33	1700	SH	DEFINED	5
MWI VETERINARY SUPPLY INC	COM	55402X105	43	1290	SH	DEFINED	5
MYERS INDS INC	COM	628464109	7742	414437	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	2313	109400	SH	DEFINED	22

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MYLAN LABS INC	COM	628530107	1002	47400	SH	DEFINED	16
MYLAN LABS INC	COM	628530107	24	1125	SH	DEFINED	11
MYLAN LABS INC	COM	628530107	341	16124	SH	DEFINED	18
MYLAN LABS INC	COM	628530107	41	1937	SH	DEFINED	2
MYLAN LABS INC	COM	628530107	56	2400	SH	DEFINED	17
MYLAN LABS INC	COM	628530107	46681	2208202	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	73	3453	SH	DEFINED	5
MYRIAD GENETICS INC	COM	62855J104	31	900	SH	DEFINED	2
NABI BIOPHARMACEUTICALS	COM	629519109	5121	964400	SH	DEFINED	18
NABI BIOPHARMACEUTICALS	COM	629519109	19	3670	SH	DEFINED	3
NABI BIOPHARMACEUTICALS	COM	629519109	117	22100	SH	DEFINED	20
NABORS INDUSTRIES LTD	SHS	G6359F103	193	6518	SH	DEFINED	5
NABORS INDUSTRIES LTD	SHS	G6359F103	800	11171	SH	DEFINED	17
NABORS INDUSTRIES LTD	SHS	G6359F103	479	16149	SH	DEFINED	20
NABORS INDUSTRIES LTD	SHS	G6359F103	81670	2752612	SH	DEFINED	18
NABORS INDUSTRIES LTD	SHS	G6359F103	495	16680	SH	DEFINED	11
NABORS INDUSTRIES LTD	SHS	G6359F103	1356	45692	SH	DEFINED	3
NABORS INDUSTRIES LTD	SHS	G6359F103	15958	537843	SH	DEFINED	2
NACCO INDS INC	CL A	629579103	69	500	SH	DEFINED	2
NACCO INDS INC	CL A	629579103	7856	57170	SH	DEFINED	6
NALCO HOLDING COMPANY	COM	62985Q101	25427	1063900	SH	DEFINED	18
NALCO HOLDING COMPANY	COM	62985Q101	112617	4712009	SH	DEFINED	8
NALCO HOLDING COMPANY	COM	62985Q101	11680	488711	SH	DEFINED	3
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	1295	100024	SH	DEFINED	3
NANOGEN INC	COM	630075109	2417	1888655	SH	DEFINED	18
NANOGEN INC	COM	630075109	9	7350	SH	DEFINED	21
NANOGEN INC	COM	630075109	67	52200	SH	DEFINED	20
NARA BANCORP INC	COM	63080P105	4665	266430	SH	DEFINED	3
NASDAQ 100 TR	UNIT SER 1	631100104	1524	35000	SH	DEFINED	8
NASDAQ 100 TR	UNIT SER 1	631100104	228	5230	SH	DEFINED	2
NASDAQ 100 TR	UNIT SER 1	631100104	5	125	SH	DEFINED	4
NASDAQ 100 TR	UNIT SER 1	631100104	44	1060	SH	DEFINED	17
NASDAQ STOCK MARKET INC	COM	631103108	74	1855	SH	DEFINED	17
NASDAQ STOCK MARKET INC	COM	631103108	1447	49200	SH	DEFINED	20
NASDAQ STOCK MARKET INC	COM	631103108	74416	2530300	SH	DEFINED	18
NASDAQ STOCK MARKET INC	COM	631103108	132	4500	SH	DEFINED	23
NASH FINCH CO	COM	631158102	29885	867250	SH	DEFINED	6
NASTECH PHARMACEUTICAL INC	COM PAR \$0.006	631728409	0	16	SH	DEFINED	18
NATCO GROUP INC	CL A	63227W203	13585	398155	SH	DEFINED	3
NATIONAL ATLANTIC HLDGS CORP	COM	63253Y107	865	66600	SH	DEFINED	6
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	285	1750	SH	DEFINED	2
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	59	5475	SH	DEFINED	21
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	13207	1231985	SH	DEFINED	18
NATIONAL CITY CORP	COM	635405103	659	17700	SH	DEFINED	6
NATIONAL CITY CORP	COM	635405103	271	7269	SH	DEFINED	1
NATIONAL CITY CORP	COM	635405103	173	4639	SH	DEFINED	4
NATIONAL CITY CORP	COM	635405103	2486	71219	SH	DEFINED	17
NATIONAL CITY CORP	COM	635405103	3639	97700	SH	DEFINED	3
NATIONAL CITY CORP	COM	635405103	4863	130541	SH	DEFINED	2
NATIONAL CITY CORP	COM	635405103	41	1088	SH	DEFINED	11
NATIONAL CITY CORP	COM	635405103	681	18284	SH	DEFINED	18
NATIONAL CITY CORP	COM	635405103	957	25688	SH	DEFINED	5
NATIONAL DENTEX CORP	COM	63563H109	418	29716	SH	DEFINED	6
NATIONAL DENTEX CORP	COM	63563H109	11	765	SH	DEFINED	21
NATIONAL DENTEX CORP	COM	63563H109	8184	581480	SH	DEFINED	18
NATIONAL FINL PARTNERS CORP	COM	63607P208	16934	360999	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	26640	615800	SH	DEFINED	6
NATIONAL FUEL GAS CO N J	COM	636180101	30	700	SH	DEFINED	5
NATIONAL FUEL GAS CO N J	COM	636180101	93225	2155000	SH	DEFINED	18
NATIONAL GRID PLC	SPON ADR NEW	636274300	4	50	SH	DEFINED	18
NATIONAL GRID PLC	SPON ADR NEW	636274300	12	152	SH	DEFINED	2
NATIONAL GRID PLC	SPON ADR NEW	636274300	42	841	SH	DEFINED	17



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NATIONAL HOME HEALTH CARE CO	COM	636380107	105	8933	SH	DEFINED	6
NATIONAL INSTRS CORP	COM	636518102	23	870	SH	DEFINED	18
NATIONAL INTERSTATE CORP	COM	63654U100	1497	58120	SH	DEFINED	6
NATIONAL MED HEALTH CARD SYS	COM NEW	636918302	588	37970	SH	DEFINED	6
NATIONAL OILWELL VARCO INC	COM	637071101	2241	28804	SH	DEFINED	3
NATIONAL OILWELL VARCO INC	COM	637071101	19384	249188	SH	DEFINED	18
NATIONAL OILWELL VARCO INC	COM	637071101	196	2520	SH	DEFINED	11
NATIONAL OILWELL VARCO INC	COM	637071101	19	250	SH	DEFINED	21
NATIONAL OILWELL VARCO INC	COM	637071101	11522	148115	SH	DEFINED	2
NATIONAL PENN BANCSHARES INC	COM	637138108	7587	401438	SH	DEFINED	6
NATIONAL PENN BANCSHARES INC	COM	637138108	243	12875	SH	DEFINED	11
NATIONAL PENN BANCSHARES INC	COM	637138108	567	30000	SH	DEFINED	18
NATIONAL PRESTO INDS INC	COM	637215104	78	1260	SH	DEFINED	18
NATIONAL PRESTO INDS INC	COM	637215104	54	1100	SH	DEFINED	17
NATIONAL RETAIL PROPERTIES I	COM	637417106	22244	919555	SH	DEFINED	3
NATIONAL RETAIL PROPERTIES I	COM	637417106	73	3000	SH	DEFINED	11
NATIONAL SEMICONDUCTOR CORP	COM	637640103	459	19000	SH	DEFINED	5
NATIONAL SEMICONDUCTOR CORP	COM	637640103	3	110	SH	DEFINED	6
NATIONAL SEMICONDUCTOR CORP	COM	637640103	33	1172	SH	DEFINED	17
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1116	46226	SH	DEFINED	3
NATIONAL SEMICONDUCTOR CORP	COM	637640103	24	1000	SH	DEFINED	18
NATIONAL SEMICONDUCTOR CORP	COM	637640103	78053	3233350	SH	DEFINED	8
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	13	500	SH	DEFINED	17
NATIONAL WESTN LIFE INS CO	CL A	638522102	9606	39241	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	26	615	SH	DEFINED	17
NATIONWIDE FINL SVCS INC	CL A	638612101	8042	149315	SH	DEFINED	3
NATIONWIDE FINL SVCS INC	CL A	638612101	8047	149400	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	6	107	SH	DEFINED	2
NATIONWIDE FINL SVCS INC	CL A	638612101	33	620	SH	DEFINED	16
NATIONWIDE FINL SVCS INC	CL A	638612101	7	121	SH	DEFINED	11
NATIONWIDE HEALTH PPTYS INC	COM	638620104	1178	37679	SH	DEFINED	3
NATIONWIDE HEALTH PPTYS INC	COM	638620104	258	12000	SH	DEFINED	17
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	63	1200	SH	DEFINED	17
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	3	45	SH	DEFINED	2
NATUZZI S P A	ADR	63905A101	5	600	SH	DEFINED	6
NAUTILUS INC	COM	63910B102	11	700	SH	DEFINED	5
NAVIGATORS GROUP INC	COM	638904102	35	700	SH	DEFINED	1
NAVIGATORS GROUP INC	COM	638904102	3635	72450	SH	DEFINED	3
NAVTEQ CORP	COM	63936L100	2025	58710	SH	DEFINED	1
NAVTEQ CORP	COM	63936L100	28304	820413	SH	DEFINED	8
NBT BANCORP INC	COM	628778102	17382	741874	SH	DEFINED	6
NBTY INC	COM	628782104	32	600	SH	DEFINED	16
NBTY INC	COM	628782104	90	4000	SH	DEFINED	17
NBTY INC	COM	628782104	21353	402578	SH	DEFINED	3
NCI BUILDING SYS INC	COM	628852105	2738	57350	SH	DEFINED	3
NCI BUILDING SYS INC	NOTE 2.125%11/1	628852AG0	6335	4800000	PRN	DEFINED	18
NCI BUILDING SYS INC	COM	628852105	22364	468450	SH	DEFINED	6
NCI BUILDING SYS INC	COM	628852105	17215	360600	SH	DEFINED	18
NCR CORP NEW	COM	62886E108	5909	123705	SH	DEFINED	3
NCR CORP NEW	COM	62886E108	14	284	SH	DEFINED	18
NCR CORP NEW	COM	62886E108	216	4526	SH	DEFINED	2
NEENAH PAPER INC	COM	640079109	17247	434000	SH	DEFINED	6
NEENAH PAPER INC	COM	640079109	25	638	SH	DEFINED	18
NEENAH PAPER INC	COM	640079109	5	118	SH	DEFINED	21
NEENAH PAPER INC	COM	640079109	9	272	SH	DEFINED	17
NEENAH PAPER INC	COM	640079109	7047	177327	SH	DEFINED	3
NEENAH PAPER INC	COM	640079109	4	97	SH	DEFINED	2
NEKTAR THERAPEUTICS	COM	640268108	9	656	SH	DEFINED	2
NEKTAR THERAPEUTICS	COM	640268108	19	1480	SH	DEFINED	4
NEKTAR THERAPEUTICS	COM	640268108	7	500	SH	DEFINED	18
NEKTAR THERAPEUTICS	NOTE 3.250% 9/2	640268AH1	6889	7050000	PRN	DEFINED	18
NEKTAR THERAPEUTICS	COM	640268108	526	40300	SH	DEFINED	6

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NELNET INC	CL A	64031N108	13051	544472	SH	DEFINED	18
NELNET INC	CL A	64031N108	1	45	SH	DEFINED	21
NELNET INC	CL A	64031N108	118	4936	SH	DEFINED	20
NELNET INC	CL A	64031N108	12961	540700	SH	DEFINED	6
NEON COMMUNICATIONS GROUP IN	COM	64050T101	391	83945	SH	DEFINED	14
NEOWARE INC	COM	64065P102	6	550	SH	DEFINED	4
NESS TECHNOLOGIES INC	COM	64104X108	8	590	SH	DEFINED	4
NESS TECHNOLOGIES INC	COM	64104X108	1719	134530	SH	DEFINED	3
NESS TECHNOLOGIES INC	COM	64104X108	12604	986228	SH	DEFINED	6
NESS TECHNOLOGIES INC	COM	64104X108	20	1570	SH	DEFINED	5
NET SERVICOS DE COMUNICACAO	SPONSD ADR NEW	64109T201	277	20500	SH	DEFINED	16
NETEASE COM INC	SPONSORED ADR	64110W102	120632	6800000	SH	DEFINED	13
NETFLIX COM INC	COM	64110L106	35	1500	SH	DEFINED	3
NETFLIX COM INC	COM	64110L106	545	23487	SH	DEFINED	5
NETFLIX COM INC	COM	64110L106	173925	7500000	SH	DEFINED	13
NETFLIX COM INC	COM	64110L106	1160	50000	SH	DEFINED	18
NETGEAR INC	COM	64111Q104	6	200	SH	DEFINED	5
NETGEAR INC	COM	64111Q104	7854	275305	SH	DEFINED	18
NETGEAR INC	COM	64111Q104	8432	295561	SH	DEFINED	3
NETGEAR INC	COM	64111Q104	10	350	SH	DEFINED	4
NETWORK APPLIANCE INC	COM	64120L104	5	125	SH	DEFINED	2
NETWORK APPLIANCE INC	COM	64120L104	1064	29129	SH	DEFINED	1
NETWORK APPLIANCE INC	COM	64120L104	1	19	SH	DEFINED	4
NETWORK APPLIANCE INC	COM	64120L104	8848	245565	SH	DEFINED	17
NETWORK APPLIANCE INC	COM	64120L104	2234	61172	SH	DEFINED	3
NETWORK APPLIANCE INC	COM	64120L104	457	12525	SH	DEFINED	5
NETWORK APPLIANCE INC	COM	64120L104	1198	32801	SH	DEFINED	18
NETWORK EQUIP TECHNOLOGIES	COM	641208103	340	35000	SH	DEFINED	18
NEUSTAR INC	CL A	64126X201	284	10000	SH	DEFINED	11
NEW JERSEY RES	COM	646025106	7886	157556	SH	DEFINED	18
NEW JERSEY RES	COM	646025106	9125	182310	SH	DEFINED	6
NEW JERSEY RES	COM	646025106	34	746	SH	DEFINED	17
NEW JERSEY RES	COM	646025106	39	771	SH	DEFINED	4
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	56	1380	SH	DEFINED	5
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	12264	302600	SH	DEFINED	16
NEW PLAN EXCEL RLTY TR INC	COM	648053106	16	475	SH	DEFINED	5
NEW PLAN EXCEL RLTY TR INC	COM	648053106	135	5200	SH	DEFINED	17
NEW PLAN EXCEL RLTY TR INC	COM	648053106	13	400	SH	DEFINED	1
NEW YORK & CO INC	COM	649295102	379	24000	SH	DEFINED	3
NEW YORK CMNTY BANCORP INC	COM	649445103	17	941	SH	DEFINED	4
NEW YORK CMNTY BANCORP INC	COM	649445103	101	5760	SH	DEFINED	6
NEW YORK CMNTY BANCORP INC	COM	649445103	134981	7673730	SH	DEFINED	18
NEW YORK CMNTY BANCORP INC	COM	649445103	729	41470	SH	DEFINED	21
NEW YORK CMNTY BANCORP INC	COM	649445103	1341	76216	SH	DEFINED	20
NEW YORK CMNTY BANCORP INC	COM	649445103	17	950	SH	DEFINED	2
NEW YORK TIMES CO	CL A	650111107	8	350	SH	DEFINED	2
NEW YORK TIMES CO	CL A	650111107	545	23168	SH	DEFINED	3
NEW YORK TIMES CO	CL A	650111107	207	8819	SH	DEFINED	18
NEW YORK TIMES CO	CL A	650111107	9004	382990	SH	DEFINED	6
NEW YORK TIMES CO	CL A	650111107	40	1600	SH	DEFINED	17
NEW YORK TIMES CO	CL A	650111107	3142	133649	SH	DEFINED	5
NEWALLIANCE BANCSHARES INC	COM	650203102	5733	353700	SH	DEFINED	6
NEWALLIANCE BANCSHARES INC	COM	650203102	200	13849	SH	DEFINED	17
NEWCASTLE INVT CORP	COM	65105M108	13948	502986	SH	DEFINED	3
NEWELL RUBBERMAID INC	COM	651229106	338	10871	SH	DEFINED	21
NEWELL RUBBERMAID INC	COM	651229106	199	6400	SH	DEFINED	5
NEWELL RUBBERMAID INC	COM	651229106	1735	55800	SH	DEFINED	20
NEWELL RUBBERMAID INC	COM	651229106	6218	200000	SH	DEFINED	7
NEWELL RUBBERMAID INC	COM	651229106	253	8137	SH	DEFINED	2
NEWELL RUBBERMAID INC	COM	651229106	31945	1027500	SH	DEFINED	6
NEWELL RUBBERMAID INC	COM	651229106	1658	65835	SH	DEFINED	17
NEWELL RUBBERMAID INC	COM	651229106	3928	126354	SH	DEFINED	3

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NEWELL RUBBERMAID INC	COM	651229106	55	1766	SH	DEFINED	11
NEWELL RUBBERMAID INC	COM	651229106	110634	3558495	SH	DEFINED	18
NEWFIELD EXPL CO	COM	651290108	178	4257	SH	DEFINED	20
NEWFIELD EXPL CO	COM	651290108	22	516	SH	DEFINED	11
NEWFIELD EXPL CO	COM	651290108	17980	431068	SH	DEFINED	18
NEWFIELD EXPL CO	COM	651290108	13	300	SH	DEFINED	2
NEWFIELD EXPL CO	COM	651290108	153	3670	SH	DEFINED	6
NEWFIELD EXPL CO	COM	651290108	40	950	SH	DEFINED	4
NEWFIELD EXPL CO	COM	651290108	1	30	SH	DEFINED	21
NEWMARKET CORP	COM	651587107	0	11	SH	DEFINED	18
NEWMONT MINING CORP	COM	651639106	134	3200	SH	DEFINED	20
NEWMONT MINING CORP	COM	651639106	205	4874	SH	DEFINED	5
NEWMONT MINING CORP	COM	651639106	253	6014	SH	DEFINED	2
NEWMONT MINING CORP	COM	651639106	827	15930	SH	DEFINED	17
NEWMONT MINING CORP	COM	651639106	6149	146433	SH	DEFINED	18
NEWMONT MINING CORP	COM	651639106	3143	74850	SH	DEFINED	3
NEWPARK RES INC	COM PAR \$.01NEW	651718504	21	2925	SH	DEFINED	5
NEWPARK RES INC	COM PAR \$.01NEW	651718504	39	5559	SH	DEFINED	2
NEWPORT CORP	COM	651824104	19	1150	SH	DEFINED	2
NEWPORT CORP	COM	651824104	57	3500	SH	DEFINED	5
NEWS CORP	CL A	65248E104	68	2954	SH	DEFINED	4
NEWS CORP	CL A	65248E104	7	284	SH	DEFINED	5
NEWS CORP	CL A	65248E104	1125	48660	SH	DEFINED	6
NEWS CORP	CL B	65248E203	14	801	SH	DEFINED	17
NEWS CORP	CL B	65248E203	10	400	SH	DEFINED	2
NEWS CORP	CL B	65248E203	786	32100	SH	DEFINED	5
NEWS CORP	CL A	65248E104	19875	859626	SH	DEFINED	3
NEWS CORP	CL B	65248E203	3507	143328	SH	DEFINED	3
NEWS CORP	CL A	65248E104	32	1938	SH	DEFINED	17
NEWS CORP	CL B	65248E203	13699	559826	SH	DEFINED	20
NEWS CORP	CL B	65248E203	23632	965766	SH	DEFINED	21
NEWS CORP	CL B	65248E203	887922	36286140	SH	DEFINED	18
NEWS CORP	CL B	65248E203	2708	110685	SH	DEFINED	23
NEWS CORP	CL A	65248E104	3859	166902	SH	DEFINED	11
NEWS CORP	CL A	65248E104	25173	1088781	SH	DEFINED	18
NEWS CORP	CL A	65248E104	160	6940	SH	DEFINED	21
NEWS CORP	CL A	65248E104	458	19808	SH	DEFINED	1
NEWS CORP	CL B	65248E203	20083	832095	SH	DEFINED	6
NEXEN INC	COM	65334H102	162	2648	SH	DEFINED	20
NEXEN INC	COM	65334H102	14124	230412	SH	DEFINED	18
NGP CAP RES CO	COM	62912R107	1938	122610	SH	DEFINED	3
NICE SYS LTD	SPONSORED ADR	653656108	85	2510	SH	DEFINED	5
NICOR INC	COM	654086107	29	600	SH	DEFINED	6
NICOR INC	COM	654086107	17	350	SH	DEFINED	5
NICOR INC	COM	654086107	15	300	SH	DEFINED	2
NICOR INC	COM	654086107	11605	239682	SH	DEFINED	3
NICOR INC	COM	654086107	160	3300	SH	DEFINED	18
NII HLDGS INC	NOTE 2.750% 8/1	62913FAF9	5588	3475000	PRN	DEFINED	18
NII HLDGS INC	CL B NEW	62913F201	1458	19650	SH	DEFINED	11
NII HLDGS INC	CL B NEW	62913F201	110622	1491270	SH	DEFINED	8
NII HLDGS INC	CL B NEW	62913F201	476266	6420416	SH	DEFINED	13
NII HLDGS INC	CL B NEW	62913F201	13	180	SH	DEFINED	18
NIKE INC	CL B	654106103	261	2455	SH	DEFINED	5
NIKE INC	CL B	654106103	45	425	SH	DEFINED	23
NIKE INC	CL B	654106103	522217	4914522	SH	DEFINED	8
NIKE INC	CL B	654106103	16973	159735	SH	DEFINED	3
NIKE INC	CL B	654106103	43	502	SH	DEFINED	17
NIKE INC	CL B	654106103	104	976	SH	DEFINED	4
NIKE INC	CL B	654106103	1902	17900	SH	DEFINED	22
NIKE INC	CL B	654106103	954	8976	SH	DEFINED	18
NIKE INC	CL B	654106103	538	5060	SH	DEFINED	2
NIKE INC	CL B	654106103	9	80	SH	DEFINED	6

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NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	3	150	SH	DEFINED	17
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	5	175	SH	DEFINED	2
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	25583	968693	SH	DEFINED	18
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	112	4225	SH	DEFINED	21
NIS GROUP CO LTD	SP ADR 10 ORD	654655109	1342	228259	SH	DEFINED	18
NIS GROUP CO LTD	SP ADR 10 ORD	654655109	6921	1287645	SH	DEFINED	6
NISOURCE INC	COM	65473P105	1101	45038	SH	DEFINED	3
NISOURCE INC	COM	65473P105	559	22890	SH	DEFINED	6
NISOURCE INC	COM	65473P105	99	4064	SH	DEFINED	2
NISOURCE INC	COM	65473P105	552	27317	SH	DEFINED	17
NISOURCE INC	COM	65473P105	82437	3373035	SH	DEFINED	18
NISOURCE INC	COM	65473P105	955	39088	SH	DEFINED	21
NISSAN MOTORS	SPONSORED ADR	654744408	24	1000	SH	DEFINED	17
NISSAN MOTORS	SPONSORED ADR	654744408	44	2050	SH	DEFINED	4
NISSAN MOTORS	SPONSORED ADR	654744408	21	985	SH	DEFINED	2
NISSAN MOTORS	SPONSORED ADR	654744408	4	200	SH	DEFINED	18
NMS COMMUNICATIONS CORP	COM	629248105	6	3350	SH	DEFINED	5
NN INC	COM	629337106	3058	244864	SH	DEFINED	6
NN INC	COM	629337106	597	47800	SH	DEFINED	3
NOBEL LEARNING CMNTYS INC	COM	654889104	77	5000	SH	DEFINED	18
NOBLE CORPORATION	SHS	G65422100	3934	50000	SH	DEFINED	8
NOBLE CORPORATION	SHS	G65422100	40	504	SH	DEFINED	5
NOBLE CORPORATION	SHS	G65422100	3437	42380	SH	DEFINED	17
NOBLE CORPORATION	SHS	G65422100	186	2367	SH	DEFINED	21
NOBLE CORPORATION	SHS	G65422100	30386	386196	SH	DEFINED	18
NOBLE CORPORATION	SHS	G65422100	1260	16020	SH	DEFINED	11
NOBLE CORPORATION	SHS	G65422100	1747	22205	SH	DEFINED	3
NOBLE CORPORATION	SHS	G65422100	16	199	SH	DEFINED	2
NOBLE ENERGY INC	COM	655044105	24	406	SH	DEFINED	18
NOBLE ENERGY INC	COM	655044105	6	140	SH	DEFINED	17
NOBLE ENERGY INC	COM	655044105	560	9385	SH	DEFINED	5
NOBLE ENERGY INC	COM	655044105	40	672	SH	DEFINED	2
NOBLE INTL LTD	COM	655053106	297	17700	SH	DEFINED	3
NOKIA CORP	SPONSORED ADR	654902204	1733	75595	SH	DEFINED	11
NOKIA CORP	SPONSORED ADR	654902204	2	100	SH	DEFINED	1
NOKIA CORP	SPONSORED ADR	654902204	271116	11828799	SH	DEFINED	18
NOKIA CORP	SPONSORED ADR	654902204	324905	14175600	SH	DEFINED	8
NOKIA CORP	SPONSORED ADR	654902204	42	1830	SH	DEFINED	4
NOKIA CORP	SPONSORED ADR	654902204	24212	1168519	SH	DEFINED	17
NOKIA CORP	SPONSORED ADR	654902204	86256	3801420	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	5858	255575	SH	DEFINED	20
NOKIA CORP	SPONSORED ADR	654902204	15724	686047	SH	DEFINED	2
NOKIA CORP	SPONSORED ADR	654902204	1966	85755	SH	DEFINED	5
NOKIA CORP	SPONSORED ADR	654902204	419	18295	SH	DEFINED	21
NOMURA HLDGS INC	SPONSORED ADR	65535H208	39	1880	SH	DEFINED	2
NOMURA HLDGS INC	SPONSORED ADR	65535H208	27309	1317388	SH	DEFINED	18
NOMURA HLDGS INC	SPONSORED ADR	65535H208	2048	92370	SH	DEFINED	17
NOMURA HLDGS INC	SPONSORED ADR	65535H208	116	5595	SH	DEFINED	21
NORDIC AMERICAN TANKER SHIPP	COM	G65773106	464	12800	SH	DEFINED	5
NORDSTROM INC	COM	655664100	392	10000	SH	DEFINED	17
NORDSTROM INC	COM	655664100	1114	21046	SH	DEFINED	18
NORDSTROM INC	COM	655664100	53	1000	SH	DEFINED	11
NORDSTROM INC	COM	655664100	267	5050	SH	DEFINED	2
NORDSTROM INC	COM	655664100	10878	205486	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	242	4787	SH	DEFINED	5
NORFOLK SOUTHERN CORP	COM	655844108	582	11500	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	6194	122418	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	2	35	SH	DEFINED	21
NORFOLK SOUTHERN CORP	COM	655844108	80	1590	SH	DEFINED	18
NORFOLK SOUTHERN CORP	COM	655844108	25	500	SH	DEFINED	1
NORFOLK SOUTHERN CORP	COM	655844108	1898	37500	SH	DEFINED	23
NORFOLK SOUTHERN CORP	COM	655844108	9	180	SH	DEFINED	6

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NORFOLK SOUTHERN CORP	COM	655844108	8932	176517	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	78	1550	SH	DEFINED	4
NORFOLK SOUTHERN CORP	COM	655844108	4738	87620	SH	DEFINED	17
NORFOLK SOUTHERN CORP	COM	655844108	329	6500	SH	DEFINED	16
NORSK HYDRO A S	SPONSORED ADR	656531605	33	1000	SH	DEFINED	4
NORSK HYDRO A S	SPONSORED ADR	656531605	33	1010	SH	DEFINED	6
NORSK HYDRO A S	SPONSORED ADR	656531605	341	10400	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM NEW	656568508	1562	64957	SH	DEFINED	18
NORTEL NETWORKS CORP NEW	COM NEW	656568508	275	11469	SH	DEFINED	7
NORTEL NETWORKS CORP NEW	COM NEW	656568508	190	7900	SH	DEFINED	3
NORTEL NETWORKS CORP NEW	COM NEW	656568508	83111	3455216	SH	DEFINED	6
NORTH AMERN ENERGY PARTNERS	COM	656844107	8274	392300	SH	DEFINED	18
NORTH CENT BANCSHARES INC	COM	658418108	385	9390	SH	DEFINED	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	12	315	SH	DEFINED	2
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	371	9970	SH	DEFINED	18
NORTH PITTSBURGH SYS INC	COM	661562108	676	31058	SH	DEFINED	6
NORTH VALLEY BANCORP	COM	66304M105	1460	58085	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	17	884	SH	DEFINED	17
NORTHEAST UTILS	COM	664397106	260	7930	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	16	480	SH	DEFINED	2
NORTHEAST UTILS	COM	664397106	8516	259871	SH	DEFINED	3
NORTHEAST UTILS	COM	664397106	3	99	SH	DEFINED	18
NORTHERN TR CORP	COM	665859104	717	11928	SH	DEFINED	5
NORTHERN TR CORP	COM	665859104	457	7600	SH	DEFINED	18
NORTHERN TR CORP	COM	665859104	3075	58569	SH	DEFINED	17
NORTHERN TR CORP	COM	665859104	120	2000	SH	DEFINED	1
NORTHERN TR CORP	COM	665859104	104	1724	SH	DEFINED	2
NORTHERN TR CORP	COM	665859104	11409	189704	SH	DEFINED	3
NORTHGATE MINERALS CORP	COM	666416102	2086	601277	SH	DEFINED	3
NORTHRIM BANCORP INC	COM	666762109	1241	42000	SH	DEFINED	1
NORTHRIM BANCORP INC	COM	666762109	5340	180727	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	538	7250	SH	DEFINED	18
NORTHROP GRUMMAN CORP	COM	666807102	1097	16061	SH	DEFINED	17
NORTHROP GRUMMAN CORP	COM	666807102	171	2310	SH	DEFINED	2
NORTHROP GRUMMAN CORP	COM	666807102	308	4150	SH	DEFINED	11
NORTHROP GRUMMAN CORP	COM	666807102	2800	37722	SH	DEFINED	5
NORTHROP GRUMMAN CORP	COM	666807102	619	8344	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	22844	307782	SH	DEFINED	3
NORTHSTAR RLTY FIN CORP	COM	66704R100	6657	437650	SH	DEFINED	3
NORTHWEST NAT GAS CO	COM	667655104	8939	195740	SH	DEFINED	18
NORTHWEST NAT GAS CO	COM	667655104	1283	28100	SH	DEFINED	3
NORTHWEST PIPE CO	COM	667746101	387	9708	SH	DEFINED	6
NORTHWESTERN CORP	COM NEW	668074305	3759	106794	SH	DEFINED	14
NOVA CHEMICALS CORP	COM	66977W109	1548	49995	SH	DEFINED	3
NOVA CHEMICALS CORP	COM	66977W109	14843	479800	SH	DEFINED	7
NOVAGOLD RES INC	COM NEW	66987E206	6	330	SH	DEFINED	5
NOVARTIS A G	SPONSORED ADR	66987V109	8092	148124	SH	DEFINED	21
NOVARTIS A G	SPONSORED ADR	66987V109	8792	160942	SH	DEFINED	11
NOVARTIS A G	SPONSORED ADR	66987V109	2539	45789	SH	DEFINED	17
NOVARTIS A G	SPONSORED ADR	66987V109	629	11510	SH	DEFINED	3
NOVARTIS A G	SPONSORED ADR	66987V109	8130	148833	SH	DEFINED	6
NOVARTIS A G	SPONSORED ADR	66987V109	7979	146060	SH	DEFINED	5
NOVARTIS A G	SPONSORED ADR	66987V109	4897	89640	SH	DEFINED	20
NOVARTIS A G	SPONSORED ADR	66987V109	350034	6407358	SH	DEFINED	18
NOVARTIS A G	SPONSORED ADR	66987V109	24	445	SH	DEFINED	4
NOVARTIS A G	SPONSORED ADR	66987V109	4028	73730	SH	DEFINED	2
NOVATEL WIRELESS INC	COM NEW	66987M604	6	397	SH	DEFINED	5
NOVAVAX INC	COM	670002104	6	2355	SH	DEFINED	5
NOVELIS INC	COM	67000X106	6	140	SH	DEFINED	7
NOVELL INC	COM	670006105	408	56446	SH	DEFINED	3
NOVELL INC	COM	670006105	6	900	SH	DEFINED	18
NOVELLUS SYS INC	COM	670008101	161608	5047108	SH	DEFINED	18

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NOVELLUS SYS INC	COM	670008101	11	350	SH	DEFINED	11
NOVELLUS SYS INC	COM	670008101	2587	80800	SH	DEFINED	20
NOVELLUS SYS INC	COM	670008101	6869	214525	SH	DEFINED	21
NOVELLUS SYS INC	COM	670008101	127	5290	SH	DEFINED	17
NOVELLUS SYS INC	COM	670008101	323	10075	SH	DEFINED	5
NOVELLUS SYS INC	COM	670008101	69	2170	SH	DEFINED	6
NOVELLUS SYS INC	COM	670008101	3724	116316	SH	DEFINED	3
NOVEN PHARMACEUTICALS INC	COM	670009109	668	28800	SH	DEFINED	3
NOVO-NORDISK A S	ADR	670100205	11808	141506	SH	DEFINED	6
NOVO-NORDISK A S	ADR	670100205	39541	436767	SH	DEFINED	18
NOVO-NORDISK A S	ADR	670100205	12	200	SH	DEFINED	17
NOVO-NORDISK A S	ADR	670100205	842	9300	SH	DEFINED	2
NOVO-NORDISK A S	ADR	670100205	139	1532	SH	DEFINED	21
NPS PHARMACEUTICALS INC	NOTE 3.000% 6/1	62936PAB9	6916	7600000	PRN	DEFINED	18
NPS PHARMACEUTICALS INC	COM	62936P103	1572	463775	SH	DEFINED	8
NRG ENERGY INC	COM NEW	629377508	5	72	SH	DEFINED	2
NRG ENERGY INC	COM NEW	629377508	35374	494190	SH	DEFINED	6
NRG ENERGY INC	COM NEW	629377508	4448	61743	SH	DEFINED	3
NRG ENERGY INC	COM NEW	629377508	0	652	SH	DEFINED	14
NRG ENERGY INC	COM NEW	629377508	18	247	SH	DEFINED	18
NSTAR	COM	67019E107	72	2058	SH	DEFINED	5
NSTAR	COM	67019E107	37244	1060480	SH	DEFINED	6
NSTAR	COM	67019E107	42	1474	SH	DEFINED	17
NSTAR	COM	67019E107	92	2619	SH	DEFINED	3
NSTAR	COM	67019E107	43	1220	SH	DEFINED	18
NTT DOCOMO INC	SPONS ADR	62942M201	8	450	SH	DEFINED	18
NTT DOCOMO INC	SPONS ADR	62942M201	114	7715	SH	DEFINED	17
NU SKIN ENTERPRISES INC	CL A	67018T105	13181	797900	SH	DEFINED	18
NUANCE COMMUNICATIONS INC	COM	67020Y100	1374	89744	SH	DEFINED	11
NUANCE COMMUNICATIONS INC	COM	67020Y100	8	525	SH	DEFINED	2
NUANCE COMMUNICATIONS INC	COM	67020Y100	986	64400	SH	DEFINED	5
NUANCE COMMUNICATIONS INC	COM	67020Y100	16	1030	SH	DEFINED	4
NUANCE COMMUNICATIONS INC	COM	67020Y100	3741	244378	SH	DEFINED	3
NUCO2 INC	COM	629428103	13	500	SH	DEFINED	5
NUCOR CORP	COM	670346105	5593	85882	SH	DEFINED	18
NUCOR CORP	COM	670346105	108	1664	SH	DEFINED	1
NUCOR CORP	COM	670346105	34678	532436	SH	DEFINED	3
NUCOR CORP	COM	670346105	17	260	SH	DEFINED	6
NUCOR CORP	COM	670346105	467	4452	SH	DEFINED	17
NUCOR CORP	COM	670346105	213	3276	SH	DEFINED	2
NUCOR CORP	COM	670346105	41	630	SH	DEFINED	11
NUCOR CORP	COM	670346105	2697	41407	SH	DEFINED	23
NUTRACEUTICAL INTL CORP	COM	67060Y101	2532	153427	SH	DEFINED	6
NUTRI SYS INC NEW	COM	67069D108	308	5885	SH	DEFINED	3
NUTRI SYS INC NEW	COM	67069D108	16	300	SH	DEFINED	18
NUVEEN INVTS INC	CL A	67090F106	7	147	SH	DEFINED	2
NUVEEN INVTS INC	CL A	67090F106	14	300	SH	DEFINED	5
NUVEEN INVTS INC	CL A	67090F106	73	1550	SH	DEFINED	11
NUVEEN INVTS INC	CL A	67090F106	13	270	SH	DEFINED	4
NUVEEN INVTS INC	CL A	67090F106	841	17470	SH	DEFINED	17
NVE CORP	COM NEW	629445206	41	1500	SH	DEFINED	11
NVIDIA CORP	COM	67066G104	6755	234695	SH	DEFINED	3
NVIDIA CORP	COM	67066G104	7	246	SH	DEFINED	18
NVIDIA CORP	COM	67066G104	156	5425	SH	DEFINED	5
NVIDIA CORP	COM	67066G104	104	3600	SH	DEFINED	2
NVR INC	COM	62944T105	2860	4300	SH	DEFINED	22
NVR INC	COM	62944T105	21501	32332	SH	DEFINED	3
NYMAGIC INC	COM	629484106	4841	118510	SH	DEFINED	6
NYMAGIC INC	COM	629484106	217	5300	SH	DEFINED	3
NYMOX PHARMACEUTICAL CORP	COM	67076P102	12	2000	SH	DEFINED	18
NYSE GROUP INC	COM	62949W103	30947	330100	SH	DEFINED	18
NYSE GROUP INC	COM	62949W103	6794	72470	SH	DEFINED	11

