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LEGG MASON INC
Form 13F-HR
November 14, 2003

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2003

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

Institutional Investment Manager Filing this Report:

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

Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

Timothy C. Scheve Baltimore, MD November 14, 2003

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

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FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 15

Form13F Information Table Entry Total: 7,925

Form13F Information Table Value Total: \$49,680,184 (thousands)

List of Other Included Managers:

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

| No. | 13F File Number | Name |
|-----|-----------------|---|
| 1 | 28-3658 | Barrett Associates, Inc. |
| 2 | 28-1801 | Bartlett & Co. |
| 3 | 28-0377 | Batterymarch Financial Management, Inc. |
| 4 | 28-5034 | Berkshire Asset Management, Inc. |
| 5 | 28-6393 | Bingham Legg Advisors LLC |
| 6 | 28-2204 | Brandywine Asset Management, LLC |
| 7 | 28-1701 | Legg Mason Capital Management, Inc. |
| 8 | 28-6485 | Legg Mason Focus Capital, Inc. |
| 9 | 28-6395 | Legg Mason Funds Management, Inc. |
| 10 | 28-6397 | Legg Mason Trust, fsb |
| 11 | 28-5474 | Legg Mason Wood Walker, Incorporated |
| 12 | 28-6399 | LMM, LLC |
| 13 | 28-7412 | Legg Mason Canada Inc. |
| 14 | 28-10245 | Western Asset Management Company |
| 15 | 28-6659 | Legg Mason Investments (Europe) 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 FLOWERS COM | CL A | 68243Q106 | 15 | 1400 | SH | | DEF | 11 |
| 1838 BD-DEB TRADING FD | COM | 282520105 | 22 | 1151 | SH | | DEF | 11 |
| 1ST SOURCE CORP | COM | 336901103 | 42 | 2181 | SH | | DEF | 2 |
| 21ST CENTY INS GROUP | COM | 90130N103 | 185 | 13400 | SH | | DEF | 3 |
| 3COM CORP | COM | 885535104 | 9 | 1450 | SH | | DEF | 10 |
| 3COM CORP | COM | 885535104 | 30 | 5000 | SH | | DEF | |
| 3COM CORP | COM | 885535104 | 378 | 64000 | SH | | DEF | 6 |
| 3COM CORP | COM | 885535104 | 89 | 12390 | SH | | DEF | 11 |
| 3M CO | COM | 88579Y101 | 1130 | 16362 | SH | | DEF | 1 |
| 3M CO | COM | 88579Y101 | 6067 | 87834 | SH | | DEF | 3 |
| 3M CO | COM | 88579Y101 | 7844 | 99460 | SH | | DEF | 11 |
| 3M CO | COM | 88579Y101 | 1589 | 23008 | SH | | DEF | 5 |
| 3M CO | COM | 88579Y101 | 1042 | 15088 | SH | | DEF | 10 |
| 3M CO | COM | 88579Y101 | 217 | 2330 | SH | | DEF | 13 |
| 3M CO | COM | 88579Y101 | 3102 | 44907 | SH | | DEF | 2 |

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| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|-----|----|
| 3M CO | COM | 88579Y101 | 47 | 684 | SH | DEF | 4 |
| 4 KIDS ENTMT INC | COM | 350865101 | 605 | 28660 | SH | DEF | 3 |
| 7-ELEVEN INC | COM NEW | 817826209 | 11 | 700 | SH | DEF | 11 |
| 7-ELEVEN INC | COM NEW | 817826209 | 1761 | 128240 | SH | DEF | 3 |
| 7-ELEVEN INC | COM NEW | 817826209 | 2824 | 205700 | SH | DEF | 6 |
| A C MOORE ARTS & CRAFTS INC | COM | 00086T103 | 23 | 1000 | SH | DEF | 11 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 95 | 40900 | SH | DEF | 5 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 4 | 1852 | SH | DEF | 2 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 77 | 30185 | SH | DEF | 11 |
| AAR CORP | COM | 000361105 | 6840 | 831112 | SH | DEF | 6 |
| AARON RENTS INC | COM | 002535201 | 1522 | 72655 | SH | DEF | 3 |
| ABB LTD | SPONSORED ADR | 000375204 | 55 | 10000 | SH | DEF | |
| ABBEY NATL PLC | GDR | 002920809 | 86 | 3203 | SH | DEF | 11 |
| ABBOTT LABS | COM | 002824100 | 725 | 17045 | SH | DEF | 10 |
| ABBOTT LABS | COM | 002824100 | 11317 | 265974 | SH | DEF | 3 |
| ABBOTT LABS | COM | 002824100 | 359 | 6240 | SH | DEF | 13 |
| ABBOTT LABS | COM | 002824100 | 6388 | 150120 | SH | DEF | 1 |
| ABBOTT LABS | COM | 002824100 | 10136 | 238217 | SH | DEF | 4 |
| ABBOTT LABS | COM | 002824100 | 18995 | 445674 | SH | DEF | 11 |
| ABBOTT LABS | COM | 002824100 | 7535 | 177088 | SH | DEF | 5 |
| ABBOTT LABS | COM | 002824100 | 21647 | 508743 | SH | DEF | 2 |
| ABBOTT LABS | COM | 002824100 | 991 | 23300 | SH | DEF | 6 |
| ABBOTT LABS | COM | 002824100 | 295 | 6928 | SH | DEF | 8 |
| ABC BANCORP | COM | 000400101 | 1293 | 82900 | SH | DEF | 6 |
| ABER DIAMOND CORP | COM | 002893105 | 110 | 4000 | SH | DEF | 13 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 122 | 4292 | SH | DEF | 11 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 28772 | 1038310 | SH | DEF | 6 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 17272 | 623324 | SH | DEF | 3 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 21 | 740 | SH | DEF | 10 |
| ABERDEEN ASIA PACIFIC INCOM | COM | 003009107 | 7255 | 1203126 | SH | DEF | 11 |
| ABERDEEN GLOBAL INCOME FD IN | COM | 003013109 | 1363 | 100050 | SH | DEF | 11 |
| ABGENIX INC | COM | 00339B107 | 433 | 35315 | SH | DEF | 11 |
| ABIGAIL ADAMS NATL BANCORP I | COM | 003390101 | 414 | 23299 | SH | DEF | 11 |
| ABIGAIL ADAMS NATL BANCORP I | COM | 003390101 | 28 | 1650 | SH | DEF | 10 |
| ABIOMED INC | COM | 003654100 | 119 | 13400 | SH | DEF | 11 |
| ABITIBI-CONSOLIDATED INC | COM | 003924107 | 18972 | 2732990 | SH | DEF | 13 |
| ABITIBI-CONSOLIDATED INC | COM | 003924107 | 158 | 23510 | SH | DEF | 11 |
| ABLE LABORATORIES INC | COM NEW | 00371N407 | 16 | 833 | SH | DEF | 11 |
| ABM INDS INC | COM | 000957100 | 19 | 1200 | SH | DEF | 11 |
| ACACIA RESH CORP | ACACIA TCH COM | 003881307 | 5 | 863 | SH | DEF | 11 |
| ACACIA RESH CORP | COMBIMTRX COM | 003881208 | 2 | 481 | SH | DEF | 11 |
| ACADIA RLTY TR | COM SH BEN INT | 004239109 | 93 | 8500 | SH | DEF | 2 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 13243 | 592790 | SH | DEF | 3 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 71204 | 3187300 | SH | DEF | 9 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 11 | 500 | SH | DEF | 2 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 4421 | 197900 | SH | DEF | 7 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 298 | 13325 | SH | DEF | 8 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 283 | 12085 | SH | DEF | 11 |
| ACCESS PHARMACEUTICALS INC | COM NEW | 00431M209 | 656 | 154333 | SH | DEF | 5 |
| ACCESS PHARMACEUTICALS INC | COM NEW | 00431M209 | 42 | 10000 | SH | DEF | 11 |
| ACCREDITED HOME LENDRS HLDG | COM | 00437P107 | 57 | 2000 | SH | DEF | 11 |
| ACCREDO HEALTH INC | COM | 00437V104 | 15 | 525 | SH | DEF | 2 |
| ACCREDO HEALTH INC | COM | 00437V104 | 30 | 936 | SH | DEF | 11 |
| ACE CASH EXPRESS INC | COM | 004403101 | 1544 | 105400 | SH | DEF | 6 |
| ACE LTD | ORD | G0070K103 | 651 | 18088 | SH | DEF | 11 |
| ACE LTD | ORD | G0070K103 | 417 | 12600 | SH | DEF | 3 |
| ACE LTD | ORD | G0070K103 | 1105 | 33400 | SH | DEF | 5 |
| ACE LTD | ORD | G0070K103 | 24057 | 727050 | SH | DEF | 6 |
| ACETO CORP | COM | 004446100 | 25 | 1800 | SH | DEF | 2 |
| ACM GOVT OPPORTUNITY FD INC | COM | 000918102 | 12 | 1375 | SH | DEF | 11 |
| ACM INCOME FUND INC | COM | 000912105 | 1677 | 202760 | SH | DEF | 11 |
| ACM MANAGED DLR INCOME FD | COM | 000949107 | 8 | 1000 | SH | DEF | 11 |

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|------------------------------|---------------|-----------|-------|---------|----|-----|----|
| ACM MANAGED INCOME FD INC | COM | 000919100 | 2 | 500 | SH | DEF | 11 |
| ACM MUN SECS INCOME FD INC | COM | 000942102 | 59 | 5106 | SH | DEF | 11 |
| ACRES GAMING INC | COM | 004936100 | 180 | 15700 | SH | DEF | 3 |
| ACTEL CORP | COM | 004934105 | 2009 | 83810 | SH | DEF | 3 |
| ACTION PRODS INTL INC | COM | 004920104 | 20 | 6000 | SH | DEF | 11 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 9210 | 764250 | SH | DEF | 6 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 5 | 385 | SH | DEF | 10 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 51 | 3361 | SH | DEF | 11 |
| ACTUANT CORP | CL A NEW | 00508X203 | 9259 | 164900 | SH | DEF | 3 |
| ACUITY BRANDS INC | COM | 00508Y102 | 6884 | 381200 | SH | DEF | 6 |
| ACUITY BRANDS INC | COM | 00508Y102 | 16597 | 918970 | SH | DEF | 3 |
| ACUITY BRANDS INC | COM | 00508Y102 | 9 | 475 | SH | DEF | 10 |
| ACUITY BRANDS INC | COM | 00508Y102 | 152 | 7075 | SH | DEF | 11 |
| ACUITY BRANDS INC | COM | 00508Y102 | 14 | 800 | SH | DEF | 2 |
| ACXIOM CORP | COM | 005125109 | 450 | 28600 | SH | DEF | 3 |
| ACXIOM CORP | COM | 005125109 | 63040 | 4000000 | SH | DEF | 9 |
| ACXIOM CORP | COM | 005125109 | 47280 | 3000000 | SH | DEF | 12 |
| ACXIOM CORP | COM | 005125109 | 887 | 55770 | SH | DEF | 11 |
| ACXIOM CORP | COM | 005125109 | 11024 | 699500 | SH | DEF | 7 |
| ADAMS EXPRESS CO | COM | 006212104 | 316 | 25445 | SH | DEF | 11 |
| ADAPTEC INC | COM | 00651F108 | 19 | 2250 | SH | DEF | 11 |
| ADAPTEC INC | COM | 00651F108 | 130 | 17200 | SH | DEF | 3 |
| ADE CORP MASS | COM | 00089C107 | 1277 | 72680 | SH | DEF | 3 |
| ADECCO SA | SPONSORED ADR | 006754105 | 617 | 49120 | SH | DEF | 6 |
| ADMINISTAFF INC | COM | 007094105 | 959 | 107840 | SH | DEF | 3 |
| ADOBE SYS INC | COM | 00724F101 | 295 | 6720 | SH | DEF | 11 |
| ADOBE SYS INC | COM | 00724F101 | 63 | 1600 | SH | DEF | 2 |
| ADVANCED AUTO PARTS INC | COM | 00751Y106 | 23 | 300 | SH | DEF | 11 |
| ADVANCED AUTO PARTS INC | COM | 00751Y106 | 7213 | 101740 | SH | DEF | 3 |
| ADVANCED DIGITAL INFORMATION | COM | 007525108 | 5 | 300 | SH | DEF | 11 |
| ADVANCED DIGITAL INFORMATION | COM | 007525108 | 5445 | 387570 | SH | DEF | 3 |
| ADVANCED ENERGY INDS | COM | 007973100 | 7 | 300 | SH | DEF | 11 |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 2 | 100 | SH | DEF | 11 |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 438 | 20900 | SH | DEF | 3 |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 900 | 42960 | SH | DEF | 6 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 4 | 208 | SH | DEF | 11 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | | 2 | SH | DEF | 1 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 16454 | 916160 | SH | DEF | 3 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 13 | 711 | SH | DEF | 2 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1059 | 95300 | SH | DEF | 6 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 243 | 16000 | SH | DEF | 11 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 784 | 70600 | SH | DEF | 2 |
| ADVANCED NEUROMODULATION SYS | COM | 00757t101 | 349 | 8750 | SH | DEF | 8 |
| ADVANCED NEUROMODULATION SYS | COM | 00757T101 | 15 | 375 | SH | DEF | 11 |
| ADVANCED PHOTONIX INC | CL A | 00754E107 | 7 | 3450 | SH | DEF | 11 |
| ADVANCEPCS | COM | 00790K109 | 44 | 850 | SH | DEF | 11 |
| ADVANCEPCS | COM | 00790K109 | 5258 | 115380 | SH | DEF | 3 |
| ADVANTA CORP | CL A | 007942105 | 10 | 895 | SH | DEF | 11 |
| ADVANTA CORP | CL A | 007942105 | 1409 | 128340 | SH | DEF | 6 |
| ADVENT CLAYMORE CV SECS & IN | COM | 00764C109 | 440 | 17618 | SH | DEF | 11 |
| ADVENT SOFTWARE INC | COM | 007974108 | 57 | 3520 | SH | DEF | 4 |
| ADVO INC | COM | 007585102 | 21734 | 522080 | SH | DEF | 3 |
| AEGON N V | ORD AMER REG | 007924103 | 68 | 5824 | SH | DEF | 2 |
| AEGON N V | ORD AMER REG | 007924103 | 80 | 6880 | SH | DEF | 10 |
| AEROPOSTALE | COM | 007865108 | 37 | 1190 | SH | DEF | 11 |
| AEROPOSTALE | COM | 007865108 | 3684 | 136200 | SH | DEF | 3 |
| AES CORP | COM | 00130H105 | 5 | 650 | SH | DEF | 10 |
| AES CORP | COM | 00130H105 | 4970 | 568002 | SH | DEF | 11 |
| AES CORP | COM | 00130H105 | 3 | 300 | SH | DEF | 13 |
| AES CORP | COM | 00130H105 | 273 | 36836 | SH | DEF | 5 |
| AES CORP | COM | 00130H105 | 1491 | 201000 | SH | DEF | |
| AES CORP | COM | 00130H105 | 59360 | 8000000 | SH | DEF | 12 |

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|------------------------------|--------------|-----------|--------|----------|----|-----|----|
| AES CORP | COM | 00130H105 | 254392 | 34284600 | SH | DEF | 7 |
| AES CORP | COM | 00130H105 | 23 | 3077 | SH | DEF | 2 |
| AES CORP | COM | 00130H105 | 490391 | 66090398 | SH | DEF | 9 |
| AES TR III | PFD CV 6.75% | 00808N202 | 50 | 1350 | SH | DEF | 10 |
| AES TR III | PFD CV 6.75% | 00808N202 | 1114 | 29900 | SH | DEF | 11 |
| AETHER SYS INC | COM | 00808V105 | 94 | 19616 | SH | DEF | 11 |
| AETHER SYS INC | COM | 00808v105 | 206 | 44970 | SH | DEF | 4 |
| AETNA INC NEW | COM | 00817Y108 | 34 | 550 | SH | DEF | 10 |
| AETNA INC NEW | COM | 00817Y108 | 6 | 100 | SH | DEF | 3 |
| AETNA INC NEW | COM | 00817Y108 | 92 | 1510 | SH | DEF | 6 |
| AETNA INC NEW | COM | 00817Y108 | 412 | 7168 | SH | DEF | 11 |
| AETNA INC NEW | COM | 00817y108 | 79 | 1300 | SH | DEF | 4 |
| AEW REAL ESTATE INCOME FD | COM | 00104H107 | 76 | 4500 | SH | DEF | 11 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 15 | 300 | SH | DEF | 4 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 223 | 4560 | SH | DEF | 11 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 57 | 900 | SH | DEF | 3 |
| AFFYMETRIX INC | COM | 00826T108 | 61 | 2900 | SH | DEF | 2 |
| AFFYMETRIX INC | COM | 00826T108 | 789 | 37580 | SH | DEF | 3 |
| AFFYMETRIX INC | COM | 00826T108 | 86 | 3340 | SH | DEF | 11 |
| AFLAC INC | COM | 001055102 | 2786 | 86261 | SH | DEF | 2 |
| AFLAC INC | COM | 001055102 | 113 | 3497 | SH | DEF | 8 |
| AFLAC INC | COM | 001055102 | 25 | 760 | SH | DEF | 10 |
| AFLAC INC | COM | 001055102 | 4576 | 141680 | SH | DEF | 3 |
| AFLAC INC | COM | 001055102 | 2348 | 64358 | SH | DEF | 11 |
| AFTERMARKET TECHNOLOGY CORP | COM | 008318107 | 4141 | 362970 | SH | DEF | 6 |
| AG SVCS AMER INC | COM | 001250109 | 290 | 49000 | SH | DEF | 6 |
| AGCO CORP | COM | 001084102 | 1013 | 56300 | SH | DEF | 11 |
| AGCO CORP | COM | 001084102 | 60 | 3500 | SH | DEF | 10 |
| AGERE SYS INC | CL A | 00845V100 | 47 | 13634 | SH | DEF | 11 |
| AGERE SYS INC | CL A | 00845V100 | | 8 | SH | DEF | 1 |
| AGERE SYS INC | CL B | 00845V209 | 116 | 34145 | SH | DEF | 11 |
| AGERE SYS INC | CL B | 00845V209 | 2 | 754 | SH | DEF | 2 |
| AGERE SYS INC | CL B | 00845V209 | 1 | 223 | SH | DEF | 1 |
| AGERE SYS INC | CL A | 00845V100 | 6172 | 2010369 | SH | DEF | 6 |
| AGERE SYS INC | CL A | 00845V100 | 0 | 28 | SH | DEF | 2 |
| AGILE SOFTWARE CORP DEL | COM | 00846X105 | 11 | 1000 | SH | DEF | 11 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 9760 | 441152 | SH | DEF | 6 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1836 | 73674 | SH | DEF | 11 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1234 | 55820 | SH | DEF | 2 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 34 | 1540 | SH | DEF | 10 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 8 | 380 | SH | DEF | 1 |
| AGL RES INC | COM | 001204106 | 11958 | 424480 | SH | DEF | 3 |
| AGL RES INC | COM | 001204106 | 22026 | 781900 | SH | DEF | 6 |
| AGL RES INC | COM | 001204106 | 1446 | 51371 | SH | DEF | 11 |
| AGL RES INC | COM | 001204106 | 56 | 1975 | SH | DEF | 10 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 1435 | 115500 | SH | DEF | 13 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 11 | 1000 | SH | DEF | 11 |
| AGREE REALTY CORP | COM | 008492100 | 23 | 900 | SH | DEF | 11 |
| AGRIUM INC | COM | 008916108 | 2831 | 225410 | SH | DEF | 3 |
| AGRIUM INC | COM | 008916108 | 13550 | 1084000 | SH | DEF | 13 |
| AIM SELECT REAL ESTATE INCM | SHS | 00888R107 | 210 | 13641 | SH | DEF | 11 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 132 | 2925 | SH | DEF | 2 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 11861 | 262907 | SH | DEF | 6 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 662 | 14675 | SH | DEF | 5 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 122 | 2700 | SH | DEF | 4 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 242 | 5375 | SH | DEF | 10 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 1322 | 29121 | SH | DEF | 11 |
| AIR T INC | COM | 009207101 | 1 | 200 | SH | DEF | 11 |
| AIRGAS INC | COM | 009363102 | 13 | 700 | SH | DEF | 11 |
| AIRNET COMMUNICATIONS CORP | COM | 00941P106 | 0 | 500 | SH | DEF | 11 |
| AIRNET SYS INC | COM | 009417106 | 178 | 44400 | SH | DEF | 6 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 38 | 2375 | SH | DEF | 11 |

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|------------------------------|---------------|-----------|--------|----------|----|-----|----|
| AK STL HLDG CORP | COM | 001547108 | 5 | 1931 | SH | DEF | 11 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | | 100 | SH | DEF | 1 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 17 | 2190 | SH | DEF | 11 |
| AKSYS LTD | COM | 010196103 | 2 | 300 | SH | DEF | 11 |
| AKTIEBOLAGETT ELECTROLUX | SPONSORED ADR | 010198208 | 81 | 1850 | SH | DEF | 2 |
| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 4721 | 151275 | SH | DEF | 6 |
| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 76 | 2410 | SH | DEF | 2 |
| ALABAMA NATL BANCORP DELA | COM | 010317105 | 409 | 8603 | SH | DEF | 2 |
| ALABAMA NATL BANCORP DELA | COM | 010317105 | 770 | 16200 | SH | DEF | 3 |
| ALARIS MEDICAL SYSTEMS INC | COM | 011637105 | 6742 | 406160 | SH | DEF | 3 |
| ALBANY INTL CORP | CL A | 012348108 | 2666 | 86452 | SH | DEF | 6 |
| ALBANY INTL CORP | CL A | 012348108 | 27054 | 877230 | SH | DEF | 3 |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 7612 | 514000 | SH | DEF | 6 |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 1 | 50 | SH | DEF | 11 |
| ALBEMARLE CORP | COM | 012653101 | 38 | 1371 | SH | DEF | 10 |
| ALBERTO CULVER CO | CL A | 013068200 | 1282 | 20225 | SH | DEF | 11 |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 69 | 1180 | SH | DEF | 10 |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 19 | 300 | SH | DEF | 11 |
| ALBERTO CULVER CO | CL A | 013068200 | 22 | 386 | SH | DEF | 10 |
| ALBERTSONS INC | COM | 013104104 | 434680 | 21131721 | SH | DEF | 9 |
| ALBERTSONS INC | COM | 013104104 | 212869 | 10348495 | SH | DEF | 7 |
| ALBERTSONS INC | COM | 013104104 | 14 | 700 | SH | DEF | 2 |
| ALBERTSONS INC | COM | 013104104 | 615 | 29910 | SH | DEF | 6 |
| ALBERTSONS INC | COM | 013104104 | 133 | 6481 | SH | DEF | 10 |
| ALBERTSONS INC | COM | 013104104 | 4344 | 214077 | SH | DEF | 11 |
| ALBERTSONS INC | COM | 013104104 | 342 | 12700 | SH | DEF | 13 |
| ALCAN INC | COM | 013716105 | 35593 | 930065 | SH | DEF | 13 |
| ALCAN INC | COM | 013716105 | 15 | 375 | SH | DEF | 11 |
| ALCATEL | SPONSORED ADR | 013904305 | 32 | 2700 | SH | DEF | 10 |
| ALCATEL | SPONSORED ADR | 013904305 | 232 | 19585 | SH | DEF | 2 |
| ALCOA INC | COM | 013817101 | 4 | 145 | SH | DEF | 4 |
| ALCOA INC | COM | 013817101 | 155 | 5926 | SH | DEF | 2 |
| ALCOA INC | COM | 013817101 | 4857 | 137500 | SH | DEF | 13 |
| ALCOA INC | COM | 013817101 | 92 | 3500 | SH | DEF | 10 |
| ALCOA INC | COM | 013817101 | 24628 | 939287 | SH | DEF | 6 |
| ALCOA INC | COM | 013817101 | 3129 | 119600 | SH | DEF | 3 |
| ALCOA INC | COM | 013817101 | 2452 | 77671 | SH | DEF | 11 |
| ALCON INC | COM SHS | H01301102 | 25 | 450 | SH | DEF | 11 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 1140 | 40200 | SH | DEF | 3 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 41 | 1325 | SH | DEF | 11 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 19185 | 673442 | SH | DEF | 6 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 17 | 1000 | SH | DEF | 2 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 4 | 200 | SH | DEF | 11 |
| ALFA CORP | COM | 015385107 | 622 | 49277 | SH | DEF | 6 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 34 | 2200 | SH | DEF | 11 |
| ALKERMES INC | COM | 01642T108 | 13 | 1000 | SH | DEF | 11 |
| ALKERMES INC | COM | 01642t108 | 12 | 850 | SH | DEF | 4 |
| ALKERMES INC | COM | 01642T108 | 2 | 130 | SH | DEF | 2 |
| ALL AMERICAN SEMICONDUCTOR I | COM NEW | 016557407 | 3 | 700 | SH | DEF | 11 |
| ALLEGHANY CORP DEL | COM | 017175100 | 6661 | 34045 | SH | DEF | 6 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 246 | 23259 | SH | DEF | 11 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 15727 | 1715358 | SH | DEF | 6 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 2 | 200 | SH | DEF | 10 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 5 | 555 | SH | DEF | 2 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 13 | 2000 | SH | DEF | 2 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 114 | 14926 | SH | DEF | 11 |
| ALLEGIANT BANCORP INC | COM | 017476102 | 1889 | 93500 | SH | DEF | 6 |
| ALLEGIANT BANCORP INC | COM | 017476102 | 11 | 500 | SH | DEF | 11 |
| ALLERGAN INC | COM | 018490102 | 104 | 1325 | SH | DEF | 10 |
| ALLERGAN INC | COM | 018490102 | 104 | 1379 | SH | DEF | 11 |
| ALLERGAN INC | COM | 018490102 | 2309 | 29325 | SH | DEF | 1 |
| ALLERGAN INC | COM | 018490102 | 252 | 3200 | SH | DEF | 2 |

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|------------------------------|-----------------|-----------|-------|---------|----|-----|----|
| ALLETE INC | COM | 018522102 | 22 | 810 | SH | DEF | 6 |
| ALLETE INC | COM | 018522102 | 88 | 3200 | SH | DEF | 3 |
| ALLETE INC | COM | 018522102 | 234 | 8539 | SH | DEF | 10 |
| ALLETE INC | COM | 018522102 | 254 | 8400 | SH | DEF | 11 |
| ALLETE INC | COM | 018522102 | 22 | 800 | SH | DEF | 2 |
| ALLIANCE BANCORP NEW ENG INC | COM | 01852Q109 | 4 | 100 | SH | DEF | 11 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PARTN | 01855A101 | 4745 | 141671 | SH | DEF | 6 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PARTN | 01855A101 | 1941 | 57947 | SH | DEF | 8 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PARTN | 01855A101 | 2130 | 63448 | SH | DEF | 11 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 1544 | 58500 | SH | DEF | 3 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 132 | 5000 | SH | DEF | 10 |
| ALLIANCE FINANCIAL CORP NY | COM | 019205103 | 15 | 550 | SH | DEF | 2 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 954 | 39320 | SH | DEF | 11 |
| ALLIANCE IMAGING INC | COM NEW | 018606202 | 2052 | 596500 | SH | DEF | 6 |
| ALLIANCE NATL MUN INCOME FD | COM | 01864U106 | 151 | 10982 | SH | DEF | 11 |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R108 | 341 | 11640 | SH | DEF | 11 |
| ALLIANCE WORLD DLR GV FD II | COM | 01879R106 | 428 | 34000 | SH | DEF | 11 |
| ALLIANCE WORLD DLR GV FD INC | COM | 018796102 | 166 | 13034 | SH | DEF | 11 |
| ALLIANT ENERGY CORP | COM | 018802108 | 9064 | 412010 | SH | DEF | 6 |
| ALLIANT ENERGY CORP | COM | 018802108 | 3168 | 131653 | SH | DEF | 11 |
| ALLIANT ENERGY CORP | COM | 018802108 | 103 | 4700 | SH | DEF | 3 |
| ALLIANT ENERGY CORP | COM | 018802108 | 40 | 1825 | SH | DEF | 10 |
| ALLIANT ENERGY CORP | COM | 018802108 | 22 | 1000 | SH | DEF | |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 107 | 2233 | SH | DEF | 2 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 119 | 2292 | SH | DEF | 11 |
| ALLIANZ AKTIENGESELLSCHAFT | SP ADR 1/10 SH | 018805101 | 9588 | 1070176 | SH | DEF | 6 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 43 | 1750 | SH | DEF | 10 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 48 | 2000 | SH | DEF | |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 3792 | 152583 | SH | DEF | 11 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 27 | 1090 | SH | DEF | 6 |
| ALLIED DEFENSE GROUP INC | COM | 019118108 | 1138 | 53900 | SH | DEF | 6 |
| ALLIED DEFENSE GROUP INC | COM | 019118108 | 4 | 200 | SH | DEF | 11 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 2 | 53 | SH | DEF | 10 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 1413 | 47435 | SH | DEF | 6 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 98 | 3300 | SH | DEF | 2 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 10451 | 967680 | SH | DEF | 6 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 14 | 1250 | SH | DEF | 11 |
| ALLMERICA FINL CORP | COM | 019754100 | -51 | -1920 | SH | DEF | 11 |
| ALLMERICA SECS TR | SH BEN INT | 019921105 | 220 | 23135 | SH | DEF | 11 |
| ALLOS THERAPEUTICS INC | COM | 019777101 | 3 | 1000 | SH | DEF | 11 |
| ALLOY INC | COM | 019855105 | 7 | 1500 | SH | DEF | 11 |
| ALLOY INC | COM | 019855105 | 1756 | 313559 | SH | DEF | 6 |
| ALLSTATE CORP | COM | 020002101 | 142 | 3875 | SH | DEF | 10 |
| ALLSTATE CORP | COM | 020002101 | 757 | 20724 | SH | DEF | 8 |
| ALLSTATE CORP | COM | 020002101 | 1438 | 39361 | SH | DEF | 6 |
| ALLSTATE CORP | COM | 020002101 | 5314 | 134528 | SH | DEF | 11 |
| ALLSTATE CORP | COM | 020002101 | 11229 | 307390 | SH | DEF | 3 |
| ALLSTATE CORP | COM | 020002101 | 268 | 7332 | SH | DEF | 2 |
| ALLTEL CORP | COM | 020039103 | 4649 | 100330 | SH | DEF | 3 |
| ALLTEL CORP | COM | 020039103 | 11898 | 256760 | SH | DEF | 4 |
| ALLTEL CORP | COM | 020039103 | 382 | 8240 | SH | DEF | 2 |
| ALLTEL CORP | CORP UNT 7.75% | 020039822 | 2311 | 35000 | SH | DEF | 13 |
| ALLTEL CORP | COM | 020039103 | 649 | 14000 | SH | DEF | 7 |
| ALLTEL CORP | COM | 020039103 | 8805 | 190000 | SH | DEF | 9 |
| ALLTEL CORP | CORP UNT 7.75% | 020039822 | 1439 | 29375 | SH | DEF | 11 |
| ALLTEL CORP | COM | 020039103 | 14465 | 306000 | SH | DEF | 11 |
| ALLTEL CORP | COM | 020039103 | 55 | 1181 | SH | DEF | 10 |
| ALLTEL CORP | COM | 020039103 | 6169 | 133115 | SH | DEF | 5 |
| ALLTEL CORP | COM | 020039103 | 2 | 50 | SH | DEF | 6 |
| ALMOST FAMILY INC | COM | 020409108 | 49 | 6000 | SH | DEF | 11 |
| ALPHARMA INC | CL A | 020813101 | 15896 | 854630 | SH | DEF | 3 |
| ALPHARMA INC | CL A | 020813101 | 25 | 1350 | SH | DEF | 11 |

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|------------------------------|----------------|-----------|---------|----------|----|-----|----|
| ALTAIR NANOTECHNOLOGIES INC | COM | 021373105 | 6 | 5500 | SH | DEF | 11 |
| ALTERA CORP | COM | 021441100 | 152 | 7500 | SH | DEF | 11 |
| ALTERA CORP | COM | 021441100 | 6 | 300 | SH | DEF | 2 |
| ALTIRIS INC | COM | 02148M100 | 15 | 450 | SH | DEF | 11 |
| ALTRIA GROUP INC | COM | 02209S103 | 8931 | 151000 | SH | DEF | 13 |
| ALTRIA GROUP INC | COM | 02209S103 | 18396 | 420000 | SH | DEF | 9 |
| ALTRIA GROUP INC | COM | 02209S103 | 291 | 6650 | SH | DEF | 10 |
| ALTRIA GROUP INC | COM | 02209S103 | 874 | 19950 | SH | DEF | 5 |
| ALTRIA GROUP INC | COM | 02209S103 | 1750 | 39943 | SH | DEF | 2 |
| ALTRIA GROUP INC | COM | 02209S103 | 8855 | 202180 | SH | DEF | 6 |
| ALTRIA GROUP INC | COM | 02209S103 | 34592 | 789776 | SH | DEF | 3 |
| ALTRIA GROUP INC | COM | 02209S103 | 12308 | 264688 | SH | DEF | 11 |
| AMAZON COM INC | COM | 023135106 | 13168 | 241965 | SH | DEF | 11 |
| AMAZON COM INC | COM | 023135106 | 241800 | 5000000 | SH | DEF | 12 |
| AMAZON COM INC | COM | 023135106 | 1718313 | 35531709 | SH | DEF | 9 |
| AMAZON COM INC | COM | 023135106 | 39 | 800 | SH | DEF | 2 |
| AMAZON COM INC | COM | 023135106 | 69 | 1050 | SH | DEF | 13 |
| AMAZON COM INC | COM | 023135106 | 720554 | 14899800 | SH | DEF | 7 |
| AMAZON COM INC | COM | 023135106 | 1507 | 31125 | SH | DEF | 8 |
| AMAZON COM INC | COM | 023135106 | 395 | 8148 | SH | DEF | 10 |
| AMB PROPERTY CORP | COM | 00163T109 | 24 | 800 | SH | DEF | 11 |
| AMB PROPERTY CORP | COM | 00163T109 | 18 | 600 | SH | DEF | 2 |
| AMBAC FINL GROUP INC | COM | 023139108 | 359 | 5077 | SH | DEF | 11 |
| AMBAC FINL GROUP INC | COM | 023139108 | 240 | 3755 | SH | DEF | 6 |
| AMBAC FINL GROUP INC | COM | 023139108 | 22 | 350 | SH | DEF | 2 |
| AMBAC FINL GROUP INC | COM | 023139108 | 84 | 1315 | SH | DEF | 10 |
| AMBAC FINL GROUP INC | COM | 023139108 | 28 | 325 | SH | DEF | 13 |
| AMBASSADORS GROUP INC | COM | 023177108 | 395 | 23216 | SH | DEF | 6 |
| AMC ENTMT INC | COM | 001669100 | 2322 | 173260 | SH | DEF | 3 |
| AMCOL INTL CORP | COM | 02341W103 | 33 | 2700 | SH | DEF | 6 |
| AMCOL INTL CORP | COM | 02341W103 | 205 | 16550 | SH | DEF | 3 |
| AMCOR LTD | ADR NEW | 02341R302 | 57 | 2400 | SH | DEF | 2 |
| AMCORE FINL INC | COM | 023912108 | 82 | 3250 | SH | DEF | 3 |
| AMDOCS LTD | ORD | G02602103 | 71835 | 3806114 | SH | DEF | 6 |
| AMDOCS LTD | ORD | G02602103 | 30336 | 1613600 | SH | DEF | 9 |
| AMDOCS LTD | ORD | G02602103 | 2417 | 128584 | SH | DEF | 7 |
| AMDOCS LTD | ORD | G02602103 | 31748 | 1688730 | SH | DEF | 3 |
| AMDOCS LTD | ORD | G02602103 | 259 | 12059 | SH | DEF | 11 |
| AMEN PPTYS INC | COM NEW | 023477201 | 0 | 75 | SH | DEF | 11 |
| AMERADA HESS CORP | COM | 023551104 | 590 | 11780 | SH | DEF | 6 |
| AMERADA HESS CORP | COM | 023551104 | 205 | 3978 | SH | DEF | 11 |
| AMERADA HESS CORP | COM | 023551104 | 106 | 2106 | SH | DEF | 8 |
| AMERADA HESS CORP | COM | 023551104 | | 2 | SH | DEF | 1 |
| AMERCO | COM | 023586100 | 4 | 200 | SH | DEF | 11 |
| AMEREN CORP | COM | 023608102 | 1481 | 33162 | SH | DEF | 11 |
| AMEREN CORP | COM | 023608102 | 13 | 300 | SH | DEF | 2 |
| AMEREN CORP | COM | 023608102 | 2268 | 52850 | SH | DEF | 8 |
| AMEREN CORP | COM | 023608102 | 68 | 1580 | SH | DEF | 6 |
| AMERIANA BANCORP | COM | 023613102 | 11 | 700 | SH | DEF | 11 |
| AMERICA FIRST APT INV INC | COM | 02363X104 | 206 | 20000 | SH | DEF | 11 |
| AMERICA FIRST REAL ESTATE IN | UNIT LTD PARTN | 02364Y101 | 12 | 1468 | SH | DEF | 11 |
| AMERICA FIRST TAX EX IVS L P | BEN UNIT CTF | 02364V107 | 273 | 37650 | SH | DEF | 11 |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | 02364W105 | 118 | 5124 | SH | DEF | 2 |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | 02364W105 | 1373 | 44000 | SH | DEF | 13 |
| AMERICA WEST HLDG CORP | CL B | 023657208 | 2234 | 229550 | SH | DEF | 3 |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 14769 | 499300 | SH | DEF | 6 |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 17315 | 585350 | SH | DEF | 3 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 3001 | 111137 | SH | DEF | 11 |
| AMERICAN CMNTY PPTYS TR | COM | 02520N106 | 2 | 250 | SH | DEF | 11 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 45 | 2815 | SH | DEF | 11 |
| AMERICAN ECOLOGY CORP | COM NEW | 025533407 | 16 | 3000 | SH | DEF | 11 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 1108 | 39311 | SH | DEF | 11 |

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|------------------------------|----------------|-----------|-------|--------|----|-----|----|
| AMERICAN ELEC PWR INC | COM | 025537101 | 459 | 15300 | SH | DEF | 3 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 86 | 2864 | SH | DEF | 2 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 9 | 300 | SH | DEF | 10 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 938 | 31250 | SH | DEF | 5 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 11778 | 392610 | SH | DEF | 6 |
| AMERICAN EXPRESS CO | COM | 025816109 | 3535 | 58100 | SH | DEF | 13 |
| AMERICAN EXPRESS CO | COM | 025816109 | 1017 | 22560 | SH | DEF | 4 |
| AMERICAN EXPRESS CO | COM | 025816109 | 400 | 8875 | SH | DEF | 10 |
| AMERICAN EXPRESS CO | COM | 025816109 | 10593 | 235092 | SH | DEF | 6 |
| AMERICAN EXPRESS CO | COM | 025816109 | 8367 | 185678 | SH | DEF | 3 |
| AMERICAN EXPRESS CO | COM | 025816109 | 23 | 500 | SH | DEF | 8 |
| AMERICAN EXPRESS CO | COM | 025816109 | 2622 | 58192 | SH | DEF | 2 |
| AMERICAN EXPRESS CO | COM | 025816109 | 10570 | 225230 | SH | DEF | 11 |
| AMERICAN EXPRESS CO | COM | 025816109 | 640 | 14200 | SH | DEF | 1 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 79 | 3639 | SH | DEF | 10 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 12723 | 584950 | SH | DEF | 6 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 25 | 1125 | SH | DEF | 11 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 27 | 1250 | SH | DEF | 2 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 682 | 44899 | SH | DEF | 11 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 11821 | 608375 | SH | DEF | 6 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 6 | 300 | SH | DEF | 2 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 11 | 500 | SH | DEF | 11 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 1053 | 54200 | SH | DEF | 3 |
| AMERICAN HOME MTG HLDGS INC | COM | 02660M108 | 1659 | 94400 | SH | DEF | 6 |
| AMERICAN INDEPENDENCE CORP | COM NEW | 026760405 | 121 | 10070 | SH | DEF | 11 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 5023 | 64462 | SH | DEF | 13 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 33333 | 577699 | SH | DEF | 3 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 6353 | 110108 | SH | DEF | 5 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 2812 | 48730 | SH | DEF | 8 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 6691 | 115967 | SH | DEF | 2 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 925 | 16030 | SH | DEF | 10 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 26473 | 458802 | SH | DEF | 1 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 8559 | 148333 | SH | DEF | 4 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 15593 | 256332 | SH | DEF | 11 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 21099 | 365514 | SH | DEF | 6 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 85 | 2200 | SH | DEF | 10 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 42 | 1098 | SH | DEF | 11 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 6755 | 174600 | SH | DEF | 1 |
| AMERICAN MED SEC GROUP INC | COM | 02744P101 | 2 | 100 | SH | DEF | 11 |
| AMERICAN MED SEC GROUP INC | COM | 02744P101 | 10256 | 504960 | SH | DEF | 3 |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | 4 | 179 | SH | DEF | 11 |
| AMERICAN MGMT SYS INC | COM | 027352103 | 22 | 1705 | SH | DEF | 10 |
| AMERICAN MGMT SYS INC | COM | 027352103 | 201 | 13555 | SH | DEF | 11 |
| AMERICAN MTG ACCEP CO | SH BEN INT | 027568104 | 33 | 2000 | SH | DEF | 11 |
| AMERICAN NATL BANKSHARES INC | COM | 027745108 | 100 | 4000 | SH | DEF | 11 |
| AMERICAN NATL INS CO | COM | 028591105 | 14 | 160 | SH | DEF | 6 |
| AMERICAN PAC CORP | COM | 028740108 | 16 | 1750 | SH | DEF | 11 |
| AMERICAN PHARMACEUTICALS PTN | COM | 02886P109 | 12 | 475 | SH | DEF | 11 |
| AMERICAN PHYSICIANS CAPITAL | COM | 028884104 | 11968 | 430750 | SH | DEF | 6 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 55 | 3200 | SH | DEF | 2 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 669 | 33060 | SH | DEF | 11 |
| AMERICAN REAL ESTATE PARTNR | DEPOSITRY UNIT | 029169109 | 29 | 2467 | SH | DEF | 11 |
| AMERICAN RETIREMENT CORP | COM | 028913101 | 0 | 100 | SH | DEF | 11 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 306 | 3196 | SH | DEF | 11 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 8 | 100 | SH | DEF | 6 |
| AMERICAN STRATEGIC INCM PTFL | COM | 030098107 | 5 | 420 | SH | DEF | 11 |
| AMERICAN STS WTR CO | COM | 029899101 | 27 | 1162 | SH | DEF | 10 |
| AMERICAN STS WTR CO | COM | 029899101 | 326 | 13312 | SH | DEF | 11 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 5 | 450 | SH | DEF | 1 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 138 | 14300 | SH | DEF | 11 |
| AMERICAN TECHNOLOGY CORP | COM NEW | 030145205 | 2 | 500 | SH | DEF | 11 |
| AMERICAN TOWER CORP | CL A | 029912201 | 276 | 23775 | SH | DEF | 11 |

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|-----------------------------|-----------------|-----------|--------|----------|----|-----|----|
| AMERICAN TOWER CORP | CL A | 029912201 | 130 | 12800 | SH | DEF | 5 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 10 | 215 | SH | DEF | 10 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 3988 | 89100 | SH | DEF | 3 |
| AMERICANWEST BANCORPORATION | COM | 03058P109 | 573 | 31331 | SH | DEF | 6 |
| AMERICREDIT CORP | COM | 03060R101 | 118450 | 11500000 | SH | DEF | 12 |
| AMERICREDIT CORP | COM | 03060R101 | 733 | 54680 | SH | DEF | 11 |
| AMERICREDIT CORP | COM | 03060R101 | 41200 | 4000000 | SH | DEF | 9 |
| AMERICREDIT CORP | COM | 03060R101 | 7836 | 760800 | SH | DEF | 7 |
| AMERIGAS PARTNERS L P | UNIT L P INT | 030975106 | 245 | 9035 | SH | DEF | 11 |
| AMERIGAS PARTNERS L P | UNIT L P INT | 030975106 | 199 | 7938 | SH | DEF | 8 |
| AMERIGROUP CORP | COM | 03073T102 | 25918 | 580730 | SH | DEF | 3 |
| AMERIGROUP CORP | COM | 03073T102 | 4 | 95 | SH | DEF | 11 |
| AMERISERV FINL INC | COM | 03074A102 | 2 | 400 | SH | DEF | 11 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 85 | 1502 | SH | DEF | 11 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 9 | 164 | SH | DEF | 2 |
| AMERISTAR CASINOS INC | COM | 03070Q101 | 1942 | 77600 | SH | DEF | 3 |
| AMERITRADE HLDG CORP NEW | COM | 03074K100 | 34 | 2500 | SH | DEF | 11 |
| AMERN STRATEGIC INCOME PTFL | COM | 030099105 | 24 | 1841 | SH | DEF | 11 |
| AMERON INTL INC | COM | 030710107 | 3235 | 98000 | SH | DEF | 6 |
| AMERON INTL INC | COM | 030710107 | 1261 | 38385 | SH | DEF | 11 |
| AMERUS GROUP CO | COM | 03072M108 | 1 | 39 | SH | DEF | 11 |
| AMERUS GROUP CO | COM | 03072M108 | 26572 | 781536 | SH | DEF | 6 |
| AMERUS GROUP CO | COM | 03072M108 | 4949 | 145550 | SH | DEF | 3 |
| AMETEK INC NEW | COM | 031100100 | 49 | 1050 | SH | DEF | 11 |
| AMETEK INC NEW | COM | 031100100 | 92 | 2150 | SH | DEF | 3 |
| AMGEN INC | COM | 031162100 | 1466 | 22720 | SH | DEF | 5 |
| AMGEN INC | COM | 031162100 | 9392 | 145571 | SH | DEF | 3 |
| AMGEN INC | COM | 031162100 | 19845 | 321319 | SH | DEF | 11 |
| AMGEN INC | COM | 031162100 | 3043 | 47171 | SH | DEF | 10 |
| AMGEN INC | COM | 031162100 | 1066 | 12250 | SH | DEF | 13 |
| AMGEN INC | COM | 031162100 | 3643 | 56421 | SH | DEF | 2 |
| AMGEN INC | COM | 031162100 | 321 | 4972 | SH | DEF | 4 |
| AMGEN INC | COM | 031162100 | 18708 | 289955 | SH | DEF | 1 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 6 | 300 | SH | DEF | 11 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 6882 | 484340 | SH | DEF | 3 |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 12096 | 744800 | SH | DEF | 6 |
| AMPAL AMERN ISRAEL CORP | PFD CV 6.50% | 032015307 | 2 | 204 | SH | DEF | 11 |
| AMPAL AMERN ISRAEL CORP | PFD CV 6.50% | 032015307 | 20 | 2228 | SH | DEF | 2 |
| AMPCO-PITTSBURGH CORP | COM | 032037103 | 1 | 100 | SH | DEF | 11 |
| AMPEX CORP DEL | CL A NEW | 032092306 | 0 | 100 | SH | DEF | 11 |
| AMPHENOL CORP NEW | CL A | 032095101 | 1431 | 24360 | SH | DEF | 11 |
| AMPHENOL CORP NEW | CL A | 032095101 | 20152 | 387160 | SH | DEF | 3 |
| AMR CORP | COM | 001765106 | 42 | 3170 | SH | DEF | 11 |
| AMREP CORP NEW | COM | 032159105 | 1 | 54 | SH | DEF | 2 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 436 | 20542 | SH | DEF | 6 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 1212 | 57100 | SH | DEF | 8 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 8 | 385 | SH | DEF | 10 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 6 | 300 | SH | DEF | 4 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 3159 | 133726 | SH | DEF | 11 |
| AMTECH SYS INC | COM PAR \$0.01N | 032332504 | 1 | 200 | SH | DEF | 11 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 34 | 1200 | SH | DEF | 2 |
| ANADARKO PETE CORP | COM | 032511107 | 1396 | 32010 | SH | DEF | 11 |
| ANADARKO PETE CORP | COM | 032511107 | 12319 | 295006 | SH | DEF | 1 |
| ANADARKO PETE CORP | COM | 032511107 | 1034 | 24761 | SH | DEF | 2 |
| ANADARKO PETE CORP | COM | 032511107 | 4009 | 96000 | SH | DEF | 9 |
| ANADARKO PETE CORP | COM | 032511107 | 8827 | 211259 | SH | DEF | 6 |
| ANADARKO PETE CORP | COM | 032511107 | 51 | 1216 | SH | DEF | 10 |
| ANADIGICS INC | COM | 032515108 | 0 | 90 | SH | DEF | 11 |
| ANALEX CORP | COM | 032653107 | 3 | 1000 | SH | DEF | 11 |
| ANALOG DEVICES INC | COM | 032654105 | 232 | 6105 | SH | DEF | 10 |
| ANALOG DEVICES INC | COM | 032654105 | 1104 | 24905 | SH | DEF | 11 |
| ANALOG DEVICES INC | COM | 032654105 | 160 | 4198 | SH | DEF | 2 |

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|----------------------------|----------------|-----------|--------|-------------|-----|----|
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 2888 | 60100 SH | DEF | 3 |
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 19 | 435 SH | DEF | 11 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 6497 | 276720 SH | DEF | 3 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 10449 | 444999 SH | DEF | 6 |
| ANDERSONS INC | COM | 034164103 | 1193 | 78300 SH | DEF | 6 |
| ANDREW CORP | COM | 034425108 | 52 | 4008 SH | DEF | 11 |
| ANDREW CORP | COM | 034425108 | 22 | 1775 SH | DEF | 2 |
| ANDREW CORP | COM | 034425108 | 1318 | 109117 SH | DEF | 3 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 2604 | 139550 SH | DEF | 3 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 79 | 3953 SH | DEF | 11 |
| ANGEION CORP | COM | 03462H404 | 0 | 1 SH | DEF | 11 |
| ANGELICA CORP | COM | 034663104 | 5616 | 295580 SH | DEF | 3 |
| ANGELICA CORP | COM | 034663104 | 33 | 1750 SH | DEF | 2 |
| ANGLO AMERN PLC | ADR | 03485P102 | 3819 | 206810 SH | DEF | 6 |
| ANGLOGOLD LTD | SPONSORED ADR | 035128206 | 38 | 1000 SH | DEF | 2 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 33 | 500 SH | DEF | 13 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 26131 | 529611 SH | DEF | 2 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 3052 | 61850 SH | DEF | 10 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 1838 | 37247 SH | DEF | 5 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 4552 | 92260 SH | DEF | 3 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 8472 | 171988 SH | DEF | 11 |
| ANIXTER INTL INC | COM | 035290105 | 32 | 1400 SH | DEF | 2 |
| ANIXTER INTL INC | COM | 035290105 | 7454 | 327340 SH | DEF | 3 |
| ANIXTER INTL INC | COM | 035290105 | 3 | 114 SH | DEF | 11 |
| ANNALY MTG MGMT INC | COM | 035710409 | 2793 | 170936 SH | DEF | 11 |
| ANNALY MTG MGMT INC | COM | 035710409 | 68 | 4150 SH | DEF | 10 |
| ANNALY MTG MGMT INC | COM | 035710409 | 103 | 6250 SH | DEF | 2 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 30237 | 940800 SH | DEF | 3 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 17 | 525 SH | DEF | 10 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 27 | 760 SH | DEF | 11 |
| ANSOFT CORP | COM | 036384105 | 4 | 300 SH | DEF | 11 |
| ANSWERTHINK INC | COM | 036916104 | 4 | 800 SH | DEF | 11 |
| ANSYS INC | COM | 03662Q105 | 2157 | 60700 SH | DEF | 3 |
| ANTEON INTL CORP | COM | 03674E108 | 345 | 10110 SH | DEF | 11 |
| ANTHEM INC | COM | 03674B104 | 205 | 2124 SH | DEF | 13 |
| ANTHEM INC | COM | 03674B104 | 15939 | 223460 SH | DEF | 3 |
| ANTHEM INC | COM | 03674B104 | 8991 | 126050 SH | DEF | 7 |
| ANTHEM INC | COM | 03674B104 | 50 | 706 SH | DEF | 2 |
| ANTHEM INC | COM | 03674B104 | 877 | 12818 SH | DEF | 11 |
| ANTHEM INC | COM | 03674B104 | 44938 | 630000 SH | DEF | 9 |
| ANTHRACITE CAP INC | COM | 037023108 | 348 | 34175 SH | DEF | 11 |
| ANTIGENICS INC DEL | COM | 037032109 | 30 | 2711 SH | DEF | 11 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 38 | 2700 SH | DEF | 11 |
| AOL TIME WARNER INC | COM | 00184A105 | 205698 | 13613400 SH | DEF | 7 |
| AOL TIME WARNER INC | COM | 00184A105 | 7516 | 497391 SH | DEF | 2 |
| AOL TIME WARNER INC | COM | 00184A105 | 551 | 36461 SH | DEF | 1 |
| AOL TIME WARNER INC | COM | 00184A105 | 2697 | 132200 SH | DEF | 13 |
| AOL TIME WARNER INC | COM | 00184a105 | 8 | 500 SH | DEF | 4 |
| AOL TIME WARNER INC | COM | 00184A105 | 15100 | 999314 SH | DEF | 3 |
| AOL TIME WARNER INC | COM | 00184A105 | 2065 | 136646 SH | DEF | 8 |
| AOL TIME WARNER INC | COM | 00184A105 | 717 | 47444 SH | DEF | 10 |
| AOL TIME WARNER INC | COM | 00184A105 | 2930 | 193920 SH | DEF | 6 |
| AOL TIME WARNER INC | COM | 00184A105 | 407978 | 27000498 SH | DEF | 9 |
| AON CORP | COM | 037389103 | 1913 | 87373 SH | DEF | 11 |
| AON CORP | COM | 037389103 | 13553 | 650000 SH | DEF | 12 |
| AON CORP | COM | 037389103 | 736 | 35298 SH | DEF | 10 |
| AON CORP | COM | 037389103 | 62 | 2970 SH | DEF | 6 |
| AP PHARMA INC | COM | 00202j104 | 4 | 1580 SH | DEF | 4 |
| APAC CUSTOMER SERVICES INC | COM | 00185E106 | 671 | 268544 SH | DEF | 6 |
| APACHE CORP | COM | 037411105 | 593 | 8548 SH | DEF | 1 |
| APACHE CORP | COM | 037411105 | 715 | 10308 SH | DEF | 2 |
| APACHE CORP | COM | 037411105 | 5891 | 84500 SH | DEF | 11 |

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|------------------------------|----------------|-----------|-------|---------|----|-----|----|
| APACHE CORP | COM | 037411105 | 1522 | 21955 | SH | DEF | 3 |
| APACHE CORP | COM | 037411105 | 562 | 8108 | SH | DEF | 5 |
| APACHE CORP | COM | 037411105 | 1281 | 18434 | SH | DEF | 6 |
| APACHE CORP | COM | 037411105 | 18 | 262 | SH | DEF | 10 |
| APACHE CORP | COM | 037411105 | 5339 | 77000 | SH | DEF | 9 |
| APARTMENT INVT & MGMT CO | PFD CV P \$.01 | 03748R861 | 40 | 1573 | SH | DEF | 11 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 79 | 2000 | SH | DEF | 2 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 521 | 12729 | SH | DEF | 11 |
| APEX MORTGAGE CAPITAL | COM | 037564101 | 117 | 19800 | SH | DEF | 11 |
| APEX MUN FD INC | COM | 037580107 | 30 | 3587 | SH | DEF | 11 |
| APEX SILVER MINES LTD | ORD | G04074103 | 555 | 41292 | SH | DEF | 11 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 10366 | 1000461 | SH | DEF | 6 |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 2324 | 111400 | SH | DEF | 3 |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 1919 | 87440 | SH | DEF | 11 |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 87 | 4150 | SH | DEF | 10 |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 2 | 100 | SH | DEF | 6 |
| APOLLO GROUP INC | COM UNV PHOENX | 037604204 | 3 | 50 | SH | DEF | 11 |
| APOLLO GROUP INC | CL A | 037604105 | 1008 | 15863 | SH | DEF | 11 |
| APOLLO GROUP INC | CL A | 037604105 | 45 | 500 | SH | DEF | 13 |
| APOLLO GROUP INC | COM UNV PHOENX | 037604204 | 27109 | 406620 | SH | DEF | 3 |
| APOLLO GROUP INC | CL A | 037604105 | 79 | 1200 | SH | DEF | 4 |
| APPLE COMPUTER INC | COM | 037833100 | 37 | 1800 | SH | DEF | 2 |
| APPLE COMPUTER INC | COM | 037833100 | 66 | 3200 | SH | DEF | 6 |
| APPLE COMPUTER INC | COM | 037833100 | 1955 | 85390 | SH | DEF | 11 |
| APPLE COMPUTER INC | COM | 037833100 | 305 | 14700 | SH | DEF | 5 |
| APPLE COMPUTER INC | COM | 037833100 | 369 | 13500 | SH | DEF | 13 |
| APPLEBEES INTL INC | COM | 037899101 | 353 | 9400 | SH | DEF | 11 |
| APPLERA CORP | COM CE GEN GRP | 038020202 | 110 | 8214 | SH | DEF | 11 |
| APPLERA CORP | COM CE GEN GRP | 038020202 | 2 | 200 | SH | DEF | 2 |
| APPLERA CORP | COM CE GEN GRP | 038020202 | 2642 | 226000 | SH | DEF | 6 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 21 | 960 | SH | DEF | 10 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 18 | 800 | SH | DEF | 2 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 97 | 4210 | SH | DEF | 11 |
| APPLIED DIGITAL SOLUTIONS | COM | 038188108 | 1 | 3700 | SH | DEF | 11 |
| APPLIED EXTRUSION TECHNOLOGI | COM | 038196101 | 12 | 5000 | SH | DEF | 11 |
| APPLIED FILMS CORP | COM | 038197109 | 431 | 14450 | SH | DEF | 3 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 3730 | 187700 | SH | DEF | 3 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 11 | 500 | SH | DEF | 11 |
| APPLIED MATLS INC | COM | 038222105 | 456 | 25176 | SH | DEF | 10 |
| APPLIED MATLS INC | COM | 038222105 | 238 | 13150 | SH | DEF | 5 |
| APPLIED MATLS INC | COM | 038222105 | 5772 | 246975 | SH | DEF | 11 |
| APPLIED MATLS INC | COM | 038222105 | 7704 | 424692 | SH | DEF | 2 |
| APPLIED MATLS INC | COM | 038222105 | 3064 | 169020 | SH | DEF | 3 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 3 | 600 | SH | DEF | 11 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 314 | 64700 | SH | DEF | 6 |
| APPLIED MOLECULAR EVOLUTION | COM | 03823E108 | 342 | 27550 | SH | DEF | 11 |
| APPLIED MOLECULAR EVOLUTION | COM | 03823E108 | 19 | 2200 | SH | DEF | 2 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 328 | 11299 | SH | DEF | 11 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 1233 | 45020 | SH | DEF | 3 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 55 | 2000 | SH | DEF | 10 |
| APT SATELLITE HOLDINGS LTD | SPONSORED ADR | 00203R105 | 45 | 21400 | SH | DEF | 2 |
| APTARGROUP INC | COM | 038336103 | 327 | 9128 | SH | DEF | 11 |
| APTARGROUP INC | COM | 038336103 | 6876 | 187410 | SH | DEF | 3 |
| AQUACELL TECHNOLOGIES INC | COM | 03840N107 | 69 | 45000 | SH | DEF | 11 |
| AQUILA INC | COM | 03840P102 | 65 | 16519 | SH | DEF | 11 |
| ARADIGM CORP | COM | 038505103 | 1 | 525 | SH | DEF | 13 |
| ARAMARK CORP | CL B | 038521100 | 11 | 400 | SH | DEF | 11 |
| ARAMARK CORP | CL B | 038521100 | 398 | 15900 | SH | DEF | 3 |
| ARBITRON INC | COM | 03875Q108 | 75 | 1898 | SH | DEF | 11 |
| ARBITRON INC | COM | 03875Q108 | 45 | 1282 | SH | DEF | 6 |
| ARCADIS N V | NY REGISTRY SH | 03923E107 | 262 | 28034 | SH | DEF | 6 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 8019 | 242500 | SH | DEF | 3 |