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NYSE GROUP INC	COM	62949W103	189	2015	SH	DEFINED	5
NYSE GROUP INC	COM	62949W103	103	1300	SH	DEFINED	17
O CHARLEYS INC	COM	670823103	17481	906206	SH	DEFINED	18
O CHARLEYS INC	COM	670823103	14	730	SH	DEFINED	21
O CHARLEYS INC	COM	670823103	145	7500	SH	DEFINED	5
O REILLY AUTOMOTIVE INC	COM	686091109	28	850	SH	DEFINED	5
O REILLY AUTOMOTIVE INC	COM	686091109	86	2600	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	6	120	SH	DEFINED	2
OCCIDENTAL PETE CORP DEL	COM	674599105	118	1275	SH	DEFINED	17
OCCIDENTAL PETE CORP DEL	COM	674599105	87	1760	SH	DEFINED	6
OCCIDENTAL PETE CORP DEL	COM	674599105	17064	346057	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	4	80	SH	DEFINED	21
OCCIDENTAL PETE CORP DEL	COM	674599105	2739	55540	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	378	7670	SH	DEFINED	18
OCCIDENTAL PETE CORP DEL	COM	674599105	518	10496	SH	DEFINED	5
OCEANFIRST FINL CORP	COM	675234108	3188	183773	SH	DEFINED	6
OCEANFIRST FINL CORP	COM	675234108	17	1000	SH	DEFINED	11
ODYSSEY RE HLDGS CORP	COM	67612W108	65930	1677180	SH	DEFINED	6
ODYSSEY RE HLDGS CORP	COM	67612W108	7959	202459	SH	DEFINED	3
OFFICE DEPOT INC	COM	676220106	7154	203585	SH	DEFINED	18
OFFICE DEPOT INC	COM	676220106	35	1000	SH	DEFINED	11
OFFICE DEPOT INC	COM	676220106	365	10390	SH	DEFINED	5
OFFICE DEPOT INC	COM	676220106	0	10	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	2818	80190	SH	DEFINED	3
OFFICE DEPOT INC	COM	676220106	5	125	SH	DEFINED	17
OFFICEMAX INC DEL	COM	67622P101	47	900	SH	DEFINED	18
OFFICEMAX INC DEL	COM	67622P101	165	3120	SH	DEFINED	6
OFFICEMAX INC DEL	COM	67622P101	3103	58829	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	26187	674910	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	27062	697475	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	61	1575	SH	DEFINED	2
OGE ENERGY CORP	COM	670837103	2010	51800	SH	DEFINED	22
OGE ENERGY CORP	COM	670837103	2409	62100	SH	DEFINED	23
OGE ENERGY CORP	COM	670837103	1191	30700	SH	DEFINED	16
OHIO CAS CORP	COM	677240103	185	6180	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	549	17328	SH	DEFINED	17
OHIO CAS CORP	COM	677240103	39658	1324131	SH	DEFINED	6
OIL STS INTL INC	COM	678026105	7871	245270	SH	DEFINED	3
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	823	5650	SH	DEFINED	5
OLD POINT FINL CORP	COM	680194107	160	5811	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	267	12090	SH	DEFINED	5
OLD REP INTL CORP	COM	680223104	16	706	SH	DEFINED	11
OLD REP INTL CORP	COM	680223104	576	26023	SH	DEFINED	18
OLD REP INTL CORP	COM	680223104	3346	151250	SH	DEFINED	1
OLD REP INTL CORP	COM	680223104	39	1750	SH	DEFINED	2
OLD REP INTL CORP	COM	680223104	3597	162625	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	5	215	SH	DEFINED	17
OLD SECOND BANCORP INC ILL	COM	680277100	11	400	SH	DEFINED	11
OLIN CORP	COM PAR \$1	680665205	29774	1757640	SH	DEFINED	6
OLIN CORP	COM PAR \$1	680665205	4	250	SH	DEFINED	5
OM GROUP INC	COM	670872100	3881	86860	SH	DEFINED	3
OM GROUP INC	COM	670872100	18	393	SH	DEFINED	2
OMEGA HEALTHCARE INVS INC	COM	681936100	13492	786693	SH	DEFINED	3
OMEGA HEALTHCARE INVS INC	COM	681936100	21	1225	SH	DEFINED	11
OMEGA NAVIGATION ENTERPRISES	CLASS A	Y6476R105	44	2800	SH	DEFINED	6
OMI CORP NEW	COM	Y6476W104	19849	738964	SH	DEFINED	6
OMI CORP NEW	COM	Y6476W104	1874	69771	SH	DEFINED	3
OMI CORP NEW	COM	Y6476W104	81	3000	SH	DEFINED	18
OMI CORP NEW	COM	Y6476W104	923	34350	SH	DEFINED	11
OMNICARE CAP TR II	PFD B TR 4.00%	68214Q200	13558	246800	SH	DEFINED	18
OMNICARE INC	COM	681904108	26725	674885	SH	DEFINED	6
OMNICARE INC	COM	681904108	290	7300	SH	DEFINED	5

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OMNICARE INC	COM	681904108	356	8950	SH	DEFINED	11
OMNICOM GROUP INC	COM	681919106	94	920	SH	DEFINED	4
OMNICOM GROUP INC	COM	681919106	354	4253	SH	DEFINED	17
OMNICOM GROUP INC	COM	681919106	942	9200	SH	DEFINED	5
OMNICOM GROUP INC	COM	681919106	11606	113363	SH	DEFINED	18
OMNICOM GROUP INC	COM	681919106	41	400	SH	DEFINED	11
OMNICOM GROUP INC	COM	681919106	6522	63703	SH	DEFINED	3
OMNIVISION TECHNOLOGIES INC	COM	682128103	30890	2383485	SH	DEFINED	6
OMNIVISION TECHNOLOGIES INC	COM	682128103	7	550	SH	DEFINED	21
OMNIVISION TECHNOLOGIES INC	COM	682128103	8077	623216	SH	DEFINED	18
OMNOVA SOLUTIONS INC	COM	682129101	5	845	SH	DEFINED	5
OMRIX BIOPHARMACEUTICALS INC	COM	681989109	7600	198590	SH	DEFINED	3
ON SEMICONDUCTOR CORP	COM	682189105	1	100	SH	DEFINED	2
ON SEMICONDUCTOR CORP	COM	682189105	44543	4993608	SH	DEFINED	3
ONEBEACON INSURANCE GROUP LT	CL A	G67742109	348	13902	SH	DEFINED	3
ONEOK INC NEW	COM	682680103	16340	363109	SH	DEFINED	3
ONEOK INC NEW	COM	682680103	32	1000	SH	DEFINED	17
ONEOK INC NEW	COM	682680103	157	3480	SH	DEFINED	6
ONEOK INC NEW	COM	682680103	549	12201	SH	DEFINED	18
ONEOK INC NEW	COM	682680103	51	1137	SH	DEFINED	11
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	695	10300	SH	DEFINED	5
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	61	900	SH	DEFINED	11
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	3085	45700	SH	DEFINED	18
ONLINE RES CORP	COM	68273G101	1032	90000	SH	DEFINED	1
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	88	925	SH	DEFINED	18
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	187	1975	SH	DEFINED	16
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	1916	20200	SH	DEFINED	3
OPEN TEXT CORP	COM	683715106	2692	122600	SH	DEFINED	3
OPENWAVE SYS INC	COM NEW	683718308	7	820	SH	DEFINED	4
OPENWAVE SYS INC	COM NEW	683718308	6095	747800	SH	DEFINED	6
OPNET TECHNOLOGIES INC	COM	683757108	478	35400	SH	DEFINED	3
OPNEXT INC	COM	68375V105	12468	843030	SH	DEFINED	18
OPNEXT INC	COM	68375V105	75	5045	SH	DEFINED	20
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	63	1900	SH	DEFINED	5
OPSWARE INC	COM	68383A101	23	2700	SH	DEFINED	17
OPTIMAL GROUP INC	CL A NEW	68388R208	340	40500	SH	DEFINED	3
OPTIMAL GROUP INC	CL A NEW	68388R208	43	5100	SH	DEFINED	6
OPTIONSXPRESS HLDGS INC	COM	684010101	215	9120	SH	DEFINED	18
ORACLE CORP	COM	68389X105	1	60	SH	DEFINED	21
ORACLE CORP	COM	68389X105	128515	7088543	SH	DEFINED	18
ORACLE CORP	COM	68389X105	185	10200	SH	DEFINED	20
ORACLE CORP	COM	68389X105	4725	260598	SH	DEFINED	1
ORACLE CORP	COM	68389X105	111	6139	SH	DEFINED	4
ORACLE CORP	COM	68389X105	4404	321725	SH	DEFINED	17
ORACLE CORP	COM	68389X105	29114	1605824	SH	DEFINED	3
ORACLE CORP	COM	68389X105	1192	65720	SH	DEFINED	2
ORACLE CORP	COM	68389X105	9518	524975	SH	DEFINED	5
ORACLE CORP	COM	68389X105	17983	1010220	SH	DEFINED	6
ORACLE CORP	COM	68389X105	110	6045	SH	DEFINED	11
ORBITAL SCIENCES CORP	COM	685564106	452	24100	SH	DEFINED	20
ORBITAL SCIENCES CORP	COM	685564106	68999	3681910	SH	DEFINED	18
ORBITAL SCIENCES CORP	COM	685564106	54	2877	SH	DEFINED	21
ORBOTECH LTD	ORD	M75253100	456	20710	SH	DEFINED	3
ORIENTAL FINL GROUP INC	COM	68618W100	4	337	SH	DEFINED	6
ORIGEN FINL INC	COM	68619E208	56	8000	SH	DEFINED	6
ORIX CORP	SPONSORED ADR	686330101	35923	274539	SH	DEFINED	18
ORIX CORP	SPONSORED ADR	686330101	43	330	SH	DEFINED	4
ORIX CORP	SPONSORED ADR	686330101	144	1100	SH	DEFINED	21
ORMAT TECHNOLOGIES INC	COM	686688102	5104	121650	SH	DEFINED	18
ORTHOFIX INTL N V	COM	N6748L102	11	210	SH	DEFINED	4
ORTHOVITA INC	COM	68750U102	35	8500	SH	DEFINED	17
OSCIENT PHARMACEUTICALS CORP	NOTE 3.500% 4/1	68812RAB1	6914	9375000	PRN	DEFINED	18



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OSHKOSH TRUCK CORP	COM	688239201	667	12589	SH	DEFINED	18
OSHKOSH TRUCK CORP	COM	688239201	20	370	SH	DEFINED	4
OSHKOSH TRUCK CORP	COM	688239201	10	182	SH	DEFINED	2
OSI PHARMACEUTICALS INC	COM	671040103	16142	489151	SH	DEFINED	3
OSI PHARMACEUTICALS INC	COM	671040103	0	5	SH	DEFINED	17
OSI RESTAURANT PARTNERS INC	COM	67104A101	22	560	SH	DEFINED	18
OTTER TAIL CORP	COM	689648103	17	500	SH	DEFINED	6
OTTER TAIL CORP	COM	689648103	9	250	SH	DEFINED	2
OUTDOOR CHANNEL HLDGS INC	COM NEW	690027206	84	8200	SH	DEFINED	6
OVERHILL FARMS INC	COM	690212105	49	6900	SH	DEFINED	6
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	3	50	SH	DEFINED	2
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	1308	20900	SH	DEFINED	1
OWENS & MINOR INC NEW	COM	690732102	173	5280	SH	DEFINED	17
OWENS & MINOR INC NEW	COM	690732102	117	3190	SH	DEFINED	18
OWENS ILL INC	COM NEW	690768403	31571	1225100	SH	DEFINED	6
OWENS ILL INC	COM NEW	690768403	340	13208	SH	DEFINED	5
OXFORD INDS INC	COM	691497309	19477	393960	SH	DEFINED	3
OXFORD INDS INC	COM	691497309	7	151	SH	DEFINED	18
P A M TRANSN SVCS INC	COM	693149106	1274	61807	SH	DEFINED	6
P F CHANGS CHINA BISTRO INC	COM	69333Y108	13475	321746	SH	DEFINED	18
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	15	500	SH	DEFINED	17
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	4650	107800	SH	DEFINED	3
PAB BANKSHARES INC	COM	69313P101	2356	132676	SH	DEFINED	18
PAB BANKSHARES INC	COM	69313P101	2062	116084	SH	DEFINED	6
PACCAR INC	COM	693718108	1506	20512	SH	DEFINED	2
PACCAR INC	COM	693718108	3	35	SH	DEFINED	18
PACCAR INC	COM	693718108	18382	260807	SH	DEFINED	17
PACCAR INC	COM	693718108	2404	32750	SH	DEFINED	11
PACCAR INC	COM	693718108	6	80	SH	DEFINED	6
PACCAR INC	COM	693718108	38631	526307	SH	DEFINED	3
PACER INTL INC TENN	COM	69373H106	244	9070	SH	DEFINED	3
PACIFIC CAP BANCORP NEW	COM	69404P101	85	2633	SH	DEFINED	5
PACIFIC CAP BANCORP NEW	COM	69404P101	58	1800	SH	DEFINED	3
PACIFIC CAP BANCORP NEW	COM	69404P101	12516	389650	SH	DEFINED	6
PACIFIC CONTINENTAL CORP	COM	69412V108	97	5200	SH	DEFINED	1
PACIFIC MERCANTILE BANCORP	COM	694552100	10	712	SH	DEFINED	2
PACIFIC SUNWEAR CALIF INC	COM	694873100	37715	1810630	SH	DEFINED	6
PACIFIC SUNWEAR CALIF INC	COM	694873100	9	410	SH	DEFINED	18
PACIFICARE HEALTH SYS DEL	DBCV 3.000%10/1	695112AG7	21126	5300000	PRN	DEFINED	18
PACIFICNET INC	COM NEW	69511V207	16	3000	SH	DEFINED	18
PACKAGING CORP AMER	COM	695156109	30133	1234952	SH	DEFINED	3
PACTIV CORP	COM	695257105	40	1200	SH	DEFINED	16
PACTIV CORP	COM	695257105	36	1060	SH	DEFINED	11
PACTIV CORP	COM	695257105	10	310	SH	DEFINED	18
PACTIV CORP	COM	695257105	20	600	SH	DEFINED	5
PACTIV CORP	COM	695257105	1	40	SH	DEFINED	6
PACTIV CORP	COM	695257105	49	2000	SH	DEFINED	17
PACTIV CORP	COM	695257105	20834	617488	SH	DEFINED	3
PACTIV CORP	COM	695257105	5	140	SH	DEFINED	2
PALL CORP	COM	696429307	6852	180305	SH	DEFINED	11
PALL CORP	COM	696429307	7109	187074	SH	DEFINED	3
PALL CORP	COM	696429307	150	3940	SH	DEFINED	4
PALL CORP	COM	696429307	91	2400	SH	DEFINED	2
PALL CORP	COM	696429307	63498	1670998	SH	DEFINED	21
PALL CORP	COM	696429307	4723	124300	SH	DEFINED	20
PALL CORP	COM	696429307	534440	14064208	SH	DEFINED	18
PALM INC NEW	COM	696643105	245	13532	SH	DEFINED	20
PALM INC NEW	COM	696643105	2	85	SH	DEFINED	21
PALM INC NEW	COM	696643105	0	14	SH	DEFINED	2
PALM INC NEW	COM	696643105	1	28	SH	DEFINED	17
PALM INC NEW	COM	696643105	24892	1373000	SH	DEFINED	18
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	48	1192	SH	DEFINED	5

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PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	2270	56820	SH	DEFINED	3
PANERA BREAD CO	CL A	69840W108	21	350	SH	DEFINED	5
PANERA BREAD CO	CL A	69840W108	273	4620	SH	DEFINED	18
PAPA JOHNS INTL INC	COM	698813102	13	449	SH	DEFINED	2
PAPA JOHNS INTL INC	COM	698813102	3549	120714	SH	DEFINED	3
PAR PHARMACEUTICAL COS INC	COM	69888P106	1034	41150	SH	DEFINED	3
PAR TECHNOLOGY CORP	COM	698884103	1168	117740	SH	DEFINED	6
PARALLEL PETE CORP DEL	COM	699157103	17	750	SH	DEFINED	5
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	11	590	SH	DEFINED	4
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	7	369	SH	DEFINED	2
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	17439	917832	SH	DEFINED	3
PAREXEL INTL CORP	COM	699462107	283	7855	SH	DEFINED	18
PAREXEL INTL CORP	COM	699462107	9753	271155	SH	DEFINED	3
PARK ELECTROCHEMICAL CORP	COM	700416209	4434	163500	SH	DEFINED	6
PARK NATL CORP	COM	700658107	15645	165588	SH	DEFINED	6
PARK NATL CORP	COM	700658107	148	1571	SH	DEFINED	2
PARK NATL CORP	COM	700658107	611	5734	SH	DEFINED	17
PARKER DRILLING CO	COM	701081101	18173	1935320	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	145	1675	SH	DEFINED	11
PARKER HANNIFIN CORP	COM	701094104	2210	25609	SH	DEFINED	20
PARKER HANNIFIN CORP	COM	701094104	180	2090	SH	DEFINED	21
PARKER HANNIFIN CORP	COM	701094104	149112	1727632	SH	DEFINED	18
PARKER HANNIFIN CORP	COM	701094104	17959	208077	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	16536	205134	SH	DEFINED	17
PARKER HANNIFIN CORP	COM	701094104	5265	61000	SH	DEFINED	22
PARKER HANNIFIN CORP	COM	701094104	89	1031	SH	DEFINED	2
PARKER HANNIFIN CORP	COM	701094104	194	2250	SH	DEFINED	5
PARKER HANNIFIN CORP	COM	701094104	245	2840	SH	DEFINED	6
PARKVALE FINL CORP	COM	701492100	1866	63885	SH	DEFINED	6
PARLUX FRAGRANCES INC	COM	701645103	4	731	SH	DEFINED	2
PARLUX FRAGRANCES INC	COM	701645103	8	1360	SH	DEFINED	4
PARTNERRE LTD	COM	G6852T105	248	3625	SH	DEFINED	5
PARTNERRE LTD	COM	G6852T105	1	15	SH	DEFINED	21
PARTNERRE LTD	COM	G6852T105	21656	315968	SH	DEFINED	18
PARTNERRE LTD	COM	G6852T105	230	3360	SH	DEFINED	20
PARTNERS TR FINL GROUP INC N	COM	70213F102	55	4830	SH	DEFINED	5
PATHMARK STORES INC NEW	COM	70322A101	3	267	SH	DEFINED	18
PATRICK INDS INC	COM	703343103	7001	583935	SH	DEFINED	18
PATTERSON COMPANIES INC	COM	703395103	5	150	SH	DEFINED	17
PATTERSON COMPANIES INC	COM	703395103	814	22948	SH	DEFINED	3
PATTERSON COMPANIES INC	COM	703395103	30	850	SH	DEFINED	2
PATTERSON COMPANIES INC	COM	703395103	7378	207891	SH	DEFINED	18
PATTERSON UTI ENERGY INC	COM	703481101	19	604	SH	DEFINED	17
PATTERSON UTI ENERGY INC	COM	703481101	1	50	SH	DEFINED	6
PATTERSON UTI ENERGY INC	COM	703481101	402	17895	SH	DEFINED	18
PATTERSON UTI ENERGY INC	COM	703481101	27	1198	SH	DEFINED	3
PAYCHEX INC	COM	704326107	4738	125100	SH	DEFINED	1
PAYCHEX INC	COM	704326107	33669	889055	SH	DEFINED	18
PAYCHEX INC	COM	704326107	1236	32634	SH	DEFINED	11
PAYCHEX INC	COM	704326107	94	2471	SH	DEFINED	21
PAYCHEX INC	COM	704326107	388	10258	SH	DEFINED	20
PAYCHEX INC	COM	704326107	32	850	SH	DEFINED	2
PAYCHEX INC	COM	704326107	123	3250	SH	DEFINED	5
PAYCHEX INC	COM	704326107	2099	55420	SH	DEFINED	3
PAYCHEX INC	COM	704326107	197	4717	SH	DEFINED	17
PAYLESS SHOESOURCE INC	COM	704379106	49297	1484860	SH	DEFINED	3
PC-TEL INC	COM	69325Q105	51	5000	SH	DEFINED	18
PDL BIOPHARMA INC	COM	69329Y104	4	200	SH	DEFINED	5
PDL BIOPHARMA INC	COM	69329Y104	9	423	SH	DEFINED	2
PDL BIOPHARMA INC	COM	69329Y104	11	490	SH	DEFINED	4
PDL BIOPHARMA INC	COM	69329Y104	316	14575	SH	DEFINED	18
PEABODY ENERGY CORP	COM	704549104	2680	70445	SH	DEFINED	6

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PEABODY ENERGY CORP	COM	704549104	154	3816	SH	DEFINED	11
PEABODY ENERGY CORP	COM	704549104	11631	289045	SH	DEFINED	18
PEABODY ENERGY CORP	COM	704549104	9	220	SH	DEFINED	4
PEABODY ENERGY CORP	COM	704549104	2926	72723	SH	DEFINED	3
PEABODY ENERGY CORP	COM	704549104	40	1006	SH	DEFINED	2
PEABODY ENERGY CORP	COM	704549104	52	1040	SH	DEFINED	17
PEABODY ENERGY CORP	COM	704549104	20	500	SH	DEFINED	5
PEARSON PLC	SPONSORED ADR	705015105	7283	421568	SH	DEFINED	6
PEARSON PLC	SPONSORED ADR	705015105	135	7900	SH	DEFINED	2
PEARSON PLC	SPONSORED ADR	705015105	1544	90201	SH	DEFINED	3
PEARSON PLC	SPONSORED ADR	705015105	19296	1127107	SH	DEFINED	21
PEARSON PLC	SPONSORED ADR	705015105	2114	123500	SH	DEFINED	20
PEARSON PLC	SPONSORED ADR	705015105	233187	13620737	SH	DEFINED	18
PEARSON PLC	SPONSORED ADR	705015105	997	71965	SH	DEFINED	17
PEDIATRIC SVCS OF AMERICA	COM	705323103	66	4700	SH	DEFINED	6
PEDIATRIX MED GROUP	COM	705324101	6549	114775	SH	DEFINED	11
PEDIATRIX MED GROUP	COM	705324101	41698	730777	SH	DEFINED	18
PEDIATRIX MED GROUP	COM	705324101	294	5158	SH	DEFINED	20
PEDIATRIX MED GROUP	COM	705324101	1	25	SH	DEFINED	21
PEETS COFFEE & TEA INC	COM	705560100	94	3400	SH	DEFINED	2
PEGASYSTEMS INC	COM	705573103	9	975	SH	DEFINED	5
PENGROWTH ENERGY TR	TR UNIT NEW	706902509	588	34825	SH	DEFINED	5
PENN NATL GAMING INC	COM	707569109	7	164	SH	DEFINED	2
PENN NATL GAMING INC	COM	707569109	14	320	SH	DEFINED	4
PENN NATL GAMING INC	COM	707569109	40537	955600	SH	DEFINED	18
PENN VA RESOURCES PARTNERS L	COM	707884102	8	280	SH	DEFINED	18
PENNEY J C INC	COM	708160106	99	1205	SH	DEFINED	21
PENNEY J C INC	COM	708160106	6157	74940	SH	DEFINED	6
PENNEY J C INC	COM	708160106	420	5111	SH	DEFINED	5
PENNEY J C INC	COM	708160106	218	2650	SH	DEFINED	2
PENNEY J C INC	COM	708160106	61251	745509	SH	DEFINED	3
PENNEY J C INC	COM	708160106	6606	80400	SH	DEFINED	22
PENNEY J C INC	COM	708160106	55	670	SH	DEFINED	4
PENNEY J C INC	COM	708160106	5069	61700	SH	DEFINED	23
PENNEY J C INC	COM	708160106	1175	14300	SH	DEFINED	16
PENNEY J C INC	COM	708160106	271	3300	SH	DEFINED	11
PENNEY J C INC	COM	708160106	381	4642	SH	DEFINED	18
PENNEY J C INC	COM	708160106	22	358	SH	DEFINED	17
PENNFED FINL SVCS INC	COM	708167101	39	1800	SH	DEFINED	5
PENNS WOODS BANCORP INC	COM	708430103	1434	40995	SH	DEFINED	6
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1523	34612	SH	DEFINED	17
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	9	200	SH	DEFINED	11
PENSON WORLDWIDE INC	COM	709600100	109	3600	SH	DEFINED	3
PENTAIR INC	COM	709631105	287	9221	SH	DEFINED	18
PENTAIR INC	COM	709631105	52	1675	SH	DEFINED	5
PENTAIR INC	COM	709631105	56	1790	SH	DEFINED	6
PENTAIR INC	COM	709631105	8	200	SH	DEFINED	17
PEOPLES BANCORP INC	COM	709789101	4102	155323	SH	DEFINED	6
PEOPLES BK BRIDGEPORT CONN	COM	710198102	268	6025	SH	DEFINED	1
PEOPLES BK BRIDGEPORT CONN	COM	710198102	866	26434	SH	DEFINED	17
PEPCO HOLDINGS INC	COM	713291102	218	7495	SH	DEFINED	20
PEPCO HOLDINGS INC	COM	713291102	30	1315	SH	DEFINED	17
PEPCO HOLDINGS INC	COM	713291102	2052	70699	SH	DEFINED	3
PEPCO HOLDINGS INC	COM	713291102	344	11840	SH	DEFINED	6
PEPCO HOLDINGS INC	COM	713291102	167	5746	SH	DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	20621	710589	SH	DEFINED	18
PEPCO HOLDINGS INC	COM	713291102	49	1697	SH	DEFINED	11
PEPCO HOLDINGS INC	COM	713291102	1	45	SH	DEFINED	21
PEPSI BOTTLING GROUP INC	COM	713409100	5	150	SH	DEFINED	18
PEPSI BOTTLING GROUP INC	COM	713409100	1084	34000	SH	DEFINED	22
PEPSI BOTTLING GROUP INC	COM	713409100	103	3220	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	20528	643720	SH	DEFINED	3

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PEPSI BOTTLING GROUP INC	COM	713409100	6378	200000	SH	DEFINED	8
PEPSI BOTTLING GROUP INC	COM	713409100	548	17177	SH	DEFINED	16
PEPSI BOTTLING GROUP INC	COM	713409100	6435	201800	SH	DEFINED	23
PEPSIAMERICAS INC	COM	71343P200	35	1566	SH	DEFINED	16
PEPSIAMERICAS INC	COM	71343P200	93	4150	SH	DEFINED	6
PEPSIAMERICAS INC	COM	71343P200	61	2497	SH	DEFINED	17
PEPSIAMERICAS INC	COM	71343P200	7	300	SH	DEFINED	2
PEPSICO INC	COM	713448108	2415	37992	SH	DEFINED	5
PEPSICO INC	COM	713448108	261	4100	SH	DEFINED	23
PEPSICO INC	COM	713448108	32298	508156	SH	DEFINED	3
PEPSICO INC	COM	713448108	22468	353491	SH	DEFINED	1
PEPSICO INC	COM	713448108	182	2870	SH	DEFINED	4
PEPSICO INC	COM	713448108	449	7060	SH	DEFINED	6
PEPSICO INC	COM	713448108	922259	14510049	SH	DEFINED	18
PEPSICO INC	COM	713448108	5227	82230	SH	DEFINED	20
PEPSICO INC	COM	713448108	15865	249610	SH	DEFINED	11
PEPSICO INC	COM	713448108	46300	728452	SH	DEFINED	21
PEPSICO INC	COM	713448108	31370	493552	SH	DEFINED	2
PEPSICO INC	COM	713448108	33626	581863	SH	DEFINED	17
PERCEPTRON INC	COM	71361F100	20	2200	SH	DEFINED	6
PEREGRINE PHARMACEUTICALS IN	COM	713661106	0	10	SH	DEFINED	2
PERINI CORP	COM	713839108	12289	333408	SH	DEFINED	18
PERINI CORP	COM	713839108	9	250	SH	DEFINED	21
PERKINELMER INC	COM	714046109	4	176	SH	DEFINED	2
PERKINELMER INC	COM	714046109	67	2750	SH	DEFINED	6
PERKINELMER INC	COM	714046109	6969	287751	SH	DEFINED	3
PERKINELMER INC	COM	714046109	95	4064	SH	DEFINED	17
PEROT SYS CORP	CL A	714265105	18985	1062388	SH	DEFINED	18
PEROT SYS CORP	CL A	714265105	15	840	SH	DEFINED	21
PEROT SYS CORP	CL A	714265105	9974	558140	SH	DEFINED	3
PERRIGO CO	COM	714290103	8479	480109	SH	DEFINED	3
PERVASIVE SOFTWARE INC	COM	715710109	29	7132	SH	DEFINED	6
PETRO-CDA	COM	71644E102	75	1915	SH	DEFINED	18
PETRO-CDA	COM	71644E102	14458	368745	SH	DEFINED	3
PETRO-CDA	COM	71644E102	17881	456900	SH	DEFINED	7
PETROCHINA CO LTD	SPONSORED ADR	71646E100	3146	26865	SH	DEFINED	18
PETROCHINA CO LTD	SPONSORED ADR	71646E100	4	30	SH	DEFINED	21
PETROCHINA CO LTD	SPONSORED ADR	71646E100	755	7190	SH	DEFINED	17
PETROCHINA CO LTD	SPONSORED ADR	71646E100	6	50	SH	DEFINED	2
PETROHAWK ENERGY CORP	COM	716495106	18	1375	SH	DEFINED	5
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	40	400	SH	DEFINED	11
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	3233	32490	SH	DEFINED	16
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	865	9676	SH	DEFINED	16
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	90377	1014100	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	20125	202245	SH	DEFINED	22
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	418	4200	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	16	164	SH	DEFINED	2
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	107671	1205047	SH	DEFINED	22
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	16	195	SH	DEFINED	17
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	546	6305	SH	DEFINED	17
PETROLEUM GEO SVCS ASA NEW	SPONSORED ADR	716599105	0	3	SH	DEFINED	17
PETROQUEST ENERGY INC	COM	716748108	8	670	SH	DEFINED	4
PETSMART INC	COM	716768106	23	705	SH	DEFINED	5
PETSMART INC	COM	716768106	43	1300	SH	DEFINED	11
PETSMART INC	COM	716768106	990	35195	SH	DEFINED	17
PFF BANCORP INC	COM	69331W104	11	355	SH	DEFINED	2
PFF BANCORP INC	COM	69331W104	8574	282680	SH	DEFINED	6
PFIZER INC	COM	717081103	15903	629582	SH	DEFINED	2
PFIZER INC	COM	717081103	63244	2503717	SH	DEFINED	21
PFIZER INC	COM	717081103	1196269	47358242	SH	DEFINED	18
PFIZER INC	COM	717081103	789339	31248582	SH	DEFINED	8
PFIZER INC	COM	717081103	8790	348000	SH	DEFINED	23

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PFIZER INC	COM	717081103	9472	375000	SH	DEFINED	7
PFIZER INC	COM	717081103	471	18631	SH	DEFINED	16
PFIZER INC	COM	717081103	6084	240855	SH	DEFINED	5
PFIZER INC	COM	717081103	5143	203588	SH	DEFINED	22
PFIZER INC	COM	717081103	105589	4186453	SH	DEFINED	6
PFIZER INC	COM	717081103	43632	1750865	SH	DEFINED	17
PFIZER INC	COM	717081103	9873	390855	SH	DEFINED	4
PFIZER INC	COM	717081103	102991	4077244	SH	DEFINED	3
PFIZER INC	COM	717081103	9428	373236	SH	DEFINED	20
PFIZER INC	COM	717081103	1982	78468	SH	DEFINED	11
PFIZER INC	COM	717081103	6444	255115	SH	DEFINED	1
PG&E CORP	COM	69331C108	80	2065	SH	DEFINED	17
PG&E CORP	COM	69331C108	19875	411753	SH	DEFINED	3
PG&E CORP	COM	69331C108	11	235	SH	DEFINED	2
PG&E CORP	COM	69331C108	6661	137990	SH	DEFINED	6
PG&E CORP	COM	69331C108	31	650	SH	DEFINED	18
PG&E CORP	COM	69331C108	81	1685	SH	DEFINED	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	12	370	SH	DEFINED	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	76	2266	SH	DEFINED	18
PHARMACEUTICAL PROD DEV INC	COM	717124101	9554	283600	SH	DEFINED	1
PHARMACEUTICAL PROD DEV INC	COM	717124101	11	320	SH	DEFINED	2
PHARMACEUTICAL PROD DEV INC	COM	717124101	10	300	SH	DEFINED	5
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	90	15123	SH	DEFINED	17
PHARMANET DEV GROUP INC	COM	717148100	10030	385777	SH	DEFINED	3
PHARMANET DEV GROUP INC	COM	717148100	32347	1244122	SH	DEFINED	6
PHASE FORWARD INC	COM	71721R406	1352	102986	SH	DEFINED	3
PHELPS DODGE CORP	COM	717265102	72	900	SH	DEFINED	17
PHH CORP	COM NEW	693320202	4	129	SH	DEFINED	2
PHH CORP	COM NEW	693320202	9	350	SH	DEFINED	17
PHH CORP	COM NEW	693320202	9904	324094	SH	DEFINED	4
PHH CORP	COM NEW	693320202	1076	35200	SH	DEFINED	3
PHILADELPHIA CONS HLDG CORP	COM	717528103	808	18360	SH	DEFINED	18
PHILADELPHIA CONS HLDG CORP	COM	717528103	3484	102055	SH	DEFINED	17
PHILADELPHIA CONS HLDG CORP	COM	717528103	10117	229991	SH	DEFINED	1
PHILADELPHIA CONS HLDG CORP	COM	717528103	32285	733919	SH	DEFINED	3
PHILADELPHIA CONS HLDG CORP	COM	717528103	13	290	SH	DEFINED	2
PHILLIPS VAN HEUSEN CORP	COM	718592108	27	451	SH	DEFINED	18
PHILLIPS VAN HEUSEN CORP	COM	718592108	65587	1115427	SH	DEFINED	3
PHOENIX COS INC NEW	COM	71902E109	1	47	SH	DEFINED	2
PHOENIX COS INC NEW	COM	71902E109	1289	92900	SH	DEFINED	3
PHOENIX COS INC NEW	COM	71902E109	14822	1067890	SH	DEFINED	6
PHOENIX TECHNOLOGY LTD	COM	719153108	6	1000	SH	DEFINED	2
PHOTOMEDEX INC	COM	719358103	89	46500	SH	DEFINED	17
PHOTON DYNAMICS INC	COM	719364101	1	75	SH	DEFINED	21
PHOTON DYNAMICS INC	COM	719364101	16082	1275302	SH	DEFINED	18
PHOTON DYNAMICS INC	COM	719364101	5	425	SH	DEFINED	5
PHOTRONICS INC	COM	719405102	7208	463518	SH	DEFINED	6
PICO HLDGS INC	COM NEW	693366205	11	250	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	26	1000	SH	DEFINED	11
PIEDMONT NAT GAS INC	COM	720186105	11	400	SH	DEFINED	18
PIEDMONT NAT GAS INC	COM	720186105	25	950	SH	DEFINED	5
PIEDMONT NAT GAS INC	COM	720186105	42	1600	SH	DEFINED	2
PIER 1 IMPORTS INC	COM	720279108	6246	903900	SH	DEFINED	18
PILGRIMS PRIDE CORP	COM	721467108	16172	487245	SH	DEFINED	18
PILGRIMS PRIDE CORP	COM	721467108	14	430	SH	DEFINED	21
PIMCO COML MTG SECS TR INC	COM	693388100	12	1000	SH	DEFINED	18
PIMCO CORPORATE OPP FD	COM	72201B101	300	18000	SH	DEFINED	8
PINNACLE ENTMT INC	COM	723456109	69768	2400000	SH	DEFINED	13
PINNACLE FINL PARTNERS INC	COM	72346Q104	487	15950	SH	DEFINED	3
PINNACLE WEST CAP CORP	COM	723484101	16	340	SH	DEFINED	11
PINNACLE WEST CAP CORP	COM	723484101	297	6150	SH	DEFINED	6
PINNACLE WEST CAP CORP	COM	723484101	299	6200	SH	DEFINED	5