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|------------------------------|----------------|-----------|-------|---------|----|-----|----|
| ARCH CHEMICALS INC | COM | 03937R102 | 7615 | 366095 | SH | DEF | 6 |
| ARCH CHEMICALS INC | COM | 03937R102 | 9 | 393 | SH | DEF | 11 |
| ARCH COAL INC | COM | 039380100 | 5 | 246 | SH | DEF | 4 |
| ARCH COAL INC | COM | 039380100 | 7274 | 325180 | SH | DEF | 6 |
| ARCH COAL INC | PFD CV 5% PERP | 039380209 | 158 | 2300 | SH | DEF | 11 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 86 | 6536 | SH | DEF | 6 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 88 | 6731 | SH | DEF | 8 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 32 | 2440 | SH | DEF | 2 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 1247 | 86894 | SH | DEF | 11 |
| ARCHSTONE SMITH TR | COM | 039583109 | 1743 | 65281 | SH | DEF | 11 |
| ARCHSTONE SMITH TR | COM | 039583109 | 5 | 197 | SH | DEF | 10 |
| ARCHSTONE SMITH TR | COM | 039583109 | 9 | 334 | SH | DEF | 1 |
| ARCTIC CAT INC | COM | 039670104 | 540 | 28319 | SH | DEF | 6 |
| ARDEN RLTY INC | COM | 039793104 | 22 | 800 | SH | DEF | 11 |
| ARGONAUT GROUP INC | COM | 040157109 | 31 | 1921 | SH | DEF | 11 |
| ARGOSY GAMING CO | COM | 040228108 | 5 | 200 | SH | DEF | 11 |
| ARGOSY GAMING CO | COM | 040228108 | 56 | 2300 | SH | DEF | 3 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 16 | 2300 | SH | DEF | 11 |
| ARIBA INC | COM | 04033v104 | 1 | 200 | SH | DEF | 4 |
| ARIBA INC | COM | 04033V104 | 7 | 2250 | SH | DEF | 11 |
| ARISTOTLE CORP | COM NEW | 040448201 | 5 | 1030 | SH | DEF | 11 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 33 | 1000 | SH | DEF | 11 |
| ARQULE INC | COM | 04269E107 | 23 | 4500 | SH | DEF | 11 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 362 | 62373 | SH | DEF | 11 |
| ARROW ELECTRS INC | COM | 042735100 | 217 | 11800 | SH | DEF | 5 |
| ARROW ELECTRS INC | COM | 042735100 | 236 | 11050 | SH | DEF | 11 |
| ARROW ELECTRS INC | COM | 042735100 | 17 | 950 | SH | DEF | 6 |
| ARROW FINL CORP | COM | 042744102 | 0 | 0 | SH | DEF | 11 |
| ARROW FINL CORP | COM | 042744102 | 294 | 11299 | SH | DEF | 6 |
| ARROW INTL INC | COM | 042764100 | 55 | 2100 | SH | DEF | 11 |
| ARTESYN TECHNOLOGIES INC | COM | 043127109 | 140 | 18500 | SH | DEF | 3 |
| ARTISOFT INC | COM NEW | 04314L205 | 0 | 103 | SH | DEF | 11 |
| ARVINMERITOR INC | COM | 043353101 | 5 | 300 | SH | DEF | 10 |
| ARVINMERITOR INC | COM | 043353101 | 31158 | 1749490 | SH | DEF | 6 |
| ARVINMERITOR INC | COM | 043353101 | 40 | 2359 | SH | DEF | 11 |
| ARVINMERITOR INC | COM | 043353101 | 2387 | 134000 | SH | DEF | 3 |
| ASA LTD | COM | 002050102 | 599 | 13760 | SH | DEF | 11 |
| ASBURY AUTOMOTIVE GROUP INC | COM | 043436104 | 155 | 9300 | SH | DEF | 3 |
| ASBURY AUTOMOTIVE GROUP INC | COM | 043436104 | 2922 | 175500 | SH | DEF | 6 |
| ASCENTIAL SOFTWARE CORP | COM NEW | 04362P207 | 170 | 9200 | SH | DEF | 6 |
| ASCENTIAL SOFTWARE CORP | COM NEW | 04362P207 | 8 | 342 | SH | DEF | 11 |
| ASE TEST LTD | ORD | Y02516105 | 27362 | 3148625 | SH | DEF | 3 |
| ASHFORD HOSPITALITY TR INC | COM SHS | 044103109 | 633 | 69200 | SH | DEF | 11 |
| ASHLAND INC | COM | 044204105 | 33 | 1000 | SH | DEF | 4 |
| ASHLAND INC | COM | 044204105 | 77 | 2060 | SH | DEF | 11 |
| ASHLAND INC | COM | 044204105 | 21 | 640 | SH | DEF | 6 |
| ASIA PAC FD INC | COM | 044901106 | 54 | 3785 | SH | DEF | 11 |
| ASK JEEVES INC | COM | 045174109 | 5482 | 315260 | SH | DEF | 3 |
| ASPECT COMMUNICATIONS CORP | COM | 04523Q102 | 27 | 2000 | SH | DEF | 11 |
| ASPECT COMMUNICATIONS CORP | COM | 04523Q102 | 5987 | 718740 | SH | DEF | 3 |
| ASPECT MED SYS INC | COM | 045235108 | 3 | 300 | SH | DEF | 11 |
| ASSOCIATED BANC CORP | COM | 045487105 | 4 | 100 | SH | DEF | 6 |
| ASSOCIATED BANC CORP | COM | 045487105 | 244 | 5917 | SH | DEF | 11 |
| ASSOCIATED ESTATES RLTY CORP | COM | 045604105 | 10 | 1500 | SH | DEF | 10 |
| ASSOCIATED ESTATES RLTY CORP | COM | 045604105 | 32 | 4950 | SH | DEF | 11 |
| ASTEC INDS INC | COM | 046224101 | 10 | 800 | SH | DEF | 11 |
| ASTORIA FINL CORP | COM | 046265104 | 8 | 233 | SH | DEF | 11 |
| ASTORIA FINL CORP | COM | 046265104 | 62 | 2000 | SH | DEF | 2 |
| ASTORIA FINL CORP | COM | 046265104 | 22 | 710 | SH | DEF | 6 |
| ASTORIA FINL CORP | COM | 046265104 | 12 | 400 | SH | DEF | 10 |
| ASTRONICS CORP | COM | 046433108 | 256 | 64100 | SH | DEF | 6 |
| AT&T CORP | COM NEW | 001957505 | 36 | 1664 | SH | DEF | 10 |

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| AT&T CORP | COM NEW | 001957505 | | 20 | SH | DEF | 1 |
| AT&T CORP | COM NEW | 001957505 | 27 | 940 | SH | DEF | 13 |
| AT&T CORP | COM NEW | 001957505 | 1082 | 58201 | SH | DEF | 11 |
| AT&T CORP | COM NEW | 001957505 | 1179 | 54700 | SH | DEF | 3 |
| AT&T CORP | COM NEW | 001957505 | 1024 | 47527 | SH | DEF | 6 |
| AT&T CORP | COM NEW | 001957505 | 526 | 24417 | SH | DEF | 2 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 1369 | 188815 | SH | DEF | 11 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 41 | 5000 | SH | DEF | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 407 | 49781 | SH | DEF | 2 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | | 32 | SH | DEF | 1 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 27 | 3251 | SH | DEF | 10 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 4851 | 593007 | SH | DEF | 5 |
| AT&T WIRELESS SVCS INC | COM | 00209a106 | 9288 | 1135458 | SH | DEF | 4 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 1 | 64 | SH | DEF | 13 |
| ATARI INC | COM | 04651M105 | 29 | 7000 | SH | DEF | |
| ATC HEALTHCARE INC | CL A | 00209C102 | 5 | 7500 | SH | DEF | 11 |
| ATHEROGENICS INC | COM | 047439104 | 1323 | 80240 | SH | DEF | 11 |
| ATHEROGENICS INC | COM | 047439104 | 1172 | 70000 | SH | DEF | |
| ATI TECHNOLOGIES INC | COM | 001941103 | 3305 | 222420 | SH | DEF | 3 |
| ATI TECHNOLOGIES INC | COM | 001941103 | 32 | 2250 | SH | DEF | 11 |
| ATI TECHNOLOGIES INC | COM | 001941103 | 10461 | 711400 | SH | DEF | 13 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 21 | 1920 | SH | DEF | 11 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 7234 | 850000 | SH | DEF | 6 |
| ATLANTIC RLTY TR | SH BEN INT | 048798102 | 12 | 1000 | SH | DEF | 11 |
| ATLAS PIPELINE PARTNERS LP | UNIT L P INT | 049392103 | 2191 | 60871 | SH | DEF | 11 |
| ATMEL CORP | COM | 049513104 | 130 | 23070 | SH | DEF | 11 |
| ATMEL CORP | SDCV | 5/2 049513AE4 | 248 | 6000 | SH | DEF | 11 |
| ATMOS ENERGY CORP | COM | 049560105 | 66 | 2764 | SH | DEF | 2 |
| ATMOS ENERGY CORP | COM | 049560105 | 482 | 19692 | SH | DEF | 11 |
| ATWOOD OCEANICS INC | COM | 050095108 | 5 | 200 | SH | DEF | 10 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 1548 | 121345 | SH | DEF | 3 |
| AUDIOVOX CORP | CL A | 050757103 | 387 | 30800 | SH | DEF | 3 |
| AUDIOVOX CORP | CL A | 050757103 | 60 | 5000 | SH | DEF | 11 |
| AUTODESK INC | COM | 052769106 | 88 | 5175 | SH | DEF | 4 |
| AUTODESK INC | COM | 052769106 | 4766 | 280050 | SH | DEF | 3 |
| AUTODESK INC | COM | 052769106 | 1588 | 93150 | SH | DEF | 6 |
| AUTODESK INC | COM | 052769106 | 1335 | 69329 | SH | DEF | 11 |
| AUTODESK INC | COM | 052769106 | 62 | 3625 | SH | DEF | 10 |
| AUTOIMMUNE INC | COM | 052776101 | 10 | 6000 | SH | DEF | 11 |
| AUTOLIV INC | COM | 052800109 | 499 | 15070 | SH | DEF | 11 |
| AUTOLIV INC | COM | 052800109 | 10 | 318 | SH | DEF | 10 |
| AUTOLIV INC | COM | 052800109 | 23241 | 770350 | SH | DEF | 3 |
| AUTOLIV INC | COM | 052800109 | 18 | 613 | SH | DEF | 2 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 632 | 17640 | SH | DEF | 10 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 9262 | 258366 | SH | DEF | 3 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 12501 | 331231 | SH | DEF | 11 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 18707 | 521808 | SH | DEF | 1 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 1133 | 31607 | SH | DEF | 8 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 14582 | 406744 | SH | DEF | 2 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 13176 | 367541 | SH | DEF | 4 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 5463 | 152372 | SH | DEF | 5 |
| AUTONATION INC | COM | 05329W102 | 45 | 2560 | SH | DEF | 6 |
| AUTONATION INC | COM | 05329W102 | 144 | 8200 | SH | DEF | 3 |
| AUTONATION INC | COM | 05329W102 | 2 | 100 | SH | DEF | 11 |
| AUTOZONE INC | COM | 053332102 | 3887 | 40445 | SH | DEF | 11 |
| AUTOZONE INC | COM | 053332102 | 11621 | 129800 | SH | DEF | 3 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 193 | 4228 | SH | DEF | 11 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 16 | 350 | SH | DEF | 2 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 589 | 12590 | SH | DEF | 5 |
| AVANEX CORP | COM | 05348W109 | 94 | 18150 | SH | DEF | 11 |
| AVANIR PHARMACEUTICALS | CL A | 05348P104 | 1 | 500 | SH | DEF | 11 |
| AVANT IMMUNOTHERAPEUTICS INC | COM | 053491106 | 5 | 2075 | SH | DEF | 11 |

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|------------------------------|---------------|-----------|-------|---------|----|-----|----|
| AVATAR HLDGS INC | COM | 053494100 | 95 | 2900 | SH | DEF | 11 |
| AVAYA INC | COM | 053499109 | 289 | 22322 | SH | DEF | 11 |
| AVAYA INC | COM | 053499109 | 24 | 2204 | SH | DEF | 2 |
| AVAYA INC | COM | 053499109 | 11612 | 1065350 | SH | DEF | 3 |
| AVAYA INC | COM | 053499109 | | 33 | SH | DEF | 1 |
| AVENTIS | SPONSORED ADR | 053561106 | 3428 | 64850 | SH | DEF | 6 |
| AVENTIS | SPONSORED ADR | 053561106 | 54 | 1030 | SH | DEF | 2 |
| AVERY DENNISON CORP | COM | 053611109 | 595 | 11317 | SH | DEF | 11 |
| AVERY DENNISON CORP | COM | 053611109 | 96 | 1897 | SH | DEF | 10 |
| AVERY DENNISON CORP | COM | 053611109 | 47 | 935 | SH | DEF | 2 |
| AVI BIOPHARMA INC | COM | 002346104 | 303 | 62545 | SH | DEF | 11 |
| AVIALL INC NEW | COM | 05366B102 | 3053 | 246600 | SH | DEF | 6 |
| AVICI SYS INC | COM NEW | 05367L802 | 1 | 81 | SH | DEF | 11 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 33029 | 623190 | SH | DEF | 3 |
| AVIGEN INC | COM | 053690103 | 11 | 2100 | SH | DEF | |
| AVISTA CORP | COM | 05379B107 | 57 | 3350 | SH | DEF | 11 |
| AVISTA CORP | COM | 05379B107 | 788 | 50600 | SH | DEF | 6 |
| AVITAR INC NEW | COM | 053801106 | 0 | 1000 | SH | DEF | 11 |
| AVITAR INC NEW | COM | 053801106 | 4 | 20000 | SH | DEF | 5 |
| AVNET INC | COM | 053807103 | 357 | 18395 | SH | DEF | 11 |
| AVNET INC | COM | 053807103 | 191 | 11575 | SH | DEF | 5 |
| AVNET INC | COM | 053807103 | 18 | 1110 | SH | DEF | 6 |
| AVOCENT CORP | COM | 053893103 | 340 | 9000 | SH | DEF | 11 |
| AVOCENT CORP | COM | 053893103 | 9884 | 326315 | SH | DEF | 3 |
| AVON PRODS INC | COM | 054303102 | 1937 | 30000 | SH | DEF | 9 |
| AVON PRODS INC | COM | 054303102 | 367 | 5685 | SH | DEF | 10 |
| AVON PRODS INC | COM | 054303102 | 2137 | 31439 | SH | DEF | 11 |
| AVON PRODS INC | COM | 054303102 | 71 | 1100 | SH | DEF | 2 |
| AVX CORP NEW | COM | 002444107 | 3 | 230 | SH | DEF | 6 |
| AVX CORP NEW | COM | 002444107 | 15 | 1100 | SH | DEF | 2 |
| AVX CORP NEW | COM | 002444107 | 17 | 1175 | SH | DEF | 11 |
| AWARE INC MASS | COM | 05453N100 | 1 | 200 | SH | DEF | 11 |
| AXA | SPONSORED ADR | 054536107 | 285 | 16766 | SH | DEF | 2 |
| AXA | SPONSORED ADR | 054536107 | 4 | 236 | SH | DEF | 10 |
| AXA | SPONSORED ADR | 054536107 | 6240 | 359794 | SH | DEF | 6 |
| AXCAN PHARMA INC | COM | 054923107 | 10 | 775 | SH | DEF | 11 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 23 | 2827 | SH | DEF | 2 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 17 | 1642 | SH | DEF | 11 |
| AXEDA SYSTEMS INC | COM | 054959101 | 8 | 4901 | SH | DEF | 11 |
| AXIS CAPITAL HOLDINGS | SHS | G0692U109 | 486 | 19480 | SH | DEF | 3 |
| AXIS CAPITAL HOLDINGS | SHS | G0692U109 | 12309 | 493785 | SH | DEF | 6 |
| AXSYS TECHNOLOGIES INC | COM | 054615109 | 4 | 300 | SH | DEF | 11 |
| AZTAR CORP | COM | 054802103 | 1548 | 87400 | SH | DEF | 3 |
| AZTAR CORP | COM | 054802103 | 39520 | 2231498 | SH | DEF | 6 |
| AZTAR CORP | COM | 054802103 | 56 | 2700 | SH | DEF | 11 |
| AZZ INC | COM | 002474104 | 743 | 67900 | SH | DEF | 6 |
| B A S F A G | SPONSORED ADR | 055262505 | 2667 | 59858 | SH | DEF | 6 |
| B2B INTERNET HOLDRS TR | DEPOSTRY RCPT | 056033103 | 0 | 100 | SH | DEF | 11 |
| BACK YD BURGERS INC | COM | 05635W101 | 6 | 1000 | SH | DEF | 2 |
| BACK YD BURGERS INC | COM | 05635W101 | 39 | 5330 | SH | DEF | 11 |
| BADGER METER INC | COM | 056525108 | 15 | 400 | SH | DEF | 11 |
| BAIRNCO CORP | COM | 057097107 | 586 | 84100 | SH | DEF | 6 |
| BAKER HUGHES INC | COM | 057224107 | 337 | 11927 | SH | DEF | 11 |
| BAKER HUGHES INC | COM | 057224107 | 1029 | 34760 | SH | DEF | 10 |
| BAKER MICHAEL CORP | COM | 057149106 | 90 | 9500 | SH | DEF | 6 |
| BALDOR ELEC CO | COM | 057741100 | 173 | 8125 | SH | DEF | 11 |
| BALDOR ELEC CO | COM | 057741100 | 21 | 1000 | SH | DEF | 2 |
| BALL CORP | COM | 058498106 | 60 | 1065 | SH | DEF | 11 |
| BALL CORP | COM | 058498106 | 28880 | 533900 | SH | DEF | 6 |
| BALLARD PWR SYS INC | COM | 05858H104 | 64 | 4950 | SH | DEF | 11 |
| BALLY TOTAL FITNESS HLDG COR | COM | 05873K108 | 5842 | 675400 | SH | DEF | 6 |
| BALLY TOTAL FITNESS HLDG COR | COM | 05873K108 | 0 | 50 | SH | DEF | 11 |

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|------------------------------|------------------|-----------|--------|----------|----|-----|----|
| BANCFIRST CORP | COM | 05945F103 | 1060 | 20000 | SH | DEF | 6 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 501 | 47445 | SH | DEF | 6 |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 14561 | 398399 | SH | DEF | 6 |
| BANCO LATINOAMERICANO DE EXP | CL E | P16994132 | 2 | 115 | SH | DEF | 11 |
| BANCO SANTANDER CHILE NEW | SP ADR REP COM | 05965X109 | 3915 | 169500 | SH | DEF | 3 |
| BANCORP RHODE ISLAND INC | COM | 059690107 | 1404 | 49500 | SH | DEF | 1 |
| BANCORPSOUTH INC | COM | 059692103 | 16393 | 748550 | SH | DEF | 3 |
| BANCORPSOUTH INC | COM | 059692103 | 238 | 10124 | SH | DEF | 11 |
| BANDAG INC | CL A | 059815308 | 3990 | 130600 | SH | DEF | 6 |
| BANDAG INC | COM | 059815100 | 6 | 175 | SH | DEF | 11 |
| BANDAG INC | COM | 059815100 | 7190 | 213170 | SH | DEF | 3 |
| BANK HAWAII CORP | COM | 062540109 | 79 | 2004 | SH | DEF | 11 |
| BANK HAWAII CORP | COM | 062540109 | 10469 | 311750 | SH | DEF | 3 |
| BANK HAWAII CORP | COM | 062540109 | 4774 | 142170 | SH | DEF | 6 |
| BANK MONTREAL QUE | COM | 063671101 | 58317 | 1705370 | SH | DEF | 13 |
| BANK MONTREAL QUE | COM | 063671101 | 64 | 1700 | SH | DEF | 11 |
| BANK NEW YORK INC | COM | 064057102 | 283 | 9725 | SH | DEF | 4 |
| BANK NEW YORK INC | COM | 064057102 | 196 | 6723 | SH | DEF | 2 |
| BANK NEW YORK INC | COM | 064057102 | 1518 | 48665 | SH | DEF | 11 |
| BANK NEW YORK INC | COM | 064057102 | 221 | 7600 | SH | DEF | 10 |
| BANK NEW YORK INC | COM | 064057102 | 2568 | 88200 | SH | DEF | 3 |
| BANK NEW YORK INC | COM | 064057102 | 351 | 12050 | SH | DEF | 5 |
| BANK NEW YORK INC | COM | 064057102 | 509 | 17500 | SH | DEF | 1 |
| BANK NEW YORK INC | COM | 064057102 | 2109 | 72451 | SH | DEF | 8 |
| BANK NOVA SCOTIA HALIFAX | COM | 064149107 | 10 | 200 | SH | DEF | 11 |
| BANK NOVA SCOTIA HALIFAX | COM | 064149107 | 62647 | 1355807 | SH | DEF | 13 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 827 | 10602 | SH | DEF | 2 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 432 | 5532 | SH | DEF | 8 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 2535 | 32478 | SH | DEF | 5 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 23951 | 306905 | SH | DEF | 3 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 4514 | 57845 | SH | DEF | 10 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 13399 | 171700 | SH | DEF | 9 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 26770 | 353495 | SH | DEF | 11 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 9 | 120 | SH | DEF | 4 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 779 | 9974 | SH | DEF | 1 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 598 | 5675 | SH | DEF | 13 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 47698 | 611128 | SH | DEF | 6 |
| BANK OF BERMUDA LTD | SHS | G07644100 | 24 | 628 | SH | DEF | 2 |
| BANK OF GRANITE CORP | COM | 062401104 | 13 | 585 | SH | DEF | 11 |
| BANK OF THE OZARKS INC | COM | 063904106 | 894 | 20080 | SH | DEF | 3 |
| BANK ONE CORP | COM | 06423A103 | 1221 | 31582 | SH | DEF | 10 |
| BANK ONE CORP | COM | 06423A103 | 13 | 349 | SH | DEF | 8 |
| BANK ONE CORP | COM | 06423A103 | 457360 | 11833367 | SH | DEF | 9 |
| BANK ONE CORP | COM | 06423A103 | 8652 | 203815 | SH | DEF | 11 |
| BANK ONE CORP | COM | 06423A103 | 4737 | 122571 | SH | DEF | 6 |
| BANK ONE CORP | COM | 06423A103 | 238565 | 6172440 | SH | DEF | 7 |
| BANK ONE CORP | COM | 06423A103 | 1135 | 22000 | SH | DEF | 13 |
| BANK ONE CORP | COM | 06423A103 | 275 | 7128 | SH | DEF | 2 |
| BANK ONE CORP | COM | 06423A103 | 5326 | 137810 | SH | DEF | 3 |
| BANK ONE CORP | COM | 06423a103 | 15 | 400 | SH | DEF | 4 |
| BANK UTD CORP LITIGATN CONT | RIGHT 99/99/9999 | 065416117 | 0 | 500 | SH | DEF | 11 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 1948 | 62198 | SH | DEF | 11 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 5378 | 190575 | SH | DEF | 1 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 3015 | 106841 | SH | DEF | 7 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 19 | 690 | SH | DEF | 10 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 150 | 5300 | SH | DEF | 3 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 42 | 1500 | SH | DEF | 6 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 45152 | 1600000 | SH | DEF | 9 |
| BANNER CORP | COM | 06652V109 | 8 | 370 | SH | DEF | 3 |
| BARD C R INC | COM | 067383109 | 4332 | 61020 | SH | DEF | 3 |
| BARD C R INC | COM | 067383109 | 1526 | 19060 | SH | DEF | 11 |
| BARNES & NOBLE INC | COM | 067774109 | 1695 | 56880 | SH | DEF | 11 |

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|------------------------|---------------|-----------|--------|---------|----|-----|----|
| BARNES & NOBLE INC | COM | 067774109 | 8760 | 344750 | SH | DEF | 3 |
| BARNES & NOBLE INC | COM | 067774109 | 28746 | 1131295 | SH | DEF | 6 |
| BARNES & NOBLE INC | COM | 067774109 | 5 | 215 | SH | DEF | 10 |
| BARNES GROUP INC | COM | 067806109 | 47 | 1800 | SH | DEF | 10 |
| BARNESANDNOBLE COM INC | CL A | 067846105 | 6 | 2500 | SH | DEF | 11 |
| BARR LABS INC | COM | 068306109 | 550 | 7164 | SH | DEF | 11 |
| BARR LABS INC | COM | 068306109 | 24 | 350 | SH | DEF | 4 |
| BARRA INC | COM | 068313105 | 104 | 2760 | SH | DEF | 3 |
| BARRICK GOLD CORP | COM | 067901108 | 66 | 3498 | SH | DEF | 10 |
| BARRICK GOLD CORP | COM | 067901108 | 83 | 4400 | SH | DEF | |
| BARRICK GOLD CORP | COM | 067901108 | 40158 | 2156340 | SH | DEF | 13 |
| BARRICK GOLD CORP | COM | 067901108 | 1777 | 91292 | SH | DEF | 11 |
| BARRY R G CORP OHIO | COM | 068798107 | 7 | 1312 | SH | DEF | 11 |
| BAUSCH & LOMB INC | COM | 071707103 | 180 | 4070 | SH | DEF | 2 |
| BAUSCH & LOMB INC | COM | 071707103 | 5 | 110 | SH | DEF | 6 |
| BAUSCH & LOMB INC | COM | 071707103 | 161 | 3346 | SH | DEF | 11 |
| BAUSCH & LOMB INC | COM | 071707103 | 27261 | 617460 | SH | DEF | 3 |
| BAUSCH & LOMB INC | COM | 071707103 | 517 | 11702 | SH | DEF | 8 |
| BAXTER INTL INC | COM | 071813109 | 145832 | 5018300 | SH | DEF | 7 |
| BAXTER INTL INC | COM | 071813109 | 8298 | 285545 | SH | DEF | 2 |
| BAXTER INTL INC | COM | 071813109 | 782 | 26900 | SH | DEF | 6 |
| BAXTER INTL INC | CORP UNITS 7% | 071813406 | 2340 | 33000 | SH | DEF | 13 |
| BAXTER INTL INC | COM | 071813109 | 271225 | 9333281 | SH | DEF | 9 |
| BAXTER INTL INC | COM | 071813109 | 19 | 644 | SH | DEF | 4 |
| BAXTER INTL INC | COM | 071813109 | 416 | 14306 | SH | DEF | 10 |
| BAXTER INTL INC | COM | 071813109 | 9107 | 342638 | SH | DEF | 11 |
| BAXTER INTL INC | CORP UNITS 7% | 071813406 | 866 | 17518 | SH | DEF | 11 |
| BAXTER INTL INC | COM | 071813109 | 690 | 23745 | SH | DEF | 5 |
| BAXTER INTL INC | COM | 071813109 | 8319 | 212000 | SH | DEF | 13 |
| BAXTER INTL INC | COM | 071813109 | 1402 | 48236 | SH | DEF | 8 |
| BAXTER INTL INC | COM | 071813109 | 430 | 14804 | SH | DEF | 3 |
| BAY VIEW CAP CORP DEL | COM | 07262L101 | 63 | 10400 | SH | DEF | 11 |
| BAYCORP HLDGS CORP | COM | 072728108 | 67 | 4801 | SH | DEF | 6 |
| BAYER A G | SPONSORED ADR | 072730302 | 96 | 4470 | SH | DEF | 2 |
| BB&T CORP | COM | 054937107 | 1560 | 43442 | SH | DEF | 2 |
| BB&T CORP | COM | 054937107 | 17502 | 452589 | SH | DEF | 11 |
| BB&T CORP | COM | 054937107 | 2 | 50 | SH | DEF | 6 |
| BB&T CORP | COM | 054937107 | 92 | 2569 | SH | DEF | 10 |
| BB&T CORP | COM | 054937107 | 54 | 1500 | SH | DEF | 1 |
| BCE INC | COM | 05534B109 | 1049 | 48150 | SH | DEF | 6 |
| BCE INC | COM | 05534B109 | 160 | 7325 | SH | DEF | 2 |
| BCE INC | COM | 05534B109 | 56626 | 2652356 | SH | DEF | 13 |
| BCE INC | COM | 05534B109 | 48 | 2141 | SH | DEF | 11 |
| BCSB BANKCORP INC | COM | 054948104 | 10 | 600 | SH | DEF | 11 |
| BE AEROSPACE INC | COM | 073302101 | 1 | 100 | SH | DEF | 11 |
| BEA SYS INC | COM | 073325102 | 913 | 65715 | SH | DEF | 11 |
| BEA SYS INC | COM | 073325102 | 42 | 3500 | SH | DEF | 10 |
| BEACON POWER CORP | COM | 073677106 | 0 | 347 | SH | DEF | 11 |
| BEAR STEARNS COS INC | COM | 073902108 | 10 | 100 | SH | DEF | 13 |
| BEAR STEARNS COS INC | COM | 073902108 | 700 | 9364 | SH | DEF | 5 |
| BEAR STEARNS COS INC | COM | 073902108 | 873 | 11450 | SH | DEF | 11 |
| BEAR STEARNS COS INC | COM | 073902108 | 24 | 321 | SH | DEF | 10 |
| BEAR STEARNS COS INC | COM | 073902108 | 19459 | 260080 | SH | DEF | 6 |
| BEAR STEARNS COS INC | COM | 073902108 | 447 | 5975 | SH | DEF | 2 |
| BEARINGPOINT INC | COM | 074002106 | 682 | 72575 | SH | DEF | 11 |
| BEARINGPOINT INC | COM | 074002106 | 2102 | 263379 | SH | DEF | 6 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 2452 | 24645 | SH | DEF | 11 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 4728 | 56021 | SH | DEF | 6 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 8839 | 104730 | SH | DEF | 3 |
| BECKMAN COULTER INC | COM | 075811109 | 397 | 8710 | SH | DEF | 3 |
| BECKMAN COULTER INC | COM | 075811109 | 169 | 3705 | SH | DEF | 10 |
| BECKMAN COULTER INC | COM | 075811109 | 2 | 50 | SH | DEF | 6 |

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|----------------------------|----------------|-----------|-------|--------|----|-----|----|
| BECKMAN COULTER INC | COM | 075811109 | 2257 | 45457 | SH | DEF | 11 |
| BECTON DICKINSON & CO | COM | 075887109 | 558 | 15450 | SH | DEF | 6 |
| BECTON DICKINSON & CO | COM | 075887109 | 585 | 16200 | SH | DEF | 5 |
| BECTON DICKINSON & CO | COM | 075887109 | 36 | 1000 | SH | DEF | 2 |
| BECTON DICKINSON & CO | COM | 075887109 | 3241 | 88647 | SH | DEF | 11 |
| BECTON DICKINSON & CO | COM | 075887109 | 9812 | 271640 | SH | DEF | 3 |
| BED BATH & BEYOND INC | COM | 075896100 | 21 | 400 | SH | DEF | 13 |
| BED BATH & BEYOND INC | COM | 075896100 | 38 | 1000 | SH | DEF | 4 |
| BED BATH & BEYOND INC | COM | 075896100 | 19 | 500 | SH | DEF | 1 |
| BED BATH & BEYOND INC | COM | 075896100 | 1239 | 29323 | SH | DEF | 11 |
| BED BATH & BEYOND INC | COM | 075896100 | 5 | 135 | SH | DEF | 10 |
| BEDFORD PPTY INVS INC | COM PAR \$0.02 | 076446301 | 3689 | 142160 | SH | DEF | 3 |
| BEDFORD PPTY INVS INC | COM PAR \$0.02 | 076446301 | 1862 | 71743 | SH | DEF | 8 |
| BEI TECHNOLOGIES INC | COM | 05538P104 | 7 | 465 | SH | DEF | 10 |
| BEL FUSE INC | CL B | 077347300 | 4 | 150 | SH | DEF | 11 |
| BELLSOUTH CORP | COM | 079860102 | 11 | 484 | SH | DEF | 4 |
| BELLSOUTH CORP | COM | 079860102 | 3204 | 135321 | SH | DEF | 2 |
| BELLSOUTH CORP | COM | 079860102 | 175 | 7381 | SH | DEF | 8 |
| BELLSOUTH CORP | COM | 079860102 | 531 | 22402 | SH | DEF | 1 |
| BELLSOUTH CORP | COM | 079860102 | 377 | 15914 | SH | DEF | 5 |
| BELLSOUTH CORP | COM | 079860102 | 8154 | 309937 | SH | DEF | 11 |
| BELLSOUTH CORP | COM | 079860102 | 451 | 19039 | SH | DEF | 10 |
| BELLSOUTH CORP | COM | 079860102 | 8419 | 355548 | SH | DEF | 3 |
| BELLSOUTH CORP | COM | 079860102 | 508 | 21469 | SH | DEF | 6 |
| BELLSOUTH CORP | COM | 079860102 | 32 | 1000 | SH | DEF | 13 |
| BELMONT BANCORP | COM | 080162100 | 16 | 2808 | SH | DEF | 11 |
| BELMONT BANCORP | COM | 080162100 | 22 | 4183 | SH | DEF | 10 |
| BELO CORP | COM SER A | 080555105 | 1840 | 75860 | SH | DEF | 2 |
| BELO CORP | COM SER A | 080555105 | 994 | 36458 | SH | DEF | 11 |
| BELO CORP | COM SER A | 080555105 | 26 | 1060 | SH | DEF | 6 |
| BEMIS INC | COM | 081437105 | 94 | 2025 | SH | DEF | 11 |
| BEMIS INC | COM | 081437105 | 764 | 17239 | SH | DEF | 5 |
| BEMIS INC | COM | 081437105 | 2 | 50 | SH | DEF | 6 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 39913 | 944240 | SH | DEF | 3 |
| BENIHANA INC | CL A | 082047200 | 736 | 67830 | SH | DEF | 6 |
| BERKLEY W R CORP | COM | 084423102 | 19 | 562 | SH | DEF | 11 |
| BERKLEY W R CORP | COM | 084423102 | 72 | 2100 | SH | DEF | 4 |
| BERKLEY W R CORP | COM | 084423102 | 1028 | 30020 | SH | DEF | 3 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 9238 | 3701 | SH | DEF | 6 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 18588 | 7170 | SH | DEF | 11 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 4950 | 66 | SH | DEF | 10 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 3205 | 1284 | SH | DEF | 5 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 559 | 224 | SH | DEF | 10 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 2490 | 32 | SH | DEF | 11 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 427 | 171 | SH | DEF | 1 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 30150 | 402 | SH | DEF | 2 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 15261 | 6114 | SH | DEF | 7 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 1156 | 463 | SH | DEF | 2 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 2269 | 909 | SH | DEF | 4 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 300 | 4 | SH | DEF | 4 |
| BERRY PETE CO | CL A | 085789105 | 6054 | 331200 | SH | DEF | 6 |
| BEST BUY INC | COM | 086516101 | 10 | 200 | SH | DEF | 2 |
| BEST BUY INC | COM | 086516101 | 8 | 160 | SH | DEF | 3 |
| BEST BUY INC | COM | 086516101 | 3209 | 50000 | SH | DEF | 13 |
| BEST BUY INC | COM | 086516101 | 2470 | 42355 | SH | DEF | 11 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 3224 | 544600 | SH | DEF | 6 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 2238 | 378000 | SH | DEF | 3 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 21 | 3500 | SH | DEF | 11 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 109 | 18387 | SH | DEF | 8 |
| BG PLC | ADR FIN INST N | 055434203 | 444 | 19935 | SH | DEF | 6 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 5892 | 413273 | SH | DEF | 6 |
| BIG 5 SPORTING GOODS CORP | COM | 08915P101 | 701 | 45900 | SH | DEF | 3 |

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|------------------------------|----------------|-----------|-------|---------|----|-----|----|
| BIG LOTS INC | COM | 089302103 | 3 | 200 | SH | DEF | 2 |
| BIG LOTS INC | COM | 089302103 | 3764 | 238050 | SH | DEF | 7 |
| BIG LOTS INC | COM | 089302103 | 53359 | 3375000 | SH | DEF | 9 |
| BINDVIEW DEV CORP | COM | 090327107 | 7 | 3000 | SH | DEF | 11 |
| BIO RAD LABS INC | CL A | 090572207 | 31 | 600 | SH | DEF | 4 |
| BIO RAD LABS INC | CL A | 090572207 | 77 | 1500 | SH | DEF | 3 |
| BIO RAD LABS INC | CL A | 090572207 | 961 | 18385 | SH | DEF | 11 |
| BIOENVISION INC | COM | 09059N100 | 10 | 2000 | SH | DEF | 11 |
| BIOGEN INC | COM | 090597105 | 705 | 18500 | SH | DEF | 3 |
| BIOGEN INC | COM | 090597105 | 764 | 18887 | SH | DEF | 11 |
| BIOGEN INC | COM | 090597105 | 948 | 24869 | SH | DEF | 8 |
| BIOJECT MED TECH INC | COM NEW | 09059T206 | 1 | 200 | SH | DEF | 11 |
| BIOLASE TECHNOLOGY INC | COM | 090911108 | 28 | 2100 | SH | DEF | 11 |
| BIOMET INC | COM | 090613100 | 808 | 24125 | SH | DEF | 5 |
| BIOMET INC | COM | 090613100 | 5920 | 176125 | SH | DEF | 1 |
| BIOMET INC | COM | 090613100 | 18062 | 537387 | SH | DEF | 2 |
| BIOMET INC | COM | 090613100 | 93 | 2787 | SH | DEF | 10 |
| BIOMET INC | COM | 090613100 | 7106 | 198152 | SH | DEF | 11 |
| BIOPURE CORP | CL A | 09065H105 | 31 | 9100 | SH | DEF | 11 |
| BIORELIANCE CORP | COM | 090951104 | 5 | 140 | SH | DEF | 11 |
| BIOSITE INC | COM | 090945106 | 26 | 1000 | SH | DEF | 11 |
| BIOSPHERE MEDICAL INC | COM | 09066V103 | 2 | 700 | SH | DEF | 11 |
| BIOTECH HOLDERS TR | DEPOSTRY RCPTS | 09067D201 | 387 | 3000 | SH | DEF | 2 |
| BIOTECH HOLDERS TR | DEPOSTRY RCPTS | 09067D201 | 39 | 300 | SH | DEF | 11 |
| BIOTIME INC | COM | 09066L105 | 0 | 100 | SH | DEF | 11 |
| BIOVAIL CORP | COM | 09067J109 | 108 | 4470 | SH | DEF | 11 |
| BIOVAIL CORP | COM | 09067J109 | 5 | 147 | SH | DEF | 2 |
| BIOVAIL CORP | COM | 09067J109 | 13556 | 369000 | SH | DEF | 13 |
| BIOVAIL CORP | COM | 09067J109 | 171 | 4600 | SH | DEF | 6 |
| BISYS GROUP INC | COM | 055472104 | 4 | 300 | SH | DEF | 10 |
| BISYS GROUP INC | COM | 055472104 | 6590 | 501120 | SH | DEF | 6 |
| BISYS GROUP INC | COM | 055472104 | 233 | 16275 | SH | DEF | 11 |
| BJ SVCS CO | COM | 055482103 | 89 | 2720 | SH | DEF | 11 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 1281 | 49862 | SH | DEF | 11 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 242 | 12480 | SH | DEF | 5 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 52631 | 2708145 | SH | DEF | 6 |
| BLACK & DECKER CORP | COM | 091797100 | 1082 | 26677 | SH | DEF | 8 |
| BLACK & DECKER CORP | COM | 091797100 | 138 | 3400 | SH | DEF | 3 |
| BLACK & DECKER CORP | COM | 091797100 | 12 | 300 | SH | DEF | 4 |
| BLACK & DECKER CORP | COM | 091797100 | 2536 | 53052 | SH | DEF | 11 |
| BLACK & DECKER CORP | COM | 091797100 | 31 | 760 | SH | DEF | 6 |
| BLACK & DECKER CORP | COM | 091797100 | 47 | 1150 | SH | DEF | 10 |
| BLACK & DECKER CORP | COM | 091797100 | 3092 | 76252 | SH | DEF | 2 |
| BLACK BOX CORP DEL | COM | 091826107 | 78 | 1800 | SH | DEF | 11 |
| BLACK BOX CORP DEL | COM | 091826107 | 7497 | 188331 | SH | DEF | 6 |
| BLACK HILLS CORP | COM | 092113109 | 2 | 50 | SH | DEF | 10 |
| BLACK HILLS CORP | COM | 092113109 | 19574 | 634300 | SH | DEF | 6 |
| BLACK HILLS CORP | COM | 092113109 | 718 | 22306 | SH | DEF | 11 |
| BLACK HILLS CORP | COM | 092113109 | 191 | 6200 | SH | DEF | 3 |
| BLACKROCK BROAD INVT GRD 200 | COM | 09247Q106 | 11 | 675 | SH | DEF | 11 |
| BLACKROCK CORE BD TR | SHS BEN INT | 09249E101 | 216 | 15954 | SH | DEF | 11 |
| BLACKROCK FL INS MUN INC TR | COM | 09250G102 | 49 | 3500 | SH | DEF | 11 |
| BLACKROCK FL INSD MUN 2008 T | COM | 09247H106 | 142 | 8866 | SH | DEF | 11 |
| BLACKROCK FLA INVT QUALITY M | COM | 09247B109 | 33 | 2250 | SH | DEF | 11 |
| BLACKROCK FLA MUN INCOME TR | SH BEN INT | 09248H105 | 88 | 6594 | SH | DEF | 11 |
| BLACKROCK HIGH YIELD TR | SH BEN INT | 09248N102 | 92 | 8966 | SH | DEF | 11 |
| BLACKROCK INC | CL A | 09247X101 | 172 | 3500 | SH | DEF | 3 |
| BLACKROCK INCOME OPP TRUST I | COM | 092475102 | 637 | 58215 | SH | DEF | 11 |
| BLACKROCK INCOME TR INC | COM | 09247F100 | 305 | 39575 | SH | DEF | 11 |
| BLACKROCK INSD MUN 2008 TRM | COM | 09247K109 | 53 | 3081 | SH | DEF | 11 |
| BLACKROCK INSD MUN INCOME TR | COM | 092479104 | 647 | 47403 | SH | DEF | 11 |
| BLACKROCK INSD MUN TERM TR I | COM | 092474105 | 82 | 7450 | SH | DEF | 11 |

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| BLACKROCK INVT QUALITY MUN T | COM | 09247D105 | 36 | 2500 | SH | DEF | 11 |
| BLACKROCK LTD DURATION INC T | COM SHS | 09249W101 | 273 | 14504 | SH | DEF | 11 |
| BLACKROCK MD MUNICIPAL BOND | COM | 09249L105 | 64 | 4457 | SH | DEF | 11 |
| BLACKROCK MUN INCOME TR | SH BEN INT | 09248F109 | 547 | 39897 | SH | DEF | 11 |
| BLACKROCK MUN TARGET TERM TR | COM | 09247M105 | 151 | 13718 | SH | DEF | 11 |
| BLACKROCK MUNI 2018 TERM TR | COM | 09248C106 | 19 | 1301 | SH | DEF | 11 |
| BLACKROCK MUNI INCOME TR II | COM | 09249N101 | 159 | 11620 | SH | DEF | 11 |
| BLACKROCK MUNICIPAL BOND TR | COM | 09249H104 | 61 | 4250 | SH | DEF | 11 |
| BLACKROCK N J MUN INCOME TR | SH BEN INT | 09248J101 | 32 | 2245 | SH | DEF | 11 |
| BLACKROCK NJ INVT QUALITY MU | COM | 09247C107 | 31 | 2105 | SH | DEF | 11 |
| BLACKROCK NY INSD MUN 2008 T | COM | 09247L107 | 201 | 12132 | SH | DEF | 11 |
| BLACKROCK PFD OPPORTUNITY TR | COM SHS | 09249V103 | 313 | 12750 | SH | DEF | 11 |
| BLACKROCK STRATEGIC MUN TR | COM | 09248T109 | 29 | 2000 | SH | DEF | 11 |
| BLACKROCK VA MUNICIPAL BOND | COM | 092481100 | 15 | 1000 | SH | DEF | 11 |
| BLAIR CORP | COM | 092828102 | 7 | 300 | SH | DEF | 11 |
| BLAIR CORP | COM | 092828102 | 1874 | 90100 | SH | DEF | 6 |
| BLOCK H & R INC | COM | 093671105 | 20995 | 486560 | SH | DEF | 3 |
| BLOCK H & R INC | COM | 093671105 | 136 | 3142 | SH | DEF | 8 |
| BLOCK H & R INC | COM | 093671105 | 43 | 1000 | SH | DEF | 6 |
| BLOCK H & R INC | COM | 093671105 | 678 | 14400 | SH | DEF | 11 |
| BLOCK H & R INC | COM | 093671105 | 1182 | 27404 | SH | DEF | 2 |
| BLOCK H & R INC | COM | 093671105 | 9 | 200 | SH | DEF | 10 |
| BLOCKBUSTER INC | CL A | 093679108 | 18327 | 872720 | SH | DEF | 3 |
| BLOCKBUSTER INC | CL A | 093679108 | 137 | 7100 | SH | DEF | 11 |
| BLOCKBUSTER INC | CL A | 093679108 | 252 | 12000 | SH | DEF | 8 |
| BLUE CHIP VALUE FD INC | COM | 095333100 | 15 | 2440 | SH | DEF | 11 |
| BLUE COAT SYSTEMS INC | COM NEW | 09534T508 | 15 | 910 | SH | DEF | 11 |
| BLUE RHINO CORP | COM | 095811105 | 1 | 50 | SH | DEF | 11 |
| BLUEGREEN CORP | COM | 096231105 | 1539 | 265400 | SH | DEF | 6 |
| BLYTH INC | COM | 09643P108 | 19922 | 737060 | SH | DEF | 6 |
| BLYTH INC | COM | 09643P108 | 3638 | 134830 | SH | DEF | 3 |
| BMC SOFTWARE INC | COM | 055921100 | 284 | 20400 | SH | DEF | 3 |
| BMC SOFTWARE INC | COM | 055921100 | 166 | 9544 | SH | DEF | 11 |
| BMC SOFTWARE INC | COM | 055921100 | 4 | 300 | SH | DEF | 2 |
| BNP RESIDENTIAL PPTYS INC | COM | 05564T103 | 50 | 4495 | SH | DEF | 11 |
| BOARDWALK EQUITIES INC | COM | 096613104 | 24 | 2150 | SH | DEF | 13 |
| BOB EVANS FARMS INC | COM | 096761101 | 3 | 100 | SH | DEF | 2 |
| BOB EVANS FARMS INC | COM | 096761101 | 38 | 1284 | SH | DEF | 11 |
| BOB EVANS FARMS INC | COM | 096761101 | 14387 | 538640 | SH | DEF | 6 |
| BOEING CO | COM | 097023105 | 71 | 2065 | SH | DEF | 10 |
| BOEING CO | COM | 097023105 | 34917 | 1016159 | SH | DEF | 6 |
| BOEING CO | COM | 097023105 | 3796 | 98621 | SH | DEF | 11 |
| BOEING CO | COM | 097023105 | 2841 | 82768 | SH | DEF | 3 |
| BOEING CO | COM | 097023105 | 218 | 6360 | SH | DEF | 5 |
| BOEING CO | COM | 097023105 | 979 | 28524 | SH | DEF | 2 |
| BOEING CO | COM | 097023105 | 2074 | 60411 | SH | DEF | 8 |
| BOISE CASCADE CORP | COM | 097383103 | 150 | 5358 | SH | DEF | 11 |
| BOISE CASCADE CORP | COM | 097383103 | 16 | 590 | SH | DEF | 6 |
| BOISE CASCADE CORP | COM | 097383103 | 527 | 19100 | SH | DEF | 3 |
| BOISE CASCADE CORP | COM | 097383103 | 32 | 1170 | SH | DEF | 10 |
| BOK FINL CORP | COM NEW | 05561Q201 | 19 | 500 | SH | DEF | 11 |
| BOK FINL CORP | COM NEW | 05561Q201 | 310 | 8162 | SH | DEF | 3 |
| BOLT TECHNOLOGY CORP | COM | 097698104 | 28 | 6540 | SH | DEF | 11 |
| BOMBAY CO INC | COM | 097924104 | 7 | 550 | SH | DEF | 11 |
| BON-TON STORES INC | COM | 09776J101 | 1432 | 143800 | SH | DEF | 6 |
| BORDERS GROUP INC | COM | 099709107 | 22924 | 1211620 | SH | DEF | 6 |
| BORDERS GROUP INC | COM | 099709107 | 541 | 28600 | SH | DEF | 8 |
| BORDERS GROUP INC | COM | 099709107 | 2756 | 121657 | SH | DEF | 11 |
| BORDERS GROUP INC | COM | 099709107 | 12823 | 677730 | SH | DEF | 3 |
| BORDERS GROUP INC | COM | 099709107 | 305 | 16100 | SH | DEF | 2 |
| BORG WARNER INC | COM | 099724106 | 31026 | 457270 | SH | DEF | 6 |
| BORG WARNER INC | COM | 099724106 | 39 | 485 | SH | DEF | 11 |

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| BORG WARNER INC | COM | 099724106 | 14576 | 214820 | SH | DEF | 3 |
| BOSTON ACOUSTICS INC | COM | 100534106 | 9 | 825 | SH | DEF | 11 |
| BOSTON BEER INC | CL A | 100557107 | 5 | 300 | SH | DEF | 4 |
| BOSTON BEER INC | CL A | 100557107 | 0 | 18 | SH | DEF | 11 |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 9087 | 908740 | SH | DEF | 3 |
| BOSTON LIFE SCIENCES INC | COM NEW | 100843408 | 0 | 200 | SH | DEF | 11 |
| BOSTON PROPERTIES INC | COM | 101121101 | 3570 | 82130 | SH | DEF | 2 |
| BOSTON PROPERTIES INC | COM | 101121101 | 4 | 100 | SH | DEF | 3 |
| BOSTON PROPERTIES INC | COM | 101121101 | 884 | 20347 | SH | DEF | 8 |
| BOSTON PROPERTIES INC | COM | 101121101 | 85 | 1910 | SH | DEF | 11 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 313 | 4900 | SH | DEF | 5 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 1479 | 23175 | SH | DEF | 2 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 1374 | 20285 | SH | DEF | 11 |
| BOSTONFED BANCORP INC | COM | 101178101 | 10 | 300 | SH | DEF | 11 |
| BOTTOMLINE TECH DEL INC | COM | 101388106 | 5 | 700 | SH | DEF | 11 |
| BOULDER TOTAL RETURN FD INC | COM | 101541100 | 7 | 500 | SH | DEF | 11 |
| BOWATER INC | COM | 102183100 | 4 | 100 | SH | DEF | 2 |
| BOWATER INC | COM | 102183100 | 89 | 2185 | SH | DEF | 11 |
| BOWATER INC | COM | 102183100 | 3783 | 89370 | SH | DEF | 6 |
| BOWNE & CO INC | COM | 103043105 | 29 | 1900 | SH | DEF | 11 |
| BOWNE & CO INC | COM | 103043105 | 28 | 1900 | SH | DEF | 3 |
| BOYD GAMING CORP | COM | 103304101 | 259 | 16967 | SH | DEF | 11 |
| BOYDS COLLECTION LTD | COM | 103354106 | 4765 | 1056500 | SH | DEF | 6 |
| BOYKIN LODGING CO | COM | 103430104 | 5446 | 656384 | SH | DEF | 6 |
| BP PLC | SPONSORED ADR | 055622104 | 1113 | 26435 | SH | DEF | 10 |
| BP PLC | SPONSORED ADR | 055622104 | 12715 | 301614 | SH | DEF | 6 |
| BP PLC | SPONSORED ADR | 055622104 | 14546 | 345521 | SH | DEF | 5 |
| BP PLC | SPONSORED ADR | 055622104 | 20966 | 498015 | SH | DEF | 2 |
| BP PLC | SPONSORED ADR | 055622104 | 15962 | 379151 | SH | DEF | 1 |
| BP PLC | SPONSORED ADR | 055622104 | 135 | 2640 | SH | DEF | 13 |
| BP PLC | SPONSORED ADR | 055622104 | 5 | 125 | SH | DEF | 4 |
| BP PRUDHOE BAY RTY TR | UNIT BEN INT | 055630107 | 99 | 5000 | SH | DEF | 10 |
| BP PRUDHOE BAY RTY TR | UNIT BEN INT | 055630107 | 77 | 3700 | SH | DEF | 11 |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 12943 | 474960 | SH | DEF | 3 |
| BRADY CORP | CL A | 104674106 | 3 | 100 | SH | DEF | 1 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 18 | 700 | SH | DEF | 3 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 26 | 1000 | SH | DEF | 10 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 2549 | 100607 | SH | DEF | 11 |
| BRANTLEY CAP CORP | COM | 105494108 | 80 | 8378 | SH | DEF | 11 |
| BRASCAN CORP | CL A LTD VT SH | 10549P606 | 766 | 28920 | SH | DEF | 6 |
| BRASCAN CORP | CL A LTD VT SH | 10549P606 | 10407 | 411650 | SH | DEF | 13 |
| BRASCAN CORP | CL A LTD VT SH | 10549P606 | 54 | 1900 | SH | DEF | 11 |
| BRASIL TELECOM PARTICIPACOES | SPON ADR PFD | 105530109 | 7182 | 187522 | SH | DEF | 3 |
| BRASS EAGLE INC | COM | 10553F106 | 722 | 86400 | SH | DEF | 6 |
| BRAZIL FD INC | COM | 105759104 | 30 | 1500 | SH | DEF | 11 |
| BRE PROPERTIES INC | CL A | 05564E106 | 26 | 800 | SH | DEF | 1 |
| BRE PROPERTIES INC | CL A | 05564E106 | 1801 | 54600 | SH | DEF | 8 |
| BRE PROPERTIES INC | CL A | 05564E106 | 16 | 500 | SH | DEF | 2 |
| BRE PROPERTIES INC | CL A | 05564E106 | 394 | 12179 | SH | DEF | 11 |
| BRIDGFORD FOODS CORP | COM | 108763103 | 59 | 8100 | SH | DEF | 11 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 144 | 2215 | SH | DEF | 11 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 793 | 13500 | SH | DEF | 3 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 11905 | 363190 | SH | DEF | 3 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 12 | 413 | SH | DEF | 11 |
| BRILLIANCE CHINA AUTO HLDG L | SPONSORED ADR | 10949Q105 | 645 | 18800 | SH | DEF | 3 |
| BRINKER INTL INC | COM | 109641100 | 7 | 202 | SH | DEF | 10 |
| BRINKER INTL INC | COM | 109641100 | 8562 | 256660 | SH | DEF | 3 |
| BRINKER INTL INC | COM | 109641100 | 253 | 7951 | SH | DEF | 11 |
| BRINKS CO | COM | 109696104 | 6444 | 371200 | SH | DEF | 6 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 17742 | 691438 | SH | DEF | 3 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 1750 | 68200 | SH | DEF | 7 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 2192 | 85438 | SH | DEF | 8 |

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| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 7033 | 274080 | SH | DEF | 4 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 33499 | 1304120 | SH | DEF | 6 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 651 | 25356 | SH | DEF | 10 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 4798 | 186990 | SH | DEF | 5 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 17678 | 696824 | SH | DEF | 11 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 620 | 17900 | SH | DEF | 13 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 5087 | 198258 | SH | DEF | 2 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 13856 | 540000 | SH | DEF | 9 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 734 | 28600 | SH | DEF | 1 |
| BRITESMILE INC | COM NEW | 110415205 | 1 | 41 | SH | DEF | 11 |
| BRITISH AWYS PLC | ADR 2ND INSTAL | 110419306 | 25 | 900 | SH | DEF | 6 |
| BROADBAND HOLDRS TR | DEPOSITRY RCPT | 11130P104 | 37 | 2800 | SH | DEF | 11 |
| BROADCOM CORP | CL A | 111320107 | 57 | 1775 | SH | DEF | 11 |
| BROADVISION INC | COM NEW | 111412607 | 10 | 2084 | SH | DEF | 11 |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 20 | 3090 | SH | DEF | 11 |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 2 | 400 | SH | DEF | 2 |
| BROOKFIELD PPTYS CORP | COM | 112900105 | 1121 | 47700 | SH | DEF | 3 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 178 | 12024 | SH | DEF | 11 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 3761 | 255502 | SH | DEF | 1 |
| BROOKS AUTOMATION INC | COM | 114340102 | 5 | 200 | SH | DEF | 11 |
| BROOKSTONE INC | COM | 114537103 | 496 | 25200 | SH | DEF | 3 |
| BROWN & BROWN INC | COM | 115236101 | 80 | 2625 | SH | DEF | 11 |
| BROWN & BROWN INC | COM | 115236101 | 4318 | 140276 | SH | DEF | 1 |
| BROWN FORMAN CORP | CL A | 115637100 | 198 | 1800 | SH | DEF | 13 |
| BROWN FORMAN CORP | CL B | 115637209 | 518 | 6141 | SH | DEF | 11 |
| BROWN FORMAN CORP | CL B | 115637209 | 411 | 5191 | SH | DEF | 2 |
| BROWN FORMAN CORP | CL A | 115637100 | 111 | 1371 | SH | DEF | 2 |
| BROWN SHOE INC NEW | COM | 115736100 | 8645 | 272700 | SH | DEF | 6 |
| BROWN SHOE INC NEW | COM | 115736100 | 29 | 848 | SH | DEF | 11 |
| BROWN SHOE INC NEW | COM | 115736100 | 11806 | 372420 | SH | DEF | 3 |
| BROWN TOM INC | COM NEW | 115660201 | 21 | 761 | SH | DEF | 11 |
| BRUNSWICK CORP | COM | 117043109 | 74 | 2490 | SH | DEF | 11 |
| BRYN MAWR BK CORP | COM | 117665109 | 67 | 2800 | SH | DEF | 11 |
| BSB BANCORP | COM | 055652101 | 55 | 2000 | SH | DEF | 4 |
| BT GROUP PLC | ADR | 05577E101 | 36 | 1180 | SH | DEF | 2 |
| BUCA INC | COM | 117769109 | 8 | 1500 | SH | DEF | 11 |
| BUCA INC | COM | 117769109 | 200 | 38200 | SH | DEF | 6 |
| BUCKEYE PARTNERS L P | UNIT LTD PARTN | 118230101 | 546 | 12626 | SH | DEF | 11 |
| BUCKEYE PARTNERS L P | UNIT LTD PARTN | 118230101 | 16 | 400 | SH | DEF | 4 |
| BUCKEYE PARTNERS L P | UNIT LTD PARTN | 118230101 | 24 | 600 | SH | DEF | 2 |
| BUCKLE INC | COM | 118440106 | 7477 | 388200 | SH | DEF | 6 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 2340 | 178600 | SH | DEF | 6 |
| BUNGE LIMITED | COM | G16962105 | 11 | 420 | SH | DEF | 11 |
| BURLINGTON COAT FACTORY | COM | 121579106 | 15798 | 844800 | SH | DEF | 6 |
| BURLINGTON COAT FACTORY | COM | 121579106 | 7 | 400 | SH | DEF | 3 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 19 | 660 | SH | DEF | 10 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 35105 | 1215954 | SH | DEF | 6 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 708 | 24511 | SH | DEF | 2 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1200 | 41574 | SH | DEF | 5 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1189 | 41084 | SH | DEF | 11 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1250 | 43300 | SH | DEF | 3 |
| BURLINGTON RES INC | COM | 122014103 | 94 | 1950 | SH | DEF | 6 |
| BURLINGTON RES INC | COM | 122014103 | 1854 | 38121 | SH | DEF | 11 |
| BURLINGTON RES INC | COM | 122014103 | 5 | 112 | SH | DEF | 1 |
| BURLINGTON RES INC | COM | 122014103 | 209 | 4337 | SH | DEF | 2 |
| BURLINGTON RES INC | COM | 122014103 | 24 | 500 | SH | DEF | 10 |
| BUTLER MFG CO DEL | COM | 123655102 | 6 | 350 | SH | DEF | 11 |
| C & F FINL CORP | COM | 12466Q104 | 45 | 1000 | SH | DEF | 11 |
| C COR NET CORP | COM | 125010108 | 9 | 1400 | SH | DEF | 4 |
| C COR NET CORP | COM | 125010108 | 16 | 1600 | SH | DEF | 11 |
| C D I CORP | COM | 125071100 | 75 | 2300 | SH | DEF | 11 |
| C&D TECHNOLOGIES INC | COM | 124661109 | 2534 | 133950 | SH | DEF | 3 |

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| CABLE DESIGN TECHNOLOGIES CO | COM | 126924109 | 989 | 123600 | SH | DEF | 3 |
| CABLE DESIGN TECHNOLOGIES CO | COM | 126924109 | 180 | 18625 | SH | DEF | 11 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 53 | 2632 | SH | DEF | 11 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686c109 | 121 | 6660 | SH | DEF | 4 |
| CABOT CORP | COM | 127055101 | 15 | 540 | SH | DEF | 6 |
| CABOT CORP | COM | 127055101 | 133 | 4750 | SH | DEF | 11 |
| CABOT MICROELECTRONICS CORP | COM | 12709p103 | 9 | 160 | SH | DEF | 4 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 4 | 77 | SH | DEF | 11 |
| CABOT OIL & GAS CORP | COM | 127097103 | 10 | 397 | SH | DEF | 11 |
| CABOT OIL & GAS CORP | COM | 127097103 | 208 | 8000 | SH | DEF | 2 |
| CABOT OIL & GAS CORP | COM | 127097103 | 25310 | 973460 | SH | DEF | 3 |
| CACHE INC | COM NEW | 127150308 | 5 | 200 | SH | DEF | 11 |
| CACI INTL INC | CL A | 127190304 | 188 | 3804 | SH | DEF | 11 |
| CACI INTL INC | CL A | 127190304 | 6752 | 157575 | SH | DEF | 1 |
| CACI INTL INC | CL A | 127190304 | 23466 | 547630 | SH | DEF | 3 |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 757 | 30110 | SH | DEF | 6 |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 615 | 24520 | SH | DEF | 2 |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 5 | 200 | SH | DEF | 10 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 5 | 350 | SH | DEF | 6 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 246 | 16000 | SH | DEF | 11 |
| CAE INC | COM | 124765108 | 3 | 668 | SH | DEF | 11 |
| CAE INC | COM | 124765108 | 601 | 160000 | SH | DEF | 13 |
| CAL DIVE INTL INC | COM | 127914109 | 21 | 1000 | SH | DEF | 11 |
| CALAMOS CONV & HIGH INCOME F | COM SHS | 12811P108 | 3126 | 195346 | SH | DEF | 11 |
| CALAMOS CONV OPP AND INC FD | SH BEN INT | 128117108 | 28 | 1500 | SH | DEF | 10 |
| CALAMOS CONV OPP AND INC FD | SH BEN INT | 128117108 | 1104 | 56323 | SH | DEF | 11 |
| CALGON CARBON CORP | COM | 129603106 | 8 | 1300 | SH | DEF | 11 |
| CALIFORNIA AMPLIFIER INC | COM | 129900106 | 93 | 18150 | SH | DEF | 6 |
| CALIFORNIA FIRST NTNL BANCOR | COM | 130222102 | 35 | 3000 | SH | DEF | 11 |
| CALIFORNIA FIRST NTNL BANCOR | COM | 130222102 | 1320 | 115109 | SH | DEF | 6 |
| CALIFORNIA PIZZA KITCHEN INC | COM | 13054D109 | 56 | 3000 | SH | DEF | 11 |
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 71 | 2600 | SH | DEF | 11 |
| CALLAWAY GOLF CO | COM | 131193104 | 146 | 10200 | SH | DEF | 3 |
| CALLAWAY GOLF CO | COM | 131193104 | 268 | 16478 | SH | DEF | 11 |
| CALLAWAY GOLF CO | COM | 131193104 | 6309 | 442100 | SH | DEF | 6 |
| CALPINE CORP | COM | 131347106 | 82 | 16700 | SH | DEF | 5 |
| CALPINE CORP | COM | 131347106 | 743 | 161189 | SH | DEF | 11 |
| CALPINE CORP | COM | 131347106 | 34 | 7000 | SH | DEF | 10 |
| CALPINE CORP | COM | 131347106 | 3805 | 778018 | SH | DEF | 6 |
| CALPINE CORP | COM | 131347106 | 3 | 529 | SH | DEF | 2 |
| CALPINE CORP | COM | 131347106 | 48 | 8500 | SH | DEF | 13 |
| CAMBREX CORP | COM | 132011107 | 720 | 31700 | SH | DEF | 8 |
| CAMCO FINL CORP | COM | 132618109 | 1022 | 60142 | SH | DEF | 6 |
| CAMCO FINL CORP | COM | 132618109 | 2 | 122 | SH | DEF | 2 |
| CAMDEN NATL CORP | COM | 133034108 | 1154 | 39100 | SH | DEF | 6 |
| CAMDEN NATL CORP | COM | 133034108 | 36 | 1200 | SH | DEF | 11 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 2005 | 52166 | SH | DEF | 8 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 51 | 1325 | SH | DEF | 10 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 1829 | 46198 | SH | DEF | 11 |
| CAMECO CORP | COM | 13321L108 | 879 | 25250 | SH | DEF | 13 |
| CAMPBELL SOUP CO | COM | 134429109 | 176 | 6791 | SH | DEF | 11 |
| CAMPBELL SOUP CO | COM | 134429109 | 3 | 100 | SH | DEF | 6 |
| CANADA SOUTHN PETE LTD | LTD VTG SH | 135231108 | 13 | 2888 | SH | DEF | 11 |
| CANADIAN NAT RES LTD | COM | 136385101 | 3 | 78 | SH | DEF | 11 |
| CANADIAN NAT RES LTD | COM | 136385101 | 70 | 1700 | SH | DEF | 3 |
| CANADIAN NAT RES LTD | COM | 136385101 | 21560 | 528330 | SH | DEF | 13 |
| CANADIAN NAT RES LTD | COM | 136385101 | 82 | 2000 | SH | DEF | 10 |
| CANADIAN NATL RY CO | COM | 136375102 | 52 | 1000 | SH | DEF | 2 |
| CANADIAN NATL RY CO | COM | 136375102 | 624 | 12000 | SH | DEF | 3 |
| CANADIAN NATL RY CO | COM | 136375102 | 34625 | 676775 | SH | DEF | 13 |
| CANADIAN NATL RY CO | COM | 136375102 | 439 | 7288 | SH | DEF | 11 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 47 | 1697 | SH | DEF | 11 |