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PINNACLE WEST CAP CORP	COM	723484101	2	50	SH	DEFINED	2
PINNACLE WEST CAP CORP	COM	723484101	791	16389	SH	DEFINED	3
PINNACLE WEST CAP CORP	COM	723484101	209	4326	SH	DEFINED	18
PINNACLE WEST CAP CORP	COM	723484101	156	4000	SH	DEFINED	17
PIONEER COS INC	COM NEW	723643300	3384	122430	SH	DEFINED	3
PIONEER DRILLING CO	COM	723655106	7445	586646	SH	DEFINED	3
PIONEER NAT RES CO	COM	723787107	156	3630	SH	DEFINED	6
PIONEER NAT RES CO	COM	723787107	14	312	SH	DEFINED	5
PIONEER NAT RES CO	COM	723787107	6	129	SH	DEFINED	17
PIPER JAFFRAY COS	COM	724078100	45	726	SH	DEFINED	2
PIPER JAFFRAY COS	COM	724078100	1	13	SH	DEFINED	17
PIPER JAFFRAY COS	COM	724078100	2	30	SH	DEFINED	11
PITNEY BOWES INC	COM	724479100	114	2500	SH	DEFINED	5
PITNEY BOWES INC	COM	724479100	28	628	SH	DEFINED	11
PITNEY BOWES INC	COM	724479100	37	815	SH	DEFINED	16
PITNEY BOWES INC	COM	724479100	151235	3331910	SH	DEFINED	18
PITNEY BOWES INC	COM	724479100	580	12780	SH	DEFINED	21
PITNEY BOWES INC	COM	724479100	372	8200	SH	DEFINED	20
PITNEY BOWES INC	COM	724479100	4843	112818	SH	DEFINED	17
PITNEY BOWES INC	COM	724479100	511	11263	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	2083	45890	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	1641	36151	SH	DEFINED	3
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	192	3330	SH	DEFINED	5
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	58	1000	SH	DEFINED	2
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	595	13225	SH	DEFINED	17
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	4148	72000	SH	DEFINED	18
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	58	1000	SH	DEFINED	11
PLAINS EXPL& PRODTN CO	COM	726505100	7815	173120	SH	DEFINED	3
PLAINS EXPL& PRODTN CO	COM	726505100	1083	24000	SH	DEFINED	2
PLAINS EXPL& PRODTN CO	COM	726505100	168	3720	SH	DEFINED	5
PLANTRONICS INC NEW	COM	727493108	8539	361520	SH	DEFINED	18
PLANTRONICS INC NEW	COM	727493108	19930	843790	SH	DEFINED	6
PLANTRONICS INC NEW	COM	727493108	8	320	SH	DEFINED	21
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	11345	353660	SH	DEFINED	6
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	558	17385	SH	DEFINED	18
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	5909	184190	SH	DEFINED	3
PLATINUM UNDERWRITER HLDGS L	PFD CONV SER A	G7127P142	771	25000	SH	DEFINED	7
PLATO LEARNING INC	COM	72764Y100	4	1075	SH	DEFINED	5
PLAYBOY ENTERPRISES INC	CL B	728117300	10	1000	SH	DEFINED	2
PLEXUS CORP	COM	729132100	11640	678700	SH	DEFINED	6
PLEXUS CORP	COM	729132100	9832	573279	SH	DEFINED	3
PLEXUS CORP	COM	729132100	51	3000	SH	DEFINED	2
PLUG POWER INC	COM	72919P103	1	150	SH	DEFINED	17
PLUM CREEK TIMBER CO INC	COM	729251108	93	2357	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM	729251108	1005	25500	SH	DEFINED	5
PLUM CREEK TIMBER CO INC	COM	729251108	1147	29100	SH	DEFINED	18
PLUM CREEK TIMBER CO INC	COM	729251108	1138	28875	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM	729251108	291	7888	SH	DEFINED	17
PLUM CREEK TIMBER CO INC	COM	729251108	1146	29064	SH	DEFINED	3
PMA CAP CORP	CL A	693419202	22	2375	SH	DEFINED	5
PMC COML TR	SH BEN INT	693434102	10	685	SH	DEFINED	18
PMC-SIERRA INC	COM	69344F106	1	50	SH	DEFINED	17
PMC-SIERRA INC	COM	69344F106	240	34272	SH	DEFINED	3
PMC-SIERRA INC	COM	69344F106	0	50	SH	DEFINED	2
PMI GROUP INC	COM	69344M101	16418	363062	SH	DEFINED	2
PMI GROUP INC	COM	69344M101	14347	317275	SH	DEFINED	21
PMI GROUP INC	COM	69344M101	90	2000	SH	DEFINED	11
PMI GROUP INC	COM	69344M101	1987	43930	SH	DEFINED	6
PMI GROUP INC	COM	69344M101	24	520	SH	DEFINED	4
PMI GROUP INC	COM	69344M101	2479	54825	SH	DEFINED	3
PMI GROUP INC	COM	69344M101	6453	142707	SH	DEFINED	20
PMI GROUP INC	COM	69344M101	370134	8185190	SH	DEFINED	18

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PNC FINL SVCS GROUP INC	COM	693475105	3220	44740	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	3490	48491	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	10906	151536	SH	DEFINED	4
PNC FINL SVCS GROUP INC	COM	693475105	2945	43760	SH	DEFINED	17
PNC FINL SVCS GROUP INC	COM	693475105	846	11750	SH	DEFINED	18
PNC FINL SVCS GROUP INC	COM	693475105	3711	51563	SH	DEFINED	1
PNC FINL SVCS GROUP INC	COM	693475105	1544	21454	SH	DEFINED	11
PNC FINL SVCS GROUP INC	COM	693475105	9804	136223	SH	DEFINED	3
PNC FINL SVCS GROUP INC	COM	693475105	2425	33692	SH	DEFINED	5
PNM RES INC	COM	69349H107	7	210	SH	DEFINED	14
PNM RES INC	COM	69349H107	8	235	SH	DEFINED	2
PNM RES INC	COM	69349H107	3101	96000	SH	DEFINED	23
PNM RES INC	COM	69349H107	45	1400	SH	DEFINED	16
PNM RES INC	COM	69349H107	27909	864065	SH	DEFINED	3
POGO PRODUCING CO	COM	730448107	22262	462830	SH	DEFINED	6
POGO PRODUCING CO	COM	730448107	96	2000	SH	DEFINED	18
POLARIS INDS INC	COM	731068102	29	600	SH	DEFINED	11
POLARIS INDS INC	COM	731068102	432	9012	SH	DEFINED	18
POLARIS INDS INC	COM	731068102	567	10400	SH	DEFINED	17
POLARIS INDS INC	COM	731068102	29335	611400	SH	DEFINED	6
POLO RALPH LAUREN CORP	CL A	731572103	423	4795	SH	DEFINED	18
POLO RALPH LAUREN CORP	CL A	731572103	1839	20862	SH	DEFINED	3
POLYCOM INC	COM	73172K104	13325	399800	SH	DEFINED	3
POLYONE CORP	COM	73179P106	6667	1092990	SH	DEFINED	3
POLYONE CORP	COM	73179P106	12568	2060360	SH	DEFINED	6
POLYONE CORP	COM	73179P106	6	900	SH	DEFINED	5
POMEROY IT SOLUTIONS INC	COM	731822102	0	39	SH	DEFINED	2
POOL CORPORATION	COM	73278L105	396	11062	SH	DEFINED	11
POOL CORPORATION	COM	73278L105	4655	130023	SH	DEFINED	18
POPULAR INC	COM	733174106	3931	237400	SH	DEFINED	1
POPULAR INC	COM	733174106	29	1400	SH	DEFINED	17
POPULAR INC	COM	733174106	133	8050	SH	DEFINED	6
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	17295	387354	SH	DEFINED	18
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	45	1000	SH	DEFINED	4
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	16	360	SH	DEFINED	21
PORTLAND GEN ELEC CO	COM NEW	736508847	5575	190930	SH	DEFINED	3
POSCO	SPONSORED ADR	693483109	260	2500	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	6	59	SH	DEFINED	18
POSCO	SPONSORED ADR	693483109	2703	26000	SH	DEFINED	3
POSCO	SPONSORED ADR	693483109	2243	21578	SH	DEFINED	22
POSCO	SPONSORED ADR	693483109	77	1200	SH	DEFINED	17
POSCO	SPONSORED ADR	693483109	200	1924	SH	DEFINED	2
POSSIS MEDICAL INC	COM	737407106	4	300	SH	DEFINED	2
POST PPTYS INC	COM	737464107	416	9100	SH	DEFINED	2
POTLATCH CORP NEW	COM	737630103	10	208	SH	DEFINED	11
POWERSHARES DB CMDTY IDX TRA	UNIT BEN INT	73935S105	102	4000	SH	DEFINED	18
POWERSHARES DB CMDTY IDX TRA	UNIT BEN INT	73935S105	10945	431301	SH	DEFINED	5
POWERSHARES ETF TRUST	BASIC MAT SECT	73935X427	20	645	SH	DEFINED	16
POWERSHARES ETF TRUST	WNRHLL CLN EN	73935X500	30	1600	SH	DEFINED	5
POWERSHARES ETF TRUST	GOLDEN DRG USX	73935X401	21	1000	SH	DEFINED	18
POWERSHARES ETF TRUST	WATER RESOURCE	73935X575	26	1400	SH	DEFINED	5
PPG INDS INC	COM	693506107	28	400	SH	DEFINED	5
PPG INDS INC	COM	693506107	179100	2547289	SH	DEFINED	18
PPG INDS INC	COM	693506107	387	5500	SH	DEFINED	20
PPG INDS INC	COM	693506107	42113	598960	SH	DEFINED	6
PPG INDS INC	COM	693506107	951	13532	SH	DEFINED	21
PPG INDS INC	COM	693506107	3434	48837	SH	DEFINED	3
PPG INDS INC	COM	693506107	646	10191	SH	DEFINED	17
PPG INDS INC	COM	693506107	820	11656	SH	DEFINED	2
PPL CORP	COM	69351T106	33	814	SH	DEFINED	2
PPL CORP	COM	69351T106	132	3218	SH	DEFINED	11
PPL CORP	COM	69351T106	951	23250	SH	DEFINED	6

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PPL CORP	COM	69351T106	35	850	SH	DEFINED	5
PPL CORP	COM	69351T106	974	33124	SH	DEFINED	17
PPL CORP	COM	69351T106	654	15999	SH	DEFINED	18
PPL CORP	COM	69351T106	2584	63189	SH	DEFINED	3
PRA INTL	COM	69353C101	6	300	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	31528	571673	SH	DEFINED	17
PRAXAIR INC	COM	74005P104	10086	160204	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	110	1753	SH	DEFINED	4
PRAXAIR INC	COM	74005P104	3314	52629	SH	DEFINED	3
PRAXAIR INC	COM	74005P104	2653	42145	SH	DEFINED	6
PRAXAIR INC	COM	74005P104	13879	220440	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	1094	17382	SH	DEFINED	5
PRAXAIR INC	COM	74005P104	1546	24551	SH	DEFINED	18
PRE PAID LEGAL SVCS INC	COM	740065107	13504	269490	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	6874	66061	SH	DEFINED	3
PRECISION CASTPARTS CORP	COM	740189105	333	3200	SH	DEFINED	11
PRECISION CASTPARTS CORP	COM	740189105	416	4000	SH	DEFINED	5
PRECISION CASTPARTS CORP	COM	740189105	71	687	SH	DEFINED	4
PRECISION CASTPARTS CORP	COM	740189105	146	1403	SH	DEFINED	18
PRECISION DRILLING TR	TR UNIT	740215108	348	15235	SH	DEFINED	3
PRECISION DRILLING TR	TR UNIT	740215108	679	29700	SH	DEFINED	7
PRECISION DRILLING TR	TR UNIT	740215108	139	6100	SH	DEFINED	18
PREFERRED BK LOS ANGELES CA	COM	740367107	6703	170950	SH	DEFINED	3
PREMIERE GLOBAL SVCS INC	COM	740585104	1	100	SH	DEFINED	2
PREMIERE GLOBAL SVCS INC	COM	740585104	5545	494200	SH	DEFINED	6
PREMIUM STD FARMS INC	COM	74060C105	3921	186340	SH	DEFINED	6
PRESIDENTIAL LIFE CORP	COM	740884101	9930	503575	SH	DEFINED	6
PRESTIGE BRANDS HLDGS INC	COM	74112D101	5584	471250	SH	DEFINED	3
PRESTIGE BRANDS HLDGS INC	COM	74112D101	3382	285400	SH	DEFINED	6
PRICE T ROWE GROUP INC	COM	74144T108	126	2660	SH	DEFINED	18
PRICE T ROWE GROUP INC	COM	74144T108	3574	75727	SH	DEFINED	3
PRICE T ROWE GROUP INC	COM	74144T108	3582	45805	SH	DEFINED	17
PRICE T ROWE GROUP INC	COM	74144T108	19	400	SH	DEFINED	2
PRICE T ROWE GROUP INC	COM	74144T108	28	600	SH	DEFINED	5
PRICE T ROWE GROUP INC	COM	74144T108	2133	45200	SH	DEFINED	11
PRICELINE COM INC	COM NEW	741503403	18	333	SH	DEFINED	18
PRICELINE COM INC	COM NEW	741503403	34328	644538	SH	DEFINED	3
PRIDE INTL INC DEL	NOTE 3.250% 5/0	74153QAD4	11871	9375000	PRN	DEFINED	18
PRIDE INTL INC DEL	COM	74153Q102	16144	536355	SH	DEFINED	3
PRIMUS GUARANTY LTD	SHS	G72457107	1	120	SH	DEFINED	18
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	20112	335932	SH	DEFINED	3
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	935	15610	SH	DEFINED	6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	6502	108609	SH	DEFINED	2
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	189	3150	SH	DEFINED	5
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	353	5900	SH	DEFINED	1
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	113	2323	SH	DEFINED	17
PROASSURANCE CORP	COM	74267C106	6024	117780	SH	DEFINED	3
PROCENTURY CORP	COM	74268T108	3751	161700	SH	DEFINED	6
PROCENTURY CORP	COM	74268T108	640	27580	SH	DEFINED	3
PROCTER & GAMBLE CO	COM	742718109	12072	191130	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	80227	1392341	SH	DEFINED	17
PROCTER & GAMBLE CO	COM	742718109	32986	522264	SH	DEFINED	5
PROCTER & GAMBLE CO	COM	742718109	347	5500	SH	DEFINED	4
PROCTER & GAMBLE CO	COM	742718109	1083716	17158272	SH	DEFINED	18
PROCTER & GAMBLE CO	COM	742718109	107927	1708784	SH	DEFINED	2
PROCTER & GAMBLE CO	COM	742718109	46523	736591	SH	DEFINED	21
PROCTER & GAMBLE CO	COM	742718109	10106	160000	SH	DEFINED	7
PROCTER & GAMBLE CO	COM	742718109	2217	35100	SH	DEFINED	23
PROCTER & GAMBLE CO	COM	742718109	1667	26400	SH	DEFINED	22
PROCTER & GAMBLE CO	COM	742718109	18459	292253	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	6426	101742	SH	DEFINED	20
PROCTER & GAMBLE CO	COM	742718109	91872	1454586	SH	DEFINED	3



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PROGENICS PHARMACEUTICALS IN	COM	743187106	40	1690	SH	DEFINED	3
PROGRESS ENERGY INC	COM	743263105	1063	21067	SH	DEFINED	6
PROGRESS ENERGY INC	COM	743263105	151	2997	SH	DEFINED	11
PROGRESS ENERGY INC	COM	743263105	528	10473	SH	DEFINED	2
PROGRESS ENERGY INC	COM	743263105	101	2000	SH	DEFINED	5
PROGRESS ENERGY INC	COM	743263105	572	13007	SH	DEFINED	17
PROGRESS ENERGY INC	COM	743263105	2673	52987	SH	DEFINED	3
PROGRESS ENERGY INC	COM	743263105	239	4744	SH	DEFINED	18
PROGRESS SOFTWARE CORP	COM	743312100	144	4600	SH	DEFINED	3
PROGRESS SOFTWARE CORP	COM	743312100	86	2750	SH	DEFINED	5
PROGRESSIVE CORP OHIO	COM	743315103	1372	62865	SH	DEFINED	18
PROGRESSIVE CORP OHIO	COM	743315103	2669	122299	SH	DEFINED	3
PROGRESSIVE CORP OHIO	COM	743315103	31	300	SH	DEFINED	17
PROGRESSIVE CORP OHIO	COM	743315103	9	400	SH	DEFINED	2
PROGRESSIVE CORP OHIO	COM	743315103	17	800	SH	DEFINED	11
PROLIANCE INTL INC	COM	74340R104	1	375	SH	DEFINED	5
PROLIANCE INTL INC	COM	74340R104	8	2000	SH	DEFINED	18
PROLOGIS	SH BEN INT	743410102	856	13184	SH	DEFINED	18
PROLOGIS	SH BEN INT	743410102	2739	42178	SH	DEFINED	3
PROLOGIS	SH BEN INT	743410102	1293	19915	SH	DEFINED	11
PROLOGIS	SH BEN INT	743410102	69	1290	SH	DEFINED	17
PROQUEST COMPANY	COM	74346P102	5	600	SH	DEFINED	18
PROSPECT ENERGY CORP	COM	74348T102	5	312	SH	DEFINED	17
PROSPERITY BANCSHARES INC	COM	743606105	62	1775	SH	DEFINED	2
PROSPERITY BANCSHARES INC	COM	743606105	52	1500	SH	DEFINED	11
PROTECTIVE LIFE CORP	COM	743674103	24	535	SH	DEFINED	11
PROTECTIVE LIFE CORP	COM	743674103	27602	626740	SH	DEFINED	6
PROTECTIVE LIFE CORP	COM	743674103	8	180	SH	DEFINED	2
PROVIDENT BANKSHARES CORP	COM	743859100	14	414	SH	DEFINED	4
PROVIDENT BANKSHARES CORP	COM	743859100	66	2006	SH	DEFINED	11
PROVIDENT BANKSHARES CORP	COM	743859100	10	300	SH	DEFINED	18
PROVIDENT BANKSHARES CORP	COM	743859100	7	200	SH	DEFINED	17
PROVIDENT BANKSHARES CORP	COM	743859100	12266	373294	SH	DEFINED	6
PROVIDENT FINL SVCS INC	COM	74386T105	35	2000	SH	DEFINED	5
PROVIDENT NEW YORK BANCORP	COM	744028101	48	3400	SH	DEFINED	5
PRUDENTIAL FINL INC	COM	744320102	34	379	SH	DEFINED	2
PRUDENTIAL FINL INC	COM	744320102	722	8000	SH	DEFINED	5
PRUDENTIAL FINL INC	COM	744320102	6	70	SH	DEFINED	11
PRUDENTIAL FINL INC	COM	744320102	547	6060	SH	DEFINED	6
PRUDENTIAL FINL INC	COM	744320102	109	1432	SH	DEFINED	17
PRUDENTIAL FINL INC	COM	744320102	12	130	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	744320102	28325	313813	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	1550	17177	SH	DEFINED	18
PRUDENTIAL PLC	6.75%SUB REG S	G7293H114	155	6000	SH	DEFINED	2
PRUDENTIAL PLC	ADR	74435K204	50	1770	SH	DEFINED	4
PRUDENTIAL PLC	ADR	74435K204	35	1500	SH	DEFINED	17
PS BUSINESS PKS INC CALIF	COM	69360J107	7190	101956	SH	DEFINED	18
PSS WORLD MED INC	COM	69366A100	10	485	SH	DEFINED	2
PSS WORLD MED INC	COM	69366A100	49	2310	SH	DEFINED	18
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	24	600	SH	DEFINED	5
PUBLIC STORAGE INC	COM	74460D109	9	100	SH	DEFINED	11
PUBLIC STORAGE INC	COM	74460D109	1908	20153	SH	DEFINED	3
PUBLIC STORAGE INC	COM	74460D109	688	7263	SH	DEFINED	18
PUBLIC STORAGE INC	COM	74460D109	47	500	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	6047	72822	SH	DEFINED	3
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	152	1835	SH	DEFINED	11
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	257	3100	SH	DEFINED	1
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	962	11580	SH	DEFINED	18
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1289	20123	SH	DEFINED	17
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	35392	426210	SH	DEFINED	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	70	841	SH	DEFINED	2
PUBLICIS S A NEW	SPONSORED ADR	74463M106	6908	142412	SH	DEFINED	18

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PUGET ENERGY INC NEW	COM	745310102	99	3852	SH	DEFINED	18
PUGET ENERGY INC NEW	COM	745310102	4088	159205	SH	DEFINED	3
PUGET ENERGY INC NEW	COM	745310102	4	202	SH	DEFINED	17
PUGET ENERGY INC NEW	COM	745310102	39735	1547310	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	8	300	SH	DEFINED	2
PULTE HOMES INC	COM	745867101	917	34657	SH	DEFINED	3
PULTE HOMES INC	COM	745867101	70	2660	SH	DEFINED	6
PULTE HOMES INC	COM	745867101	4	140	SH	DEFINED	18
PULTE HOMES INC	COM	745867101	79	3000	SH	DEFINED	23
PULTE HOMES INC	COM	745867101	713724	26973712	SH	DEFINED	8
PULTE HOMES INC	COM	745867101	100548	3800000	SH	DEFINED	13
QLOGIC CORP	COM	747277101	437	25708	SH	DEFINED	3
QLT INC	COM	746927102	31	4000	SH	DEFINED	18
QLT INC	COM	746927102	16	2000	SH	DEFINED	2
QLT INC	COM	746927102	5448	695722	SH	DEFINED	3
QLT INC	COM	746927102	1479	190000	SH	DEFINED	7
QUALCOMM INC	COM	747525103	4784	94536	SH	DEFINED	17
QUALCOMM INC	COM	747525103	311	7300	SH	DEFINED	23
QUALCOMM INC	COM	747525103	69	1623	SH	DEFINED	4
QUALCOMM INC	COM	747525103	322	7545	SH	DEFINED	2
QUALCOMM INC	COM	747525103	1161	27220	SH	DEFINED	5
QUALCOMM INC	COM	747525103	470621	11031911	SH	DEFINED	18
QUALCOMM INC	COM	747525103	278845	6536450	SH	DEFINED	8
QUALCOMM INC	COM	747525103	311	7284	SH	DEFINED	21
QUALCOMM INC	COM	747525103	6378	149500	SH	DEFINED	20
QUALCOMM INC	COM	747525103	1375	32233	SH	DEFINED	11
QUALCOMM INC	COM	747525103	21505	504113	SH	DEFINED	3
QUALITY DISTR INC FLA	COM	74756M102	1737	200789	SH	DEFINED	6
QUANEX CORP	COM	747620102	930	21960	SH	DEFINED	3
QUANTA SVCS INC	COM	74762E102	30	1170	SH	DEFINED	5
QUANTA SVCS INC	COM	74762E102	130577	5177500	SH	DEFINED	8
QUANTUM CORP	COM DSSG	747906204	28	10300	SH	DEFINED	5
QUANTUM CORP	COM DSSG	747906204	261	96700	SH	DEFINED	20
QUANTUM CORP	COM DSSG	747906204	37558	13910368	SH	DEFINED	18
QUANTUM CORP	COM DSSG	747906204	164	60669	SH	DEFINED	21
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	1	250	SH	DEFINED	17
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	3	2500	SH	DEFINED	5
QUEBECOR WORLD INC	COM NON-VTG	748203106	537	42180	SH	DEFINED	3
QUEST DIAGNOSTICS INC	COM	74834L100	84	1689	SH	DEFINED	4
QUEST DIAGNOSTICS INC	COM	74834L100	10	200	SH	DEFINED	2
QUEST DIAGNOSTICS INC	COM	74834L100	10	194	SH	DEFINED	11
QUEST DIAGNOSTICS INC	COM	74834L100	6679	133930	SH	DEFINED	18
QUEST DIAGNOSTICS INC	COM	74834L100	43	870	SH	DEFINED	6
QUEST DIAGNOSTICS INC	COM	74834L100	30	600	SH	DEFINED	5
QUEST DIAGNOSTICS INC	COM	74834L100	1306	26195	SH	DEFINED	3
QUEST DIAGNOSTICS INC	COM	74834L100	19373	377640	SH	DEFINED	17
QUEST SOFTWARE INC	COM	74834T103	337	20720	SH	DEFINED	18
QUESTAR CORP	COM	748356102	31988	358574	SH	DEFINED	2
QUESTAR CORP	COM	748356102	410	4600	SH	DEFINED	18
QUESTAR CORP	COM	748356102	747	8375	SH	DEFINED	5
QUESTAR CORP	COM	748356102	353	3960	SH	DEFINED	11
QUESTAR CORP	COM	748356102	1262	14151	SH	DEFINED	3
QUESTAR CORP	COM	748356102	213	3043	SH	DEFINED	17
QUESTAR CORP	COM	748356102	20	220	SH	DEFINED	4
QUICKSILVER RESOURCES INC	COM	74837R104	8	210	SH	DEFINED	2
QUICKSILVER RESOURCES INC	COM	74837R104	214	5370	SH	DEFINED	5
QUICKSILVER RESOURCES INC	COM	74837R104	17	420	SH	DEFINED	4
QUIGLEY CORP	COM NEW	74838L304	27	3600	SH	DEFINED	5
QUINTANA MARITIME LTD	SHS	Y7169G109	15	1090	SH	DEFINED	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	29	3229	SH	DEFINED	18
QWEST COMMUNICATIONS INTL IN	COM	749121109	908	101000	SH	DEFINED	16
QWEST COMMUNICATIONS INTL IN	COM	749121109	8114	902545	SH	DEFINED	23

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QWEST COMMUNICATIONS INTL IN	COM	749121109	2228647	247902873	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	0	1	SH	DEFINED	11
QWEST COMMUNICATIONS INTL IN	COM	749121109	59633	6633255	SH	DEFINED	3
QWEST COMMUNICATIONS INTL IN	COM	749121109	30	4360	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM	749121109	72	8000	SH	DEFINED	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	4	422	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW	74955W307	184	2594	SH	DEFINED	20
R H DONNELLEY CORP	COM NEW	74955W307	659	9300	SH	DEFINED	11
R H DONNELLEY CORP	COM NEW	74955W307	124003	1749235	SH	DEFINED	18
R H DONNELLEY CORP	COM NEW	74955W307	26	360	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW	74955W307	29064	409982	SH	DEFINED	6
R H DONNELLEY CORP	COM NEW	74955W307	360	6180	SH	DEFINED	17
R H DONNELLEY CORP	COM NEW	74955W307	2	30	SH	DEFINED	21
RACKABLE SYS INC	COM	750077109	5	275	SH	DEFINED	18
RADIAN GROUP INC	COM	750236101	459	8360	SH	DEFINED	18
RADIAN GROUP INC	COM	750236101	31	560	SH	DEFINED	4
RADIAN GROUP INC	COM	750236101	98	1790	SH	DEFINED	6
RADIAN GROUP INC	COM	750236101	112	2032	SH	DEFINED	2
RADIATION THERAPY SVCS INC	COM	750323206	7031	229480	SH	DEFINED	3
RADIOSHACK CORP	COM	750438103	605	22384	SH	DEFINED	3
RADIOSHACK CORP	COM	750438103	27	1000	SH	DEFINED	2
RADIOSHACK CORP	COM	750438103	18	650	SH	DEFINED	6
RADIOSHACK CORP	COM	750438103	118	4360	SH	DEFINED	18
RADVISION LTD	ORD	M81869105	4	150	SH	DEFINED	2
RADYNE CORP	COM NEW	750611402	8	900	SH	DEFINED	3
RADYNE CORP	COM NEW	750611402	2264	248297	SH	DEFINED	6
RALCORP HLDGS INC NEW	COM	751028101	14259	221762	SH	DEFINED	3
RAMBUS INC DEL	COM	750917106	6	150	SH	DEFINED	17
RAMBUS INC DEL	COM	750917106	3	150	SH	DEFINED	2
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	553	15489	SH	DEFINED	3
RANGE RES CORP	COM	75281A109	46149	1381700	SH	DEFINED	18
RANGE RES CORP	COM	75281A109	18	540	SH	DEFINED	2
RARE HOSPITALITY INTL INC	COM	753820109	24	800	SH	DEFINED	18
RAVEN INDS INC	COM	754212108	480	17100	SH	DEFINED	11
RAYMOND JAMES FINANCIAL INC	COM	754730109	3841	129050	SH	DEFINED	22
RAYMOND JAMES FINANCIAL INC	COM	754730109	464	15590	SH	DEFINED	1
RAYMOND JAMES FINANCIAL INC	COM	754730109	28213	948015	SH	DEFINED	3
RAYMOND JAMES FINANCIAL INC	COM	754730109	240	8075	SH	DEFINED	5
RAYMOND JAMES FINANCIAL INC	COM	754730109	12	400	SH	DEFINED	2
RAYMOND JAMES FINANCIAL INC	COM	754730109	22	750	SH	DEFINED	18
RAYMOND JAMES FINANCIAL INC	COM	754730109	3350	112576	SH	DEFINED	23
RAYONIER INC	COM	754907103	3031	70490	SH	DEFINED	1
RAYONIER INC	COM	754907103	279	6110	SH	DEFINED	17
RAYONIER INC	COM	754907103	62	1434	SH	DEFINED	2
RAYONIER INC	COM	754907103	113	2638	SH	DEFINED	18
RAYONIER INC	COM	754907103	2134	49630	SH	DEFINED	11
RAYONIER INC	COM	754907103	452	10500	SH	DEFINED	3
RAYTHEON CO	COM NEW	755111507	114	2175	SH	DEFINED	5
RAYTHEON CO	*W EXP 06/16/201	755111119	0	2326	SH	DEFINED	14
RAYTHEON CO	COM NEW	755111507	17854	340341	SH	DEFINED	21
RAYTHEON CO	COM NEW	755111507	8887	169412	SH	DEFINED	20
RAYTHEON CO	COM NEW	755111507	90	1720	SH	DEFINED	11
RAYTHEON CO	COM NEW	755111507	4386	83600	SH	DEFINED	23
RAYTHEON CO	COM NEW	755111507	357	6800	SH	DEFINED	16
RAYTHEON CO	COM NEW	755111507	364	6935	SH	DEFINED	2
RAYTHEON CO	COM NEW	755111507	16036	305682	SH	DEFINED	3
RAYTHEON CO	COM NEW	755111507	943	20579	SH	DEFINED	17
RAYTHEON CO	COM NEW	755111507	90020	1715980	SH	DEFINED	6
RAYTHEON CO	COM NEW	755111507	657038	12524553	SH	DEFINED	18
RBC BEARINGS INC	COM	75524B104	33	1000	SH	DEFINED	3
RBC BEARINGS INC	COM	75524B104	555	16600	SH	DEFINED	5
RBC BEARINGS INC	COM	75524B104	6622	198079	SH	DEFINED	18

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RBC BEARINGS INC	COM	75524B104	9	280	SH	DEFINED	21
RCM TECHNOLOGIES INC	COM NEW	749360400	61	8500	SH	DEFINED	6
RCN CORP	COM NEW	749361200	6274	245540	SH	DEFINED	3
REALNETWORKS INC	COM	75605L104	0	50	SH	DEFINED	18
REALOLOGY CORP	COM	75605E100	106	3596	SH	DEFINED	11
REALOLOGY CORP	COM	75605E100	4589	154966	SH	DEFINED	8
REALOLOGY CORP	COM	75605E100	2	75	SH	DEFINED	2
REALOLOGY CORP	COM	75605E100	1063	35914	SH	DEFINED	3
REALOLOGY CORP	COM	75605E100	3	100	SH	DEFINED	4
REALOLOGY CORP	COM	75605E100	1	50	SH	DEFINED	18
RED HAT INC	COM	756577102	139518	6084500	SH	DEFINED	8
RED HAT INC	COM	756577102	154094	6720200	SH	DEFINED	18
RED HAT INC	COM	756577102	268	11700	SH	DEFINED	23
RED HAT INC	COM	756577102	178854	7800000	SH	DEFINED	13
RED HAT INC	COM	756577102	3820	166600	SH	DEFINED	20
RED HAT INC	COM	756577102	123	5382	SH	DEFINED	3
REDWOOD TR INC	COM	758075402	130	2500	SH	DEFINED	5
REDWOOD TR INC	COM	758075402	3	68	SH	DEFINED	17
REDWOOD TR INC	COM	758075402	19	360	SH	DEFINED	2
REDWOOD TR INC	COM	758075402	104	2000	SH	DEFINED	11
REED ELSEVIER N V	SPONSORED ADR	758204101	71	2000	SH	DEFINED	18
REED ELSEVIER N V	SPONSORED ADR	758204101	40	1120	SH	DEFINED	4
REGAL BELOIT CORP	COM	758750103	25787	555989	SH	DEFINED	3
REGAL BELOIT CORP	COM	758750103	22608	487445	SH	DEFINED	18
REGAL BELOIT CORP	COM	758750103	158	3400	SH	DEFINED	20
REGAL BELOIT CORP	COM	758750103	1	25	SH	DEFINED	21
REGAL ENTMT GROUP	CL A	758766109	20	1000	SH	DEFINED	2
REGAL ENTMT GROUP	CL A	758766109	3938	198170	SH	DEFINED	3
REGAL ENTMT GROUP	CL A	758766109	7210	362870	SH	DEFINED	18
REGAL ENTMT GROUP	CL A	758766109	189	9500	SH	DEFINED	6
REGENCY CTRS CORP	COM	758849103	3581	42855	SH	DEFINED	3
REGENERON PHARMACEUTICALS	COM	75886F107	15145	700525	SH	DEFINED	3
REGIONS FINANCIAL CORP NEW	COM	7591EP100	197	5566	SH	DEFINED	2
REGIONS FINANCIAL CORP NEW	COM	7591EP100	557	15750	SH	DEFINED	11
REGIONS FINANCIAL CORP NEW	COM	7591EP100	773	21851	SH	DEFINED	6
REGIONS FINANCIAL CORP NEW	COM	7591EP100	22	617	SH	DEFINED	5
REGIONS FINANCIAL CORP NEW	COM	7591EP100	4254	120276	SH	DEFINED	3
REGIONS FINANCIAL CORP NEW	COM	7591EP100	279	7886	SH	DEFINED	18
REGIONS FINANCIAL CORP NEW	COM	7591EP100	7	185	SH	DEFINED	21
REGIONS FINANCIAL CORP NEW	COM	7591EP100	251	7128	SH	DEFINED	17
REGIS CORP MINN	COM	758932107	378	9355	SH	DEFINED	18
REGIS CORP MINN	COM	758932107	4781	118428	SH	DEFINED	3
REHABCARE GROUP INC	COM	759148109	13	850	SH	DEFINED	21
REHABCARE GROUP INC	COM	759148109	10133	638483	SH	DEFINED	18
REINSURANCE GROUP AMER INC	COM	759351109	12770	221248	SH	DEFINED	3
REINSURANCE GROUP AMER INC	COM	759351109	8	170	SH	DEFINED	17
REINSURANCE GROUP AMER INC	COM	759351109	34487	597490	SH	DEFINED	6
RELIANCE STEEL & ALUMINUM CO	COM	759509102	1	30	SH	DEFINED	18
RELIANCE STEEL & ALUMINUM CO	COM	759509102	44	900	SH	DEFINED	16
RELIANCE STEEL & ALUMINUM CO	COM	759509102	4482	92600	SH	DEFINED	22
RELIANCE STEEL & ALUMINUM CO	COM	759509102	71593	1479190	SH	DEFINED	3
RELIANCE STEEL & ALUMINUM CO	COM	759509102	15	310	SH	DEFINED	4
RELIANT ENERGY INC	COM	75952B105	6343	312142	SH	DEFINED	18
RELIANT ENERGY INC	COM	75952B105	94	4650	SH	DEFINED	2
RELIANT ENERGY INC	COM	75952B105	3	315	SH	DEFINED	17
RELIANT ENERGY INC	COM	75952B105	47699	2347161	SH	DEFINED	6
RENAISSANCE LEARNING INC	COM	75968L105	90	5000	SH	DEFINED	17
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	236	4700	SH	DEFINED	5
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	13874	276700	SH	DEFINED	6
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	1033	20600	SH	DEFINED	3
RENASANT CORP	COM	75970E107	331	13414	SH	DEFINED	6
RENT A CTR INC NEW	COM	76009N100	67484	2411880	SH	DEFINED	6

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RENT A CTR INC NEW	COM	76009N100	20821	744145	SH	DEFINED	3
REPLIGEN CORP	COM	759916109	3	700	SH	DEFINED	17
REPSOL YPF S A	SPONSORED ADR	76026T205	7	235	SH	DEFINED	17
REPSOL YPF S A	SPONSORED ADR	76026T205	349	10400	SH	DEFINED	2
REPUBLIC AWYS HLDGS INC	COM	760276105	6027	262490	SH	DEFINED	3
REPUBLIC AWYS HLDGS INC	COM	760276105	14280	621960	SH	DEFINED	6
REPUBLIC FIRST BANCORP INC	COM	760416107	771	59689	SH	DEFINED	6
REPUBLIC SVCS INC	COM	760759100	2334	83895	SH	DEFINED	11
REPUBLIC SVCS INC	COM	760759100	14976	538311	SH	DEFINED	3
REPUBLIC SVCS INC	COM	760759100	17	600	SH	DEFINED	5
REPUBLIC SVCS INC	COM	760759100	28490	1024072	SH	DEFINED	8
RES-CARE INC	COM	760943100	3283	187610	SH	DEFINED	3
RESEARCH IN MOTION LTD	COM	760975102	491	3600	SH	DEFINED	7
RESEARCH IN MOTION LTD	COM	760975102	11	80	SH	DEFINED	18
RESMED INC	COM	761152107	21058	418075	SH	DEFINED	1
RESMED INC	COM	761152107	20	400	SH	DEFINED	5
RESOURCE AMERICA INC	CL A	761195205	8575	362907	SH	DEFINED	6
RESOURCE AMERICA INC	CL A	761195205	24	1000	SH	DEFINED	1
RESOURCE CAP CORP	COM	76120W302	3586	222200	SH	DEFINED	6
RESOURCE CAP CORP	COM	76120W302	617	38239	SH	DEFINED	3
REUTERS GROUP PLC	SPONSORED ADR	76132M102	28	500	SH	DEFINED	11
REUTERS GROUP PLC	SPONSORED ADR	76132M102	5	90	SH	DEFINED	18
REUTERS GROUP PLC	SPONSORED ADR	76132M102	640	15543	SH	DEFINED	17
REUTERS GROUP PLC	SPONSORED ADR	76132M102	13	240	SH	DEFINED	2
REWARDS NETWORK INC	COM	761557107	7	1333	SH	DEFINED	18
REX STORES CORP	COM	761624105	3350	204798	SH	DEFINED	6
REXAM PLC	SP ADR NEW2001	761655406	43	790	SH	DEFINED	4
REXAM PLC	SP ADR NEW2001	761655406	99	1830	SH	DEFINED	18
REYNOLDS AMERICAN INC	COM	761713106	4321	69241	SH	DEFINED	3
REYNOLDS AMERICAN INC	COM	761713106	14	225	SH	DEFINED	5
REYNOLDS AMERICAN INC	COM	761713106	12	200	SH	DEFINED	6
REYNOLDS AMERICAN INC	COM	761713106	4	60	SH	DEFINED	21
REYNOLDS AMERICAN INC	COM	761713106	89	1422	SH	DEFINED	18
REYNOLDS AMERICAN INC	COM	761713106	74	1190	SH	DEFINED	2
RF MICRODEVICES INC	COM	749941100	1	100	SH	DEFINED	17
RF MICRODEVICES INC	COM	749941100	6760	1085100	SH	DEFINED	6
RF MICRODEVICES INC	COM	749941100	35233	5655400	SH	DEFINED	18
RF MICRODEVICES INC	COM	749941100	5312	852646	SH	DEFINED	3
RF MICRODEVICES INC	COM	749941100	857	137500	SH	DEFINED	20
RF MICRODEVICES INC	COM	749941100	13	2160	SH	DEFINED	4
RIMAGE CORP	COM	766721104	5131	198040	SH	DEFINED	18
RINKER GROUP LTD	SPONSORED ADR	76687M101	28	380	SH	DEFINED	18
RIO TINTO PLC	SPONSORED ADR	767204100	2178	9562	SH	DEFINED	11
RIO TINTO PLC	SPONSORED ADR	767204100	125	550	SH	DEFINED	21
RIO TINTO PLC	SPONSORED ADR	767204100	473	2077	SH	DEFINED	5
RIO TINTO PLC	SPONSORED ADR	767204100	23592	103560	SH	DEFINED	2
RIO TINTO PLC	SPONSORED ADR	767204100	62	270	SH	DEFINED	4
RIO TINTO PLC	SPONSORED ADR	767204100	767	3705	SH	DEFINED	17
RIO TINTO PLC	SPONSORED ADR	767204100	34482	151362	SH	DEFINED	18
RITE AID CORP	COM	767754104	10	1666	SH	DEFINED	5
RITE AID CORP	COM	767754104	58	10000	SH	DEFINED	2
RITE AID CORP	COM	767754104	153	26500	SH	DEFINED	18
RIVERVIEW BANCORP INC	COM	769397100	1615	101340	SH	DEFINED	1
RIVIERA HLDGS CORP	COM	769627100	3	100	SH	DEFINED	5
RLI CORP	COM	749607107	1280	23300	SH	DEFINED	3
RLI CORP	COM	749607107	7049	128325	SH	DEFINED	1
ROBBINS & MYERS INC	COM	770196103	5265	141200	SH	DEFINED	3
ROBERT HALF INTL INC	COM	770323103	8974	242470	SH	DEFINED	3
ROBERT HALF INTL INC	COM	770323103	575	15540	SH	DEFINED	18
ROCK-TENN CO	CL A	772739207	7230	217779	SH	DEFINED	3
ROCK-TENN CO	CL A	772739207	3386	102000	SH	DEFINED	6
ROCKWELL AUTOMATION INC	COM	773903109	124	2067	SH	DEFINED	5

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ROCKWELL AUTOMATION INC	COM	773903109	72	1200	SH	DEFINED	11
ROCKWELL AUTOMATION INC	COM	773903109	16	270	SH	DEFINED	18
ROCKWELL AUTOMATION INC	COM	773903109	16	265	SH	DEFINED	4
ROCKWELL AUTOMATION INC	COM	773903109	2466	34295	SH	DEFINED	17
ROCKWELL AUTOMATION INC	COM	773903109	16182	270280	SH	DEFINED	1
ROCKWELL AUTOMATION INC	COM	773903109	60	1000	SH	DEFINED	2
ROCKWELL AUTOMATION INC	COM	773903109	4	60	SH	DEFINED	6
ROCKWELL AUTOMATION INC	COM	773903109	2886	48203	SH	DEFINED	3
ROCKWELL COLLINS INC	COM	774341101	376	6680	SH	DEFINED	17
ROCKWELL COLLINS INC	COM	774341101	348	5206	SH	DEFINED	5
ROCKWELL COLLINS INC	COM	774341101	71	1060	SH	DEFINED	18
ROCKWELL COLLINS INC	COM	774341101	1868	27911	SH	DEFINED	3
ROCKWELL COLLINS INC	COM	774341101	67	1000	SH	DEFINED	2
ROCKWELL COLLINS INC	COM	774341101	134	2000	SH	DEFINED	1
ROCKY BRANDS INC	COM	774515100	3	300	SH	DEFINED	4
ROCKY BRANDS INC	COM	774515100	808	70870	SH	DEFINED	6
ROGERS COMMUNICATIONS INC	CL B	775109200	60	1832	SH	DEFINED	18
ROGERS COMMUNICATIONS INC	CL B	775109200	197	6000	SH	DEFINED	7
ROGERS CORP	COM	775133101	196	3600	SH	DEFINED	17
ROHM & HAAS CO	COM	775371107	265	5416	SH	DEFINED	17
ROHM & HAAS CO	COM	775371107	311	6006	SH	DEFINED	18
ROHM & HAAS CO	COM	775371107	6	120	SH	DEFINED	11
ROHM & HAAS CO	COM	775371107	279	5400	SH	DEFINED	2
ROHM & HAAS CO	COM	775371107	1195	23100	SH	DEFINED	3
ROHM & HAAS CO	COM	775371107	359	6940	SH	DEFINED	6
ROLLINS INC	COM	775711104	5181	225162	SH	DEFINED	3
ROLLINS INC	COM	775711104	27	1350	SH	DEFINED	17
ROPER INDS INC NEW	NOTE 1.481% 1/1	776696AA4	8676	12350000	PRN	DEFINED	18
ROPER INDS INC NEW	COM	776696106	22	400	SH	DEFINED	5
ROPER INDS INC NEW	COM	776696106	2232	40679	SH	DEFINED	3
ROSS STORES INC	COM	778296103	17	500	SH	DEFINED	5
ROSS STORES INC	COM	778296103	2	50	SH	DEFINED	6
ROSS STORES INC	COM	778296103	26189	761300	SH	DEFINED	3
ROSS STORES INC	COM	778296103	6	162	SH	DEFINED	18
ROWAN COS INC	COM	779382100	4607	141900	SH	DEFINED	18
ROWAN COS INC	COM	779382100	21	660	SH	DEFINED	11
ROWAN COS INC	COM	779382100	14145	435650	SH	DEFINED	1
ROWAN COS INC	COM	779382100	7	151	SH	DEFINED	17
ROWAN COS INC	COM	779382100	592	18235	SH	DEFINED	3
ROYAL BK CDA MONTREAL QUE	COM	780087102	1058	21200	SH	DEFINED	16
ROYAL BK CDA MONTREAL QUE	COM	780087102	285	5714	SH	DEFINED	18
ROYAL BK CDA MONTREAL QUE	COM	780087102	2061	41300	SH	DEFINED	22
ROYAL BK CDA MONTREAL QUE	COM	780087102	50	1010	SH	DEFINED	5
ROYAL BK CDA MONTREAL QUE	COM	780087102	16996	341000	SH	DEFINED	7
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	12	500	SH	DEFINED	11
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF M	780097796	155	6000	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	66	2700	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	ADR PREF SHS Q	780097754	0	12	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	ADR PREF SER N	780097770	4	150	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SPON ADR F	780097804	44	1779	SH	DEFINED	18
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	8124	192704	SH	DEFINED	3
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	126	3000	SH	DEFINED	18
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	148	3500	SH	DEFINED	5
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	5	125	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	29	17301	SH	DEFINED	5
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	209	3145	SH	DEFINED	21
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1591	24000	SH	DEFINED	8
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	90	1365	SH	DEFINED	11
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	11120	172776	SH	DEFINED	6
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1441	21740	SH	DEFINED	20
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	3487	52600	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	14273	215291	SH	DEFINED	1

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ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	32828	527279	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	183	2807	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	862	12939	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	8131	122075	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	109457	1650939	SH	DEFINED	18
ROYAL KPN NV	SPONSORED ADR	780641205	5	320	SH	DEFINED	18
RPC INC	COM	749660106	10141	608677	SH	DEFINED	3
RPM INTL INC	COM	749685103	9	393	SH	DEFINED	18
RPM INTL INC	COM	749685103	1422	61575	SH	DEFINED	11
RPM INTL INC	COM	749685103	68	2930	SH	DEFINED	5
RPM INTL INC	COM	749685103	6	265	SH	DEFINED	2
RTI INTL METALS INC	COM	74973W107	118	1300	SH	DEFINED	5
RTI INTL METALS INC	COM	74973W107	64	700	SH	DEFINED	18
RUBY TUESDAY INC	COM	781182100	105	3680	SH	DEFINED	2
RUBY TUESDAY INC	COM	781182100	70	2450	SH	DEFINED	18
RUBY TUESDAY INC	COM	781182100	3820	133570	SH	DEFINED	6
RUBY TUESDAY INC	COM	781182100	7549	263957	SH	DEFINED	3
RUDDICK CORP	COM	781258108	9273	308287	SH	DEFINED	3
RUDDICK CORP	COM	781258108	23511	781630	SH	DEFINED	6
RUDOLPH TECHNOLOGIES INC	COM	781270103	8	470	SH	DEFINED	4
RUSH ENTERPRISES INC	CL A	781846209	3086	160661	SH	DEFINED	3
RUSS BERRIE & CO	COM	782233100	940	66700	SH	DEFINED	6
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	752	16800	SH	DEFINED	11
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	2110	47098	SH	DEFINED	18
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	1436	26250	SH	DEFINED	17
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	83999	1894716	SH	DEFINED	6
RYDER SYS INC	COM	783549108	25032	507330	SH	DEFINED	6
RYDER SYS INC	COM	783549108	25599	518831	SH	DEFINED	3
RYDER SYS INC	COM	783549108	2580	52300	SH	DEFINED	22
RYDEX ETF TRUST	TOP 50 ETF	78355W205	201	1910	SH	DEFINED	5
RYLAND GROUP INC	COM	783764103	148679	3524032	SH	DEFINED	8
RYLAND GROUP INC	COM	783764103	160322	3800000	SH	DEFINED	13
RYLAND GROUP INC	COM	783764103	0	10	SH	DEFINED	6
RYLAND GROUP INC	COM	783764103	406	9612	SH	DEFINED	18
S & T BANCORP INC	COM	783859101	1838	55629	SH	DEFINED	6
SABRE HLDGS CORP	CL A	785905100	16838	514130	SH	DEFINED	6
SABRE HLDGS CORP	CL A	785905100	29	890	SH	DEFINED	18
SABRE HLDGS CORP	CL A	785905100	266	8134	SH	DEFINED	1
SABRE HLDGS CORP	CL A	785905100	1031	31482	SH	DEFINED	3
SADIA S A	SP ADR PFD 30	786326108	130	3450	SH	DEFINED	16
SAFECO CORP	COM	786429100	391	5880	SH	DEFINED	6
SAFECO CORP	COM	786429100	115	1733	SH	DEFINED	5
SAFECO CORP	COM	786429100	60	1200	SH	DEFINED	17
SAFECO CORP	COM	786429100	50	750	SH	DEFINED	4
SAFECO CORP	COM	786429100	1151	17334	SH	DEFINED	3
SAFEGUARD SCIENTIFICS INC	COM	786449108	7	3000	SH	DEFINED	17
SAFEGUARD SCIENTIFICS INC	COM	786449108	6	2000	SH	DEFINED	11
SAFENET INC	COM	78645R107	15	525	SH	DEFINED	5
SAFENET INC	COM	78645R107	1525	53900	SH	DEFINED	3
SAFETY INS GROUP INC	COM	78648T100	12	302	SH	DEFINED	2
SAFETY INS GROUP INC	COM	78648T100	13805	344090	SH	DEFINED	6
SAFETY INS GROUP INC	COM	78648T100	8	202	SH	DEFINED	3
SAFEWAY INC	COM NEW	786514208	5199	141900	SH	DEFINED	23
SAFEWAY INC	COM NEW	786514208	10	265	SH	DEFINED	21
SAFEWAY INC	COM NEW	786514208	254	6927	SH	DEFINED	18
SAFEWAY INC	COM NEW	786514208	4	175	SH	DEFINED	17
SAFEWAY INC	COM NEW	786514208	513	14000	SH	DEFINED	5
SAFEWAY INC	COM NEW	786514208	49	1325	SH	DEFINED	2
SAFEWAY INC	COM NEW	786514208	4320	117900	SH	DEFINED	22
SAFEWAY INC	COM NEW	786514208	27752	757426	SH	DEFINED	3
SAFEWAY INC	COM NEW	786514208	5113	139550	SH	DEFINED	6
SAGA COMMUNICATIONS	CL A	786598102	2237	229904	SH	DEFINED	6

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SAIA INC	COM	78709Y105	2835	119350	SH	DEFINED	6
SAKS INC	COM	79377W108	17	800	SH	DEFINED	1
SALISBURY BANCORP INC	COM	795226109	80	2184	SH	DEFINED	17
SALISBURY BANCORP INC	COM	795226109	533	14538	SH	DEFINED	18
SALIX PHARMACEUTICALS INC	COM	795435106	10	830	SH	DEFINED	4
SALIX PHARMACEUTICALS INC	COM	795435106	8	650	SH	DEFINED	2
SALLY BEAUTY HLDGS INC	COM	79546E104	7	746	SH	DEFINED	18
SALLY BEAUTY HLDGS INC	COM	79546E104	5	525	SH	DEFINED	11
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	47	1500	SH	DEFINED	18
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	12	287	SH	DEFINED	17
SANDERS MORRIS HARRIS GROUP	COM	80000Q104	76	7100	SH	DEFINED	3
SANDERSON FARMS INC	COM	800013104	3487	94100	SH	DEFINED	3
SANDISK CORP	COM	80004C101	8282	189091	SH	DEFINED	20
SANDISK CORP	COM	80004C101	1631	37238	SH	DEFINED	3
SANDISK CORP	COM	80004C101	23	400	SH	DEFINED	17
SANDISK CORP	COM	80004C101	153	3490	SH	DEFINED	4
SANDISK CORP	COM	80004C101	45	1031	SH	DEFINED	2
SANDISK CORP	COM	80004C101	11375	263830	SH	DEFINED	6
SANDISK CORP	COM	80004C101	672651	15357337	SH	DEFINED	18
SANDISK CORP	COM	80004C101	55353	1263772	SH	DEFINED	21
SANDY SPRING BANCORP INC	COM	800363103	36	1048	SH	DEFINED	11
SANMINA SCI CORP	COM	800907107	7	1995	SH	DEFINED	2
SANMINA SCI CORP	COM	800907107	3	798	SH	DEFINED	5
SANMINA SCI CORP	COM	800907107	21	5700	SH	DEFINED	4
SANMINA SCI CORP	COM	800907107	1	125	SH	DEFINED	17
SANMINA SCI CORP	COM	800907107	3052	843155	SH	DEFINED	3
SANMINA SCI CORP	COM	800907107	76	21010	SH	DEFINED	6
SANOFI AVENTIS	SPONSORED ADR	80105N105	9	200	SH	DEFINED	11
SANOFI AVENTIS	SPONSORED ADR	80105N105	213	4900	SH	DEFINED	20
SANOFI AVENTIS	SPONSORED ADR	80105N105	158	3620	SH	DEFINED	21
SANOFI AVENTIS	SPONSORED ADR	80105N105	28193	647971	SH	DEFINED	18
SANOFI AVENTIS	SPONSORED ADR	80105N105	10204	254301	SH	DEFINED	6
SANOFI AVENTIS	SPONSORED ADR	80105N105	40	920	SH	DEFINED	2
SANOFI AVENTIS	SPONSORED ADR	80105N105	170	3900	SH	DEFINED	5
SANOFI AVENTIS	SPONSORED ADR	80105N105	306	6450	SH	DEFINED	17
SANOFI AVENTIS	SPONSORED ADR	80105N105	83	1910	SH	DEFINED	4
SANTA FE ENERGY TR	RCPT DEP UNITS	802013102	5	200	SH	DEFINED	18
SANTOS LIMITED	SPONSORED ADR	803021609	1	19	SH	DEFINED	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	1862	34285	SH	DEFINED	17
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	141	3154	SH	DEFINED	2
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	31570	707057	SH	DEFINED	18
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	13	300	SH	DEFINED	11
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	131	2930	SH	DEFINED	21
SAPPI LTD	SPON ADR NEW	803069202	18813	1205200	SH	DEFINED	6
SAPPI LTD	SPON ADR NEW	803069202	384	26000	SH	DEFINED	17
SARA LEE CORP	COM	803111103	320	18905	SH	DEFINED	18
SARA LEE CORP	COM	803111103	367	21690	SH	DEFINED	6
SARA LEE CORP	COM	803111103	180	10639	SH	DEFINED	2
SARA LEE CORP	COM	803111103	2039	120501	SH	DEFINED	3
SARA LEE CORP	COM	803111103	8347	466814	SH	DEFINED	17
SARA LEE CORP	COM	803111103	642	37925	SH	DEFINED	5
SARA LEE CORP	COM	803111103	30	1761	SH	DEFINED	11
SASOL LTD	SPONSORED ADR	803866300	1326	40135	SH	DEFINED	11
SATYAM COMPUTER SERVICES LTD	ADR	804098101	1094	48214	SH	DEFINED	22
SATYAM COMPUTER SERVICES LTD	ADR	804098101	3516	154900	SH	DEFINED	3
SATYAM COMPUTER SERVICES LTD	ADR	804098101	16	700	SH	DEFINED	2
SATYAM COMPUTER SERVICES LTD	ADR	804098101	209	9200	SH	DEFINED	5
SAUER-DANFOSS INC	COM	804137107	15	490	SH	DEFINED	21
SAUER-DANFOSS INC	COM	804137107	12366	410842	SH	DEFINED	18
SAUL CTRS INC	COM	804395101	37	650	SH	DEFINED	11
SAUL CTRS INC	COM	804395101	28	500	SH	DEFINED	18
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	36	3000	SH	DEFINED	18



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SCANA CORP NEW	COM	80589M102	20	500	SH	DEFINED	17
SCANA CORP NEW	COM	80589M102	305	7070	SH	DEFINED	6
SCANA CORP NEW	COM	80589M102	176	4067	SH	DEFINED	20
SCANA CORP NEW	COM	80589M102	1	25	SH	DEFINED	21
SCANA CORP NEW	COM	80589M102	37	861	SH	DEFINED	11
SCANA CORP NEW	COM	80589M102	18174	420984	SH	DEFINED	18
SCANA CORP NEW	COM	80589M102	15	350	SH	DEFINED	2
SCHAWK INC	CL A	806373106	3	163	SH	DEFINED	2
SCHAWK INC	CL A	806373106	11	630	SH	DEFINED	4
SCHEIN HENRY INC	COM	806407102	62	1130	SH	DEFINED	18
SCHEIN HENRY INC	NOTE 3.000% 8/1	806407AB8	12249	9275000	PRN	DEFINED	18
SCHEIN HENRY INC	COM	806407102	28	500	SH	DEFINED	11
SCHEIN HENRY INC	COM	806407102	28	500	SH	DEFINED	5
SCHERING PLOUGH CORP	COM	806605101	1265	49600	SH	DEFINED	20
SCHERING PLOUGH CORP	COM	806605101	15907	623575	SH	DEFINED	3
SCHERING PLOUGH CORP	COM	806605101	9	352	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	5995	315702	SH	DEFINED	17
SCHERING PLOUGH CORP	COM	806605101	745	29186	SH	DEFINED	2
SCHERING PLOUGH CORP	COM	806605101	709	27800	SH	DEFINED	5
SCHERING PLOUGH CORP	COM	806605101	120600	4727576	SH	DEFINED	18
SCHERING PLOUGH CORP	COM	806605101	247	9699	SH	DEFINED	21
SCHIFF NUTRITION INTL INC	COM	806693107	925	134640	SH	DEFINED	6
SCHLUMBERGER LTD	COM	806857108	285142	4126506	SH	DEFINED	18
SCHLUMBERGER LTD	COM	806857108	6910	100000	SH	DEFINED	7
SCHLUMBERGER LTD	COM	806857108	10935	158253	SH	DEFINED	11
SCHLUMBERGER LTD	COM	806857108	2709	39200	SH	DEFINED	20
SCHLUMBERGER LTD	COM	806857108	9623	139259	SH	DEFINED	21
SCHLUMBERGER LTD	COM	806857108	31139	450633	SH	DEFINED	1
SCHLUMBERGER LTD	COM	806857108	73	1057	SH	DEFINED	4
SCHLUMBERGER LTD	COM	806857108	17101	135109	SH	DEFINED	17
SCHLUMBERGER LTD	COM	806857108	18223	263713	SH	DEFINED	3
SCHLUMBERGER LTD	COM	806857108	958	13865	SH	DEFINED	5
SCHLUMBERGER LTD	COM	806857108	23276	336843	SH	DEFINED	2
SCHOLASTIC CORP	COM	807066105	26	852	SH	DEFINED	1
SCHOLASTIC CORP	COM	807066105	7825	251610	SH	DEFINED	3
SCHWAB CHARLES CORP NEW	COM	808513105	1331	72759	SH	DEFINED	2
SCHWAB CHARLES CORP NEW	COM	808513105	981	53644	SH	DEFINED	18
SCHWAB CHARLES CORP NEW	COM	808513105	138	7550	SH	DEFINED	5
SCHWAB CHARLES CORP NEW	COM	808513105	15	884	SH	DEFINED	17
SCHWAB CHARLES CORP NEW	COM	808513105	128	7000	SH	DEFINED	1
SCHWAB CHARLES CORP NEW	COM	808513105	3075	168148	SH	DEFINED	3
SCHWAB CHARLES CORP NEW	COM	808513105	68	3700	SH	DEFINED	11
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	53	2150	SH	DEFINED	11
SCIELE PHARMA INC	COM	808627103	19280	814196	SH	DEFINED	3
SCIENTIFIC GAMES CORP	CL A	80874P109	98	2800	SH	DEFINED	17
SCIENTIFIC GAMES CORP	CL A	80874P109	9	280	SH	DEFINED	2
SCOPUS VIDEO NETWORKS LTD	SHS	M8260H106	74	13400	SH	DEFINED	6
SCOTTISH PWR PLC	SP ADR FNL NEW	81013T804	49	786	SH	DEFINED	2
SCOTTS MIRACLE GRO CO	CL A	810186106	247	5600	SH	DEFINED	5
SCOTTS MIRACLE GRO CO	CL A	810186106	676	15345	SH	DEFINED	2
SCRIPPS E W CO OHIO	CL A	811054204	490	10957	SH	DEFINED	2
SCRIPPS E W CO OHIO	CL A	811054204	18	400	SH	DEFINED	18
SCRIPPS E W CO OHIO	CL A	811054204	123	2752	SH	DEFINED	11
SCRIPPS E W CO OHIO	CL A	811054204	616	13780	SH	DEFINED	3
SCRIPPS E W CO OHIO	CL A	811054204	13	290	SH	DEFINED	4
SCRIPPS E W CO OHIO	CL A	811054204	80	1800	SH	DEFINED	17
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	4923	267568	SH	DEFINED	6
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	9	470	SH	DEFINED	2
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	6824	370862	SH	DEFINED	3
SEACOAST BKG CORP FLA	COM	811707306	25	1100	SH	DEFINED	11
SEACOAST BKG CORP FLA	COM	811707306	91	4000	SH	DEFINED	5
SEACOR HOLDINGS INC	COM	811904101	21837	221922	SH	DEFINED	3

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SEACOR HOLDINGS INC	COM	811904101	56442	573600	SH	DEFINED	18
SEAGATE TECHNOLOGY	SHS	G7945J104	64	2750	SH	DEFINED	11
SEAGATE TECHNOLOGY	SHS	G7945J104	2859	122696	SH	DEFINED	20
SEAGATE TECHNOLOGY	SHS	G7945J104	1163	49900	SH	DEFINED	22
SEAGATE TECHNOLOGY	SHS	G7945J104	21218	910712	SH	DEFINED	6
SEAGATE TECHNOLOGY	SHS	G7945J104	414108	17772866	SH	DEFINED	18
SEAGATE TECHNOLOGY	SHS	G7945J104	59996	2574916	SH	DEFINED	21
SEAGATE TECHNOLOGY	SHS	G7945J104	7786	334180	SH	DEFINED	3
SEAGATE TECHNOLOGY	SHS	G7945J104	724971	31114627	SH	DEFINED	8
SEAGATE TECHNOLOGY	SHS	G7945J104	80	3425	SH	DEFINED	23
SEALED AIR CORP NEW	COM	81211K100	59	1025	SH	DEFINED	17
SEALED AIR CORP NEW	COM	81211K100	3573	113057	SH	DEFINED	3
SEALED AIR CORP NEW	COM	81211K100	13	400	SH	DEFINED	18
SEALED AIR CORP NEW	COM	81211K100	19	600	SH	DEFINED	2
SEARS HLDGS CORP	COM	812350106	242	1345	SH	DEFINED	23
SEARS HLDGS CORP	COM	812350106	2728	15140	SH	DEFINED	3
SEARS HLDGS CORP	COM	812350106	6	35	SH	DEFINED	4
SEARS HLDGS CORP	COM	812350106	19	144	SH	DEFINED	17
SEARS HLDGS CORP	COM	812350106	3	15	SH	DEFINED	2
SEARS HLDGS CORP	COM	812350106	2284646	12681203	SH	DEFINED	8
SEARS HLDGS CORP	COM	812350106	74	410	SH	DEFINED	18
SEARS HLDGS CORP	COM	812350106	8	47	SH	DEFINED	6
SEASPAN CORP	SHS	Y75638109	19	700	SH	DEFINED	18
SEATTLE GENETICS INC	COM	812578102	8	1000	SH	DEFINED	18
SECURITY BANK CORP	COM	814047106	644	32000	SH	DEFINED	3
SECURITY CAPITAL ASSURANCE	COM	G8018D107	87226	3089850	SH	DEFINED	8
SEI INVESTMENTS CO	COM	784117103	10	250	SH	DEFINED	17
SEI INVESTMENTS CO	COM	784117103	768	12753	SH	DEFINED	11
SELECT COMFORT CORP	COM	81616X103	1884	105864	SH	DEFINED	3
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	3	57	SH	DEFINED	2
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	77	1283	SH	DEFINED	16
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	2	85	SH	DEFINED	5
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	20	500	SH	DEFINED	5
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	2167	54572	SH	DEFINED	3
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	113	3350	SH	DEFINED	5
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	15190	451400	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	198	5000	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	15	250	SH	DEFINED	5
SELECTIVE INS GROUP INC	COM	816300107	3513	138000	SH	DEFINED	6
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	60	1800	SH	DEFINED	5
SEMITOOL INC	COM	816909105	15	1150	SH	DEFINED	5
SEMPRA ENERGY	COM	816851109	19682	322610	SH	DEFINED	3
SEMPRA ENERGY	COM	816851109	653	10698	SH	DEFINED	21
SEMPRA ENERGY	COM	816851109	4388	71921	SH	DEFINED	20
SEMPRA ENERGY	COM	816851109	823	13490	SH	DEFINED	6
SEMPRA ENERGY	COM	816851109	15	250	SH	DEFINED	2
SEMPRA ENERGY	COM	816851109	625	10249	SH	DEFINED	5
SEMPRA ENERGY	COM	816851109	15	319	SH	DEFINED	17
SEMPRA ENERGY	COM	816851109	294047	4819653	SH	DEFINED	18
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	3	150	SH	DEFINED	17
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	5	200	SH	DEFINED	18
SENOXYX INC	COM	81724Q107	10481	846580	SH	DEFINED	18
SENSIENT TECHNOLOGIES CORP	COM	81725T100	28334	1099070	SH	DEFINED	6
SENSIENT TECHNOLOGIES CORP	COM	81725T100	36	1400	SH	DEFINED	2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	36	1970	SH	DEFINED	17
SENSIENT TECHNOLOGIES CORP	COM	81725T100	52	2000	SH	DEFINED	18
SENSIENT TECHNOLOGIES CORP	COM	81725T100	23	900	SH	DEFINED	11
SEPRACOR INC	COM	817315104	1123	24080	SH	DEFINED	3
SEPRACOR INC	COM	817315104	56	1200	SH	DEFINED	18
SEPRACOR INC	COM	817315104	116575	2500000	SH	DEFINED	13
SEPRACOR INC	COM	817315104	24	500	SH	DEFINED	17
SEPRACOR INC	COM	817315104	37983	814570	SH	DEFINED	8

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SEPRACOR INC	COM	817315104	37	800	SH	DEFINED	4
SERVICE CORP INTL	COM	817565104	4	500	SH	DEFINED	17
SERVICE CORP INTL	COM	817565104	68	5710	SH	DEFINED	6
SERVICE CORP INTL	COM	817565104	26	2200	SH	DEFINED	2
SERVICE CORP INTL	COM	817565104	175	14750	SH	DEFINED	5
SERVICEMASTER CO	COM	81760N109	2	160	SH	DEFINED	21
SERVICEMASTER CO	COM	81760N109	377	24481	SH	DEFINED	20
SERVICEMASTER CO	COM	81760N109	207	13466	SH	DEFINED	11
SERVICEMASTER CO	COM	81760N109	40714	2645460	SH	DEFINED	18
SERVICEMASTER CO	COM	81760N109	620	47232	SH	DEFINED	17
SERVICEMASTER CO	COM	81760N109	270	17532	SH	DEFINED	2
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	2680	72600	SH	DEFINED	22
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	2687	72779	SH	DEFINED	3
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	37	1000	SH	DEFINED	18
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	3415	92500	SH	DEFINED	23
SHAW GROUP INC	COM	820280105	37429	1196960	SH	DEFINED	18
SHAW GROUP INC	COM	820280105	24	750	SH	DEFINED	5
SHAW GROUP INC	COM	820280105	2	75	SH	DEFINED	21
SHERWIN WILLIAMS CO	COM	824348106	233	3523	SH	DEFINED	20
SHERWIN WILLIAMS CO	COM	824348106	60	916	SH	DEFINED	2
SHERWIN WILLIAMS CO	COM	824348106	372	5625	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM	824348106	9473	143450	SH	DEFINED	6
SHERWIN WILLIAMS CO	COM	824348106	2	25	SH	DEFINED	21
SHERWIN WILLIAMS CO	COM	824348106	23474	355447	SH	DEFINED	18
SHERWIN WILLIAMS CO	COM	824348106	317	4800	SH	DEFINED	16
SHERWIN WILLIAMS CO	COM	824348106	3861	58466	SH	DEFINED	3
SHERWIN WILLIAMS CO	COM	824348106	3918	79245	SH	DEFINED	17
SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTRD	824596100	4567	40100	SH	DEFINED	22
SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTRD	824596100	4885	42900	SH	DEFINED	18
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	0	2	SH	DEFINED	3
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	4	150	SH	DEFINED	18
SHIRE PLC	SPONSORED ADR	82481R106	91	1465	SH	DEFINED	18
SHIRE PLC	SPONSORED ADR	82481R106	149	2400	SH	DEFINED	6
SHIRE PLC	SPONSORED ADR	82481R106	26	420	SH	DEFINED	5
SHOE CARNIVAL INC	COM	824889109	4402	132200	SH	DEFINED	3
SHUFFLE MASTER INC	COM	825549108	13	700	SH	DEFINED	5
SHUFFLE MASTER INC	COM	825549108	6	355	SH	DEFINED	18
SIEMENS A G	SPONSORED ADR	826197501	1013	9450	SH	DEFINED	11
SIEMENS A G	SPONSORED ADR	826197501	38	350	SH	DEFINED	2
SIEMENS A G	SPONSORED ADR	826197501	11885	121054	SH	DEFINED	6
SIEMENS A G	SPONSORED ADR	826197501	2121	22760	SH	DEFINED	17
SIEMENS A G	SPONSORED ADR	826197501	40	370	SH	DEFINED	4
SIEMENS A G	SPONSORED ADR	826197501	10466	97627	SH	DEFINED	18
SIERRA BANCORP	COM	82620P102	1672	59588	SH	DEFINED	6
SIERRA HEALTH SVCS INC	COM	826322109	5096	123777	SH	DEFINED	3
SIERRA HEALTH SVCS INC	COM	826322109	263	6400	SH	DEFINED	18
SIERRA PAC RES NEW	COM	826428104	22	1260	SH	DEFINED	2
SIERRA PAC RES NEW	COM	826428104	76	4370	SH	DEFINED	6
SIERRA PAC RES NEW	COM	826428104	8866	510135	SH	DEFINED	18
SIGMA ALDRICH CORP	COM	826552101	183	4400	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	513	12360	SH	DEFINED	5
SIGMA ALDRICH CORP	COM	826552101	900	21688	SH	DEFINED	3
SIGMA ALDRICH CORP	COM	826552101	21009	319341	SH	DEFINED	17
SIGMA ALDRICH CORP	COM	826552101	3457	83257	SH	DEFINED	18
SIGMA ALDRICH CORP	COM	826552101	2365	56970	SH	DEFINED	11
SIGNET GROUP PLC	SP ADR REP 10	82668L872	2012	80310	SH	DEFINED	18
SIGNET GROUP PLC	SP ADR REP 10	82668L872	16	650	SH	DEFINED	4
SIGNET GROUP PLC	SP ADR REP 10	82668L872	10611	449555	SH	DEFINED	6
SILGAN HOLDINGS INC	COM	827048109	68783	1345788	SH	DEFINED	6
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	1272	56470	SH	DEFINED	18
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	43386	1952188	SH	DEFINED	6
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	969	79890	SH	DEFINED	17