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| CANADIAN PAC RY LTD | COM | 13645T100 | 7 | 300 | SH | DEF | 10 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 10832 | 457240 | SH | DEF | 13 |
| CANADIAN SUPERIOR ENERGY INC | COM | 136644101 | 1 | 385 | SH | DEF | 11 |
| CANDELA CORP | COM | 136907102 | 3748 | 293010 | SH | DEF | 3 |
| CANON INC | ADR | 138006309 | 730 | 14975 | SH | DEF | 2 |
| CANON INC | ADR | 138006309 | 14 | 220 | SH | DEF | 13 |
| CANON INC | ADR | 138006309 | 8397 | 171368 | SH | DEF | 6 |
| CANWEST GLOBAL COMMUNICATION | SHS NON VTG | 138906300 | 1 | 200 | SH | DEF | 13 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN INT | 139733109 | 21389 | 705200 | SH | DEF | 3 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN INT | 139733109 | 359 | 11550 | SH | DEF | 11 |
| CAPITAL BK CORP | COM | 139793103 | 8 | 500 | SH | DEF | 11 |
| CAPITAL CITY BK GROUP INC | COM | 139674105 | 37 | 946 | SH | DEF | 11 |
| CAPITAL CORP OF THE WEST | COM | 140065103 | 693 | 21606 | SH | DEF | 6 |
| CAPITAL CROSSING BK | COM | 140071101 | 9 | 250 | SH | DEF | 11 |
| CAPITAL CROSSING BK | COM | 140071101 | 1664 | 46800 | SH | DEF | 6 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 3617 | 59496 | SH | DEF | 11 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 21111 | 370100 | SH | DEF | 3 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 350907 | 6151950 | SH | DEF | 9 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 182294 | 3195900 | SH | DEF | 7 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 94 | 1647 | SH | DEF | 2 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 18 | 310 | SH | DEF | 6 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 959 | 16806 | SH | DEF | 10 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 1711 | 30000 | SH | DEF | |
| CAPITAL TRUST INC MD | CL A NEW | 14052H506 | 5 | 250 | SH | DEF | 11 |
| CAPITOL BANCORP LTD | COM | 14056D105 | 2525 | 94400 | SH | DEF | 6 |
| CAPITOL BANCORP LTD | COM | 14056D105 | 348 | 13000 | SH | DEF | 3 |
| CAPITOL FED FINL | COM | 14057C106 | 37 | 1000 | SH | DEF | 11 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 7 | 550 | SH | DEF | 11 |
| CAPSTONE TURBINE CORP | COM | 14067D102 | 3 | 1450 | SH | DEF | 11 |
| CAPTARIS INC | COM | 14071N104 | 62 | 11700 | SH | DEF | 3 |
| CAPTARIS INC | COM | 14071N104 | 6 | 1000 | SH | DEF | 11 |
| CAPTIVA SOFTWARE CORP DEL | COM | 14073T109 | 105 | 14000 | SH | DEF | 3 |
| CARACO PHARMACEUTICAL LABS L | COM | 14075T107 | 60 | 6000 | SH | DEF | 11 |
| CARAUSTAR INDS INC | COM | 140909102 | 4 | 400 | SH | DEF | 11 |
| CARDIAC SCIENCE INC | COM NEW | 141410209 | 14 | 3450 | SH | DEF | 11 |
| CARDIAC SCIENCE INC | COM NEW | 141410209 | 458 | 110300 | SH | DEF | 3 |
| CARDINAL FINL CORP | COM | 14149F109 | 6 | 794 | SH | DEF | 11 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 231 | 3949 | SH | DEF | 10 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 3593 | 60543 | SH | DEF | 11 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 304 | 5200 | SH | DEF | 5 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 3603 | 61700 | SH | DEF | 3 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 35 | 600 | SH | DEF | 1 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 9771 | 167335 | SH | DEF | 2 |
| CAREER EDUCATION CORP | COM | 141665109 | 544 | 12010 | SH | DEF | 3 |
| CAREER EDUCATION CORP | COM | 141665109 | 162 | 3028 | SH | DEF | 11 |
| CAREMARK RX INC | COM | 141705103 | 14 | 600 | SH | DEF | 10 |
| CAREMARK RX INC | COM | 141705103 | 5268 | 233100 | SH | DEF | 7 |
| CAREMARK RX INC | COM | 141705103 | 10 | 461 | SH | DEF | 2 |
| CAREMARK RX INC | COM | 141705103 | 92660 | 4100000 | SH | DEF | 9 |
| CAREMARK RX INC | COM | 141705103 | 437 | 17437 | SH | DEF | 11 |
| CARLISLE COS INC | COM | 142339100 | 16095 | 368980 | SH | DEF | 3 |
| CARLISLE COS INC | COM | 142339100 | 11 | 200 | SH | DEF | 11 |
| CARMAX INC | COM | 143130102 | 8534 | 270844 | SH | DEF | 11 |
| CARMAX INC | COM | 143130102 | 31 | 941 | SH | DEF | 10 |
| CARMAX INC | COM | 143130102 | 1960 | 60000 | SH | DEF | |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 14639 | 442746 | SH | DEF | 6 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 26 | 800 | SH | DEF | 2 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 170 | 5160 | SH | DEF | 10 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 6701 | 191954 | SH | DEF | 11 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 9425 | 433395 | SH | DEF | 6 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 5754 | 191339 | SH | DEF | 11 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 36 | 1200 | SH | DEF | 3 |

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| CARRAMERICA RLTY CORP | COM | 144418100 | 57 | 1900 | SH | DEF | 10 |
| CARREKER CORP | COM | 144433109 | 20 | 2100 | SH | DEF | 11 |
| CARRIAGE SVCS INC | COM | 143905107 | 764 | 226100 | SH | DEF | 6 |
| CARRIER ACCESS CORP | COM | 144460102 | 2 | 425 | SH | DEF | 2 |
| CARRINGTON LABS INC | COM | 144525102 | 15 | 3500 | SH | DEF | 2 |
| CARRINGTON LABS INC | COM | 144525102 | 0 | 12 | SH | DEF | 11 |
| CARRIZO OIL & CO INC | COM | 144577103 | 26 | 3600 | SH | DEF | 6 |
| CARROLLTON BANCORP | COM | 145282109 | 11 | 630 | SH | DEF | 10 |
| CARROLLTON BANCORP | COM | 145282109 | 239 | 13382 | SH | DEF | 11 |
| CASCADE BANCORP | COM | 147154108 | 4762 | 280135 | SH | DEF | 1 |
| CASCADE CORP | COM | 147195101 | 3153 | 143000 | SH | DEF | 6 |
| CASCADE CORP | COM | 147195101 | 3050 | 138340 | SH | DEF | 3 |
| CASCADE FINL CORP | COM | 147272108 | 445 | 23800 | SH | DEF | 1 |
| CASCADE NAT GAS CORP | COM | 147339105 | 10 | 526 | SH | DEF | 2 |
| CASH AMER INTL INC | COM | 14754D100 | 15711 | 957960 | SH | DEF | 3 |
| CASTLE CONV FD INC | COM | 148443104 | 10 | 450 | SH | DEF | 11 |
| CASTLE ENERGY CORP | COM PAR\$0.50N | 148449309 | 45 | 7500 | SH | DEF | 11 |
| CATELLUS DEV CORP | COM | 149111106 | 28 | 1150 | SH | DEF | 2 |
| CATERPILLAR INC DEL | COM | 149123101 | 34 | 500 | SH | DEF | 10 |
| CATERPILLAR INC DEL | COM | 149123101 | 30000 | 435800 | SH | DEF | 6 |
| CATERPILLAR INC DEL | COM | 149123101 | 4348 | 59331 | SH | DEF | 11 |
| CATERPILLAR INC DEL | COM | 149123101 | 270 | 2900 | SH | DEF | 13 |
| CATERPILLAR INC DEL | COM | 149123101 | 190 | 2755 | SH | DEF | 2 |
| CATO CORP NEW | CL A | 149205106 | 2285 | 109655 | SH | DEF | 6 |
| CATO CORP NEW | CL A | 149205106 | 2 | 100 | SH | DEF | 11 |
| CAVALIER HOMES INC | COM | 149507105 | 0 | 100 | SH | DEF | 11 |
| CB BANCSHARES INC HAWAII | COM | 124785106 | 49 | 800 | SH | DEF | 4 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 20712 | 415080 | SH | DEF | 3 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 341 | 6390 | SH | DEF | 11 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 14 | 285 | SH | DEF | 10 |
| CBRL GROUP INC | COM | 12489V106 | 212 | 5474 | SH | DEF | 11 |
| CBRL GROUP INC | COM | 12489V106 | 1714 | 48200 | SH | DEF | 3 |
| CCBT FINL COS INC | COM | 12500Q102 | 5 | 200 | SH | DEF | 11 |
| CCC INFORMATION SVCS GROUP I | COM | 12487Q109 | 13 | 780 | SH | DEF | 11 |
| CCC INFORMATION SVCS GROUP I | COM | 12487q109 | 102 | 6079 | SH | DEF | 4 |
| CDN IMPERIAL BK OF COMMERCE | COM | 136069101 | 42793 | 1052483 | SH | DEF | 13 |
| CE FRANKLIN LTD | COM | 125151100 | 1077 | 489500 | SH | DEF | |
| CEC ENTMT INC | COM | 125137109 | 11 | 225 | SH | DEF | 11 |
| CEC ENTMT INC | COM | 125137109 | 49786 | 1269385 | SH | DEF | 6 |
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 45 | 1600 | SH | DEF | 2 |
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 411 | 14467 | SH | DEF | 11 |
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 221 | 7900 | SH | DEF | 5 |
| CELANESE AG | ORD | D1497A101 | 4319 | 130770 | SH | DEF | 3 |
| CELANESE AG | ORD | D1497A101 | 3572 | 107619 | SH | DEF | 6 |
| CELANESE AG | ORD | D1497A101 | 0 | 10 | SH | DEF | 11 |
| CELESTICA INC | SUB VTG SHS | 15101q108 | 341 | 21500 | SH | DEF | 4 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 57 | 4000 | SH | DEF | 11 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 17 | 1100 | SH | DEF | 13 |
| CELGENE CORP | COM | 151020104 | 19 | 450 | SH | DEF | 11 |
| CELL GENESYS INC | COM | 150921104 | 1707 | 135700 | SH | DEF | 7 |
| CELL GENESYS INC | COM | 150921104 | 3 | 275 | SH | DEF | 10 |
| CELL GENESYS INC | COM | 150921104 | 8281 | 644936 | SH | DEF | 11 |
| CELL GENESYS INC | COM | 150921104 | 26418 | 2100000 | SH | DEF | 9 |
| CELL GENESYS INC | COM | 150921104 | 15 | 1200 | SH | DEF | 2 |
| CELLSTAR CORP | COM NEW | 150925204 | 19 | 1580 | SH | DEF | 11 |
| CELSION CORPORATION | COM | 15117N107 | 5 | 5500 | SH | DEF | 11 |
| CEMEX S A | SPON ADR 5 ORD | 151290889 | 25 | 1000 | SH | DEF | 10 |
| CENDANT CORP | COM | 151313103 | 53 | 2850 | SH | DEF | 10 |
| CENDANT CORP | COM | 151313103 | 10365 | 554596 | SH | DEF | 4 |
| CENDANT CORP | COM | 151313103 | 7633 | 408380 | SH | DEF | 3 |
| CENDANT CORP | COM | 151313103 | 7791 | 381338 | SH | DEF | 11 |
| CENDANT CORP | COM | 151313103 | 5644 | 302002 | SH | DEF | 5 |

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| CENDANT CORP | COM | 151313103 | 69153 | 3700000 | SH | DEF | 12 |
| CENDANT CORP | COM | 151313103 | 30 | 1586 | SH | DEF | 2 |
| CENDANT CORP | COM | 151313103 | 10730 | 574100 | SH | DEF | 7 |
| CENDANT CORP | COM | 151313103 | 5632 | 301334 | SH | DEF | 6 |
| CENTENE CORP DEL | COM | 15135B101 | 4 | 137 | SH | DEF | 11 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 196 | 19978 | SH | DEF | 11 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 3 | 300 | SH | DEF | 2 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 26 | 2840 | SH | DEF | 6 |
| CENTERPOINT PPTYS TR | COM | 151895109 | 68 | 1000 | SH | DEF | 2 |
| CENTERPOINT PPTYS TR | COM | 151895109 | 41 | 600 | SH | DEF | 11 |
| CENTEX CONSTRUCTION PRODUCTS | COM | 15231R109 | 5740 | 128500 | SH | DEF | 6 |
| CENTEX CONSTRUCTION PRODUCTS | COM | 15231R109 | 5 | 100 | SH | DEF | 11 |
| CENTEX CONSTRUCTION PRODUCTS | COM | 15231R109 | 634 | 14200 | SH | DEF | 3 |
| CENTEX CORP | COM | 152312104 | 33 | 340 | SH | DEF | 11 |
| CENTEX CORP | COM | 152312104 | 78 | 1000 | SH | DEF | 4 |
| CENTEX CORP | COM | 152312104 | 55 | 700 | SH | DEF | 3 |
| CENTRAL FD CDA LTD | CL A | 153501101 | 15 | 3000 | SH | DEF | 11 |
| CENTRAL GARDEN & PET CO | COM | 153527106 | 4285 | 164500 | SH | DEF | 6 |
| CENTRAL PKG CORP | COM | 154785109 | 1 | 80 | SH | DEF | 2 |
| CENTRAL PKG CORP | COM | 154785109 | 56 | 4618 | SH | DEF | 11 |
| CENTRAL SECS CORP | COM | 155123102 | 6 | 300 | SH | DEF | 11 |
| CENTRAL VA BANKSHARES INC | COM | 155792104 | 35 | 1325 | SH | DEF | 11 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 2384 | 107500 | SH | DEF | 6 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 55 | 2400 | SH | DEF | 11 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 27 | 1200 | SH | DEF | 2 |
| CENTURY ALUM CO | COM | 156431108 | 13822 | 1267352 | SH | DEF | 6 |
| CENTURY BUSINESS SVCS INC | COM | 156490104 | 243 | 58591 | SH | DEF | 11 |
| CENTURYTEL INC | COM | 156700106 | 9780 | 288580 | SH | DEF | 6 |
| CENTURYTEL INC | COM | 156700106 | 5083 | 142172 | SH | DEF | 11 |
| CENTURYTEL INC | COM | 156700106 | 31 | 900 | SH | DEF | 10 |
| CENTURYTEL INC | COM | 156700106 | 29758 | 878090 | SH | DEF | 3 |
| CENTURYTEL INC | COM | 156700106 | 27 | 800 | SH | DEF | 2 |
| CEPHALON INC | COM | 156708109 | 143 | 3053 | SH | DEF | 11 |
| CEPHEID | COM | 15670R107 | 37 | 7100 | SH | DEF | 11 |
| CERADYNE INC | COM | 156710105 | 4 | 100 | SH | DEF | 11 |
| CERES GROUP INC | COM | 156772105 | 1864 | 466100 | SH | DEF | 6 |
| CERIDIAN CORP NEW | COM | 156779100 | 18 | 950 | SH | DEF | 10 |
| CERIDIAN CORP NEW | COM | 156779100 | 55860 | 3000000 | SH | DEF | 9 |
| CERIDIAN CORP NEW | COM | 156779100 | 82 | 4410 | SH | DEF | 6 |
| CERIDIAN CORP NEW | COM | 156779100 | 3639 | 195436 | SH | DEF | 7 |
| CERIDIAN CORP NEW | COM | 156779100 | 273 | 12978 | SH | DEF | 11 |
| CERNER CORP | COM | 156782104 | 123 | 4000 | SH | DEF | 2 |
| CERNER CORP | COM | 156782104 | 73 | 1725 | SH | DEF | 11 |
| CERNER CORP | COM | 156782104 | 2 | 50 | SH | DEF | 6 |
| CERTEGY INC | COM | 156880106 | 2 | 50 | SH | DEF | 6 |
| CERTEGY INC | COM | 156880106 | 1962 | 58279 | SH | DEF | 11 |
| CERTEGY INC | COM | 156880106 | 26 | 800 | SH | DEF | 10 |
| CERTEGY INC | COM | 156880106 | 3877 | 120748 | SH | DEF | 1 |
| CERUS CORP | COM | 157085101 | 3 | 600 | SH | DEF | 11 |
| CERUS CORP | COM | 157085101 | 1 | 250 | SH | DEF | 2 |
| CH ENERGY GROUP INC | COM | 12541M102 | 644 | 14708 | SH | DEF | 11 |
| CHALONE WINE GROUP LTD | COM | 157639105 | 4 | 517 | SH | DEF | 11 |
| CHAMPION ENTERPRISES INC | COM | 158496109 | 2392 | 376700 | SH | DEF | 3 |
| CHAMPS ENTMT INC DEL | COM | 158787101 | 6 | 700 | SH | DEF | 11 |
| CHARLES & COLVARD LTD | COM | 159765106 | 15 | 3050 | SH | DEF | 11 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 7 | 241 | SH | DEF | 2 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 64 | 2000 | SH | DEF | 11 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 16508 | 537910 | SH | DEF | 3 |
| CHARLOTTE RUSSE HLDG INC | COM | 161048103 | 40 | 3000 | SH | DEF | 11 |
| CHARMING SHOPPES INC | COM | 161133103 | 87 | 15255 | SH | DEF | 4 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 66 | 15342 | SH | DEF | 11 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 4 | 1000 | SH | DEF | 2 |

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| CHARTER MUN MTG ACCEP CO | SH BEN INT | 160908109 | 916 | 47749 | SH | DEF | 11 |
| CHARTER MUN MTG ACCEP CO | SH BEN INT | 160908109 | 99 | 5406 | SH | DEF | 8 |
| CHARTER ONE FINL INC | COM | 160903100 | 338 | 11047 | SH | DEF | 10 |
| CHARTER ONE FINL INC | COM | 160903100 | 9074 | 296552 | SH | DEF | 4 |
| CHARTER ONE FINL INC | COM | 160903100 | 2745 | 85886 | SH | DEF | 11 |
| CHARTER ONE FINL INC | COM | 160903100 | 21391 | 699059 | SH | DEF | 2 |
| CHARTER ONE FINL INC | COM | 160903100 | 66 | 2160 | SH | DEF | 6 |
| CHARTER ONE FINL INC | COM | 160903100 | 5068 | 165632 | SH | DEF | 5 |
| CHARTWELL DIVD & INCOME FD I | COM | 16139P104 | 59 | 6246 | SH | DEF | 11 |
| CHATEAU CMNTYS INC | COM | 161726104 | 362 | 12162 | SH | DEF | 2 |
| CHATTEM INC | COM | 162456107 | 8233 | 598405 | SH | DEF | 6 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 8 | 500 | SH | DEF | 2 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 156 | 9202 | SH | DEF | 11 |
| CHECKERS DRIVE-IN RESTAURANT | COM NEW | 162809305 | 1168 | 126980 | SH | DEF | 3 |
| CHECKERS DRIVE-IN RESTAURANT | COM NEW | 162809305 | 1 | 83 | SH | DEF | 11 |
| CHECKFREE CORP NEW | COM | 162813109 | 1006 | 50040 | SH | DEF | 3 |
| CHECKFREE CORP NEW | COM | 162813109 | 1222 | 44385 | SH | DEF | 11 |
| CHECKFREE CORP NEW | COM | 162813109 | 10 | 520 | SH | DEF | 6 |
| CHECKPOINT SYS INC | COM | 162825103 | 17109 | 1082860 | SH | DEF | 3 |
| CHECKPOINT SYS INC | COM | 162825103 | 147 | 7800 | SH | DEF | 11 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 79 | 1990 | SH | DEF | 11 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 35228 | 735450 | SH | DEF | 3 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 27 | 550 | SH | DEF | 11 |
| CHEMICAL FINL CORP | COM | 163731102 | 8377 | 270666 | SH | DEF | 6 |
| CHEMICAL FINL CORP | COM | 163731102 | 15 | 500 | SH | DEF | 3 |
| CHEROKEE INC DEL NEW | COM | 16444H102 | 1806 | 85200 | SH | DEF | 6 |
| CHESAPEAKE CORP | COM | 165159104 | 73 | 3008 | SH | DEF | 11 |
| CHESAPEAKE CORP | COM | 165159104 | 3754 | 166550 | SH | DEF | 3 |
| CHESAPEAKE ENERGY CORP | PFD CONV 6.75% | 165167503 | 224 | 2700 | SH | DEF | 11 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 700 | 64900 | SH | DEF | 6 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 4927 | 413034 | SH | DEF | 11 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 64 | 5954 | SH | DEF | 10 |
| CHESAPEAKE UTILS CORP | COM | 165303108 | 30 | 1225 | SH | DEF | 11 |
| CHEVRONTEXACO CORP | COM | 166764100 | 42136 | 589655 | SH | DEF | 6 |
| CHEVRONTEXACO CORP | COM | 166764100 | 12 | 165 | SH | DEF | 4 |
| CHEVRONTEXACO CORP | COM | 166764100 | 1027 | 14373 | SH | DEF | 10 |
| CHEVRONTEXACO CORP | COM | 166764100 | 5283 | 73934 | SH | DEF | 5 |
| CHEVRONTEXACO CORP | COM | 166764100 | 19810 | 266622 | SH | DEF | 11 |
| CHEVRONTEXACO CORP | COM | 166764100 | 478 | 4959 | SH | DEF | 13 |
| CHEVRONTEXACO CORP | COM | 166764100 | 2009 | 28110 | SH | DEF | 1 |
| CHEVRONTEXACO CORP | COM | 166764100 | 21230 | 297124 | SH | DEF | 3 |
| CHEVRONTEXACO CORP | COM | 166764100 | 18571 | 259917 | SH | DEF | 2 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 43 | 1600 | SH | DEF | 3 |
| CHICAGO MERCANTILE HLDGS INC | CL A | 167760107 | 92 | 1350 | SH | DEF | 11 |
| CHICOS FAS INC | COM | 168615102 | 4602 | 150200 | SH | DEF | 1 |
| CHICOS FAS INC | COM | 168615102 | 95 | 3100 | SH | DEF | 2 |
| CHICOS FAS INC | COM | 168615102 | 377 | 12300 | SH | DEF | 5 |
| CHICOS FAS INC | COM | 168615102 | 422 | 11235 | SH | DEF | 11 |
| CHILE FD INC | COM | 168834109 | 6 | 391 | SH | DEF | 11 |
| CHINA MOBILE HONG KONG LTD | SPONSORED ADR | 16941M109 | 91 | 7000 | SH | DEF | 3 |
| CHINA YUCHAI INTL LTD | COM | G21082105 | 1001 | 56500 | SH | DEF | 3 |
| CHINA YUCHAI INTL LTD | COM | G21082105 | 0 | 0 | SH | DEF | 11 |
| CHINADOTCOM CORP | CL A | G2108N109 | 0 | 0 | SH | DEF | 11 |
| CHIPPAC INC | CL A | 169657103 | 8 | 1000 | SH | DEF | 11 |
| CHIPPAC INC | CL A | 169657103 | 13652 | 2317780 | SH | DEF | 3 |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 1791 | 101200 | SH | DEF | 3 |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 1 | 29 | SH | DEF | 2 |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 8 | 407 | SH | DEF | 11 |
| CHIQUITA BRANDS INTL INC | *W EXP 01/01/200 | 170032114 | 27 | 5704 | SH | DEF | 11 |
| CHIRON CORP | COM | 170040109 | 243 | 4685 | SH | DEF | 4 |
| CHIRON CORP | COM | 170040109 | 1 | 16 | SH | DEF | 2 |
| CHIRON CORP | COM | 170040109 | 5135 | 99100 | SH | DEF | 3 |

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| CHIRON CORP | COM | 170040109 | 203 | 3711 | SH | DEF | 11 |
| CHITTENDEN CORP | COM | 170228100 | 7 | 209 | SH | DEF | 11 |
| CHITTENDEN CORP | COM | 170228100 | 9002 | 302580 | SH | DEF | 3 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 39 | 1350 | SH | DEF | 2 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 9019 | 310775 | SH | DEF | 3 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 96 | 2900 | SH | DEF | 11 |
| CHOICEPOINT INC | COM | 170388102 | 35 | 1050 | SH | DEF | 10 |
| CHOICEPOINT INC | COM | 170388102 | 395 | 11271 | SH | DEF | 11 |
| CHORDIANT SOFTWARE INC | COM | 170404107 | 10 | 2180 | SH | DEF | 11 |
| CHROMAVISION MED SYS INC | COM | 17111P104 | 9 | 8500 | SH | DEF | 11 |
| CHROMCRAFT REVINGTON INC | COM | 171117104 | 981 | 79400 | SH | DEF | 6 |
| CHRONIMED INC | COM | 171164106 | 3 | 375 | SH | DEF | 11 |
| CHUBB CORP | CORP UNIT % | 171232309 | 21 | 750 | SH | DEF | 11 |
| CHUBB CORP | COM | 171232101 | 1108 | 16988 | SH | DEF | 6 |
| CHUBB CORP | COM | 171232101 | 590 | 9100 | SH | DEF | 1 |
| CHUBB CORP | COM | 171232101 | 2903 | 43450 | SH | DEF | 11 |
| CHUBB CORP | CORP UNIT % | 171232309 | 3956 | 106000 | SH | DEF | 13 |
| CHUBB CORP | COM | 171232101 | 1416 | 21820 | SH | DEF | 5 |
| CHUBB CORP | COM | 171232101 | 209 | 3225 | SH | DEF | 10 |
| CHUBB CORP | COM | 171232101 | 130 | 2000 | SH | DEF | 8 |
| CHUBB CORP | COM | 171232101 | 1768 | 27251 | SH | DEF | 2 |
| CHUBB CORP | COM | 171232101 | 1213 | 18700 | SH | DEF | 3 |
| CHUNGHWA TELECOM CO LTD | SPONSORED ADR | 17133Q205 | 5025 | 358700 | SH | DEF | 6 |
| CHURCH & DWIGHT INC | COM | 171340102 | 19 | 500 | SH | DEF | 11 |
| CHURCHILL DOWNS INC | COM | 171484108 | 8 | 200 | SH | DEF | 11 |
| CIBER INC | COM | 17163B102 | 213 | 23112 | SH | DEF | 11 |
| CIBER INC | COM | 17163B102 | 16876 | 2220520 | SH | DEF | 3 |
| CIENA CORP | COM | 171779101 | 4 | 630 | SH | DEF | 6 |
| CIENA CORP | COM | 171779101 | 424 | 66090 | SH | DEF | 11 |
| CIGNA CORP | COM | 125509109 | 56 | 1250 | SH | DEF | 10 |
| CIGNA CORP | COM | 125509109 | 700 | 12262 | SH | DEF | 11 |
| CIGNA CORP | COM | 125509109 | 453 | 10152 | SH | DEF | 5 |
| CIGNA CORP | COM | 125509109 | 647 | 14500 | SH | DEF | 3 |
| CIGNA CORP | COM | 125509109 | 201 | 4500 | SH | DEF | 2 |
| CIGNA CORP | COM | 125509109 | 29645 | 664098 | SH | DEF | 6 |
| CIGNA HIGH INCOME SHS | SH BEN INT | 12551D109 | 16 | 5700 | SH | DEF | 11 |
| CIGNA INVTS SECS INC | COM | 17179X106 | 30 | 1775 | SH | DEF | 11 |
| CIM HIGH YIELD SECS | SH BEN INT | 125527101 | 5 | 1000 | SH | DEF | 11 |
| CIMA LABS INC | COM | 171796105 | 263 | 8380 | SH | DEF | 11 |
| CIMAREX ENERGY CO | COM | 171798101 | 7669 | 389780 | SH | DEF | 6 |
| CIMAREX ENERGY CO | COM | 171798101 | 4 | 212 | SH | DEF | 11 |
| CIMAREX ENERGY CO | COM | 171798101 | 50 | 2549 | SH | DEF | 2 |
| CIMAREX ENERGY CO | COM | 171798101 | 13 | 683 | SH | DEF | 10 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 5 | 1000 | SH | DEF | 10 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 8748 | 1718728 | SH | DEF | 7 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 671 | 131810 | SH | DEF | 2 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 76065 | 14944000 | SH | DEF | 12 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 61813 | 12144000 | SH | DEF | 9 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 143 | 28069 | SH | DEF | 11 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 11180 | 2196400 | SH | DEF | 3 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 208 | 40704 | SH | DEF | 14 |
| CINCINNATI FINL CORP | COM | 172062101 | 139 | 3466 | SH | DEF | 10 |
| CINCINNATI FINL CORP | COM | 172062101 | 40 | 1007 | SH | DEF | 6 |
| CINCINNATI FINL CORP | COM | 172062101 | 17981 | 449975 | SH | DEF | 2 |
| CINCINNATI FINL CORP | COM | 172062101 | 2498 | 61050 | SH | DEF | 11 |
| CINERGY CORP | COM | 172474108 | 1047 | 28527 | SH | DEF | 2 |
| CINERGY CORP | COM | 172474108 | 1596 | 43948 | SH | DEF | 11 |
| CINERGY CORP | COM | 172474108 | 12 | 330 | SH | DEF | 6 |
| CINERGY CORP | COM | 172474108 | 102 | 2775 | SH | DEF | 10 |
| CINTAS CORP | COM | 172908105 | 20679 | 561307 | SH | DEF | 2 |
| CINTAS CORP | COM | 172908105 | 12 | 240 | SH | DEF | 13 |
| CINTAS CORP | COM | 172908105 | 535 | 12531 | SH | DEF | 11 |

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| CINTAS CORP | COM | 172908105 | 158 | 4275 | SH | DEF | 10 |
| CIRCOR INTL INC | COM | 17273K109 | 10 | 500 | SH | DEF | 11 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 3131 | 328165 | SH | DEF | 11 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 2 | 200 | SH | DEF | 6 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 29 | 3000 | SH | DEF | 10 |
| CIRRUS LOGIC INC | COM | 172755100 | 5 | 895 | SH | DEF | 4 |
| CISCO SYS INC | COM | 17275R102 | 49310 | 2517125 | SH | DEF | 3 |
| CISCO SYS INC | COM | 17275R102 | 825 | 42104 | SH | DEF | 10 |
| CISCO SYS INC | COM | 17275R102 | 4846 | 247395 | SH | DEF | 6 |
| CISCO SYS INC | COM | 17275R102 | 7961 | 406400 | SH | DEF | 5 |
| CISCO SYS INC | COM | 17275R102 | 17756 | 846326 | SH | DEF | 11 |
| CISCO SYS INC | COM | 17275R102 | 390 | 19901 | SH | DEF | 8 |
| CISCO SYS INC | COM | 17275R102 | 8672 | 330295 | SH | DEF | 13 |
| CISCO SYS INC | COM | 17275R102 | 12678 | 647164 | SH | DEF | 4 |
| CISCO SYS INC | COM | 17275R102 | 5912 | 302556 | SH | DEF | 2 |
| CISCO SYS INC | COM | 17275R102 | 33682 | 1719347 | SH | DEF | 1 |
| CIT GROUP INC | COM | 125581108 | 66 | 2300 | SH | DEF | 7 |
| CIT GROUP INC | COM | 125581108 | 43140 | 1500000 | SH | DEF | 12 |
| CIT GROUP INC | COM | 125581108 | 996 | 29635 | SH | DEF | 11 |
| CIT GROUP INC | COM | 125581108 | 23903 | 831130 | SH | DEF | 3 |
| CITIBANK WEST FSB SAN FRAN C | CONT LITIG REC | 17306J202 | 0 | 16 | SH | DEF | 11 |
| CITIBANK WEST FSB SAN FRAN C | 2ND CONT LITIG | 17306J301 | 0 | 5 | SH | DEF | 11 |
| CITIGROUP INC | COM | 172967101 | 6470 | 142170 | SH | DEF | 5 |
| CITIGROUP INC | COM | 172967101 | 56 | 1227 | SH | DEF | 4 |
| CITIGROUP INC | COM | 172967101 | 3538 | 77740 | SH | DEF | 10 |
| CITIGROUP INC | COM | 172967101 | 4717 | 103644 | SH | DEF | 1 |
| CITIGROUP INC | COM | 172967101 | 6538 | 143664 | SH | DEF | 8 |
| CITIGROUP INC | COM | 172967101 | 43894 | 926035 | SH | DEF | 11 |
| CITIGROUP INC | COM | 172967101 | 71607 | 1573059 | SH | DEF | 6 |
| CITIGROUP INC | COM | 172967101 | 502303 | 11037194 | SH | DEF | 9 |
| CITIGROUP INC | COM | 172967101 | 28894 | 634896 | SH | DEF | 2 |
| CITIGROUP INC | COM | 172967101 | 263007 | 5779105 | SH | DEF | 7 |
| CITIGROUP INC | COM | 172967101 | 6168 | 100825 | SH | DEF | 13 |
| CITIGROUP INC | COM | 172967101 | 62747 | 1378746 | SH | DEF | 3 |
| CITIGROUP INVTS LN FD INC | COM | 17307C107 | 140 | 9350 | SH | DEF | 11 |
| CITIZENS BKG CORP MICH | COM | 174420109 | 40 | 1369 | SH | DEF | 11 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 59 | 5303 | SH | DEF | 2 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 243 | 19506 | SH | DEF | 11 |
| CITIZENS FIRST BANCORP INC D | COM | 17461R106 | 7 | 300 | SH | DEF | 11 |
| CITIZENS SOUTH BKG CP DEL | COM | 176682102 | 1159 | 78675 | SH | DEF | 1 |
| CITIZENS SOUTH BKG CP DEL | COM | 176682102 | 6 | 389 | SH | DEF | 11 |
| CITRIX SYS INC | COM | 177376100 | 55 | 2500 | SH | DEF | 2 |
| CITRIX SYS INC | COM | 177376100 | 39055 | 1764780 | SH | DEF | 3 |
| CITRIX SYS INC | COM | 177376100 | 72 | 2850 | SH | DEF | 11 |
| CITRIX SYS INC | COM | 177376100 | 4253 | 192200 | SH | DEF | 6 |
| CITY HLDG CO | COM | 177835105 | 12826 | 386660 | SH | DEF | 3 |
| CITY HLDG CO | COM | 177835105 | 51 | 1500 | SH | DEF | 11 |
| CITY INVESTING CO LIQ TR | UNIT BEN INT | 177900107 | 1 | 500 | SH | DEF | 2 |
| CITY INVESTING CO LIQ TR | UNIT BEN INT | 177900107 | 2 | 788 | SH | DEF | 11 |
| CITY NATL CORP | COM | 178566105 | 8707 | 170850 | SH | DEF | 6 |
| CITY NATL CORP | COM | 178566105 | 5249 | 103000 | SH | DEF | 3 |
| CITY NATL CORP | COM | 178566105 | 64 | 1060 | SH | DEF | 11 |
| CLAIRES STORES INC | COM | 179584107 | 12 | 300 | SH | DEF | 11 |
| CLAIRES STORES INC | COM | 179584107 | 32903 | 983360 | SH | DEF | 3 |
| CLARCOR INC | COM | 179895107 | 86 | 2200 | SH | DEF | 2 |
| CLARCOR INC | COM | 179895107 | 78 | 2000 | SH | DEF | 10 |
| CLARCOR INC | COM | 179895107 | 674 | 16581 | SH | DEF | 11 |
| CLARK INC | COM | 181457102 | 1401 | 105000 | SH | DEF | 6 |
| CLARUS CORP | COM | 182707109 | 2 | 200 | SH | DEF | 11 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 7086 | 185010 | SH | DEF | 3 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 1127 | 27616 | SH | DEF | 11 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 170 | 4450 | SH | DEF | 10 |

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| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 115 | 2994 | SH | DEF | 2 |
| CLECO CORP NEW | COM | 12561W105 | 16 | 1000 | SH | DEF | 1 |
| CLECO CORP NEW | COM | 12561W105 | 28 | 1700 | SH | DEF | 10 |
| CLECO CORP NEW | COM | 12561W105 | 2865 | 171059 | SH | DEF | 11 |
| CLECO CORP NEW | COM | 12561W105 | 15552 | 951800 | SH | DEF | 6 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 57 | 1916 | SH | DEF | 11 |
| CLOROX CO DEL | COM | 189054109 | 64 | 1400 | SH | DEF | 10 |
| CLOROX CO DEL | COM | 189054109 | 5 | 100 | SH | DEF | 4 |
| CLOROX CO DEL | COM | 189054109 | 411 | 8970 | SH | DEF | 8 |
| CLOROX CO DEL | COM | 189054109 | 383 | 8350 | SH | DEF | 5 |
| CLOROX CO DEL | COM | 189054109 | 3242 | 71564 | SH | DEF | 11 |
| CLOROX CO DEL | COM | 189054109 | 64 | 1400 | SH | DEF | 2 |
| CLOSURE MED CORP | COM | 189093107 | 5 | 150 | SH | DEF | 11 |
| CMGI INC | COM | 125750109 | 31 | 16570 | SH | DEF | 11 |
| CMS ENERGY CORP | COM | 125896100 | 74 | 10000 | SH | DEF | |
| CMS ENERGY CORP | COM | 125896100 | 1386 | 170629 | SH | DEF | 11 |
| CNA FINL CORP | COM | 126117100 | 44 | 2090 | SH | DEF | 6 |
| CNA FINL CORP | COM | 126117100 | 65 | 3000 | SH | DEF | 11 |
| CNET NETWORKS INC | COM | 12613R104 | 45 | 5500 | SH | DEF | 11 |
| CNET NETWORKS INC | COM | 12613R104 | 92040 | 13000000 | SH | DEF | 9 |
| CNET NETWORKS INC | COM | 12613R104 | 6399 | 903800 | SH | DEF | 7 |
| CNF INC | COM | 12612W104 | 12 | 345 | SH | DEF | 11 |
| CNF INC | COM | 12612W104 | 5003 | 156100 | SH | DEF | 6 |
| CNH GLOBAL N V | SHS NEW | N20935206 | 95 | 7111 | SH | DEF | 11 |
| CNH GLOBAL N V | SHS NEW | N20935206 | 0 | 30 | SH | DEF | 10 |
| COACH INC | COM | 189754104 | 30 | 856 | SH | DEF | 11 |
| COACH INC | COM | 189754104 | 33 | 600 | SH | DEF | 2 |
| COACH INC | COM | 189754104 | 431 | 7900 | SH | DEF | 3 |
| COACH INC | COM | 189754104 | 38 | 700 | SH | DEF | 4 |
| COASTAL BANCORP INC | COM | 19041P105 | 1864 | 58700 | SH | DEF | 6 |
| COBIZ INC | COM | 190897108 | 1439 | 89800 | SH | DEF | 1 |
| COBIZ INC | COM | 190897108 | 12 | 700 | SH | DEF | 11 |
| COCA COLA BOTTLING CO CONS | COM | 191098102 | 13 | 253 | SH | DEF | 11 |
| COCA COLA CO | COM | 191216100 | 477 | 11095 | SH | DEF | 10 |
| COCA COLA CO | COM | 191216100 | 1672 | 38910 | SH | DEF | 1 |
| COCA COLA CO | COM | 191216100 | 20136 | 433964 | SH | DEF | 11 |
| COCA COLA CO | COM | 191216100 | 582 | 13554 | SH | DEF | 5 |
| COCA COLA CO | COM | 191216100 | 10586 | 246421 | SH | DEF | 3 |
| COCA COLA CO | COM | 191216100 | 8368 | 194786 | SH | DEF | 2 |
| COCA COLA CO | COM | 191216100 | 4825 | 83170 | SH | DEF | 13 |
| COCA COLA CO | COM | 191216100 | 47 | 1066 | SH | DEF | 6 |
| COCA COLA CO | COM | 191216100 | 333 | 7757 | SH | DEF | 4 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 3 | 150 | SH | DEF | 6 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 1064 | 52778 | SH | DEF | 11 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 57 | 3000 | SH | DEF | 10 |
| COCA-COLA FEMSA S A DE C V | SPON ADR REP L | 191241108 | 8009 | 375951 | SH | DEF | 6 |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 42 | 12100 | SH | DEF | 11 |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 47 | 15000 | SH | DEF | |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 88 | 2400 | SH | DEF | 2 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 49 | 1081 | SH | DEF | 11 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 36 | 1000 | SH | DEF | 4 |
| COGNOS INC | COM | 19244C109 | 5153 | 168225 | SH | DEF | 13 |
| COGNOS INC | COM | 19244C109 | 22 | 650 | SH | DEF | 11 |
| COHEN & STEERS ADV INC RLTY | COM | 19247W102 | 1419 | 81492 | SH | DEF | 11 |
| COHEN & STEERS PREM INC RLTY | COM | 19247V104 | 1557 | 89532 | SH | DEF | 11 |
| COHEN & STEERS QUALITY RLTY | COM | 19247L106 | 2581 | 154190 | SH | DEF | 11 |
| COHEN & STEERS REIT & PFD IN | COM | 19247X100 | 2122 | 85291 | SH | DEF | 11 |
| COHEN & STEERS TOTAL RETURN | COM | 19247R103 | 217 | 12922 | SH | DEF | 11 |
| COHERENT INC | COM | 192479103 | 28 | 1200 | SH | DEF | 11 |
| COHU INC | COM | 192576106 | 9 | 450 | SH | DEF | 10 |
| COHU INC | COM | 192576106 | 2101 | 107400 | SH | DEF | 3 |
| COINSTAR INC | COM | 19259P300 | 3 | 200 | SH | DEF | 2 |

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| COINSTAR INC | COM | 19259P300 | 4 | 275 | SH | DEF | 11 |
| COINSTAR INC | COM | 19259P300 | 5854 | 434710 | SH | DEF | 6 |
| COLE KENNETH PRODTNS INC | CL A | 193294105 | 10082 | 386150 | SH | DEF | 3 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 16661 | 298100 | SH | DEF | 1 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 9592 | 171621 | SH | DEF | 2 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 363 | 6500 | SH | DEF | 5 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 3357 | 60058 | SH | DEF | 3 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 4245 | 79817 | SH | DEF | 11 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 2278 | 40752 | SH | DEF | 10 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 214 | 3828 | SH | DEF | 8 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 59 | 1047 | SH | DEF | 4 |
| COLLAGENEX PHARMACEUTICALS I | COM | 19419B100 | 770 | 71600 | SH | DEF | 3 |
| COLLAGENEX PHARMACEUTICALS I | COM | 19419B100 | 10 | 1000 | SH | DEF | 11 |
| COLLEGIATE PACIFIC INC | COM NEW | 194589206 | 0 | 4 | SH | DEF | 11 |
| COLLEGIATE PACIFIC INC | *W EXP 05/26/200 | 194589115 | 0 | 4 | SH | DEF | 11 |
| COLLINS & AIKMAN CORP NEW | COM NEW | 194830204 | 2 | 500 | SH | DEF | 11 |
| COLLINS INDS INC | COM | 194858106 | 96 | 25200 | SH | DEF | 6 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 13 | 875 | SH | DEF | 10 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 331 | 21082 | SH | DEF | 11 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 12132 | 840160 | SH | DEF | 6 |
| COLONIAL HIGH INCOME MUN TR | SH BEN INT | 195743109 | 45 | 6997 | SH | DEF | 11 |
| COLONIAL INTER HIGH INCOME F | SH BEN INT | 195763107 | 144 | 39500 | SH | DEF | 11 |
| COLONIAL INTERMARKET INCM TR | SH BEN INT | 195762109 | 26 | 3000 | SH | DEF | 11 |
| COLONIAL INVT GRADE MUN TR | SH BEN INT | 195768106 | 58 | 5600 | SH | DEF | 11 |
| COLONIAL MUN INCOME TR | SH BEN INT | 195799101 | 44 | 7909 | SH | DEF | 11 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 357 | 9637 | SH | DEF | 11 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 101 | 2800 | SH | DEF | 10 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 341 | 9464 | SH | DEF | 8 |
| COLUMBIA BANCORP | COM | 197227101 | 975 | 35056 | SH | DEF | 11 |
| COLUMBIA BANCORP | COM | 197227101 | 2698 | 100675 | SH | DEF | 1 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 1320 | 74820 | SH | DEF | 3 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 2364 | 134030 | SH | DEF | 6 |
| COLUMBIA LABS INC | COM | 197779101 | 1 | 50 | SH | DEF | 11 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 15 | 282 | SH | DEF | 10 |
| COMCAST CORP NEW | CL A | 20030N101 | 680 | 16306 | SH | DEF | 13 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 171 | 5760 | SH | DEF | 4 |
| COMCAST CORP NEW | CL A | 20030N101 | 91 | 2944 | SH | DEF | 6 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 1663 | 56100 | SH | DEF | 5 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 2 | 58 | SH | DEF | 6 |
| COMCAST CORP NEW | CL A | 20030N101 | 162 | 5256 | SH | DEF | 10 |
| COMCAST CORP NEW | CL A | 20030N101 | 6745 | 218856 | SH | DEF | 3 |
| COMCAST CORP NEW | CL A | 20030N101 | 50 | 1617 | SH | DEF | |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 158 | 5329 | SH | DEF | 10 |
| COMCAST CORP NEW | CL A | 20030n101 | 9 | 291 | SH | DEF | 4 |
| COMCAST CORP NEW | CL A | 20030N101 | 4760 | 140325 | SH | DEF | 11 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 251 | 8472 | SH | DEF | 2 |
| COMCAST CORP NEW | CL A | 20030N101 | 1 | 32 | SH | DEF | 1 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 7511 | 230270 | SH | DEF | 11 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 148 | 5010 | SH | DEF | 8 |
| COMCAST CORP NEW | CL A | 20030N101 | 2333 | 75710 | SH | DEF | 8 |
| COMCAST CORP NEW | CL A | 20030N101 | 189661 | 6141879 | SH | DEF | 7 |
| COMCAST CORP NEW | CL A | 20030N101 | 340931 | 11040501 | SH | DEF | 9 |
| COMCAST CORP NEW | CL A | 20030N101 | 2445 | 79178 | SH | DEF | 2 |
| COMCAST CORP NEW | CL A | 20030N101 | 9971 | 323508 | SH | DEF | 6 |
| COMERICA INC | COM | 200340107 | 96 | 2058 | SH | DEF | 2 |
| COMERICA INC | COM | 200340107 | 459 | 8908 | SH | DEF | 11 |
| COMERICA INC | COM | 200340107 | 10033 | 215291 | SH | DEF | 6 |
| COMERICA INC | COM | 200340107 | 1132 | 24300 | SH | DEF | 3 |
| COMERICA INC | COM | 200340107 | 77 | 1656 | SH | DEF | 10 |
| COMFORCE CORP | COM | 20038K109 | 0 | 3 | SH | DEF | 11 |
| COMFORT SYS USA INC | COM | 199908104 | 95 | 25000 | SH | DEF | 6 |
| COMFORT SYS USA INC | COM | 199908104 | 24 | 5900 | SH | DEF | 11 |

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| COMMERCE BANCORP INC NJ | COM | 200519106 | 14 | 300 | SH | DEF | 4 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 28134 | 587230 | SH | DEF | 3 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 413 | 8537 | SH | DEF | 11 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 5809 | 132779 | SH | DEF | 1 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 198 | 4136 | SH | DEF | 11 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 2 | 52 | SH | DEF | 6 |
| COMMERCE GROUP INC MASS | COM | 200641108 | 24895 | 655810 | SH | DEF | 6 |
| COMMERCE ONE INC DEL | COM NEW | 200693208 | 8 | 3810 | SH | DEF | 11 |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 40 | 1550 | SH | DEF | 11 |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 23120 | 949500 | SH | DEF | 6 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 130 | 7626 | SH | DEF | 10 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 1900 | 110459 | SH | DEF | 11 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 5346 | 133255 | SH | DEF | 5 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 1575 | 39260 | SH | DEF | 3 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 624 | 15314 | SH | DEF | 11 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 14843 | 369966 | SH | DEF | 4 |
| COMMSCOPE INC | COM | 203372107 | 508 | 32803 | SH | DEF | 11 |
| COMMUNITY BK NORTHN VA | COM | 203566104 | 60 | 3614 | SH | DEF | 11 |
| COMMUNITY BK SYS INC | COM | 203607106 | 15528 | 352065 | SH | DEF | 6 |
| COMMUNITY BKS INC MILLERSBUR | COM | 203628102 | 91 | 2609 | SH | DEF | 11 |
| COMMUNITY FIRST BANKSHARES I | COM | 203902101 | 2686 | 100900 | SH | DEF | 6 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 20 | 920 | SH | DEF | 6 |
| COMMUNITY INVS BANCORP INC | COM | 203719109 | 424 | 30000 | SH | DEF | 11 |
| COMMUNITY TR BANCORP INC | COM | 204149108 | 3470 | 119356 | SH | DEF | 6 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 16923 | 465800 | SH | DEF | 3 |
| COMPANIA ANONIMA NACIONAL TEL | SPON ADR D | 204421101 | 0 | 0 | SH | DEF | 2 |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR | 204448104 | 5544 | 140100 | SH | DEF | 3 |
| COMPANIA DE TELECOMUNICS CHI | SPON ADR NEW | 204449300 | 3469 | 272100 | SH | DEF | 3 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 179 | 5150 | SH | DEF | 10 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 2759 | 73022 | SH | DEF | 11 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 41 | 1180 | SH | DEF | 6 |
| COMPEX TECHNOLOGIES INC | COM | 204513105 | 970 | 126800 | SH | DEF | 6 |
| COMPUCOM SYS INC | COM | 204780100 | 2 | 300 | SH | DEF | 11 |
| COMPUCOM SYS INC | COM | 204780100 | 2116 | 499109 | SH | DEF | 6 |
| COMPUCREDIT CORP | COM | 20478N100 | 12999 | 742800 | SH | DEF | 3 |
| COMPUGEN LTD | ORD | M25722105 | 237 | 50700 | SH | DEF | 11 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 17184 | 657977 | SH | DEF | 6 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 7833 | 300000 | SH | DEF | 9 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 52220 | 2000000 | SH | DEF | 12 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 10836 | 460722 | SH | DEF | 11 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 15533 | 594900 | SH | DEF | 3 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 8344 | 319580 | SH | DEF | 5 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 95 | 3625 | SH | DEF | 10 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 524 | 20055 | SH | DEF | 8 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 18152 | 695226 | SH | DEF | 4 |
| COMPUTER NETWORK TECHNOLOGY | COM | 204925101 | 11595 | 1335800 | SH | DEF | 3 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 9876 | 262862 | SH | DEF | 1 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 3133 | 79081 | SH | DEF | 11 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 37 | 975 | SH | DEF | 10 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 25521 | 679290 | SH | DEF | 6 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 15 | 400 | SH | DEF | 3 |
| COMPUWARE CORP | COM | 205638109 | 189 | 33691 | SH | DEF | 11 |
| COMPUWARE CORP | COM | 205638109 | 75 | 14000 | SH | DEF | 5 |
| COMPUWARE CORP | COM | 205638109 | 2 | 400 | SH | DEF | 3 |
| COMPUWARE CORP | COM | 205638109 | 14 | 2600 | SH | DEF | 6 |
| COMSTOCK RES INC | COM NEW | 205768203 | 6283 | 470300 | SH | DEF | 3 |
| COMTECH TELECOMMUNICATIONS C | COM NEW | 205826209 | 2661 | 111350 | SH | DEF | 3 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 2 | 100 | SH | DEF | 13 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 2359 | 130784 | SH | DEF | 11 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 8636 | 576920 | SH | DEF | 6 |
| CONAGRA FOODS INC | COM | 205887102 | 8981 | 421439 | SH | DEF | 6 |
| CONAGRA FOODS INC | COM | 205887102 | 1555 | 73190 | SH | DEF | 8 |

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| CONAGRA FOODS INC | COM | 205887102 | 49 | 2325 | SH | DEF | 10 |
| CONAGRA FOODS INC | COM | 205887102 | 3216 | 134919 | SH | DEF | 11 |
| CONAGRA FOODS INC | COM | 205887102 | 4 | 200 | SH | DEF | 3 |
| CONAGRA FOODS INC | COM | 205887102 | 198 | 9300 | SH | DEF | 2 |
| CONAGRA FOODS INC | COM | 205887102 | 64 | 3000 | SH | DEF | 1 |
| CONCORD COMMUNICATIONS INC | COM | 206186108 | 857 | 65750 | SH | DEF | 3 |
| CONCORD EFS INC | COM | 206197105 | 5 | 400 | SH | DEF | 1 |
| CONCORD EFS INC | COM | 206197105 | 4 | 300 | SH | DEF | 3 |
| CONCORD EFS INC | COM | 206197105 | 311 | 29075 | SH | DEF | 11 |
| CONCORD EFS INC | COM | 206197105 | 4 | 270 | SH | DEF | 6 |
| CONCORD EFS INC | COM | 206197105 | 109 | 8000 | SH | DEF | 10 |
| CONCORDE CAREER COLLEGES INC | COM NEW | 20651H201 | 106 | 4000 | SH | DEF | 11 |
| CONCUR TECHNOLOGIES INC | COM | 206708109 | 19 | 1700 | SH | DEF | 11 |
| CONCURRENT COMPUTER CORP NEW | COM | 206710204 | 1 | 300 | SH | DEF | 11 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 13014 | 2299360 | SH | DEF | 3 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 44 | 7554 | SH | DEF | 11 |
| CONMED CORP | COM | 207410101 | 8528 | 413160 | SH | DEF | 3 |
| CONMED CORP | COM | 207410101 | 825 | 39972 | SH | DEF | 6 |
| CONMED CORP | COM | 207410101 | 351 | 17000 | SH | DEF | 8 |
| CONNECTICUT WTR SVC INC | COM | 207797101 | 15 | 519 | SH | DEF | 11 |
| CONNETICS CORP | COM | 208192104 | 7 | 400 | SH | DEF | 11 |
| CONOCOPHILLIPS | COM | 20825C104 | 51334 | 936899 | SH | DEF | 6 |
| CONOCOPHILLIPS | COM | 20825C104 | 2982 | 52182 | SH | DEF | 11 |
| CONOCOPHILLIPS | COM | 20825C104 | 2576 | 47052 | SH | DEF | 2 |
| CONOCOPHILLIPS | COM | 20825C104 | 66 | 1202 | SH | DEF | 10 |
| CONOCOPHILLIPS | COM | 20825C104 | 2145 | 39178 | SH | DEF | 5 |
| CONOCOPHILLIPS | COM | 20825C104 | 2473 | 45170 | SH | DEF | 3 |
| CONOLOG CORP | COM PAR.01 NEW | 208254805 | 0 | 25 | SH | DEF | 11 |
| CONSECO INC | *W EXP 09/10/200 | 208464123 | 0 | 46 | SH | DEF | 11 |
| CONSECO INC | COM NEW | 208464883 | 392 | 19230 | SH | DEF | 11 |
| CONSECO INC | COM NEW | 208464883 | 3542 | 194395 | SH | DEF | 6 |
| CONSECO STRATEGIC INCOME FD | SH BEN INT | 20847A102 | 37 | 3477 | SH | DEF | 11 |
| CONSOL ENERGY INC | COM | 20854P109 | -320 | -14740 | SH | DEF | 11 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 33 | 808 | SH | DEF | 10 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 882 | 21797 | SH | DEF | 11 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 90 | 2200 | SH | DEF | 6 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 16 | 400 | SH | DEF | 2 |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 3456 | 135890 | SH | DEF | 3 |
| CONSOLIDATED TOMOKA LD CO | COM | 210226106 | 101 | 3410 | SH | DEF | 11 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 34 | 1100 | SH | DEF | |
| CONSTELLATION BRANDS INC | CL B | 21036P207 | 473 | 15500 | SH | DEF | 8 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 628 | 20030 | SH | DEF | 11 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 435 | 12160 | SH | DEF | 5 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 90 | 2528 | SH | DEF | 10 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 27 | 750 | SH | DEF | 2 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 9244 | 258350 | SH | DEF | 3 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 160 | 4480 | SH | DEF | 8 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 2670 | 73947 | SH | DEF | 6 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 3345 | 91975 | SH | DEF | 11 |
| CONSUMER PORTFOLIO SVCS INC | COM | 210502100 | 3 | 1000 | SH | DEF | 11 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 18 | 940 | SH | DEF | 11 |
| CONVERA CORP | CL A | 211919105 | 6 | 1500 | SH | DEF | 11 |
| CONVERGYS CORP | COM | 212485106 | 14122 | 770025 | SH | DEF | 2 |
| CONVERGYS CORP | COM | 212485106 | 197 | 12236 | SH | DEF | 11 |
| CONVERGYS CORP | COM | 212485106 | 4 | 200 | SH | DEF | 3 |
| CONVERGYS CORP | COM | 212485106 | 324 | 17690 | SH | DEF | 6 |
| CONVERGYS CORP | COM | 212485106 | 150 | 8200 | SH | DEF | 10 |
| COOPER CAMERON CORP | COM | 216640102 | 9 | 200 | SH | DEF | 10 |
| COOPER CAMERON CORP | COM | 216640102 | 227 | 5300 | SH | DEF | 11 |
| COOPER COS INC | COM NEW | 216648402 | 6 | 150 | SH | DEF | 2 |
| COOPER COS INC | COM NEW | 216648402 | 4414 | 108310 | SH | DEF | 3 |
| COOPER COS INC | COM NEW | 216648402 | 20 | 459 | SH | DEF | 11 |

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| COOPER INDS LTD | CL A | G24182100 | 560 | 11650 | SH | DEF | 5 |
| COOPER INDS LTD | CL A | G24182100 | 352 | 7150 | SH | DEF | 6 |
| COOPER INDS LTD | CL A | G24182100 | 41 | 850 | SH | DEF | 10 |
| COOPER INDS LTD | CL A | G24182100 | 2088 | 39475 | SH | DEF | 11 |
| COOPER INDS LTD | CL A | G24182100 | 86 | 1800 | SH | DEF | 2 |
| COOPER INDS LTD | CL A | G24182100 | 6152 | 127900 | SH | DEF | 6 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 342 | 17395 | SH | DEF | 11 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 19644 | 1237800 | SH | DEF | 6 |
| COOPERATIVE BANKSHARES INC | COM | 216844100 | 14 | 600 | SH | DEF | 11 |
| COORS ADOLPH CO | CL B | 217016104 | 6434 | 119680 | SH | DEF | 3 |
| COORS ADOLPH CO | CL B | 217016104 | 192 | 3431 | SH | DEF | 11 |
| COORS ADOLPH CO | CL B | 217016104 | 6 | 120 | SH | DEF | 10 |
| COORS ADOLPH CO | CL B | 217016104 | 9368 | 174250 | SH | DEF | 6 |
| COPPER MTN NETWORKS INC | COM NEW | 217510205 | 6 | 775 | SH | DEF | 11 |
| CORE LABORATORIES N V | COM | N22717107 | 70 | 5000 | SH | DEF | |
| CORE LABORATORIES N V | COM | N22717107 | 6 | 400 | SH | DEF | 4 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 37 | 600 | SH | DEF | 11 |
| CORIXA CORP | COM | 21887F100 | 32 | 5280 | SH | DEF | 11 |
| CORN PRODS INTL INC | COM | 219023108 | 4 | 134 | SH | DEF | 10 |
| CORN PRODS INTL INC | COM | 219023108 | 72 | 2276 | SH | DEF | 2 |
| CORN PRODS INTL INC | COM | 219023108 | 13929 | 437340 | SH | DEF | 3 |
| CORN PRODS INTL INC | COM | 219023108 | 137 | 4034 | SH | DEF | 11 |
| CORNERSTONE BANCORP INC | COM | 218925105 | 182 | 8286 | SH | DEF | 8 |
| CORNERSTONE RLTY INCOME TR I | COM | 21922V102 | 3 | 316 | SH | DEF | 11 |
| CORNERSTONE STRATEGIC VALUE | COM | 21924B104 | 8 | 1000 | SH | DEF | 11 |
| CORNERSTONE TOTAL RTRN FD IN | COM | 21924U102 | 238 | 14925 | SH | DEF | 11 |
| CORNING INC | COM | 219350105 | 107 | 11400 | SH | DEF | 1 |
| CORNING INC | COM | 219350105 | 689 | 73120 | SH | DEF | 2 |
| CORNING INC | COM | 219350105 | 3419 | 311403 | SH | DEF | 11 |
| CORNING INC | COM | 219350105 | 43 | 4538 | SH | DEF | 10 |
| CORNING INC | COM | 219350105 | 1144 | 121410 | SH | DEF | 5 |
| CORNING INC | COM | 219350105 | 10218 | 1085866 | SH | DEF | 6 |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 40 | 775 | SH | DEF | 11 |
| CORPORATE HIGH YIELD FD INC | COM | 219914108 | 67 | 7187 | SH | DEF | 11 |
| CORPORATE HIGH YIELD FD V IN | COM | 219931102 | 6 | 400 | SH | DEF | 11 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 847 | 43795 | SH | DEF | 11 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 352 | 19000 | SH | DEF | 10 |
| CORRECTIONAL SVCS CORP | COM | 219921103 | 238 | 103200 | SH | DEF | 6 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 47 | 1900 | SH | DEF | 3 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 4 | 173 | SH | DEF | 11 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 30755 | 1239329 | SH | DEF | 6 |
| CORTEX PHARMACEUTICALS INC | COM NEW | 220524300 | 47 | 13810 | SH | DEF | 11 |
| CORUS BANKSHARES INC | COM | 220873103 | 38320 | 715231 | SH | DEF | 6 |
| CORUS ENTERTAINMENT INC | COM CL B NON VTG | 220874101 | 1640 | 94200 | SH | DEF | 13 |
| CORVIS CORP | COM | 221009103 | 48 | 33535 | SH | DEF | 11 |
| COST PLUS INC CALIF | COM | 221485105 | 311 | 8400 | SH | DEF | 5 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 4402 | 124459 | SH | DEF | 11 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 384 | 12365 | SH | DEF | 2 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 137 | 4400 | SH | DEF | 10 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 178 | 5743 | SH | DEF | 8 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 642 | 20600 | SH | DEF | 5 |
| COTT CORP QUE | COM | 22163N106 | 58525 | 2500000 | SH | DEF | 12 |
| COTT CORP QUE | COM | 22163N106 | 1196 | 45898 | SH | DEF | 11 |
| COTTON STS LIFE INS CO | COM | 221774102 | 451 | 44837 | SH | DEF | 6 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 261 | 3340 | SH | DEF | 6 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 235 | 3000 | SH | DEF | 10 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 1150 | 10943 | SH | DEF | 11 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 24899 | 318070 | SH | DEF | 3 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 63 | 800 | SH | DEF | 4 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 250 | 3200 | SH | DEF | 5 |
| COURIER CORP | COM | 222660102 | 263 | 4800 | SH | DEF | 11 |
| COUSINS PPTYS INC | COM | 222795106 | 19 | 700 | SH | DEF | 2 |