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SILICON STORAGE TECHNOLOGY I	COM	827057100	305	61960	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	1446	147377	SH	DEFINED	18
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	44990	4664771	SH	DEFINED	6
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	865	134180	SH	DEFINED	17
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	5232	533300	SH	DEFINED	22
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	19388	1976327	SH	DEFINED	3
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	4691	155990	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	4050	36402	SH	DEFINED	3
SIMON PPTY GROUP INC NEW	COM	828806109	4788	56910	SH	DEFINED	17
SIMON PPTY GROUP INC NEW	COM	828806109	1470	13214	SH	DEFINED	18
SIMON PPTY GROUP INC NEW	COM	828806109	122	1100	SH	DEFINED	11
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	9708	109700	SH	DEFINED	18
SIMON PPTY GROUP INC NEW	COM	828806109	67	600	SH	DEFINED	5
SIMON PPTY GROUP INC NEW	COM	828806109	175	1575	SH	DEFINED	2
SIMPSON MANUFACTURING CO INC	COM	829073105	4162	134951	SH	DEFINED	21
SIMPSON MANUFACTURING CO INC	COM	829073105	140	4554	SH	DEFINED	3
SIMPSON MANUFACTURING CO INC	COM	829073105	783	25400	SH	DEFINED	20
SIMPSON MANUFACTURING CO INC	COM	829073105	72906	2364007	SH	DEFINED	18
SIMPSON MANUFACTURING CO INC	COM	829073105	17989	583300	SH	DEFINED	6
SINA CORP	NOTE 7/1	82922RAB9	9929	7025000	PRN	DEFINED	18
SINA CORP	ORD	G81477104	23134	688300	SH	DEFINED	18
SINA CORP	ORD	G81477104	70581	2100000	SH	DEFINED	13
SINCLAIR BROADCAST GROUP INC	CL A	829226109	2781	180000	SH	DEFINED	3
SIRF TECHNOLOGY HLDGS INC	COM	82967H101	7	200	SH	DEFINED	17
SIRIUS SATELLITE RADIO INC	COM	82966U103	24	4700	SH	DEFINED	17
SIRIUS SATELLITE RADIO INC	COM	82966U103	104497	32655280	SH	DEFINED	18
SIRIUS SATELLITE RADIO INC	COM	82966U103	2502	782030	SH	DEFINED	20
SIX FLAGS INC	COM	83001P109	18	3000	SH	DEFINED	18
SJW CORP	COM	784305104	2	60	SH	DEFINED	2
SK TELECOM LTD	SPONSORED ADR	78440P108	1007	43000	SH	DEFINED	6
SK TELECOM LTD	SPONSORED ADR	78440P108	99	4220	SH	DEFINED	21
SK TELECOM LTD	SPONSORED ADR	78440P108	23040	983770	SH	DEFINED	18
SK TELECOM LTD	SPONSORED ADR	78440P108	1653	70085	SH	DEFINED	17
SKECHERS U S A INC	CL A	830566105	35624	1061196	SH	DEFINED	3
SKY FINL GROUP INC	COM	83080P103	13	500	SH	DEFINED	2
SKY FINL GROUP INC	COM	83080P103	67	2500	SH	DEFINED	5
SKY FINL GROUP INC	COM	83080P103	15942	593522	SH	DEFINED	6
SKYWEST INC	COM	830879102	29967	1116911	SH	DEFINED	6
SKYWEST INC	COM	830879102	11610	432725	SH	DEFINED	3
SKYWEST INC	COM	830879102	12	460	SH	DEFINED	21
SKYWEST INC	COM	830879102	7041	262415	SH	DEFINED	18
SKYWORKS SOLUTIONS INC	COM	83088M102	1	140	SH	DEFINED	17
SKYWORKS SOLUTIONS INC	COM	83088M102	12	2000	SH	DEFINED	5
SKYWORKS SOLUTIONS INC	COM	83088M102	1620	281790	SH	DEFINED	3
SL GREEN RLTY CORP	COM	78440X101	27	195	SH	DEFINED	5
SLM CORP	COM	78442P106	62	1525	SH	DEFINED	5
SLM CORP	COM	78442P106	638	15599	SH	DEFINED	2
SLM CORP	COM	78442P106	192	4700	SH	DEFINED	6
SLM CORP	COM	78442P106	3057	74755	SH	DEFINED	18
SLM CORP	COM	78442P106	2766	67633	SH	DEFINED	3
SLM CORP	COM	78442P106	679	16600	SH	DEFINED	11
SLM CORP	COM	78442P106	192	3704	SH	DEFINED	17
SMART MODULAR TECHNOLOGIES I	ORD SHS	G82245104	55	4300	SH	DEFINED	3
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	134	2110	SH	DEFINED	21
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	28847	454421	SH	DEFINED	18
SMITH A O	COM	831865209	9119	238600	SH	DEFINED	6
SMITH A O	COM	831865209	14964	391513	SH	DEFINED	3
SMITH A O	COM	831865209	42	1100	SH	DEFINED	2
SMITH INTL INC	COM	832110100	215	4470	SH	DEFINED	5
SMITH INTL INC	COM	832110100	27	570	SH	DEFINED	18
SMITH INTL INC	COM	832110100	35	718	SH	DEFINED	4
SMITH INTL INC	COM	832110100	27	700	SH	DEFINED	17

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SMITH INTL INC	COM	832110100	1573	32744	SH	DEFINED	3
SMITH INTL INC	COM	832110100	2003	41684	SH	DEFINED	11
SMITH MICRO SOFTWARE INC	COM	832154108	8	435	SH	DEFINED	2
SMITHFIELD FOODS INC	COM	832248108	479	16000	SH	DEFINED	20
SMITHFIELD FOODS INC	COM	832248108	34442	1149684	SH	DEFINED	6
SMITHFIELD FOODS INC	COM	832248108	202	6761	SH	DEFINED	3
SMITHFIELD FOODS INC	COM	832248108	22798	761201	SH	DEFINED	18
SMITHFIELD FOODS INC	COM	832248108	7	250	SH	DEFINED	21
SMUCKER J M CO	COM NEW	832696405	18	335	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	6	120	SH	DEFINED	1
SMUCKER J M CO	COM NEW	832696405	6127	114910	SH	DEFINED	6
SMUCKER J M CO	COM NEW	832696405	1194	22399	SH	DEFINED	2
SMUCKER J M CO	COM NEW	832696405	278	5207	SH	DEFINED	18
SMUCKER J M CO	COM NEW	832696405	15	371	SH	DEFINED	17
SMURFIT-STONE CONTAINER CORP	COM	832727101	3	225	SH	DEFINED	17
SMURFIT-STONE CONTAINER CORP	COM	832727101	140	12460	SH	DEFINED	5
SMURFIT-STONE CONTAINER CORP	COM	832727101	91	8100	SH	DEFINED	6
SNAP ON INC	COM	833034101	101	2100	SH	DEFINED	5
SNAP ON INC	COM	833034101	9	190	SH	DEFINED	2
SNAP ON INC	COM	833034101	10574	219830	SH	DEFINED	18
SNAP ON INC	COM	833034101	10591	220184	SH	DEFINED	3
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	146	1000	SH	DEFINED	2
SOFTBRANDS INC	COM	83402A107	7	3210	SH	DEFINED	5
SOHU COM INC	COM	83408W103	27565	1286300	SH	DEFINED	18
SOLARFUN POWER HOLDINGS CO L	SPONSORED ADR	83415U108	13054	1038470	SH	DEFINED	18
SOLARFUN POWER HOLDINGS CO L	SPONSORED ADR	83415U108	21059	1675356	SH	DEFINED	8
SOLECTRON CORP	COM	834182107	86	27320	SH	DEFINED	6
SOLECTRON CORP	COM	834182107	15631	4962185	SH	DEFINED	3
SOLECTRON CORP	COM	834182107	2068	656500	SH	DEFINED	23
SOLECTRON CORP	COM	834182107	23	7300	SH	DEFINED	4
SOLECTRON CORP	COM	834182107	4	950	SH	DEFINED	17
SOLECTRON CORP	COM	834182107	1384	439500	SH	DEFINED	22
SOLECTRON CORP	COM	834182107	1	300	SH	DEFINED	18
SOLECTRON CORP	COM	834182107	32	10050	SH	DEFINED	16
SOLECTRON CORP	COM	834182107	196	62350	SH	DEFINED	5
SOMERSET HILLS BANCORP	COM	834728107	952	66400	SH	DEFINED	1
SONIC AUTOMOTIVE INC	CL A	83545G102	23130	811580	SH	DEFINED	6
SONIC CORP	COM	835451105	6	290	SH	DEFINED	4
SONIC CORP	COM	835451105	2915	130820	SH	DEFINED	3
SONIC CORP	COM	835451105	6	257	SH	DEFINED	2
SONIC SOLUTIONS	COM	835460106	10	675	SH	DEFINED	2
SONOCO PRODS CO	COM	835495102	94	2500	SH	DEFINED	18
SONOCO PRODS CO	COM	835495102	19	505	SH	DEFINED	11
SONOCO PRODS CO	COM	835495102	353	10436	SH	DEFINED	17
SONOCO PRODS CO	COM	835495102	32	850	SH	DEFINED	5
SONOCO PRODS CO	COM	835495102	5834	155239	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	27	717	SH	DEFINED	2
SONUS NETWORKS INC	COM	835916107	242	30000	SH	DEFINED	18
SONUS NETWORKS INC	COM	835916107	22	2725	SH	DEFINED	5
SONY CORP	ADR NEW	835699307	1015	20100	SH	DEFINED	2
SONY CORP	ADR NEW	835699307	2870	56852	SH	DEFINED	18
SONY CORP	ADR NEW	835699307	15706	337156	SH	DEFINED	6
SONY CORP	ADR NEW	835699307	1922	41711	SH	DEFINED	17
SONY CORP	ADR NEW	835699307	25	500	SH	DEFINED	5
SOTHEBYS	COM	835898107	841	18900	SH	DEFINED	5
SOTHEBYS	COM	835898107	21	480	SH	DEFINED	2
SOTHEBYS	COM	835898107	26713	600555	SH	DEFINED	3
SOURCE CAP INC	COM	836144105	80	1200	SH	DEFINED	5
SOURCE INTERLINK COS INC	COM NEW	836151209	4	550	SH	DEFINED	4
SOURCE INTERLINK COS INC	COM NEW	836151209	8873	1322328	SH	DEFINED	6
SOURCEFIRE INC	COM	83616T108	6167	350000	SH	DEFINED	18
SOUTH FINL GROUP INC	COM	837841105	21	847	SH	DEFINED	2

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SOUTH JERSEY INDS INC	COM	838518108	3474	91300	SH	DEFINED	3
SOUTH JERSEY INDS INC	COM	838518108	25	900	SH	DEFINED	17
SOUTH JERSEY INDS INC	COM	838518108	10	275	SH	DEFINED	11
SOUTHERN CO	COM	842587107	577	15751	SH	DEFINED	5
SOUTHERN CO	COM	842587107	638	17400	SH	DEFINED	6
SOUTHERN CO	COM	842587107	193	5266	SH	DEFINED	2
SOUTHERN CO	COM	842587107	6157	187894	SH	DEFINED	17
SOUTHERN CO	COM	842587107	5206	142054	SH	DEFINED	3
SOUTHERN CO	COM	842587107	419	11427	SH	DEFINED	18
SOUTHERN CO	COM	842587107	120	3275	SH	DEFINED	11
SOUTHERN COPPER CORP	COM	84265V105	43	595	SH	DEFINED	18
SOUTHERN COPPER CORP	COM	84265V105	1909	26643	SH	DEFINED	3
SOUTHERN COPPER CORP	COM	84265V105	7	100	SH	DEFINED	6
SOUTHERN UN CO NEW	COM	844030106	58	1910	SH	DEFINED	6
SOUTHERN UN CO NEW	COM	844030106	18	735	SH	DEFINED	17
SOUTHERN UN CO NEW	COM	844030106	530	17450	SH	DEFINED	3
SOUTHWEST AIRLS CO	COM	844741108	2441	166044	SH	DEFINED	11
SOUTHWEST AIRLS CO	COM	844741108	21228	1444007	SH	DEFINED	6
SOUTHWEST AIRLS CO	COM	844741108	7	500	SH	DEFINED	2
SOUTHWEST AIRLS CO	COM	844741108	746	41484	SH	DEFINED	17
SOUTHWEST AIRLS CO	COM	844741108	1922	130769	SH	DEFINED	3
SOUTHWEST AIRLS CO	COM	844741108	2214	150615	SH	DEFINED	18
SOUTHWEST AIRLS CO	COM	844741108	0	1	SH	DEFINED	21
SOUTHWEST BANCORP INC OKLA	COM	844767103	2791	108640	SH	DEFINED	6
SOUTHWEST BANCORP INC OKLA	COM	844767103	2721	105914	SH	DEFINED	3
SOUTHWEST GAS CORP	COM	844895102	10402	267610	SH	DEFINED	3
SOUTHWEST GAS CORP	COM	844895102	8	200	SH	DEFINED	18
SOUTHWEST WTR CO	COM	845331107	66	4600	SH	DEFINED	3
SOUTHWESTERN ENERGY CO	COM	845467109	55	1340	SH	DEFINED	5
SOUTHWESTERN ENERGY CO	COM	845467109	9	215	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	1509	59320	SH	DEFINED	3
SOVEREIGN BANCORP INC	COM	845905108	11	420	SH	DEFINED	2
SOVEREIGN BANCORP INC	COM	845905108	207	8145	SH	DEFINED	6
SOVEREIGN BANCORP INC	COM	845905108	19138	752294	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	130	5921	SH	DEFINED	17
SOVEREIGN BANCORP INC	COM	845905108	342	13451	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	21	840	SH	DEFINED	18
SOVEREIGN BANCORP INC	COM	845905108	31	1235	SH	DEFINED	5
SOVRAN SELF STORAGE INC	COM	84610H108	19	353	SH	DEFINED	17
SPAIN FD	COM	846330108	8	500	SH	DEFINED	18
SPARTAN MTRS INC	COM	846819100	1205	51900	SH	DEFINED	3
SPARTAN STORES INC	COM	846822104	9825	366614	SH	DEFINED	3
SPARTECH CORP	COM NEW	847220209	2823	96210	SH	DEFINED	3
SPDR TR	UNIT SER 1	78462F103	270	1900	SH	DEFINED	18
SPDR TR	UNIT SER 1	78462F103	81	570	SH	DEFINED	4
SPDR TR	UNIT SER 1	78462F103	2148	15127	SH	DEFINED	1
SPDR TR	UNIT SER 1	78462F103	604	4250	SH	DEFINED	5
SPDR TR	UNIT SER 1	78462F103	228	1604	SH	DEFINED	16
SPECTRA ENERGY CORP	COM	847560109	268	10186	SH	DEFINED	20
SPECTRA ENERGY CORP	COM	847560109	93	3550	SH	DEFINED	6
SPECTRA ENERGY CORP	COM	847560109	1279	48684	SH	DEFINED	2
SPECTRA ENERGY CORP	COM	847560109	39	1489	SH	DEFINED	5
SPECTRA ENERGY CORP	COM	847560109	93745	3568517	SH	DEFINED	18
SPECTRA ENERGY CORP	COM	847560109	24	929	SH	DEFINED	11
SPECTRA ENERGY CORP	COM	847560109	2902	110464	SH	DEFINED	3
SPECTRA ENERGY CORP	COM	847560109	458	17437	SH	DEFINED	21
SPECTRUM BRANDS INC	COM	84762L105	3181	502540	SH	DEFINED	6
SPEEDWAY MOTORSPORTS INC	COM	847788106	268	6920	SH	DEFINED	18
SPEEDWAY MOTORSPORTS INC	COM	847788106	19327	498750	SH	DEFINED	6
SPHERION CORP	COM	848420105	7621	864068	SH	DEFINED	3
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	6	176	SH	DEFINED	18
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	116	3630	SH	DEFINED	5

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SPIRIT FIN CORP	COM	848568309	20222	1357175	SH	DEFINED	18
SPIRIT FIN CORP	COM	848568309	196	13156	SH	DEFINED	20
SPIRIT FIN CORP	COM	848568309	1	75	SH	DEFINED	21
SPIRIT FIN CORP	COM	848568309	12124	813665	SH	DEFINED	3
SPRINT NEXTEL CORP	COM FON	852061100	2342	123500	SH	DEFINED	11
SPRINT NEXTEL CORP	COM FON	852061100	1033	54499	SH	DEFINED	5
SPRINT NEXTEL CORP	COM FON	852061100	17746	935948	SH	DEFINED	2
SPRINT NEXTEL CORP	COM FON	852061100	5379	283725	SH	DEFINED	6
SPRINT NEXTEL CORP	COM FON	852061100	14529	766291	SH	DEFINED	3
SPRINT NEXTEL CORP	COM FON	852061100	16915	892140	SH	DEFINED	4
SPRINT NEXTEL CORP	COM FON	852061100	203934	10756035	SH	DEFINED	18
SPRINT NEXTEL CORP	COM FON	852061100	6636	350000	SH	DEFINED	7
SPRINT NEXTEL CORP	COM FON	852061100	278	14650	SH	DEFINED	23
SPRINT NEXTEL CORP	COM FON	852061100	2683751	141548062	SH	DEFINED	8
SPRINT NEXTEL CORP	COM FON	852061100	467	24650	SH	DEFINED	21
SPRINT NEXTEL CORP	COM FON	852061100	3266	172251	SH	DEFINED	20
SPRINT NEXTEL CORP	COM FON	852061100	1022	39551	SH	DEFINED	17
SPRINT NEXTEL CORP	COM FON	852061100	180120	9500000	SH	DEFINED	13
SPX CORP	COM	784635104	11648	165920	SH	DEFINED	6
SPX CORP	COM	784635104	1179	16800	SH	DEFINED	3
SPX CORP	COM	784635104	4625	65885	SH	DEFINED	18
SPX CORP	COM	784635104	298	4243	SH	DEFINED	5
SPX CORP	COM	784635104	163	3052	SH	DEFINED	17
SRA INTL INC	CL A	78464R105	1096	45000	SH	DEFINED	11
SRA INTL INC	CL A	78464R105	4705	193125	SH	DEFINED	1
ST JOE CO	COM	790148100	936	17900	SH	DEFINED	6
ST JOE CO	COM	790148100	73	1400	SH	DEFINED	11
ST JOE CO	COM	790148100	47971	917050	SH	DEFINED	8
ST JOE CO	COM	790148100	1076	17119	SH	DEFINED	17
ST JOE CO	COM	790148100	1168	22325	SH	DEFINED	18
ST JUDE MED INC	COM	790849103	11592	308226	SH	DEFINED	18
ST JUDE MED INC	COM	790849103	553	14700	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	2120	56377	SH	DEFINED	3
ST JUDE MED INC	COM	790849103	28558	696537	SH	DEFINED	17
ST MARY LD & EXPL CO	COM	792228108	2	60	SH	DEFINED	18
ST MARY LD & EXPL CO	COM	792228108	1850	50436	SH	DEFINED	3
ST MARY LD & EXPL CO	COM	792228108	558	15200	SH	DEFINED	2
STAGE STORES INC	COM NEW	85254C305	9033	387498	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	33907	689580	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	5457	110975	SH	DEFINED	1
STANCORP FINL GROUP INC	COM	852891100	326	6640	SH	DEFINED	18
STANDARD MICROSYSTEMS CORP	COM	853626109	55619	1821185	SH	DEFINED	18
STANDARD MICROSYSTEMS CORP	COM	853626109	134	4400	SH	DEFINED	20
STANDARD MICROSYSTEMS CORP	COM	853626109	503	16485	SH	DEFINED	21
STANDARD MICROSYSTEMS CORP	COM	853626109	21	685	SH	DEFINED	4
STANDARD MICROSYSTEMS CORP	COM	853626109	37	1200	SH	DEFINED	6
STANDARD MTR PRODS INC	COM	853666105	2058	120560	SH	DEFINED	3
STANDARD PAC CORP NEW	COM	85375C101	224	10750	SH	DEFINED	5
STANDARD PAC CORP NEW	COM	85375C101	45949	2201675	SH	DEFINED	8
STANDARD PAC CORP NEW	COM	85375C101	9	430	SH	DEFINED	2
STANDARD PAC CORP NEW	COM	85375C101	5075	243180	SH	DEFINED	6
STANDARD PARKING CORP	COM	853790103	1533	43340	SH	DEFINED	3
STANDEX INTL CORP	COM	854231107	5518	193530	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	3311	159200	SH	DEFINED	6
STANLEY WKS	COM	854616109	89	1610	SH	DEFINED	6
STANLEY WKS	COM	854616109	11315	204391	SH	DEFINED	3
STANLEY WKS	COM	854616109	416	8212	SH	DEFINED	17
STANLEY WKS	COM	854616109	1345	24300	SH	DEFINED	22
STANLEY WKS	COM	854616109	4	65	SH	DEFINED	21
STAPLES INC	COM	855030102	420	16252	SH	DEFINED	2
STAPLES INC	COM	855030102	412	15935	SH	DEFINED	5
STAPLES INC	COM	855030102	8635	334170	SH	DEFINED	1

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STAPLES INC	COM	855030102	9095	351963	SH	DEFINED	3
STAPLES INC	COM	855030102	9	350	SH	DEFINED	4
STAPLES INC	COM	855030102	2668	104559	SH	DEFINED	17
STAPLES INC	COM	855030102	45	1737	SH	DEFINED	11
STAPLES INC	COM	855030102	302	11700	SH	DEFINED	20
STAPLES INC	COM	855030102	93	3608	SH	DEFINED	21
STAPLES INC	COM	855030102	29461	1140120	SH	DEFINED	18
STARBUCKS CORP	COM	855244109	149	3970	SH	DEFINED	17
STARBUCKS CORP	COM	855244109	1296	41323	SH	DEFINED	18
STARBUCKS CORP	COM	855244109	8	240	SH	DEFINED	4
STARBUCKS CORP	COM	855244109	3869	123362	SH	DEFINED	3
STARBUCKS CORP	COM	855244109	111	3550	SH	DEFINED	5
STARBUCKS CORP	COM	855244109	140	4461	SH	DEFINED	2
STARBUCKS CORP	COM	855244109	39	1250	SH	DEFINED	11
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	37115	572320	SH	DEFINED	18
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	3632	56005	SH	DEFINED	11
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	2289	35295	SH	DEFINED	3
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	276	4254	SH	DEFINED	5
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	125	1923	SH	DEFINED	2
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	5	70	SH	DEFINED	6
STATE BANCORP INC N.Y	COM	855716106	0	18	SH	DEFINED	18
STATE STR CORP	COM	857477103	4597	71000	SH	DEFINED	20
STATE STR CORP	COM	857477103	4714	72797	SH	DEFINED	3
STATE STR CORP	COM	857477103	14339	221455	SH	DEFINED	21
STATE STR CORP	COM	857477103	285062	4402497	SH	DEFINED	18
STATE STR CORP	COM	857477103	302	4667	SH	DEFINED	11
STATE STR CORP	COM	857477103	435	6725	SH	DEFINED	5
STATE STR CORP	COM	857477103	977	15088	SH	DEFINED	2
STATE STR CORP	COM	857477103	21030	348001	SH	DEFINED	17
STATE STR CORP	COM	857477103	28028	432868	SH	DEFINED	1
STATION CASINOS INC	COM	857689103	134	1546	SH	DEFINED	21
STATION CASINOS INC	COM	857689103	502	5800	SH	DEFINED	20
STATION CASINOS INC	COM	857689103	57846	668194	SH	DEFINED	18
STATOIL ASA	SPONSORED ADR	85771P102	85	3000	SH	DEFINED	17
STEAK N SHAKE CO	COM	857873103	2215	132110	SH	DEFINED	6
STEAK N SHAKE CO	COM	857873103	21	1248	SH	DEFINED	2
STEEL DYNAMICS INC	COM	858119100	43	1000	SH	DEFINED	16
STEEL DYNAMICS INC	COM	858119100	4052	93800	SH	DEFINED	23
STEEL DYNAMICS INC	COM	858119100	7	162	SH	DEFINED	18
STEEL DYNAMICS INC	COM	858119100	27946	646892	SH	DEFINED	3
STEEL DYNAMICS INC	COM	858119100	12	268	SH	DEFINED	2
STEEL DYNAMICS INC	COM	858119100	27	630	SH	DEFINED	4
STEELCASE INC	CL A	858155203	12577	632337	SH	DEFINED	3
STEELCASE INC	CL A	858155203	115	5762	SH	DEFINED	5
STEELCASE INC	CL A	858155203	180	9070	SH	DEFINED	6
STEINER LEISURE LTD	ORD	P8744Y102	157	3500	SH	DEFINED	3
STEINER LEISURE LTD	ORD	P8744Y102	12361	274812	SH	DEFINED	18
STEINER LEISURE LTD	ORD	P8744Y102	16	350	SH	DEFINED	4
STEINWAY MUSICAL INSTRS INC	COM	858495104	10	300	SH	DEFINED	17
STERICYCLE INC	COM	858912108	6602	97631	SH	DEFINED	17
STERICYCLE INC	COM	858912108	87	1072	SH	DEFINED	18
STERICYCLE INC	COM	858912108	82	1000	SH	DEFINED	5
STERIS CORP	COM	859152100	90	3400	SH	DEFINED	11
STERIS CORP	COM	859152100	85	3200	SH	DEFINED	5
STERIS CORP	COM	859152100	394	14850	SH	DEFINED	2
STERIS CORP	COM	859152100	17077	642959	SH	DEFINED	3
STERLING BANCORP	COM	859158107	3	157	SH	DEFINED	18
STERLING BANCSHARES INC	COM	858907108	9314	833088	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	4259	136550	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	81	2600	SH	DEFINED	5
STERLING FINL CORP WASH	COM	859319105	452	14480	SH	DEFINED	6
STILLWATER MNG CO	COM	86074Q102	4	214	SH	DEFINED	17



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STMICROELECTRONICS N V	NY REGISTRY	861012102	60	3100	SH	DEFINED	18
STOLT NIELSEN S A	SP ADR REG COM	861565109	4986	168966	SH	DEFINED	18
STONE ENERGY CORP	COM	861642106	27236	917340	SH	DEFINED	6
STONE ENERGY CORP	COM	861642106	803	27035	SH	DEFINED	2
STORA ENSO CORP	SPON ADR REP R	86210M106	7120	412302	SH	DEFINED	5
STORA ENSO CORP	SPON ADR REP R	86210M106	1502	86951	SH	DEFINED	18
STRATEGIC DIAGNOSTICS INC	COM	862700101	9	1800	SH	DEFINED	5
STRATEGIC HOTELS & RESORTS I	COM	86272T106	83	3620	SH	DEFINED	18
STRATTEC SEC CORP	COM	863111100	2517	57564	SH	DEFINED	6
STREETTRACKS GOLD TR	GOLD SHS	863307104	50768	772250	SH	DEFINED	18
STREETTRACKS GOLD TR	GOLD SHS	863307104	166	2522	SH	DEFINED	11
STREETTRACKS GOLD TR	GOLD SHS	863307104	184	2805	SH	DEFINED	2
STREETTRACKS GOLD TR	GOLD SHS	863307104	4421	67256	SH	DEFINED	5
STREETTRACKS GOLD TR	GOLD SHS	863307104	273	4150	SH	DEFINED	20
STREETTRACKS GOLD TR	GOLD SHS	863307104	69	1185	SH	DEFINED	17
STREETTRACKS SER TR	KBW CAP MARKET	86330E778	1322	20000	SH	DEFINED	1
STREETTRACKS SER TR	KBW INSURANCE	86330E786	1131	20000	SH	DEFINED	1
STREETTRACKS SER TR	SPDR S&P MTL	86330E646	20	350	SH	DEFINED	16
STREETTRACKS SER TR	DJ WIL REIT	86330E604	175	1931	SH	DEFINED	5
STREETTRACKS SER TR	DJ WIL REIT	86330E604	120	1540	SH	DEFINED	17
STREETTRACKS SER TR	KBW REG BANKNG	86330E554	1203	25000	SH	DEFINED	1
STREETTRACKS SER TR	KBW BANK ETF	86330E794	1136	20000	SH	DEFINED	1
STRIDE RITE CORP	COM	863314100	6369	413839	SH	DEFINED	3
STRIDE RITE CORP	COM	863314100	14	900	SH	DEFINED	1
STRYKER CORP	COM	863667101	1339	20195	SH	DEFINED	2
STRYKER CORP	COM	863667101	24990	376807	SH	DEFINED	18
STRYKER CORP	COM	863667101	3648	55000	SH	DEFINED	11
STRYKER CORP	COM	863667101	333	5025	SH	DEFINED	5
STRYKER CORP	COM	863667101	345	7780	SH	DEFINED	17
STRYKER CORP	COM	863667101	3248	48981	SH	DEFINED	3
STRYKER CORP	COM	863667101	28253	426013	SH	DEFINED	1
STUDENT LN CORP	COM	863902102	9461	50890	SH	DEFINED	6
SUEZ	SPONSORED ADR	864686100	46	865	SH	DEFINED	2
SUEZ	SPONSORED ADR	864686100	65	1230	SH	DEFINED	18
SUEZ	SPONSORED ADR	864686100	7427	140450	SH	DEFINED	11
SUFFOLK BANCORP	COM	864739107	16	500	SH	DEFINED	5
SUMTOTAL SYS INC	COM	866615107	313	39200	SH	DEFINED	3
SUN BANCORP INC	COM	86663B102	9	441	SH	DEFINED	17
SUN COMMUNITIES INC	COM	866674104	31	1000	SH	DEFINED	2
SUN COMMUNITIES INC	COM	866674104	434	14000	SH	DEFINED	18
SUN LIFE FINL INC	COM	866796105	89	1968	SH	DEFINED	18
SUN LIFE FINL INC	COM	866796105	20305	446013	SH	DEFINED	7
SUN LIFE FINL INC	COM	866796105	28	624	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	4777	794907	SH	DEFINED	3
SUN MICROSYSTEMS INC	COM	866810104	14	2272	SH	DEFINED	11
SUN MICROSYSTEMS INC	COM	866810104	221	42997	SH	DEFINED	17
SUN MICROSYSTEMS INC	COM	866810104	12655	2105580	SH	DEFINED	6
SUN MICROSYSTEMS INC	COM	866810104	62	10317	SH	DEFINED	2
SUN MICROSYSTEMS INC	COM	866810104	117	19500	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	2542	423001	SH	DEFINED	18
SUNCOR ENERGY INC	COM	867229106	121362	1589550	SH	DEFINED	18
SUNCOR ENERGY INC	COM	867229106	14872	195300	SH	DEFINED	7
SUNCOR ENERGY INC	COM	867229106	1948	25510	SH	DEFINED	20
SUNCOR ENERGY INC	COM	867229106	177	2313	SH	DEFINED	21
SUNCOR ENERGY INC	COM	867229106	111	1450	SH	DEFINED	5
SUNOCO INC	COM	86764P109	35	500	SH	DEFINED	4
SUNOCO INC	COM	86764P109	326	4198	SH	DEFINED	17
SUNOCO INC	COM	86764P109	206	2920	SH	DEFINED	6
SUNOCO INC	COM	86764P109	2944	41800	SH	DEFINED	22
SUNOCO INC	COM	86764P109	70	1000	SH	DEFINED	11
SUNOCO INC	COM	86764P109	221	3137	SH	DEFINED	18
SUNOCO INC	COM	86764P109	70	1000	SH	DEFINED	2

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SUNOCO INC	COM	86764P109	14833	210576	SH	DEFINED	3
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	1521	25680	SH	DEFINED	3
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	59	1000	SH	DEFINED	18
SUNOPTA INC	COM	8676EP108	32	2700	SH	DEFINED	5
SUNPOWER CORP	DCV 1.250% 2/1	867652AA7	7403	7025000	PRN	DEFINED	18
SUNPOWER CORP	COM CL A	867652109	9	200	SH	DEFINED	18
SUNPOWER CORP	COM CL A	867652109	98178	2157752	SH	DEFINED	8
SUNRISE SENIOR LIVING INC	COM	86768K106	39	1000	SH	DEFINED	17
SUNSTONE HOTEL INVS INC NEW	COM	867892101	28	950	SH	DEFINED	17
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	32	937	SH	DEFINED	5
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	48	1400	SH	DEFINED	18
SUNTRUST BKS INC	COM	867914103	5194	62547	SH	DEFINED	1
SUNTRUST BKS INC	COM	867914103	980	11797	SH	DEFINED	18
SUNTRUST BKS INC	COM	867914103	564	6794	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	23264	280150	SH	DEFINED	6
SUNTRUST BKS INC	COM	867914103	1201	14461	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	5402	65051	SH	DEFINED	3
SUNTRUST BKS INC	COM	867914103	133	1825	SH	DEFINED	17
SUNTRUST BKS INC	COM	867914103	139	1676	SH	DEFINED	5
SUPERGEN INC	COM	868059106	4945	838100	SH	DEFINED	3
SUPERGEN INC	COM	868059106	30	5000	SH	DEFINED	18
SUPERIOR ENERGY SVCS INC	COM	868157108	6	175	SH	DEFINED	11
SUPERIOR ENERGY SVCS INC	COM	868157108	17530	508548	SH	DEFINED	3
SUPERIOR ESSEX INC	COM	86815V105	5024	144911	SH	DEFINED	3
SUPERIOR ESSEX INC	COM	86815V105	1045	30155	SH	DEFINED	6
SUPERIOR INDS INTL INC	COM	868168105	10548	506374	SH	DEFINED	18
SUPERIOR INDS INTL INC	COM	868168105	11	520	SH	DEFINED	21
SUPERIOR INDS INTL INC	COM	868168105	31	1500	SH	DEFINED	6
SUPERIOR WELL SVCS INC	COM	86837X105	3744	163850	SH	DEFINED	18
SUPERTEL HOSPITALITY INC MD	COM	868526104	22	4000	SH	DEFINED	17
SUPERTEX INC	COM	868532102	5	160	SH	DEFINED	4
SUPERVALU INC	COM	868536103	8353	213786	SH	DEFINED	3
SUPERVALU INC	COM	868536103	389	9954	SH	DEFINED	6
SUPERVALU INC	COM	868536103	649	16600	SH	DEFINED	5
SUPERVALU INC	COM	868536103	5	136	SH	DEFINED	2
SUPERVALU INC	COM	868536103	66	1679	SH	DEFINED	18
SUPERVALU INC	COM	868536103	4	105	SH	DEFINED	21
SUPREME INDS INC	CL A	868607102	807	137870	SH	DEFINED	6
SUREWEST COMMUNICATIONS	COM	868733106	37	1500	SH	DEFINED	6
SURMODICS INC	COM	868873100	36	1000	SH	DEFINED	18
SURMODICS INC	COM	868873100	14	400	SH	DEFINED	2
SUSQUEHANNA BANCSHARES INC P	COM	869099101	49	2100	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	15852	683578	SH	DEFINED	6
SUSQUEHANNA BANCSHARES INC P	COM	869099101	11	420	SH	DEFINED	17
SUSSEX BANCORP	COM	869245100	473	31500	SH	DEFINED	1
SVB FINL GROUP	COM	78486Q101	316	6500	SH	DEFINED	11
SWIFT ENERGY CO	COM	870738101	21471	514036	SH	DEFINED	3
SWIFT TRANSN CO	COM	870756103	16017	514033	SH	DEFINED	6
SWS GROUP INC	COM	78503N107	1448	58370	SH	DEFINED	3
SYBASE INC	COM	871130100	32254	1275851	SH	DEFINED	3
SYBASE INC	COM	871130100	28	1100	SH	DEFINED	18
SYCAMORE NETWORKS INC	COM	871206108	13	3450	SH	DEFINED	5
SYKES ENTERPRISES INC	COM	871237103	10323	565950	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	2628	151882	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	5412	321575	SH	DEFINED	17
SYMANTEC CORP	COM	871503108	7552	436504	SH	DEFINED	4
SYMANTEC CORP	COM	871503108	6414	370724	SH	DEFINED	5
SYMANTEC CORP	COM	871503108	14	821	SH	DEFINED	2
SYMANTEC CORP	COM	871503108	637	36810	SH	DEFINED	6
SYMANTEC CORP	COM	871503108	10726	619972	SH	DEFINED	18
SYMANTEC CORP	COM	871503108	33532	1938265	SH	DEFINED	8
SYMANTEC CORP	COM	871503108	35	2008	SH	DEFINED	1

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SYMANTEC CORP	COM	871503108	5250	15000	CALL	DEFINED	13
SYNERON MEDICAL LTD	ORD SHS	M87245102	27461	1015207	SH	DEFINED	6
SYNERON MEDICAL LTD	ORD SHS	M87245102	8	313	SH	DEFINED	2
SYNERON MEDICAL LTD	ORD SHS	M87245102	12	460	SH	DEFINED	4
SYNGENTA AG	SPONSORED ADR	87160A100	5810	152704	SH	DEFINED	18
SYNGENTA AG	SPONSORED ADR	87160A100	12	420	SH	DEFINED	17
SYNNEX CORP	COM	87162W100	4008	188698	SH	DEFINED	3
SYNNEX CORP	COM	87162W100	12286	578450	SH	DEFINED	6
SYNOPSIS INC	COM	871607107	7	280	SH	DEFINED	18
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G105	6	450	SH	DEFINED	5
SYNOVUS FINL CORP	COM	87161C105	49	1530	SH	DEFINED	4
SYNOVUS FINL CORP	COM	87161C105	36	1120	SH	DEFINED	16
SYNOVUS FINL CORP	COM	87161C105	95	2950	SH	DEFINED	6
SYNOVUS FINL CORP	COM	87161C105	27226	841878	SH	DEFINED	3
SYNOVUS FINL CORP	COM	87161C105	44	1372	SH	DEFINED	2
SYNOVUS FINL CORP	COM	87161C105	1791	55380	SH	DEFINED	18
SYNTA PHARMACEUTICALS CORP	COM	87162T206	6537	810000	SH	DEFINED	18
SYNTAX BRILLIAN CORP	COM	87163L103	3191	379868	SH	DEFINED	3
SYNTROLEUM CORP	COM	871630109	13110	4202068	SH	DEFINED	13
SYPRIS SOLUTIONS INC	COM	871655106	6	1000	SH	DEFINED	5
SYSCO CORP	COM	871829107	27086	800642	SH	DEFINED	2
SYSCO CORP	COM	871829107	199	5895	SH	DEFINED	5
SYSCO CORP	COM	871829107	19	570	SH	DEFINED	4
SYSCO CORP	COM	871829107	3425	101229	SH	DEFINED	3
SYSCO CORP	COM	871829107	44050	1374411	SH	DEFINED	17
SYSCO CORP	COM	871829107	19019	562178	SH	DEFINED	1
SYSCO CORP	COM	871829107	4007	118450	SH	DEFINED	11
SYSCO CORP	COM	871829107	10940	323369	SH	DEFINED	18
SYSTEMAX INC	COM	871851101	19	1000	SH	DEFINED	18
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	317446	29529818	SH	DEFINED	18
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	13789	1282717	SH	DEFINED	21
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	9722	904353	SH	DEFINED	22
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	3946	367058	SH	DEFINED	20
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	3002	279225	SH	DEFINED	3
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	477	44389	SH	DEFINED	5
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	2225	206987	SH	DEFINED	6
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	104826	5204875	SH	DEFINED	8
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	5635	279800	SH	DEFINED	18
TAL INTL GROUP INC	COM	874083108	401	16710	SH	DEFINED	3
TALBOTS INC	COM	874161102	744	27700	SH	DEFINED	17
TALISMAN ENERGY INC	COM	87425E103	32	1850	SH	DEFINED	4
TALISMAN ENERGY INC	COM	87425E103	9922	565000	SH	DEFINED	7
TALX CORP	COM	874918105	12	360	SH	DEFINED	4
TAM SA	SP ADR REP PFD	87484D103	303	11400	SH	DEFINED	16
TAM SA	SP ADR REP PFD	87484D103	4531	170900	SH	DEFINED	3
TAM SA	SP ADR REP PFD	87484D103	14961	563306	SH	DEFINED	22
TANGER FACTORY OUTLET CTRS I	COM	875465106	121	3000	SH	DEFINED	1
TANOX INC	COM	87588Q109	30	1600	SH	DEFINED	2
TARGET CORP	COM	87612E106	178	2997	SH	DEFINED	21
TARGET CORP	COM	87612E106	42244	712861	SH	DEFINED	3
TARGET CORP	COM	87612E106	492	8300	SH	DEFINED	16
TARGET CORP	COM	87612E106	16920	325319	SH	DEFINED	17
TARGET CORP	COM	87612E106	20	332	SH	DEFINED	4
TARGET CORP	COM	87612E106	4444	75000	SH	DEFINED	7
TARGET CORP	COM	87612E106	2846	48030	SH	DEFINED	11
TARGET CORP	COM	87612E106	111286	1877929	SH	DEFINED	18
TARGET CORP	COM	87612E106	1496	25240	SH	DEFINED	20
TARGET CORP	COM	87612E106	8130	137190	SH	DEFINED	5
TARGET CORP	COM	87612E106	8868	149644	SH	DEFINED	1
TARGET CORP	COM	87612E106	70898	1196392	SH	DEFINED	6
TARGET CORP	COM	87612E106	2009	33900	SH	DEFINED	22
TARGET CORP	COM	87612E106	32101	541691	SH	DEFINED	2

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TARRAGON CORP	COM	876287103	43	2136	SH	DEFINED	17
TASTY BAKING CO	COM	876553306	24	3000	SH	DEFINED	17
TATA MTRS LTD	SPONSORED ADR	876568502	173	10700	SH	DEFINED	3
TATA MTRS LTD	SPONSORED ADR	876568502	6	350	SH	DEFINED	2
TATA MTRS LTD	SPONSORED ADR	876568502	49	3000	SH	DEFINED	16
TAUBMAN CTRS INC	COM	876664103	25749	444022	SH	DEFINED	3
TAUBMAN CTRS INC	COM	876664103	162	2800	SH	DEFINED	18
TAYLOR CAP GROUP INC	COM	876851106	4770	136282	SH	DEFINED	6
TAYLOR CAP GROUP INC	COM	876851106	1851	52890	SH	DEFINED	3
TBS INTERNATIONAL LIMITED	COM CL A	G86975151	6	500	SH	DEFINED	6
TCF FINL CORP	COM	872275102	8856	335961	SH	DEFINED	1
TCF FINL CORP	COM	872275102	26	1000	SH	DEFINED	17
TCF FINL CORP	COM	872275102	5534	209954	SH	DEFINED	2
TCF FINL CORP	COM	872275102	160	6050	SH	DEFINED	5
TCF FINL CORP	COM	872275102	10165	385610	SH	DEFINED	6
TD AMERITRADE HLDG CORP	COM	87236Y108	33224	2232775	SH	DEFINED	8
TD AMERITRADE HLDG CORP	COM	87236Y108	89280	6000000	SH	DEFINED	13
TD AMERITRADE HLDG CORP	COM	87236Y108	2098	141000	SH	DEFINED	1
TD AMERITRADE HLDG CORP	COM	87236Y108	13	900	SH	DEFINED	4
TD AMERITRADE HLDG CORP	COM	87236Y108	3	175	SH	DEFINED	2
TD BANKNORTH INC	COM	87235A101	1935	60153	SH	DEFINED	1
TD BANKNORTH INC	COM	87235A101	574	19552	SH	DEFINED	17
TD BANKNORTH INC	COM	87235A101	430	13373	SH	DEFINED	5
TD BANKNORTH INC	COM	87235A101	127	3954	SH	DEFINED	6
TD BANKNORTH INC	COM	87235A101	14	434	SH	DEFINED	11
TEAM INC	COM	878155100	4188	109787	SH	DEFINED	3
TECH DATA CORP	COM	878237106	139	3870	SH	DEFINED	6
TECH DATA CORP	COM	878237106	421	11754	SH	DEFINED	5
TECH DATA CORP	COM	878237106	2	50	SH	DEFINED	17
TECH DATA CORP	COM	878237106	202	5650	SH	DEFINED	18
TECHNE CORP	COM	878377100	582	10200	SH	DEFINED	3
TECHNE CORP	COM	878377100	1566	27423	SH	DEFINED	11
TECHNICAL OLYMPIC USA INC	COM	878483106	1731	433800	SH	DEFINED	6
TECHNICAL OLYMPIC USA INC	COM	878483106	3	671	SH	DEFINED	2
TECHNICAL OLYMPIC USA INC	COM	878483106	7	1840	SH	DEFINED	4
TECHNIP NEW	SPONSORED ADR	878546209	8778	120418	SH	DEFINED	18
TECHNIP NEW	SPONSORED ADR	878546209	1987	29245	SH	DEFINED	17
TECHNIP NEW	SPONSORED ADR	878546209	10730	159994	SH	DEFINED	6
TECHNITROL INC	COM	878555101	107	4100	SH	DEFINED	5
TECHNITROL INC	COM	878555101	10141	387214	SH	DEFINED	3
TECHNITROL INC	COM	878555101	31	1200	SH	DEFINED	18
TECHNOLOGY RESH CORP	COM NEW	878727304	327	66490	SH	DEFINED	6
TECHNOLOGY SOLUTIONS CO	COM NEW	87872T207	0	1	SH	DEFINED	18
TECK COMINCO LTD	CL B	878742204	12712	182200	SH	DEFINED	7
TECK COMINCO LTD	CL B	878742204	1949	28000	SH	DEFINED	22
TECO ENERGY INC	COM	872375100	19	1130	SH	DEFINED	2
TECO ENERGY INC	COM	872375100	28704	1667860	SH	DEFINED	6
TECO ENERGY INC	COM	872375100	881	54670	SH	DEFINED	17
TECO ENERGY INC	COM	872375100	10517	611118	SH	DEFINED	3
TECUMSEH PRODS CO	CL A	878895200	27	2700	SH	DEFINED	18
TECUMSEH PRODS CO	CL B	878895101	9	900	SH	DEFINED	18
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	547	10100	SH	DEFINED	6
TEKELEC	COM	879101103	32326	2168081	SH	DEFINED	18
TEKTRONIX INC	COM	879131100	15710	557874	SH	DEFINED	18
TEKTRONIX INC	COM	879131100	217	7700	SH	DEFINED	5
TEKTRONIX INC	COM	879131100	13	450	SH	DEFINED	21
TEKTRONIX INC	COM	879131100	369	13116	SH	DEFINED	3
TEL OFFSHORE TR	UNIT BEN INT	872382106	97	8900	SH	DEFINED	18
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	96	6946	SH	DEFINED	16
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	698	32700	SH	DEFINED	3
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	7	250	SH	DEFINED	5
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	1	25	SH	DEFINED	18

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TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	27	1000	SH	DEFINED	17
TELECOM HLDERS TR	DEPOSITRY RCPT	87927P200	3	76	SH	DEFINED	18
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	0	8135	SH	DEFINED	6
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	1	30	SH	DEFINED	17
TELEDYNE TECHNOLOGIES INC	COM	879360105	2	68	SH	DEFINED	5
TELEDYNE TECHNOLOGIES INC	COM	879360105	2494	66610	SH	DEFINED	3
TELEFLEX INC	COM	879369106	34	498	SH	DEFINED	11
TELEFLEX INC	COM	879369106	117	1720	SH	DEFINED	18
TELEFLEX INC	COM	879369106	429	6300	SH	DEFINED	3
TELEFLEX INC	COM	879369106	579	8500	SH	DEFINED	6
TELEFLEX INC	COM	879369106	68	1000	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	24	361	SH	DEFINED	5
TELEFONICA S A	SPONSORED ADR	879382208	129	1944	SH	DEFINED	11
TELEFONICA S A	SPONSORED ADR	879382208	37889	570613	SH	DEFINED	18
TELEFONICA S A	SPONSORED ADR	879382208	135	2035	SH	DEFINED	21
TELEFONICA S A	SPONSORED ADR	879382208	6228	132588	SH	DEFINED	17
TELEFONICA S A	SPONSORED ADR	879382208	247	3723	SH	DEFINED	1
TELEFONICA S A	SPONSORED ADR	879382208	1038	15635	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	1145	17250	SH	DEFINED	2
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	64	2832	SH	DEFINED	17
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	264	7910	SH	DEFINED	18
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	15	450	SH	DEFINED	11
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	1610	48191	SH	DEFINED	16
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	319	9560	SH	DEFINED	2
TELENOR ASA	SPONSORED ADR	87944W105	19	600	SH	DEFINED	17
TELENOR ASA	SPONSORED ADR	87944W105	3958	74442	SH	DEFINED	18
TELEPHONE & DATA SYS INC	SPL COM	879433860	61	1625	SH	DEFINED	17
TELEPHONE & DATA SYS INC	COM	879433100	184	3090	SH	DEFINED	6
TELEPHONE & DATA SYS INC	COM	879433100	64	1625	SH	DEFINED	17
TELEPHONE & DATA SYS INC	SPL COM	879433860	283	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	SPL COM	879433860	196	3500	SH	DEFINED	18
TELEPHONE & DATA SYS INC	SPL COM	879433860	6	107	SH	DEFINED	11
TELEPHONE & DATA SYS INC	COM	879433100	302	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	18987	318468	SH	DEFINED	3
TELEPHONE & DATA SYS INC	COM	879433100	209	3501	SH	DEFINED	18
TELETECH HOLDINGS INC	COM	879939106	15	405	SH	DEFINED	5
TELIK INC	COM	87959M109	0	19	SH	DEFINED	17
TELLABS INC	COM	879664100	421	26447	SH	DEFINED	17
TELLABS INC	COM	879664100	717	72413	SH	DEFINED	3
TELLABS INC	COM	879664100	4563	460900	SH	DEFINED	6
TELUS CORP	NON-VTG SHS	87971M202	25	500	SH	DEFINED	7
TEMECULA VY BANCORP INC CA	COM	87972L104	214	10000	SH	DEFINED	4
TEMPLE INLAND INC	COM	879868107	2198	36800	SH	DEFINED	6
TEMPLE INLAND INC	COM	879868107	2447	40959	SH	DEFINED	3
TEMPLE INLAND INC	COM	879868107	287	4800	SH	DEFINED	2
TEMPLETON EMERG MKTS INCOME	COM	880192109	143	10000	SH	DEFINED	8
TEMPUR PEDIC INTL INC	COM	88023U101	41	1585	SH	DEFINED	5
TEMPUR PEDIC INTL INC	COM	88023U101	6	400	SH	DEFINED	17
TEMPUR PEDIC INTL INC	COM	88023U101	12	460	SH	DEFINED	4
TEMPUR PEDIC INTL INC	COM	88023U101	51765	1991710	SH	DEFINED	6
TEMPUR PEDIC INTL INC	COM	88023U101	2	75	SH	DEFINED	18
TEMPUR PEDIC INTL INC	COM	88023U101	25789	992280	SH	DEFINED	3
TENARIS S A	SPONSORED ADR	88031M109	28752	626400	SH	DEFINED	3
TENARIS S A	SPONSORED ADR	88031M109	110	2400	SH	DEFINED	11
TENARIS S A	SPONSORED ADR	88031M109	581	12665	SH	DEFINED	16
TENET HEALTHCARE CORP	COM	88033G100	6763	1051758	SH	DEFINED	6
TENET HEALTHCARE CORP	COM	88033G100	2	242	SH	DEFINED	17
TENET HEALTHCARE CORP	COM	88033G100	504	78348	SH	DEFINED	3
TENET HEALTHCARE CORP	COM	88033G100	191	29685	SH	DEFINED	18
TENNANT CO	COM	880345103	5644	179240	SH	DEFINED	3
TENNANT CO	COM	880345103	10	305	SH	DEFINED	2
TENNECO INC	COM	880349105	8655	339940	SH	DEFINED	18

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TENNECO INC	COM	880349105	115	4500	SH	DEFINED	20
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	2056	46315	SH	DEFINED	18
TERADYNE INC	COM	880770102	12545	758490	SH	DEFINED	6
TERADYNE INC	COM	880770102	1185	71659	SH	DEFINED	20
TERADYNE INC	COM	880770102	72897	4407291	SH	DEFINED	18
TERADYNE INC	COM	880770102	2416	146058	SH	DEFINED	3
TERADYNE INC	COM	880770102	4	270	SH	DEFINED	17
TEREX CORP NEW	COM	880779103	10	140	SH	DEFINED	18
TEREX CORP NEW	COM	880779103	14	200	SH	DEFINED	2
TEREX CORP NEW	COM	880779103	20	280	SH	DEFINED	4
TEREX CORP NEW	COM	880779103	44097	614502	SH	DEFINED	3
TEREX CORP NEW	COM	880779103	37	504	SH	DEFINED	14
TERNIUM SA	SPON ADR	880890108	15547	556450	SH	DEFINED	3
TERRA INDS INC	COM	880915103	17807	1017525	SH	DEFINED	3
TESCO CORP	COM	88157K101	62	2330	SH	DEFINED	18
TESORO CORP	COM	881609101	20858	207686	SH	DEFINED	3
TESORO CORP	COM	881609101	11	110	SH	DEFINED	4
TESORO CORP	COM	881609101	4	40	SH	DEFINED	2
TETRA TECHNOLOGIES INC DEL	COM	88162F105	2926	118400	SH	DEFINED	3
TEVA PHARMACEUTICAL FIN II L	DBCV 0.250% 2/0	88164RAB3	10102	8875000	PRN	DEFINED	18
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	216	5237	SH	DEFINED	17
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	480	12810	SH	DEFINED	5
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	2959	79061	SH	DEFINED	11
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	96505	2578271	SH	DEFINED	18
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	935	24980	SH	DEFINED	20
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	972	25975	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1182	31584	SH	DEFINED	21
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	312	8344	SH	DEFINED	16
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	9709	259400	SH	DEFINED	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	84	2257	SH	DEFINED	4
TEXAS INDS INC	COM	882491103	12	200	SH	DEFINED	17
TEXAS INSTRS INC	COM	882508104	70295	2335376	SH	DEFINED	21
TEXAS INSTRS INC	COM	882508104	10004	332349	SH	DEFINED	20
TEXAS INSTRS INC	COM	882508104	226	7514	SH	DEFINED	11
TEXAS INSTRS INC	COM	882508104	370	12300	SH	DEFINED	23
TEXAS INSTRS INC	COM	882508104	206822	6871155	SH	DEFINED	8
TEXAS INSTRS INC	COM	882508104	1169828	38864704	SH	DEFINED	18
TEXAS INSTRS INC	COM	882508104	211	7020	SH	DEFINED	6
TEXAS INSTRS INC	COM	882508104	707	23495	SH	DEFINED	2
TEXAS INSTRS INC	COM	882508104	849	28200	SH	DEFINED	5
TEXAS INSTRS INC	COM	882508104	13498	448451	SH	DEFINED	3
TEXAS INSTRS INC	COM	882508104	12	395	SH	DEFINED	4
TEXAS INSTRS INC	COM	882508104	14794	455618	SH	DEFINED	17
TEXAS ROADHOUSE INC	CL A	882681109	50	3530	SH	DEFINED	5
TEXTRON INC	COM	883203101	421	4686	SH	DEFINED	21
TEXTRON INC	COM	883203101	195338	2175252	SH	DEFINED	18
TEXTRON INC	COM	883203101	613	6830	SH	DEFINED	5
TEXTRON INC	COM	883203101	3010	33520	SH	DEFINED	20
TEXTRON INC	COM	883203101	1184	12682	SH	DEFINED	17
TEXTRON INC	COM	883203101	3067	34149	SH	DEFINED	3
TEXTRON INC	COM	883203101	58743	654159	SH	DEFINED	6
TEXTRON INC	COM	883203101	18	200	SH	DEFINED	2
TEXTRON INC	COM	883203101	74	825	SH	DEFINED	11
THE BANK HOLDINGS INC	COM	88331E104	121	6615	SH	DEFINED	1
THERMO FISHER SCIENTIFIC INC	COM	883556102	7897	168922	SH	DEFINED	11
THERMO FISHER SCIENTIFIC INC	COM	883556102	732	15660	SH	DEFINED	18
THERMO FISHER SCIENTIFIC INC	COM	883556102	858	18350	SH	DEFINED	5
THERMO FISHER SCIENTIFIC INC	COM	883556102	76	1635	SH	DEFINED	2
THERMO FISHER SCIENTIFIC INC	COM	883556102	14	310	SH	DEFINED	4
THERMO FISHER SCIENTIFIC INC	COM	883556102	7404	158376	SH	DEFINED	3
THOMAS & BETTS CORP	COM	884315102	29	600	SH	DEFINED	3
THOMAS & BETTS CORP	COM	884315102	114	2332	SH	DEFINED	20

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THOMAS & BETTS CORP	COM	884315102	10862	222500	SH	DEFINED	18
THOMAS & BETTS CORP	COM	884315102	24	500	SH	DEFINED	11
THOMSON	SPONSORED ADR	885118109	101	5145	SH	DEFINED	17
THOMSON CORP	COM	884903105	9594	231500	SH	DEFINED	7
THOR INDS INC	COM	885160101	15	370	SH	DEFINED	4
THOR INDS INC	COM	885160101	6	148	SH	DEFINED	2
THOR INDS INC	COM	885160101	340	8643	SH	DEFINED	18
THORATEC CORP	COM NEW	885175307	44	2100	SH	DEFINED	2
THORNBURG MTG INC	COM	885218107	755	29040	SH	DEFINED	2
THORNBURG MTG INC	COM	885218107	4640	178460	SH	DEFINED	3
THQ INC	COM NEW	872443403	15	435	SH	DEFINED	2
THQ INC	COM NEW	872443403	68	2000	SH	DEFINED	18
TIBCO SOFTWARE INC	COM	88632Q103	15811	1855775	SH	DEFINED	3
TIBCO SOFTWARE INC	COM	88632Q103	12910	1515236	SH	DEFINED	18
TIDEWATER INC	COM	886423102	29296	500103	SH	DEFINED	3
TIDEWATER INC	COM	886423102	10	175	SH	DEFINED	17
TIDEWATER INC	COM	886423102	6485	110700	SH	DEFINED	22
TIDEWATER INC	COM	886423102	796	13587	SH	DEFINED	18
TIDEWATER INC	COM	886423102	49344	845651	SH	DEFINED	6
TIERONE CORP	COM	88650R108	5019	185600	SH	DEFINED	6
TIERONE CORP	COM	88650R108	76	2800	SH	DEFINED	5
TIERONE CORP	COM	88650R108	3416	126323	SH	DEFINED	3
TIFFANY & CO NEW	COM	886547108	524	11518	SH	DEFINED	18
TIFFANY & CO NEW	COM	886547108	49	1075	SH	DEFINED	11
TIFFANY & CO NEW	COM	886547108	660	14500	SH	DEFINED	5
TIFFANY & CO NEW	COM	886547108	1009	22196	SH	DEFINED	3
TIFFANY & CO NEW	COM	886547108	2114	56304	SH	DEFINED	17
TIFFANY & CO NEW	COM	886547108	20564	455502	SH	DEFINED	6
TIM HORTONS INC	COM	88706M103	3625	119170	SH	DEFINED	7
TIM HORTONS INC	COM	88706M103	456	15000	SH	DEFINED	1
TIM HORTONS INC	COM	88706M103	4	139	SH	DEFINED	11
TIM HORTONS INC	COM	88706M103	1	35	SH	DEFINED	18
TIM PARTICIPACOE S A	SPONS ADR PFD	88706P106	259	7962	SH	DEFINED	16
TIM PARTICIPACOE S A	SPONS ADR PFD	88706P106	22479	692100	SH	DEFINED	3
TIM PARTICIPACOE S A	SPONS ADR PFD	88706P106	50448	1553204	SH	DEFINED	22
TIMBERLAND BANCORP INC	COM	887098101	1466	41600	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	7	200	SH	DEFINED	17
TIMBERLAND CO	CL A	887100105	16823	646304	SH	DEFINED	18
TIMBERLAND CO	CL A	887100105	73	2800	SH	DEFINED	2
TIMBERLAND CO	CL A	887100105	112	4286	SH	DEFINED	5
TIMBERLAND CO	CL A	887100105	28823	1107300	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	25	960	SH	DEFINED	21
TIME WARNER INC	COM	887317105	2048055	103856733	SH	DEFINED	18
TIME WARNER INC	COM	887317105	736	37300	SH	DEFINED	6
TIME WARNER INC	COM	887317105	1479	75014	SH	DEFINED	5
TIME WARNER INC	COM	887317105	8723	442353	SH	DEFINED	2
TIME WARNER INC	COM	887317105	41943	2126946	SH	DEFINED	3
TIME WARNER INC	COM	887317105	224	11352	SH	DEFINED	1
TIME WARNER INC	COM	887317105	8629	513923	SH	DEFINED	17
TIME WARNER INC	COM	887317105	4232	214622	SH	DEFINED	11
TIME WARNER INC	COM	887317105	1169671	59313934	SH	DEFINED	8
TIME WARNER INC	COM	887317105	7001	355000	SH	DEFINED	7
TIME WARNER INC	COM	887317105	27911	1415372	SH	DEFINED	20
TIME WARNER INC	COM	887317105	66035	3348656	SH	DEFINED	21
TIME WARNER INC	COM	887317105	443	22450	SH	DEFINED	23
TIME WARNER INC	COM	887317105	5200	10000	CALL	DEFINED	13
TIMKEN CO	COM	887389104	12	400	SH	DEFINED	2
TIMKEN CO	COM	887389104	567	18715	SH	DEFINED	18
TIMKEN CO	COM	887389104	6821	225049	SH	DEFINED	3
TIMKEN CO	COM	887389104	2722	89800	SH	DEFINED	23
TIMKEN CO	COM	887389104	1049	34600	SH	DEFINED	22
TIMKEN CO	COM	887389104	12	410	SH	DEFINED	4

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TIMKEN CO	COM	887389104	34691	1144530	SH	DEFINED	6
TIVO INC	COM	888706108	6	1000	SH	DEFINED	18
TJX COS INC NEW	COM	872540109	39	1460	SH	DEFINED	4
TJX COS INC NEW	COM	872540109	584	21672	SH	DEFINED	18
TJX COS INC NEW	COM	872540109	251	9322	SH	DEFINED	11
TJX COS INC NEW	COM	872540109	109	4372	SH	DEFINED	17
TJX COS INC NEW	COM	872540109	8733	323919	SH	DEFINED	3
TJX COS INC NEW	COM	872540109	315	11700	SH	DEFINED	6
TJX COS INC NEW	COM	872540109	691	25633	SH	DEFINED	5
TJX COS INC NEW	COM	872540109	16176	600000	SH	DEFINED	8
TNS INC	COM	872960109	198	12300	SH	DEFINED	3
TNT N V	SPONSORED ADR	87260W101	49	1070	SH	DEFINED	4
TNT N V	SPONSORED ADR	87260W101	168	3640	SH	DEFINED	2
TNT N V	SPONSORED ADR	87260W101	5156	111964	SH	DEFINED	18
TODCO	COM	88889T107	21265	527286	SH	DEFINED	3
TOFUTTI BRANDS INC	COM	88906B105	2	500	SH	DEFINED	1
TOLL BROTHERS INC	COM	889478103	1053	38447	SH	DEFINED	20
TOLL BROTHERS INC	COM	889478103	15798	577000	SH	DEFINED	8
TOLL BROTHERS INC	COM	889478103	7511	274368	SH	DEFINED	6
TOLL BROTHERS INC	COM	889478103	8	291	SH	DEFINED	2
TOLL BROTHERS INC	COM	889478103	177	6456	SH	DEFINED	21
TOLL BROTHERS INC	COM	889478103	20	720	SH	DEFINED	4
TOLL BROTHERS INC	COM	889478103	83280	3041638	SH	DEFINED	18
TOMKINS PLC	SPONSORED ADR	890030208	111	5255	SH	DEFINED	21
TOMKINS PLC	SPONSORED ADR	890030208	21177	1006972	SH	DEFINED	18
TOMKINS PLC	SPONSORED ADR	890030208	59	2800	SH	DEFINED	2
TOMPKINSTRUSTCO INC	COM	890110109	3766	89973	SH	DEFINED	18
TOOTSIE ROLL INDS INC	COM	890516107	9	309	SH	DEFINED	11
TOOTSIE ROLL INDS INC	COM	890516107	101	3383	SH	DEFINED	2
TOOTSIE ROLL INDS INC	COM	890516107	37	1231	SH	DEFINED	18
TOOTSIE ROLL INDS INC	COM	890516107	26	898	SH	DEFINED	17
TORCHMARK CORP	COM	891027104	1056	16096	SH	DEFINED	3
TORCHMARK CORP	COM	891027104	10872	165750	SH	DEFINED	6
TORO CO	COM	891092108	10	193	SH	DEFINED	2
TORO CO	COM	891092108	448	8750	SH	DEFINED	3
TORO CO	COM	891092108	38	800	SH	DEFINED	17
TORO CO	COM	891092108	13	260	SH	DEFINED	4
TORO CO	COM	891092108	473	9233	SH	DEFINED	18
TORONTO DOMINION BK ONT	COM NEW	891160509	60	1000	SH	DEFINED	16
TORONTO DOMINION BK ONT	COM NEW	891160509	3069	50800	SH	DEFINED	22
TORONTO DOMINION BK ONT	COM NEW	891160509	17	286	SH	DEFINED	5
TORONTO DOMINION BK ONT	COM NEW	891160509	34426	572100	SH	DEFINED	7
TORONTO DOMINION BK ONT	COM NEW	891160509	485	8035	SH	DEFINED	18
TORONTO DOMINION BK ONT	COM NEW	891160509	1782	29500	SH	DEFINED	23
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	19	500	SH	DEFINED	18
TOTAL S A	SPONSORED ADR	89151E109	385450	5523784	SH	DEFINED	18
TOTAL S A	SPONSORED ADR	89151E109	4354	33050	SH	DEFINED	17
TOTAL S A	SPONSORED ADR	89151E109	125	1792	SH	DEFINED	11
TOTAL S A	SPONSORED ADR	89151E109	747	10705	SH	DEFINED	21
TOTAL S A	SPONSORED ADR	89151E109	4776	68440	SH	DEFINED	20
TOTAL S A	SPONSORED ADR	89151E109	28	400	SH	DEFINED	5
TOTAL S A	SPONSORED ADR	89151E109	7985	114437	SH	DEFINED	2
TOTAL S A	SPONSORED ADR	89151E109	4422	63376	SH	DEFINED	6
TOTAL S A	SPONSORED ADR	89151E109	33	470	SH	DEFINED	4
TOTAL SYS SVCS INC	COM	891906109	64	2000	SH	DEFINED	5
TOTAL SYS SVCS INC	COM	891906109	4027	126430	SH	DEFINED	3
TOWN SPORTS INTL HLDGS INC	COM	89214A102	1602	73470	SH	DEFINED	3
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	33148	258679	SH	DEFINED	6
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	1546	14194	SH	DEFINED	17
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	51	400	SH	DEFINED	11
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	1665	12990	SH	DEFINED	2
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	459	3580	SH	DEFINED	5



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TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	47	370	SH	DEFINED	4
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	734	5729	SH	DEFINED	18
TRACTOR SUPPLY CO	COM	892356106	13	252	SH	DEFINED	18
TRACTOR SUPPLY CO	COM	892356106	72	1400	SH	DEFINED	2
TRACTOR SUPPLY CO	COM	892356106	14	265	SH	DEFINED	5
TRADESTATION GROUP INC	COM	89267P105	3567	283350	SH	DEFINED	3
TRAFFIX INC	COM	892721101	6	1000	SH	DEFINED	18
TRANSATLANTIC HLDGS INC	COM	893521104	1	20	SH	DEFINED	2
TRANSATLANTIC HLDGS INC	COM	893521104	169	2600	SH	DEFINED	6
TRANSATLANTIC HLDGS INC	COM	893521104	5367	91830	SH	DEFINED	17
TRANSATLANTIC HLDGS INC	COM	893521104	63	971	SH	DEFINED	1
TRANSATLANTIC HLDGS INC	COM	893521104	2730	41930	SH	DEFINED	3
TRANSCANADA CORP	COM	89353D107	2	60	SH	DEFINED	18
TRANSCANADA CORP	COM	89353D107	9311	280100	SH	DEFINED	7
TRANSCONTINENTAL RLTY INVS	COM NEW	893617209	5	315	SH	DEFINED	17
TRANSOCEAN INC	ORD	G90078109	22	266	SH	DEFINED	5
TRANSOCEAN INC	ORD	G90078109	251	3070	SH	DEFINED	11
TRANSOCEAN INC	ORD	G90078109	9804	120000	SH	DEFINED	8
TRANSOCEAN INC	ORD	G90078109	21535	263581	SH	DEFINED	3
TRANSOCEAN INC	ORD	G90078109	19526	238982	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	63479	776978	SH	DEFINED	18
TRANSOCEAN INC	ORD	G90078109	155	1926	SH	DEFINED	17
TRANSOCEAN INC	ORD	G90078109	6	77	SH	DEFINED	2
TRAVELCENTERS OF AMERICA LLC	COM	894174101	4	111	SH	DEFINED	5
TRAVELCENTERS OF AMERICA LLC	COM	894174101	4	100	SH	DEFINED	11
TRAVELERS COMPANIES INC	COM	89417E109	65038	1256283	SH	DEFINED	6
TRAVELERS COMPANIES INC	COM	89417E109	202	3897	SH	DEFINED	2
TRAVELERS COMPANIES INC	COM	89417E109	35842	692340	SH	DEFINED	3
TRAVELERS COMPANIES INC	COM	89417E109	2071	40000	SH	DEFINED	1
TRAVELERS COMPANIES INC	COM	89417E109	41775	806940	SH	DEFINED	8
TRAVELERS COMPANIES INC	COM	89417E109	1565	30230	SH	DEFINED	21
TRAVELERS COMPANIES INC	COM	89417E109	3026	58450	SH	DEFINED	20
TRAVELERS COMPANIES INC	COM	89417E109	433037	8364631	SH	DEFINED	18
TRAVELERS COMPANIES INC	COM	89417E109	760	14674	SH	DEFINED	5
TRAVELERS COMPANIES INC	COM	89417E109	29	563	SH	DEFINED	11
TRAVELERS COMPANIES INC	COM	89417E109	5809	112200	SH	DEFINED	22
TRAVELERS COMPANIES INC	COM	89417E109	808	15600	SH	DEFINED	16
TRAVELERS COMPANIES INC	COM	89417E109	15100	291680	SH	DEFINED	7
TRAVELZOO INC	COM	89421Q106	3752	102029	SH	DEFINED	3
TRC COS INC	COM	872625108	32	3150	SH	DEFINED	18
TRC COS INC	COM	872625108	1045	103550	SH	DEFINED	1
TREDEGAR CORP	COM	894650100	1655	72600	SH	DEFINED	3
TREEHOUSE FOODS INC	COM	89469A104	104	3916	SH	DEFINED	17
TREND MICRO INC	SPONS ADR NEW	89486M206	17225	629350	SH	DEFINED	18
TREND MICRO INC	SPONS ADR NEW	89486M206	80	2930	SH	DEFINED	21
TRI CONTL CORP	COM	895436103	7	311	SH	DEFINED	18
TRIAD GTY INC	COM	895925105	5078	122630	SH	DEFINED	3
TRIAD GTY INC	COM	895925105	15610	376956	SH	DEFINED	6
TRIAD GTY INC	COM	895925105	3791	91540	SH	DEFINED	18
TRIAD GTY INC	COM	895925105	9	220	SH	DEFINED	4
TRIAD HOSPITALS INC	COM	89579K109	5178	99105	SH	DEFINED	6
TRIAD HOSPITALS INC	COM	89579K109	716	13700	SH	DEFINED	18
TRIAD HOSPITALS INC	COM	89579K109	628	15000	SH	DEFINED	17
TRIARC COS INC	CL B SER 1	895927309	236	13750	SH	DEFINED	5
TRIBUNE CO NEW	COM	896047107	2188	68148	SH	DEFINED	3
TRIBUNE CO NEW	COM	896047107	1292	47094	SH	DEFINED	17
TRIBUNE CO NEW	COM	896047107	535	16647	SH	DEFINED	18
TRIBUNE CO NEW	COM	896047107	34	1060	SH	DEFINED	2
TRIBUNE CO NEW	COM	896047107	460	14340	SH	DEFINED	6
TRICO BANCSHARES	COM	896095106	1359	57411	SH	DEFINED	6
TRIDENT MICROSYSTEMS INC	COM	895919108	7	340	SH	DEFINED	4
TRIMBLE NAVIGATION LTD	COM	896239100	5	200	SH	DEFINED	2