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| COVANCE INC | COM | 222816100 | 69 | 2650 | SH | DEF | 11 |
| COVANSYS CORP | COM | 22281W103 | 161 | 16620 | SH | DEF | 11 |
| COVANSYS CORP | COM | 22281W103 | 291 | 46950 | SH | DEF | |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 11878 | 225220 | SH | DEF | 3 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 223 | 4078 | SH | DEF | 11 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 462 | 13560 | SH | DEF | 11 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 6 | 200 | SH | DEF | 2 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 2 | 72 | SH | DEF | 6 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 71 | 2250 | SH | DEF | 10 |
| CP SHIPS LTD | COM | 22409V102 | 47 | 2499 | SH | DEF | 11 |
| CP SHIPS LTD | COM | 22409V102 | 37 | 1768 | SH | DEF | 13 |
| CPAC INC | COM | 126145101 | 342 | 56100 | SH | DEF | 6 |
| CPI AEROSTRUCTURES INC | COM NEW | 125919308 | 133 | 11980 | SH | DEF | 11 |
| CPI CORP | COM | 125902106 | 55 | 3000 | SH | DEF | 6 |
| CRANE CO | COM | 224399105 | 29 | 1015 | SH | DEF | 11 |
| CRANE CO | COM | 224399105 | 4708 | 201120 | SH | DEF | 6 |
| CRAWFORD & CO | CL A | 224633206 | 997 | 143075 | SH | DEF | 6 |
| CREATIVE TECHNOLOGY LTD | ORD | Y1775U107 | 13 | 1200 | SH | DEF | 11 |
| CREDENCE SYS CORP | COM | 225302108 | 4 | 242 | SH | DEF | 11 |
| CREDIT ACCEP CORP MICH | COM | 225310101 | 545 | 48200 | SH | DEF | 6 |
| CREDIT SUISSE ASSET MGMT INC | COM | 224916106 | 59 | 13148 | SH | DEF | 11 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 8850 | 268800 | SH | DEF | 6 |
| CREDIT SUISSE HIGH YLD BND F | SH BEN INT | 22544F103 | 72 | 15099 | SH | DEF | 11 |
| CREE INC | COM | 225447101 | 55 | 3082 | SH | DEF | 11 |
| CREE INC | COM | 225447101 | 58 | 3140 | SH | DEF | 4 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 5460 | 374565 | SH | DEF | 6 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 256 | 16655 | SH | DEF | 11 |
| CRIIMI MAE INC | COM NEW | 226603504 | 6 | 536 | SH | DEF | 11 |
| CRITICAL PATH INC | COM NEW | 22674V506 | 3 | 828 | SH | DEF | 11 |
| CROMPTON CORP | COM | 227116100 | 5 | 800 | SH | DEF | 10 |
| CROMPTON CORP | COM | 227116100 | 4 | 800 | SH | DEF | 11 |
| CROSS A T CO | CL A | 227478104 | 20 | 3300 | SH | DEF | 11 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 4648 | 331979 | SH | DEF | 6 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R109 | 34 | 1357 | SH | DEF | 11 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R109 | 48 | 2265 | SH | DEF | 1 |
| CROSSROADS SYS INC | COM | 22765D100 | 0 | 75 | SH | DEF | 11 |
| CROSSTEX ENERGY L P | COM | 22765U102 | 84 | 2000 | SH | DEF | 11 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 56 | 4415 | SH | DEF | 11 |
| CROWN HOLDINGS INC | COM | 228368106 | 190 | 24050 | SH | DEF | 11 |
| CROWN HOLDINGS INC | COM | 228368106 | 31644 | 4642750 | SH | DEF | 6 |
| CROWN MEDIA HLDGS INC | CL A | 228411104 | 21 | 2400 | SH | DEF | 11 |
| CSG SYS INTL INC | COM | 126349109 | 15595 | 1053000 | SH | DEF | 6 |
| CSK AUTO CORP | COM | 125965103 | 14619 | 948040 | SH | DEF | 3 |
| CSP INC | COM | 126389105 | 5 | 933 | SH | DEF | 11 |
| CSS INDS INC | COM | 125906107 | 149 | 5800 | SH | DEF | 6 |
| CSX CORP | COM | 126408103 | 16403 | 560790 | SH | DEF | 6 |
| CSX CORP | COM | 126408103 | 9 | 300 | SH | DEF | 3 |
| CSX CORP | COM | 126408103 | 1545 | 48546 | SH | DEF | 11 |
| CSX CORP | COM | 126408103 | 133 | 4556 | SH | DEF | 10 |
| CSX CORP | COM | 126408103 | 758 | 25930 | SH | DEF | 2 |
| CSX CORP | COM | 126408103 | 555 | 18975 | SH | DEF | 5 |
| CT COMMUNICATIONS INC | COM NEW | 126426402 | 8 | 600 | SH | DEF | 11 |
| CTS CORP | COM | 126501105 | 18 | 1660 | SH | DEF | 11 |
| CTS CORP | COM | 126501105 | 1405 | 114100 | SH | DEF | 3 |
| CTS CORP | COM | 126501105 | 1 | 100 | SH | DEF | 2 |
| CUBIC CORP | COM | 229669106 | 10 | 355 | SH | DEF | 11 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 7 | 600 | SH | DEF | 11 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 36938 | 992150 | SH | DEF | 3 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 2164 | 58125 | SH | DEF | 1 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 74 | 1975 | SH | DEF | 10 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 672 | 17328 | SH | DEF | 11 |
| CULP INC | COM | 230215105 | 1212 | 131700 | SH | DEF | 6 |

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| CUMMINS INC | COM | 231021106 | 5842 | 131480 | SH | DEF | 6 |
| CUMMINS INC | COM | 231021106 | 753 | 15890 | SH | DEF | 11 |
| CUNO INC | COM | 126583103 | 1 | 20 | SH | DEF | 11 |
| CURAGEN CORP | COM | 23126R101 | 11 | 1870 | SH | DEF | 11 |
| CURATIVE HEALTH SRVCS INC | COM | 23126W100 | 1 | 75 | SH | DEF | 11 |
| CURATIVE HEALTH SRVCS INC | COM | 23126W100 | 2672 | 150200 | SH | DEF | 6 |
| CURIS INC | COM | 231269101 | 0 | 15 | SH | DEF | 4 |
| CURIS INC | COM | 231269101 | 0 | 35 | SH | DEF | 11 |
| CURTISS WRIGHT CORP | COM | 231561101 | 1 | 12 | SH | DEF | 3 |
| CURTISS WRIGHT CORP | COM | 231561101 | 15 | 200 | SH | DEF | 11 |
| CURTISS WRIGHT CORP | CL B | 231561408 | 85 | 1151 | SH | DEF | 11 |
| CUTTER & BUCK INC | COM | 232217109 | 11 | 1500 | SH | DEF | 11 |
| CV THERAPEUTICS INC | COM | 126667104 | 13 | 600 | SH | DEF | 2 |
| CVB FINL CORP | COM | 126600105 | 0 | 0 | SH | DEF | 11 |
| CVF TECHNOLOGIES CORP | COM | 12660F102 | 3 | 9000 | SH | DEF | 11 |
| CVS CORP | COM | 126650100 | 5799 | 186700 | SH | DEF | 3 |
| CVS CORP | COM | 126650100 | 51 | 1640 | SH | DEF | 10 |
| CVS CORP | COM | 126650100 | 2937 | 94556 | SH | DEF | 2 |
| CVS CORP | COM | 126650100 | 5453 | 130000 | SH | DEF | 13 |
| CVS CORP | COM | 126650100 | 1810 | 58290 | SH | DEF | 5 |
| CVS CORP | COM | 126650100 | 5185 | 147394 | SH | DEF | 11 |
| CVS CORP | COM | 126650100 | 2324 | 74837 | SH | DEF | 8 |
| CVS CORP | COM | 126650100 | 5 | 150 | SH | DEF | 6 |
| CYANOTECH CORP | COM NEW | 232437202 | 2 | 3100 | SH | DEF | 11 |
| CYBERGUARD CORP | COM | 231910100 | 5 | 520 | SH | DEF | 3 |
| CYBERGUARD CORP | COM | 231910100 | 580 | 67000 | SH | DEF | 11 |
| CYBERONICS INC | COM | 23251P102 | 42 | 1350 | SH | DEF | 2 |
| CYBERONICS INC | COM | 23251P102 | 8 | 300 | SH | DEF | 11 |
| CYMER INC | COM | 232572107 | 46 | 1000 | SH | DEF | 11 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 115 | 5360 | SH | DEF | 11 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 2 | 100 | SH | DEF | 2 |
| CYSIVE INC | COM | 23281T108 | 0 | 150 | SH | DEF | 11 |
| CYTEC INDS INC | COM | 232820100 | 57 | 1619 | SH | DEF | 11 |
| CYTEC INDS INC | COM | 232820100 | 84 | 2300 | SH | DEF | 6 |
| CYTOGEN CORP | COM NEW | 232824300 | 6 | 550 | SH | DEF | 11 |
| CYTRX CORP | COM NEW | 232828301 | 11 | 5000 | SH | DEF | 11 |
| CYTYC CORP | COM | 232946103 | 323 | 24977 | SH | DEF | 11 |
| CYTYC CORP | COM | 232946103 | 2526 | 168270 | SH | DEF | 3 |
| D & E COMMUNICATIONS INC | COM | 232860106 | 11 | 800 | SH | DEF | 11 |
| D & K HEALTHCARE RES INC | COM | 232861104 | 2044 | 145367 | SH | DEF | 6 |
| D R HORTON INC | COM | 23331A109 | 370 | 11300 | SH | DEF | 5 |
| D R HORTON INC | COM | 23331A109 | 62 | 1551 | SH | DEF | 11 |
| D R HORTON INC | COM | 23331A109 | 9783 | 299170 | SH | DEF | 3 |
| DADE BEHRING HLDGS INC | COM | 23342J206 | 2544 | 90060 | SH | DEF | 3 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 550 | 14887 | SH | DEF | 11 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 126 | 3600 | SH | DEF | 2 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 368 | 10490 | SH | DEF | 8 |
| DAKTRONICS INC | COM | 234264109 | 4643 | 290190 | SH | DEF | 3 |
| DAN RIV INC GA | CL A | 235774106 | 224 | 113000 | SH | DEF | 6 |
| DANA CORP | COM | 235811106 | 10741 | 696100 | SH | DEF | 6 |
| DANA CORP | COM | 235811106 | 94 | 5750 | SH | DEF | 11 |
| DANA CORP | COM | 235811106 | 30 | 1950 | SH | DEF | 3 |
| DANAHER CORP DEL | COM | 235851102 | 81 | 1095 | SH | DEF | 10 |
| DANAHER CORP DEL | COM | 235851102 | 1415 | 17075 | SH | DEF | 11 |
| DANAHER CORP DEL | COM | 235851102 | 1034 | 14000 | SH | DEF | 3 |
| DANAHER CORP DEL | COM | 235851102 | 30 | 400 | SH | DEF | 4 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 4 | 200 | SH | DEF | 6 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 54 | 2583 | SH | DEF | 11 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 76 | 4002 | SH | DEF | 2 |
| DATAMIRROR CORP | COM | 237926100 | 634 | 60100 | SH | DEF | 13 |
| DATASCOPE CORP | COM | 238113104 | 11 | 350 | SH | DEF | 10 |
| DATASCOPE CORP | COM | 238113104 | 290 | 8700 | SH | DEF | 11 |

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|-----------------------------|---------------|-----------|-------|---------|----|-----|----|
| DATASTREAM SYS INC | COM | 238124101 | 4 | 500 | SH | DEF | 11 |
| DATAWATCH CORP | COM NEW | 237917208 | 9 | 1170 | SH | DEF | 1 |
| DAVE & BUSTERS INC | COM | 23833N104 | 24 | 2304 | SH | DEF | 2 |
| DAVE & BUSTERS INC | COM | 23833N104 | 1958 | 190110 | SH | DEF | 3 |
| DAVITA INC | COM | 23918K108 | 5 | 150 | SH | DEF | 11 |
| DEAN FOODS CO NEW | COM | 242370104 | 768 | 24750 | SH | DEF | 8 |
| DEAN FOODS CO NEW | COM | 242370104 | 145 | 4797 | SH | DEF | 11 |
| DEB SHOPS INC | COM | 242728103 | 9313 | 505949 | SH | DEF | 6 |
| DEBT STRATEGIES FD INC NEW | COM | 24276Q109 | 67 | 9750 | SH | DEF | 11 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 438 | 43750 | SH | DEF | 6 |
| DEERE & CO | COM | 244199105 | 1777 | 29308 | SH | DEF | 11 |
| DEERE & CO | COM | 244199105 | 1880 | 35073 | SH | DEF | 6 |
| DEERE & CO | COM | 244199105 | 375 | 7028 | SH | DEF | 2 |
| DEERE & CO | COM | 244199105 | 11 | 200 | SH | DEF | 10 |
| DEL MONTE FOODS CO | COM | 24522p103 | 3 | 357 | SH | DEF | 4 |
| DEL MONTE FOODS CO | COM | 24522P103 | 4 | 448 | SH | DEF | 10 |
| DEL MONTE FOODS CO | COM | 24522P103 | 1240 | 130344 | SH | DEF | 11 |
| DEL MONTE FOODS CO | COM | 24522P103 | 56460 | 6456330 | SH | DEF | 6 |
| DEL MONTE FOODS CO | COM | 24522P103 | 182 | 20916 | SH | DEF | 2 |
| DELAWARE INV GLBL DIV & INC | COM | 245916101 | 13 | 1136 | SH | DEF | 11 |
| DELAWARE INVTS DIV & INCOME | COM | 245915103 | 388 | 33313 | SH | DEF | 11 |
| DELICATH SYS INC | COM | 24661P104 | 6 | 5600 | SH | DEF | 11 |
| DELL INC | COM | 24702R101 | 9390 | 280966 | SH | DEF | 3 |
| DELL INC | COM | 24702r101 | 93 | 2786 | SH | DEF | 4 |
| DELL INC | COM | 24702R101 | 1028 | 30770 | SH | DEF | 10 |
| DELL INC | COM | 24702R101 | 21339 | 639096 | SH | DEF | 2 |
| DELL INC | COM | 24702R101 | 11062 | 306261 | SH | DEF | 11 |
| DELL INC | COM | 24702R101 | 5 | 100 | SH | DEF | 13 |
| DELL INC | COM | 24702R101 | 8348 | 250000 | SH | DEF | 9 |
| DELL INC | COM | 24702R101 | 1133 | 33912 | SH | DEF | 8 |
| DELPHI CORP | COM | 247126105 | 6 | 682 | SH | DEF | 2 |
| DELPHI CORP | COM | 247126105 | 50 | 5499 | SH | DEF | 6 |
| DELPHI CORP | COM | 247126105 | 4 | 424 | SH | DEF | 10 |
| DELPHI CORP | COM | 247126105 | 5 | 500 | SH | DEF | 3 |
| DELPHI CORP | COM | 247126105 | 854 | 96008 | SH | DEF | 11 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 5 | 90 | SH | DEF | 11 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 9929 | 213433 | SH | DEF | 3 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 3554 | 76400 | SH | DEF | 6 |
| DELTA & PINE LD CO | COM | 247357106 | 13283 | 574892 | SH | DEF | 6 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 73 | 5602 | SH | DEF | 11 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 5622 | 422425 | SH | DEF | 6 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 27 | 2018 | SH | DEF | 2 |
| DELTA FINANCIAL CORP | COM | 247918105 | 97 | 15100 | SH | DEF | 2 |
| DELTA NAT GAS INC | COM | 247748106 | 7 | 300 | SH | DEF | 11 |
| DELTATHREE INC | COM | 24783N102 | 4 | 2200 | SH | DEF | 11 |
| DELTIC TIMBER CORP | COM | 247850100 | 30 | 1044 | SH | DEF | 11 |
| DELUXE CORP | COM | 248019101 | 44 | 1085 | SH | DEF | 11 |
| DELUXE CORP | COM | 248019101 | 1670 | 41600 | SH | DEF | 6 |
| DENBURY RES INC | COM NEW | 247916208 | 28 | 2300 | SH | DEF | |
| DENBURY RES INC | COM NEW | 247916208 | 2509 | 203030 | SH | DEF | 3 |
| DENDREON CORP | COM | 24823Q107 | 35 | 4000 | SH | DEF | 2 |
| DENDREON CORP | COM | 24823Q107 | 179 | 21200 | SH | DEF | 11 |
| DENDRITE INTL INC | COM | 248239105 | 3761 | 247770 | SH | DEF | 3 |
| DENISON INTERNATIONAL PLC | SPONSORED ADR | 248335101 | 63 | 3000 | SH | DEF | |
| DENTSPLY INTL INC NEW | COM | 249030107 | 53 | 1200 | SH | DEF | 11 |
| DEPARTMENT 56 INC | COM | 249509100 | 2101 | 165400 | SH | DEF | 6 |
| DEPARTMENT 56 INC | COM | 249509100 | 116 | 9100 | SH | DEF | 3 |
| DESCARTES SYS GROUP INC | COM | 249906108 | 1 | 200 | SH | DEF | 13 |
| DEUTSCHE BANK AG NAMEN | ORD | D18190898 | 13 | 200 | SH | DEF | 11 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 9 | 650 | SH | DEF | 2 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 38 | 2586 | SH | DEF | 6 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 30 | 1000 | SH | DEF | 10 |

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| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 3741 | 125230 | SH | DEF | 3 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 59 | 2057 | SH | DEF | 11 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 21 | 700 | SH | DEF | 2 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 12331 | 412825 | SH | DEF | 1 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 10 | 200 | SH | DEF | 3 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 40 | 828 | SH | DEF | |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 6988 | 145000 | SH | DEF | 9 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 56 | 1164 | SH | DEF | 10 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 27976 | 580530 | SH | DEF | 6 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 5773 | 119800 | SH | DEF | 1 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 1420 | 29274 | SH | DEF | 11 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 5 | 96 | SH | DEF | 2 |
| DEVRY INC DEL | COM | 251893103 | 22 | 950 | SH | DEF | 10 |
| DEVRY INC DEL | COM | 251893103 | 2050 | 86650 | SH | DEF | 3 |
| DEVRY INC DEL | COM | 251893103 | 1092 | 45000 | SH | DEF | 11 |
| DEVRY INC DEL | COM | 251893103 | 43250 | 1828000 | SH | DEF | 9 |
| DEVRY INC DEL | COM | 251893103 | 12 | 500 | SH | DEF | 2 |
| DEVRY INC DEL | COM | 251893103 | 2856 | 120700 | SH | DEF | 7 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 22 | 500 | SH | DEF | 10 |
| DIAGNOSTIC PRODS CORP | COM | 252450101 | 73 | 1800 | SH | DEF | 11 |
| DIAL CORP NEW | COM | 25247D101 | 77 | 3207 | SH | DEF | 11 |
| DIAL CORP NEW | COM | 25247D101 | 26 | 1200 | SH | DEF | 3 |
| DIAL CORP NEW | COM | 25247D101 | 3850 | 178126 | SH | DEF | 6 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 335 | 18166 | SH | DEF | 11 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 23 | 1220 | SH | DEF | 6 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 4 | 200 | SH | DEF | 10 |
| DIAMONDCLUSTER INTL INC | CL A | 25278P106 | 257 | 28850 | SH | DEF | 11 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 1063 | 10855 | SH | DEF | 11 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 9 | 200 | SH | DEF | 11 |
| DIEBOLD INC | COM | 253651103 | 3 | 50 | SH | DEF | 6 |
| DIEBOLD INC | COM | 253651103 | 101 | 2000 | SH | DEF | 8 |
| DIEBOLD INC | COM | 253651103 | 86 | 1700 | SH | DEF | 10 |
| DIEBOLD INC | COM | 253651103 | 3239 | 56757 | SH | DEF | 11 |
| DIEBOLD INC | COM | 253651103 | 5772 | 113957 | SH | DEF | 1 |
| DIEBOLD INC | COM | 253651103 | 428 | 8450 | SH | DEF | 2 |
| DIGENE CORP | COM | 253752109 | 12 | 350 | SH | DEF | 11 |
| DIGITAL ANGEL CORP | COM | 253830103 | 0 | 150 | SH | DEF | 11 |
| DIGITAL INSIGHT CORP | COM | 25385P106 | 10791 | 542280 | SH | DEF | 3 |
| DIGITAL INSIGHT CORP | COM | 25385P106 | 16 | 770 | SH | DEF | 11 |
| DIGITAL RIV INC | COM | 25388B104 | 27458 | 1003230 | SH | DEF | 3 |
| DILLARDS INC | CL A | 254067101 | 13969 | 999220 | SH | DEF | 6 |
| DILLARDS INC | CL A | 254067101 | 2 | 100 | SH | DEF | 11 |
| DIME BANCORP INC NEW | *W EXP 99/99/999 | 25429Q110 | 0 | 2575 | SH | DEF | 11 |
| DIME CMNTY BANCSHARES | COM | 253922108 | 13822 | 600960 | SH | DEF | 3 |
| DIMON INC | COM | 254394109 | 12 | 1650 | SH | DEF | 11 |
| DIMON INC | COM | 254394109 | 5401 | 782700 | SH | DEF | 6 |
| DIODES INC | COM | 254543101 | 4092 | 198760 | SH | DEF | 3 |
| DIONEX CORP | COM | 254546104 | 17 | 400 | SH | DEF | 11 |
| DIONEX CORP | COM | 254546104 | 530 | 13460 | SH | DEF | 3 |
| DIRECT GEN CORP | COM | 25456W204 | 9 | 300 | SH | DEF | 11 |
| DIRECT INSITE CORP | COM NEW | 25457C207 | 0 | 1 | SH | DEF | 11 |
| DIRECT INSITE CORP | COM NEW | 25457C207 | 0 | 240 | SH | DEF | 2 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 8420 | 417437 | SH | DEF | 4 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 4330 | 159400 | SH | DEF | 13 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 5109 | 253295 | SH | DEF | 3 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 5966 | 295764 | SH | DEF | 5 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 23800 | 1174489 | SH | DEF | 6 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 7126 | 353296 | SH | DEF | 2 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 2325 | 115276 | SH | DEF | 8 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 2464 | 122188 | SH | DEF | 1 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 465 | 23044 | SH | DEF | 10 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 16529 | 730078 | SH | DEF | 11 |

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| DISTRIBUCION Y SERVICIO D&S | SPONSORED ADR | 254753106 | 4128 | 243100 | SH | DEF | 3 |
| DITECH COMMUNICATIONS CORP | COM | 25500M103 | 1809 | 206470 | SH | DEF | 3 |
| DITECH COMMUNICATIONS CORP | COM | 25500M103 | 7 | 850 | SH | DEF | 10 |
| DJ ORTHOPEDICS INC | COM | 23325G104 | 442 | 31700 | SH | DEF | 3 |
| DNP SELECT INCOME FD | COM | 23325P104 | 1252 | 122381 | SH | DEF | 11 |
| DOCUCORP INTL INC | COM | 255911109 | 1 | 100 | SH | DEF | 11 |
| DOCUMENTUM INC | COM | 256159104 | 6 | 200 | SH | DEF | 11 |
| DOLLAR GEN CORP | COM | 256669102 | 3401 | 170050 | SH | DEF | 3 |
| DOLLAR GEN CORP | COM | 256669102 | 114 | 5725 | SH | DEF | 10 |
| DOLLAR GEN CORP | COM | 256669102 | 3009 | 133909 | SH | DEF | 11 |
| DOLLAR TREE STORES INC | COM | 256747106 | 60 | 1800 | SH | DEF | 4 |
| DOLLAR TREE STORES INC | COM | 256747106 | 744 | 19495 | SH | DEF | 11 |
| DOMINION HOMES INC | COM | 257386102 | 1091 | 42000 | SH | DEF | 6 |
| DOMINION HOMES INC | COM | 257386102 | 213 | 8200 | SH | DEF | 3 |
| DOMINION RES BLACK WARRIOR T | UNITS BEN INT | 25746Q108 | 54 | 1900 | SH | DEF | 11 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 7 | 121 | SH | DEF | 6 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 2223 | 35910 | SH | DEF | 10 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 129 | 2090 | SH | DEF | 2 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 4519 | 73361 | SH | DEF | 11 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 218 | 3518 | SH | DEF | 1 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 546 | 8813 | SH | DEF | 5 |
| DOMTAR INC | COM | 257561100 | 4267 | 379600 | SH | DEF | 6 |
| DOMTAR INC | COM | 257561100 | 10641 | 960200 | SH | DEF | 13 |
| DONALDSON INC | COM | 257651109 | 1403 | 24515 | SH | DEF | 11 |
| DONALDSON INC | COM | 257651109 | 992 | 18400 | SH | DEF | 2 |
| DONALDSON INC | COM | 257651109 | 120 | 2225 | SH | DEF | 10 |
| DONEGAL GROUP INC | CL A | 257701201 | 871 | 56978 | SH | DEF | 6 |
| DONEGAL GROUP INC | CL B | 257701300 | 322 | 22480 | SH | DEF | 6 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 236 | 9500 | SH | DEF | 2 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 9244 | 371695 | SH | DEF | 6 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 4880 | 187705 | SH | DEF | 11 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 52 | 2100 | SH | DEF | 10 |
| DORAL FINL CORP | COM | 25811P100 | 16278 | 346350 | SH | DEF | 3 |
| DORCHESTER MINERALS LP | COM UNIT | 25820R105 | 3 | 162 | SH | DEF | 11 |
| DOREL INDS INC | CL B SUB VTG | 25822C205 | 526 | 18200 | SH | DEF | 13 |
| DOT HILL SYS CORP | COM | 25848T109 | 519 | 37700 | SH | DEF | 3 |
| DOUBLECLICK INC | COM | 258609304 | 13 | 1549 | SH | DEF | 11 |
| DOVER CORP | COM | 260003108 | 506 | 14300 | SH | DEF | 10 |
| DOVER CORP | COM | 260003108 | 10441 | 295186 | SH | DEF | 2 |
| DOVER CORP | COM | 260003108 | 2392 | 61297 | SH | DEF | 11 |
| DOVER CORP | COM | 260003108 | 895 | 25300 | SH | DEF | 5 |
| DOVER DOWNS GAMING & ENTMT I | COM | 260095104 | 1400 | 170300 | SH | DEF | 6 |
| DOVER DOWNS GAMING & ENTMT I | COM | 260095104 | 11 | 1174 | SH | DEF | 11 |
| DOVER MOTORSPORTS INC | COM | 260174107 | 5 | 1378 | SH | DEF | 11 |
| DOW CHEM CO | COM | 260543103 | 4096 | 125868 | SH | DEF | 3 |
| DOW CHEM CO | COM | 260543103 | 284 | 8740 | SH | DEF | 10 |
| DOW CHEM CO | COM | 260543103 | 1521 | 46753 | SH | DEF | 2 |
| DOW CHEM CO | COM | 260543103 | 6929 | 212930 | SH | DEF | 6 |
| DOW CHEM CO | COM | 260543103 | 7151 | 189720 | SH | DEF | 11 |
| DOW CHEM CO | COM | 260543103 | 361 | 11082 | SH | DEF | 5 |
| DOW CHEM CO | COM | 260543103 | 3410 | 77600 | SH | DEF | 13 |
| DOW JONES & CO INC | COM | 260561105 | 68 | 1430 | SH | DEF | 2 |
| DOW JONES & CO INC | COM | 260561105 | 330 | 6359 | SH | DEF | 11 |
| DOW JONES & CO INC | COM | 260561105 | 1349 | 28500 | SH | DEF | 8 |
| DOWNEY FINL CORP | COM | 261018105 | 24608 | 526600 | SH | DEF | 6 |
| DOWNEY FINL CORP | COM | 261018105 | 1061 | 22700 | SH | DEF | 3 |
| DPL INC | COM | 233293109 | 13986 | 815500 | SH | DEF | 6 |
| DPL INC | COM | 233293109 | 66 | 3850 | SH | DEF | 10 |
| DPL INC | COM | 233293109 | 349 | 19156 | SH | DEF | 11 |
| DPL INC | COM | 233293109 | 7 | 400 | SH | DEF | 3 |
| DPL INC | COM | 233293109 | 1051 | 61291 | SH | DEF | 2 |
| DPL INC | COM | 233293109 | 1400 | 81605 | SH | DEF | 8 |

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| DRESS BARN INC | COM | 261570105 | 8405 | 610700 | SH | DEF | 6 |
| DREW INDS INC | COM NEW | 26168L205 | 376 | 20300 | SH | DEF | 6 |
| DREXLER TECHNOLOGY CORP | COM | 261876106 | 9 | 600 | SH | DEF | 11 |
| DREYERS GRAND ICE CREAM HL I | COM A CALL PUT | 261877104 | 26 | 333 | SH | DEF | 11 |
| DREYFUS HIGH YIELD STRATEGIE | SH BEN INT | 26200S101 | 288 | 55511 | SH | DEF | 11 |
| DREYFUS MUN INCOME INC | COM | 26201R102 | 56 | 5850 | SH | DEF | 11 |
| DREYFUS STRATEGIC MUN BD FD | COM | 26202F107 | 209 | 23917 | SH | DEF | 11 |
| DREYFUS STRATEGIC MUN INC | COM | 261932107 | 422 | 44076 | SH | DEF | 11 |
| DRIL-QUIP INC | COM | 262037104 | 60 | 4000 | SH | DEF | 11 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 24 | 1000 | SH | DEF | 2 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 4 | 175 | SH | DEF | 10 |
| DSP GROUP INC | COM | 23332B106 | 7 | 300 | SH | DEF | 10 |
| DSP GROUP INC | COM | 23332B106 | 3608 | 144800 | SH | DEF | 3 |
| DSP GROUP INC | COM | 23332B106 | 7 | 300 | SH | DEF | 11 |
| DST SYS INC DEL | COM | 233326107 | 6 | 160 | SH | DEF | 6 |
| DST SYS INC DEL | COM | 233326107 | 1205 | 31860 | SH | DEF | 11 |
| DTE ENERGY CO | COM | 233331107 | 18 | 500 | SH | DEF | 10 |
| DTE ENERGY CO | COM | 233331107 | 61 | 1650 | SH | DEF | 6 |
| DTE ENERGY CO | COM | 233331107 | 238 | 6464 | SH | DEF | 11 |
| DTE ENERGY CO | COM | 233331107 | 137 | 3705 | SH | DEF | 2 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 13871 | 346700 | SH | DEF | 6 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1494 | 37360 | SH | DEF | 1 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 499 | 12483 | SH | DEF | 10 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 8108 | 200696 | SH | DEF | 11 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 3455 | 63955 | SH | DEF | 13 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 4756 | 118871 | SH | DEF | 5 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1159 | 28963 | SH | DEF | 2 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1637 | 40920 | SH | DEF | 8 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 6953 | 173789 | SH | DEF | 4 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 4626 | 115619 | SH | DEF | 3 |
| DUANE READE INC | COM | 263578106 | 3 | 175 | SH | DEF | 10 |
| DUANE READE INC | COM | 263578106 | 614 | 38500 | SH | DEF | 6 |
| DUANE READE INC | COM | 263578106 | 21 | 1500 | SH | DEF | 11 |
| DUCKWALL-ALCO STORES INC NEW | COM | 264142100 | 641 | 44800 | SH | DEF | 6 |
| DUCOMMUN INC DEL | COM | 264147109 | 2003 | 122900 | SH | DEF | 6 |
| DUFF & PHELPS UTIL CORP BD T | COM | 26432K108 | 574 | 39257 | SH | DEF | 11 |
| DUKE ENERGY CORP | COM | 264399106 | 1362 | 76500 | SH | DEF | 3 |
| DUKE ENERGY CORP | COM | 264399106 | 3384 | 190000 | SH | DEF | 9 |
| DUKE ENERGY CORP | COM | 264399106 | 2187 | 122802 | SH | DEF | 2 |
| DUKE ENERGY CORP | COM | 264399106 | 355 | 19911 | SH | DEF | 8 |
| DUKE ENERGY CORP | COM | 264399106 | 4655 | 256468 | SH | DEF | 11 |
| DUKE ENERGY CORP | COM | 264399106 | 3952 | 221901 | SH | DEF | 6 |
| DUKE ENERGY CORP | COM | 264399106 | 437 | 24525 | SH | DEF | 4 |
| DUKE ENERGY CORP | COM | 264399106 | 24 | 1332 | SH | DEF | 10 |
| DUKE REALTY CORP | COM NEW | 264411505 | 2341 | 79963 | SH | DEF | 11 |
| DUKE REALTY CORP | COM NEW | 264411505 | 2032 | 69600 | SH | DEF | 2 |
| DUKE REALTY CORP | COM NEW | 264411505 | 80 | 2750 | SH | DEF | 10 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 54 | 1159 | SH | DEF | 11 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 31 | 750 | SH | DEF | 10 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 32976 | 793830 | SH | DEF | 3 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 160 | 3863 | SH | DEF | 2 |
| DURA AUTOMOTIVE SYSTEMS CORP | CL A | 265903104 | 1903 | 199928 | SH | DEF | 6 |
| DURA AUTOMOTIVE SYSTEMS CORP | CL A | 265903104 | 2635 | 276770 | SH | DEF | 3 |
| DURA AUTOMOTIVE SYSTEMS CORP | CL A | 265903104 | 10 | 1000 | SH | DEF | 11 |
| DURATEK INC | COM | 26658Q102 | 221 | 25603 | SH | DEF | 6 |
| DURATEK INC | COM | 26658Q102 | 8 | 900 | SH | DEF | 11 |
| DURECT CORP | COM | 266605104 | 13 | 6000 | SH | DEF | 11 |
| DUSA PHARMACEUTICALS INC | COM | 266898105 | 2 | 400 | SH | DEF | 2 |
| DUSA PHARMACEUTICALS INC | COM | 266898105 | 2 | 300 | SH | DEF | 11 |
| DYAX CORP | COM | 26746E103 | 2 | 500 | SH | DEF | 11 |
| DYCOM INDS INC | COM | 267475101 | 39355 | 1918772 | SH | DEF | 6 |
| DYCOM INDS INC | COM | 267475101 | 8 | 400 | SH | DEF | 10 |

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| DYCOM INDS INC | COM | 267475101 | 6 | 300 | SH | DEF | 11 |
| DYNEGY INC NEW | CL A | 26816Q101 | 111 | 27663 | SH | DEF | 11 |
| DYNEGY INC NEW | CL A | 26816Q101 | 679 | 188500 | SH | DEF | 6 |
| DYNEX CAP INC | PFD CV C 9.73% | 26817Q407 | 47 | 1500 | SH | DEF | 2 |
| DYNEX CAP INC | COM NEW | 26817Q506 | 13 | 2475 | SH | DEF | 11 |
| E M C CORP MASS | COM | 268648102 | 763 | 60435 | SH | DEF | 5 |
| E M C CORP MASS | COM | 268648102 | 70 | 5555 | SH | DEF | 10 |
| E M C CORP MASS | COM | 268648102 | 89 | 7050 | SH | DEF | 4 |
| E M C CORP MASS | COM | 268648102 | 4390 | 317165 | SH | DEF | 11 |
| E M C CORP MASS | COM | 268648102 | 276 | 21825 | SH | DEF | 2 |
| E M C CORP MASS | COM | 268648102 | 4685 | 370930 | SH | DEF | 3 |
| E M C CORP MASS | COM | 268648102 | 101 | 4999 | SH | DEF | 8 |
| E TRADE GROUP INC | COM | 269246104 | 10147 | 1095800 | SH | DEF | 9 |
| E TRADE GROUP INC | COM | 269246104 | 31094 | 3339159 | SH | DEF | 6 |
| E TRADE GROUP INC | COM | 269246104 | 1887 | 203800 | SH | DEF | 7 |
| E TRADE GROUP INC | COM | 269246104 | 773 | 83500 | SH | DEF | 3 |
| E TRADE GROUP INC | COM | 269246104 | 604 | 58685 | SH | DEF | 11 |
| EAGLE BANCORP INC MD | COM | 268948106 | 477 | 27450 | SH | DEF | 11 |
| EARTHLINK INC | COM | 270321102 | 532 | 64700 | SH | DEF | 3 |
| EARTHLINK INC | COM | 270321102 | 1 | 100 | SH | DEF | 1 |
| EARTHLINK INC | COM | 270321102 | 84 | 9189 | SH | DEF | 11 |
| EAST WEST BANCORP INC | COM | 27579R104 | 2212 | 51740 | SH | DEF | 3 |
| EAST WEST BANCORP INC | COM | 27579R104 | 6054 | 141625 | SH | DEF | 1 |
| EASTERN AMERN NAT GAS TR | SPERS RCT UNIT | 276217106 | 891 | 37485 | SH | DEF | 11 |
| EASTERN CO | COM | 276317104 | 557 | 38000 | SH | DEF | 6 |
| EASTERN VA BANKSHARES INC | COM | 277196101 | 4100 | 128616 | SH | DEF | 11 |
| EASTGROUP PPTY INC | COM | 277276101 | 74 | 2550 | SH | DEF | 11 |
| EASTMAN CHEM CO | COM | 277432100 | 8218 | 245307 | SH | DEF | 6 |
| EASTMAN CHEM CO | COM | 277432100 | 7 | 216 | SH | DEF | 4 |
| EASTMAN CHEM CO | COM | 277432100 | 551 | 16988 | SH | DEF | 11 |
| EASTMAN CHEM CO | COM | 277432100 | 9 | 267 | SH | DEF | 2 |
| EASTMAN CHEM CO | COM | 277432100 | 1 | 30 | SH | DEF | 1 |
| EASTMAN KODAK CO | COM | 277461109 | 3 | 120 | SH | DEF | 1 |
| EASTMAN KODAK CO | COM | 277461109 | 616 | 21800 | SH | DEF | 13 |
| EASTMAN KODAK CO | COM | 277461109 | 737 | 35177 | SH | DEF | 2 |
| EASTMAN KODAK CO | COM | 277461109 | 7788 | 371900 | SH | DEF | 6 |
| EASTMAN KODAK CO | COM | 277461109 | 192787 | 9206650 | SH | DEF | 7 |
| EASTMAN KODAK CO | COM | 277461109 | 392860 | 18761225 | SH | DEF | 9 |
| EASTMAN KODAK CO | COM | 277461109 | 132 | 6284 | SH | DEF | 10 |
| EASTMAN KODAK CO | COM | 277461109 | 245 | 11709 | SH | DEF | 8 |
| EASTMAN KODAK CO | COM | 277461109 | 6954 | 284638 | SH | DEF | 11 |
| EATON CORP | COM | 278058102 | 3 | 30 | SH | DEF | 6 |
| EATON CORP | COM | 278058102 | 272 | 2711 | SH | DEF | 11 |
| EATON CORP | COM | 278058102 | 4715 | 53200 | SH | DEF | 3 |
| EATON CORP | COM | 278058102 | 244 | 2750 | SH | DEF | 2 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 827 | 23700 | SH | DEF | 11 |
| EATON VANCE FL MUNI INCOME T | SH BEN INT | 27826B100 | 51 | 3400 | SH | DEF | 11 |
| EATON VANCE INS MUN BD FD | COM | 27827X101 | 386 | 28109 | SH | DEF | 11 |
| EATON VANCE INS PA MUN BD FD | COM | 27828W102 | 33 | 2200 | SH | DEF | 11 |
| EATON VANCE LTD DUR INCOME F | COM | 27828H105 | 964 | 51291 | SH | DEF | 11 |
| EATON VANCE MUNI INCOME TRUS | SH BEN INT | 27826U108 | 42 | 2730 | SH | DEF | 11 |
| EATON VANCE NJ MUNI INCOME T | SH BEN INT | 27826V106 | 27 | 1800 | SH | DEF | 11 |
| EATON VANCE SR INCOME TR | SH BEN INT | 27826S103 | 84 | 9203 | SH | DEF | 11 |
| EBAY INC | COM | 278642103 | 1244 | 22246 | SH | DEF | 11 |
| EBAY INC | COM | 278642103 | 99143 | 1852790 | SH | DEF | 9 |
| EBAY INC | COM | 278642103 | 50546 | 944600 | SH | DEF | 7 |
| EBAY INC | COM | 278642103 | 32 | 600 | SH | DEF | 1 |
| EBAY INC | COM | 278642103 | 7 | 100 | SH | DEF | 13 |
| EBAY INC | COM | 278642103 | 260 | 4850 | SH | DEF | 5 |
| EBAY INC | COM | 278642103 | 287 | 5350 | SH | DEF | 8 |
| EBAY INC | COM | 278642103 | 75 | 1400 | SH | DEF | 4 |
| EBAY INC | COM | 278642103 | 43 | 800 | SH | DEF | 10 |

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|------------------------------|----------------|---------------|--------|-----------|-----|-----|----|
| ECHELON CORP | COM | 27874N105 | 282 | 21700 | SH | DEF | 11 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 372 | 9700 | SH | DEF | 3 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 240 | 6268 | SH | DEF | 11 |
| ECI TELECOM LTD | ORD | 268258100 | 1 | 200 | SH | DEF | 11 |
| ECLIPSYS CORP | COM | 278856109 | 113 | 9527 | SH | DEF | 11 |
| ECOLAB INC | COM | 278865100 | 1568 | 58298 | SH | DEF | 11 |
| ECOLAB INC | COM | 278865100 | 17 | 500 | SH | DEF | 13 |
| ECOLAB INC | COM | 278865100 | 10 | 400 | SH | DEF | 2 |
| ECOLAB INC | COM | 278865100 | 165 | 6540 | SH | DEF | 10 |
| EDELBROCK CORP | COM | 279434104 | 262 | 23750 | SH | DEF | 6 |
| EDGAR ONLINE INC | COM | 279765101 | 2 | 1000 | SH | DEF | 11 |
| EDISON INTL | COM | 281020107 | 7642 | 400085 | SH | DEF | 6 |
| EDISON INTL | COM | 281020107 | 95 | 4812 | SH | DEF | 11 |
| EDISON INTL | COM | 281020107 | 11403 | 597000 | SH | DEF | 3 |
| EDISON INTL | COM | 281020107 | 145 | 7600 | SH | DEF | 8 |
| EDO CORP | COM | 281347104 | 78 | 3500 | SH | DEF | 11 |
| EDUCATION MGMT CORP | COM | 28139t101 | 64 | 1100 | SH | DEF | 4 |
| EDWARDS AG INC | COM | 281760108 | 27 | 710 | SH | DEF | 6 |
| EDWARDS AG INC | COM | 281760108 | 293 | 7238 | SH | DEF | 11 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 4 | 160 | SH | DEF | 10 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | -393 | -13549 | SH | DEF | 11 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 45 | 1660 | SH | DEF | 3 |
| EGAIN COMMUNICATIONS | COM NEW | 28225C806 | 0 | 10 | SH | DEF | 11 |
| EL PASO CORP | DBCV | 2/2 28336LAC3 | 857851 | 199500000 | PRN | DEF | 14 |
| EL PASO CORP | COM | 28336L109 | | 20 | SH | DEF | 1 |
| EL PASO CORP | COM | 28336L109 | 486 | 66550 | SH | DEF | 2 |
| EL PASO CORP | COM | 28336L109 | 585 | 79686 | SH | DEF | 11 |
| EL PASO CORP | COM | 28336L109 | 8963 | 1228279 | SH | DEF | 6 |
| EL PASO ELEC CO | COM NEW | 283677854 | 9569 | 825433 | SH | DEF | 6 |
| EL PASO ELEC CO | COM NEW | 283677854 | 738 | 60818 | SH | DEF | 11 |
| EL PASO ENERGY CAP TR I | PFD CV TR SECS | 283678209 | 3 | 100 | SH | DEF | 11 |
| ELAN PLC | ADR | 284131208 | 5 | 1000 | SH | DEF | 10 |
| ELBIT SYS LTD | ORD | M3760D101 | 5 | 300 | SH | DEF | 10 |
| ELBIT SYS LTD | ORD | M3760D101 | 4 | 200 | SH | DEF | 11 |
| ELDORADO GOLD CORP NEW | COM | 284902103 | 896 | 342900 | SH | DEF | 13 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 229 | 9325 | SH | DEF | 11 |
| ELECTROGLAS INC | COM | 285324109 | 2 | 500 | SH | DEF | 11 |
| ELECTRONIC ARTS INC | COM | 285512109 | 46 | 500 | SH | DEF | 4 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1514 | 16425 | SH | DEF | 1 |
| ELECTRONIC ARTS INC | COM | 285512109 | 4610 | 50011 | SH | DEF | 10 |
| ELECTRONIC ARTS INC | COM | 285512109 | 322 | 3255 | SH | DEF | 11 |
| ELECTRONIC ARTS INC | COM | 285512109 | 28 | 300 | SH | DEF | 2 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 6570 | 306282 | SH | DEF | 11 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 16 | 810 | SH | DEF | 2 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 6526 | 322380 | SH | DEF | 6 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 582 | 28800 | SH | DEF | 3 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 70 | 3490 | SH | DEF | 10 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | | 16 | SH | DEF | 1 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 8080 | 400000 | SH | DEF | 9 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 2576 | 127500 | SH | DEF | 7 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | 286045109 | 10 | 350 | SH | DEF | 10 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | 286045109 | 3 | 119 | SH | DEF | 11 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | 286045109 | 10593 | 370760 | SH | DEF | 3 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | 286045109 | 5080 | 177800 | SH | DEF | 6 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 25840 | 1105238 | SH | DEF | 6 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 4301 | 184350 | SH | DEF | 3 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 59 | 2195 | SH | DEF | 11 |
| ELKCORP | COM | 287456107 | 864 | 36690 | SH | DEF | 3 |
| ELLIS PERRY INTL INC | COM | 288853104 | 1 | 27 | SH | DEF | 11 |
| ELLSWORTH CONV GROWTH & INCO | COM | 289074106 | 26 | 3265 | SH | DEF | 11 |
| ELSCINT LTD NEW | ORD | M40168102 | 1 | 160 | SH | DEF | 11 |
| EMBARCADERO TECHNOLOGIES INC | COM | 290787100 | 17 | 1300 | SH | DEF | 11 |

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|------------------------------|---------------|-----------|-------|---------|----|-----|----|
| EMBEX INC | COM | 290817105 | 403 | 40600 | SH | DEF | 6 |
| EMCOR GROUP INC | COM | 29084Q100 | 485 | 11400 | SH | DEF | 6 |
| EMERGE INTERACTIVE INC | CL A | 29088W103 | 21 | 20420 | SH | DEF | 11 |
| EMERSON ELEC CO | COM | 291011104 | 827 | 15700 | SH | DEF | 1 |
| EMERSON ELEC CO | COM | 291011104 | 3683 | 51800 | SH | DEF | 13 |
| EMERSON ELEC CO | COM | 291011104 | 12963 | 246207 | SH | DEF | 2 |
| EMERSON ELEC CO | COM | 291011104 | 14174 | 249759 | SH | DEF | 11 |
| EMERSON ELEC CO | COM | 291011104 | 25617 | 486557 | SH | DEF | 6 |
| EMERSON ELEC CO | COM | 291011104 | 953 | 18102 | SH | DEF | 10 |
| EMERSON ELEC CO | COM | 291011104 | 9352 | 177620 | SH | DEF | 3 |
| EMERSON ELEC CO | COM | 291011104 | 696 | 13214 | SH | DEF | 5 |
| EMERSON RADIO CORP | COM NEW | 291087203 | 6 | 1500 | SH | DEF | 11 |
| EMISPHERE TECHNOLOGIES INC | COM | 291345106 | 13 | 2000 | SH | DEF | 11 |
| EMPIRE DIST ELEC CO | COM | 291641108 | 123 | 5815 | SH | DEF | 11 |
| EMPRESA NACIONAL DE ELCTRCID | SPONSORED ADR | 29244T101 | 1212 | 112200 | SH | DEF | 3 |
| EMS TECHNOLOGIES INC | COM | 26873N108 | 6 | 350 | SH | DEF | 11 |
| EMULEX CORP | COM NEW | 292475209 | 36 | 1260 | SH | DEF | 11 |
| EN POINTE TECHNOLOGIES INC | COM | 29247F108 | 4 | 3000 | SH | DEF | 11 |
| ENBRIDGE ENERGY MANAGEMENT L | SHS UNITS LLI | 29250X103 | 2169 | 47784 | SH | DEF | 11 |
| ENBRIDGE ENERGY PARTNERS L P | COM | 29250R106 | 954 | 19378 | SH | DEF | 11 |
| ENBRIDGE INC | COM | 29250N105 | 7388 | 207210 | SH | DEF | 13 |
| ENCANA CORP | COM | 292505104 | 39813 | 1110018 | SH | DEF | 13 |
| ENCANA CORP | COM | 292505104 | 1352 | 37150 | SH | DEF | 3 |
| ENCANA CORP | COM | 292505104 | 2820 | 82058 | SH | DEF | 11 |
| ENCANA CORP | COM | 292505104 | 156 | 4300 | SH | DEF | 10 |
| ENCORE ACQUISITION CO | COM | 29255W100 | 2461 | 114200 | SH | DEF | 6 |
| ENCORE MED CORP | COM | 29256E109 | 3188 | 468700 | SH | DEF | 3 |
| ENCORE MED CORP | COM | 29256E109 | 102 | 15000 | SH | DEF | 5 |
| ENDESA S A | SPONSORED ADR | 29258N107 | 122 | 7850 | SH | DEF | 2 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 10506 | 513750 | SH | DEF | 3 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 15 | 900 | SH | DEF | 11 |
| ENDOCARDIAL SOLUTIONS INC | COM | 292962107 | 3 | 400 | SH | DEF | 11 |
| ENDOLOGIX INC | COM | 29266S106 | 1 | 200 | SH | DEF | 11 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 14156 | 484800 | SH | DEF | 3 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 7895 | 270219 | SH | DEF | 6 |
| ENERGEN CORP | COM | 29265N108 | 4000 | 110570 | SH | DEF | 6 |
| ENERGEN CORP | COM | 29265N108 | 45 | 1220 | SH | DEF | 11 |
| ENERGEN CORP | COM | 29265N108 | 28866 | 797850 | SH | DEF | 3 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 3569 | 97050 | SH | DEF | 3 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 4 | 100 | SH | DEF | 11 |
| ENERGY EAST CORP | COM | 29266M109 | 6850 | 305394 | SH | DEF | 6 |
| ENERGY EAST CORP | COM | 29266M109 | 747 | 33272 | SH | DEF | 11 |
| ENERGY EAST CORP | COM | 29266M109 | 377 | 16820 | SH | DEF | 3 |
| ENERGY EAST CORP | COM | 29266M109 | 101 | 4500 | SH | DEF | 10 |
| ENERGYSOUTH INC | COM | 292970100 | 15 | 400 | SH | DEF | 11 |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 93 | 3450 | SH | DEF | 11 |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 4 | 135 | SH | DEF | 13 |
| ENERSIS S A | SPONSORED ADR | 29274F104 | 10554 | 1825900 | SH | DEF | 3 |
| ENGELHARD CORP | COM | 292845104 | 22 | 800 | SH | DEF | 1 |
| ENGELHARD CORP | COM | 292845104 | 36 | 1300 | SH | DEF | 10 |
| ENGELHARD CORP | COM | 292845104 | 2 | 70 | SH | DEF | 11 |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 2379 | 39290 | SH | DEF | 3 |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 51 | 750 | SH | DEF | 11 |
| ENNIS BUSINESS FORMS INC | COM | 293389102 | 2533 | 188900 | SH | DEF | 6 |
| ENNIS BUSINESS FORMS INC | COM | 293389102 | 272 | 20250 | SH | DEF | 2 |
| ENPRO INDS INC | COM | 29355X107 | 5 | 536 | SH | DEF | 11 |
| ENSCO INTL INC | COM | 26874Q100 | 5 | 200 | SH | DEF | 6 |
| ENSCO INTL INC | COM | 26874Q100 | 1118 | 42446 | SH | DEF | 11 |
| ENSCO INTL INC | COM | 26874Q100 | 103 | 3854 | SH | DEF | 1 |
| ENSCO INTL INC | COM | 26874Q100 | 451 | 16800 | SH | DEF | 2 |
| ENTERASYS NETWORKS INC | COM | 293637104 | 146 | 37329 | SH | DEF | 11 |
| ENTERASYS NETWORKS INC | COM | 293637104 | 544 | 135950 | SH | DEF | 3 |

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|------------------------------|----------------|-----------|-------|--------|----|-----|----|
| ENTERASYS NETWORKS INC | COM | 293637104 | 3 | 675 | SH | DEF | 10 |
| ENERGY CORP NEW | COM | 29364G103 | 6 | 110 | SH | DEF | 6 |
| ENERGY CORP NEW | COM | 29364G103 | 869 | 16050 | SH | DEF | 5 |
| ENERGY CORP NEW | COM | 29364G103 | 15 | 275 | SH | DEF | 10 |
| ENERGY CORP NEW | COM | 29364G103 | 809 | 15003 | SH | DEF | 11 |
| ENTERPRISE PRODS PARTNERS L | COM | 293792107 | 2826 | 130670 | SH | DEF | 11 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | 29380T105 | 112 | 3475 | SH | DEF | 11 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | 29380T105 | 1198 | 39940 | SH | DEF | 3 |
| ENTREMED INC | COM | 29382F103 | 1 | 300 | SH | DEF | 11 |
| ENTRUST INC | COM | 293848107 | 10 | 2200 | SH | DEF | 11 |
| ENVIRONMENTAL ELEMENTS CORP | COM | 293940102 | 2 | 7629 | SH | DEF | 11 |
| ENVIRONMENTAL TECTONICS CORP | COM | 294092101 | 85 | 10600 | SH | DEF | 11 |
| ENVOY COMMUNICATIONS GROUP I | COM | 293986105 | 0 | 140 | SH | DEF | 11 |
| ENZO BIOCHEM INC | COM | 294100102 | 727 | 39272 | SH | DEF | 11 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 9780 | 840200 | SH | DEF | 6 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 8 | 730 | SH | DEF | 11 |
| EOG RES INC | COM | 26875P101 | 650 | 15428 | SH | DEF | 11 |
| EOG RES INC | COM | 26875P101 | 3615 | 86600 | SH | DEF | 3 |
| EOG RES INC | COM | 26875P101 | 42 | 1000 | SH | DEF | 2 |
| EON LABS INC | COM | 29412E100 | 6 | 150 | SH | DEF | 11 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 1693 | 187880 | SH | DEF | 3 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 20 | 2000 | SH | DEF | 11 |
| EPLUS INC | COM | 294268107 | 1905 | 122100 | SH | DEF | 6 |
| EQUIDYNE CORP | COM | 29442R105 | 0 | 200 | SH | DEF | 11 |
| EQUIFAX INC | COM | 294429105 | 2349 | 96099 | SH | DEF | 11 |
| EQUIFAX INC | COM | 294429105 | 2334 | 104797 | SH | DEF | 1 |
| EQUIFAX INC | COM | 294429105 | 4 | 200 | SH | DEF | 6 |
| EQUIFAX INC | COM | 294429105 | 21 | 950 | SH | DEF | 10 |
| EQUIFAX INC | COM | 294429105 | 4171 | 187300 | SH | DEF | 3 |
| EQUITABLE RES INC | COM | 294549100 | 139 | 3370 | SH | DEF | 3 |
| EQUITABLE RES INC | COM | 294549100 | 16 | 400 | SH | DEF | 10 |
| EQUITABLE RES INC | COM | 294549100 | 513 | 12461 | SH | DEF | 11 |
| EQUITABLE RES INC | COM | 294549100 | 25 | 600 | SH | DEF | 2 |
| EQUITABLE RES INC | COM | 294549100 | 10423 | 253600 | SH | DEF | 6 |
| EQUITY INCOME FD | UT 1 EX SR-ATT | 294700703 | 20 | 257 | SH | DEF | 11 |
| EQUITY INNS INC | COM | 294703103 | 4 | 500 | SH | DEF | 11 |
| EQUITY MARKETING INC | COM | 294724109 | 47 | 3625 | SH | DEF | 11 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 361 | 12894 | SH | DEF | 11 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 92 | 3325 | SH | DEF | 10 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 1597 | 58015 | SH | DEF | 2 |
| EQUITY OFFICE PROPERTIES TRU | PFD CV B 5.25% | 294741509 | 8 | 155 | SH | DEF | 2 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 174 | 5200 | SH | DEF | 13 |
| EQUITY ONE | COM | 294752100 | 262 | 15400 | SH | DEF | 3 |
| EQUITY ONE | COM | 294752100 | 288 | 17174 | SH | DEF | 11 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 1546 | 52788 | SH | DEF | 8 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 25 | 850 | SH | DEF | 11 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 295 | 10078 | SH | DEF | 11 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 18362 | 627115 | SH | DEF | 1 |
| EQUITY RESIDENTIAL | PFD CONV E 7% | 29476L883 | 68 | 2100 | SH | DEF | 2 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 1307 | 44650 | SH | DEF | 2 |
| ERESOURCE CAP GROUP INC | COM NEW | 26883W205 | 4 | 1858 | SH | DEF | 11 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 21 | 1400 | SH | DEF | 2 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 12 | 800 | SH | DEF | 10 |
| ERIE INDY CO | CL A | 29530P102 | 134 | 3345 | SH | DEF | 11 |
| ESB FINL CORP | COM | 26884F102 | 6 | 403 | SH | DEF | 11 |
| ESCALADE INC | COM | 296056104 | 4 | 150 | SH | DEF | 11 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 11 | 250 | SH | DEF | 11 |
| ESPEED INC | CL A | 296643109 | 851 | 31240 | SH | DEF | 11 |
| ESS TECHNOLOGY INC | COM | 269151106 | 404 | 37503 | SH | DEF | 6 |
| ESS TECHNOLOGY INC | COM | 269151106 | 14 | 1000 | SH | DEF | 11 |
| ESSEX CORP | COM | 296744105 | 9 | 1000 | SH | DEF | 11 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 13 | 350 | SH | DEF | 10 |

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|------------------------------|---------|-----------|-------|---------|----|-----|----|
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 9009 | 250258 | SH | DEF | 4 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 4 | 101 | SH | DEF | 2 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 1683 | 45725 | SH | DEF | 11 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 6055 | 168200 | SH | DEF | 5 |
| ETHYL CORP | COM NEW | 297659609 | 6 | 499 | SH | DEF | 10 |
| ETHYL CORP | COM NEW | 297659609 | 0 | 20 | SH | DEF | 11 |
| EUROPE FD INC | COM | 29874M103 | 32 | 3275 | SH | DEF | 11 |
| EUROPEAN WT FD INC | COM | 298792102 | 26 | 12595 | SH | DEF | 11 |
| EVERCEL INC | COM | 299759100 | 0 | 400 | SH | DEF | 11 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 3623 | 48200 | SH | DEF | 3 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 38 | 500 | SH | DEF | 4 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 22284 | 295606 | SH | DEF | 6 |
| EVERGREEN INCOME ADVANTAGE F | COM SHS | 30023Y105 | 185 | 12309 | SH | DEF | 11 |
| EVERGREEN MANAGED INCOME FD | COM SHS | 30024Y104 | 27 | 1500 | SH | DEF | 11 |
| EVOLVING SYS INC | COM | 30049R100 | 2143 | 181500 | SH | DEF | 3 |
| EVOLVING SYS INC | COM | 30049R100 | 18 | 1200 | SH | DEF | 11 |
| EXACTECH INC | COM | 30064E109 | 52 | 3200 | SH | DEF | 11 |
| EXCEL TECHNOLOGY INC | COM | 30067T103 | 200 | 8000 | SH | DEF | 10 |
| EXCEL TECHNOLOGY INC | COM | 30067t103 | 30 | 1200 | SH | DEF | 4 |
| EXCEL TECHNOLOGY INC | COM | 30067T103 | 4 | 130 | SH | DEF | 11 |
| EXELON CORP | COM | 30161N101 | 9 | 148 | SH | DEF | 6 |
| EXELON CORP | COM | 30161N101 | 7463 | 117525 | SH | DEF | 3 |
| EXELON CORP | COM | 30161N101 | 368 | 5792 | SH | DEF | 8 |
| EXELON CORP | COM | 30161N101 | 44 | 700 | SH | DEF | 10 |
| EXELON CORP | COM | 30161N101 | 1453 | 22894 | SH | DEF | 11 |
| EXELON CORP | COM | 30161N101 | 267 | 4201 | SH | DEF | 5 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 15 | 400 | SH | DEF | 11 |
| EXPONENT INC | COM | 30214U102 | 1337 | 76900 | SH | DEF | 6 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 67 | 1100 | SH | DEF | 4 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 192 | 3495 | SH | DEF | 11 |
| EXPRESSJET HOLDINGS INC | CL A | 30218U108 | 7 | 500 | SH | DEF | 2 |
| EXPRESSJET HOLDINGS INC | CL A | 30218U108 | 28284 | 2049570 | SH | DEF | 3 |
| EXPRESSJET HOLDINGS INC | CL A | 30218U108 | 3 | 180 | SH | DEF | 11 |
| EXTENDED STAY AMER INC | COM | 30224P101 | 13 | 880 | SH | DEF | 6 |
| EXTREME NETWORKS INC | COM | 30226D106 | 3 | 400 | SH | DEF | 11 |
| EXXON MOBIL CORP | COM | 30231G102 | 38641 | 1055767 | SH | DEF | 5 |
| EXXON MOBIL CORP | COM | 30231G102 | 42755 | 1168156 | SH | DEF | 2 |
| EXXON MOBIL CORP | COM | 30231G102 | 460 | 9300 | SH | DEF | 13 |
| EXXON MOBIL CORP | COM | 30231G102 | 34249 | 935763 | SH | DEF | 1 |
| EXXON MOBIL CORP | COM | 30231G102 | 68661 | 1875991 | SH | DEF | 3 |
| EXXON MOBIL CORP | COM | 30231G102 | 4608 | 125905 | SH | DEF | 8 |
| EXXON MOBIL CORP | COM | 30231G102 | 47784 | 1306292 | SH | DEF | 11 |
| EXXON MOBIL CORP | COM | 30231G102 | 6445 | 176080 | SH | DEF | 10 |
| EXXON MOBIL CORP | COM | 30231G102 | 3266 | 88920 | SH | DEF | 6 |
| EXXON MOBIL CORP | COM | 30231g102 | 228 | 6234 | SH | DEF | 4 |
| F A O INC | COM NEW | 30240S600 | 1 | 200 | SH | DEF | 11 |
| F M C CORP | COM NEW | 302491303 | 17446 | 692300 | SH | DEF | 6 |
| F M C CORP | COM NEW | 302491303 | 3944 | 156500 | SH | DEF | 3 |
| F M C CORP | COM NEW | 302491303 | 9 | 330 | SH | DEF | 11 |
| F N B CORP VA | COM | 302930102 | 56 | 2032 | SH | DEF | 11 |
| F&C CLAYMORE PFD SECS INC FD | COM SHS | 30236V104 | 2100 | 80792 | SH | DEF | 11 |
| F5 NETWORKS INC | COM | 315616102 | 35 | 1400 | SH | DEF | 11 |
| FACTSET RESH SYS INC | COM | 303075105 | 108 | 2470 | SH | DEF | 11 |
| FAIR ISAAC CORP | COM | 303250104 | 462 | 7237 | SH | DEF | 11 |
| FAIR ISAAC CORP | COM | 303250104 | 13 | 225 | SH | DEF | 10 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 4807 | 289950 | SH | DEF | 3 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 41 | 1800 | SH | DEF | 11 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 17 | 1000 | SH | DEF | 6 |
| FAIRMONT HOTELS RESORTS INC | COM | 305204109 | 105 | 4072 | SH | DEF | 11 |
| FAIRMONT HOTELS RESORTS INC | COM | 305204109 | 3 | 100 | SH | DEF | 10 |
| FAIRMONT HOTELS RESORTS INC | COM | 305204109 | 39 | 1500 | SH | DEF | 2 |
| FALCONSTOR SOFTWARE INC | COM | 306137100 | 3 | 400 | SH | DEF | 11 |