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TRIMBLE NAVIGATION LTD	COM	896239100	48	1788	SH	DEFINED	18
TRIMBLE NAVIGATION LTD	COM	896239100	1095	40800	SH	DEFINED	11
TRIMERIS INC	COM	896263100	136	19800	SH	DEFINED	3
TRINA SOLAR LIMITED	SPON ADR	89628E104	12008	272410	SH	DEFINED	8
TRINITY BIOTECH PLC	SPON ADR NEW	896438306	23	2500	SH	DEFINED	5
TRINITY INDS INC	COM	896522109	264	6300	SH	DEFINED	6
TRINITY INDS INC	COM	896522109	53775	1282800	SH	DEFINED	13
TRINITY INDS INC	COM	896522109	20	467	SH	DEFINED	18
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	8725	1745010	SH	DEFINED	3
TRIUMPH GROUP INC NEW	COM	896818101	100	1800	SH	DEFINED	5
TRIUMPH GROUP INC NEW	COM	896818101	1681	30370	SH	DEFINED	3
TRONOX INC	COM CL B	897051207	11	791	SH	DEFINED	2
TRONOX INC	COM CL B	897051207	27	1965	SH	DEFINED	3
TRONOX INC	COM CL B	897051207	16	954	SH	DEFINED	17
TRONOX INC	COM CL B	897051207	92	6562	SH	DEFINED	18
TRONOX INC	COM CL B	897051207	1	90	SH	DEFINED	5
TRUE RELIGION APPAREL INC	COM	89784N104	2257	138974	SH	DEFINED	3
TRUE RELIGION APPAREL INC	COM	89784N104	13	800	SH	DEFINED	4
TRUMP ENTMT RESORTS INC	COM	89816T103	7	380	SH	DEFINED	21
TRUMP ENTMT RESORTS INC	COM	89816T103	7578	419389	SH	DEFINED	18
TRUSTCO BK CORP N Y	COM	898349105	7	550	SH	DEFINED	17
TRUSTCO BK CORP N Y	COM	898349105	2230	232800	SH	DEFINED	6
TRUSTMARK CORP	COM	898402102	390	13900	SH	DEFINED	3
TRUSTMARK CORP	COM	898402102	34822	1241873	SH	DEFINED	6
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	41801	1200500	SH	DEFINED	6
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	316	6076	SH	DEFINED	3
TSR INC	COM	872885108	288	68200	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM	87305R109	3059	320699	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM	87305R109	5548	581573	SH	DEFINED	3
TUESDAY MORNING CORP	COM NEW	899035505	12870	867230	SH	DEFINED	6
TUPPERWARE BRANDS CORP	COM	899896104	17015	682497	SH	DEFINED	18
TUPPERWARE BRANDS CORP	COM	899896104	14	580	SH	DEFINED	21
TUPPERWARE BRANDS CORP	COM	899896104	8989	360563	SH	DEFINED	3
TUPPERWARE BRANDS CORP	COM	899896104	41340	1658240	SH	DEFINED	6
TURBOCHEF TECHNOLOGIES INC	COM NEW	900006206	3	200	SH	DEFINED	18
TXU CORP	COM	873168108	98	2200	SH	DEFINED	17
TXU CORP	COM	873168108	326	5085	SH	DEFINED	18
TXU CORP	COM	873168108	4	65	SH	DEFINED	21
TXU CORP	COM	873168108	13	200	SH	DEFINED	2
TXU CORP	COM	873168108	7953	124075	SH	DEFINED	3
TXU CORP	COM	873168108	54	848	SH	DEFINED	16
TYCO INTL LTD NEW	COM	902124106	14378	455732	SH	DEFINED	3
TYCO INTL LTD NEW	COM	902124106	416	13200	SH	DEFINED	6
TYCO INTL LTD NEW	COM	902124106	21183	671399	SH	DEFINED	4
TYCO INTL LTD NEW	COM	902124106	21414	678725	SH	DEFINED	20
TYCO INTL LTD NEW	COM	902124106	129364	4100290	SH	DEFINED	21
TYCO INTL LTD NEW	COM	902124106	306	9700	SH	DEFINED	23
TYCO INTL LTD NEW	COM	902124106	2717682	86138906	SH	DEFINED	8
TYCO INTL LTD NEW	COM	902124106	331275	10500000	SH	DEFINED	13
TYCO INTL LTD NEW	COM	902124106	1731216	54872142	SH	DEFINED	18
TYCO INTL LTD NEW	COM	902124106	1849	58603	SH	DEFINED	5
TYLER TECHNOLOGIES INC	COM	902252105	608	47900	SH	DEFINED	3
TYSON FOODS INC	CL A	902494103	37	2700	SH	DEFINED	17
TYSON FOODS INC	CL A	902494103	21	1078	SH	DEFINED	2
TYSON FOODS INC	CL A	902494103	1804	92918	SH	DEFINED	3
TYSON FOODS INC	CL A	902494103	264	13620	SH	DEFINED	6
U S AIRWAYS GROUP INC	COM	90341W108	104604	2300000	SH	DEFINED	13
U S AIRWAYS GROUP INC	COM	90341W108	2035	44738	SH	DEFINED	3
U S AIRWAYS GROUP INC	COM	90341W108	162	3560	SH	DEFINED	5
U S CONCRETE INC	COM	90333L102	4342	555300	SH	DEFINED	6
U S G CORP	COM NEW	903293405	33	700	SH	DEFINED	5
U S G CORP	COM NEW	903293405	11	240	SH	DEFINED	2

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U S PHYSICAL THERAPY INC	COM	90337L108	13	925	SH	DEFINED	5
U S XPRESS ENTERPRISES INC	CL A	90338N103	1313	76094	SH	DEFINED	6
UAL CORP	COM NEW	902549807	35376	926814	SH	DEFINED	8
UAL CORP	COM NEW	902549807	11451	300000	SH	DEFINED	13
UAL CORP	COM NEW	902549807	4	112	SH	DEFINED	17
UAP HLDG CORP	COM	903441103	2624	101500	SH	DEFINED	6
UAP HLDG CORP	COM	903441103	81530	3153975	SH	DEFINED	8
UBS AG	SHS NEW	H89231338	33907	562033	SH	DEFINED	18
UBS AG	SHS NEW	H89231338	391	6575	SH	DEFINED	5
UBS AG	SHS NEW	H89231338	4622	77778	SH	DEFINED	3
UBS AG	SHS NEW	H89231338	145	2400	SH	DEFINED	21
UCBH HOLDINGS INC	COM	90262T308	19	1010	SH	DEFINED	21
UCBH HOLDINGS INC	COM	90262T308	15487	831738	SH	DEFINED	18
UCBH HOLDINGS INC	COM	90262T308	158	8500	SH	DEFINED	11
UDR INC	COM	902653104	257	8399	SH	DEFINED	2
UDR INC	COM	902653104	79	2589	SH	DEFINED	18
UDR INC	COM	902653104	36	1169	SH	DEFINED	11
UGI CORP NEW	COM	902681105	366	13687	SH	DEFINED	18
UGI CORP NEW	COM	902681105	38	1800	SH	DEFINED	17
UGI CORP NEW	COM	902681105	8411	314913	SH	DEFINED	3
UIL HLDG CORP	COM	902748102	58	1666	SH	DEFINED	11
UIL HLDG CORP	COM	902748102	3302	95163	SH	DEFINED	3
UIL HLDG CORP	COM	902748102	52	1000	SH	DEFINED	17
ULTRA PETROLEUM CORP	COM	903914109	27	500	SH	DEFINED	2
ULTRA PETROLEUM CORP	COM	903914109	1259	23700	SH	DEFINED	11
UMB FINL CORP	COM	902788108	25	660	SH	DEFINED	2
UMB FINL CORP	COM	902788108	3837	101604	SH	DEFINED	6
UMB FINL CORP	COM	902788108	257	6800	SH	DEFINED	5
UMPQUA HLDGS CORP	COM	904214103	9560	357102	SH	DEFINED	3
UMPQUA HLDGS CORP	COM	904214103	213	7940	SH	DEFINED	20
UMPQUA HLDGS CORP	COM	904214103	34514	1289285	SH	DEFINED	18
UMPQUA HLDGS CORP	COM	904214103	14	510	SH	DEFINED	21
UNDER ARMOUR INC	CL A	904311107	44	850	SH	DEFINED	11
UNDER ARMOUR INC	CL A	904311107	37	720	SH	DEFINED	5
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	758	8672	SH	DEFINED	16
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	39869	455700	SH	DEFINED	3
UNICO AMERN CORP	COM	904607108	720	56788	SH	DEFINED	6
UNIFIRST CORP MASS	COM	904708104	2918	76050	SH	DEFINED	3
UNIFIRST CORP MASS	COM	904708104	1752	45660	SH	DEFINED	6
UNILEVER N V	N Y SHS NEW	904784709	8381	286827	SH	DEFINED	18
UNILEVER N V	N Y SHS NEW	904784709	3096	105951	SH	DEFINED	11
UNILEVER N V	N Y SHS NEW	904784709	35	1210	SH	DEFINED	4
UNILEVER N V	N Y SHS NEW	904784709	202	2921	SH	DEFINED	17
UNILEVER N V	N Y SHS NEW	904784709	995	34050	SH	DEFINED	6
UNILEVER N V	N Y SHS NEW	904784709	48	1650	SH	DEFINED	5
UNILEVER N V	N Y SHS NEW	904784709	29	1000	SH	DEFINED	2
UNILEVER N V	N Y SHS NEW	904784709	290	9939	SH	DEFINED	1
UNILEVER PLC	SPON ADR NEW	904767704	5234	174060	SH	DEFINED	20
UNILEVER PLC	SPON ADR NEW	904767704	379043	12605344	SH	DEFINED	18
UNILEVER PLC	SPON ADR NEW	904767704	153	5089	SH	DEFINED	11
UNILEVER PLC	SPON ADR NEW	904767704	33	1107	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	9	225	SH	DEFINED	17
UNILEVER PLC	SPON ADR NEW	904767704	1349	44875	SH	DEFINED	3
UNILEVER PLC	SPON ADR NEW	904767704	18877	627772	SH	DEFINED	21
UNION BANKSHARES CORP	COM	905399101	1371	52866	SH	DEFINED	6
UNION DRILLING INC	COM	90653P105	245	17280	SH	DEFINED	3
UNION PAC CORP	COM	907818108	8932	95679	SH	DEFINED	17
UNION PAC CORP	COM	907818108	2038	20068	SH	DEFINED	18
UNION PAC CORP	COM	907818108	2739	26973	SH	DEFINED	2
UNION PAC CORP	COM	907818108	8196	80712	SH	DEFINED	3
UNION PAC CORP	COM	907818108	332	3266	SH	DEFINED	1
UNION PAC CORP	COM	907818108	528	5200	SH	DEFINED	5

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UNION PAC CORP	COM	907818108	1137	11200	SH	DEFINED	6
UNIONBANCAL CORP	COM	908906100	57	900	SH	DEFINED	18
UNIONBANCAL CORP	COM	908906100	3	40	SH	DEFINED	2
UNIONBANCAL CORP	COM	908906100	316	4980	SH	DEFINED	6
UNISOURCE ENERGY CORP	COM	909205106	8	226	SH	DEFINED	2
UNISOURCE ENERGY CORP	COM	909205106	12	320	SH	DEFINED	4
UNISOURCE ENERGY CORP	COM	909205106	70	1860	SH	DEFINED	3
UNISYS CORP	COM	909214108	478	56721	SH	DEFINED	3
UNISYS CORP	COM	909214108	345	50068	SH	DEFINED	17
UNISYS CORP	COM	909214108	24	2858	SH	DEFINED	18
UNIT CORP	COM	909218109	12087	238923	SH	DEFINED	3
UNIT CORP	COM	909218109	2793	55200	SH	DEFINED	23
UNITED AMER INDEMNITY LTD	CL A	90933T109	1403	60470	SH	DEFINED	3
UNITED AUTO GROUP INC	COM	909440109	4	200	SH	DEFINED	18
UNITED AUTO GROUP INC	COM	909440109	20876	1028360	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	11038	315113	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	67	1900	SH	DEFINED	4
UNITED BANKSHARES INC WEST V	COM	909907107	18	500	SH	DEFINED	11
UNITED CMNTY FINL CORP OHIO	COM	909839102	4839	437890	SH	DEFINED	6
UNITED FIRE & CAS CO	COM	910331107	9185	261462	SH	DEFINED	6
UNITED INDL CORP	COM	910671106	4948	89630	SH	DEFINED	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	46198	14656261	SH	DEFINED	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	1191	374535	SH	DEFINED	18
UNITED NAT FOODS INC	COM	911163103	95	3095	SH	DEFINED	2
UNITED NAT FOODS INC	COM	911163103	17	500	SH	DEFINED	17
UNITED NAT FOODS INC	COM	911163103	7954	259609	SH	DEFINED	18
UNITED NAT FOODS INC	COM	911163103	18617	607607	SH	DEFINED	1
UNITED NAT FOODS INC	COM	911163103	15	500	SH	DEFINED	11
UNITED ONLINE INC	COM	911268100	9720	692786	SH	DEFINED	3
UNITED ONLINE INC	COM	911268100	4	250	SH	DEFINED	2
UNITED ONLINE INC	COM	911268100	45189	3220887	SH	DEFINED	6
UNITED ONLINE INC	COM	911268100	14	1000	SH	DEFINED	18
UNITED PARCEL SERVICE INC	CL B	911312106	20538	292977	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	21	300	SH	DEFINED	4
UNITED PARCEL SERVICE INC	CL B	911312106	12840	183174	SH	DEFINED	1
UNITED PARCEL SERVICE INC	CL B	911312106	1700	24250	SH	DEFINED	5
UNITED PARCEL SERVICE INC	CL B	911312106	3	40	SH	DEFINED	6
UNITED PARCEL SERVICE INC	CL B	911312106	575	8200	SH	DEFINED	20
UNITED PARCEL SERVICE INC	CL B	911312106	670	9553	SH	DEFINED	21
UNITED PARCEL SERVICE INC	CL B	911312106	2219	31654	SH	DEFINED	11
UNITED PARCEL SERVICE INC	CL B	911312106	217932	3108873	SH	DEFINED	18
UNITED PARCEL SERVICE INC	CL B	911312106	265	3782	SH	DEFINED	2
UNITED PARCEL SERVICE INC	CL B	911312106	8765	110418	SH	DEFINED	17
UNITED RENTALS INC	COM	911363109	6433	233940	SH	DEFINED	3
UNITED RENTALS INC	COM	911363109	2	70	SH	DEFINED	18
UNITED RENTALS INC	COM	911363109	28577	1039170	SH	DEFINED	6
UNITED RENTALS INC	COM	911363109	404	14700	SH	DEFINED	1
UNITED RENTALS INC	COM	911363109	50	1800	SH	DEFINED	11
UNITED RENTALS NORTH AMER IN	NOTE 1.875%10/1	911365AH7	6490	4800000	PRN	DEFINED	18
UNITED RETAIL GROUP INC	COM	911380103	269	22350	SH	DEFINED	3
UNITED SEC BANCSHARES INC	SHS	911459105	1759	59779	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	176	2400	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	7157	97440	SH	DEFINED	3
UNITED STATES OIL FUND LP	UNITS	91232N108	2110	39550	SH	DEFINED	5
UNITED STATES STL CORP NEW	COM	912909108	8393	84631	SH	DEFINED	3
UNITED STATES STL CORP NEW	COM	912909108	12	190	SH	DEFINED	17
UNITED STATES STL CORP NEW	COM	912909108	3	35	SH	DEFINED	18
UNITED STATES STL CORP NEW	COM	912909108	290377	2928070	SH	DEFINED	8
UNITED STATES STL CORP NEW	COM	912909108	595020	6000000	SH	DEFINED	13
UNITED STATES STL CORP NEW	COM	912909108	36	363	SH	DEFINED	2
UNITED STATIONERS INC	COM	913004107	9672	161420	SH	DEFINED	3
UNITED STATIONERS INC	COM	913004107	2601	43400	SH	DEFINED	6

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UNITED STATIONERS INC	COM	913004107	14	240	SH	DEFINED	21
UNITED STATIONERS INC	COM	913004107	14671	244850	SH	DEFINED	18
UNITED SURGICAL PARTNERS INT	COM	913016309	9	305	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	1441	22166	SH	DEFINED	21
UNITED TECHNOLOGIES CORP	COM	913017109	65	996	SH	DEFINED	4
UNITED TECHNOLOGIES CORP	COM	913017109	3026	46550	SH	DEFINED	20
UNITED TECHNOLOGIES CORP	COM	913017109	7958	122432	SH	DEFINED	11
UNITED TECHNOLOGIES CORP	COM	913017109	9750	150000	SH	DEFINED	7
UNITED TECHNOLOGIES CORP	COM	913017109	447116	6878701	SH	DEFINED	18
UNITED TECHNOLOGIES CORP	COM	913017109	13600	209229	SH	DEFINED	1
UNITED TECHNOLOGIES CORP	COM	913017109	39835	612851	SH	DEFINED	3
UNITED TECHNOLOGIES CORP	COM	913017109	71554	1100836	SH	DEFINED	6
UNITED TECHNOLOGIES CORP	COM	913017109	2382	36638	SH	DEFINED	5
UNITED TECHNOLOGIES CORP	COM	913017109	19174	294981	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	63617	1097408	SH	DEFINED	17
UNITED THERAPEUTICS CORP DEL	COM	91307C102	75	1400	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	27489	518950	SH	DEFINED	20
UNITEDHEALTH GROUP INC	COM	91324P102	143	2700	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	2535801	47872394	SH	DEFINED	18
UNITEDHEALTH GROUP INC	COM	91324P102	4052	76500	SH	DEFINED	23
UNITEDHEALTH GROUP INC	COM	91324P102	2393513	45186196	SH	DEFINED	8
UNITEDHEALTH GROUP INC	COM	91324P102	795	15000	SH	DEFINED	16
UNITEDHEALTH GROUP INC	COM	91324P102	9270	175000	SH	DEFINED	7
UNITEDHEALTH GROUP INC	COM	91324P102	1131	21347	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	1165	22000	SH	DEFINED	5
UNITEDHEALTH GROUP INC	COM	91324P102	51898	979770	SH	DEFINED	6
UNITEDHEALTH GROUP INC	COM	91324P102	2950	55700	SH	DEFINED	22
UNITEDHEALTH GROUP INC	COM	91324P102	59913	1131079	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	14014	250872	SH	DEFINED	17
UNITEDHEALTH GROUP INC	COM	91324P102	320	6045	SH	DEFINED	4
UNITEDHEALTH GROUP INC	COM	91324P102	125791	2374752	SH	DEFINED	21
UNITEDHEALTH GROUP INC	COM	91324P102	365	6895	SH	DEFINED	2
UNITRIN INC	COM	913275103	75	1600	SH	DEFINED	18
UNITRIN INC	COM	913275103	13201	280450	SH	DEFINED	6
UNIVERSAL CORP VA	COM	913456109	18	500	SH	DEFINED	17
UNIVERSAL CORP VA	COM	913456109	9429	153700	SH	DEFINED	3
UNIVERSAL CORP VA	COM	913456109	16554	269830	SH	DEFINED	6
UNIVERSAL DISPLAY CORP	COM	91347P105	15	1000	SH	DEFINED	18
UNIVERSAL ELECTRS INC	COM	913483103	234	8400	SH	DEFINED	3
UNIVERSAL FST PRODS INC	COM	913543104	13339	269197	SH	DEFINED	6
UNIVERSAL FST PRODS INC	COM	913543104	401	8100	SH	DEFINED	5
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	2	61	SH	DEFINED	17
UNIVERSAL HLTH SVCS INC	CL B	913903100	813	16000	SH	DEFINED	17
UNIVERSAL HLTH SVCS INC	CL B	913903100	269	4691	SH	DEFINED	5
UNIVEST CORP PA	COM	915271100	2449	98871	SH	DEFINED	6
UNUM GROUP	COM	91529Y106	10	415	SH	DEFINED	2
UNUM GROUP	COM	91529Y106	1293	56160	SH	DEFINED	3
UNUM GROUP	COM	91529Y106	617	26779	SH	DEFINED	6
UNUM GROUP	COM	91529Y106	183	7942	SH	DEFINED	5
UNUM GROUP	COM	91529Y106	46	2000	SH	DEFINED	18
UPM KYMMENE CORP	SPONSORED ADR	915436109	1661	65064	SH	DEFINED	18
UPM KYMMENE CORP	SPONSORED ADR	915436109	144	5653	SH	DEFINED	16
UPM KYMMENE CORP	SPONSORED ADR	915436109	711	30135	SH	DEFINED	17
UPM KYMMENE CORP	SPONSORED ADR	915436109	9626	409842	SH	DEFINED	6
URBAN OUTFITTERS INC	COM	917047102	83212	3138880	SH	DEFINED	8
URBAN OUTFITTERS INC	COM	917047102	10282	387860	SH	DEFINED	18
URS CORP NEW	COM	903236107	102	2400	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	2346	67086	SH	DEFINED	1
US BANCORP DEL	COM NEW	902973304	69	1977	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	92712	2651185	SH	DEFINED	6
US BANCORP DEL	COM NEW	902973304	30342	867664	SH	DEFINED	2
US BANCORP DEL	COM NEW	902973304	7324	209447	SH	DEFINED	5

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US BANCORP DEL	COM NEW	902973304	18717	535227	SH	DEFINED	3
US BANCORP DEL	COM NEW	902973304	71	2030	SH	DEFINED	4
US BANCORP DEL	COM NEW	902973304	4606	131701	SH	DEFINED	18
US BANCORP DEL	COM NEW	902973304	34560	1133129	SH	DEFINED	17
USA TRUCK INC	COM	902925106	805	51833	SH	DEFINED	6
USEC INC	COM	90333E108	17930	1103400	SH	DEFINED	6
USEC INC	COM	90333E108	8	500	SH	DEFINED	18
USI HLDGS CORP	COM	90333H101	23	1375	SH	DEFINED	5
UST INC	COM	902911106	267	4600	SH	DEFINED	11
UST INC	COM	902911106	45	777	SH	DEFINED	18
UST INC	COM	902911106	1541	26578	SH	DEFINED	3
UST INC	COM	902911106	2080	50000	SH	DEFINED	17
UST INC	COM	902911106	56	960	SH	DEFINED	2
UST INC	COM	902911106	3	50	SH	DEFINED	6
UTI WORLDWIDE INC	ORD	G87210103	2750	111870	SH	DEFINED	1
UTSTARCOM INC	COM	918076100	344	41500	SH	DEFINED	3
V F CORP	COM	918204108	5750	69595	SH	DEFINED	11
V F CORP	COM	918204108	1220	14761	SH	DEFINED	3
V F CORP	COM	918204108	5	55	SH	DEFINED	21
V F CORP	COM	918204108	725	8780	SH	DEFINED	6
V F CORP	COM	918204108	134	1620	SH	DEFINED	2
V F CORP	COM	918204108	368	4451	SH	DEFINED	5
V F CORP	COM	918204108	46	561	SH	DEFINED	18
VAALCO ENERGY INC	COM NEW	91851C201	1646	317747	SH	DEFINED	3
VAIL RESORTS INC	COM	91879Q109	849	15620	SH	DEFINED	3
VAIL RESORTS INC	COM	91879Q109	2	45	SH	DEFINED	18
VALASSIS COMMUNICATIONS INC	COM	918866104	6	200	SH	DEFINED	17
VALASSIS COMMUNICATIONS INC	COM	918866104	10281	598070	SH	DEFINED	6
VALEANT PHARMACEUTICALS INTL	COM	91911X104	7737	447457	SH	DEFINED	3
VALEANT PHARMACEUTICALS INTL	COM	91911X104	87757	5075600	SH	DEFINED	18
VALEANT PHARMACEUTICALS INTL	COM	91911X104	2078	120200	SH	DEFINED	20
VALERO ENERGY CORP NEW	COM	91913Y100	2609	40457	SH	DEFINED	23
VALERO ENERGY CORP NEW	COM	91913Y100	48	750	SH	DEFINED	2
VALERO ENERGY CORP NEW	COM	91913Y100	4693	72767	SH	DEFINED	5
VALERO ENERGY CORP NEW	COM	91913Y100	1619	25100	SH	DEFINED	22
VALERO ENERGY CORP NEW	COM	91913Y100	41174	638448	SH	DEFINED	3
VALERO ENERGY CORP NEW	COM	91913Y100	52	800	SH	DEFINED	11
VALERO ENERGY CORP NEW	COM	91913Y100	1040	16121	SH	DEFINED	18
VALERO ENERGY CORP NEW	COM	91913Y100	10707	179110	SH	DEFINED	17
VALLEY NATL BANCORP	COM	919794107	130	5155	SH	DEFINED	5
VALMONT INDS INC	COM	920253101	46	800	SH	DEFINED	2
VALSPAR CORP	COM	920355104	8917	320409	SH	DEFINED	18
VALSPAR CORP	COM	920355104	27	964	SH	DEFINED	11
VALSPAR CORP	COM	920355104	7557	271535	SH	DEFINED	2
VALSPAR CORP	COM	920355104	6463	232240	SH	DEFINED	3
VALUECLICK INC	COM	92046N102	16	620	SH	DEFINED	4
VALUECLICK INC	COM	92046N102	9	337	SH	DEFINED	2
VANGUARD INDEX FDS	STK MRK ETF	922908769	2545	18000	SH	DEFINED	8
VANGUARD INDEX FDS	STK MRK ETF	922908769	9443	66750	SH	DEFINED	18
VANGUARD INTL EQUITY INDEX F	EURPEAN ETF	922042874	1121	15810	SH	DEFINED	16
VANGUARD INTL EQUITY INDEX F	EMR MKT ETF	922042858	70	882	SH	DEFINED	5
VARIAN INC	COM	922206107	35	600	SH	DEFINED	2
VARIAN INC	COM	922206107	12	200	SH	DEFINED	18
VARIAN INC	COM	922206107	12	302	SH	DEFINED	17
VARIAN MED SYS INC	COM	92220P105	437	9155	SH	DEFINED	5
VARIAN MED SYS INC	COM	92220P105	24437	512425	SH	DEFINED	1
VARIAN MED SYS INC	COM	92220P105	10	200	SH	DEFINED	4
VARIAN MED SYS INC	COM	92220P105	993	20830	SH	DEFINED	3
VARIAN MED SYS INC	COM	92220P105	114	2400	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	107	1908	SH	DEFINED	17
VARIAN MED SYS INC	COM	92220P105	38	800	SH	DEFINED	18
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	44	825	SH	DEFINED	5

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VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	65237	1222119	SH	DEFINED	3
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	16	300	SH	DEFINED	18
VCA ANTECH INC	COM	918194101	14	380	SH	DEFINED	18
VECTOR GROUP LTD	COM	92240M108	8	414	SH	DEFINED	1
VECTREN CORP	COM	92240G101	21177	740460	SH	DEFINED	6
VECTREN CORP	COM	92240G101	171	5982	SH	DEFINED	2
VECTREN CORP	COM	92240G101	10	350	SH	DEFINED	18
VEECO INSTRS INC DEL	COM	922417100	20	1000	SH	DEFINED	11
VENTAS INC	COM	92276F100	17	400	SH	DEFINED	2
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	2052	27610	SH	DEFINED	11
VERIFONE HLDGS INC	COM	92342Y109	28	760	SH	DEFINED	18
VERIGY LTD	SHS	Y93691106	371	20918	SH	DEFINED	20
VERIGY LTD	SHS	Y93691106	228	9722	SH	DEFINED	3
VERIGY LTD	SHS	Y93691106	75517	4254500	SH	DEFINED	18
VERIGY LTD	SHS	Y93691106	4403	248062	SH	DEFINED	21
VERISIGN INC	COM	92343E102	54	2168	SH	DEFINED	11
VERISIGN INC	COM	92343E102	2270	90375	SH	DEFINED	20
VERISIGN INC	COM	92343E102	18	704	SH	DEFINED	2
VERISIGN INC	COM	92343E102	356	14173	SH	DEFINED	5
VERISIGN INC	COM	92343E102	4754	189256	SH	DEFINED	21
VERISIGN INC	COM	92343E102	1199	47718	SH	DEFINED	3
VERISIGN INC	COM	92343E102	228036	9077863	SH	DEFINED	18
VERIZON COMMUNICATIONS	COM	92343V104	531	14009	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343V104	10686	281800	SH	DEFINED	23
VERIZON COMMUNICATIONS	COM	92343V104	319	8400	SH	DEFINED	20
VERIZON COMMUNICATIONS	COM	92343V104	82525	2176289	SH	DEFINED	6
VERIZON COMMUNICATIONS	COM	92343V104	2948	77749	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM	92343V104	3118	82223	SH	DEFINED	5
VERIZON COMMUNICATIONS	COM	92343V104	8355	245315	SH	DEFINED	17
VERIZON COMMUNICATIONS	COM	92343V104	133	3497	SH	DEFINED	4
VERIZON COMMUNICATIONS	COM	92343V104	2469	65100	SH	DEFINED	22
VERIZON COMMUNICATIONS	COM	92343V104	253	6666	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM	92343V104	13194	347955	SH	DEFINED	21
VERIZON COMMUNICATIONS	COM	92343V104	78085	2059206	SH	DEFINED	3
VERIZON COMMUNICATIONS	COM	92343V104	322284	8499061	SH	DEFINED	18
VERTEX PHARMACEUTICALS INC	COM	92532F100	53	1900	SH	DEFINED	11
VERTEX PHARMACEUTICALS INC	COM	92532F100	2295	81862	SH	DEFINED	20
VERTEX PHARMACEUTICALS INC	COM	92532F100	105649	3767790	SH	DEFINED	18
VERTEX PHARMACEUTICALS INC	COM	92532F100	7	240	SH	DEFINED	4
VERTRUE INC	COM	92534N101	16573	344491	SH	DEFINED	6
VERTRUE INC	COM	92534N101	2879	59840	SH	DEFINED	3
VIACELL INC	COM	92554J105	3749	687860	SH	DEFINED	18
VIACELL INC	COM	92554J105	46	8459	SH	DEFINED	20
VIACOM INC NEW	CL B	92553P201	103357	2514148	SH	DEFINED	18
VIACOM INC NEW	CL B	92553P201	4772	116090	SH	DEFINED	3
VIACOM INC NEW	CL A	92553P102	23	595	SH	DEFINED	17
VIACOM INC NEW	CL A	92553P102	56	1352	SH	DEFINED	1
VIACOM INC NEW	CL A	92553P102	18	450	SH	DEFINED	18
VIACOM INC NEW	CL B	92553P201	15	358	SH	DEFINED	11
VIACOM INC NEW	CL B	92553P201	1691	41125	SH	DEFINED	20
VIACOM INC NEW	CL B	92553P201	246	6333	SH	DEFINED	17
VIACOM INC NEW	CL B	92553P201	506	12300	SH	DEFINED	6
VIACOM INC NEW	CL B	92553P201	60	1456	SH	DEFINED	2
VIACOM INC NEW	CL B	92553P201	748	18200	SH	DEFINED	5
VIACOM INC NEW	CL B	92553P201	36	871	SH	DEFINED	21
VIAD CORP	COM NEW	92552R406	11	325	SH	DEFINED	17
VIAD CORP	COM NEW	92552R406	8612	223104	SH	DEFINED	3
VIASYS HEALTHCARE INC	COM NEW	92553Q209	10304	303134	SH	DEFINED	3
VICOR CORP	COM	925815102	8	775	SH	DEFINED	5
VINEYARD NATL BANCORP	COM	927426106	3248	140990	SH	DEFINED	3
VIRGIN MEDIA INC	COM	92769L101	15822	626616	SH	DEFINED	6
VIRGINIA COMM BANCORP INC	COM	92778Q109	15	702	SH	DEFINED	11

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VIRGINIA COMM BANCORP INC	COM	92778Q109	2479	114510	SH	DEFINED	3
VIOPHARMA INC	COM	928241108	6133	427366	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	1541	110210	SH	DEFINED	18
VISHAY INTERTECHNOLOGY INC	COM	928298108	29136	2084110	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	27368	1957650	SH	DEFINED	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	14	1032	SH	DEFINED	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	2825	202100	SH	DEFINED	23
VISHAY INTERTECHNOLOGY INC	COM	928298108	298	21300	SH	DEFINED	16
VISHAY INTERTECHNOLOGY INC	COM	928298108	6	394	SH	DEFINED	17
VISTAPRINT LIMITED	SHS	G93762204	244	7365	SH	DEFINED	18
VISTEON CORP	COM	92839U107	2	395	SH	DEFINED	17
VISTEON CORP	COM	92839U107	1	130	SH	DEFINED	18
VISTEON CORP	COM	92839U107	2	267	SH	DEFINED	2
VITAL IMAGES INC	COM	92846N104	33	1000	SH	DEFINED	2
VIVUS INC	COM	928551100	0	3	SH	DEFINED	2
VIVUS INC	COM	928551100	14	2700	SH	DEFINED	5
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	833	31028	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	13426	551336	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	15902	592049	SH	DEFINED	21
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	2494	92867	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	1488	55392	SH	DEFINED	3
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	419282	15609914	SH	DEFINED	18
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	265	9863	SH	DEFINED	16
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	1202	44752	SH	DEFINED	11
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	5355	199375	SH	DEFINED	20
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	601	22362	SH	DEFINED	5
VOLT INFORMATION SCIENCES IN	COM	928703107	21000	801826	SH	DEFINED	3
VOLVO AKTIEBOLAGET	ADR B	928856400	8	100	SH	DEFINED	18
VORNADO RLTY TR	SH BEN INT	929042109	14	120	SH	DEFINED	11
VORNADO RLTY TR	SH BEN INT	929042109	58	485	SH	DEFINED	5
VORNADO RLTY TR	SH BEN INT	929042109	914	7656	SH	DEFINED	2
VORNADO RLTY TR	SH BEN INT	929042109	2392	24916	SH	DEFINED	17
VORNADO RLTY TR	SH BEN INT	929042109	4830	40476	SH	DEFINED	3
VORNADO RLTY TR	SH BEN INT	929042109	59	496	SH	DEFINED	18
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	37725	2061478	SH	DEFINED	22
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	330	18035	SH	DEFINED	16
VULCAN MATLS CO	COM	929160109	47	400	SH	DEFINED	18
VULCAN MATLS CO	COM	929160109	1818	15608	SH	DEFINED	3
VULCAN MATLS CO	COM	929160109	26	225	SH	DEFINED	11
W & T OFFSHORE INC	COM	92922P106	12425	429500	SH	DEFINED	6
W & T OFFSHORE INC	COM	92922P106	1533	52989	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	681	20400	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	33	1000	SH	DEFINED	4
W P CAREY & CO LLC	COM	92930Y107	54	2000	SH	DEFINED	17
W P CAREY & CO LLC	COM	92930Y107	55	1649	SH	DEFINED	18
W-H ENERGY SVCS INC	COM	92925E108	38310	819633	SH	DEFINED	3
WABASH NATL CORP	COM	929566107	7013	454800	SH	DEFINED	6
WABTEC CORP	COM	929740108	14715	426645	SH	DEFINED	18
WABTEC CORP	COM	929740108	14992	434665	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	109246	1984561	SH	DEFINED	6
WACHOVIA CORP 2ND NEW	COM	929903102	1396	25361	SH	DEFINED	2
WACHOVIA CORP 2ND NEW	COM	929903102	1021	18542	SH	DEFINED	1
WACHOVIA CORP 2ND NEW	COM	929903102	535	9713	SH	DEFINED	21
WACHOVIA CORP 2ND NEW	COM	929903102	8986	160324	SH	DEFINED	17
WACHOVIA CORP 2ND NEW	COM	929903102	700	12717	SH	DEFINED	4
WACHOVIA CORP 2ND NEW	COM	929903102	55227	1003210	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	2451	44519	SH	DEFINED	20
WACHOVIA CORP 2ND NEW	COM	929903102	3446	62600	SH	DEFINED	23
WACHOVIA CORP 2ND NEW	COM	929903102	50	901	SH	DEFINED	16
WACHOVIA CORP 2ND NEW	COM	929903102	1533	27843	SH	DEFINED	11
WACHOVIA CORP 2ND NEW	COM	929903102	190872	3467246	SH	DEFINED	18
WACHOVIA CORP 2ND NEW	COM	929903102	636	11563	SH	DEFINED	5