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|------------------------------|----------------|-----------|--------|---------|----|-----|----|
| FALMOUTH BANCORP INC | COM | 306754102 | 3 | 100 | SH | DEF | 11 |
| FAMILY DLR STORES INC | COM | 307000109 | 56 | 1400 | SH | DEF | 4 |
| FAMILY DLR STORES INC | COM | 307000109 | 100 | 2500 | SH | DEF | 10 |
| FAMILY DLR STORES INC | COM | 307000109 | 937 | 21485 | SH | DEF | 11 |
| FAMILY DLR STORES INC | COM | 307000109 | 239 | 6000 | SH | DEF | 2 |
| FARMER BROS CO | COM | 307675108 | 48 | 150 | SH | DEF | 2 |
| FARO TECHNOLOGIES INC | COM | 311642102 | 653 | 51900 | SH | DEF | 3 |
| FBL FINL GROUP INC | CL A | 30239F106 | 12957 | 525860 | SH | DEF | 6 |
| FEDDERS CORP | COM NEW | 313135501 | 2013 | 347070 | SH | DEF | 3 |
| FEDDERS CORP | COM NEW | 313135501 | 572 | 98700 | SH | DEF | 6 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 5837 | 111506 | SH | DEF | 3 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 268 | 5120 | SH | DEF | 10 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 4010 | 76600 | SH | DEF | 7 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 3484 | 62064 | SH | DEF | 11 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 8725 | 166669 | SH | DEF | 4 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 5670 | 108300 | SH | DEF | 5 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 11424 | 218228 | SH | DEF | 2 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 20 | 390 | SH | DEF | 8 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 2314 | 44200 | SH | DEF | 6 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 405656 | 5778580 | SH | DEF | 9 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 18028 | 251471 | SH | DEF | 11 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 34980 | 498214 | SH | DEF | 6 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 5793 | 82515 | SH | DEF | 4 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 3145 | 44794 | SH | DEF | 5 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 213460 | 3040740 | SH | DEF | 7 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 5885 | 83826 | SH | DEF | 1 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 25520 | 363537 | SH | DEF | 3 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 10450 | 148865 | SH | DEF | 8 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 1649 | 23491 | SH | DEF | 10 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 25408 | 361930 | SH | DEF | 2 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 7783 | 82100 | SH | DEF | 13 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 45 | 1225 | SH | DEF | 2 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 1332 | 36150 | SH | DEF | 8 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 115 | 3125 | SH | DEF | 10 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 1970 | 51903 | SH | DEF | 11 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 477 | 31980 | SH | DEF | 8 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 152 | 10216 | SH | DEF | 2 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 17 | 1150 | SH | DEF | 10 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 657 | 44437 | SH | DEF | 11 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 758 | 18100 | SH | DEF | 5 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 88 | 2100 | SH | DEF | 2 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 25628 | 611640 | SH | DEF | 6 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 454 | 9538 | SH | DEF | 11 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 306 | 7300 | SH | DEF | 3 |
| FEDERATED INVS INC PA | CL B | 314211103 | 1128 | 40805 | SH | DEF | 11 |
| FEDERATED PREM INTR MUN INC | COM | 31423M105 | 90 | 6500 | SH | DEF | 11 |
| FEDERATED PREM MUN INC FD | COM | 31423P108 | 86 | 6042 | SH | DEF | 11 |
| FEDEX CORP | COM | 31428X106 | 238 | 3695 | SH | DEF | 2 |
| FEDEX CORP | COM | 31428X106 | 2424 | 37620 | SH | DEF | 10 |
| FEDEX CORP | COM | 31428X106 | 2039 | 26913 | SH | DEF | 11 |
| FEDEX CORP | COM | 31428X106 | 9294 | 144250 | SH | DEF | 6 |
| FEDEX CORP | COM | 31428X106 | 2068 | 32100 | SH | DEF | 3 |
| FEI CO | COM | 30241L109 | 24 | 1000 | SH | DEF | 11 |
| FEI CO | COM | 30241L109 | 16660 | 713800 | SH | DEF | 3 |
| FELCOR LODGING TR INC | COM | 31430F101 | 12 | 1200 | SH | DEF | 2 |
| FELCOR LODGING TR INC | COM | 31430F101 | 222 | 21775 | SH | DEF | 11 |
| FERRELLGAS PARTNERS L.P. | UNIT LTD PART | 315293100 | 157 | 6650 | SH | DEF | 11 |
| FERRO CORP | COM | 315405100 | 9 | 415 | SH | DEF | 10 |
| FERRO CORP | COM | 315405100 | 1107 | 51825 | SH | DEF | 2 |
| FERRO CORP | COM | 315405100 | 37 | 1800 | SH | DEF | 11 |
| FFD FINL CORP | COM | 30243C107 | 30 | 2000 | SH | DEF | 11 |
| FIBERNET TELECOM GRP INC | COM NEW | 315653303 | 1 | 833 | SH | DEF | 11 |

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| FIDELITY BANKSHARES INC NEW | COM | 31604Q107 | 3493 | 133025 | SH | DEF | 1 |
| FIDELITY NATIONAL SOLTNS INC | COM | 31620P109 | 4264 | 171600 | SH | DEF | 3 |
| FIDELITY NATL FINL INC | COM | 316326107 | 5 | 180 | SH | DEF | 6 |
| FIDELITY NATL FINL INC | COM | 316326107 | 34 | 1093 | SH | DEF | 11 |
| FIFTH THIRD BANCORP | COM | 316773100 | 3983 | 71812 | SH | DEF | 1 |
| FIFTH THIRD BANCORP | COM | 316773100 | 98 | 1768 | SH | DEF | 10 |
| FIFTH THIRD BANCORP | COM | 316773100 | 2170 | 37446 | SH | DEF | 11 |
| FIFTH THIRD BANCORP | COM | 316773100 | 3135 | 56440 | SH | DEF | 3 |
| FIFTH THIRD BANCORP | COM | 316773100 | 57006 | 1027699 | SH | DEF | 2 |
| FILENET CORP | COM | 316869106 | 1 | 30 | SH | DEF | 11 |
| FINANCIAL FED CORP | COM | 317492106 | 3243 | 106300 | SH | DEF | 6 |
| FINANCIAL INSTNS INC | COM | 317585404 | 2097 | 95656 | SH | DEF | 6 |
| FINISH LINE INC | CL A | 317923100 | 3143 | 119500 | SH | DEF | 3 |
| FINLAY ENTERPRISES INC | COM NEW | 317884203 | 1731 | 119200 | SH | DEF | 6 |
| FIREPOND INC | COM NEW | 318224201 | 0 | 100 | SH | DEF | 11 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 13739 | 551750 | SH | DEF | 3 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 13454 | 540320 | SH | DEF | 6 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 32 | 1116 | SH | DEF | 11 |
| FIRST BANCORP N C | COM | 318910106 | 37 | 1246 | SH | DEF | 11 |
| FIRST BANCORP P R | COM | 318672102 | 15623 | 508050 | SH | DEF | 3 |
| FIRST CASH FINL SVCS INC | COM | 31942D107 | 4 | 166 | SH | DEF | 11 |
| FIRST CASH FINL SVCS INC | COM | 31942D107 | 1816 | 89700 | SH | DEF | 6 |
| FIRST CHARTER CORP | COM | 319439105 | 114 | 5584 | SH | DEF | 11 |
| FIRST CMNTY BANCORP CALIF | COM | 31983B101 | 102 | 2920 | SH | DEF | 11 |
| FIRST CMNTY BANCORP CALIF | COM | 31983B101 | 2656 | 79300 | SH | DEF | 1 |
| FIRST CMNTY BANCORP CALIF | COM | 31983B101 | 295 | 8800 | SH | DEF | 3 |
| FIRST CMNTY BANCORP CALIF | COM | 31983B101 | 98 | 2920 | SH | DEF | 2 |
| FIRST CMNTY BANCSHARES INC N | COM | 31983A103 | 47 | 1333 | SH | DEF | 11 |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 118 | 8527 | SH | DEF | 11 |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 132 | 10000 | SH | DEF | 1 |
| FIRST CONSULTING GROUP INC | COM | 31986R103 | 4167 | 835515 | SH | DEF | 6 |
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 280 | 2455 | SH | DEF | 11 |
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 12980 | 122800 | SH | DEF | 6 |
| FIRST DATA CORP | COM | 319963104 | 3991 | 111779 | SH | DEF | 11 |
| FIRST DATA CORP | COM | 319963104 | 22039 | 551536 | SH | DEF | 1 |
| FIRST DATA CORP | COM | 319963104 | 3365 | 84217 | SH | DEF | 3 |
| FIRST DATA CORP | COM | 319963104 | 4536 | 113520 | SH | DEF | 10 |
| FIRST DATA CORP | COM | 319963104 | 36 | 900 | SH | DEF | 4 |
| FIRST DATA CORP | COM | 319963104 | 1309 | 32759 | SH | DEF | 2 |
| FIRST ESSEX BANCORP INC | COM | 320103104 | 1330 | 26125 | SH | DEF | 1 |
| FIRST ESSEX BANCORP INC | COM | 320103104 | 56 | 1035 | SH | DEF | 11 |
| FIRST FED CAP CORP | COM | 319960100 | 7268 | 353656 | SH | DEF | 6 |
| FIRST FED CAP CORP | COM | 319960100 | 259 | 12600 | SH | DEF | 3 |
| FIRST FINL BANCORP OH | COM | 320209109 | 13 | 800 | SH | DEF | 11 |
| FIRST FINL BANKSHARES | COM | 32020R109 | 866 | 23440 | SH | DEF | 3 |
| FIRST FINL CORP IND | COM | 320218100 | 17 | 566 | SH | DEF | 11 |
| FIRST FINL HLDGS INC | COM | 320239106 | 60 | 2000 | SH | DEF | 11 |
| FIRST FINL HLDGS INC | COM | 320239106 | 9 | 300 | SH | DEF | 10 |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 3 | 100 | SH | DEF | 1 |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 321 | 13146 | SH | DEF | 11 |
| FIRST IND CORP | COM | 32054R108 | 18 | 971 | SH | DEF | 11 |
| FIRST IND CORP | COM | 32054R108 | 2856 | 154300 | SH | DEF | 6 |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 484 | 14997 | SH | DEF | 11 |
| FIRST MARINER BANCORP | COM | 320795107 | 158 | 10050 | SH | DEF | 11 |
| FIRST MERCHANTS CORP | COM | 320817109 | 34 | 1322 | SH | DEF | 6 |
| FIRST MERCHANTS CORP | COM | 320817109 | 42 | 1590 | SH | DEF | 11 |
| FIRST MERCHANTS CORP | COM | 320817109 | 555 | 21703 | SH | DEF | 3 |
| FIRST MUTUAL BANCSHARES INC | COM | 32190E102 | 674 | 34623 | SH | DEF | 6 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 155 | 10877 | SH | DEF | 11 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 3340 | 221166 | SH | DEF | 1 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 40 | 2644 | SH | DEF | 2 |
| FIRST PL FINL CORP | COM | 33610T109 | 470 | 26470 | SH | DEF | 6 |

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| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 7421 | 240700 | SH | DEF | 6 |
| FIRST SENTINEL BANCORP INC | COM | 33640T103 | 66 | 3545 | SH | DEF | 11 |
| FIRST ST BANCORPORATION | COM | 336453105 | 2612 | 88225 | SH | DEF | 1 |
| FIRST TENN NATL CORP | COM | 337162101 | 52 | 1230 | SH | DEF | 6 |
| FIRST TENN NATL CORP | COM | 337162101 | 14057 | 331060 | SH | DEF | 3 |
| FIRST TENN NATL CORP | COM | 337162101 | 1877 | 44200 | SH | DEF | 2 |
| FIRST TENN NATL CORP | COM | 337162101 | 17 | 400 | SH | DEF | 10 |
| FIRST TENN NATL CORP | COM | 337162101 | 1157 | 25515 | SH | DEF | 11 |
| FIRST TR VALUE LINE 100 FD | COM SHS | 33735D104 | 133 | 8850 | SH | DEF | 11 |
| FIRST TR VALUE LINE DIV FD | COM SHS | 33735A100 | 293 | 20800 | SH | DEF | 11 |
| FIRST UTD CORP | COM | 33741H107 | 7 | 292 | SH | DEF | 11 |
| FIRST W VA BANCORP INC | COM | 337493100 | 27 | 1300 | SH | DEF | 10 |
| FIRST W VA BANCORP INC | COM | 337493100 | 39 | 1703 | SH | DEF | 11 |
| FIRST YRS INC | COM | 337610109 | 500 | 38140 | SH | DEF | 6 |
| FIRST YRS INC | COM | 337610109 | 12 | 900 | SH | DEF | 10 |
| FIRSTBANK CORP MICH | COM | 33761G104 | 514 | 16200 | SH | DEF | 6 |
| FIRSTBANK NW CORP | COM | 33762X106 | 79 | 2700 | SH | DEF | 11 |
| FIRSTENERGY CORP | COM | 337932107 | 532 | 16689 | SH | DEF | 6 |
| FIRSTENERGY CORP | COM | 337932107 | 54 | 1686 | SH | DEF | 2 |
| FIRSTENERGY CORP | COM | 337932107 | 10 | 300 | SH | DEF | 10 |
| FIRSTENERGY CORP | COM | 337932107 | 1653 | 48056 | SH | DEF | 11 |
| FIRSTFED AMER BANCORP INC | COM | 337929103 | 2961 | 133968 | SH | DEF | 6 |
| FIRSTFED FINL CORP | COM | 337907109 | 115 | 2920 | SH | DEF | 3 |
| FIRSTFED FINL CORP | COM | 337907109 | 141 | 3124 | SH | DEF | 11 |
| FIRSTFED FINL CORP | COM | 337907109 | 11214 | 283900 | SH | DEF | 6 |
| FIRSTMERIT CORP | COM | 337915102 | 1155 | 44807 | SH | DEF | 11 |
| FIRSTMERIT CORP | COM | 337915102 | 8872 | 358610 | SH | DEF | 6 |
| FIRSTMERIT CORP | COM | 337915102 | 10 | 400 | SH | DEF | 2 |
| FISERV INC | COM | 337738108 | 30 | 842 | SH | DEF | 11 |
| FISERV INC | COM | 337738108 | 11 | 300 | SH | DEF | 4 |
| FISERV INC | COM | 337738108 | 5606 | 154735 | SH | DEF | 1 |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 6863 | 172910 | SH | DEF | 3 |
| FIVE STAR QUALITY CARE INC | COM | 33832D106 | 3 | 1028 | SH | DEF | 11 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 4 | 181 | SH | DEF | 11 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 13005 | 566650 | SH | DEF | 6 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 32708 | 1425170 | SH | DEF | 3 |
| FLAHERTY & CRMRN CLYMRE T R | COM | 338479108 | 53 | 2100 | SH | DEF | 11 |
| FLANDERS CORP | COM | 338494107 | 184 | 37000 | SH | DEF | 11 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 11892 | 394442 | SH | DEF | 3 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 7713 | 190967 | SH | DEF | 11 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 43552 | 1441771 | SH | DEF | 6 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 248 | 6100 | SH | DEF | 13 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 693 | 23000 | SH | DEF | 7 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 265 | 8786 | SH | DEF | 2 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 170 | 5645 | SH | DEF | 10 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 3106 | 103016 | SH | DEF | 5 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 2685 | 89044 | SH | DEF | 8 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 344 | 11403 | SH | DEF | 4 |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 20 | 2000 | SH | DEF | 11 |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 1023 | 110400 | SH | DEF | 3 |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 5 | 500 | SH | DEF | 2 |
| FLEXSTEEL INDS INC | COM | 339382103 | 30 | 1500 | SH | DEF | 11 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 15719 | 1110566 | SH | DEF | 6 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 13957 | 996930 | SH | DEF | 11 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 140 | 9846 | SH | DEF | 2 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 63 | 4400 | SH | DEF | 10 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 1773 | 125000 | SH | DEF | |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 4954 | 348400 | SH | DEF | 3 |
| FLIR SYS INC | COM | 302445101 | 42 | 1350 | SH | DEF | 11 |
| FLORIDA BANKS INC | COM | 340560101 | 13 | 1100 | SH | DEF | 2 |
| FLORIDA EAST COAST INDS | CL A | 340632108 | 926 | 31145 | SH | DEF | 11 |
| FLORIDA PUB UTILS CO | COM | 341135101 | 3 | 200 | SH | DEF | 11 |

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| FLORIDA ROCK INDS INC | COM | 341140101 | 3481 | 60807 | SH | DEF | 11 |
| FLOWERS FOODS INC | COM | 343498101 | 465 | 19607 | SH | DEF | 11 |
| FLOWERS FOODS INC | COM | 343498101 | 6 | 275 | SH | DEF | 10 |
| FLOWSERVE CORP | COM | 34354P105 | 20763 | 1022800 | SH | DEF | 6 |
| FLOWSERVE CORP | COM | 34354P105 | 6722 | 331150 | SH | DEF | 3 |
| FLOWSERVE CORP | COM | 34354P105 | 19 | 905 | SH | DEF | 11 |
| FLUOR CORP NEW | COM | 343412102 | 4 | 110 | SH | DEF | 6 |
| FLUOR CORP NEW | COM | 343412102 | 253 | 6834 | SH | DEF | 11 |
| FLUSHING FINL CORP | COM | 343873105 | 3410 | 163651 | SH | DEF | 6 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 1111 | 51880 | SH | DEF | 3 |
| FNB CORP PA | COM | 302520101 | 142 | 4300 | SH | DEF | 11 |
| FNB FINANCIAL SERVICES CORP | COM | 302526108 | 800 | 36523 | SH | DEF | 6 |
| FONAR CORP | COM | 344437108 | 0 | 131 | SH | DEF | 11 |
| FOOT LOCKER INC | COM | 344849104 | 16059 | 991290 | SH | DEF | 6 |
| FOOT LOCKER INC | COM | 344849104 | 57 | 3166 | SH | DEF | 11 |
| FOOT LOCKER INC | COM | 344849104 | 9 | 535 | SH | DEF | 10 |
| FOOT LOCKER INC | COM | 344849104 | 149 | 9200 | SH | DEF | 3 |
| FOOTSTAR INC | COM | 344912100 | 0 | 28 | SH | DEF | 11 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 5026 | 115950 | SH | DEF | 6 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 170 | 3935 | SH | DEF | 10 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 15 | 350 | PRN | DEF | 14 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 65 | 1500 | SH | DEF | 1 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 1775 | 38215 | SH | DEF | 11 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 1737 | 161310 | SH | DEF | 3 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 121 | 11262 | SH | DEF | 10 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 5582 | 460218 | SH | DEF | 11 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 370 | 34312 | SH | DEF | 2 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 15 | 1000 | SH | DEF | 13 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 1127 | 104666 | SH | DEF | 6 |
| FORDING CDN COAL TR | TR UNIT | 345425102 | 22 | 995 | SH | DEF | 2 |
| FORDING CDN COAL TR | TR UNIT | 345425102 | 73 | 2816 | SH | DEF | 11 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 129 | 2904 | SH | DEF | 11 |
| FOREST CITY ENTERPRISES INC | CL B CONV | 345550305 | 38 | 860 | SH | DEF | 11 |
| FOREST LABS INC | COM | 345838106 | 5 | 100 | SH | DEF | 3 |
| FOREST LABS INC | COM | 345838106 | 462 | 9245 | SH | DEF | 11 |
| FOREST LABS INC | COM | 345838106 | 82 | 1600 | SH | DEF | 10 |
| FOREST LABS INC | COM | 345838106 | 250 | 4850 | SH | DEF | 4 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 590 | 25155 | SH | DEF | 11 |
| FORGENT NETWORKS INC | COM | 34629U103 | 5 | 1500 | SH | DEF | 11 |
| FORRESTER RESH INC | COM | 346563109 | 4 | 250 | SH | DEF | 10 |
| FORT DEARBORN INCOME SECS IN | COM | 347200107 | 20 | 1360 | SH | DEF | 11 |
| FORTUNE BRANDS INC | COM | 349631101 | 14904 | 262620 | SH | DEF | 6 |
| FORTUNE BRANDS INC | COM | 349631101 | 108 | 1900 | SH | DEF | 10 |
| FORTUNE BRANDS INC | COM | 349631101 | 2068 | 31744 | SH | DEF | 11 |
| FORTUNE BRANDS INC | COM | 349631101 | 358 | 6300 | SH | DEF | 5 |
| FORTUNE BRANDS INC | COM | 349631101 | 1112 | 19600 | SH | DEF | 3 |
| FORTUNE BRANDS INC | COM | 349631101 | 57 | 1000 | SH | DEF | 4 |
| FORTUNE BRANDS INC | COM | 349631101 | 251 | 4430 | SH | DEF | 2 |
| FORWARD AIR CORP | COM | 349853101 | 0 | 0 | SH | DEF | 11 |
| FOSSIL INC | COM | 349882100 | 14 | 525 | SH | DEF | 11 |
| FOSTER WHEELER LTD | SHS | G36535105 | 0 | 200 | SH | DEF | 11 |
| FOSTER WHEELER LTD | SHS | G36535105 | 11 | 10000 | SH | DEF | |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 87 | 3725 | SH | DEF | 11 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 13 | 600 | SH | DEF | 2 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 11 | 200 | SH | DEF | 11 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 696 | 13960 | SH | DEF | 13 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 5808 | 207500 | SH | DEF | 3 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 1016 | 36668 | SH | DEF | 11 |
| FPIC INS GROUP INC | COM | 302563101 | 170 | 11300 | SH | DEF | 6 |
| FPL GROUP INC | COM | 302571104 | 204 | 3232 | SH | DEF | 2 |
| FPL GROUP INC | COM | 302571104 | 1976 | 31258 | SH | DEF | 8 |
| FPL GROUP INC | COM | 302571104 | 449 | 7100 | SH | DEF | 3 |

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|-------------------------------|---------------|-----------|-------|---------|----|-----|----|
| FPL GROUP INC | COM | 302571104 | 2847 | 44668 | SH | DEF | 11 |
| FPL GROUP INC | COM | 302571104 | 3414 | 40000 | SH | DEF | 13 |
| FPL GROUP INC | COM | 302571104 | 5 | 80 | SH | DEF | 6 |
| FPL GROUP INC | COM | 302571104 | 197 | 3110 | SH | DEF | 10 |
| FRANKLIN ELEC INC | COM | 353514102 | 7229 | 118504 | SH | DEF | 11 |
| FRANKLIN ELEC INC | COM | 353514102 | 15 | 268 | SH | DEF | 10 |
| FRANKLIN FINL CORP TENN | COM NEW | 353523202 | 12 | 400 | SH | DEF | 11 |
| FRANKLIN MULTI-INCOME FD | SH BEN INT | 354021107 | 19 | 2650 | SH | DEF | 11 |
| FRANKLIN RES INC | COM | 354613101 | 82 | 1850 | SH | DEF | 1 |
| FRANKLIN RES INC | COM | 354613101 | 11 | 250 | SH | DEF | 10 |
| FRANKLIN RES INC | COM | 354613101 | 502 | 10576 | SH | DEF | 11 |
| FRANKLIN TEMPLETON LTD DUR I | COM | 35472T101 | 62 | 4200 | SH | DEF | 11 |
| FRANKLIN UNVL TR | SH BEN INT | 355145103 | 1 | 200 | SH | DEF | 11 |
| FREEMARKETS INC | COM | 356602102 | 184 | 29425 | SH | DEF | 11 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 30059 | 908140 | SH | DEF | 3 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 639 | 16491 | SH | DEF | 11 |
| FREMONT GEN CORP | COM | 357288109 | 14435 | 1135700 | SH | DEF | 6 |
| FREMONT GEN CORP | COM | 357288109 | 19884 | 1564470 | SH | DEF | 3 |
| FREMONT GEN CORP | COM | 357288109 | 6 | 360 | SH | DEF | 11 |
| FRESENIUS MED CARE AG | SPONSORED ADR | 358029106 | 7377 | 373433 | SH | DEF | 6 |
| FRESH BRANDS INC | COM | 35803U108 | 663 | 48200 | SH | DEF | 6 |
| FRESH BRANDS INC | COM | 35803U108 | 8 | 600 | SH | DEF | 11 |
| FRESH DEL MONTE PRODUCE INC | ORD | G36738105 | 33 | 1300 | SH | DEF | 11 |
| FRESH DEL MONTE PRODUCE INC | ORD | G36738105 | 4164 | 169280 | SH | DEF | 3 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 52 | 3000 | SH | DEF | 2 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 40 | 2300 | SH | DEF | 3 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 652 | 37800 | SH | DEF | 6 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 5705 | 330705 | SH | DEF | 7 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 4539 | 227844 | SH | DEF | 11 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 64173 | 3720200 | SH | DEF | 12 |
| FRIEDMANS INC | CL A | 358438109 | 3105 | 222600 | SH | DEF | 6 |
| FRIENDLY ICE CREAM CORP NEW | COM | 358497105 | 512 | 64200 | SH | DEF | 6 |
| FRISCHS RESTAURANTS INC | COM | 358748101 | 1275 | 52500 | SH | DEF | 6 |
| FRISCO BAY INDS LTD | COM | 358751105 | 9 | 1000 | SH | DEF | 11 |
| FRONTIER AIRLINES INC NEW | COM | 359065109 | 16 | 950 | SH | DEF | 11 |
| FRONTIER AIRLINES INC NEW | COM | 359065109 | 1486 | 90400 | SH | DEF | 3 |
| FRONTIER FINL CORP WASH | COM | 35907K105 | 410 | 13700 | SH | DEF | 3 |
| FRONTIER OIL CORP | COM | 35914P105 | 64 | 4000 | SH | DEF | 11 |
| FROZEN FOOD EXPRESS INDS INC | COM | 359360104 | 27 | 4700 | SH | DEF | 11 |
| FTD INC | CL A | 30265Q109 | 11 | 500 | SH | DEF | 2 |
| FTI CONSULTING INC | COM | 302941109 | 1574 | 79075 | SH | DEF | 11 |
| FTI CONSULTING INC | COM | 302941109 | 694 | 40000 | SH | DEF | 11 |
| FTI CONSULTING INC | COM | 302941109 | 100 | 5740 | SH | DEF | 3 |
| FTI CONSULTING INC | COM | 302941109 | 121 | 6985 | SH | DEF | 10 |
| FUELCELL ENERGY INC | COM | 35952H106 | 274 | 17985 | SH | DEF | 11 |
| FULLER H B CO | COM | 359694106 | 9775 | 402700 | SH | DEF | 6 |
| FULLER H B CO | COM | 359694106 | 19789 | 815380 | SH | DEF | 3 |
| FULTON FINL CORP PA | COM | 360271100 | 673 | 32594 | SH | DEF | 11 |
| FULTON FINL CORP PA | COM | 360271100 | 8 | 420 | SH | DEF | 10 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 24089 | 999557 | SH | DEF | 6 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 19 | 787 | SH | DEF | 11 |
| FX ENERGY INC | COM | 302695101 | 16 | 5000 | SH | DEF | 11 |
| GABELLI ASSET MGMT INC | CL A | 36239Y102 | 10215 | 286450 | SH | DEF | 6 |
| GABELLI ASSET MGMT INC | CL A | 36239Y102 | 4064 | 113785 | SH | DEF | 6 |
| GABELLI CONV & INCOME SECS F | CONV SECS FD | 36240B109 | 107 | 10482 | SH | DEF | 11 |
| GABELLI EQUITY TR INC | COM | 362397101 | 484 | 63955 | SH | DEF | 11 |
| GABELLI GLOBAL MULTIMEDIA TR | COM | 36239Q109 | 20 | 2363 | SH | DEF | 11 |
| GABELLI UTIL TR | COM | 36240A101 | 290 | 32208 | SH | DEF | 11 |
| GABLES RESIDENTIAL TR | SH BEN INT | 362418105 | 968 | 30079 | SH | DEF | 11 |
| GALAXY NUTRITIONAL FOODS INC | COM | 36317Q104 | 3 | 715 | SH | DEF | 11 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 6 | 200 | SH | DEF | 10 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 1200 | 41115 | SH | DEF | 11 |

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| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 15732 | 419400 | SH | DEF | 6 |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 61 | 1615 | SH | DEF | 10 |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 60 | 1590 | SH | DEF | 2 |
| GALYANS TRADING INC | COM | 36458R101 | 115 | 11266 | SH | DEF | 6 |
| GAMESTOP CORP | CL A | 36466R101 | 15859 | 997410 | SH | DEF | 3 |
| GAMESTOP CORP | CL A | 36466R101 | 461 | 27400 | SH | DEF | 11 |
| GAMETECH INTERNATIONAL INC | COM | 36466D102 | 127 | 42486 | SH | DEF | 6 |
| GANNETT INC | COM | 364730101 | 171 | 2200 | SH | DEF | 4 |
| GANNETT INC | COM | 364730101 | 6797 | 87630 | SH | DEF | 2 |
| GANNETT INC | COM | 364730101 | 4611 | 54826 | SH | DEF | 11 |
| GANNETT INC | COM | 364730101 | 13 | 125 | SH | DEF | 13 |
| GANNETT INC | COM | 364730101 | 124 | 1601 | SH | DEF | 10 |
| GANNETT INC | COM | 364730101 | 510 | 6575 | SH | DEF | 5 |
| GANNETT INC | COM | 364730101 | 8 | 100 | SH | DEF | 6 |
| GAP INC DEL | COM | 364760108 | 1391 | 72924 | SH | DEF | 11 |
| GAP INC DEL | COM | 364760108 | 8025 | 468740 | SH | DEF | 3 |
| GAP INC DEL | COM | 364760108 | 1848 | 107925 | SH | DEF | 10 |
| GARDEN FRESH RESTAURANT CORP | COM | 365235100 | 2 | 100 | SH | DEF | 11 |
| GARDEN FRESH RESTAURANT CORP | COM | 365235100 | 1031 | 64807 | SH | DEF | 6 |
| GARDNER DENVER INC | COM | 365558105 | 1722 | 81940 | SH | DEF | 3 |
| GARMIN LTD | ORD | G37260109 | 320 | 6390 | SH | DEF | 11 |
| GARTNER INC | CL B | 366651206 | 74 | 6800 | SH | DEF | 3 |
| GARTNER INC | CL B | 366651206 | 6 | 500 | SH | DEF | 11 |
| GATEWAY FINL HLDGS INC | COM | 368140109 | 1 | 103 | SH | DEF | 11 |
| GATEWAY INC | COM | 367626108 | 156 | 27587 | SH | DEF | 8 |
| GATEWAY INC | COM | 367626108 | 293 | 58058 | SH | DEF | 11 |
| GATEWAY INC | COM | 367626108 | 2 | 440 | SH | DEF | 6 |
| GATEWAY INC | COM | 367626108 | 11 | 2000 | SH | DEF | 10 |
| GATX CORP | COM | 361448103 | 2 | 100 | SH | DEF | 6 |
| GATX CORP | COM | 361448103 | 411 | 18285 | SH | DEF | 11 |
| GAYLORD ENTMT CO NEW | COM | 367905106 | 0 | 0 | SH | DEF | 11 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 27601 | 5818748 | SH | DEF | 6 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 6821 | 1442100 | SH | DEF | 7 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 28075 | 5935500 | SH | DEF | 12 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 35 | 7490 | SH | DEF | 11 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 26728 | 5650800 | SH | DEF | 9 |
| GEN-PROBE INC NEW | COM | 36866T103 | 17772 | 328070 | SH | DEF | 3 |
| GENAISSANCE PHARMACEUTICALS | COM | 36867W105 | 171 | 90000 | SH | DEF | |
| GENAISSANCE PHARMACEUTICALS | COM | 36867W105 | 3397 | 1171270 | SH | DEF | 11 |
| GENCORP INC | COM | 368682100 | 7197 | 804100 | SH | DEF | 6 |
| GENCORP INC | COM | 368682100 | 21 | 2225 | SH | DEF | 11 |
| GENE LOGIC INC | COM | 368689105 | 8 | 1600 | SH | DEF | 11 |
| GENELABS TECHNOLOGIES INC | COM | 368706107 | 20 | 11900 | SH | DEF | 11 |
| GENENCOR INTL INC | COM | 368709101 | 318 | 20400 | SH | DEF | 3 |
| GENENTECH INC | COM NEW | 368710406 | 64 | 800 | SH | DEF | 10 |
| GENENTECH INC | COM NEW | 368710406 | 436 | 5314 | SH | DEF | 11 |
| GENENTECH INC | COM NEW | 368710406 | 30807 | 384420 | SH | DEF | 1 |
| GENENTECH INC | COM NEW | 368710406 | 24 | 300 | SH | DEF | 4 |
| GENERAL AMERN INVS INC | COM | 368802104 | 59 | 2052 | SH | DEF | 11 |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | 2607 | 327450 | SH | DEF | 3 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 210 | 2690 | SH | DEF | 2 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 4796 | 45500 | SH | DEF | 13 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 53221 | 681800 | SH | DEF | 7 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 82947 | 1062612 | SH | DEF | 9 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 12321 | 157842 | SH | DEF | 1 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 3858 | 46097 | SH | DEF | 11 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 8 | 100 | SH | DEF | 6 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 183 | 2340 | SH | DEF | 10 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 843 | 10800 | SH | DEF | 8 |
| GENERAL ELEC CO | COM | 369604103 | 8122 | 272457 | SH | DEF | 10 |
| GENERAL ELEC CO | COM | 369604103 | 8270 | 277409 | SH | DEF | 8 |
| GENERAL ELEC CO | COM | 369604103 | 16576 | 416021 | SH | DEF | 13 |

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| GENERAL ELEC CO | COM | 369604103 | 22861 | 766877 | SH | DEF | 1 |
| GENERAL ELEC CO | COM | 369604103 | 51646 | 1732508 | SH | DEF | 2 |
| GENERAL ELEC CO | COM | 369604103 | 10135 | 340000 | SH | DEF | 9 |
| GENERAL ELEC CO | COM | 369604103 | 70534 | 2431378 | SH | DEF | 11 |
| GENERAL ELEC CO | COM | 369604103 | 289 | 9700 | SH | DEF | 6 |
| GENERAL ELEC CO | COM | 369604103 | 3486 | 116946 | SH | DEF | 4 |
| GENERAL ELEC CO | COM | 369604103 | 100560 | 3373359 | SH | DEF | 3 |
| GENERAL ELEC CO | COM | 369604103 | 12069 | 397404 | SH | DEF | 5 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 23 | 325 | SH | DEF | 2 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 556 | 7750 | SH | DEF | 5 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 29306 | 408730 | SH | DEF | 3 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 62 | 808 | SH | DEF | 11 |
| GENERAL MARITIME CORP | SHS | Y2692M103 | 146 | 12800 | SH | DEF | 3 |
| GENERAL MLS INC | COM | 370334104 | 4010 | 85200 | SH | DEF | 3 |
| GENERAL MLS INC | COM | 370334104 | 360 | 7655 | SH | DEF | 2 |
| GENERAL MLS INC | COM | 370334104 | 1703 | 37980 | SH | DEF | 11 |
| GENERAL MLS INC | COM | 370334104 | 317 | 6734 | SH | DEF | 10 |
| GENERAL MLS INC | COM | 370334104 | 217 | 4600 | SH | DEF | 8 |
| GENERAL MLS INC | COM | 370334104 | 3814 | 60000 | SH | DEF | 13 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 4110 | 250127 | SH | DEF | 11 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 116844 | 8165200 | SH | DEF | 7 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | | 4 | SH | DEF | 1 |
| GENERAL MTRS CORP | COM | 370442105 | 1405 | 34336 | SH | DEF | 2 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 236766 | 16545473 | SH | DEF | 9 |
| GENERAL MTRS CORP | COM | 370442105 | 2161 | 52791 | SH | DEF | 3 |
| GENERAL MTRS CORP | COM | 370442105 | 4 | 100 | SH | DEF | 1 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 21 | 1500 | SH | DEF | 2 |
| GENERAL MTRS CORP | DEB SR CONV B | 370442733 | 72 | 3100 | SH | DEF | 11 |
| GENERAL MTRS CORP | COM | 370442105 | 8417 | 197263 | SH | DEF | 11 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 1280 | 89477 | SH | DEF | 6 |
| GENERAL MTRS CORP | COM | 370442105 | 282 | 6892 | SH | DEF | 10 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 2744 | 142000 | SH | DEF | 13 |
| GENERAL MTRS CORP | COM | 370442105 | 25 | 600 | SH | DEF | 4 |
| GENERAL MTRS CORP | COM | 370442105 | 12 | 300 | SH | DEF | 6 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 44 | 3050 | SH | DEF | 10 |
| GENERAL MTRS CORP | COM | 370442105 | 3369 | 60950 | SH | DEF | 13 |
| GENESCO INC | COM | 371532102 | 1667 | 103800 | SH | DEF | 3 |
| GENESCO INC | COM | 371532102 | 6149 | 382900 | SH | DEF | 6 |
| GENESEE & WYO INC | CL A | 371559105 | 2739 | 115525 | SH | DEF | 6 |
| GENESEE & WYO INC | CL A | 371559105 | 9 | 350 | SH | DEF | 11 |
| GENESEE CORP | CL B | 371601204 | 0 | 52 | SH | DEF | 11 |
| GENESIS HEALTH VENTURE INC N | COM | 37183F107 | 8034 | 331853 | SH | DEF | 6 |
| GENESIS MICROCHIP INC DEL | COM | 37184C103 | 37 | 2206 | SH | DEF | 11 |
| GENLYTE GROUP INC | COM | 372302109 | 11639 | 261140 | SH | DEF | 3 |
| GENLYTE GROUP INC | COM | 372302109 | 7529 | 168930 | SH | DEF | 6 |
| GENLYTE GROUP INC | COM | 372302109 | 401 | 8500 | SH | DEF | 11 |
| GENTA INC | COM NEW | 37245M207 | 1251 | 116930 | SH | DEF | 11 |
| GENTA INC | COM NEW | 37245M207 | 380 | 30000 | SH | DEF | |
| GENTEX CORP | COM | 371901109 | 1053 | 26975 | SH | DEF | 11 |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 288 | 25000 | SH | DEF | 3 |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 4 | 375 | SH | DEF | 11 |
| GENUINE PARTS CO | COM | 372460105 | 3413 | 106725 | SH | DEF | 6 |
| GENUINE PARTS CO | COM | 372460105 | 211 | 6600 | SH | DEF | 5 |
| GENUINE PARTS CO | COM | 372460105 | 4084 | 128340 | SH | DEF | 11 |
| GENUINE PARTS CO | COM | 372460105 | 173 | 5400 | SH | DEF | 10 |
| GENUINE PARTS CO | COM | 372460105 | 1175 | 36755 | SH | DEF | 2 |
| GENVEC INC | COM | 37246C109 | 170 | 50000 | SH | DEF | 11 |
| GENZYME CORP | COM GENL DIV | 372917104 | 235 | 5071 | SH | DEF | 4 |
| GENZYME CORP | COM GENL DIV | 372917104 | 3364 | 73300 | SH | DEF | 11 |
| GENZYME CORP | COM GENL DIV | 372917104 | 185 | 4000 | SH | DEF | 10 |
| GENZYME CORP | COM GENL DIV | 372917104 | 19 | 400 | SH | DEF | 3 |
| GENZYME CORP | COM GENL DIV | 372917104 | 55 | 1184 | SH | DEF | 2 |

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| GEORGIA GULF CORP | COM PAR \$0.01 | 373200203 | 6 | 275 | SH | DEF | 10 |
| GEORGIA PAC CORP | COM | 373298108 | 5 | 200 | SH | DEF | 3 |
| GEORGIA PAC CORP | COM | 373298108 | 177 | 6741 | SH | DEF | 11 |
| GEORGIA PAC CORP | COM | 373298108 | 35 | 1452 | SH | DEF | 6 |
| GERON CORP | COM | 374163103 | 18 | 1400 | SH | DEF | 11 |
| GETTY IMAGES INC | COM | 374276103 | 112 | 2500 | SH | DEF | 11 |
| GETTY RLTY CORP NEW | COM | 374297109 | 681 | 27500 | SH | DEF | 11 |
| GEVITY HR INC | COM | 374393106 | 618 | 41930 | SH | DEF | 3 |
| GEVITY HR INC | COM | 374393106 | 14 | 900 | SH | DEF | 11 |
| GIBRALTAR STL CORP | COM | 37476F103 | 181 | 8325 | SH | DEF | 6 |
| GILAT SATELLITE NETWORKS LTD | SHS NEW | M51474118 | 0 | 2 | SH | DEF | 11 |
| GILEAD SCIENCES INC | COM | 375558103 | 20 | 350 | SH | DEF | 1 |
| GILEAD SCIENCES INC | COM | 375558103 | 959 | 17120 | SH | DEF | 3 |
| GILEAD SCIENCES INC | COM | 375558103 | 1084 | 19860 | SH | DEF | 11 |
| GILEAD SCIENCES INC | COM | 375558103 | 78 | 1400 | SH | DEF | 4 |
| GILLETTE CO | COM | 375766102 | 1806 | 56484 | SH | DEF | 1 |
| GILLETTE CO | COM | 375766102 | 268 | 8369 | SH | DEF | 2 |
| GILLETTE CO | COM | 375766102 | 12099 | 378322 | SH | DEF | 3 |
| GILLETTE CO | COM | 375766102 | 240 | 7509 | SH | DEF | 5 |
| GILLETTE CO | COM | 375766102 | 6424 | 201379 | SH | DEF | 11 |
| GILLETTE CO | COM | 375766102 | 311 | 9711 | SH | DEF | 10 |
| GILLETTE CO | COM | 375766102 | 17 | 530 | SH | DEF | 4 |
| GILLETTE CO | COM | 375766102 | 1549 | 48447 | SH | DEF | 8 |
| GIVEN IMAGING | ORD SHS | M52020100 | 15 | 1100 | SH | DEF | 11 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 3408 | 124248 | SH | DEF | 3 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 131 | 4252 | SH | DEF | 11 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 4606 | 165782 | SH | DEF | 6 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 4634 | 168928 | SH | DEF | 1 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 262 | 9544 | SH | DEF | 2 |
| GLAMIS GOLD LTD | COM | 376775102 | 202 | 14490 | SH | DEF | 11 |
| GLATFELTER | COM | 377316104 | 149 | 11700 | SH | DEF | 11 |
| GLATFELTER | COM | 377316104 | 9 | 775 | SH | DEF | 10 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 1175 | 27716 | SH | DEF | 5 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 317 | 7465 | SH | DEF | 8 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 13 | 300 | SH | DEF | 13 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 23 | 541 | SH | DEF | 1 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 4675 | 109514 | SH | DEF | 6 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 368 | 8679 | SH | DEF | 2 |
| GLEN BURNIE BANCORP | COM | 377407101 | 10 | 400 | SH | DEF | 11 |
| GLENAYRE TECHNOLOGIES INC | COM | 377899109 | 10 | 3400 | SH | DEF | 11 |
| GLENBOROUGH RLTY TR INC | COM | 37803P105 | 18 | 906 | SH | DEF | 11 |
| GLIMCHER RLTY TR | SH BEN INT | 379302102 | 123 | 5830 | SH | DEF | 11 |
| GLOBAL HIGH INCOME DLR FD IN | COM | 37933G108 | 85 | 5000 | SH | DEF | 11 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 2515 | 102200 | SH | DEF | 6 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 25954 | 1054630 | SH | DEF | 3 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 17 | 600 | SH | DEF | 11 |
| GLOBAL INDS LTD | COM | 379336100 | 481 | 105540 | SH | DEF | 3 |
| GLOBAL INDS LTD | COM | 379336100 | 11 | 2300 | SH | DEF | 11 |
| GLOBAL PMTS INC | COM | 37940X102 | 223 | 6200 | SH | DEF | 3 |
| GLOBAL POWER EQUIPMENT INC | COM | 37941P108 | 3095 | 587300 | SH | DEF | 6 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 12 | 500 | SH | DEF | 2 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 254 | 11302 | SH | DEF | 11 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 1451 | 60512 | SH | DEF | 6 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 11 | 465 | SH | DEF | 10 |
| GLOBESPANVIRATA INC | COM | 37957V106 | 122 | 19851 | SH | DEF | 11 |
| GLOBESPANVIRATA INC | COM | 37957V106 | 15 | 2142 | SH | DEF | 10 |
| GLOBESPANVIRATA INC | COM | 37957V106 | 11748 | 1627116 | SH | DEF | 3 |
| GOAMERICA INC | COM | 38020R106 | 1 | 3500 | SH | DEF | 11 |
| GOLD BANC CORP INC | COM | 379907108 | 5201 | 428434 | SH | DEF | 6 |
| GOLD BANC CORP INC | COM | 379907108 | 677 | 55750 | SH | DEF | 3 |
| GOLDCORP INC NEW | COM | 380956409 | 695 | 44279 | SH | DEF | 11 |
| GOLDCORP INC NEW | COM | 380956409 | 42 | 3000 | SH | DEF | 13 |

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| GOLDCORP INC NEW | COM | 380956409 | 42 | 3000 | SH | DEF | 2 |
| GOLDEN TELECOM INC | COM | 38122G107 | 41 | 1500 | SH | DEF | 3 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 7 | 80 | SH | DEF | 6 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 727 | 8125 | SH | DEF | 5 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 197 | 1960 | SH | DEF | 11 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 2 | 25 | SH | DEF | 10 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 168 | 1880 | SH | DEF | 2 |
| GOLDMAN SACHS GROUP INC | COM | 38141g104 | 67 | 800 | SH | DEF | 4 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 775 | 9240 | SH | DEF | 5 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 17822 | 212416 | SH | DEF | 1 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 23188 | 275665 | SH | DEF | 6 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1871 | 22300 | SH | DEF | 3 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1567 | 18680 | SH | DEF | 10 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1308 | 13934 | SH | DEF | 11 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 101 | 1203 | SH | DEF | 2 |
| GOLF TR AMER INC | COM | 38168B103 | 0 | 150 | SH | DEF | 11 |
| GOODRICH CORP | COM | 382388106 | 24 | 1000 | SH | DEF | 6 |
| GOODRICH CORP | COM | 382388106 | 48 | 2000 | SH | DEF | 10 |
| GOODRICH CORP | COM | 382388106 | 5471 | 198064 | SH | DEF | 11 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 200 | 29120 | SH | DEF | 11 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 11 | 1607 | SH | DEF | 10 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 11 | 1640 | SH | DEF | 6 |
| GORMAN RUPP CO | COM | 383082104 | 57 | 2400 | SH | DEF | 11 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 11 | 3486 | SH | DEF | 11 |
| GRACO INC | COM | 384109104 | 778 | 20415 | SH | DEF | 11 |
| GRACO INC | COM | 384109104 | 849 | 22600 | SH | DEF | 3 |
| GRAFTECH INTL LTD | COM | 384313102 | 50 | 4840 | SH | DEF | 11 |
| GRAFTECH INTL LTD | COM | 384313102 | 1 | 100 | SH | DEF | 2 |
| GRAINGER W W INC | COM | 384802104 | 121 | 2550 | SH | DEF | 10 |
| GRAINGER W W INC | COM | 384802104 | 86 | 1800 | SH | DEF | 2 |
| GRAINGER W W INC | COM | 384802104 | 2 | 40 | SH | DEF | 6 |
| GRAINGER W W INC | COM | 384802104 | 1096 | 23946 | SH | DEF | 11 |
| GRANITE CONSTR INC | COM | 387328107 | 44 | 2200 | SH | DEF | 11 |
| GRANITE CONSTR INC | COM | 387328107 | 6752 | 360285 | SH | DEF | 6 |
| GRANT PRIDECO INC | COM | 38821g101 | 66 | 6495 | SH | DEF | 4 |
| GRANT PRIDECO INC | COM | 38821G101 | 135 | 11909 | SH | DEF | 11 |
| GREAT ATLANTIC & PAC TEA INC | COM | 390064103 | 11 | 1000 | SH | DEF | 13 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 23 | 1060 | SH | DEF | 11 |
| GREAT LAKES REIT INC | COM | 390752103 | 51 | 3210 | SH | DEF | 11 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 15032 | 495780 | SH | DEF | 6 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 20 | 650 | SH | DEF | 2 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 495 | 15519 | SH | DEF | 11 |
| GREATER ATLANTIC FINANCIAL | COM | 391601101 | 520 | 66679 | SH | DEF | 11 |
| GREATER BAY BANCORP | COM | 391648102 | 21646 | 1039650 | SH | DEF | 6 |
| GREATER BAY BANCORP | COM | 391648102 | 6 | 300 | SH | DEF | 10 |
| GREATER BAY BANCORP | COM | 391648102 | 358 | 13287 | SH | DEF | 11 |
| GREATER CHINA FD INC | COM | 39167B102 | 319 | 18599 | SH | DEF | 11 |
| GREEN MOUNTAIN PWR CORP | COM | 393154109 | 9 | 400 | SH | DEF | 2 |
| GREENBRIER COS INC | COM | 393657101 | 2954 | 215754 | SH | DEF | 6 |
| GREENPOINT FINL CORP | COM | 395384100 | 31 | 1050 | SH | DEF | 4 |
| GREENPOINT FINL CORP | COM | 395384100 | 2814 | 94255 | SH | DEF | 3 |
| GREENPOINT FINL CORP | COM | 395384100 | 39 | 1290 | SH | DEF | 6 |
| GREY WOLF INC | COM | 397888108 | 18 | 5600 | SH | DEF | 11 |
| GRIC COMMUNICATIONS INC | COM | 398081109 | 7 | 1000 | SH | DEF | 11 |
| GRIFFON CORP | COM | 398433102 | 4533 | 252390 | SH | DEF | 3 |
| GRIFFON CORP | COM | 398433102 | 157 | 8135 | SH | DEF | 11 |
| GROUP 1 SOFTWARE INC NEW | COM | 39943Y103 | 6395 | 355690 | SH | DEF | 3 |
| GROUP 1 SOFTWARE INC NEW | COM | 39943Y103 | 2841 | 157380 | SH | DEF | 11 |
| GROUPE CGI INC | CL A SUB VTG | 39945C109 | 176 | 30336 | SH | DEF | 13 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP ORD | 40049J206 | 9980 | 272750 | SH | DEF | 3 |
| GTC BIOTHERAPEUTICS INC | COM | 36238T104 | 10 | 3100 | SH | DEF | 11 |
| GTECH HLDGS CORP | COM | 400518106 | 86 | 2000 | SH | DEF | 4 |

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| GTECH HLDGS CORP | COM | 400518106 | 8 | 180 | SH | DEF | 11 |
| GTECH HLDGS CORP | COM | 400518106 | 31796 | 742030 | SH | DEF | 3 |
| GTSI CORP | COM | 36238K103 | 478 | 46200 | SH | DEF | 6 |
| GTSI CORP | COM | 36238K103 | 11 | 1000 | SH | DEF | 11 |
| GUIDANT CORP | COM | 401698105 | 13 | 200 | SH | DEF | 13 |
| GUIDANT CORP | COM | 401698105 | 659 | 12912 | SH | DEF | 11 |
| GUIDANT CORP | COM | 401698105 | 1 | 21 | SH | DEF | 6 |
| GUIDANT CORP | COM | 401698105 | 5559 | 118650 | SH | DEF | 3 |
| GUIDANT CORP | COM | 401698105 | 150 | 3200 | SH | DEF | 2 |
| GUIDANT CORP | COM | 401698105 | 341 | 7280 | SH | DEF | 10 |
| GUILFORD PHARMACEUTICALS INC | COM | 401829106 | 239 | 32400 | SH | DEF | 11 |
| GUILFORD PHARMACEUTICALS INC | COM | 401829106 | 14 | 2300 | SH | DEF | 2 |
| GUITAR CTR MGMT INC | COM | 402040109 | 1051 | 32300 | SH | DEF | 11 |
| GUITAR CTR MGMT INC | COM | 402040109 | 1033 | 32090 | SH | DEF | 3 |
| GULFMARK OFFSHORE INC | COM | 402629109 | 13 | 900 | SH | DEF | 11 |
| GULFMARK OFFSHORE INC | COM | 402629109 | 254 | 17922 | SH | DEF | 6 |
| GULFTERRA ENERGY PARTNERS LP | COM | 40274U108 | 2369 | 60718 | SH | DEF | 11 |
| GULFTERRA ENERGY PARTNERS LP | COM | 40274U108 | 24 | 600 | SH | DEF | 10 |
| H & Q HEALTHCARE FD | SH BEN INT | 404052102 | 161 | 8813 | SH | DEF | 11 |
| H & Q LIFE SCIENCES INVS | SH BEN INT | 404053100 | 2103 | 130969 | SH | DEF | 11 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 465 | 25650 | SH | DEF | 2 |
| HALLIBURTON CO | COM | 406216101 | 257 | 10613 | SH | DEF | 2 |
| HALLIBURTON CO | COM | 406216101 | 393 | 16200 | SH | DEF | 3 |
| HALLIBURTON CO | COM | 406216101 | 2352 | 97000 | SH | DEF | 6 |
| HALLIBURTON CO | COM | 406216101 | 1432 | 59965 | SH | DEF | 11 |
| HANCOCK HLDG CO | COM | 410120109 | 86 | 1500 | SH | DEF | 11 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 288 | 8528 | SH | DEF | 5 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 27 | 804 | SH | DEF | 2 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 5394 | 159600 | SH | DEF | 3 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 269 | 7609 | SH | DEF | 11 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 16721 | 494700 | SH | DEF | 6 |
| HANCOCK JOHN FINL TRENDS FD | COM | 41014X105 | 23 | 1450 | SH | DEF | 11 |
| HANCOCK JOHN INCOME SECS TR | COM | 410123103 | 236 | 15605 | SH | DEF | 11 |
| HANCOCK JOHN INVS TR | COM | 410142103 | 253 | 12430 | SH | DEF | 11 |
| HANCOCK JOHN PATRIOT GLOBL D | COM | 41013G103 | 38 | 3100 | SH | DEF | 11 |
| HANCOCK JOHN PATRIOT PFD DIV | COM | 41013J107 | 102 | 8000 | SH | DEF | 11 |
| HANCOCK JOHN PATRIOT PREM DI | COM | 41013Q101 | 15 | 1600 | SH | DEF | 11 |
| HANCOCK JOHN PATRIOT SELCT D | COM | 41013U102 | 73 | 5050 | SH | DEF | 11 |
| HANCOCK JOHN PFD INCOME FD | SH BEN INT | 41013W108 | 763 | 30037 | SH | DEF | 11 |
| HANCOCK JOHN PFD INCOME FD I | COM | 41021P103 | 252 | 10375 | SH | DEF | 11 |
| HANDLEMAN CO DEL | COM | 410252100 | 7846 | 464800 | SH | DEF | 6 |
| HANDLEMAN CO DEL | COM | 410252100 | 46 | 2585 | SH | DEF | 11 |
| HANDSPRING INC | COM | 410293104 | 5 | 3000 | SH | DEF | 11 |
| HANGER ORTHOPEDIC GROUP INC | COM NEW | 41043F208 | 2956 | 192590 | SH | DEF | 3 |
| HANGER ORTHOPEDIC GROUP INC | COM NEW | 41043F208 | 40 | 2350 | SH | DEF | 11 |
| HANOVER CAP MTG HLDGS INC | COM | 410761100 | 9 | 700 | SH | DEF | 11 |
| HANSON PLC | SPON ADR NEW | 411352404 | 6 | 187 | SH | DEF | 2 |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 5636 | 211418 | SH | DEF | 1 |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 43 | 1590 | SH | DEF | 11 |
| HARKEN ENERGY CORP | COM NEW | 412552309 | 337 | 510679 | SH | DEF | 11 |
| HARLAND JOHN H CO | COM | 412693103 | 26938 | 1017695 | SH | DEF | 3 |
| HARLAND JOHN H CO | COM | 412693103 | 14201 | 536500 | SH | DEF | 6 |
| HARLEY DAVIDSON INC | COM | 412822108 | 993 | 20600 | SH | DEF | 8 |
| HARLEY DAVIDSON INC | COM | 412822108 | 319 | 6615 | SH | DEF | 2 |
| HARLEY DAVIDSON INC | COM | 412822108 | 6109 | 128852 | SH | DEF | 11 |
| HARLEY DAVIDSON INC | COM | 412822108 | 258 | 5350 | SH | DEF | 10 |
| HARLEYSVILLE GROUP INC | COM | 412824104 | 50 | 2260 | SH | DEF | 11 |
| HARLEYSVILLE NATL CORP PA | COM | 412850109 | 15 | 500 | SH | DEF | 11 |
| HARMAN INTL INDS INC | COM | 413086109 | 230 | 2256 | SH | DEF | 6 |
| HARMAN INTL INDS INC | COM | 413086109 | 8 | 60 | SH | DEF | 11 |
| HARMONIC INC | COM | 413160102 | 1 | 183 | SH | DEF | 11 |
| HARRAHS ENTMT INC | COM | 413619107 | 9006 | 213860 | SH | DEF | 3 |

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| HARRAHS ENTMT INC | COM | 413619107 | 391 | 8997 | SH | DEF | 11 |
| HARRAHS ENTMT INC | COM | 413619107 | 46 | 1100 | SH | DEF | 4 |
| HARRIS & HARRIS GROUP INC | COM | 413833104 | 1 | 130 | SH | DEF | 11 |
| HARRIS CORP DEL | COM | 413875105 | 108 | 2901 | SH | DEF | 11 |
| HARRIS CORP DEL | COM | 413875105 | 35411 | 989410 | SH | DEF | 3 |
| HARRIS CORP DEL | COM | 413875105 | 5 | 130 | SH | DEF | 6 |
| HARRIS CORP DEL | COM | 413875105 | 12 | 345 | SH | DEF | 10 |
| HARSCO CORP | COM | 415864107 | 968 | 25150 | SH | DEF | 3 |
| HARSCO CORP | COM | 415864107 | 38 | 1000 | SH | DEF | 4 |
| HARSCO CORP | COM | 415864107 | 14368 | 372380 | SH | DEF | 6 |
| HARTE-HANKS INC | COM | 416196103 | 31 | 1700 | SH | DEF | 10 |
| HARTE-HANKS INC | COM | 416196103 | 455 | 24675 | SH | DEF | 3 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 2120 | 38625 | SH | DEF | 11 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 11 | 200 | SH | DEF | 4 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 76 | 1443 | SH | DEF | 10 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 587 | 11150 | SH | DEF | 2 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 435 | 8263 | SH | DEF | 8 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 8400 | 159604 | SH | DEF | 3 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 10127 | 192192 | SH | DEF | 6 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 830 | 15773 | SH | DEF | 5 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 9 | 174 | SH | DEF | 1 |
| HARTFORD INCOME SHS FD INC | COM | 416537108 | 6 | 800 | SH | DEF | 11 |
| HARVEST NATURAL RESOURCES IN | COM | 41754V103 | 3 | 500 | SH | DEF | 11 |
| HASBRO INC | COM | 418056107 | 50 | 2690 | SH | DEF | 10 |
| HASBRO INC | COM | 418056107 | 3573 | 191265 | SH | DEF | 6 |
| HASBRO INC | COM | 418056107 | 117 | 5378 | SH | DEF | 11 |
| HASBRO INC | COM | 418056107 | 50 | 2687 | SH | DEF | 2 |
| HATTERAS INCOME SECS INC | COM | 419025101 | 89 | 6793 | SH | DEF | 11 |
| HAVAS | SPONSORED ADR | 419313101 | 53 | 11700 | SH | DEF | 6 |
| HAVERTY FURNITURE INC | COM | 419596101 | 227 | 10920 | SH | DEF | 11 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 119 | 2608 | SH | DEF | 11 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 87 | 2000 | SH | DEF | 2 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 7071 | 162450 | SH | DEF | 6 |
| HAWKINS INC | COM | 420261109 | 640 | 49929 | SH | DEF | 6 |
| HAWTHORNE FINL CORP | COM | 420542102 | 1214 | 30200 | SH | DEF | 6 |
| HCA INC | COM | 404119109 | 20 | 550 | SH | DEF | 10 |
| HCA INC | COM | 404119109 | 3348 | 87535 | SH | DEF | 11 |
| HCA INC | COM | 404119109 | 291 | 7900 | SH | DEF | 6 |
| HCA INC | COM | 404119109 | 4480 | 90000 | SH | DEF | 13 |
| HCA INC | COM | 404119109 | 62 | 1670 | SH | DEF | 2 |
| HCA INC | COM | 404119109 | 55 | 1500 | SH | DEF | 4 |
| HCC INS HLDGS INC | COM | 404132102 | 2613 | 89850 | SH | DEF | 3 |
| HCC INS HLDGS INC | COM | 404132102 | 103 | 3535 | SH | DEF | 11 |
| HEADWATERS INC | COM | 42210P102 | 133 | 7100 | SH | DEF | 11 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 75 | 1602 | SH | DEF | 10 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 19 | 400 | SH | DEF | 2 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 3931 | 84169 | SH | DEF | 8 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 650 | 13943 | SH | DEF | 11 |
| HEALTH CARE REIT INC | COM | 42217K106 | 107 | 3475 | SH | DEF | 10 |
| HEALTH CARE REIT INC | COM | 42217K106 | 355 | 11500 | SH | DEF | 8 |
| HEALTH CARE REIT INC | COM | 42217K106 | 545 | 16450 | SH | DEF | 11 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 176 | 8050 | SH | DEF | 2 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 585 | 26410 | SH | DEF | 11 |
| HEALTH NET INC | COM | 42222G108 | 34 | 800 | SH | DEF | 13 |
| HEALTH NET INC | COM | 42222G108 | 156098 | 4928896 | SH | DEF | 7 |
| HEALTH NET INC | COM | 42222G108 | 348729 | 11011342 | SH | DEF | 9 |
| HEALTH NET INC | COM | 42222G108 | 1906 | 60329 | SH | DEF | 11 |
| HEALTH NET INC | COM | 42222G108 | 57 | 1800 | SH | DEF | 10 |
| HEALTH NET INC | COM | 42222G108 | 30355 | 958475 | SH | DEF | 3 |
| HEALTH NET INC | COM | 42222G108 | 21 | 660 | SH | DEF | 6 |
| HEALTHCARE RLTY TR | COM | 421946104 | 1434 | 42483 | SH | DEF | 11 |
| HEALTH EXTRAS INC | COM | 422211102 | 1320 | 153350 | SH | DEF | 3 |

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| HEALTHEXTRAS INC | COM | 422211102 | 35 | 3000 | SH | DEF | 11 |
| HEALTHTRONICS SURGICAL SVS I | COM | 42222L107 | 64 | 12100 | SH | DEF | 3 |
| HEARST-ARGYLE TELEVISION INC | COM | 422317107 | 5 | 190 | SH | DEF | 10 |
| HEARST-ARGYLE TELEVISION INC | COM | 422317107 | 7 | 300 | SH | DEF | 11 |
| HEARST-ARGYLE TELEVISION INC | COM | 422317107 | 13 | 520 | SH | DEF | 6 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 7 | 300 | SH | DEF | 11 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 336 | 14000 | SH | DEF | 5 |
| HEARUSA INC | COM NEW | 422360305 | 0 | 50 | SH | DEF | 11 |
| HECLA MNG CO | COM | 422704106 | 6 | 1100 | SH | DEF | 11 |
| HECLA MNG CO | PFD CV SER B | 422704205 | 150 | 3250 | SH | DEF | 11 |
| HECTOR COMMUNICATIONS CORP | COM | 422730101 | 401 | 30700 | SH | DEF | 6 |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 41 | 2100 | SH | DEF | 11 |
| HEINZ H J CO | COM | 423074103 | 69 | 2010 | SH | DEF | 10 |
| HEINZ H J CO | COM | 423074103 | 2964 | 86467 | SH | DEF | 8 |
| HEINZ H J CO | COM | 423074103 | 7 | 212 | SH | DEF | 6 |
| HEINZ H J CO | COM | 423074103 | 8795 | 248939 | SH | DEF | 11 |
| HEINZ H J CO | COM | 423074103 | 27 | 800 | SH | DEF | 4 |
| HEINZ H J CO | COM | 423074103 | 1819 | 53065 | SH | DEF | 2 |
| HEINZ H J CO | COM | 423074103 | 261 | 7600 | SH | DEF | 1 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 6 | 250 | SH | DEF | 11 |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 624 | 38100 | SH | DEF | 2 |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 5 | 300 | SH | DEF | 11 |
| HELMERICH & PAYNE INC | COM | 423452101 | 9 | 345 | SH | DEF | 10 |
| HELMERICH & PAYNE INC | COM | 423452101 | 29 | 1100 | SH | DEF | 11 |
| HELMERICH & PAYNE INC | COM | 423452101 | 15539 | 592199 | SH | DEF | 6 |
| HELMERICH & PAYNE INC | COM | 423452101 | 264 | 10100 | SH | DEF | 2 |
| HEMISPHERX BIOPHARMA INC | COM | 42366C103 | 2 | 1000 | SH | DEF | 11 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 15 | 770 | SH | DEF | 11 |
| HERCULES INC | COM | 427056106 | 114 | 10890 | SH | DEF | 11 |
| HERCULES INC | COM | 427056106 | 8597 | 758800 | SH | DEF | 6 |
| HERITAGE PPTY INVT TR INC | COM | 42725M107 | 87 | 3100 | SH | DEF | 11 |
| HERITAGE PROPANE PARTNERS L | UNIT LTD PARTN | 426918108 | 89 | 2580 | SH | DEF | 11 |
| HERLEY INDS INC DEL | COM | 427398102 | 118 | 6265 | SH | DEF | 11 |
| HERSHEY FOODS CORP | COM | 427866108 | 7539 | 103726 | SH | DEF | 1 |
| HERSHEY FOODS CORP | COM | 427866108 | 526 | 7240 | SH | DEF | 2 |
| HERSHEY FOODS CORP | COM | 427866108 | 2130 | 27622 | SH | DEF | 11 |
| HERSHEY FOODS CORP | COM | 427866108 | 113 | 1551 | SH | DEF | 10 |
| HEWITT ASSOCS INC | COM | 42822Q100 | 58 | 2400 | SH | DEF | 3 |
| HEWLETT PACKARD CO | COM | 428236103 | 218 | 11247 | SH | DEF | 10 |
| HEWLETT PACKARD CO | COM | 428236103 | 3942 | 150800 | SH | DEF | 13 |
| HEWLETT PACKARD CO | COM | 428236103 | 2540 | 131201 | SH | DEF | 2 |
| HEWLETT PACKARD CO | COM | 428236103 | 1 | 63 | SH | DEF | 1 |
| HEWLETT PACKARD CO | COM | 428236103 | 591 | 30510 | SH | DEF | 4 |
| HEWLETT PACKARD CO | COM | 428236103 | 210 | 10832 | SH | DEF | 8 |
| HEWLETT PACKARD CO | COM | 428236103 | 34235 | 1768327 | SH | DEF | 6 |
| HEWLETT PACKARD CO | COM | 428236103 | 3329 | 171945 | SH | DEF | 5 |
| HEWLETT PACKARD CO | COM | 428236103 | 11460 | 591960 | SH | DEF | 3 |
| HEWLETT PACKARD CO | COM | 428236103 | 11881 | 532552 | SH | DEF | 11 |
| HEXCEL CORP NEW | COM | 428291108 | 30 | 5000 | SH | DEF | |
| HEXCEL CORP NEW | COM | 428291108 | 102 | 15000 | SH | DEF | 11 |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 115 | 4212 | SH | DEF | 11 |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 1675 | 69805 | SH | DEF | 3 |
| HIBERNIA CORP | CL A | 428656102 | 30010 | 1481255 | SH | DEF | 3 |
| HIBERNIA CORP | CL A | 428656102 | 26 | 1300 | SH | DEF | 10 |
| HIBERNIA CORP | CL A | 428656102 | 30 | 1460 | SH | DEF | 6 |
| HIBERNIA CORP | CL A | 428656102 | 1234 | 54604 | SH | DEF | 11 |
| HIGH INCOME OPPORTUNITY FD I | COM | 42967Q105 | 128 | 17830 | SH | DEF | 11 |
| HIGH YIELD PLUS FD INC | COM | 429906100 | 1 | 200 | SH | DEF | 11 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 2356 | 95016 | SH | DEF | 11 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 112 | 4700 | SH | DEF | 2 |
| HILB ROGAL & HAMILTON CO | COM | 431294107 | 278 | 9260 | SH | DEF | 11 |
| HILB ROGAL & HAMILTON CO | COM | 431294107 | 9 | 300 | SH | DEF | 4 |

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| HILFIGER TOMMY CORP | ORD | G8915Z102 | 18 | 1200 | SH | DEF | 11 |
| HILFIGER TOMMY CORP | ORD | G8915Z102 | 12 | 1000 | SH | DEF | 10 |
| HILFIGER TOMMY CORP | ORD | G8915Z102 | 26395 | 2207637 | SH | DEF | 6 |
| HILFIGER TOMMY CORP | ORD | G8915Z102 | 85 | 7100 | SH | DEF | 3 |
| HILLENBRAND INDS INC | COM | 431573104 | 6 | 100 | SH | DEF | 6 |
| HILLENBRAND INDS INC | COM | 431573104 | 708 | 12553 | SH | DEF | 2 |
| HILLENBRAND INDS INC | COM | 431573104 | 50798 | 853315 | SH | DEF | 11 |
| HILLENBRAND INDS INC | COM | 431573104 | 13055 | 231390 | SH | DEF | 3 |
| HILTON HOTELS CORP | COM | 432848109 | 505 | 31893 | SH | DEF | 11 |
| HILTON HOTELS CORP | COM | 432848109 | 16 | 1000 | SH | DEF | 10 |
| HILTON HOTELS CORP | COM | 432848109 | 32 | 2000 | SH | DEF | 2 |
| HITACHI LIMITED | ADR 10 COM | 433578507 | 16 | 300 | SH | DEF | 10 |
| HMN FINL INC | COM | 40424G108 | 624 | 29000 | SH | DEF | 6 |
| HOLLINGER INTL INC | CL A | 435569108 | 360 | 26800 | SH | DEF | 11 |
| HOLLIS-EDEN PHARMACEUTICALS | COM | 435902101 | 144 | 8000 | SH | DEF | 11 |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 14 | 556 | SH | DEF | 11 |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 0 | 16 | SH | DEF | 2 |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 13632 | 801890 | SH | DEF | 3 |
| HOLOGIC INC | COM | 436440101 | 0 | 25 | SH | DEF | 11 |
| HOLOGIC INC | COM | 436440101 | 1164 | 85600 | SH | DEF | 3 |
| HOME DEPOT INC | COM | 437076102 | 103 | 3232 | SH | DEF | 4 |
| HOME DEPOT INC | COM | 437076102 | 18525 | 581642 | SH | DEF | 3 |
| HOME DEPOT INC | COM | 437076102 | 283 | 8890 | SH | DEF | 5 |
| HOME DEPOT INC | COM | 437076102 | 14218 | 444035 | SH | DEF | 6 |
| HOME DEPOT INC | COM | 437076102 | 5804 | 135275 | SH | DEF | 13 |
| HOME DEPOT INC | COM | 437076102 | 1410 | 44271 | SH | DEF | 8 |
| HOME DEPOT INC | COM | 437076102 | 243 | 7632 | SH | DEF | 1 |
| HOME DEPOT INC | COM | 437076102 | 33280 | 897766 | SH | DEF | 11 |
| HOME DEPOT INC | COM | 437076102 | 1689 | 53038 | SH | DEF | 10 |
| HOME DEPOT INC | COM | 437076102 | 18322 | 575258 | SH | DEF | 2 |
| HOME DEPOT INC | COM | 437076102 | 209871 | 6589350 | SH | DEF | 7 |
| HOME DEPOT INC | COM | 437076102 | 401340 | 12600950 | SH | DEF | 9 |
| HOME FED BANCORP | COM | 436926109 | 6 | 213 | SH | DEF | 4 |
| HOME PPTYS N Y INC | COM | 437306103 | 97 | 2527 | SH | DEF | 11 |
| HOMESTORE INC | COM | 437852106 | 70 | 20000 | SH | DEF | 11 |
| HON INDS INC | COM | 438092108 | 44 | 1200 | SH | DEF | 10 |
| HON INDS INC | COM | 438092108 | 1304 | 31799 | SH | DEF | 11 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 30 | 1500 | SH | DEF | 2 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 1517 | 74895 | SH | DEF | 6 |
| HONEYWELL INTL INC | COM | 438516106 | 8886 | 337240 | SH | DEF | 3 |
| HONEYWELL INTL INC | COM | 438516106 | 38165 | 1446796 | SH | DEF | 6 |
| HONEYWELL INTL INC | COM | 438516106 | 6504 | 246831 | SH | DEF | 5 |
| HONEYWELL INTL INC | COM | 438516106 | 8368 | 273389 | SH | DEF | 11 |
| HONEYWELL INTL INC | COM | 438516106 | 249 | 9468 | SH | DEF | 10 |
| HONEYWELL INTL INC | COM | 438516106 | 3594 | 101000 | SH | DEF | 13 |
| HONEYWELL INTL INC | COM | 438516106 | 5683 | 215666 | SH | DEF | 2 |
| HONEYWELL INTL INC | COM | 438516106 | 1117 | 42400 | SH | DEF | 7 |
| HONEYWELL INTL INC | COM | 438516106 | 1890 | 71727 | SH | DEF | 8 |
| HONEYWELL INTL INC | COM | 438516106 | 11921 | 452423 | SH | DEF | 4 |
| HOOPER HOLMES INC | COM | 439104100 | 5 | 800 | SH | DEF | 10 |
| HOOPER HOLMES INC | COM | 439104100 | 30 | 5800 | SH | DEF | 11 |
| HOOPER HOLMES INC | COM | 439104100 | 245 | 36800 | SH | DEF | 1 |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 28 | 2150 | SH | DEF | 11 |
| HORIZON GROUP PPTYS INC | COM | 44041U102 | 1 | 311 | SH | DEF | 11 |
| HORIZON HEALTH CORP | COM | 44041Y104 | 29 | 1338 | SH | DEF | 11 |
| HORIZON HEALTH CORP | COM | 44041Y104 | 1055 | 53700 | SH | DEF | 6 |
| HORIZON ORGANIC HOLDING | COM | 44043T103 | 36 | 1500 | SH | DEF | 11 |
| HORMEL FOODS CORP | COM | 440452100 | 150 | 6078 | SH | DEF | 11 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 42 | 1200 | SH | DEF | 10 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 475 | 13550 | SH | DEF | 8 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 1465 | 39944 | SH | DEF | 11 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 814 | 77852 | SH | DEF | 11 |

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| HOST MARRIOTT CORP NEW | COM | 44107P104 | 21 | 2000 | SH | DEF | 2 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 218 | 20293 | SH | DEF | 8 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 6911 | 644040 | SH | DEF | 6 |
| HOT TOPIC INC | COM | 441339108 | 22 | 750 | SH | DEF | 11 |
| HOT TOPIC INC | COM | 441339108 | 1515 | 67225 | SH | DEF | 3 |
| HOUSTON EXPL CO | COM | 442120101 | 21418 | 610200 | SH | DEF | 6 |
| HOUSTON EXPL CO | COM | 442120101 | 23079 | 657510 | SH | DEF | 3 |
| HOUSTON EXPL CO | COM | 442120101 | 7 | 200 | SH | DEF | 11 |
| HOVNIANIAN ENTERPRISES INC | CL A | 442487203 | 74 | 1150 | SH | DEF | 3 |
| HOVNIANIAN ENTERPRISES INC | CL A | 442487203 | 8 | 100 | SH | DEF | 11 |
| HPSC INC | COM | 404264103 | 9 | 1000 | SH | DEF | 11 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 20 | 2200 | SH | DEF | 2 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 397 | 42450 | SH | DEF | 11 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 13 | 1375 | SH | DEF | 10 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 43 | 655 | SH | DEF | 10 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 93 | 1413 | SH | DEF | 2 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 461 | 6777 | SH | DEF | 6 |
| HUBBELL INC | CL B | 443510201 | 128 | 3500 | SH | DEF | 2 |
| HUBBELL INC | CL B | 443510201 | 85 | 2321 | SH | DEF | 10 |
| HUBBELL INC | CL B | 443510201 | 223 | 6100 | SH | DEF | 5 |
| HUBBELL INC | CL B | 443510201 | 192 | 4476 | SH | DEF | 11 |
| HUDSON RIV BANCORP INC | COM | 444128102 | 80 | 2500 | SH | DEF | 3 |
| HUDSON UNITED BANCORP | COM | 444165104 | 192 | 5458 | SH | DEF | 8 |
| HUDSON UNITED BANCORP | COM | 444165104 | 51 | 1400 | SH | DEF | 11 |
| HUDSON UNITED BANCORP | COM | 444165104 | 49067 | 1395125 | SH | DEF | 3 |
| HUFFY CORP | COM | 444356109 | 7 | 1200 | SH | DEF | 2 |
| HUGHES SUPPLY INC | COM | 444482103 | 27 | 700 | SH | DEF | 11 |
| HUGHES SUPPLY INC | COM | 444482103 | 12738 | 392550 | SH | DEF | 6 |
| HUGOTON RTY TR TEX | UNIT BEN INT | 444717102 | 8086 | 431480 | SH | DEF | 3 |
| HUGOTON RTY TR TEX | UNIT BEN INT | 444717102 | 622 | 30871 | SH | DEF | 11 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 41 | 3010 | SH | DEF | 4 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 576 | 41395 | SH | DEF | 11 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 45 | 3300 | SH | DEF | 2 |
| HUMANA INC | COM | 444859102 | 23 | 1136 | SH | DEF | 11 |
| HUMANA INC | COM | 444859102 | 25846 | 1431550 | SH | DEF | 6 |
| HUMANA INC | COM | 444859102 | 11952 | 662140 | SH | DEF | 3 |
| HUMANA INC | COM | 444859102 | 3 | 150 | SH | DEF | 2 |
| HUMBOLDT BANCORP | COM | 445069107 | 351 | 22700 | SH | DEF | 1 |
| HUMBOLDT BANCORP | COM | 445069107 | 174 | 11260 | SH | DEF | 6 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 16865 | 643960 | SH | DEF | 6 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 985 | 38820 | SH | DEF | 11 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 568 | 21700 | SH | DEF | 3 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 8 | 300 | SH | DEF | 2 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 4690 | 236965 | SH | DEF | 2 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 4681 | 235800 | SH | DEF | 3 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 1060 | 48937 | SH | DEF | 11 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 22 | 1132 | SH | DEF | 6 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 35199 | 1069240 | SH | DEF | 3 |
| HYDROGENICS CORP | COM | 448882100 | 10 | 1500 | SH | DEF | 11 |
| HYPERCOM CORP | COM | 44913M105 | 1633 | 302900 | SH | DEF | 3 |
| HYPERION 2005 INVT GRADE OPP | COM | 448918102 | 6 | 600 | SH | DEF | 11 |
| HYPERION STRATEGIC MTG INC F | COM | 44915C105 | 50 | 3500 | SH | DEF | 11 |
| HYPERION TOTAL RETURN & INCO | COM | 449145101 | 90 | 8874 | SH | DEF | 11 |
| I-STAT CORP | COM | 450312103 | 3 | 260 | SH | DEF | 11 |
| IBERIABANK CORP | COM | 450828108 | 232 | 4400 | SH | DEF | 3 |
| IBERIABANK CORP | COM | 450828108 | 4632 | 88025 | SH | DEF | 1 |
| IBERIABANK CORP | COM | 450828108 | 2915 | 55400 | SH | DEF | 6 |
| IBERIABANK CORP | COM | 450828108 | 148 | 2875 | SH | DEF | 11 |
| IBIS TECHNOLOGY CORP | COM | 450909106 | 219 | 18920 | SH | DEF | 11 |
| ICN PHARMACEUTICALS INC NEW | COM | 448924100 | 393 | 20331 | SH | DEF | 11 |
| ICN PHARMACEUTICALS INC NEW | COM | 448924100 | 2 | 100 | SH | DEF | 6 |
| ICOS CORP | COM | 449295104 | 98 | 2100 | SH | DEF | 11 |

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| ICOS CORP | COM | 449295104 | 11 | 300 | SH | DEF | 2 |
| ICU MED INC | COM | 44930G107 | 126 | 3725 | SH | DEF | 11 |
| ID BIOMEDICAL CORP | COM | 44936D108 | 21 | 1615 | SH | DEF | 11 |
| IDACORP INC | COM | 451107106 | 1527 | 59600 | SH | DEF | 6 |
| IDACORP INC | COM | 451107106 | 409 | 15050 | SH | DEF | 11 |
| IDACORP INC | COM | 451107106 | 19 | 750 | SH | DEF | 10 |
| IDEC PHARMACEUTICALS CORP | COM | 449370105 | 181 | 5435 | SH | DEF | 4 |
| IDEC PHARMACEUTICALS CORP | COM | 449370105 | 12 | 350 | SH | DEF | 2 |
| IDEC PHARMACEUTICALS CORP | COM | 449370105 | 174 | 4959 | SH | DEF | 11 |
| IDENTIX INC | COM | 451906101 | 8 | 1313 | SH | DEF | 11 |
| IDENTIX INC | COM | 451906101 | 2 | 300 | SH | DEF | 2 |
| IDEX CORP | COM | 45167R104 | 7 | 200 | SH | DEF | 11 |
| IDEXX LABS INC | COM | 45168D104 | 55244 | 1298340 | SH | DEF | 3 |
| IDEXX LABS INC | COM | 45168D104 | 216 | 4562 | SH | DEF | 11 |
| IDINE REWARDS NETWORK INC | COM | 45168A100 | 226 | 13900 | SH | DEF | 3 |
| IGATE CORP | COM | 45169U105 | 23 | 4300 | SH | DEF | 11 |
| IGEN INC | COM | 449536101 | 2903 | 50090 | SH | DEF | 11 |
| IGEN INC | COM | 449536101 | 1942 | 33600 | SH | DEF | 11 |
| IHOP CORP | COM | 449623107 | 19 | 500 | SH | DEF | 11 |
| IHOP CORP | COM | 449623107 | 164 | 5000 | SH | DEF | 8 |
| II VI INC | COM | 902104108 | 952 | 47610 | SH | DEF | 3 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 10 | 1197 | SH | DEF | 11 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 223 | 30500 | SH | DEF | 11 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 20874 | 2855570 | SH | DEF | 6 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1451 | 21900 | SH | DEF | 3 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 70 | 1050 | SH | DEF | 4 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 621 | 9369 | SH | DEF | 10 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 2134 | 29019 | SH | DEF | 11 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 18 | 200 | SH | DEF | 13 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 212 | 3200 | SH | DEF | 1 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 9758 | 147263 | SH | DEF | 2 |
| ILLUMINA INC | COM | 452327109 | 25 | 4175 | SH | DEF | 11 |
| ILX RESORTS INC | COM NEW | 449661503 | 3 | 500 | SH | DEF | 11 |
| IMAGE ENMT INC | COM NEW | 452439201 | 4 | 1000 | SH | DEF | 11 |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 14 | 480 | SH | DEF | 2 |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 64 | 2001 | SH | DEF | 11 |
| IMATION CORP | COM | 45245A107 | 98 | 3000 | SH | DEF | 3 |
| IMATION CORP | COM | 45245A107 | 245 | 7209 | SH | DEF | 11 |
| IMAX CORP | COM | 45245E109 | 19 | 2130 | SH | DEF | 11 |
| IMC GLOBAL INC | COM | 449669100 | 23 | 3319 | SH | DEF | 11 |
| IMC GLOBAL INC | COM | 449669100 | 0 | 29 | SH | DEF | 2 |
| IMC GLOBAL INC | COM | 449669100 | 9492 | 1479855 | SH | DEF | 6 |
| IMCLONE SYS INC | COM | 45245W109 | 19 | 500 | SH | DEF | 2 |
| IMCLONE SYS INC | COM | 45245W109 | 199 | 5715 | SH | DEF | 11 |
| IMCO RECYCLING INC | COM | 449681105 | 248 | 40300 | SH | DEF | 6 |
| IMMTECH INTL INC | COM | 452519101 | 11 | 500 | SH | DEF | 11 |
| IMMUCOR INC | COM | 452526106 | 115 | 3903 | SH | DEF | 11 |
| IMMUNE RESPONSE CORP DEL | COM NEW | 45252T205 | 0 | 20 | SH | DEF | 11 |
| IMMUNOGEN INC | COM | 45253H101 | 5 | 1125 | SH | DEF | 11 |
| IMMUNOMEDICS INC | COM | 452907108 | 137 | 16130 | SH | DEF | 11 |
| IMPAC MED SYS INC | COM | 45255A104 | 216 | 12100 | SH | DEF | 3 |
| IMPAC MTG HLDGS INC | COM | 45254P102 | 143 | 9500 | SH | DEF | 11 |
| IMPAX LABORATORIES INC | COM | 45256B101 | 35 | 2800 | SH | DEF | 3 |
| IMPAX LABORATORIES INC | COM | 45256B101 | 3 | 250 | SH | DEF | 11 |
| IMPERIAL CHEM INDS PLC | ADR NEW | 452704505 | 3 | 300 | SH | DEF | 10 |
| IMPERIAL CHEM INDS PLC | ADR NEW | 452704505 | 14379 | 1289600 | SH | DEF | 6 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 8212 | 218300 | SH | DEF | 13 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 149 | 4000 | SH | DEF | 10 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 127 | 3200 | SH | DEF | 11 |
| IMPERIAL SUGAR CO NEW | COM NEW | 453096208 | 1 | 107 | SH | DEF | 11 |
| IMS HEALTH INC | COM | 449934108 | 429 | 20354 | SH | DEF | 2 |
| IMS HEALTH INC | COM | 449934108 | 399 | 16956 | SH | DEF | 11 |

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| INAMED CORP | COM | 453235103 | 2600 | 35390 | SH | DEF | 3 |
| INCO LTD | COM | 453258402 | 17513 | 638075 | SH | DEF | 13 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 243 | 6625 | SH | DEF | 11 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 2 | 50 | SH | DEF | 6 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 1131 | 38702 | SH | DEF | 11 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 46 | 1800 | SH | DEF | 10 |
| INDEPENDENT BANK CORP MICH | COM | 453838104 | 2296 | 78400 | SH | DEF | 3 |
| INDEVUS PHARMACEUTICALS INC | COM | 454072109 | 112 | 20545 | SH | DEF | 11 |
| INDYMAC BANCORP INC | COM | 456607100 | 59 | 2000 | SH | DEF | 11 |
| INDYMAC BANCORP INC | COM | 456607100 | 25806 | 1113750 | SH | DEF | 6 |
| INERGY L P | UNIT LTD PTNR | 456615103 | 7 | 150 | SH | DEF | 11 |
| INET TECHNOLOGIES INC | COM | 45662V105 | 192 | 15000 | SH | DEF | 3 |
| INFINEON TECHNOLOGIES AG | SPONSORED ADR | 45662N103 | 1096 | 85000 | SH | DEF | 3 |
| INFORMATICA CORP | COM | 45666Q102 | 1813 | 243700 | SH | DEF | 3 |
| INFORMATICA CORP | COM | 45666Q102 | 29 | 2700 | SH | DEF | 11 |
| INFORTE CORP | COM | 45677R107 | 62 | 6500 | SH | DEF | 11 |
| INFOSPACE INC | COM NEW | 45678T201 | 5 | 202 | SH | DEF | 11 |
| INFOSPACE INC | COM NEW | 45678T201 | 69 | 3400 | SH | DEF | 3 |
| INFOUSA INC NEW | COM | 456818301 | 3358 | 447190 | SH | DEF | 3 |
| INFOUSA INC NEW | COM | 456818301 | 3477 | 460665 | SH | DEF | 6 |
| ING GROUP N V | SPONSORED ADR | 456837103 | 6119 | 322957 | SH | DEF | 6 |
| ING GROUP N V | SPONSORED ADR | 456837103 | 395 | 21343 | SH | DEF | 2 |
| ING PRIME RATE TR | SH BEN INT | 44977W106 | 110 | 14683 | SH | DEF | 11 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 112 | 2099 | SH | DEF | 10 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 4029 | 66708 | SH | DEF | 11 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 754 | 14100 | SH | DEF | 3 |
| INGLES MKTS INC | CL A | 457030104 | 22 | 2211 | SH | DEF | 11 |
| INGRAM MICRO INC | CL A | 457153104 | 304 | 23300 | SH | DEF | 3 |
| INGRAM MICRO INC | CL A | 457153104 | 209 | 16050 | SH | DEF | 5 |
| INGRAM MICRO INC | CL A | 457153104 | 18 | 1410 | SH | DEF | 6 |
| INGRAM MICRO INC | CL A | 457153104 | 374 | 25295 | SH | DEF | 11 |
| INKINE PHARMACEUTICALS INC | COM | 457214104 | 29 | 5500 | SH | DEF | 11 |
| INKINE PHARMACEUTICALS INC | COM | 457214104 | 623 | 150075 | SH | DEF | 8 |
| INNKEEPERS USA TR | PFD CV A 8.625 | 4576J0302 | 25 | 1000 | SH | DEF | 11 |
| INNKEEPERS USA TR | COM | 4576J0104 | 959 | 110179 | SH | DEF | 11 |
| INNKEEPERS USA TR | COM | 4576J0104 | 17 | 2000 | SH | DEF | 2 |
| INNKEEPERS USA TR | COM | 4576J0104 | 348 | 39993 | SH | DEF | 8 |
| INNOVATIVE SOLUTIONS & SUPPO | COM | 45769N105 | 32 | 3059 | SH | DEF | 11 |
| INNOVO GROUP INC | COM PAR \$0.01 | 457954600 | 0 | 33 | SH | DEF | 11 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 13 | 750 | SH | DEF | 11 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 174 | 11400 | SH | DEF | 3 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 5139 | 337669 | SH | DEF | 6 |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 274 | 19160 | SH | DEF | 11 |
| INSMED INC | COM NEW | 457669208 | 6 | 2100 | SH | DEF | 11 |
| INSPIRE PHARMACEUTICALS INC | COM | 457733103 | 16 | 879 | SH | DEF | 11 |
| INSTINET GROUP INC | COM | 457750107 | 3 | 470 | SH | DEF | 11 |
| INSURED MUN INCOME FD | COM | 45809F104 | 37 | 2620 | SH | DEF | 11 |
| INTEGRA BK CORP | COM | 45814P105 | 261 | 12500 | SH | DEF | 11 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 7 | 200 | SH | DEF | 11 |
| INTEGRAMED AMER INC | COM NEW | 45810N302 | 84 | 12202 | SH | DEF | 6 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 33 | 2125 | SH | DEF | 11 |
| INTEGRATED ELECTRICAL SVC | COM | 45811E103 | 161 | 23300 | SH | DEF | 3 |
| INTEGRATED ELECTRICAL SVC | COM | 45811E103 | 3318 | 480800 | SH | DEF | 6 |
| INTEGRATED SILICON SOLUTION | COM | 45812P107 | 3 | 200 | SH | DEF | 11 |
| INTEGRITY FINL CORP | COM | 45820M104 | 2 | 117 | SH | DEF | 11 |
| INTEL CORP | COM | 458140100 | 6936 | 252052 | SH | DEF | 8 |
| INTEL CORP | COM | 458140100 | 43737 | 1589260 | SH | DEF | 1 |
| INTEL CORP | COM | 458140100 | 1089 | 30965 | SH | DEF | 13 |
| INTEL CORP | COM | 458140100 | 42011 | 1527127 | SH | DEF | 2 |
| INTEL CORP | COM | 458140100 | 57770 | 2099209 | SH | DEF | 3 |
| INTEL CORP | COM | 458140100 | 2408 | 87514 | SH | DEF | 5 |
| INTEL CORP | COM | 458140100 | 258 | 9390 | SH | DEF | 4 |

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| INTEL CORP | COM | 458140100 | 34940 | 1057184 | SH | DEF | 11 |
| INTEL CORP | COM | 458140100 | 3387 | 123060 | SH | DEF | 10 |
| INTELIDATA TECHNOLOGIES CORP | COM | 45814T107 | 1 | 300 | SH | DEF | 11 |
| INTELLI-CHECK INC | COM | 45817G102 | 59 | 8100 | SH | DEF | 11 |
| INTER TEL INC | COM | 458372109 | 21523 | 876690 | SH | DEF | 3 |
| INTERACTIVE INTELLIGENCE INC | COM | 45839M103 | 1 | 200 | SH | DEF | 11 |
| INTERACTIVECORP | COM | 45840Q101 | 14 | 438 | SH | DEF | 1 |
| INTERACTIVECORP | COM | 45840Q101 | 504 | 15200 | SH | DEF | 8 |
| INTERACTIVECORP | COM | 45840Q101 | 793928 | 24022033 | SH | DEF | 9 |
| INTERACTIVECORP | COM | 45840Q101 | 9683 | 291695 | SH | DEF | 6 |
| INTERACTIVECORP | COM | 45840q101 | 19 | 575 | SH | DEF | 4 |
| INTERACTIVECORP | COM | 45840Q101 | 103 | 3100 | SH | DEF | 10 |
| INTERACTIVECORP | COM | 45840Q101 | 335 | 10100 | SH | DEF | 5 |
| INTERACTIVECORP | COM | 45840Q101 | 81 | 2450 | SH | DEF | 2 |
| INTERACTIVECORP | COM | 45840Q101 | 358107 | 10835300 | SH0 | DEF | 7 |
| INTERACTIVECORP | COM | 45840Q101 | 11908 | 324384 | SH | DEF | 11 |
| INTERACTIVECORP | COM | 45840Q101 | 803 | 18000 | SH | DEF | 13 |
| INTERACTIVECORP | *W EXP 02/04/200 | 45840Q127 | 17 | 350 | SH | DEF | 11 |
| INTERCEPT INC | COM | 45845L107 | 162 | 11860 | SH | DEF | 6 |
| INTERCHANGE FINL SVCS S B N | COM | 458447109 | 60 | 2900 | SH | DEF | 6 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A105 | 404 | 23780 | SH | DEF | 11 |
| INTERFACE INC | CL A | 458665106 | 11 | 2000 | SH | DEF | 11 |
| INTERGRAPH CORP | COM | 458683109 | 16483 | 700515 | SH | DEF | 6 |
| INTERGRAPH CORP | COM | 458683109 | 31 | 1200 | SH | DEF | 11 |
| INTERMAGNETICS GEN CORP | COM | 458771102 | 608 | 27200 | SH | DEF | 3 |
| INTERMET CORP | COM | 45881K104 | 84 | 19600 | SH | DEF | 6 |
| INTERMUNE INC | COM | 45884X103 | 10 | 500 | SH | DEF | 11 |
| INTERNAP NETWORK SVCS CORP | COM | 45885A102 | 24 | 21515 | SH | DEF | 11 |
| INTERNATIONAL ALUM CORP | COM | 458884103 | 141 | 5570 | SH | DEF | 11 |
| INTERNATIONAL ASSETS HLDG CO | COM | 459028106 | 11 | 2515 | SH | DEF | 11 |
| INTERNATIONAL BANCSHARES COR | COM | 459044103 | 3541 | 85129 | SH | DEF | 6 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 953 | 10793 | SH | DEF | 4 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 45583 | 515256 | SH | DEF | 6 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2899 | 32819 | SH | DEF | 8 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2261 | 25600 | SH | DEF | 5 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 184313 | 2086637 | SH | DEF | 7 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 343803 | 3892252 | SH | DEF | 9 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 6584 | 74536 | SH | DEF | 10 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 45498 | 515095 | SH | DEF | 3 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 4459 | 37381 | SH | DEF | 13 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2817 | 31883 | SH | DEF | 1 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 50415 | 563418 | SH | DEF | 11 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 20156 | 228195 | SH | DEF | 2 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 20 | 600 | SH | DEF | 2 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 477 | 14421 | SH | DEF | 11 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 90 | 3200 | SH | DEF | 4 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 3975 | 121380 | SH | DEF | 11 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 487 | 17300 | SH | DEF | 5 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 2 | 68 | SH | DEF | 10 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 277 | 5800 | SH | DEF | 11 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 2 | 50 | SH | DEF | 6 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 32117 | 857830 | SH | DEF | 3 |
| INTERNATIONAL SHIPHOLDING CO | COM NEW | 460321201 | 81 | 8100 | SH | DEF | 11 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 50 | 1175 | SH | DEF | 11 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 2211 | 50370 | SH | DEF | 3 |
| INTERNET ARCHITECTURE HOLDR | DEPOSTRY RCPT | 46060A107 | 3 | 100 | SH | DEF | 2 |
| INTERNET CAP GROUP INC | COM | 46059C106 | 55 | 116280 | SH | DEF | 11 |
| INTERNET PICTURES CORP | COM NEW | 46059S200 | 3 | 1175 | SH | DEF | 11 |
| INTERNET SEC SYS INC | COM | 46060X107 | 11145 | 885905 | SH | DEF | 6 |
| INTERNET SEC SYS INC | COM | 46060X107 | 3 | 211 | SH | DEF | 2 |
| INTERNET SEC SYS INC | COM | 46060X107 | 36 | 2185 | SH | DEF | 11 |
| INTERPOOL INC | COM | 46062R108 | 2 | 150 | SH | DEF | 1 |

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|------------------------------|----------------|-----------|--------|---------|----|-----|----|
| INTERPOOL INC | COM | 46062R108 | 6335 | 398150 | SH | DEF | 6 |
| INTERPORE INTL | COM | 46062W107 | 4 | 325 | SH | DEF | 11 |
| INTERPORE INTL | COM | 46062W107 | 345 | 22450 | SH | DEF | 3 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 10514 | 744600 | SH | DEF | 7 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 439 | 31091 | SH | DEF | 4 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 49420 | 3500000 | SH | DEF | 12 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 3677 | 260420 | SH | DEF | 6 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 6 | 400 | SH | DEF | 2 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 546 | 36682 | SH | DEF | 11 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 71997 | 5098965 | SH | DEF | 9 |
| INTERSIL CORP | CL A | 46069S109 | 176 | 6840 | SH | DEF | 11 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 10974 | 731600 | SH | DEF | 6 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 235 | 16010 | SH | DEF | 11 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 7 | 450 | SH | DEF | 10 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 701 | 46700 | SH | DEF | 3 |
| INTERSTATE HOTELS & RESRTS I | COM | 46088S106 | 320 | 52458 | SH | DEF | 11 |
| INTERTAN INC | COM | 461120107 | 8 | 789 | SH | DEF | 11 |
| INTERTAPE POLYMER GROUP INC | COM | 460919103 | 13 | 1850 | SH | DEF | 13 |
| INTERVIDEO INC | COM | 46114Y101 | 285 | 13280 | SH | DEF | 3 |
| INTERVOICE INC NEW | COM | 461142101 | 3 | 271 | SH | DEF | 11 |
| INTERVOICE INC NEW | COM | 461142101 | 1388 | 155930 | SH | DEF | 3 |
| INTERWOVEN INC | COM | 46114T102 | 30 | 8000 | SH | DEF | 11 |
| INTERWOVEN INC | COM | 46114T102 | 40 | 15000 | SH | DEF | |
| INTL PAPER CO | COM | 460146103 | 164 | 4200 | SH | DEF | 10 |
| INTL PAPER CO | COM | 460146103 | 1809 | 46362 | SH | DEF | 6 |
| INTL PAPER CO | COM | 460146103 | 2635 | 50000 | SH | DEF | 13 |
| INTL PAPER CO | COM | 460146103 | 534 | 13680 | SH | DEF | 5 |
| INTL PAPER CO | COM | 460146103 | 1154 | 29315 | SH | DEF | 11 |
| INTL PAPER CO | COM | 460146103 | 7295 | 186947 | SH | DEF | 2 |
| INTRABIOTICS PHARMACEUTICALS | COM NEW | 46116T506 | 5 | 347 | SH | DEF | 11 |
| INTRADO INC | COM | 46117A100 | 338 | 18680 | SH | DEF | 11 |
| INTRAWEST CORPORATION | COM NEW | 460915200 | 3 | 200 | SH | DEF | 11 |
| INTRAWEST CORPORATION | COM NEW | 460915200 | 95 | 6800 | SH | DEF | 13 |
| INTUIT | COM | 461202103 | 260 | 5400 | SH | DEF | 8 |
| INTUIT | COM | 461202103 | 578 | 8875 | SH | DEF | 13 |
| INTUIT | COM | 461202103 | 641 | 12824 | SH | DEF | 11 |
| INTUIT | COM | 461202103 | 19 | 400 | SH | DEF | 10 |
| INTUIT | COM | 461202103 | 274648 | 5693368 | SH | DEF | 9 |
| INTUIT | COM | 461202103 | 139129 | 2884100 | SH | DEF | 7 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 8 | 500 | SH | DEF | 2 |
| INVACARE CORP | COM | 461203101 | 749 | 18253 | SH | DEF | 11 |
| INVACARE CORP | COM | 461203101 | 301 | 8000 | SH | DEF | 2 |
| INVERESK RESH GROUP INC | COM | 461238107 | 856 | 43100 | SH | DEF | 3 |
| INVESTMENT GRADE MUN INCOME | COM | 461368102 | 15 | 1000 | SH | DEF | 11 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 32 | 1600 | SH | DEF | 11 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 11761 | 613200 | SH | DEF | 6 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 4 | 100 | SH | DEF | 11 |
| INVISION TECHNOLOGIES INC | COM | 461851107 | 24 | 900 | SH | DEF | 11 |
| INVITROGEN CORP | COM | 46185R100 | 350 | 5503 | SH | DEF | 11 |
| INVITROGEN CORP | COM | 46185R100 | 9897 | 170810 | SH | DEF | 3 |
| INVITROGEN CORP | COM | 46185R100 | 3 | 50 | SH | DEF | 10 |
| IOMEGA CORP | COM NEW | 462030305 | 5 | 935 | SH | DEF | 11 |
| IONICS INC | COM | 462218108 | 6 | 200 | SH | DEF | 11 |
| IPASS INC | COM | 46261V108 | 1383 | 74500 | SH | DEF | 11 |
| IPAYMENT INC | COM | 46262E105 | 68 | 3000 | SH | DEF | 3 |
| IPC HLDGS LTD | ORD | G4933P101 | 13789 | 393530 | SH | DEF | 3 |
| IPSCO INC | COM | 462622101 | 9978 | 839900 | SH | DEF | 13 |
| IRON MTN INC PA | COM | 462846106 | 27 | 700 | SH | DEF | 11 |
| IRSA INVERSIONES Y REP S A | GLOBL DEP RCPT | 450047204 | 867 | 83340 | SH | DEF | 11 |
| IRVINE SENSORS CORP | COM NEW | 463664508 | 0 | 60 | SH | DEF | 11 |
| IRWIN FINL CORP | COM | 464119106 | 11807 | 485900 | SH | DEF | 6 |
| IRWIN FINL CORP | COM | 464119106 | 29 | 1200 | SH | DEF | 2 |

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|---------------------------|-----------------|-----------|-------|--------|----|-----|----|
| IRWIN FINL CORP | COM | 464119106 | 15689 | 645630 | SH | DEF | 3 |
| ISCO INTL INC | COM | 46426P103 | 0 | 2500 | SH | DEF | 11 |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 560 | 8200 | SH | DEF | 13 |
| ISHARES INC | MSCI JAPAN | 464286848 | 632 | 53400 | SH | DEF | 13 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 53 | 3350 | SH | DEF | 13 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 20 | 1150 | SH | DEF | 13 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 28 | 1600 | SH | DEF | 13 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 16 | 1250 | SH | DEF | 13 |
| ISHARES INC | MSCI S KOREA | 464286772 | 0 | 0 | SH | DEF | 11 |
| ISHARES INC | MSCI JAPAN | 464286848 | 2691 | 291250 | SH | DEF | 11 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 76 | 7517 | SH | DEF | 11 |
| ISHARES INC | MSCI SINGAPORE | 464286673 | 12 | 1600 | SH | DEF | 13 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 192 | 10600 | SH | DEF | 13 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 47 | 4000 | SH | DEF | 11 |
| ISHARES TR | 20+ YR TRS BD | 464287432 | 301 | 3535 | SH | DEF | 11 |
| ISHARES TR | DJ US UTILS | 464287697 | 1297 | 23849 | SH | DEF | 11 |
| ISHARES TR | DJ US TOTL MKT | 464287846 | 30 | 601 | SH | DEF | 11 |
| ISHARES TR | S&P SMLCP GROW | 464287887 | 646 | 7560 | SH | DEF | 11 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 785 | 7441 | SH | DEF | 11 |
| ISHARES TR | S&P MIDCP GROW | 464287606 | 23 | 200 | SH | DEF | 11 |
| ISHARES TR | S&P MIDCP VALU | 464287705 | 679 | 6605 | SH | DEF | 11 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 15 | 100 | SH | DEF | 11 |
| ISHARES TR | COHEN&ST RLTY | 464287564 | 572 | 5725 | SH | DEF | 11 |
| ISHARES TR | RUSSELL1000GRW | 464287614 | 16 | 350 | SH | DEF | 11 |
| ISHARES TR | DJ US TECH SEC | 464287721 | 239 | 5050 | SH | DEF | 11 |
| ISHARES TR | GS NAT RES IDX | 464287374 | 77 | 825 | SH | DEF | 11 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 873 | 6844 | SH | DEF | 11 |
| ISHARES TR | RUSSELL MIDCAP | 464287499 | 529 | 8320 | SH | DEF | 11 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 28 | 276 | SH | DEF | 4 |
| ISHARES TR | GLDM SACHS TEC | 464287549 | 16 | 350 | SH | DEF | 11 |
| ISHARES TR | S&P SMLCP VALU | 464287879 | 862 | 9150 | SH | DEF | 11 |
| ISHARES TR | DJ US TELECOMM | 464287713 | 554 | 27532 | SH | DEF | 11 |
| ISHARES TR | S&P 100 IDX FD | 464287101 | 131 | 2500 | SH | DEF | 11 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 217 | 1745 | SH | DEF | 11 |
| ISHARES TR | RUSSELL MCP GR | 464287481 | 14 | 200 | SH | DEF | 11 |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 113 | 1340 | SH | DEF | 11 |
| ISHARES TR | NASDQ BIO INDX | 464287556 | 377 | 5310 | SH | DEF | 11 |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 685 | 6226 | SH | DEF | 11 |
| ISHARES TR | RUSL 3000 VALU | 464287663 | 11 | 150 | SH | DEF | 11 |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 837 | 5573 | SH | DEF | 11 |
| ISHARES TR | DJ US ENERGY | 464287796 | 601 | 13828 | SH | DEF | 11 |
| ISHARES TR | GS CORP BD FD | 464287242 | 110 | 1000 | SH | DEF | 11 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 74 | 1300 | SH | DEF | 11 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 1176 | 7446 | SH | DEF | 13 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 51 | 700 | SH | DEF | 13 |
| ISHARES TR | GLDM SACHS TEC | 464287549 | 20 | 370 | SH | DEF | 13 |
| ISHARES TR | RUSSELL 1000 | 464287622 | 28 | 500 | SH | DEF | 11 |
| ISHARES TR | DJ US BAS MATL | 464287838 | 110 | 2725 | SH | DEF | 11 |
| ISHARES TR | DJ US HEALTHCR | 464287762 | 569 | 10667 | SH | DEF | 11 |
| ISHARES TR | DJ US FINL SVC | 464287770 | 8 | 80 | SH | DEF | 11 |
| ISHARES TR | DJ US CON CYCL | 464287580 | 95 | 1757 | SH | DEF | 11 |
| ISHARES TR | DJ CON NON CYCL | 464287812 | 187 | 4098 | SH | DEF | 11 |
| ISHARES TR | DJ US FINL SEC | 464287788 | 279 | 3282 | SH | DEF | 11 |
| ISHARES TR | DJ US INDUSTRI | 464287754 | 12 | 259 | SH | DEF | 11 |
| ISHARES TR | 1-3 YR TRS BD | 464287457 | 156 | 1900 | SH | DEF | 11 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 4 | 690 | SH | DEF | 4 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 24 | 3675 | SH | DEF | 11 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 169 | 8550 | SH | DEF | 3 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 4364 | 220300 | SH | DEF | 6 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 446 | 21410 | SH | DEF | 11 |
| ISOLAGEN INC | COM | 46488N103 | 14 | 2000 | SH | DEF | 11 |
| ISPAT INTL N V | NY REG SH CL A | 464899103 | 3 | 500 | SH | DEF | 11 |

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|------------------------------|---------|-----------|--------|----------|----|-----|----|
| ISTAR FINL INC | COM | 45031U101 | 915 | 24040 | SH | DEF | 11 |
| ITLA CAP CORP | COM | 450565106 | 2878 | 67500 | SH | DEF | 6 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 73 | 1460 | SH | DEF | 11 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 1619 | 33790 | SH | DEF | 3 |
| ITT INDS INC IND | COM | 450911102 | 2 | 40 | SH | DEF | 6 |
| ITT INDS INC IND | COM | 450911102 | 510 | 7508 | SH | DEF | 11 |
| ITT INDS INC IND | COM | 450911102 | 3232 | 40000 | SH | DEF | 13 |
| ITT INDS INC IND | COM | 450911102 | 180 | 3000 | SH | DEF | 2 |
| ITXC CORP | COM | 45069F109 | 94 | 27350 | SH | DEF | 11 |
| IVAX CORP | COM | 465823102 | 3371 | 175007 | SH | DEF | 11 |
| IVAX CORP | COM | 465823102 | 3900 | 199000 | SH | DEF | 2 |
| IVAX CORP | COM | 465823102 | 12 | 600 | SH | DEF | 10 |
| IVILLAGE INC | COM | 46588H105 | 4 | 1250 | SH | DEF | 11 |
| IXYS CORP | COM | 46600W106 | 4 | 445 | SH | DEF | 11 |
| IXYS CORP | COM | 46600W106 | 159 | 16900 | SH | DEF | 3 |
| J & J SNACK FOODS CORP | COM | 466032109 | 7 | 200 | SH | DEF | 2 |
| J & J SNACK FOODS CORP | COM | 466032109 | 13952 | 384793 | SH | DEF | 6 |
| J & J SNACK FOODS CORP | COM | 466032109 | 13 | 375 | SH | DEF | 10 |
| J ALEXANDER CORP | COM | 466096104 | 1 | 100 | SH | DEF | 11 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 705 | 15200 | SH | DEF | 13 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 3306 | 96313 | SH | DEF | 5 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 696 | 20263 | SH | DEF | 1 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 861 | 25094 | SH | DEF | 10 |
| J P MORGAN CHASE & CO | COM | 46625h100 | 193 | 5617 | SH | DEF | 4 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 2920 | 85071 | SH | DEF | 8 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 23769 | 662098 | SH | DEF | 11 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 34861 | 1015199 | SH | DEF | 6 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 512954 | 14941844 | SH | DEF | 9 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 267413 | 7789470 | SH | DEF | 7 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 27203 | 792384 | SH | DEF | 3 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 15434 | 449567 | SH | DEF | 2 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 22080 | 583670 | SH | DEF | 3 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 17 | 600 | SH | DEF | 11 |
| JABIL CIRCUIT INC | COM | 466313103 | 102 | 3650 | SH | DEF | 11 |
| JABIL CIRCUIT INC | COM | 466313103 | 1 | 55 | SH | DEF | 10 |
| JACK IN THE BOX INC | COM | 466367109 | 25773 | 1446633 | SH | DEF | 6 |
| JACK IN THE BOX INC | COM | 466367109 | 7 | 400 | SH | DEF | 10 |
| JACKSONVILLE BANCORP INC | COM | 469248108 | 581 | 15600 | SH | DEF | 6 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 127 | 2733 | SH | DEF | 11 |
| JACUZZI BRANDS INC | COM | 469865109 | 3293 | 531070 | SH | DEF | 3 |
| JACUZZI BRANDS INC | COM | 469865109 | 626 | 88850 | SH | DEF | 11 |
| JAKKS PAC INC | COM | 47012E106 | 5469 | 445000 | SH | DEF | 6 |
| JANUS CAP GROUP INC | COM | 47102X105 | 89 | 6400 | SH | DEF | 10 |
| JANUS CAP GROUP INC | COM | 47102X105 | 779 | 55739 | SH | DEF | 8 |
| JANUS CAP GROUP INC | COM | 47102X105 | 13970 | 1000000 | SH | DEF | 12 |
| JANUS CAP GROUP INC | COM | 47102X105 | 81 | 5800 | SH | DEF | 3 |
| JANUS CAP GROUP INC | COM | 47102X105 | 1906 | 136452 | SH | DEF | 2 |
| JANUS CAP GROUP INC | COM | 47102X105 | 1319 | 93293 | SH | DEF | 11 |
| JANUS CAP GROUP INC | COM | 47102X105 | 1404 | 100520 | SH | DEF | 6 |
| JAPAN EQUITY FD INC | COM | 471057109 | 322 | 45000 | SH | DEF | 11 |
| JDS UNIPHASE CORP | COM | 46612J101 | 350 | 97100 | SH | DEF | 6 |
| JDS UNIPHASE CORP | COM | 46612J101 | 37 | 10170 | SH | DEF | 2 |
| JDS UNIPHASE CORP | COM | 46612J101 | 149 | 41500 | SH | DEF | 5 |
| JDS UNIPHASE CORP | COM | 46612J101 | 36 | 10000 | SH | DEF | |
| JDS UNIPHASE CORP | COM | 46612J101 | 415 | 117002 | SH | DEF | 11 |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 84 | 2700 | SH | DEF | 11 |
| JEFFERSON PILOT CORP | COM | 475070108 | 62 | 1390 | SH | DEF | 6 |
| JEFFERSON PILOT CORP | COM | 475070108 | 205 | 4625 | SH | DEF | 10 |
| JEFFERSON PILOT CORP | COM | 475070108 | 6787 | 142170 | SH | DEF | 11 |
| JEFFERSON PILOT CORP | COM | 475070108 | 6193 | 139534 | SH | DEF | 2 |
| JEFFERSON PILOT CORP | COM | 475070108 | 341 | 7688 | SH | DEF | 8 |
| JETBLUE AWYS CORP | COM | 477143101 | 569 | 9350 | SH | DEF | 8 |

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|------------------------------|--------------|-----------|-------|---------|----|-----|----|
| JETBLUE AWYS CORP | COM | 477143101 | 14 | 250 | SH | DEF | 11 |
| JETBLUE AWYS CORP | COM | 477143101 | 12194 | 200000 | SH | DEF | 9 |
| JETBLUE AWYS CORP | COM | 477143101 | 73896 | 1212000 | SH | DEF | 12 |
| JETBLUE AWYS CORP | COM | 477143101 | 5109 | 83800 | SH | DEF | 7 |
| JLG INDS INC | COM | 466210101 | 131 | 11010 | SH | DEF | 11 |
| JLG INDS INC | COM | 466210101 | 1 | 100 | SH | DEF | 2 |
| JO-ANN STORES INC | CL A | 47758P109 | 14604 | 523430 | SH | DEF | 3 |
| JOHN HANCOCK BK &THRIFT OPP | SH BEN INT | 409735107 | 297 | 30797 | SH | DEF | 11 |
| JOHN HANCOCK PREFERRED INC F | COM | 41013X106 | 378 | 15105 | SH | DEF | 11 |
| JOHNSON & JOHNSON | COM | 478160104 | 3165 | 63923 | SH | DEF | 10 |
| JOHNSON & JOHNSON | COM | 478160104 | 8739 | 176473 | SH | DEF | 4 |
| JOHNSON & JOHNSON | COM | 478160104 | 3310 | 66833 | SH | DEF | 8 |
| JOHNSON & JOHNSON | COM | 478160104 | 44527 | 899176 | SH | DEF | 3 |
| JOHNSON & JOHNSON | COM | 478160104 | 3 | 56 | SH | DEF | 6 |
| JOHNSON & JOHNSON | COM | 478160104 | 8592 | 173510 | SH | DEF | 5 |
| JOHNSON & JOHNSON | COM | 478160104 | 25533 | 515615 | SH | DEF | 2 |
| JOHNSON & JOHNSON | COM | 478160104 | 14686 | 296552 | SH | DEF | 1 |
| JOHNSON & JOHNSON | COM | 478160104 | 30103 | 598103 | SH | DEF | 11 |
| JOHNSON & JOHNSON | COM | 478160104 | 9183 | 137370 | SH | DEF | 13 |
| JOHNSON & JOHNSON | COM | 478160104 | 5843 | 118000 | SH | DEF | 9 |
| JOHNSON CTLS INC | COM | 478366107 | 7067 | 74700 | SH | DEF | 3 |
| JOHNSON CTLS INC | COM | 478366107 | 319 | 2500 | SH | DEF | 13 |
| JOHNSON CTLS INC | COM | 478366107 | 657 | 6950 | SH | DEF | 2 |
| JOHNSON CTLS INC | COM | 478366107 | 538 | 4999 | SH | DEF | 11 |
| JOHNSON CTLS INC | COM | 478366107 | 20 | 214 | SH | DEF | 10 |
| JOHNSON CTLS INC | COM | 478366107 | 83 | 880 | SH | DEF | 6 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 1084 | 83600 | SH | DEF | 6 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 1097 | 73650 | SH | DEF | 11 |
| JONES APPAREL GROUP INC | COM | 480074103 | 6 | 200 | SH | DEF | 2 |
| JONES APPAREL GROUP INC | COM | 480074103 | 529 | 17680 | SH | DEF | 6 |
| JONES APPAREL GROUP INC | COM | 480074103 | 135 | 3925 | SH | DEF | 11 |
| JOS A BANK CLOTHIERS INC | COM | 480838101 | 22 | 500 | SH | DEF | 11 |
| JOULE INC | COM | 481109106 | 8 | 5300 | SH | DEF | 11 |
| JOURNAL REGISTER CO | COM | 481138105 | 457 | 22814 | SH | DEF | 11 |
| JOURNAL REGISTER CO | COM | 481138105 | 30 | 1600 | SH | DEF | 4 |
| JOY GLOBAL INC | COM | 481165108 | 1818 | 95389 | SH | DEF | 11 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 10 | 650 | SH | DEF | 2 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 45 | 3000 | SH | DEF | |
| JUNIPER NETWORKS INC | COM | 48203R104 | 1169 | 64970 | SH | DEF | 11 |
| K V PHARMACEUTICAL CO | CL A | 482740206 | 49 | 2059 | SH | DEF | 11 |
| K-SWISS INC | CL A | 482686102 | 112 | 2550 | SH | DEF | 11 |
| K-SWISS INC | CL A | 482686102 | 7 | 185 | SH | DEF | 10 |
| K-SWISS INC | CL A | 482686102 | 1044 | 29020 | SH | DEF | 3 |
| KADANT INC | COM | 48282T104 | 1412 | 73670 | SH | DEF | 3 |
| KADANT INC | COM | 48282T104 | 2 | 91 | SH | DEF | 11 |
| KADANT INC | COM | 48282T104 | 2 | 79 | SH | DEF | 1 |
| KAMAN CORP | CL A | 483548103 | 4356 | 336100 | SH | DEF | 6 |
| KANEB PIPE LINE PARTNERS L P | SR PREF UNIT | 484169107 | 480 | 10312 | SH | DEF | 11 |
| KANEB SERVICES LLC | COM | 484173109 | 584 | 21900 | SH | DEF | 3 |
| KANSAS CITY LIFE INS CO | COM | 484836101 | 146 | 3110 | SH | DEF | 11 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 311 | 28098 | SH | DEF | 10 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 11473 | 1036404 | SH | DEF | 2 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 1264 | 95520 | SH | DEF | 11 |
| KAYDON CORP | COM | 486587108 | 480 | 20200 | SH | DEF | 2 |
| KAYDON CORP | COM | 486587108 | 74 | 3110 | SH | DEF | 11 |
| KB HOME | COM | 48666K109 | 250 | 3643 | SH | DEF | 11 |
| KB HOME | COM | 48666K109 | 17 | 290 | SH | DEF | 6 |
| KB HOME | COM | 48666K109 | 9022 | 151220 | SH | DEF | 3 |
| KCS ENERGY INC | COM | 482434206 | 35 | 4350 | SH | DEF | 11 |
| KEANE INC | COM | 486665102 | 21915 | 1714790 | SH | DEF | 3 |
| KEANE INC | COM | 486665102 | 6030 | 471840 | SH | DEF | 6 |
| KEANE INC | COM | 486665102 | 33 | 2500 | SH | DEF | 11 |

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|------------------------------|----------------|-----------|-------|---------|----|-----|----|
| KEITH COMPANIES INC | COM | 487539108 | 1070 | 86810 | SH | DEF | 6 |
| KELLOGG CO | COM | 487836108 | 875 | 26419 | SH | DEF | 11 |
| KELLOGG CO | COM | 487836108 | 4 | 128 | SH | DEF | 6 |
| KELLOGG CO | COM | 487836108 | 198 | 4400 | SH | DEF | 13 |
| KELLOGG CO | COM | 487836108 | 61 | 1840 | SH | DEF | 2 |
| KELLOGG CO | COM | 487836108 | 49 | 1459 | SH | DEF | 10 |
| KELLWOOD CO | COM | 488044108 | 30 | 800 | SH | DEF | 11 |
| KELLWOOD CO | COM | 488044108 | 23439 | 700710 | SH | DEF | 3 |
| KELLY SVCS INC | CL A | 488152208 | 49 | 2000 | SH | DEF | 11 |
| KEMET CORP | COM | 488360108 | 10 | 810 | SH | DEF | 6 |
| KEMET CORP | COM | 488360108 | 100 | 7550 | SH | DEF | 11 |
| KENDLE INTERNATIONAL INC | COM | 48880L107 | 7 | 1000 | SH | DEF | 11 |
| KENDLE INTERNATIONAL INC | COM | 48880L107 | 8 | 1541 | SH | DEF | 2 |
| KENNEDY-WILSON INC | COM NEW | 489399204 | 1 | 100 | SH | DEF | 11 |
| KERR MCGEE CORP | COM | 492386107 | 16403 | 367440 | SH | DEF | 6 |
| KERR MCGEE CORP | COM | 492386107 | 920 | 22178 | SH | DEF | 11 |
| KERR MCGEE CORP | COM | 492386107 | 303 | 6790 | SH | DEF | 2 |
| KERZNER INTERNATIONAL LTD | SHS | P6065Y107 | 12 | 329 | SH | DEF | 11 |
| KEY ENERGY SVCS INC | COM | 492914106 | 181 | 20742 | SH | DEF | 11 |
| KEYCORP NEW | COM | 493267108 | 1215 | 47500 | SH | DEF | 8 |
| KEYCORP NEW | COM | 493267108 | 24982 | 977000 | SH | DEF | 6 |
| KEYCORP NEW | COM | 493267108 | 632 | 24718 | SH | DEF | 2 |
| KEYCORP NEW | COM | 493267108 | 300 | 11730 | SH | DEF | 5 |
| KEYCORP NEW | COM | 493267108 | 137 | 5339 | SH | DEF | 10 |
| KEYCORP NEW | COM | 493267108 | 1260 | 44599 | SH | DEF | 11 |
| KEYSPAN CORP | COM | 49337W100 | 141 | 4009 | SH | DEF | 2 |
| KEYSPAN CORP | COM | 49337W100 | 374 | 10648 | SH | DEF | 8 |
| KEYSPAN CORP | COM | 49337W100 | 56 | 1589 | SH | DEF | 6 |
| KEYSPAN CORP | COM | 49337W100 | 360 | 10283 | SH | DEF | 11 |
| KEYSPAN CORP | COM | 49337w100 | 7 | 200 | SH | DEF | 4 |
| KFX INC | COM | 48245L107 | 1481 | 247300 | SH | DEF | 11 |
| KILROY RLTY CORP | COM | 49427F108 | 1497 | 52430 | SH | DEF | 3 |
| KIMBALL INTL INC | CL B | 494274103 | 11 | 700 | SH | DEF | 11 |
| KIMBERLY CLARK CORP | COM | 494368103 | 10478 | 204164 | SH | DEF | 2 |
| KIMBERLY CLARK CORP | COM | 494368103 | 2885 | 56211 | SH | DEF | 8 |
| KIMBERLY CLARK CORP | COM | 494368103 | 17 | 336 | SH | DEF | 6 |
| KIMBERLY CLARK CORP | COM | 494368103 | 10 | 200 | SH | DEF | 4 |
| KIMBERLY CLARK CORP | COM | 494368103 | 222 | 3200 | SH | DEF | 13 |
| KIMBERLY CLARK CORP | COM | 494368103 | 1283 | 25000 | SH | DEF | 9 |
| KIMBERLY CLARK CORP | COM | 494368103 | 458 | 8915 | SH | DEF | 5 |
| KIMBERLY CLARK CORP | COM | 494368103 | 6522 | 127094 | SH | DEF | 3 |
| KIMBERLY CLARK CORP | COM | 494368103 | 6893 | 130528 | SH | DEF | 11 |
| KIMBERLY CLARK CORP | COM | 494368103 | 353 | 6873 | SH | DEF | 10 |
| KIMCO REALTY CORP | COM | 49446R109 | 1059 | 25850 | SH | DEF | 3 |
| KIMCO REALTY CORP | COM | 49446R109 | 220 | 5280 | SH | DEF | 11 |
| KIMCO REALTY CORP | COM | 49446R109 | 113 | 2750 | SH | DEF | 2 |
| KIMCO REALTY CORP | COM | 49446R109 | 184 | 4500 | SH | DEF | 1 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1044 | 24404 | SH | DEF | 8 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1415 | 33056 | SH | DEF | 2 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 43 | 1015 | SH | DEF | 10 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 9939 | 232005 | SH | DEF | 11 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 52 | 961 | SH | DEF | 10 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 2345 | 43788 | SH | DEF | 11 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 8 | 157 | SH | DEF | 2 |
| KINDER MORGAN INC KANS | COM | 49455p101 | 54 | 1000 | SH | DEF | 4 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 10008 | 267300 | SH | DEF | 3 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 2 | 55 | SH | DEF | 2 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 5 | 300 | SH | DEF | 6 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 8314 | 548785 | SH | DEF | 4 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 17670 | 1166350 | SH | DEF | 3 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 4073 | 268825 | SH | DEF | 5 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 482 | 35950 | SH | DEF | 11 |