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WADDELL & REED FINL INC	CL A	930059100	13721	595065	SH	DEFINED	6
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	1130	88410	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	297	6330	SH	DEFINED	11
WAL MART STORES INC	COM	931142103	807188	17192511	SH	DEFINED	18
WAL MART STORES INC	COM	931142103	99492	2119104	SH	DEFINED	3
WAL MART STORES INC	COM	931142103	550	11715	SH	DEFINED	5
WAL MART STORES INC	COM	931142103	9352	199180	SH	DEFINED	20
WAL MART STORES INC	COM	931142103	19891	421055	SH	DEFINED	17
WAL MART STORES INC	COM	931142103	16858	359064	SH	DEFINED	21
WAL MART STORES INC	COM	931142103	4979	106046	SH	DEFINED	22
WAL MART STORES INC	COM	931142103	1075	22909	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	12676	270000	SH	DEFINED	7
WAL MART STORES INC	COM	931142103	71	1506	SH	DEFINED	4
WAL MART STORES INC	COM	931142103	1694	36091	SH	DEFINED	2
WAL MART STORES INC	COM	931142103	29913	637057	SH	DEFINED	6
WAL MART STORES INC	COM	931142103	8169	174000	SH	DEFINED	23
WAL MART STORES INC	COM	931142103	4695	100000	SH	DEFINED	8
WAL MART STORES INC	COM	931142103	809	17226	SH	DEFINED	16
WALGREEN CO	COM	931422109	27650	602521	SH	DEFINED	1
WALGREEN CO	COM	931422109	29892	693075	SH	DEFINED	17
WALGREEN CO	COM	931422109	58	1255	SH	DEFINED	4
WALGREEN CO	COM	931422109	12692	276569	SH	DEFINED	3
WALGREEN CO	COM	931422109	4493	97916	SH	DEFINED	2
WALGREEN CO	COM	931422109	913	19900	SH	DEFINED	5
WALGREEN CO	COM	931422109	85687	1867229	SH	DEFINED	18
WALGREEN CO	COM	931422109	375	8180	SH	DEFINED	20
WALGREEN CO	COM	931422109	59	1284	SH	DEFINED	11
WALTER INDS INC	COM	93317Q105	11801	476800	SH	DEFINED	6
WARNACO GROUP INC	COM NEW	934390402	2503	88140	SH	DEFINED	3
WARNER CHILCOTT LIMITED	COM CL A	G9435N108	1060	71605	SH	DEFINED	3
WARNER MUSIC GROUP CORP	COM	934550104	3	200	SH	DEFINED	21
WARNER MUSIC GROUP CORP	COM	934550104	146040	8560355	SH	DEFINED	18
WARNER MUSIC GROUP CORP	COM	934550104	258	15122	SH	DEFINED	20
WASHINGTON BKG CO OAK HBR WA	COM	937303105	925	60489	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	463	19718	SH	DEFINED	4
WASHINGTON FED INC	COM	938824109	40	1670	SH	DEFINED	17
WASHINGTON FED INC	COM	938824109	2078	88591	SH	DEFINED	2
WASHINGTON FED INC	COM	938824109	211	9000	SH	DEFINED	18
WASHINGTON FED INC	COM	938824109	67951	2896476	SH	DEFINED	6
WASHINGTON GROUP INTL INC	COM NEW	938862208	329	2331	SH	DEFINED	14
WASHINGTON MUT INC	COM	939322103	1564	38740	SH	DEFINED	4
WASHINGTON MUT INC	COM	939322103	56123	1389876	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	448	11090	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	1076	26651	SH	DEFINED	2
WASHINGTON MUT INC	COM	939322103	5579	130903	SH	DEFINED	17
WASHINGTON MUT INC	COM	939322103	9076	224759	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	6	145	SH	DEFINED	21
WASHINGTON MUT INC	COM	939322103	14473	358413	SH	DEFINED	18
WASHINGTON MUT INC	COM	939322103	12114	300000	SH	DEFINED	8
WASHINGTON MUT INC	COM	939322103	287	7114	SH	DEFINED	11
WASHINGTON POST CO	CL B	939640108	1658	2135	SH	DEFINED	17
WASHINGTON POST CO	CL B	939640108	240	315	SH	DEFINED	11
WASHINGTON POST CO	CL B	939640108	203	266	SH	DEFINED	18
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	258	6906	SH	DEFINED	2
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	25	666	SH	DEFINED	5
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	204	5625	SH	DEFINED	17
WASHINGTON TR BANCORP	COM	940610108	2231	83222	SH	DEFINED	6
WASTE CONNECTIONS INC	COM	941053100	1	41	SH	DEFINED	18
WASTE CONNECTIONS INC	COM	941053100	446	14900	SH	DEFINED	3
WASTE CONNECTIONS INC	COM	941053100	42	1057	SH	DEFINED	17
WASTE INDUSTRIES USA INC	COM	941057101	1143	41610	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	297	8630	SH	DEFINED	6

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WASTE MGMT INC DEL	COM	94106L109	240429	6987195	SH	DEFINED	18
WASTE MGMT INC DEL	COM	94106L109	34	1000	SH	DEFINED	2
WASTE MGMT INC DEL	COM	94106L109	582	16900	SH	DEFINED	20
WASTE MGMT INC DEL	COM	94106L109	1250	36313	SH	DEFINED	21
WASTE MGMT INC DEL	COM	94106L109	11634	338109	SH	DEFINED	4
WASTE MGMT INC DEL	COM	94106L109	1310	37100	SH	DEFINED	17
WASTE MGMT INC DEL	COM	94106L109	3286	95507	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	1406	40860	SH	DEFINED	5
WATERS CORP	COM	941848103	4084	70417	SH	DEFINED	3
WATERS CORP	COM	941848103	1786	41393	SH	DEFINED	17
WATERS CORP	COM	941848103	68	1180	SH	DEFINED	4
WATERS CORP	COM	941848103	17	300	SH	DEFINED	5
WATERS CORP	COM	941848103	4507	77700	SH	DEFINED	23
WATERS CORP	COM	941848103	911	15700	SH	DEFINED	16
WATSCO INC	COM	942622200	8	160	SH	DEFINED	2
WATSON PHARMACEUTICALS INC	COM	942683103	6	200	SH	DEFINED	17
WATSON PHARMACEUTICALS INC	COM	942683103	112	4240	SH	DEFINED	6
WATSON PHARMACEUTICALS INC	COM	942683103	7287	275724	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM	942683103	9	340	SH	DEFINED	4
WATSON PHARMACEUTICALS INC	COM	942683103	46	1728	SH	DEFINED	18
WATSON WYATT WORLDWIDE INC	CL A	942712100	888	18250	SH	DEFINED	3
WATSON WYATT WORLDWIDE INC	CL A	942712100	11640	239257	SH	DEFINED	18
WAVE SYSTEMS CORP	COM NEW	943526301	196	72567	SH	DEFINED	20
WAVE SYSTEMS CORP	COM NEW	943526301	4989	1847896	SH	DEFINED	18
WCI CMNTYS INC	COM	92923C104	1751	82030	SH	DEFINED	6
WCI CMNTYS INC	COM	92923C104	9660	452665	SH	DEFINED	18
WD-40 CO	COM	929236107	25	800	SH	DEFINED	18
WEATHERFORD INTERNATIONAL LT	COM	G95089101	21738	481994	SH	DEFINED	20
WEATHERFORD INTERNATIONAL LT	COM	G95089101	23	500	SH	DEFINED	1
WEATHERFORD INTERNATIONAL LT	COM	G95089101	95530	2118191	SH	DEFINED	21
WEATHERFORD INTERNATIONAL LT	COM	G95089101	276	6120	SH	DEFINED	4
WEATHERFORD INTERNATIONAL LT	COM	G95089101	2505	55534	SH	DEFINED	3
WEATHERFORD INTERNATIONAL LT	COM	G95089101	149	3308	SH	DEFINED	11
WEATHERFORD INTERNATIONAL LT	COM	G95089101	1606876	35629174	SH	DEFINED	18
WEATHERFORD INTERNATIONAL LT	COM	G95089101	8	168	SH	DEFINED	2
WEATHERFORD INTERNATIONAL LT	COM	G95089101	923	20465	SH	DEFINED	5
WEBEX COMMUNICATIONS INC	COM	94767L109	19	335	SH	DEFINED	5
WEBMETHODS INC	COM	94768C108	15288	2126300	SH	DEFINED	18
WEBSITE PROS INC	COM	94769V105	142	15750	SH	DEFINED	3
WEBSTER FINL CORP CONN	COM	947890109	24	500	SH	DEFINED	18
WEBSTER FINL CORP CONN	COM	947890109	39716	827250	SH	DEFINED	6
WEBSTER FINL CORP CONN	COM	947890109	148	3075	SH	DEFINED	5
WEINGARTEN RLTY INVS	SH BEN INT	948741103	4883	102663	SH	DEFINED	3
WEINGARTEN RLTY INVS	SH BEN INT	948741103	75	1575	SH	DEFINED	2
WEINGARTEN RLTY INVS	SH BEN INT	948741103	2331	49014	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	170	3582	SH	DEFINED	18
WEINGARTEN RLTY INVS	SH BEN INT	948741103	4439	108931	SH	DEFINED	17
WEIS MKTS INC	COM	948849104	0	10	SH	DEFINED	21
WEIS MKTS INC	COM	948849104	5072	113464	SH	DEFINED	18
WELLCARE HEALTH PLANS INC	COM	94946T106	225	2640	SH	DEFINED	18
WELLCARE HEALTH PLANS INC	COM	94946T106	56268	660034	SH	DEFINED	3
WELLCARE HEALTH PLANS INC	COM	94946T106	9	102	SH	DEFINED	2
WELLMAN INC	COM	949702104	428	118900	SH	DEFINED	6
WELLPOINT INC	COM	94973V107	317	3909	SH	DEFINED	21
WELLPOINT INC	COM	94973V107	3	40	SH	DEFINED	6
WELLPOINT INC	COM	94973V107	180	2217	SH	DEFINED	2
WELLPOINT INC	COM	94973V107	45272	558219	SH	DEFINED	3
WELLPOINT INC	COM	94973V107	2392	29500	SH	DEFINED	20
WELLPOINT INC	COM	94973V107	4814	59358	SH	DEFINED	1
WELLPOINT INC	COM	94973V107	3301	40700	SH	DEFINED	22
WELLPOINT INC	COM	94973V107	10826	139817	SH	DEFINED	17
WELLPOINT INC	COM	94973V107	145	1787	SH	DEFINED	4

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WELLPOINT INC	COM	94973V107	252033	3107677	SH	DEFINED	18
WELLPOINT INC	COM	94973V107	4643	57255	SH	DEFINED	11
WELLPOINT INC	COM	94973V107	941	11600	SH	DEFINED	16
WELLPOINT INC	COM	94973V107	3658	45100	SH	DEFINED	23
WELLPOINT INC	COM	94973V107	252966	3119185	SH	DEFINED	8
WELLPOINT INC	COM	94973V107	1642	20241	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	4113	119452	SH	DEFINED	20
WELLS FARGO & CO NEW	COM	949746101	3021	87738	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	7852	228063	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	18409	534681	SH	DEFINED	2
WELLS FARGO & CO NEW	COM	949746101	51337	1491067	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	1979	57491	SH	DEFINED	21
WELLS FARGO & CO NEW	COM	949746101	2603	75600	SH	DEFINED	1
WELLS FARGO & CO NEW	COM	949746101	1818	52800	SH	DEFINED	22
WELLS FARGO & CO NEW	COM	949746101	34916	546677	SH	DEFINED	17
WELLS FARGO & CO NEW	COM	949746101	1503	43650	SH	DEFINED	4
WELLS FARGO & CO NEW	COM	949746101	629358	18279346	SH	DEFINED	18
WELLS FARGO & CO NEW	COM	949746101	70	2036	SH	DEFINED	16
WELLS FARGO & CO NEW	COM	949746101	26270	763000	SH	DEFINED	6
WELLSFORD REAL PPTYS INC	COM NEW	950240200	0	37	SH	DEFINED	2
WENDYS INTL INC	COM	950590109	446	14257	SH	DEFINED	3
WENDYS INTL INC	COM	950590109	3	103	SH	DEFINED	11
WERNER ENTERPRISES INC	COM	950755108	412	22678	SH	DEFINED	18
WERNER ENTERPRISES INC	COM	950755108	19692	1083760	SH	DEFINED	6
WESBANCO INC	COM	950810101	1803	58400	SH	DEFINED	6
WESCO INTL INC	COM	95082P105	2078	33100	SH	DEFINED	23
WESCO INTL INC	COM	95082P105	23	360	SH	DEFINED	4
WESCO INTL INC	COM	95082P105	10	157	SH	DEFINED	2
WESCO INTL INC	DBCV 2.625%10/1	95082PAE5	5795	3575000	PRN	DEFINED	18
WESCO INTL INC	COM	95082P105	27871	443946	SH	DEFINED	3
WEST BANCORPORATION INC	CAP STK	95123P106	1708	113160	SH	DEFINED	6
WEST COAST BANCORP ORE NEW	COM	952145100	499	15597	SH	DEFINED	3
WEST COAST BANCORP ORE NEW	COM	952145100	2018	63122	SH	DEFINED	6
WEST MARINE INC	COM	954235107	18	1000	SH	DEFINED	21
WEST MARINE INC	COM	954235107	19425	1066727	SH	DEFINED	18
WEST PHARMACEUTICAL SVSC INC	COM	955306105	28871	621812	SH	DEFINED	3
WEST PHARMACEUTICAL SVSC INC	COM	955306105	37	800	SH	DEFINED	5
WESTAFF INC	COM	957070105	5	875	SH	DEFINED	5
WESTAMERICA BANCORPORATION	COM	957090103	26	530	SH	DEFINED	18
WESTAR ENERGY INC	COM	95709T100	38158	1386540	SH	DEFINED	6
WESTAR ENERGY INC	COM	95709T100	382	13875	SH	DEFINED	18
WESTAR ENERGY INC	COM	95709T100	70	2559	SH	DEFINED	2
WESTAR ENERGY INC	COM	95709T100	9	425	SH	DEFINED	17
WESTAR ENERGY INC	COM	95709T100	18	650	SH	DEFINED	11
WESTELL TECHNOLOGIES INC	CL A	957541105	1920	884689	SH	DEFINED	6
WESTERN ALLIANCE BANCORP	COM	957638109	233	7500	SH	DEFINED	18
WESTERN ASSET 2008 WW DLR GO	COM	95766W103	4	400	SH	DEFINED	18
WESTERN ASSET GLB PTNRS INCO	COM	95766G108	39	3000	SH	DEFINED	18
WESTERN ASSET HIGH INCM FD I	COM	95766H106	4	400	SH	DEFINED	18
WESTERN ASSET WORLDWIDE INCO	COM	957668106	5	400	SH	DEFINED	18
WESTERN DIGITAL CORP	COM	958102105	23975	1426213	SH	DEFINED	18
WESTERN DIGITAL CORP	COM	958102105	48250	2870338	SH	DEFINED	3
WESTERN DIGITAL CORP	COM	958102105	3757	223500	SH	DEFINED	23
WESTERN DIGITAL CORP	COM	958102105	745	44300	SH	DEFINED	16
WESTERN DIGITAL CORP	COM	958102105	244	14528	SH	DEFINED	20
WESTERN DIGITAL CORP	COM	958102105	7828	465700	SH	DEFINED	6
WESTERN DIGITAL CORP	COM	958102105	17	1020	SH	DEFINED	2
WESTERN DIGITAL CORP	COM	958102105	31	1573	SH	DEFINED	17
WESTERN DIGITAL CORP	COM	958102105	6	370	SH	DEFINED	4
WESTERN DIGITAL CORP	COM	958102105	1	60	SH	DEFINED	21
WESTERN REFNG INC	COM	959319104	15833	405756	SH	DEFINED	3
WESTERN REFNG INC	COM	959319104	117	3000	SH	DEFINED	18

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WESTERN UN CO	COM	959802109	214	9750	SH	DEFINED	5
WESTERN UN CO	COM	959802109	3732	170000	SH	DEFINED	7
WESTERN UN CO	COM	959802109	5368	244578	SH	DEFINED	4
WESTERN UN CO	COM	959802109	992	45200	SH	DEFINED	6
WESTERN UN CO	COM	959802109	1507	68657	SH	DEFINED	1
WESTERN UN CO	COM	959802109	2198	100157	SH	DEFINED	2
WESTERN UN CO	COM	959802109	34	1545	SH	DEFINED	16
WESTERN UN CO	COM	959802109	364	16585	SH	DEFINED	11
WESTERN UN CO	COM	959802109	1656	75430	SH	DEFINED	18
WESTERN UN CO	COM	959802109	2769	126153	SH	DEFINED	3
WESTLAKE CHEM CORP	COM	960413102	16	587	SH	DEFINED	2
WESTLAKE CHEM CORP	COM	960413102	17485	644000	SH	DEFINED	6
WESTPAC BKG CORP	SPONSORED ADR	961214301	3	25	SH	DEFINED	18
WEYERHAEUSER CO	COM	962166104	684	9156	SH	DEFINED	6
WEYERHAEUSER CO	COM	962166104	370857	4961962	SH	DEFINED	18
WEYERHAEUSER CO	COM	962166104	47	632	SH	DEFINED	11
WEYERHAEUSER CO	COM	962166104	3879	51900	SH	DEFINED	20
WEYERHAEUSER CO	COM	962166104	75	1000	SH	DEFINED	5
WEYERHAEUSER CO	COM	962166104	292	4026	SH	DEFINED	17
WEYERHAEUSER CO	COM	962166104	15984	213866	SH	DEFINED	21
WEYERHAEUSER CO	COM	962166104	3699	49491	SH	DEFINED	3
WEYERHAEUSER CO	COM	962166104	61	814	SH	DEFINED	2
WGL HLDGS INC	COM	92924F106	32326	1010830	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	22	700	SH	DEFINED	11
WHIRLPOOL CORP	COM	963320106	16	190	SH	DEFINED	4
WHIRLPOOL CORP	COM	963320106	42	495	SH	DEFINED	18
WHIRLPOOL CORP	COM	963320106	238	2800	SH	DEFINED	11
WHIRLPOOL CORP	COM	963320106	1094	12884	SH	DEFINED	3
WHIRLPOOL CORP	COM	963320106	3	35	SH	DEFINED	21
WHIRLPOOL CORP	COM	963320106	12	131	SH	DEFINED	17
WHIRLPOOL CORP	COM	963320106	7	77	SH	DEFINED	2
WHIRLPOOL CORP	COM	963320106	2754	32440	SH	DEFINED	6
WHITE MTNS INS GROUP LTD	COM	G9618E107	133	234	SH	DEFINED	11
WHITE MTNS INS GROUP LTD	COM	G9618E107	122	215	SH	DEFINED	18
WHITE MTNS INS GROUP LTD	COM	G9618E107	57	100	SH	DEFINED	2
WHITE MTNS INS GROUP LTD	COM	G9618E107	957	1690	SH	DEFINED	5
WHITE MTNS INS GROUP LTD	COM	G9618E107	804	1352	SH	DEFINED	17
WHITING PETE CORP NEW	COM	966387102	18412	467200	SH	DEFINED	6
WHITING PETE CORP NEW	COM	966387102	12	305	SH	DEFINED	2
WHITNEY HLDG CORP	COM	966612103	929	30375	SH	DEFINED	18
WHITNEY HLDG CORP	COM	966612103	20275	663000	SH	DEFINED	6
WHITNEY HLDG CORP	COM	966612103	2022	66120	SH	DEFINED	3
WHOLE FOODS MKT INC	COM	966837106	362	8065	SH	DEFINED	11
WHOLE FOODS MKT INC	COM	966837106	1023	22816	SH	DEFINED	3
WHOLE FOODS MKT INC	COM	966837106	1285	19335	SH	DEFINED	17
WHOLE FOODS MKT INC	COM	966837106	179	4000	SH	DEFINED	1
WHOLE FOODS MKT INC	COM	966837106	18	400	SH	DEFINED	2
WHOLE FOODS MKT INC	COM	966837106	164	3664	SH	DEFINED	5
WHOLE FOODS MKT INC	COM	966837106	27	600	SH	DEFINED	18
WIDEPOINT CORP	COM	967590100	9	5000	SH	DEFINED	5
WILD OATS MARKETS INC	COM	96808B107	6	350	SH	DEFINED	2
WILD OATS MARKETS INC	COM	96808B107	20	1100	SH	DEFINED	1
WILEY JOHN & SONS INC	CL A	968223206	528	13940	SH	DEFINED	17
WILEY JOHN & SONS INC	CL A	968223206	497	13173	SH	DEFINED	5
WILLIAMS COS INC DEL	COM	969457100	14272	501349	SH	DEFINED	6
WILLIAMS COS INC DEL	COM	969457100	2368	83200	SH	DEFINED	20
WILLIAMS COS INC DEL	COM	969457100	181739	6385785	SH	DEFINED	18
WILLIAMS COS INC DEL	COM	969457100	6745	237002	SH	DEFINED	11
WILLIAMS COS INC DEL	COM	969457100	3899	137005	SH	DEFINED	3
WILLIAMS COS INC DEL	COM	969457100	219	10250	SH	DEFINED	17
WILLIAMS COS INC DEL	COM	969457100	160	5621	SH	DEFINED	2
WILLIAMS COS INC DEL	COM	969457100	63	2200	SH	DEFINED	5

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WILLIAMS COS INC DEL	COM	969457100	10529	369951	SH	DEFINED	21
WILLIAMS CTLS INC	COM NEW	969465608	6	365	SH	DEFINED	5
WILLIAMS SONOMA INC	COM	969904101	14	400	SH	DEFINED	11
WILLIAMS SONOMA INC	COM	969904101	44537	1255976	SH	DEFINED	18
WILLIAMS SONOMA INC	COM	969904101	858	24200	SH	DEFINED	20
WILLIAMS SONOMA INC	COM	969904101	253	7129	SH	DEFINED	2
WILLIAMS SONOMA INC	COM	969904101	1601	45154	SH	DEFINED	21
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	26	650	SH	DEFINED	5
WILMINGTON TRUST CORP	COM	971807102	17	400	SH	DEFINED	5
WILMINGTON TRUST CORP	COM	971807102	224	5300	SH	DEFINED	2
WILMINGTON TRUST CORP	COM	971807102	633	15000	SH	DEFINED	4
WILMINGTON TRUST CORP	COM	971807102	152	3500	SH	DEFINED	17
WILMINGTON TRUST CORP	COM	971807102	135	3200	SH	DEFINED	11
WILSHIRE BANCORP INC	COM	97186T108	2455	149713	SH	DEFINED	3
WILSONS THE LEATHER EXPERTS	COM	972463103	75	49943	SH	DEFINED	6
WIND RIVER SYSTEMS INC	COM	973149107	4	400	SH	DEFINED	18
WINDSTREAM CORP	COM	97381W104	336	22902	SH	DEFINED	5
WINDSTREAM CORP	COM	97381W104	92	6236	SH	DEFINED	11
WINDSTREAM CORP	COM	97381W104	74	5065	SH	DEFINED	2
WINDSTREAM CORP	COM	97381W104	1162	79087	SH	DEFINED	3
WINDSTREAM CORP	COM	97381W104	778	52939	SH	DEFINED	18
WINDSTREAM CORP	COM	97381W104	138	9423	SH	DEFINED	6
WINDSTREAM CORP	COM	97381W104	14	930	SH	DEFINED	4
WINDSTREAM CORP	COM	97381W104	4	256	SH	DEFINED	21
WINLAND ELECTRS INC	COM	974241101	56	17000	SH	DEFINED	6
WINN DIXIE STORES INC	COM NEW	974280307	7102	402366	SH	DEFINED	3
WINNEBAGO INDS INC	COM	974637100	5	145	SH	DEFINED	2
WIPRO LTD	SPON ADR 1 SH	97651M109	16	1000	SH	DEFINED	2
WIRELESS TELECOM GROUP INC	COM	976524108	597	244840	SH	DEFINED	6
WIRELESS XCESSORIES GROUP IN	COM	97652L100	60	20700	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	438	9035	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	228	5699	SH	DEFINED	17
WISCONSIN ENERGY CORP	COM	976657106	101	2085	SH	DEFINED	2
WISCONSIN ENERGY CORP	COM	976657106	307	6320	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	881	18150	SH	DEFINED	18
WISDOMTREE TRUST	EUROPE SMCP DV	97717W869	201	2855	SH	DEFINED	16
WMS INDS INC	COM	929297109	10	255	SH	DEFINED	2
WMS INDS INC	COM	929297109	14	360	SH	DEFINED	18
WMS INDS INC	COM	929297109	20288	517020	SH	DEFINED	3
WOLVERINE WORLD WIDE INC	COM	978097103	23580	825328	SH	DEFINED	3
WOLVERINE WORLD WIDE INC	COM	978097103	14	500	SH	DEFINED	5
WORLD ACCEP CORP DEL	COM	981419104	4370	109391	SH	DEFINED	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	106	6500	SH	DEFINED	20
WORLD WRESTLING ENTMT INC	CL A	98156Q108	20214	1240100	SH	DEFINED	18
WORLD WRESTLING ENTMT INC	CL A	98156Q108	5154	316167	SH	DEFINED	3
WORTHINGTON INDS INC	COM	981811102	20	1000	SH	DEFINED	17
WORTHINGTON INDS INC	COM	981811102	31	1500	SH	DEFINED	2
WORTHINGTON INDS INC	COM	981811102	49331	2397030	SH	DEFINED	6
WPP GROUP PLC	SPON ADR 0905	929309409	31803	418515	SH	DEFINED	18
WPP GROUP PLC	SPON ADR 0905	929309409	63	1042	SH	DEFINED	17
WPP GROUP PLC	SPON ADR 0905	929309409	127	1665	SH	DEFINED	21
WPP GROUP PLC	SPON ADR 0905	929309409	0	3755	SH	DEFINED	6
WPP GROUP PLC	SPON ADR 0905	929309409	122	1600	SH	DEFINED	11
WPP GROUP PLC	SPON ADR 0905	929309409	25	334	SH	DEFINED	5
WRIGHT EXPRESS CORP	COM	98233Q105	11965	394500	SH	DEFINED	18
WRIGHT EXPRESS CORP	COM	98233Q105	394	13000	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	92	1815	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	491137	9643366	SH	DEFINED	18
WRIGLEY WM JR CO	COM	982526105	4488	88125	SH	DEFINED	20
WRIGLEY WM JR CO	COM	982526105	2074	40723	SH	DEFINED	3
WRIGLEY WM JR CO	COM	982526105	7245	142249	SH	DEFINED	1
WRIGLEY WM JR CO	COM	982526105	48	750	SH	DEFINED	17

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WRIGLEY WM JR CO	COM	982526105	216	4235	SH	DEFINED	5
WRIGLEY WM JR CO	COM	982526105	316	6200	SH	DEFINED	23
WRIGLEY WM JR CO	COM	982526105	40827	801637	SH	DEFINED	21
WRIGLEY WM JR CO	COM	982526105	52	1025	SH	DEFINED	4
WRIGLEY WM JR CO	COM	982526105	258	5062	SH	DEFINED	11
WSFS FINL CORP	COM	929328102	1865	28930	SH	DEFINED	6
WSFS FINL CORP	COM	929328102	19	300	SH	DEFINED	5
WYETH	COM	983024100	164	3285	SH	DEFINED	4
WYETH	COM	983024100	7234	144600	SH	DEFINED	20
WYETH	COM	983024100	23280	465320	SH	DEFINED	3
WYETH	COM	983024100	1681	33600	SH	DEFINED	1
WYETH	COM	983024100	17228	344348	SH	DEFINED	21
WYETH	COM	983024100	15866	326992	SH	DEFINED	17
WYETH	COM	983024100	1330	26586	SH	DEFINED	5
WYETH	COM	983024100	85298	1704983	SH	DEFINED	6
WYETH	COM	983024100	582408	11641168	SH	DEFINED	18
WYETH	COM	983024100	5503	110000	SH	DEFINED	7
WYETH	COM	983024100	1971	39387	SH	DEFINED	11
WYETH	COM	983024100	3999	79924	SH	DEFINED	2
WYNDHAM WORLDWIDE CORP	COM	98310W108	9287	271945	SH	DEFINED	18
WYNDHAM WORLDWIDE CORP	COM	98310W108	14438	422783	SH	DEFINED	8
WYNDHAM WORLDWIDE CORP	COM	98310W108	9	254	SH	DEFINED	16
WYNDHAM WORLDWIDE CORP	COM	98310W108	3733	109324	SH	DEFINED	4
WYNDHAM WORLDWIDE CORP	COM	98310W108	21	616	SH	DEFINED	2
WYNDHAM WORLDWIDE CORP	COM	98310W108	1354	39662	SH	DEFINED	3
WYNDHAM WORLDWIDE CORP	COM	98310W108	136	3977	SH	DEFINED	11
WYNN RESORTS LTD	COM	983134107	118	1244	SH	DEFINED	5
XCEL ENERGY INC	COM	98389B100	16855	682684	SH	DEFINED	3
XCEL ENERGY INC	COM	98389B100	848	34350	SH	DEFINED	6
XCEL ENERGY INC	COM	98389B100	219	12053	SH	DEFINED	17
XCEL ENERGY INC	COM	98389B100	89	3604	SH	DEFINED	11
XCEL ENERGY INC	COM	98389B100	74	2990	SH	DEFINED	2
XERIUM TECHNOLOGIES INC	COM	98416J100	20817	2595580	SH	DEFINED	6
XERIUM TECHNOLOGIES INC	COM	98416J100	1532	191000	SH	DEFINED	3
XEROX CORP	COM	984121103	28555	1690669	SH	DEFINED	3
XEROX CORP	COM	984121103	839	49700	SH	DEFINED	16
XEROX CORP	COM	984121103	2387	141300	SH	DEFINED	23
XEROX CORP	COM	984121103	10347	612584	SH	DEFINED	18
XEROX CORP	COM	984121103	21	1250	SH	DEFINED	2
XEROX CORP	COM	984121103	301	17830	SH	DEFINED	6
XEROX CORP	COM	984121103	5	302	SH	DEFINED	17
XEROX CORP	COM	984121103	2861	169400	SH	DEFINED	22
XEROX CORP	COM	984121103	49	2880	SH	DEFINED	5
XILINX INC	COM	983919101	802	31169	SH	DEFINED	18
XILINX INC	COM	983919101	1	38	SH	DEFINED	2
XILINX INC	COM	983919101	1393	54127	SH	DEFINED	3
XILINX INC	COM	983919101	771	30290	SH	DEFINED	17
XINHUA FIN MEDIA LTD	SPONSORED ADR	983982109	5485	500000	SH	DEFINED	16
XL CAP LTD	CL A	G98255105	2099	30008	SH	DEFINED	3
XL CAP LTD	CL A	G98255105	25	364	SH	DEFINED	6
XL CAP LTD	CL A	G98255105	126469	1807735	SH	DEFINED	8
XL CAP LTD	CL A	G98255105	479	6840	SH	DEFINED	18
XL CAP LTD	CL A	G98255105	522	7463	SH	DEFINED	5
XM SATELLITE RADIO HLDGS INC	CL A	983759101	109820	8500000	SH	DEFINED	13
XM SATELLITE RADIO HLDGS INC	CL A	983759101	179442	13888665	SH	DEFINED	8
XM SATELLITE RADIO HLDGS INC	CL A	983759101	7	530	SH	DEFINED	18
XM SATELLITE RADIO HLDGS INC	CL A	983759101	191	8580	SH	DEFINED	17
XTO ENERGY INC	COM	98385X106	175	3200	SH	DEFINED	11
XTO ENERGY INC	COM	98385X106	3293	60076	SH	DEFINED	3
XTO ENERGY INC	COM	98385X106	6609	120577	SH	DEFINED	5
XTO ENERGY INC	COM	98385X106	23393	426802	SH	DEFINED	1
XTO ENERGY INC	COM	98385X106	16	290	SH	DEFINED	21

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XTO ENERGY INC	COM	98385X106	51	933	SH	DEFINED	4
XTO ENERGY INC	COM	98385X106	16	300	SH	DEFINED	2
XTO ENERGY INC	COM	98385X106	22683	413852	SH	DEFINED	18
XTO ENERGY INC	COM	98385X106	9	200	SH	DEFINED	17
XYRATEX LTD	COM	G98268108	1837	76976	SH	DEFINED	3
YADKIN VALLEY FINANCIAL CORP	COM	984314104	1034	53722	SH	DEFINED	6
YAHOO INC	COM	984332106	178353	5700000	SH	DEFINED	13
YAHOO INC	COM	984332106	13	400	SH	DEFINED	2
YAHOO INC	COM	984332106	2373679	75860624	SH	DEFINED	8
YAHOO INC	COM	984332106	616	19700	SH	DEFINED	23
YAHOO INC	COM	984332106	964213	30815385	SH	DEFINED	18
YAHOO INC	COM	984332106	10754	343689	SH	DEFINED	3
YAHOO INC	COM	984332106	5654	180700	SH	DEFINED	20
YAHOO INC	COM	984332106	63558	2031248	SH	DEFINED	21
YAHOO INC	COM	984332106	168	5200	SH	DEFINED	17
YAHOO INC	COM	984332106	7	215	SH	DEFINED	4
YAHOO INC	COM	984332106	358	11430	SH	DEFINED	5
YAHOO INC	COM	984332106	113	3600	SH	DEFINED	11
YAMANA GOLD INC	COM	98462Y100	853	59400	SH	DEFINED	6
YARDVILLE NATL BANCORP	COM	985021104	250	6800	SH	DEFINED	17
YELLOW ROADWAY CORP	NOTE 5.000% 8/0	985577AA3	4700	4700000	PRN	DEFINED	18
YRC WORLDWIDE INC	COM	984249102	44088	1096160	SH	DEFINED	6
YRC WORLDWIDE INC	COM	984249102	12	290	SH	DEFINED	4
YUM BRANDS INC	COM	988498101	2624	45425	SH	DEFINED	3
YUM BRANDS INC	COM	988498101	35	600	SH	DEFINED	5
YUM BRANDS INC	COM	988498101	128	2210	SH	DEFINED	6
YUM BRANDS INC	COM	988498101	16938	346655	SH	DEFINED	17
YUM BRANDS INC	COM	988498101	459	7943	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	478	8280	SH	DEFINED	18
YUM BRANDS INC	COM	988498101	102	1765	SH	DEFINED	2
ZALE CORP NEW	COM	988858106	35903	1361010	SH	DEFINED	6
ZEBRA TECHNOLOGIES CORP	CL A	989207105	68	1750	SH	DEFINED	5
ZENITH NATL INS CORP	COM	989390109	9	180	SH	DEFINED	4
ZENITH NATL INS CORP	COM	989390109	24183	511585	SH	DEFINED	6
ZENITH NATL INS CORP	COM	989390109	25782	545428	SH	DEFINED	3
ZIMMER HLDGS INC	COM	98956P102	8933	132150	SH	DEFINED	17
ZIMMER HLDGS INC	COM	98956P102	44	520	SH	DEFINED	1
ZIMMER HLDGS INC	COM	98956P102	3338	39082	SH	DEFINED	3
ZIMMER HLDGS INC	COM	98956P102	116	1357	SH	DEFINED	5
ZIMMER HLDGS INC	COM	98956P102	879	10292	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	1089	12748	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	1639	19187	SH	DEFINED	18
ZIMMER HLDGS INC	COM	98956P102	9	110	SH	DEFINED	4
ZIONS BANCORPORATION	COM	989701107	744	8800	SH	DEFINED	18
ZIONS BANCORPORATION	COM	989701107	59	700	SH	DEFINED	4
ZIONS BANCORPORATION	COM	989701107	19227	227489	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	9814	116118	SH	DEFINED	3
ZIONS BANCORPORATION	COM	989701107	8033	95040	SH	DEFINED	11
ZIONS BANCORPORATION	COM	989701107	267	3160	SH	DEFINED	6
ZOLL MED CORP	COM	989922109	6010	225528	SH	DEFINED	3
ZORAN CORP	COM	98975F101	18398	1080961	SH	DEFINED	3
ZWEIG TOTAL RETURN FD INC	COM	989837109	27	4600	SH	DEFINED	2
ZYGO CORP	COM	989855101	2140	133690	SH	DEFINED	3