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| KINGSWAY FINL SVCS INC | COM | 496904103 | 3 | 307 | SH | DEF | 11 |
| KINROSS GOLD CORP | COM NEW | 496902206 | 162 | 19760 | SH | DEF | 11 |
| KIRBY CORP | COM | 497266106 | 2534 | 88300 | SH | DEF | 3 |
| KIRKLANDS INC | COM | 497498105 | 55 | 2500 | SH | DEF | 11 |
| KIRKLANDS INC | COM | 497498105 | 37 | 2300 | SH | DEF | 3 |
| KLA-TENCOR CORP | COM | 482480100 | 276 | 4808 | SH | DEF | 11 |
| KLM ROYAL DUTCH AIRLS | COM NY REG NEW | 482516309 | 5 | 300 | SH | DEF | 11 |
| KMART HLDG CORPORATION | COM | 498780105 | 15 | 515 | SH | DEF | 11 |
| KNAPE & VOGT MFG CO | COM | 498782101 | 101 | 9200 | SH | DEF | 6 |
| KNIGHT RIDDER INC | COM | 499040103 | 3 | 52 | SH | DEF | 6 |
| KNIGHT RIDDER INC | COM | 499040103 | 227 | 3400 | SH | DEF | 5 |
| KNIGHT RIDDER INC | COM | 499040103 | 2759 | 37633 | SH | DEF | 11 |
| KNIGHT RIDDER INC | COM | 499040103 | 60 | 900 | SH | DEF | 4 |
| KNIGHT RIDDER INC | COM | 499040103 | 119 | 1790 | SH | DEF | 10 |
| KNIGHT TRADING GROUP INC | COM | 499063105 | 94 | 6805 | SH | DEF | 11 |
| KNIGHT TRADING GROUP INC | COM | 499063105 | 139 | 12180 | SH | DEF | 3 |
| KNIGHTSBRIDGE TANKERS LTD | ORD | G5299G106 | 4 | 500 | SH | DEF | 11 |
| KNIGHTSBRIDGE TANKERS LTD | ORD | G5299G106 | 1394 | 152400 | SH | DEF | 3 |
| KOGER EQUITY INC | COM | 500228101 | 39 | 2000 | SH | DEF | 11 |
| KOHL'S CORP | COM | 500255104 | 848 | 15845 | SH | DEF | 5 |
| KOHL'S CORP | COM | 500255104 | 9 | 172 | SH | DEF | 2 |
| KOHL'S CORP | COM | 500255104 | 41 | 758 | SH | DEF | 10 |
| KOHL'S CORP | COM | 500255104 | 16 | 220 | SH | DEF | 13 |
| KOHL'S CORP | COM | 500255104 | 13662 | 255367 | SH | DEF | 1 |
| KOHL'S CORP | COM | 500255104 | 239 | 4268 | SH | DEF | 11 |
| KOMAG INC | COM NEW | 500453204 | 4388 | 250450 | SH | DEF | 3 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 136 | 5953 | SH | DEF | 10 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 28706 | 1251713 | SH | DEF | 6 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 47 | 2058 | SH | DEF | 2 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 2132 | 93000 | SH | DEF | 9 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 10547 | 318716 | SH | DEF | 6 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 3504 | 106530 | SH | DEF | 3 |
| KOPIN CORP | COM | 500600101 | 26 | 3550 | SH | DEF | 11 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 29 | 2800 | SH | DEF | 2 |
| KOREA EQUITY FD INC | COM | 50063B104 | 14 | 3000 | SH | DEF | 11 |
| KOREA FD | COM | 500634100 | 74 | 4300 | SH | DEF | 11 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 3530 | 102280 | SH | DEF | 3 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 40 | 1000 | SH | DEF | 11 |
| KOSAN BIOSCIENCES INC | COM | 50064W107 | 40 | 5000 | SH | DEF | |
| KOSS CORP | COM | 500692108 | 336 | 18692 | SH | DEF | 6 |
| KRAFT FOODS INC | CL A | 50075n104 | 7 | 225 | SH | DEF | 4 |
| KRAFT FOODS INC | CL A | 50075N104 | 3723 | 126200 | SH | DEF | 6 |
| KRAFT FOODS INC | CL A | 50075N104 | 1118 | 37900 | SH | DEF | 3 |
| KRAFT FOODS INC | CL A | 50075N104 | 27 | 900 | SH | DEF | 10 |
| KRAFT FOODS INC | CL A | 50075N104 | 10 | 350 | SH | DEF | 2 |
| KRAFT FOODS INC | CL A | 50075N104 | 3296 | 113273 | SH | DEF | 11 |
| KRAMONT RLTY TR | COM SH BEN INT | 50075Q107 | 198 | 11700 | SH | DEF | 8 |
| KRAMONT RLTY TR | COM SH BEN INT | 50075Q107 | 45 | 2600 | SH | DEF | 11 |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 365 | 8426 | SH | DEF | 11 |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 10 | 250 | SH | DEF | 2 |
| KROGER CO | COM | 501044101 | 3673 | 152200 | SH | DEF | 13 |
| KROGER CO | COM | 501044101 | 62 | 3480 | SH | DEF | 3 |
| KROGER CO | COM | 501044101 | 2 | 100 | SH | DEF | 6 |
| KROGER CO | COM | 501044101 | 128 | 7175 | SH | DEF | 10 |
| KROGER CO | COM | 501044101 | 4201 | 240170 | SH | DEF | 11 |
| KROGER CO | COM | 501044101 | 5176 | 289660 | SH | DEF | 2 |
| KROGER CO | COM | 501044101 | 389828 | 21814671 | SH | DEF | 9 |
| KROGER CO | COM | 501044101 | 208804 | 11684600 | SH | DEF | 7 |
| KROLL INC | COM | 501049100 | 3246 | 174502 | SH | DEF | 3 |
| KROLL INC | COM | 501049100 | 57 | 2432 | SH | DEF | 11 |
| KRONOS INC | COM | 501052104 | 117 | 1950 | SH | DEF | 11 |
| KRONOS INC | COM | 501052104 | 1284 | 24270 | SH | DEF | 3 |

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| KT CORP | SPONSORED ADR | 48268K101 | 1080 | 53380 | SH | DEF | 6 |
| KT CORP | SPONSORED ADR | 48268K101 | 10504 | 527300 | SH | DEF | 3 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 37 | 2550 | SH | DEF | 11 |
| KYOCERA CORP | ADR | 501556203 | 13 | 225 | SH | DEF | 10 |
| KYPHON INC | COM | 501577100 | 28 | 1000 | SH | DEF | 11 |
| L S B BANCSHARES N C | COM | 502158108 | 33 | 1767 | SH | DEF | 11 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 9970 | 230524 | SH | DEF | 1 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 28 | 650 | SH | DEF | 2 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 2082 | 48145 | SH | DEF | 10 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 1054 | 22550 | SH | DEF | 11 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 120 | 2775 | SH | DEF | 4 |
| LA BARGE INC | COM | 502470107 | 15 | 2400 | SH | DEF | 11 |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 11 | 1801 | SH | DEF | 11 |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 29631 | 4742052 | SH | DEF | 6 |
| LA Z BOY INC | COM | 505336107 | 6 | 250 | SH | DEF | 10 |
| LA Z BOY INC | COM | 505336107 | 14488 | 652600 | SH | DEF | 6 |
| LABONE INC NEW | COM | 50540L105 | 5 | 166 | SH | DEF | 11 |
| LABOR READY INC | COM NEW | 505401208 | 1644 | 163600 | SH | DEF | 3 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 201 | 7000 | SH | DEF | 6 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 582 | 16407 | SH | DEF | 11 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 99 | 3450 | SH | DEF | 10 |
| LABRANCHE & CO INC | COM | 505447102 | 1 | 50 | SH | DEF | 6 |
| LABRANCHE & CO INC | COM | 505447102 | 7 | 450 | SH | DEF | 10 |
| LACLEDE GROUP INC | COM | 505597104 | 34 | 1188 | SH | DEF | 11 |
| LACLEDE GROUP INC | COM | 505597104 | 54 | 2000 | SH | DEF | 2 |
| LADENBURG THALMAN FIN SVCS I | COM | 50575Q102 | 0 | 17 | SH | DEF | 11 |
| LADENBURG THALMAN FIN SVCS I | COM | 50575Q102 | | 115 | SH | DEF | 1 |
| LAFARGE COPPEE S A | SPON ADR NEW | 505861401 | 3387 | 201583 | SH | DEF | 6 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 7 | 215 | SH | DEF | 10 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 933 | 26800 | SH | DEF | 8 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 86 | 2379 | SH | DEF | 11 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 15058 | 432700 | SH | DEF | 6 |
| LAKELAND FINL CORP | COM | 511656100 | 68 | 2000 | SH | DEF | 6 |
| LAKELAND INDS INC | COM | 511795106 | 65 | 5500 | SH | DEF | 11 |
| LAM RESEARCH CORP | COM | 512807108 | 4952 | 222750 | SH | DEF | 3 |
| LAM RESEARCH CORP | COM | 512807108 | 429 | 14925 | SH | DEF | 11 |
| LAM RESEARCH CORP | COM | 512807108 | 456 | 20500 | SH | DEF | 5 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 1399 | 46175 | SH | DEF | 11 |
| LAMSON & SESSIONS CO | COM | 513696104 | 947 | 171500 | SH | DEF | 6 |
| LANCASTER COLONY CORP | COM | 513847103 | 543 | 13650 | SH | DEF | 2 |
| LANCASTER COLONY CORP | COM | 513847103 | 55 | 1387 | SH | DEF | 11 |
| LANCASTER COLONY CORP | COM | 513847103 | 5 | 120 | SH | DEF | 10 |
| LANCE INC | COM | 514606102 | 50 | 3825 | SH | DEF | 11 |
| LANCE INC | COM | 514606102 | 44 | 4400 | SH | DEF | 3 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 16828 | 367100 | SH | DEF | 6 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 9436 | 205840 | SH | DEF | 3 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 40 | 800 | SH | DEF | 11 |
| LANDAUER INC | COM | 51476K103 | 4 | 100 | SH | DEF | 11 |
| LANDAUER INC | COM | 51476K103 | 1091 | 30800 | SH | DEF | 8 |
| LANDEC CORP | COM | 514766104 | 1 | 200 | SH | DEF | 11 |
| LANDSTAR SYS INC | COM | 515098101 | 484 | 6622 | SH | DEF | 11 |
| LANDSTAR SYS INC | COM | 515098101 | 12392 | 201790 | SH | DEF | 3 |
| LANOPTICS LTD | ORD | M6706C103 | 258 | 28651 | SH | DEF | 11 |
| LANTRONIX INC | COM | 516548104 | 0 | 300 | SH | DEF | 11 |
| LARGE SCALE BIOLOGY CORP | COM | 517053104 | 2 | 1000 | SH | DEF | 11 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 413 | 24505 | SH | DEF | 11 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 35 | 2000 | SH | DEF | 2 |
| LASERSCOPE | COM | 518081104 | 1 | 100 | SH | DEF | 11 |
| LATIN AMER EQUITY FD INC NEW | COM | 51827Q106 | 40 | 2944 | SH | DEF | 11 |
| LATITUDE COMMUNICATIONS INC | COM | 518292107 | 10 | 3450 | SH | DEF | 11 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 24 | 3131 | SH | DEF | 11 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 55 | 1600 | SH | DEF | 2 |

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| LAUDER ESTEE COS INC | CL A | 518439104 | 463 | 12373 | SH | DEF | 11 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 6 | 164 | SH | DEF | 10 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 3 | 100 | SH | DEF | 3 |
| LAUREL CAP GROUP INC | COM | 518629100 | 143 | 6950 | SH | DEF | 11 |
| LAZARE KAPLAN INTL INC | COM | 521078105 | 57 | 8100 | SH | DEF | 11 |
| LCA-VISION INC | COM PAR \$.001 | 501803308 | 7 | 500 | SH | DEF | 2 |
| LCA-VISION INC | COM PAR \$.001 | 501803308 | 1 | 45 | SH | DEF | 11 |
| LCA-VISION INC | COM PAR \$.001 | 501803308 | 1107 | 81210 | SH | DEF | 3 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 48 | 1375 | SH | DEF | 11 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 15 | 400 | SH | DEF | 2 |
| LEAR CORP | COM | 521865105 | 597 | 11350 | SH | DEF | 5 |
| LEAR CORP | COM | 521865105 | 21 | 400 | SH | DEF | 2 |
| LEAR CORP | COM | 521865105 | 34563 | 656595 | SH | DEF | 3 |
| LEAR CORP | COM | 521865105 | 23 | 430 | SH | DEF | 6 |
| LEAR CORP | COM | 521865105 | 209 | 3595 | SH | DEF | 11 |
| LEARNING TREE INTL INC | COM | 522015106 | 9284 | 551415 | SH | DEF | 6 |
| LEE ENTERPRISES INC | COM | 523768109 | 3433 | 81428 | SH | DEF | 11 |
| LEE ENTERPRISES INC | COM | 523768109 | 90 | 2325 | SH | DEF | 10 |
| LEE ENTERPRISES INC | COM | 523768109 | 31 | 800 | SH | DEF | 4 |
| LEESPORT FINANCIAL CORP | COM | 524477106 | 5 | 210 | SH | DEF | 11 |
| LEGG MASON INC | COM | 524901105 | 4267 | 59100 | SH | DEF | 2 |
| LEGG MASON INC | COM | 524901105 | 1717 | 23775 | SH | DEF | 1 |
| LEGG MASON INC | COM | 524901105 | 29602 | 355577 | SH | DEF | 11 |
| LEGG MASON INC | COM | 524901105 | 10091 | 139771 | SH | DEF | 10 |
| LEGGETT & PLATT INC | COM | 524660107 | 109 | 5200 | SH | DEF | 11 |
| LEGGETT & PLATT INC | COM | 524660107 | 612 | 28300 | SH | DEF | 2 |
| LEGGETT & PLATT INC | COM | 524660107 | 5692 | 263170 | SH | DEF | 5 |
| LEGGETT & PLATT INC | COM | 524660107 | 2 | 90 | SH | DEF | 6 |
| LEGGETT & PLATT INC | COM | 524660107 | 10862 | 502180 | SH | DEF | 4 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 217 | 3148 | SH | DEF | 2 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 6784 | 98200 | SH | DEF | 3 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 1001 | 14490 | SH | DEF | 5 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 163 | 2355 | SH | DEF | 4 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 1784 | 25820 | SH | DEF | 6 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 546 | 7580 | SH | DEF | 11 |
| LENNAR CORP | CL A | 526057104 | 263 | 2500 | SH | DEF | 13 |
| LENNAR CORP | CL B | 526057302 | 25 | 250 | SH | DEF | 13 |
| LENNAR CORP | CL A | 526057104 | 40792 | 524390 | SH | DEF | 3 |
| LENNAR CORP | CL A | 526057104 | 287 | 3126 | SH | DEF | 11 |
| LENNAR CORP | CL B | 526057302 | 35 | 402 | SH | DEF | 11 |
| LENNAR CORP | CL A | 526057104 | 78 | 1000 | SH | DEF | 4 |
| LENNOX INTL INC | COM | 526107107 | 7995 | 547200 | SH | DEF | 6 |
| LENNOX INTL INC | COM | 526107107 | 5 | 375 | SH | DEF | 10 |
| LENNOX INTL INC | COM | 526107107 | 11862 | 811900 | SH | DEF | 3 |
| LEUCADIA NATL CORP | COM | 527288104 | 23 | 600 | SH | DEF | 6 |
| LEUCADIA NATL CORP | COM | 527288104 | 1145 | 27255 | SH | DEF | 11 |
| LEUCADIA NATL CORP | COM | 527288104 | 102 | 2700 | SH | DEF | 4 |
| LEUCADIA NATL CORP | COM | 527288104 | 4 | 100 | SH | DEF | 2 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 189288 | 34923900 | SH | DEF | 12 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 1680 | 311649 | SH | DEF | 11 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 175196 | 32323900 | SH | DEF | 9 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 15 | 2000 | SH | DEF | 13 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 17800 | 3284100 | SH | DEF | 7 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 5 | 1000 | SH | DEF | 2 |
| LEXAR MEDIA INC | COM | 52886P104 | 2 | 100 | SH | DEF | 11 |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 27 | 1415 | SH | DEF | 2 |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 0 | 0 | SH | DEF | 11 |
| LEXMARK INTL NEW | CL A | 529771107 | 476 | 7550 | SH | DEF | 5 |
| LEXMARK INTL NEW | CL A | 529771107 | 116 | 1580 | SH | DEF | 11 |
| LEXMARK INTL NEW | CL A | 529771107 | 7265 | 115300 | SH | DEF | 9 |
| LEXMARK INTL NEW | CL A | 529771107 | 6 | 100 | SH | DEF | 2 |
| LIBBEY INC | COM | 529898108 | 7308 | 262800 | SH | DEF | 6 |

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| LIBERTY ALL STAR EQUITY FD | SH BEN INT | 530158104 | 807 | 85434 | SH | DEF | 11 |
| LIBERTY ALL-STAR GROWTH FD I | COM | 529900102 | 148 | 22066 | SH | DEF | 11 |
| LIBERTY CORP S C | COM | 530370105 | 9 | 200 | SH | DEF | 11 |
| LIBERTY MEDIA CORP | DEB 3.750% 2/1 | 530715AL5 | 47920 | 76240000 | PRN | DEF | 14 |
| LIBERTY MEDIA CORP | DEB 4.000%11/1 | 530715AG6 | 15666 | 22950000 | PRN | DEF | 14 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 5749 | 569723 | SH | DEF | 11 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 159 | 15995 | SH | DEF | 4 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 79 | 7887 | SH | DEF | 2 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 101 | 10103 | SH | DEF | 10 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 1392 | 139570 | SH | DEF | 8 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 26670 | 2675000 | SH | DEF | 9 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 5910 | 592819 | SH | DEF | 1 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 6076 | 609461 | SH | DEF | 6 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 319 | 8765 | SH | DEF | 11 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 67 | 1800 | SH | DEF | 10 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 464 | 12547 | SH | DEF | 8 |
| LIFECORE BIOMEDICAL INC | COM | 532187101 | 4 | 500 | SH | DEF | 11 |
| LIFELINE SYS INC | COM | 532192101 | 4 | 126 | SH | DEF | 11 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 5 | 200 | SH | DEF | 10 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 78 | 3028 | SH | DEF | 11 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 27381 | 1138500 | SH | DEF | 12 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 2 | 66 | SH | DEF | 2 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 3803 | 158148 | SH | DEF | 7 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 145 | 6000 | SH | DEF | 8 |
| LIGAND PHARMACEUTICALS INC | CL B | 53220K207 | 8 | 600 | SH | DEF | 11 |
| LILLY ELI & CO | COM | 532457108 | 1537 | 25870 | SH | DEF | 2 |
| LILLY ELI & CO | COM | 532457108 | 1796 | 30233 | SH | DEF | 8 |
| LILLY ELI & CO | COM | 532457108 | 30 | 500 | SH | DEF | 4 |
| LILLY ELI & CO | COM | 532457108 | 6492 | 109287 | SH | DEF | 3 |
| LILLY ELI & CO | COM | 532457108 | 765 | 12875 | SH | DEF | 5 |
| LILLY ELI & CO | COM | 532457108 | 402 | 6767 | SH | DEF | 10 |
| LILLY ELI & CO | COM | 532457108 | 9448 | 141818 | SH | DEF | 11 |
| LILLY ELI & CO | COM | 532457108 | 9557 | 160896 | SH | DEF | 1 |
| LILLY ELI & CO | COM | 532457108 | 16 | 200 | SH | DEF | 13 |
| LIMITED BRANDS INC | COM | 532716107 | 508 | 33700 | SH | DEF | 2 |
| LIMITED BRANDS INC | COM | 532716107 | 542 | 30805 | SH | DEF | 11 |
| LIMITED BRANDS INC | COM | 532716107 | 75 | 5005 | SH | DEF | 6 |
| LINCARE HLDGS INC | COM | 532791100 | 2526 | 64862 | SH | DEF | 11 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 22 | 900 | SH | DEF | 11 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 15642 | 703969 | SH | DEF | 6 |
| LINCOLN NATL CONV SECS FD IN | COM | 534183108 | 75 | 5700 | SH | DEF | 11 |
| LINCOLN NATL CORP IND | COM | 534187109 | 130 | 3679 | SH | DEF | 10 |
| LINCOLN NATL CORP IND | COM | 534187109 | 1910 | 47845 | SH | DEF | 11 |
| LINCOLN NATL CORP IND | COM | 534187109 | 62 | 1750 | SH | DEF | 6 |
| LINCOLN NATL CORP IND | COM | 534187109 | 4719 | 133370 | SH | DEF | 2 |
| LINCOLN NATL INCOME FD | COM | 534217104 | 43 | 3000 | SH | DEF | 11 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 8984 | 250040 | SH | DEF | 1 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 8 | 215 | SH | DEF | 2 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 284 | 7900 | SH | DEF | 5 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 18 | 500 | SH | DEF | 10 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 1387 | 32549 | SH | DEF | 11 |
| LINENS N THINGS INC | COM | 535679104 | 50 | 1705 | SH | DEF | 11 |
| LIONBRIDGE TECHNOLOGIES INC | COM | 536252109 | 914 | 122060 | SH | DEF | 3 |
| LIONBRIDGE TECHNOLOGIES INC | COM | 536252109 | 1 | 76 | SH | DEF | 11 |
| LITHIA MTRS INC | CL A | 536797103 | 3433 | 171900 | SH | DEF | 6 |
| LITTELFUSE INC | COM | 537008104 | 696 | 26180 | SH | DEF | 11 |
| LIVEPERSON INC | COM | 538146101 | 4 | 700 | SH | DEF | 11 |
| LIVEPERSON INC | COM | 538146101 | 82 | 20162 | SH | DEF | 1 |
| LIZ CLAIBORNE INC | COM | 539320101 | 462 | 12524 | SH | DEF | 11 |
| LIZ CLAIBORNE INC | COM | 539320101 | 12626 | 370820 | SH | DEF | 6 |
| LIZ CLAIBORNE INC | COM | 539320101 | 248 | 7275 | SH | DEF | 5 |
| LL & E RTY TR | UNIT BEN INT | 502003106 | 13 | 3300 | SH | DEF | 11 |

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|------------------------------|-----------------|-----------|-------|----------|-----|-----|----|
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 4819 | 174300 | SH | DEF | 9 |
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 254 | 8695 | SH | DEF | 6 |
| LNR PPTY CORP | COM | 501940100 | 2 | 50 | SH | DEF | 6 |
| LNR PPTY CORP | COM | 501940100 | 29 | 700 | SH | DEF | 11 |
| LOCAL FINL CORP | COM | 539553107 | 4227 | 236300 | SH | DEF | 6 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 13203 | 286091 | SH | DEF | 1 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 1900 | 40990 | SH | DEF | 11 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 534 | 11567 | SH | DEF | 2 |
| LOEWS CORP | NOTE 3.125% 9/1 | 540424AL2 | 34692 | 37600000 | PRN | DEF | 14 |
| LOEWS CORP | CAROLNA GP STK | 540424207 | 15 | 580 | SH | DEF | 11 |
| LOEWS CORP | COM | 540424108 | 842 | 19590 | SH | DEF | 11 |
| LOEWS CORP | COM | 540424108 | 19746 | 487869 | SH | DEF | 6 |
| LOEWS CORP | COM | 540424108 | 1118 | 27695 | SH | DEF | 2 |
| LOGITECH INTERNATIONAL S A | SPONSORED ADR | 541419107 | 8134 | 260620 | SH | DEF | 6 |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 22 | 1025 | SH | DEF | 11 |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 24522 | 1167676 | SH | DEF | 6 |
| LONE STAR TECHNOLOGIES INC | COM | 542312103 | 6 | 400 | SH | DEF | 11 |
| LONGS DRUG STORES CORP | COM | 543162101 | 12 | 550 | SH | DEF | 11 |
| LOOKSMART LTD | COM | 543442107 | 1 | 350 | SH | DEF | 11 |
| LOUISIANA PAC CORP | COM | 546347105 | 44 | 3170 | SH | DEF | 2 |
| LOWES COS INC | COM | 548661107 | 5577 | 107460 | SH | DEF | 2 |
| LOWES COS INC | COM | 548661107 | 737 | 14192 | SH | DEF | 10 |
| LOWES COS INC | COM | 548661107 | 9824 | 166702 | SH | DEF | 11 |
| LOWES COS INC | COM | 548661107 | 1177 | 22675 | SH | DEF | 5 |
| LOWES COS INC | NOTE 2/1 | 548661CF2 | 291 | 3000 | SH | DEF | 11 |
| LOWES COS INC | COM | 548661107 | 1728 | 33288 | SH | DEF | 3 |
| LOWES COS INC | COM | 548661107 | 47 | 900 | SH | DEF | 4 |
| LSB CORP | COM | 50215P100 | 18 | 1000 | SH | DEF | 11 |
| LSI INDS INC | COM | 50216C108 | 11 | 652 | SH | DEF | 11 |
| LSI LOGIC CORP | COM | 502161102 | 443 | 49245 | SH | DEF | 8 |
| LSI LOGIC CORP | COM | 502161102 | 83 | 8943 | SH | DEF | 11 |
| LSI LOGIC CORP | COM | 502161102 | 7 | 800 | SH | DEF | 2 |
| LSI LOGIC CORP | COM | 502161102 | 5 | 510 | SH | DEF | 6 |
| LTC PPTYS INC | COM | 502175102 | 257 | 21700 | SH | DEF | 11 |
| LTX CORP | COM | 502392103 | 125 | 8770 | SH | DEF | 11 |
| LTX CORP | COM | 502392103 | 6 | 500 | SH | DEF | 10 |
| LUBRIZOL CORP | COM | 549271104 | 16276 | 501580 | SH | DEF | 3 |
| LUBRIZOL CORP | COM | 549271104 | 402 | 12400 | SH | DEF | 8 |
| LUBRIZOL CORP | COM | 549271104 | 278 | 8575 | SH | DEF | 5 |
| LUBRIZOL CORP | COM | 549271104 | 252 | 8310 | SH | DEF | 11 |
| LUBRIZOL CORP | COM | 549271104 | 11 | 340 | SH | DEF | 10 |
| LUBRIZOL CORP | COM | 549271104 | 2160 | 66560 | SH | DEF | 6 |
| LUBYS INC | COM | 549282101 | 3 | 1000 | SH | DEF | 11 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 22 | 10000 | SH | DEF | |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 27 | 12313 | SH | DEF | 2 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 2054 | 641807 | SH | DEF | |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 1727 | 799720 | SH | DEF | 6 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 15 | 7050 | SH | DEF | 10 |
| LUMENIS LTD | SHS | M6778Q105 | 9 | 4170 | SH | DEF | 11 |
| LUXOTTICA GROUP S P A | SPONSORED ADR | 55068R202 | 14 | 1000 | SH | DEF | 2 |
| LYDALL INC DEL | COM | 550819106 | 3 | 262 | SH | DEF | 11 |
| LYON WILLIAM HOMES | COM | 552074106 | 3 | 40 | SH | DEF | 11 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 220 | 15365 | SH | DEF | 11 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 2288 | 179000 | SH | DEF | 6 |
| M & T BK CORP | COM | 55261f104 | 16763 | 192017 | SH | DEF | 4 |
| M & T BK CORP | COM | 55261F104 | 6273 | 71850 | SH | DEF | 1 |
| M & T BK CORP | COM | 55261F104 | 2014 | 23065 | SH | DEF | 5 |
| M & T BK CORP | COM | 55261F104 | 270 | 2873 | SH | DEF | 11 |
| M D C HLDGS INC | COM | 552676108 | 2999 | 55539 | SH | DEF | 6 |
| M D C HLDGS INC | COM | 552676108 | 9164 | 169712 | SH | DEF | 3 |
| M D C HLDGS INC | COM | 552676108 | 44 | 650 | SH | DEF | 11 |
| M SYS FLASH DISK PIONEERS LT | ORD | M7061C100 | 12 | 600 | SH | DEF | 11 |

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|------------------------------|-----------------|-----------|-------|---------|----|-----|----|
| M/I SCHOTTENSTEIN HOMES INC | COM | 55305B101 | 21811 | 549820 | SH | DEF | 3 |
| MACDERMID INC | COM | 554273102 | 22 | 725 | SH | DEF | 11 |
| MACERICH CO | COM | 554382101 | 50 | 1250 | SH | DEF | 11 |
| MACERICH CO | COM | 554382101 | 39999 | 1059570 | SH | DEF | 3 |
| MACK CALI RLTY CORP | COM | 554489104 | 110 | 2800 | SH | DEF | 3 |
| MACK CALI RLTY CORP | COM | 554489104 | 651 | 17275 | SH | DEF | 11 |
| MACK CALI RLTY CORP | COM | 554489104 | 1394 | 35560 | SH | DEF | 2 |
| MACK CALI RLTY CORP | COM | 554489104 | 39 | 1000 | SH | DEF | 1 |
| MACROMEDIA INC | COM | 556100105 | 1 | 52 | SH | DEF | 11 |
| MACROMEDIA INC | COM | 556100105 | 27 | 1100 | SH | DEF | 3 |
| MACROVISION CORP | COM | 555904101 | 7747 | 418750 | SH | DEF | 3 |
| MADDEN STEVEN LTD | COM | 556269108 | 2978 | 157000 | SH | DEF | 6 |
| MADDEN STEVEN LTD | COM | 556269108 | 2749 | 144930 | SH | DEF | 3 |
| MAF BANCORP INC | COM | 55261R108 | 4 | 100 | SH | DEF | 11 |
| MAF BANCORP INC | COM | 55261R108 | 12603 | 329911 | SH | DEF | 4 |
| MAF BANCORP INC | COM | 55261R108 | 8909 | 233216 | SH | DEF | 6 |
| MAF BANCORP INC | COM | 55261R108 | 3094 | 81000 | SH | DEF | 5 |
| MAF BANCORP INC | COM | 55261R108 | 88 | 2299 | SH | DEF | 2 |
| MAGELLAN MIDSTREAM PRTNRS LP | COM UNIT RP LP | 559080106 | 5474 | 113904 | SH | DEF | 11 |
| MAGELLAN PETE CORP | COM | 559091301 | 3 | 3000 | SH | DEF | 11 |
| MAGNA ENTMT CORP | CL A | 559211107 | 0 | 40 | SH | DEF | 13 |
| MAGNA ENTMT CORP | CL A | 559211107 | 1758 | 427800 | SH | DEF | 6 |
| MAGNA ENTMT CORP | CL A | 559211107 | 1209 | 288710 | SH | DEF | 6 |
| MAGNA ENTMT CORP | CL A | 559211107 | 4 | 1000 | SH | DEF | 11 |
| MAGNA INTL INC | CL A | 559222401 | 6 | 75 | SH | DEF | 11 |
| MAGNA INTL INC | CL A | 559222401 | 14565 | 204330 | SH | DEF | 13 |
| MAGNA INTL INC | CL A | 559222401 | 417 | 5775 | SH | DEF | 5 |
| MAGNUM HUNTER RES INC | COM PAR \$0.002 | 55972F203 | 695 | 87000 | SH | DEF | 3 |
| MAGNUM HUNTER RES INC | COM PAR \$0.002 | 55972F203 | 6 | 728 | SH | DEF | 11 |
| MAGUIRE PPTYS INC | COM | 559775101 | 1255 | 61200 | SH | DEF | 3 |
| MAGUIRE PPTYS INC | COM | 559775101 | 650 | 29800 | SH | DEF | 11 |
| MAGUIRE PPTYS INC | COM | 559775101 | 7 | 365 | SH | DEF | 10 |
| MAGYAR TAVKOZLESI RT | SPONSORED ADR | 559776109 | 2429 | 13000 | SH | DEF | 15 |
| MAIL-WELL INC | COM | 560321200 | 200 | 48458 | SH | DEF | 11 |
| MAIN STR BKS INC NEW | COM | 56034R102 | 15 | 586 | SH | DEF | 2 |
| MAINE & MARITIMES CORP | COM | 560377103 | 295 | 8200 | SH | DEF | 6 |
| MAINSOURCE FINANCIAL GP INC | COM | 56062Y102 | 71 | 2546 | SH | DEF | 11 |
| MAINSOURCE FINANCIAL GP INC | COM | 56062Y102 | 399 | 15385 | SH | DEF | 6 |
| MAIR HOLDINGS INC | COM | 560635104 | 6275 | 917579 | SH | DEF | 6 |
| MAJOR AUTOMOTIVE COS INC | COM | 560775108 | 1 | 1000 | SH | DEF | 11 |
| MANAGED HIGH INCOME PORTFOLI | COM | 56166C105 | 23 | 3300 | SH | DEF | 11 |
| MANAGED HIGH YIELD PLUS FD I | COM | 561911108 | 277 | 52906 | SH | DEF | 11 |
| MANAGED MUNS PORTFOLIO INC | COM | 561662107 | 42 | 3800 | SH | DEF | 11 |
| MANATRON INC | COM | 562048108 | 78 | 10000 | SH | DEF | 11 |
| MANDALAY RESORT GROUP | COM | 562567107 | 8144 | 205600 | SH | DEF | 3 |
| MANDALAY RESORT GROUP | COM | 562567107 | 6 | 150 | SH | DEF | 2 |
| MANDALAY RESORT GROUP | COM | 562567107 | 6508 | 164300 | SH | DEF | 7 |
| MANDALAY RESORT GROUP | COM | 562567107 | 390 | 9937 | SH | DEF | 11 |
| MANDALAY RESORT GROUP | COM | 562567107 | 99025 | 2500000 | SH | DEF | 9 |
| MANITOWOC INC | COM | 563571108 | 8170 | 374050 | SH | DEF | 6 |
| MANITOWOC INC | COM | 563571108 | 73 | 3375 | SH | DEF | 10 |
| MANITOWOC INC | COM | 563571108 | 15 | 700 | SH | DEF | 2 |
| MANNATECH INC | COM | 563771104 | 1 | 200 | SH | DEF | 11 |
| MANOR CARE INC NEW | COM | 564055101 | 41 | 1350 | SH | DEF | 2 |
| MANOR CARE INC NEW | COM | 564055101 | 200 | 6000 | SH | DEF | 11 |
| MANPOWER INC | COM | 56418H100 | 197 | 4252 | SH | DEF | 11 |
| MANPOWER INC | COM | 56418H100 | 3992 | 107600 | SH | DEF | 7 |
| MANPOWER INC | COM | 56418H100 | 59397 | 1601000 | SH | DEF | 9 |
| MANTECH INTL CORP | CL A | 564563104 | 210 | 8568 | SH | DEF | 11 |
| MANUFACTURED HOME CMNTYS INC | COM | 564682102 | 11 | 300 | SH | DEF | 11 |
| MANUFACTURED HOME CMNTYS INC | COM | 564682102 | 78 | 2000 | SH | DEF | 1 |
| MANUGISTICS GROUP INC | COM | 565011103 | 28 | 3800 | SH | DEF | 11 |

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| MANULIFE FINL CORP | COM | 56501R106 | 72 | 2500 | SH | DEF | 2 |
| MANULIFE FINL CORP | COM | 56501R106 | 148 | 4894 | SH | DEF | 11 |
| MANULIFE FINL CORP | COM | 56501R106 | 51679 | 1807937 | SH | DEF | 13 |
| MANULIFE FINL CORP | COM | 56501R106 | 526 | 18190 | SH | DEF | 3 |
| MAPICS INC | COM | 564910107 | 1 | 60 | SH | DEF | 11 |
| MAPINFO CORP | COM | 565105103 | 64 | 6975 | SH | DEF | 11 |
| MARATHON OIL CORP | COM | 565849106 | 7534 | 264350 | SH | DEF | 6 |
| MARATHON OIL CORP | COM | 565849106 | 91 | 3200 | SH | DEF | 2 |
| MARATHON OIL CORP | COM | 565849106 | 2713 | 91762 | SH | DEF | 11 |
| MARATHON OIL CORP | COM | 565849106 | 14184 | 497700 | SH | DEF | 3 |
| MARATHON OIL CORP | COM | 565849106 | 28 | 1000 | SH | DEF | 10 |
| MARCUS CORP | COM | 566330106 | 26 | 1769 | SH | DEF | 11 |
| MARIMBA INC | COM | 56781Q109 | 43 | 9000 | SH | DEF | 11 |
| MARINEMAX INC | COM | 567908108 | 2774 | 191200 | SH | DEF | 6 |
| MARKEK CORP | COM | 570535104 | 282 | 1057 | SH | DEF | 10 |
| MARKEK CORP | COM | 570535104 | 151 | 600 | SH | DEF | 11 |
| MARKET 2000+ HOLDRS TR | DEPOSITARY RCT | 57059Y204 | 137 | 2700 | SH | DEF | 11 |
| MARKWEST ENERGY PARTNERS L P | UNIT LTD PARTN | 570759100 | 261 | 7025 | SH | DEF | 11 |
| MARLTON TECHNOLOGIES INC | COM | 571263102 | 0 | 250 | SH | DEF | 11 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 9 | 200 | SH | DEF | 10 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 1698 | 39299 | SH | DEF | 11 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 647 | 13600 | SH | DEF | 1 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 5178 | 108760 | SH | DEF | 3 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 2210 | 46409 | SH | DEF | 8 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 370 | 7772 | SH | DEF | 2 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 3261 | 76282 | SH | DEF | 11 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 565 | 11873 | SH | DEF | 10 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 15 | 315 | SH | DEF | 4 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 181 | 5065 | SH | DEF | 11 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 1692 | 53675 | SH | DEF | 1 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 68 | 2170 | SH | DEF | 6 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 559 | 17750 | SH | DEF | 2 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 63 | 1300 | SH | DEF | 11 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 9912 | 188330 | SH | DEF | 3 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 69 | 1311 | SH | DEF | 10 |
| MARTEN TRANS LTD | COM | 573075108 | 105 | 4040 | SH | DEF | 11 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 2 | 200 | SH | DEF | 11 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 9 | 1000 | SH | DEF | 2 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 130 | 3575 | SH | DEF | 4 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 431 | 10525 | SH | DEF | 11 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 36 | 1000 | SH | DEF | 10 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 9779 | 268280 | SH | DEF | 6 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 567 | 15565 | SH | DEF | 2 |
| MARTIN MIDSTREAM PRTRNS L P | UNIT L P INT | 573331105 | 26 | 900 | SH | DEF | 11 |
| MARVEL ENTERPRISES INC | COM | 57383M108 | 34 | 1150 | SH | DEF | 11 |
| MARVEL ENTERPRISES INC | COM | 57383M108 | 883 | 39680 | SH | DEF | 3 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 285 | 6505 | SH | DEF | 11 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 10793 | 285670 | SH | DEF | 3 |
| MASCO CORP | COM | 574599106 | 105 | 4309 | SH | DEF | 10 |
| MASCO CORP | COM | 574599106 | 16793 | 685970 | SH | DEF | 3 |
| MASCO CORP | COM | 574599106 | 2481 | 90203 | SH | DEF | 11 |
| MASCO CORP | COM | 574599106 | 4 | 150 | SH | DEF | 6 |
| MASCO CORP | COM | 574599106 | 286 | 11684 | SH | DEF | 2 |
| MASONITE INTL CORP | COM | 575384102 | 13891 | 597400 | SH | DEF | 13 |
| MASSBANK CORP READ MASS | COM | 576152102 | 24 | 600 | SH | DEF | 11 |
| MASSBANK CORP READ MASS | COM | 576152102 | 44 | 1200 | SH | DEF | 1 |
| MASSEY ENERGY CORP | COM | 576206106 | 720 | 51768 | SH | DEF | 11 |
| MASSMUTUAL CORPORATE INVS IN | COM | 576292106 | 426 | 18542 | SH | DEF | 11 |
| MASSMUTUAL PARTN INVS | SH BEN INT | 576299101 | 68 | 6400 | SH | DEF | 11 |
| MASTEC INC | COM | 576323109 | 33 | 2595 | SH | DEF | 11 |
| MATRIA HEALTHCARE INC | COM NEW | 576817209 | 0 | 0 | SH | DEF | 11 |
| MATRITECH INC | COM | 576818108 | 1 | 300 | SH | DEF | 11 |

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| MATRIX BANCORP INC | COM | 576819106 | 577 | 63600 | SH | DEF | 6 |
| MATRIX INITIATIVES INC | COM | 57685L105 | 34 | 2400 | SH | DEF | 11 |
| MATSUSHITA ELEC INDL | ADR | 576879209 | 38 | 3150 | SH | DEF | 2 |
| MATTEL INC | COM | 577081102 | 379 | 19583 | SH | DEF | 11 |
| MATTEL INC | COM | 577081102 | 49 | 2596 | SH | DEF | 2 |
| MATTEL INC | COM | 577081102 | 42 | 2212 | SH | DEF | 10 |
| MATTEL INC | COM | 577081102 | 14 | 747 | SH | DEF | 1 |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 43 | 3000 | SH | DEF | 11 |
| MAVERICK TUBE CORP | COM | 577914104 | 51 | 3000 | SH | DEF | 11 |
| MAVERICK TUBE CORP | COM | 577914104 | 228 | 10900 | SH | DEF | 13 |
| MAX RE CAPITAL LTD HAMILTON | SHS | G6052F103 | 1193 | 70100 | SH | DEF | 3 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 219 | 5550 | SH | DEF | 5 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 265 | 5336 | SH | DEF | 11 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 12 | 315 | SH | DEF | 10 |
| MAXIMUS INC | COM | 577933104 | 1557 | 45200 | SH | DEF | 3 |
| MAXIMUS INC | COM | 577933104 | 88 | 2520 | SH | DEF | 11 |
| MAXIMUS INC | COM | 577933104 | 62 | 1800 | SH | DEF | 6 |
| MAXTOR CORP | COM NEW | 577729205 | 14 | 1032 | SH | DEF | 11 |
| MAXTOR CORP | COM NEW | 577729205 | 9140 | 751050 | SH | DEF | 3 |
| MAXTOR CORP | COM NEW | 577729205 | 33 | 2750 | SH | DEF | 10 |
| MAXTOR CORP | COM NEW | 577729205 | 71 | 5830 | SH | DEF | 4 |
| MAXWELL SHOE INC | CL A | 577766108 | 2186 | 152350 | SH | DEF | 6 |
| MAXWELL TECHNOLOGIES INC | COM | 577767106 | 2 | 225 | SH | DEF | 11 |
| MAY DEPT STORES CO | COM | 577778103 | 413 | 16785 | SH | DEF | 5 |
| MAY DEPT STORES CO | COM | 577778103 | 1806 | 64582 | SH | DEF | 11 |
| MAY DEPT STORES CO | COM | 577778103 | 43 | 1750 | SH | DEF | 10 |
| MAY DEPT STORES CO | COM | 577778103 | 17489 | 710083 | SH | DEF | 6 |
| MAY DEPT STORES CO | COM | 577778103 | 299 | 12143 | SH | DEF | 2 |
| MAY DEPT STORES CO | COM | 577778103 | 1143 | 46414 | SH | DEF | 8 |
| MAY DEPT STORES CO | COM | 577778103 | 4537 | 184200 | SH | DEF | 9 |
| MAYTAG CORP | COM | 578592107 | 12693 | 508340 | SH | DEF | 6 |
| MAYTAG CORP | COM | 578592107 | 287 | 11310 | SH | DEF | 11 |
| MAYTAG CORP | COM | 578592107 | 124 | 4980 | SH | DEF | 2 |
| MB FINANCIAL INC NEW | COM | 55264U108 | 8288 | 186660 | SH | DEF | 3 |
| MB FINANCIAL INC NEW | COM | 55264U108 | 189 | 4000 | SH | DEF | 11 |
| MBIA CAP CLAYMORE MNG DUR IN | COM | 55266X100 | 27 | 1800 | SH | DEF | 11 |
| MBIA INC | COM | 55262C100 | 399 | 7260 | SH | DEF | 2 |
| MBIA INC | COM | 55262C100 | 459 | 8349 | SH | DEF | 1 |
| MBIA INC | COM | 55262C100 | 2576 | 54206 | SH | DEF | 8 |
| MBIA INC | COM | 55262C100 | 362 | 6071 | SH | DEF | 11 |
| MBIA INC | COM | 55262C100 | 58 | 1062 | SH | DEF | 10 |
| MBIA INC | COM | 55262C100 | 14 | 260 | SH | DEF | 6 |
| MBNA CORP | COM | 55262L100 | 736 | 32300 | SH | DEF | 6 |
| MBNA CORP | COM | 55262L100 | 10547 | 462580 | SH | DEF | 3 |
| MBNA CORP | COM | 55262L100 | 474 | 20784 | SH | DEF | 10 |
| MBNA CORP | COM | 55262L100 | 1115 | 48903 | SH | DEF | 5 |
| MBNA CORP | COM | 55262L100 | 9206 | 371961 | SH | DEF | 11 |
| MBNA CORP | COM | 55262L100 | 24 | 780 | SH | DEF | 13 |
| MBNA CORP | COM | 55262L100 | 2608 | 114367 | SH | DEF | 2 |
| MBNA CORP | COM | 552621100 | 34 | 1501 | SH | DEF | 4 |
| MBT FINL CORP | COM | 578877102 | 1232 | 78997 | SH | DEF | 6 |
| MCCLATCHY CO | CL A | 579489105 | 906 | 14010 | SH | DEF | 11 |
| MCCLATCHY CO | CL A | 579489105 | 1718 | 28890 | SH | DEF | 3 |
| MCCLATCHY CO | CL A | 579489105 | 12 | 200 | SH | DEF | 10 |
| MCCLATCHY CO | CL A | 579489105 | 59 | 1000 | SH | DEF | 4 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 5302 | 178877 | SH | DEF | 11 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 225 | 8196 | SH | DEF | 10 |
| MCCORMICK & CO INC | COM VTG | 579780107 | 744 | 25072 | SH | DEF | 11 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 977 | 35641 | SH | DEF | 8 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 19392 | 707204 | SH | DEF | 2 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 8029 | 292800 | SH | DEF | 1 |
| MCDATA CORP | CL A | 580031201 | 12 | 1134 | SH | DEF | 11 |

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|-----------------------------|------|-----------|--------|----------|----|-----|----|
| MCDATA CORP | CL B | 580031102 | 51 | 5000 | SH | DEF | 11 |
| MCDATA CORP | CL A | 580031201 | 0 | 5 | SH | DEF | 2 |
| MCDERMOTT INTL INC | COM | 580037109 | 2 | 300 | SH | DEF | 11 |
| MCDERMOTT INTL INC | COM | 580037109 | 791 | 138450 | SH | DEF | 3 |
| MCDONALDS CORP | COM | 580135101 | 263 | 11190 | SH | DEF | 5 |
| MCDONALDS CORP | COM | 580135101 | 3380 | 143595 | SH | DEF | 3 |
| MCDONALDS CORP | COM | 580135101 | 8246 | 329691 | SH | DEF | 11 |
| MCDONALDS CORP | COM | 580135101 | 420 | 17824 | SH | DEF | 10 |
| MCDONALDS CORP | COM | 580135101 | 22795 | 964160 | SH | DEF | 6 |
| MCDONALDS CORP | COM | 580135101 | 8342 | 354367 | SH | DEF | 2 |
| MCDONALDS CORP | COM | 580135101 | 13 | 400 | SH | DEF | 13 |
| MCDONALDS CORP | COM | 580135101 | 14 | 600 | SH | DEF | 4 |
| MCDONALDS CORP | COM | 580135101 | 1732 | 73571 | SH | DEF | 8 |
| MCG CAPITAL CORP | COM | 58047P107 | 193 | 11000 | SH | DEF | 11 |
| MCGRATH RENTCORP | COM | 580589109 | 1520 | 54300 | SH | DEF | 6 |
| MCGRATH RENTCORP | COM | 580589109 | 48 | 1700 | SH | DEF | 11 |
| MCGRAW HILL COS INC | COM | 580645109 | 1534 | 24686 | SH | DEF | 3 |
| MCGRAW HILL COS INC | COM | 580645109 | 554 | 8272 | SH | DEF | 11 |
| MCGRAW HILL COS INC | COM | 580645109 | 50 | 800 | SH | DEF | 4 |
| MCGRAW HILL COS INC | COM | 580645109 | 3486 | 56112 | SH | DEF | 2 |
| MCGRAW HILL COS INC | COM | 580645109 | 186 | 3000 | SH | DEF | 1 |
| MCGRAW HILL COS INC | COM | 580645109 | 350 | 5640 | SH | DEF | 8 |
| MCKESSON CORP | COM | 58155Q103 | 236838 | 7114400 | SH | DEF | 7 |
| MCKESSON CORP | COM | 58155Q103 | 203 | 6100 | SH | DEF | 10 |
| MCKESSON CORP | COM | 58155Q103 | 21491 | 645570 | SH | DEF | 3 |
| MCKESSON CORP | COM | 58155Q103 | 4536 | 149843 | SH | DEF | 11 |
| MCKESSON CORP | COM | 58155Q103 | 9 | 200 | SH | DEF | 13 |
| MCKESSON CORP | COM | 58155Q103 | 429882 | 12913235 | SH | DEF | 9 |
| MCKESSON CORP | COM | 58155Q103 | 174 | 5240 | SH | DEF | 6 |
| MCKESSON CORP | COM | 58155Q103 | 43 | 1288 | SH | DEF | 2 |
| MCLEODUSA INC | CL A | 582266706 | 24 | 20469 | SH | DEF | 11 |
| MCMORAN EXPLORATION CO | COM | 582411104 | 35 | 2328 | SH | DEF | 11 |
| MCRAE INDS INC | CL A | 582757209 | 4 | 400 | SH | DEF | 11 |
| MDS INC | COM | 55269P302 | 13209 | 988620 | SH | DEF | 13 |
| MDU RES GROUP INC | COM | 552690109 | 61 | 1800 | SH | DEF | 2 |
| MDU RES GROUP INC | COM | 552690109 | 17 | 500 | SH | DEF | 10 |
| MDU RES GROUP INC | COM | 552690109 | 272 | 12028 | SH | DEF | 11 |
| MDU RES GROUP INC | COM | 552690109 | 4493 | 133000 | SH | DEF | 3 |
| MEADE INSTRUMENTS CORP | COM | 583062104 | 75 | 20100 | SH | DEF | 11 |
| MEADWESTVACO CORP | COM | 583334107 | 1644 | 64330 | SH | DEF | 6 |
| MEADWESTVACO CORP | COM | 583334107 | 144 | 5550 | SH | DEF | 11 |
| MEADWESTVACO CORP | COM | 583334107 | 719 | 28192 | SH | DEF | 2 |
| MEADWESTVACO CORP | COM | 583334107 | 858 | 33657 | SH | DEF | 5 |
| MEASUREMENT SPECIALTIES INC | COM | 583421102 | 14 | 1000 | SH | DEF | 2 |
| MEASUREMENT SPECIALTIES INC | COM | 583421102 | 2373 | 175800 | SH | DEF | 3 |
| MECHANICAL TECHNOLOGY INC | COM | 583538103 | 220 | 33715 | SH | DEF | 11 |
| MED-DESIGN CORP | COM | 583926100 | 10 | 2650 | SH | DEF | 11 |
| MEDAMICUS INC | COM | 584027106 | 3 | 200 | SH | DEF | 11 |
| MEDAREX INC | COM | 583916101 | 71 | 9900 | SH | DEF | 11 |
| MEDCATH CORP | COM | 58404W109 | 11 | 1000 | SH | DEF | 11 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 154 | 5925 | SH | DEF | 10 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 7642 | 294734 | SH | DEF | 3 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 112 | 4302 | SH | DEF | 1 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 1239 | 47796 | SH | DEF | 6 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405u102 | 10498 | 404873 | SH | DEF | 4 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 783 | 30201 | SH | DEF | 2 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 4077 | 157212 | SH | DEF | 5 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 5748 | 173123 | SH | DEF | 11 |
| MEDIA GEN INC | CL A | 584404107 | 13 | 215 | SH | DEF | 10 |
| MEDIA GEN INC | CL A | 584404107 | 2340 | 38300 | SH | DEF | 3 |
| MEDIA GEN INC | CL A | 584404107 | 1698 | 25715 | SH | DEF | 11 |
| MEDIA GEN INC | CL A | 584404107 | 49 | 800 | SH | DEF | 2 |

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|------------------------------|-----------------|-----------|-------|---------|----|-----|----|
| MEDICAL STAFFING NETWK HLDGS | COM | 58463F104 | 270 | 34700 | SH | DEF | 11 |
| MEDICAL TECHNOLOGY SYS INC | COM PAR \$.01NW | 58462R802 | 2 | 400 | SH | DEF | 11 |
| MEDICINES CO | COM | 584688105 | 2271 | 87530 | SH | DEF | 3 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 402 | 6342 | SH | DEF | 11 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 12 | 200 | SH | DEF | 10 |
| MEDIFAST INC | COM | 58470H101 | 8 | 500 | SH | DEF | 11 |
| MEDIMMUNE INC | COM | 584699102 | 2175 | 65890 | SH | DEF | 2 |
| MEDIMMUNE INC | COM | 584699102 | 49 | 1475 | SH | DEF | 10 |
| MEDIMMUNE INC | COM | 584699102 | 1453 | 54485 | SH | DEF | 11 |
| MEDIMMUNE INC | COM | 584699102 | 45 | 1350 | SH | DEF | 4 |
| MEDIS TECHNOLOGIES LTD | COM | 58500P107 | 23 | 2430 | SH | DEF | 11 |
| MEDQUIST INC | COM | 584949101 | 5877 | 302235 | SH | DEF | 6 |
| MEDTRONIC INC | COM | 585055106 | 1 | 20 | SH | DEF | 6 |
| MEDTRONIC INC | COM | 585055106 | 33799 | 720349 | SH | DEF | 1 |
| MEDTRONIC INC | COM | 585055106 | 1973 | 42056 | SH | DEF | 5 |
| MEDTRONIC INC | COM | 585055106 | 6876 | 146544 | SH | DEF | 3 |
| MEDTRONIC INC | COM | 585055106 | 3165 | 67464 | SH | DEF | 10 |
| MEDTRONIC INC | COM | 585055106 | 7515 | 164912 | SH | DEF | 11 |
| MEDTRONIC INC | COM | 585055106 | 61 | 1310 | SH | DEF | 4 |
| MEDTRONIC INC | COM | 585055106 | 21544 | 459172 | SH | DEF | 2 |
| MELLON FINL CORP | COM | 58551A108 | 4 | 134 | SH | DEF | 6 |
| MELLON FINL CORP | COM | 58551A108 | 5748 | 190694 | SH | DEF | 8 |
| MELLON FINL CORP | COM | 58551A108 | 11065 | 367104 | SH | DEF | 2 |
| MELLON FINL CORP | COM | 58551A108 | 380 | 12600 | SH | DEF | 1 |
| MELLON FINL CORP | COM | 58551A108 | 466 | 15450 | SH | DEF | 5 |
| MELLON FINL CORP | COM | 58551A108 | 452 | 15000 | SH | DEF | 10 |
| MELLON FINL CORP | COM | 58551A108 | 457 | 15156 | SH | DEF | 4 |
| MELLON FINL CORP | COM | 58551A108 | 1878 | 62857 | SH | DEF | 11 |
| MEMBERWORKS INC | COM | 586002107 | 11723 | 369940 | SH | DEF | 3 |
| MENS WEARHOUSE INC | COM | 587118100 | 18036 | 703140 | SH | DEF | 3 |
| MENTOR CORP MINN | COM | 587188103 | 310 | 15295 | SH | DEF | 11 |
| MENTOR GRAPHICS CORP | COM | 587200106 | 21377 | 1215280 | SH | DEF | 3 |
| MENTOR GRAPHICS CORP | COM | 587200106 | 238 | 14183 | SH | DEF | 11 |
| MERCANTILE BANK CORP | COM | 587376104 | 1742 | 52470 | SH | DEF | 3 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 9178 | 216620 | SH | DEF | 11 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 98 | 2450 | SH | DEF | 10 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 144 | 3600 | SH | DEF | 2 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 3679 | 91975 | SH | DEF | 1 |
| MERCHANTS BANCSHARES | COM | 588448100 | 1444 | 51050 | SH | DEF | 6 |
| MERCK & CO INC | COM | 589331107 | 33435 | 660501 | SH | DEF | 3 |
| MERCK & CO INC | COM | 589331107 | 9355 | 184804 | SH | DEF | 4 |
| MERCK & CO INC | COM | 589331107 | 27087 | 534435 | SH | DEF | 6 |
| MERCK & CO INC | COM | 589331107 | 2507 | 49527 | SH | DEF | 10 |
| MERCK & CO INC | COM | 589331107 | 7969 | 157436 | SH | DEF | 5 |
| MERCK & CO INC | COM | 589331107 | 6226 | 123000 | SH | DEF | 9 |
| MERCK & CO INC | COM | 589331107 | 2263 | 44702 | SH | DEF | 8 |
| MERCK & CO INC | COM | 589331107 | 12303 | 179980 | SH | DEF | 13 |
| MERCK & CO INC | COM | 589331107 | 22607 | 446596 | SH | DEF | 2 |
| MERCK & CO INC | COM | 589331107 | 8919 | 176200 | SH | DEF | 1 |
| MERCK & CO INC | COM | 589331107 | 29458 | 665718 | SH | DEF | 11 |
| MERCURY COMPUTER SYS | COM | 589378108 | 24 | 1100 | SH | DEF | 11 |
| MERCURY GENL CORP NEW | COM | 589400100 | 119 | 2500 | SH | DEF | 11 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 877 | 18887 | SH | DEF | 11 |
| MEREDITH CORP | COM | 589433101 | 44 | 900 | SH | DEF | 11 |
| MEREDITH CORP | COM | 589433101 | 9799 | 212240 | SH | DEF | 3 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 22 | 2173 | SH | DEF | 2 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 2 | 166 | SH | DEF | 11 |
| MERIDIAN GOLD INC | COM | 589975101 | 29 | 2300 | SH | DEF | 11 |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 28 | 7000 | SH | DEF | 11 |
| MERISEL INC | COM PAR \$.01 | 589849306 | 1 | 100 | SH | DEF | 11 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 10 | 1400 | SH | DEF | 2 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 134 | 19547 | SH | DEF | 11 |

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|------------------------------|--------------|-----------|--------|----------|----|-----|----|
| MERIT MED SYS INC | COM | 589889104 | 1788 | 80909 | SH | DEF | 3 |
| MERITAGE CORP | COM | 59001A102 | 9179 | 194260 | SH | DEF | 3 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 7467 | 139490 | SH | DEF | 3 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 20 | 370 | SH | DEF | 4 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 25402 | 474539 | SH | DEF | 6 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1872 | 31620 | SH | DEF | 11 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1692 | 31617 | SH | DEF | 8 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 529 | 9890 | SH | DEF | 2 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 155 | 2900 | SH | DEF | 10 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 2693 | 37250 | SH | DEF | 13 |
| MESA AIR GROUP INC | COM | 590479101 | 11794 | 1060570 | SH | DEF | 3 |
| MESA AIR GROUP INC | COM | 590479101 | 72 | 6500 | SH | DEF | 2 |
| MESA LABS INC | COM | 59064R109 | 238 | 26400 | SH | DEF | 6 |
| MESA RTY TR | UNIT BEN INT | 590660106 | 93 | 1750 | SH | DEF | 11 |
| MET PRO CORP | COM | 590876306 | 31 | 2132 | SH | DEF | 11 |
| METASOLV INC | COM | 59139P104 | 23 | 10500 | SH | DEF | 5 |
| METASOLV INC | COM | 59139P104 | 1 | 447 | SH | DEF | 11 |
| METHODE ELECTRS INC | CL A | 591520200 | 3903 | 331350 | SH | DEF | 3 |
| METHODE ELECTRS INC | CL A | 591520200 | 60 | 5030 | SH | DEF | 11 |
| METLIFE INC | COM | 59156R108 | 14879 | 530450 | SH | DEF | 3 |
| METLIFE INC | COM | 59156R108 | 167 | 5943 | SH | DEF | 10 |
| METLIFE INC | COM | 59156R108 | 574 | 20474 | SH | DEF | 5 |
| METLIFE INC | COM | 59156R108 | 2409 | 76708 | SH | DEF | 11 |
| METLIFE INC | COM | 59156R108 | 21365 | 761685 | SH | DEF | 6 |
| METRIS COS INC | COM | 591598107 | 4 | 900 | SH | DEF | 11 |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 10 | 600 | SH | DEF | 11 |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 5 | 330 | SH | DEF | 6 |
| METRO ONE TELECOMMUNICATIONS | COM | 59163f105 | 52 | 15000 | SH | DEF | 4 |
| METRO ONE TELECOMMUNICATIONS | COM | 59163F105 | 1041 | 298300 | SH | DEF | 6 |
| METROCORP BANCSHARES INC | COM | 591650106 | 46 | 3507 | SH | DEF | 11 |
| METROLOGIC INSTRS INC | COM | 591676101 | 139 | 5950 | SH | DEF | 11 |
| METROLOGIC INSTRS INC | COM | 591676101 | 5594 | 155380 | SH | DEF | 3 |
| METRON TECHNOLOGY N V | ORD | N5665B105 | 2 | 500 | SH | DEF | 11 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 5 | 150 | SH | DEF | 2 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 21 | 540 | SH | DEF | 11 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 4131 | 114362 | SH | DEF | 6 |
| MEXICO EQUITY & INCOME FD | COM | 592834105 | 10 | 1055 | SH | DEF | 11 |
| MEXICO FD INC | COM | 592835102 | 24 | 1544 | SH | DEF | 11 |
| MFA MTG INVTS INC | COM | 55272X102 | 1895 | 197979 | SH | DEF | 11 |
| MFA MTG INVTS INC | COM | 55272X102 | 60 | 6300 | SH | DEF | 10 |
| MFS CHARTER INCOME TR | SH BEN INT | 552727109 | 383 | 44172 | SH | DEF | 11 |
| MFS GOVT MKTS INCOME TR | SH BEN INT | 552939100 | 193 | 28642 | SH | DEF | 11 |
| MFS INTER INCOME TR | SH BEN INT | 55273C107 | 733 | 106374 | SH | DEF | 11 |
| MFS MULTIMARKET INCOME TR | SH BEN INT | 552737108 | 135 | 21133 | SH | DEF | 11 |
| MFS MUN INCOME TR | SH BEN INT | 552738106 | 414 | 55331 | SH | DEF | 11 |
| MGE ENERGY INC | COM | 55277P104 | 14 | 450 | SH | DEF | 10 |
| MGI PHARMA INC | COM | 552880106 | 101 | 2700 | SH | DEF | 11 |
| MGI PHARMA INC | COM | 552880106 | 4489 | 116270 | SH | DEF | 3 |
| MGIC INVT CORP WIS | COM | 552848103 | 598 | 8500 | SH | DEF | 13 |
| MGIC INVT CORP WIS | COM | 552848103 | 1388 | 27054 | SH | DEF | 11 |
| MGIC INVT CORP WIS | COM | 552848103 | 557242 | 10701793 | SH | DEF | 9 |
| MGIC INVT CORP WIS | COM | 552848103 | 47 | 900 | SH | DEF | 2 |
| MGIC INVT CORP WIS | COM | 552848103 | 288989 | 5550000 | SH | DEF | 7 |
| MGIC INVT CORP WIS | COM | 552848103 | 14271 | 274070 | SH | DEF | 6 |
| MGIC INVT CORP WIS | COM | 552848103 | 78 | 1500 | SH | DEF | 10 |
| MGM MIRAGE | COM | 552953101 | 5 | 100 | SH | DEF | 13 |
| MGM MIRAGE | COM | 552953101 | 7 | 200 | SH | DEF | 6 |
| MGM MIRAGE | COM | 552953101 | 586 | 16513 | SH | DEF | 11 |
| MGM MIRAGE | COM | 552953101 | 245 | 6700 | SH | DEF | 5 |
| MGM MIRAGE | COM | 552953101 | 29 | 800 | SH | DEF | 4 |
| MI DEVS INC | CL A SUB VTG | 55304X104 | 1 | 37 | SH | DEF | 11 |
| MICHAELS STORES INC | COM | 594087108 | 198 | 4175 | SH | DEF | 11 |

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|------------------------------|------------|-----------|-------|---------|----|-----|----|
| MICRO THERAPEUTICS INC | COM | 59500W100 | 2 | 500 | SH | DEF | 11 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 21 | 650 | SH | DEF | 11 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 26 | 1088 | SH | DEF | 2 |
| MICROMUSE INC | COM | 595094103 | 18 | 2200 | SH | DEF | 11 |
| MICROMUSE INC | COM | 595094103 | 1981 | 242180 | SH | DEF | 3 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 95 | 7095 | SH | DEF | 4 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 179 | 12448 | SH | DEF | 11 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 3164 | 235760 | SH | DEF | 6 |
| MICROS SYS INC | COM | 594901100 | 12047 | 355170 | SH | DEF | 3 |
| MICROS SYS INC | COM | 594901100 | 508 | 12550 | SH | DEF | 11 |
| MICROSEMI CORP | COM | 595137100 | 64 | 3100 | SH | DEF | 11 |
| MICROSOFT CORP | COM | 594918104 | 37424 | 1346661 | SH | DEF | 2 |
| MICROSOFT CORP | COM | 594918104 | 18729 | 673714 | SH | DEF | 4 |
| MICROSOFT CORP | COM | 594918104 | 13440 | 482786 | SH | DEF | 6 |
| MICROSOFT CORP | COM | 594918104 | 5854 | 210585 | SH | DEF | 10 |
| MICROSOFT CORP | COM | 594918104 | 12880 | 463309 | SH | DEF | 5 |
| MICROSOFT CORP | COM | 594918104 | 31244 | 1194805 | SH | DEF | 11 |
| MICROSOFT CORP | COM | 594918104 | 23205 | 835000 | SH | DEF | 9 |
| MICROSOFT CORP | COM | 594918104 | 38495 | 1384702 | SH | DEF | 1 |
| MICROSOFT CORP | COM | 594918104 | 4232 | 152219 | SH | DEF | 8 |
| MICROSOFT CORP | COM | 594918104 | 11398 | 305470 | SH | DEF | 13 |
| MICROSOFT CORP | COM | 594918104 | 74491 | 2679522 | SH | DEF | 3 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 37 | 800 | SH | DEF | 2 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 10 | 175 | SH | DEF | 11 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 1462 | 31800 | SH | DEF | 3 |
| MID ATLANTIC MED SVCS INC | COM | 59523C107 | 22384 | 435230 | SH | DEF | 3 |
| MID ATLANTIC MED SVCS INC | COM | 59523C107 | 3119 | 53408 | SH | DEF | 11 |
| MID PENN BANCORP INC | COM | 59540G107 | 230 | 9504 | SH | DEF | 11 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 1954 | 62214 | SH | DEF | 11 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 2879 | 95400 | SH | DEF | 3 |
| MID-ATLANTIC RLTY TR | SH BEN INT | 595232109 | 654 | 31132 | SH | DEF | 10 |
| MID-STATE BANCSHARES | COM | 595440108 | 90 | 4000 | SH | DEF | 3 |
| MID-STATE BANCSHARES | COM | 595440108 | 70 | 3100 | SH | DEF | 1 |
| MIDAS GROUP INC | COM | 595626102 | 1 | 77 | SH | DEF | 11 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 38 | 300 | SH | DEF | 13 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 1110 | 11045 | SH | DEF | 11 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 110 | 1175 | SH | DEF | 2 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 156 | 1675 | SH | DEF | 10 |
| MIDDLEBURG FINANCIAL CORP | COM | 596094102 | 1142 | 28380 | SH | DEF | 11 |
| MIDDLESEX WATER CO | COM | 596680108 | 235 | 9037 | SH | DEF | 11 |
| MIDLAND CO | COM | 597486109 | 176 | 8300 | SH | DEF | 6 |
| MIDSOUTH BANCORP INC | COM | 598039105 | 49 | 1515 | SH | DEF | 11 |
| MIDWAY GAMES INC | COM | 598148104 | 1 | 500 | SH | DEF | 11 |
| MILACRON INC | COM | 598709103 | 52 | 22401 | SH | DEF | 2 |
| MILACRON INC | COM | 598709103 | 1 | 300 | SH | DEF | 11 |
| MILLEA HOLDINGS INC | ADR | 60032R106 | 11733 | 206456 | SH | DEF | 6 |
| MILLENNIUM BANKSHARES CORP | COM | 60037B106 | 36 | 5000 | SH | DEF | 11 |
| MILLENNIUM CELL INC | COM | 60038B105 | 423 | 127000 | SH | DEF | 11 |
| MILLENNIUM CHEMICALS INC | COM | 599903101 | 66 | 6612 | SH | DEF | 11 |
| MILLENNIUM CHEMICALS INC | COM | 599903101 | | 14 | SH | DEF | 1 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 91 | 5900 | SH | DEF | 4 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 63 | 4100 | SH | DEF | 2 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 767 | 48192 | SH | DEF | 11 |
| MILLER HERMAN INC | COM | 600544100 | 16 | 700 | SH | DEF | 11 |
| MILLER HERMAN INC | COM | 600544100 | 6 | 275 | SH | DEF | 10 |
| MILLER HERMAN INC | COM | 600544100 | 100 | 4400 | SH | DEF | 2 |
| MILLICOM INTL CELLULAR S A | SHS NEW | L6388F110 | 2 | 28 | SH | DEF | 11 |
| MILLICOM INTL CELLULAR S A | SHS NEW | L6388F110 | 2523 | 56000 | SH | DEF | 3 |
| MILLIPORE CORP | COM | 601073109 | 96 | 2200 | SH | DEF | 11 |
| MILLS CORP | COM | 601148109 | 59 | 1500 | SH | DEF | 10 |
| MILLS CORP | COM | 601148109 | 2992 | 73345 | SH | DEF | 11 |
| MILLS CORP | COM | 601148109 | 25792 | 655440 | SH | DEF | 3 |

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|------------------------------|----------------|-----------|-------|---------|----|-----|----|
| MIM CORP | COM | 553044108 | 1994 | 265890 | SH | DEF | 6 |
| MINDSPEED TECHNOLOGIES INC | COM | 602682106 | 11 | 2054 | SH | DEF | 11 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 224 | 4100 | SH | DEF | 3 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 91 | 1605 | SH | DEF | 11 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 2043 | 37400 | SH | DEF | 6 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 1421 | 27910 | SH | DEF | 3 |
| MIPS TECHNOLOGIES INC | CL B | 604567206 | 0 | 35 | SH | DEF | 11 |
| MIRAMAR MINING CORP | COM | 60466E100 | 4 | 2000 | SH | DEF | 11 |
| MISONIX INC | COM | 604871103 | 14 | 3000 | SH | DEF | 11 |
| MISSION WEST PPTYS INC | COM | 605203108 | 22 | 1750 | SH | DEF | 11 |
| MITSUBISHI TOKYO FINL GROUP | SPONSORED ADR | 606816106 | 486 | 65370 | SH | DEF | 6 |
| MITY ENTERPRISES INC | COM | 606850105 | 486 | 37850 | SH | DEF | 6 |
| MKS INSTRUMENT INC | COM | 55306N104 | 26 | 1001 | SH | DEF | 11 |
| MOBILE MINI INC | COM | 60740F105 | 3202 | 164461 | SH | DEF | 6 |
| MOBILITY ELECTRONICS INC | COM | 60741U101 | 53 | 5500 | SH | DEF | 11 |
| MOBIUS MGMT SYSTEMS INC | COM | 606925105 | 3 | 200 | SH | DEF | 11 |
| MODINE MFG CO | COM | 607828100 | 6 | 270 | SH | DEF | 10 |
| MODINE MFG CO | COM | 607828100 | 3166 | 132290 | SH | DEF | 3 |
| MOHAWK INDS INC | COM | 608190104 | 1739 | 23465 | SH | DEF | 11 |
| MOHAWK INDS INC | COM | 608190104 | 159 | 2225 | SH | DEF | 4 |
| MOLECULAR DEVICES CORP | COM | 60851C107 | 239 | 13700 | SH | DEF | 3 |
| MOLEX INC | CL A | 608554200 | 37 | 1500 | SH | DEF | 1 |
| MOLEX INC | CL A | 608554200 | 301 | 12290 | SH | DEF | 2 |
| MOLEX INC | COM | 608554101 | 363 | 12701 | SH | DEF | 2 |
| MOLEX INC | CL A | 608554200 | 81 | 3053 | SH | DEF | 11 |
| MOLEX INC | CL A | 608554200 | 32 | 1308 | SH | DEF | 10 |
| MOLEX INC | COM | 608554101 | 36 | 1258 | SH | DEF | 10 |
| MOLEX INC | COM | 608554101 | 42 | 1340 | SH | DEF | 11 |
| MONACO COACH CORP | COM | 60886R103 | 213 | 12900 | SH | DEF | 6 |
| MONACO COACH CORP | COM | 60886R103 | 10 | 400 | SH | DEF | 11 |
| MONARCH CASINO & RESORT INC | COM | 609027107 | 1381 | 122129 | SH | DEF | 6 |
| MONARCH SERVICES INC | COM | 609176102 | 0 | 258 | SH | DEF | 11 |
| MONDAVI ROBERT CORP | CL A | 609200100 | 4 | 100 | SH | DEF | 11 |
| MONMOUTH REAL ESTATE INVT CO | CL A | 609720107 | 9 | 1000 | SH | DEF | 11 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 560 | 18996 | SH | DEF | 6 |
| MONSANTO CO NEW | COM | 61166W101 | 294 | 11735 | SH | DEF | 11 |
| MONSANTO CO NEW | COM | 61166W101 | 37 | 1555 | SH | DEF | 2 |
| MONSANTO CO NEW | COM | 61166W101 | 28942 | 1208920 | SH | DEF | 3 |
| MONSANTO CO NEW | COM | 61166W101 | 29 | 1200 | SH | DEF | 6 |
| MONSANTO CO NEW | COM | 61166W101 | 0 | 2 | SH | DEF | 10 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 15 | 600 | SH | DEF | 11 |
| MONTGOMERY STR INCOME SECS I | COM | 614115103 | 116 | 6400 | SH | DEF | 11 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 37 | 1125 | SH | DEF | 11 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 1154 | 38280 | SH | DEF | 3 |
| MONY GROUP INC | COM | 615337102 | 3 | 100 | SH | DEF | 6 |
| MONY GROUP INC | COM | 615337102 | 4 | 129 | SH | DEF | 11 |
| MOODYS CORP | COM | 615369105 | 645 | 11727 | SH | DEF | 2 |
| MOODYS CORP | COM | 615369105 | 77 | 1400 | SH | DEF | 4 |
| MOODYS CORP | COM | 615369105 | 317 | 5477 | SH | DEF | 11 |
| MOOG INC | CL A | 615394202 | 8911 | 227330 | SH | DEF | 3 |
| MOOG INC | CL A | 615394202 | 5193 | 132480 | SH | DEF | 6 |
| MOORE WALLACE INC | COM | 615857109 | 120 | 8380 | SH | DEF | 11 |
| MOORE WALLACE INC | COM | 615857109 | 10 | 700 | SH | DEF | 13 |
| MOORE WALLACE INC | COM | 615857109 | 9 | 622 | SH | DEF | 10 |
| MORGAN STANLEY | COM NEW | 617446448 | 3101 | 56524 | SH | DEF | 11 |
| MORGAN STANLEY | MUN INC OPP II | 61745P445 | 13 | 1700 | SH | DEF | 11 |
| MORGAN STANLEY | MUN PREM INCOM | 61745P429 | 9 | 1000 | SH | DEF | 11 |
| MORGAN STANLEY | COM NEW | 617446448 | 21213 | 420397 | SH | DEF | 6 |
| MORGAN STANLEY | INSD MUN TR | 61745P866 | 55 | 3833 | SH | DEF | 11 |
| MORGAN STANLEY | MUN INCM OPPTN | 61745P452 | 142 | 19500 | SH | DEF | 11 |
| MORGAN STANLEY | COM NEW | 617446448 | 1002 | 19850 | SH | DEF | 5 |
| MORGAN STANLEY | COM NEW | 617446448 | 452 | 8954 | SH | DEF | 2 |

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| MORGAN STANLEY | COM NEW | 617446448 | 11 | 227 | SH | DEF | 10 |
| MORGAN STANLEY | COM NEW | 617446448 | 87 | 1715 | SH | DEF | 4 |
| MORGAN STANLEY | COM NEW | 617446448 | 20738 | 410974 | SH | DEF | 3 |
| MORGAN STANLEY | INSD MUN INCM | 61745P791 | 116 | 7900 | SH | DEF | 11 |
| MORGAN STANLEY | MUN INCOME III | 61745P437 | 22 | 2500 | SH | DEF | 11 |
| MORGAN STANLEY | GOVT INCOME TR | 61745P106 | 18 | 2000 | SH | DEF | 11 |
| MORGAN STANLEY | QLT MUN INV TR | 61745P668 | 177 | 12470 | SH | DEF | 11 |
| MORGAN STANLEY | QUALT MUN INCM | 61745P734 | 93 | 6390 | SH | DEF | 11 |
| MORGAN STANLEY | QULTY MUN SECS | 61745P585 | 21 | 1500 | SH | DEF | 11 |
| MORGAN STANLEY | INSD MUN SECS | 61745P833 | 0 | 4 | SH | DEF | 11 |
| MORGAN STANLEY | INCOME SEC INC | 61745P874 | 5 | 295 | SH | DEF | 11 |
| MORGAN STANLEY ASIA PAC FD I | COM | 61744U106 | 35 | 3397 | SH | DEF | 11 |
| MORGAN STANLEY EMER MKTS DEB | COM | 61744H105 | 10 | 1050 | SH | DEF | 11 |
| MORGAN STANLEY EMER MKTS FD | COM | 61744G107 | 579 | 42100 | SH | DEF | 11 |
| MORGAN STANLEY EMER MKTS FD | COM | 61744G107 | 3690 | 327140 | SH | DEF | 5 |
| MORGAN STANLEY HIGH YIELD FD | COM | 61744M104 | 19 | 2976 | SH | DEF | 11 |
| MORGAN STANLEY INDIA INVS FD | COM | 61745C105 | 24 | 1200 | SH | DEF | 11 |
| MOSSIMO INC | COM | 619696107 | 1 | 150 | SH | DEF | 11 |
| MOTHERS WK INC | COM | 619903107 | 1674 | 54770 | SH | DEF | 3 |
| MOTHERS WK INC | COM | 619903107 | 279 | 9920 | SH | DEF | 11 |
| MOTOROLA INC | COM | 620076109 | 29 | 1800 | SH | DEF | 13 |
| MOTOROLA INC | COM | 620076109 | 1127 | 94344 | SH | DEF | 8 |
| MOTOROLA INC | COM | 620076109 | 3 | 239 | SH | DEF | 6 |
| MOTOROLA INC | EQTY UNIT 7% | 620076208 | 11 | 300 | SH | DEF | 4 |
| MOTOROLA INC | EQTY UNIT 7% | 620076208 | 54 | 1285 | SH | DEF | 11 |
| MOTOROLA INC | COM | 620076109 | 3572 | 264013 | SH | DEF | 11 |
| MOTOROLA INC | COM | 620076109 | 10227 | 855840 | SH | DEF | 3 |
| MOTOROLA INC | COM | 620076109 | 378 | 31603 | SH | DEF | 2 |
| MOTOROLA INC | EQTY UNIT 7% | 620076208 | 2765 | 54000 | SH | DEF | 13 |
| MOTOROLA INC | COM | 620076109 | 87 | 7275 | SH | DEF | 10 |
| MOVADO GROUP INC | COM | 624580106 | 2304 | 105200 | SH | DEF | 6 |
| MOVIE GALLERY INC | COM | 624581104 | 6 | 300 | SH | DEF | 11 |
| MOVIE GALLERY INC | COM | 624581104 | 10265 | 518950 | SH | DEF | 3 |
| MPS GROUP INC | COM | 553409103 | 1913 | 212500 | SH | DEF | 3 |
| MPS GROUP INC | COM | 553409103 | 16 | 1625 | SH | DEF | 11 |
| MRO SOFTWARE INC | COM | 55347W105 | 1884 | 138020 | SH | DEF | 3 |
| MRV COMMUNICATIONS INC | COM | 553477100 | 2 | 700 | SH | DEF | 11 |
| MSC INDL DIRECT INC | CL A | 553530106 | 21 | 1000 | SH | DEF | 3 |
| MSC SOFTWARE CORP | COM | 553531104 | 5 | 500 | SH | DEF | 11 |
| MSC SOFTWARE CORP | COM | 553531104 | 473 | 65700 | SH | DEF | 3 |
| MTC TECHNOLOGIES INC | COM | 55377A106 | 696 | 30000 | SH | DEF | |
| MTC TECHNOLOGIES INC | COM | 55377A106 | 10 | 350 | SH | DEF | 11 |
| MTS SYS CORP | COM | 553777103 | 239 | 15700 | SH | DEF | 3 |
| MUELLER INDS INC | COM | 624756102 | 34 | 1070 | SH | DEF | 11 |
| MULTI COLOR CORP | COM | 625383104 | 54 | 2250 | SH | DEF | 11 |
| MULTIMEDIA GAMES INC | COM | 625453105 | 8 | 200 | SH | DEF | 11 |
| MULTIMEDIA GAMES INC | COM | 625453105 | 6246 | 171650 | SH | DEF | 3 |
| MUNI INTER DURATION FD INC | COM | 62618U107 | 87 | 6000 | SH | DEF | 11 |
| MUNIASSETS FD INC | COM | 62618Q106 | 13 | 1159 | SH | DEF | 11 |
| MUNICIPAL ADVANTAGE FD INC | COM | 626189104 | 61 | 4500 | SH | DEF | 11 |
| MUNICIPAL HIGH INCOME FD INC | COM | 626214100 | 125 | 16300 | SH | DEF | 11 |
| MUNICIPAL MTG & EQUITY L L C | GROWTH SHS | 62624B101 | 280 | 11400 | SH | DEF | 3 |
| MUNICIPAL MTG & EQUITY L L C | GROWTH SHS | 62624B101 | 2736 | 115150 | SH | DEF | 11 |
| MUNIHANCED FD INC | COM | 626243109 | 460 | 43175 | SH | DEF | 11 |
| MUNIHOLDINGS INSD FD II INC | COM | 62625A102 | 39 | 3000 | SH | DEF | 11 |
| MUNIHOLDINGS INSD FD INC | COM | 625930102 | 26 | 2000 | SH | DEF | 11 |
| MUNIHOLDINGS N J INSD FD INC | COM | 625936109 | 28 | 2000 | SH | DEF | 11 |
| MUNIVEST FD INC | COM | 626295109 | 31 | 3420 | SH | DEF | 11 |
| MUNIYIELD CALIF FD INC | COM | 626296107 | 58 | 4100 | SH | DEF | 11 |
| MUNIYIELD CALIF INS FD | COM | 62629L104 | 7 | 483 | SH | DEF | 11 |
| MUNIYIELD FD INC | COM | 626299101 | 60 | 4516 | SH | DEF | 11 |
| MUNIYIELD INSD FD INC | COM | 62630E107 | 13 | 915 | SH | DEF | 11 |

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| MUNIYIELD N J FD INC | COM | 62630L101 | 14 | 1000 | SH | DEF | 11 |
| MUNIYIELD PA INSD FD | COM | 62630V109 | 6 | 400 | SH | DEF | 11 |
| MUNIYIELD QUALITY FD II | COM | 62630T104 | 10 | 804 | SH | DEF | 11 |
| MUNIYIELD QUALITY FD INC | COM | 626302103 | 11 | 750 | SH | DEF | 11 |
| MURPHY OIL CORP | COM | 626717102 | 1261 | 21384 | SH | DEF | 11 |
| MURPHY OIL CORP | COM | 626717102 | 12403 | 211110 | SH | DEF | 6 |
| MURPHY OIL CORP | COM | 626717102 | 29 | 498 | SH | DEF | 10 |
| MUTUALFIRST FINL INC | COM | 62845B104 | 12 | 465 | SH | DEF | 2 |
| MYERS INDS INC | COM | 628464109 | 1 | 145 | SH | DEF | 2 |
| MYERS INDS INC | COM | 628464109 | 4164 | 341318 | SH | DEF | 11 |
| MYKROLIS CORP | COM | 62852P103 | 3742 | 308200 | SH | DEF | 3 |
| MYKROLIS CORP | COM | 62852P103 | 16 | 1082 | SH | DEF | 11 |
| MYLAN LABS INC | COM | 628530107 | 48 | 1230 | SH | DEF | 10 |
| MYLAN LABS INC | COM | 628530107 | 1501 | 62150 | SH | DEF | 11 |
| MYLAN LABS INC | COM | 628530107 | 77 | 2000 | SH | DEF | 4 |
| MYLAN LABS INC | COM | 628530107 | 329 | 6300 | SH | DEF | 13 |
| MYLAN LABS INC | COM | 628530107 | 4411 | 114135 | SH | DEF | 3 |
| MYRIAD GENETICS INC | COM | 62855J104 | 32 | 2500 | SH | DEF | 11 |
| MYRIAD GENETICS INC | COM | 62855J104 | 14 | 1200 | SH | DEF | 2 |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 184 | 16700 | SH | DEF | 11 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 138 | 3640 | SH | DEF | 11 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 4466 | 119855 | SH | DEF | 2 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 50 | 1350 | SH | DEF | 10 |
| NACCO INDS INC | CL A | 629579103 | 36 | 500 | SH | DEF | 2 |
| NACCO INDS INC | CL A | 629579103 | 5668 | 76022 | SH | DEF | 6 |
| NACCO INDS INC | CL A | 629579103 | 27826 | 389171 | SH | DEF | 6 |
| NAM TAI ELECTRS INC | COM PAR \$0.02 | 629865205 | 16 | 450 | SH | DEF | 11 |
| NAM TAI ELECTRS INC | COM PAR \$0.02 | 629865205 | 1454 | 53610 | SH | DEF | 3 |
| NANOGEN INC | COM | 630075109 | 5 | 1500 | SH | DEF | 11 |
| NANOMETRICS INC | COM | 630077105 | 2 | 200 | SH | DEF | 11 |
| NANOPHASE TCHNOLOGIES CORP | COM | 630079101 | 29 | 4400 | SH | DEF | 11 |
| NAPRO BIOTHERAPUTICS INC | COM | 630795102 | 2 | 1000 | SH | DEF | 11 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 4 | 125 | SH | DEF | 4 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 231 | 7116 | SH | DEF | 10 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 3008 | 85509 | SH | DEF | 11 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 224 | 6900 | SH | DEF | 2 |
| NASH FINCH CO | COM | 631158102 | 560 | 36100 | SH | DEF | 3 |
| NATIONAL AUSTRALIA BK LTD | SPONSORED ADR | 632525408 | 414 | 3970 | SH | DEF | 2 |
| NATIONAL BANKSHARES INC VA | COM | 634865109 | 18 | 400 | SH | DEF | 11 |
| NATIONAL CITY CORP | COM | 635405103 | 1003 | 34073 | SH | DEF | 5 |
| NATIONAL CITY CORP | COM | 635405103 | 9 | 300 | SH | DEF | 6 |
| NATIONAL CITY CORP | COM | 635405103 | 24 | 800 | SH | DEF | 10 |
| NATIONAL CITY CORP | COM | 635405103 | 2476 | 75826 | SH | DEF | 11 |
| NATIONAL CITY CORP | COM | 635405103 | 208 | 7056 | SH | DEF | 1 |
| NATIONAL CITY CORP | COM | 635405103 | 4556 | 154653 | SH | DEF | 2 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 1501 | 54655 | SH | DEF | 11 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 41 | 1653 | SH | DEF | 10 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 8569 | 344420 | SH | DEF | 3 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 2843 | 114275 | SH | DEF | 1 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 1201 | 48255 | SH | DEF | 2 |
| NATIONAL DENTEX CORP | COM | 63563H109 | 666 | 30600 | SH | DEF | 6 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 283 | 12400 | SH | DEF | 3 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 195 | 8712 | SH | DEF | 11 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 12403 | 542792 | SH | DEF | 6 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 172 | 8100 | SH | DEF | 11 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 36 | 2000 | SH | DEF | 10 |
| NATIONAL HEALTH REALTY INC | COM | 635905102 | 22 | 1335 | SH | DEF | 11 |
| NATIONAL HOME HEALTH CARE CO | COM | 636380107 | 467 | 57000 | SH | DEF | 6 |
| NATIONAL INSTRS CORP | COM | 636518102 | 13 | 300 | SH | DEF | 11 |
| NATIONAL PENN BANCSHARES INC | COM | 637138108 | 20 | 680 | SH | DEF | 11 |
| NATIONAL PENN BANCSHARES INC | COM | 637138108 | 35 | 1249 | SH | DEF | 10 |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 127 | 3650 | SH | DEF | 11 |

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| NATIONAL RESEARCH CORP | COM | 637372103 | 7 | 500 | SH | DEF | 11 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 168 | 4145 | SH | DEF | 11 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 19786 | 612770 | SH | DEF | 3 |
| NATIONAL WESTN LIFE INS CO | CL A | 638522102 | 5355 | 39200 | SH | DEF | 6 |
| NATIONAL WESTN LIFE INS CO | CL A | 638522102 | 10 | 67 | SH | DEF | 11 |
| NATIONAL-OILWELL INC | COM | 637071101 | 0 | 12 | SH | DEF | 11 |
| NATIONAL-OILWELL INC | COM | 637071101 | 1443 | 79550 | SH | DEF | 3 |
| NATIONAL-OILWELL INC | COM | 637071101 | 14 | 790 | SH | DEF | 6 |
| NATIONS BALANCED TARGET MAT | COM | 63857K107 | 17 | 1700 | SH | DEF | 11 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 47 | 1395 | SH | DEF | 11 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 61 | 1954 | SH | DEF | 2 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 2485 | 78652 | SH | DEF | 6 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 13469 | 429760 | SH | DEF | 6 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 196 | 11200 | SH | DEF | 8 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 2507 | 136995 | SH | DEF | 11 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 7 | 400 | SH | DEF | 10 |
| NATURAL RESOURCE PARTNERS L | COM UNIT L P | 63900P103 | 59 | 1800 | SH | DEF | 11 |
| NATUZZI S P A | ADR | 63905A101 | 2082 | 202312 | SH | DEF | 6 |
| NAUTILUS GROUP INC | COM | 63910B102 | 6 | 500 | SH | DEF | 2 |
| NAUTILUS GROUP INC | COM | 63910B102 | 14981 | 1183770 | SH | DEF | 6 |
| NAVARRE CORP | COM | 639208107 | 3 | 660 | SH | DEF | 11 |
| NAVARRE CORP | COM | 639208107 | 380 | 133961 | SH | DEF | 6 |
| NAVIGANT INTL INC | COM | 63935R108 | 2577 | 183931 | SH | DEF | 6 |
| NAVISITE INC | COM NEW | 63935M208 | 0 | 58 | SH | DEF | 11 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 3 | 80 | SH | DEF | 11 |
| NBT BANCORP INC | COM | 628778102 | 1429 | 70570 | SH | DEF | 3 |
| NCE PETROFUND 1 | TR UT NEW 2001 | 62885E406 | 19 | 1500 | SH | DEF | 11 |
| NCE PETROFUND 1 | TR UT NEW 2001 | 62885E406 | 8 | 699 | SH | DEF | 13 |
| NCI BUILDING SYS INC | COM | 628852105 | 444 | 22320 | SH | DEF | 3 |
| NCI BUILDING SYS INC | COM | 628852105 | 26125 | 1311419 | SH | DEF | 6 |
| NCO GROUP INC | COM | 628858102 | 5979 | 256061 | SH | DEF | 6 |
| NCO GROUP INC | COM | 628858102 | 1426 | 61050 | SH | DEF | 3 |
| NCO GROUP INC | COM | 628858102 | 4 | 150 | SH | DEF | 11 |
| NCO PORTFOLIO MANAGEMENT INC | COM | 62885J108 | 779 | 127706 | SH | DEF | 6 |
| NCR CORP NEW | COM | 62886E108 | 61 | 1927 | SH | DEF | 2 |
| NCR CORP NEW | COM | 62886E108 | 1 | 18 | SH | DEF | 1 |
| NCR CORP NEW | COM | 62886E108 | 3 | 100 | SH | DEF | 3 |
| NCR CORP NEW | COM | 62886E108 | 1339 | 37268 | SH | DEF | 11 |
| NCR CORP NEW | COM | 62886E108 | 4 | 130 | SH | DEF | 6 |
| NDCHEALTH CORP | COM | 639480102 | 1 | 54 | SH | DEF | 11 |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 50 | 1200 | SH | DEF | 6 |
| NEIMAN MARCUS GROUP INC | CL B | 640204301 | 247 | 6300 | SH | DEF | 6 |
| NEIMAN MARCUS GROUP INC | CL B | 640204301 | 17 | 401 | SH | DEF | 11 |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 49 | 1023 | SH | DEF | 11 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 8 | 650 | SH | DEF | 2 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 12 | 915 | SH | DEF | 10 |
| NEOGEN CORP | COM | 640491106 | 4 | 220 | SH | DEF | 11 |
| NEOPHARM INC | COM | 640919106 | 4 | 253 | SH | DEF | 11 |
| NEORX CORP | COM PAR \$0.02 | 640520300 | 81 | 15270 | SH | DEF | 11 |
| NEOWARE SYS INC | COM | 64065P102 | 390 | 22990 | SH | DEF | 11 |
| NETBANK INC | COM | 640933107 | 1856 | 148500 | SH | DEF | 6 |
| NETBANK INC | COM | 640933107 | 41 | 3000 | SH | DEF | 11 |
| NETEGRITY INC | COM | 64110P107 | 12 | 1000 | SH | DEF | 11 |
| NETFLIX COM INC | COM | 64110L106 | 642 | 19124 | SH | DEF | 5 |
| NETFLIX COM INC | COM | 64110L106 | 72 | 1265 | SH | DEF | 11 |
| NETGEAR INC | COM | 64111Q104 | 484 | 29080 | SH | DEF | 3 |
| NETIQ CORP | COM | 64115P102 | 6 | 500 | SH | DEF | 11 |
| NETMANAGE INC | COM NEW | 641144308 | 11 | 2072 | SH | DEF | 11 |
| NETOPIA INC | COM | 64114K104 | 370 | 54200 | SH | DEF | 3 |
| NETOPIA INC | COM | 64114K104 | 5 | 500 | SH | DEF | 11 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 2 | 99 | SH | DEF | 4 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 29 | 1400 | SH | DEF | 2 |

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| NETWORK APPLIANCE INC | COM | 64120L104 | 450 | 18243 | SH | DEF | 11 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 3 | 100 | SH | DEF | 13 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 1154 | 56218 | SH | DEF | 1 |
| NETWORK ENGINES INC | COM | 64121A107 | 1968 | 307050 | SH | DEF | 3 |
| NETWORKS ASSOCS INC | COM | 640938106 | 207 | 14850 | SH | DEF | 11 |
| NEUBERGER BERMAN INC | COM | 641234109 | 63 | 1500 | SH | DEF | 10 |
| NEUBERGER BERMAN INCOME OPP | COM SHS | 64126L108 | 177 | 12637 | SH | DEF | 11 |
| NEUBERGER BERMAN INTER MUNI | COM | 64124P101 | 32 | 2415 | SH | DEF | 11 |
| NEUBERGER BERMAN REAL INCM F | COM | 64126D106 | 6 | 350 | SH | DEF | 11 |
| NEUBERGER BERMAN RLTY INC FD | COM | 64126G109 | 573 | 35822 | SH | DEF | 11 |
| NEUROBIOLOGICAL TECHNOLOGIES | COM | 64124W106 | 5 | 1000 | SH | DEF | 11 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 70 | 1500 | SH | DEF | 11 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 646 | 13060 | SH | DEF | 3 |
| NEUROGEN CORP | COM | 64124E106 | 2 | 300 | SH | DEF | 11 |
| NEW AMER HIGH INCOME FD INC | COM | 641876107 | 16 | 7800 | SH | DEF | 11 |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 41093 | 1448454 | SH | DEF | 3 |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 79 | 2122 | SH | DEF | 11 |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 9886 | 348450 | SH | DEF | 6 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 6341 | 238200 | SH | DEF | 6 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 5324 | 200017 | SH | DEF | 5 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 3596 | 135100 | SH | DEF | 3 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 53 | 2000 | SH | DEF | 2 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 44 | 1495 | SH | DEF | 11 |
| NEW IRELAND FUND INC | COM | 645673104 | 21 | 1500 | SH | DEF | 11 |
| NEW JERSEY RES | COM | 646025106 | 28 | 771 | SH | DEF | 4 |
| NEW JERSEY RES | COM | 646025106 | 231 | 6114 | SH | DEF | 11 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 1269 | 55885 | SH | DEF | 11 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 9 | 400 | SH | DEF | 1 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 58 | 2500 | SH | DEF | 10 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 23 | 1000 | SH | DEF | 2 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 79 | 2500 | SH | DEF | 4 |
| NEW YORK TIMES CO | CL A | 650111107 | 61 | 1400 | SH | DEF | 4 |
| NEW YORK TIMES CO | CL A | 650111107 | 110 | 2520 | SH | DEF | 10 |
| NEW YORK TIMES CO | CL A | 650111107 | 1740 | 36614 | SH | DEF | 11 |
| NEW YORK TIMES CO | CL A | 650111107 | 59 | 1350 | SH | DEF | 2 |
| NEW YORK TIMES CO | CL A | 650111107 | 10721 | 246685 | SH | DEF | 5 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 3854 | 169052 | SH | DEF | 11 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 139 | 6425 | SH | DEF | 10 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 6303 | 290865 | SH | DEF | 2 |
| NEWFIELD EXPL CO | COM | 651290108 | 44029 | 1141530 | SH | DEF | 3 |
| NEWFIELD EXPL CO | COM | 651290108 | 56 | 1405 | SH | DEF | 11 |
| NEWFIELD EXPL CO | COM | 651290108 | 5757 | 149250 | SH | DEF | 6 |
| NEWMONT MINING CORP | COM | 651639106 | 2246 | 51296 | SH | DEF | 11 |
| NEWMONT MINING CORP | COM | 651639106 | 79 | 2025 | SH | DEF | 10 |
| NEWMONT MINING CORP | COM | 651639106 | 200 | 5121 | SH | DEF | 2 |
| NEWMONT MINING CORP | COM | 651639106 | 2 | 46 | SH | DEF | 13 |
| NEWMONT MINING CORP | COM | 651639106 | 220 | 5623 | SH | DEF | 5 |
| NEWMONT MINING CORP | COM | 651639106 | 36 | 900 | SH | DEF | 4 |
| NEWPARK RES INC | COM PAR \$.01NEW | 651718504 | 150 | 34932 | SH | DEF | 2 |
| NEWPORT CORP | COM | 651824104 | 248 | 15720 | SH | DEF | 11 |
| NEWS CORP LTD | ADR NEW | 652487703 | 7 | 200 | SH | DEF | 2 |
| NEXEN INC | COM | 65334H102 | 650 | 23800 | SH | DEF | 3 |
| NEXEN INC | COM | 65334H102 | 10570 | 394200 | SH | DEF | 13 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 13959 | 576815 | SH | DEF | 11 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 1056 | 39700 | SH | DEF | 13 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 564245 | 28656400 | SH | DEF | 7 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 1347942 | 68458203 | SH | DEF | 9 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 7183 | 364420 | SH | DEF | 3 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 2100 | 106545 | SH | DEF | 10 |
| NEXTEL COMMUNICATIONS INC | NOTE 5.250% 1/1 | 65332VAY9 | 5803 | 6150000 | PRN | DEF | 14 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332v103 | 65 | 3300 | SH | DEF | 4 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 81 | 4110 | SH | DEF | 2 |

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| NEXTEL PARTNERS INC | CL A | 65333F107 | 4082 | 339630 | SH | DEF | 11 |
| NEXTERA ENTERPRISES INC | CL A | 65332E101 | 0 | 500 | SH | DEF | 11 |
| NIC INC | COM | 62914B100 | 48 | 9200 | SH | DEF | 11 |
| NICHOLAS APPLGATE CV&INC FD | COM | 65370G109 | 838 | 56365 | SH | DEF | 11 |
| NICHOLAS-APPLGATE CV & INC | COM | 65370F101 | 2403 | 152778 | SH | DEF | 11 |
| NICOR INC | COM | 654086107 | 752 | 21938 | SH | DEF | 11 |
| NICOR INC | COM | 654086107 | 23616 | 672050 | SH | DEF | 6 |
| NII HLDGS INC | CL B NEW | 62913F201 | 81 | 1057 | SH | DEF | 11 |
| NII HLDGS INC | CL B NEW | 62913F201 | 30 | 1000 | SH | DEF | |
| NII HLDGS INC | CL B NEW | 62913F201 | 35814 | 600000 | SH | DEF | 12 |
| NII HLDGS INC | CL B NEW | 62913F201 | 6404 | 107910 | SH | DEF | 3 |
| NIKE INC | CL B | 654106103 | 2561 | 42100 | SH | DEF | 10 |
| NIKE INC | CL B | 654106103 | 698 | 10922 | SH | DEF | 11 |
| NIKE INC | CL B | 654106103 | 2464 | 30000 | SH | DEF | 13 |
| NIKE INC | CL B | 654106103 | 6 | 100 | SH | DEF | 1 |
| NIKE INC | CL B | 654106103 | 292 | 4800 | SH | DEF | 2 |
| NIKE INC | CL B | 654106103 | 3 | 50 | SH | DEF | 6 |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | 654624105 | 43 | 1890 | SH | DEF | 10 |
| NISOURCE INC | COM | 65473P105 | 1901 | 91788 | SH | DEF | 11 |
| NISOURCE INC | COM | 65473P105 | 50 | 2500 | SH | DEF | 6 |
| NISOURCE INC | COM | 65473P105 | 15 | 750 | SH | DEF | 2 |
| NL INDS INC | COM NEW | 629156407 | 7 | 400 | SH | DEF | 11 |
| NN INC | COM | 629337106 | 530 | 41200 | SH | DEF | 3 |
| NN INC | COM | 629337106 | 411 | 34250 | SH | DEF | 11 |
| NN INC | COM | 629337106 | 26 | 2000 | SH | DEF | 10 |
| NOBLE CORPORATION | SHS | G65422100 | 123 | 3582 | SH | DEF | 11 |
| NOBLE CORPORATION | SHS | G65422100 | 296 | 8700 | SH | DEF | 5 |
| NOBLE CORPORATION | SHS | G65422100 | 2 | 53 | SH | DEF | 6 |
| NOBLE ENERGY INC | COM | 655044105 | 417 | 10504 | SH | DEF | 11 |
| NOBLE INTL LTD | COM | 655053106 | 1017 | 92500 | SH | DEF | 6 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 15444 | 990000 | SH | DEF | 9 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 530 | 33992 | SH | DEF | 8 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 919 | 58939 | SH | DEF | 2 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 44 | 2811 | SH | DEF | 10 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 124 | 5900 | SH | DEF | 13 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 610 | 39100 | SH | DEF | 5 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 39 | 2499 | SH | DEF | 4 |
| NOLAND CO | COM | 655286102 | 34 | 905 | SH | DEF | 11 |
| NOMURA HLDGS INC | SPONSORED ADR | 65535H208 | 8926 | 536194 | SH | DEF | 6 |
| NORANDA INC | COM | 655422103 | 7781 | 756000 | SH | DEF | 13 |
| NORDIC AMERICAN TANKER SHIPP | COM | G65773106 | 4 | 300 | SH | DEF | 11 |
| NORDSTROM INC | COM | 655664100 | 465 | 15235 | SH | DEF | 11 |
| NORDSTROM INC | COM | 655664100 | 25 | 1000 | SH | DEF | 2 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 35 | 1900 | SH | DEF | 3 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 1284 | 69430 | SH | DEF | 5 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 2498 | 135016 | SH | DEF | 2 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 71 | 3830 | SH | DEF | 6 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 25 | 1350 | SH | DEF | 4 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 66 | 3588 | SH | DEF | 10 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 2728 | 135394 | SH | DEF | 11 |
| NORSK HYDRO A S | SPONSORED ADR | 656531605 | 229 | 4450 | SH | DEF | 2 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 3838 | 862535 | SH | DEF | 11 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 82 | 20026 | SH | DEF | 2 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 1179 | 287575 | SH | DEF | 5 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 25560 | 6316420 | SH | DEF | 13 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 1 | 152 | SH | DEF | 6 |
| NORTH CENT BANCSHARES INC | COM | 658418108 | 386 | 10900 | SH | DEF | 6 |
| NORTH EUROPEAN OIL RTY TR | SH BEN INT | 659310106 | 49 | 2000 | SH | DEF | 11 |
| NORTH EUROPEAN OIL RTY TR | SH BEN INT | 659310106 | 7 | 315 | SH | DEF | 2 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 50 | 1450 | SH | DEF | 6 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 257 | 7400 | SH | DEF | 5 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 8280 | 238264 | SH | DEF | 1 |

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| NORTH FORK BANCORPORATION NY | COM | 659424105 | 124 | 3571 | SH | DEF | 2 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 8582 | 220164 | SH | DEF | 11 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 1505 | 43300 | SH | DEF | 8 |
| NORTH PITTSBURGH SYS INC | COM | 661562108 | 1293 | 70348 | SH | DEF | 11 |
| NORTH VALLEY BANCORP | COM | 66304M105 | 840 | 54359 | SH | DEF | 6 |
| NORTHEAST UTILS | COM | 664397106 | 22 | 1150 | SH | DEF | 11 |
| NORTHEAST UTILS | COM | 664397106 | 8917 | 497580 | SH | DEF | 6 |
| NORTHERN BORDER PARTNERS L P | UNIT LTD PARTN | 664785102 | 501 | 12581 | SH | DEF | 11 |
| NORTHERN TR CORP | COM | 665859104 | 102 | 2400 | SH | DEF | 1 |
| NORTHERN TR CORP | COM | 665859104 | 1270 | 29928 | SH | DEF | 2 |
| NORTHERN TR CORP | COM | 665859104 | 322 | 7600 | SH | DEF | 5 |
| NORTHERN TR CORP | COM | 665859104 | 2599 | 55948 | SH | DEF | 11 |
| NORTHERN TR CORP | COM | 665859104 | 18 | 425 | SH | DEF | 10 |
| NORTHFIELD LABS INC | COM | 666135108 | 6 | 1000 | SH | DEF | 11 |
| NORTHRIM BANCORP INC | COM | 666762109 | 1065 | 56448 | SH | DEF | 6 |
| NORTHRIM BANCORP INC | COM | 666762109 | 226 | 12000 | SH | DEF | 1 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 47 | 544 | SH | DEF | 2 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 881 | 10223 | SH | DEF | 8 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 25 | 285 | SH | DEF | 10 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1178 | 13182 | SH | DEF | 11 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 25617 | 296541 | SH | DEF | 6 |
| NORTHWEST AIRLS CORP | CL A | 667280101 | 14 | 1000 | SH | DEF | 11 |
| NORTHWEST BANCORP INC PA | COM | 667328108 | 10 | 504 | SH | DEF | 11 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 17 | 600 | SH | DEF | 11 |
| NORTHWEST PIPE CO | COM | 667746101 | 595 | 44294 | SH | DEF | 6 |
| NORTHWESTERN CORP | COM | 668074107 | 0 | 888 | SH | DEF | 11 |
| NOVA CHEMICALS CORP | COM | 66977W109 | 19642 | 972200 | SH | DEF | 13 |
| NOVADIGM INC | COM | 669937104 | 20 | 5200 | SH | DEF | 11 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 58 | 1500 | SH | DEF | 1 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 7518 | 193363 | SH | DEF | 6 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 517 | 13300 | SH | DEF | 2 |
| NOVASTAR FINL INC | COM | 669947400 | 17 | 225 | SH | DEF | 11 |
| NOVAVAX INC | COM | 670002104 | 18 | 2675 | SH | DEF | 11 |
| NOVELL INC | COM | 670006105 | 6970 | 1315100 | SH | DEF | 3 |
| NOVELL INC | COM | 670006105 | 3 | 500 | SH | DEF | 6 |
| NOVELL INC | COM | 670006105 | 175 | 29740 | SH | DEF | 11 |
| NOVELL INC | COM | 670006105 | 5 | 1000 | SH | DEF | 2 |
| NOVELLUS SYS INC | COM | 670008101 | 15 | 450 | SH | DEF | 2 |
| NOVELLUS SYS INC | COM | 670008101 | 46 | 1125 | SH | DEF | 11 |
| NOVO-NORDISK A S | ADR | 670100205 | 380 | 10300 | SH | DEF | 2 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 58 | 2200 | SH | DEF | 11 |
| NSTAR | COM | 67019E107 | 19 | 400 | SH | DEF | 10 |
| NSTAR | COM | 67019E107 | 1103 | 23610 | SH | DEF | 11 |
| NSTAR | COM | 67019E107 | 5495 | 115688 | SH | DEF | 6 |
| NSTAR | COM | 67019E107 | 252 | 5300 | SH | DEF | 3 |
| NSTOR TECHNOLOGIES INC | COM | 67018N108 | 29 | 42000 | SH | DEF | 11 |
| NTN COMMUNUNICATIONS INC | COM NEW | 629410309 | 22 | 7500 | SH | DEF | |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 13832 | 1084840 | SH | DEF | 3 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 2591 | 203200 | SH | DEF | 6 |
| NUANCE COMMUNICATIONS INC | COM | 669967101 | 370 | 51285 | SH | DEF | 11 |
| NUCOR CORP | COM | 670346105 | 232 | 5050 | SH | DEF | 6 |
| NUCOR CORP | COM | 670346105 | 436 | 9500 | SH | DEF | 3 |
| NUCOR CORP | COM | 670346105 | 1492 | 27212 | SH | DEF | 11 |
| NUCOR CORP | COM | 670346105 | 38 | 822 | SH | DEF | 2 |
| NUCOR CORP | COM | 670346105 | 14 | 300 | SH | DEF | 10 |
| NUEVO ENERGY CO | COM | 670509108 | 4304 | 236900 | SH | DEF | 6 |
| NUEVO ENERGY CO | COM | 670509108 | 6327 | 348220 | SH | DEF | 3 |
| NUI CORP | COM | 629431107 | 22 | 1300 | SH | DEF | 11 |
| NUTRACEUTICAL INTL CORP | COM | 67060Y101 | 272 | 26200 | SH | DEF | 6 |
| NUVEEN ARIZ PREM INCOME MUN | COM | 67061W104 | 23 | 1500 | SH | DEF | 11 |
| NUVEEN CALIF QUALITY INCM MU | COM | 670985100 | 11 | 700 | SH | DEF | 11 |
| NUVEEN CT DIV ADV MUN FD 3 | COM | 67071Y108 | 208 | 15003 | SH | DEF | 11 |

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| NUVEEN DIV ADV MUNI FD 3 | COM SH BEN INT | 67070X101 | 3187 | 230925 | SH | DEF | 11 |
| NUVEEN DIV ADVANTAGE MUN FD | COM | 67070F100 | 2776 | 187054 | SH | DEF | 11 |
| NUVEEN DIVID ADVANTAGE MUN F | COM | 67066V101 | 456 | 30132 | SH | DEF | 11 |
| NUVEEN FLA INVT QUALITY MUN | COM | 670970102 | 80 | 5000 | SH | DEF | 11 |
| NUVEEN FLA QUALITY INCOME MU | COM | 670978105 | 53 | 3375 | SH | DEF | 11 |
| NUVEEN GA PREM INCOME MUN FD | SH BEN INT | 67060F102 | 13 | 800 | SH | DEF | 11 |
| NUVEEN INS FL TX FR ADV MUN | COM | 670655109 | 49 | 3300 | SH | DEF | 11 |
| NUVEEN INSD DIVID ADVANTAGE | COM | 67071L106 | 324 | 21882 | SH | DEF | 11 |
| NUVEEN INSD FLA PREM INCOME | COM | 67101V108 | 190 | 11537 | SH | DEF | 11 |
| NUVEEN INSD MUN OPPORTUNITY | COM | 670984103 | 859 | 54950 | SH | DEF | 11 |
| NUVEEN INSD NEW YORK DIVID | COM | 67071N102 | 5 | 367 | SH | DEF | 11 |
| NUVEEN INSD NY PREM INCOME F | COM | 67101R107 | 26 | 1700 | SH | DEF | 11 |
| NUVEEN INSD PREM INCOME MUN | COM | 6706D8104 | 220 | 15599 | SH | DEF | 11 |
| NUVEEN INSD QUALITY MUN FD I | COM | 67062N103 | 449 | 27407 | SH | DEF | 11 |
| NUVEEN INVT QUALITY MUN FD I | COM | 67062E103 | 962 | 63737 | SH | DEF | 11 |
| NUVEEN INVTS INC | CL A | 67090F106 | 21 | 750 | SH | DEF | 10 |
| NUVEEN INVTS INC | CL A | 67090F106 | 17266 | 627860 | SH | DEF | 3 |
| NUVEEN INVTS INC | CL A | 67090F106 | 844 | 30141 | SH | DEF | 11 |
| NUVEEN MASS DIVID ADVANTAG M | COM SH BEN INT | 67069P101 | 21 | 1345 | SH | DEF | 11 |
| NUVEEN MD DIV ADV MUN FD 3 | COM | 67072A109 | 156 | 11692 | SH | DEF | 11 |
| NUVEEN MD DIV ADV MUNI FD 2 | COM SH BEN INT | 67070V105 | 256 | 17200 | SH | DEF | 11 |
| NUVEEN MD DIVID ADVANTAGE MU | COM SH BEN INT | 67069R107 | 783 | 49682 | SH | DEF | 11 |
| NUVEEN MD PREM INCOME MUN FD | COM | 67061Q107 | 599 | 38422 | SH | DEF | 11 |
| NUVEEN MUN ADVANTAGE FD INC | COM | 67062H106 | 2447 | 158516 | SH | DEF | 11 |
| NUVEEN MUN INCOME FD INC | COM | 67062J102 | 80 | 8337 | SH | DEF | 11 |
| NUVEEN MUN MKT OPPORTUNITY F | COM | 67062W103 | 2296 | 160654 | SH | DEF | 11 |
| NUVEEN MUN VALUE FD INC | COM | 670928100 | 833 | 91116 | SH | DEF | 11 |
| NUVEEN N C DIV ADV FD 2 | COM | 67071D104 | 212 | 13828 | SH | DEF | 11 |
| NUVEEN N C PREM INCOME MUN F | SH BEN INT | 67060P100 | 183 | 11301 | SH | DEF | 11 |
| NUVEEN NC DIV ADV MUN FD 3 | COM | 67072D103 | 123 | 8634 | SH | DEF | 11 |
| NUVEEN NC DIVID ADVANTAGE MU | COM SH BEN INT | 67069N106 | 152 | 9725 | SH | DEF | 11 |
| NUVEEN NEW JERSEY DIVID | COM | 67071T109 | 15 | 1000 | SH | DEF | 11 |
| NUVEEN NJ DIV ADVANTAGE MUN | COM | 67069Y102 | 38 | 2500 | SH | DEF | 11 |
| NUVEEN NJ INVT QUALITY MUN F | COM | 670971100 | 125 | 8067 | SH | DEF | 11 |
| NUVEEN NJ PREM INCOME MUN FD | COM | 67101N106 | 22 | 1376 | SH | DEF | 11 |
| NUVEEN NY DIVID ADVNTG MUN F | COM | 67066X107 | 8 | 500 | SH | DEF | 11 |
| NUVEEN NY QUALITY INCM MUN F | COM | 670986108 | 87 | 5800 | SH | DEF | 11 |
| NUVEEN NY SELECT QUALITY MUN | COM | 670976109 | 20 | 1340 | SH | DEF | 11 |
| NUVEEN OH DIV ADV MUNI FD 2 | COM SH BEN INT | 67070R104 | 24 | 1650 | SH | DEF | 11 |
| NUVEEN OH DIV ADVANTAGE MUN | COM | 67070C107 | 157 | 10391 | SH | DEF | 11 |
| NUVEEN OHIO DIVID ADVANTAGE | COM | 67071V104 | 75 | 5215 | SH | DEF | 11 |
| NUVEEN OHIO QUALITY INCOME M | COM | 670980101 | 204 | 12000 | SH | DEF | 11 |
| NUVEEN PA DIV ADVANTAGE MUN | COM | 67070E103 | 82 | 5337 | SH | DEF | 11 |
| NUVEEN PA DIVID ADVANTAGE MU | COM | 67071W102 | 39 | 2627 | SH | DEF | 11 |
| NUVEEN PA INVT QUALITY MUN F | COM | 670972108 | 352 | 23308 | SH | DEF | 11 |
| NUVEEN PA PREM INCOME MUN FD | COM | 67061F101 | 104 | 6899 | SH | DEF | 11 |
| NUVEEN PERFORMANCE PLUS MUN | COM | 67062P108 | 1864 | 127315 | SH | DEF | 11 |
| NUVEEN PFD & CONV INC FD | COM | 67073B106 | 1441 | 97067 | SH | DEF | 11 |
| NUVEEN PFD & CONV INCOME FD | COM SHS | 67073D102 | 937 | 65320 | SH | DEF | 11 |
| NUVEEN PREM INCOME MUN FD | COM | 67062T100 | 3019 | 214709 | SH | DEF | 11 |
| NUVEEN PREM INCOME MUN FD 2 | COM | 67063W102 | 638 | 44617 | SH | DEF | 11 |
| NUVEEN PREM INCOME MUN FD 4 | COM | 6706K4105 | 247 | 19757 | SH | DEF | 11 |
| NUVEEN PREMIER INSD MUN INCO | COM | 670987106 | 78 | 5004 | SH | DEF | 11 |
| NUVEEN PREMIER MUN INCOME FD | COM | 670988104 | 306 | 20786 | SH | DEF | 11 |
| NUVEEN QUALITY INCOME MUN FD | COM | 670977107 | 522 | 36443 | SH | DEF | 11 |
| NUVEEN QUALITY PFD INC FD 3 | COM | 67072W101 | 273 | 18010 | SH | DEF | 11 |
| NUVEEN QUALITY PFD INCOME FD | COM | 67071S101 | 1154 | 74503 | SH | DEF | 11 |
| NUVEEN QUALITY PFD INCOME FD | COM | 67072C105 | 1875 | 121501 | SH | DEF | 11 |
| NUVEEN REAL ESTATE INCOME FD | COM | 67071B108 | 1089 | 61171 | SH | DEF | 11 |
| NUVEEN SELECT MAT MUN FD | SH BEN INT | 67061T101 | 128 | 12999 | SH | DEF | 11 |
| NUVEEN SELECT QUALITY MUN FD | COM | 670973106 | 2488 | 167966 | SH | DEF | 11 |
| NUVEEN SELECT TAX FREE INCM | SH BEN INT | 67063C106 | 171 | 13015 | SH | DEF | 11 |

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| NUVEEN SELECT TAX FREE INCM | SH BEN INT | 67063X100 | 56 | 4300 | SH | DEF | 11 |
| NUVEEN SELECT TAX FREE INCM | SH BEN INT | 67062F100 | 186 | 13570 | SH | DEF | 11 |
| NUVEEN SR INCOME FD | COM | 67067Y104 | 330 | 37190 | SH | DEF | 11 |
| NUVEEN TAX FREE ADV MUN FD | COM | 670657105 | 240 | 16249 | SH | DEF | 11 |
| NUVEEN VA DIV ADV MUNI FD 2 | COM | 67071C106 | 263 | 16235 | SH | DEF | 11 |
| NUVEEN VA DIVID ADVANTAGE MU | COM SH BEN INT | 67069M108 | 779 | 46366 | SH | DEF | 11 |
| NUVEEN VA PREM INCOME MUN FD | COM | 67064R102 | 287 | 16942 | SH | DEF | 11 |
| NUVELO INC | COM | 67072M103 | 2 | 600 | SH | DEF | 11 |
| NUVELO INC | COM | 67072M103 | 4 | 1630 | SH | DEF | 2 |
| NVE CORP | COM NEW | 629445206 | 386 | 9980 | SH | DEF | 11 |
| NVIDIA CORP | COM | 67066G104 | 158 | 8950 | SH | DEF | 11 |
| NVR INC | COM | 62944T105 | 26591 | 57000 | SH | DEF | 3 |
| NYFIX INC | COM | 670712108 | 9 | 1162 | SH | DEF | 11 |
| NYMOX PHARMACEUTICAL CORP | COM | 67076P102 | 5 | 2000 | SH | DEF | 11 |
| O CHARLEYS INC | COM | 670823103 | 2357 | 159800 | SH | DEF | 6 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 13 | 304 | SH | DEF | 11 |
| OAKLEY INC | COM | 673662102 | 11 | 1000 | SH | DEF | 11 |
| OAO TECHNOLOGY SOLUTIONS INC | COM | 67082B105 | 27 | 10000 | SH | DEF | |
| OAO TECHNOLOGY SOLUTIONS INC | COM | 67082B105 | 0 | 100 | SH | DEF | 11 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 70 | 2000 | SH | DEF | 2 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 911 | 25850 | SH | DEF | 5 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 734 | 20812 | SH | DEF | 11 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 18 | 500 | SH | DEF | 10 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 6 | 180 | SH | DEF | 6 |
| OCEANEERING INTL INC | COM | 675232102 | 10868 | 462090 | SH | DEF | 3 |
| OCEANFIRST FINL CORP | COM | 675234108 | 35 | 1350 | SH | DEF | 11 |
| OCTEL CORP | COM | 675727101 | 37 | 2000 | SH | DEF | 11 |
| OCWEN FINL CORP | COM | 675746101 | 70 | 15360 | SH | DEF | 2 |
| ODYSSEY RE HLDGS CORP | COM | 67612w108 | 254 | 12355 | SH | DEF | 4 |
| ODYSSEY RE HLDGS CORP | COM | 67612W108 | 12 | 570 | SH | DEF | 6 |
| OFFICE DEPOT INC | COM | 676220106 | 1 | 50 | SH | DEF | 6 |
| OFFICE DEPOT INC | COM | 676220106 | 753 | 50467 | SH | DEF | 11 |
| OFFICEMAX INC | COM | 67622M108 | 15393 | 1640679 | SH | DEF | 6 |
| OFFICEMAX INC | COM | 67622M108 | 18 | 1900 | SH | DEF | 11 |
| OFFICEMAX INC | COM | 67622M108 | 5 | 500 | SH | DEF | 2 |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 9086 | 447600 | SH | DEF | 6 |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 7 | 345 | SH | DEF | 10 |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 4600 | 226600 | SH | DEF | 3 |
| OGE ENERGY CORP | COM | 670837103 | 792 | 34708 | SH | DEF | 11 |
| OGE ENERGY CORP | COM | 670837103 | 16 | 712 | SH | DEF | 2 |
| OGE ENERGY CORP | COM | 670837103 | 15021 | 664700 | SH | DEF | 6 |
| OGE ENERGY CORP | COM | 670837103 | 18 | 800 | SH | DEF | 10 |
| OGE ENERGY CORP | COM | 670837103 | 328 | 14500 | SH | DEF | 3 |
| OHIO CAS CORP | COM | 677240103 | 673 | 43975 | SH | DEF | 11 |
| OHIO CAS CORP | COM | 677240103 | 88 | 6100 | SH | DEF | 2 |
| OIL STS INTL INC | COM | 678026105 | 11388 | 897430 | SH | DEF | 3 |
| OIL STS INTL INC | COM | 678026105 | 5637 | 444200 | SH | DEF | 6 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 112 | 2000 | SH | DEF | 11 |
| OILGEAR CO | COM | 678042102 | 4 | 924 | SH | DEF | 11 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 257 | 8022 | SH | DEF | 11 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 1178 | 40100 | SH | DEF | 3 |
| OLD NATL BANCORP IND | COM | 680033107 | 252 | 11277 | SH | DEF | 6 |
| OLD POINT FINL CORP | COM | 680194107 | 323 | 10585 | SH | DEF | 11 |
| OLD REP INTL CORP | COM | 680223104 | 5027 | 151910 | SH | DEF | 6 |
| OLD REP INTL CORP | COM | 680223104 | 18 | 550 | SH | DEF | 10 |
| OLD REP INTL CORP | COM | 680223104 | 17695 | 534740 | SH | DEF | 3 |
| OLD REP INTL CORP | COM | 680223104 | 305 | 8496 | SH | DEF | 11 |
| OLD SECOND BANCORP INC ILL | COM | 680277100 | 55 | 1205 | SH | DEF | 11 |
| OLIN CORP | COM PAR \$1 | 680665205 | 24 | 1406 | SH | DEF | 11 |
| OMEGA FINL CORP | COM | 682092101 | 101 | 2800 | SH | DEF | 11 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 7 | 881 | SH | DEF | 11 |
| OMEGA PROTEIN CORP | COM | 68210P107 | 6 | 1100 | SH | DEF | 11 |

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|------------------------------|-----------------|-----------|-------|---------|----|-----|----|
| OMI CORP NEW | COM | Y6476W104 | 7195 | 1086920 | SH | DEF | 3 |
| OMI CORP NEW | COM | Y6476W104 | 7 | 1000 | SH | DEF | 2 |
| OMI CORP NEW | COM | Y6476W104 | 14 | 2000 | SH | DEF | 11 |
| OMNI ENERGY SERVICES | COM NEW | 68210T208 | 8 | 3333 | SH | DEF | 11 |
| OMNICARE INC | COM | 681904108 | 5 | 140 | SH | DEF | 6 |
| OMNICARE INC | COM | 681904108 | 269 | 7028 | SH | DEF | 11 |
| OMNICARE INC | COM | 681904108 | 1190 | 33000 | SH | DEF | 3 |
| OMNICARE INC | COM | 681904108 | 68514 | 1900000 | SH | DEF | 12 |
| OMNICARE INC | COM | 681904108 | 14020 | 388800 | SH | DEF | 7 |
| OMNICOM GROUP INC | COM | 681919106 | 179 | 2485 | SH | DEF | 4 |
| OMNICOM GROUP INC | COM | 681919106 | 13 | 185 | SH | DEF | 2 |
| OMNICOM GROUP INC | COM | 681919106 | 1035 | 14400 | SH | DEF | 3 |
| OMNICOM GROUP INC | COM | 681919106 | 1220 | 15292 | SH | DEF | 11 |
| OMNICOM GROUP INC | COM | 681919106 | 1066 | 14836 | SH | DEF | 5 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 2 | 475 | SH | DEF | 11 |
| ON ASSIGNMENT INC | COM | 682159108 | 89 | 16970 | SH | DEF | 11 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 0 | 100 | SH | DEF | 11 |
| ON TECHNOLOGY CORP | COM | 68219P108 | 0 | 0 | SH | DEF | 11 |
| ON-SITE SOURCING INC | COM | 682195102 | 2 | 1000 | SH | DEF | 11 |
| ONE LIBERTY PPTYS INC | PFD CONV \$1.60 | 682406202 | 17 | 900 | SH | DEF | 11 |
| ONE LIBERTY PPTYS INC | COM | 682406103 | 128 | 6985 | SH | DEF | 11 |
| ONEIDA LTD | COM | 682505102 | 2 | 500 | SH | DEF | 2 |
| ONEIDA LTD | COM | 682505102 | 0 | 16 | SH | DEF | 11 |
| ONEOK INC NEW | COM | 682680103 | 9444 | 468200 | SH | DEF | 6 |
| ONEOK INC NEW | COM | 682680103 | 12 | 600 | SH | DEF | 11 |
| ONVIA COM INC | COM NEW | 68338T403 | 0 | 30 | SH | DEF | 11 |
| ONYX ACCEP CORP | COM | 682914106 | 593 | 61500 | SH | DEF | 6 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 304 | 5000 | SH | DEF | 15 |
| OPEN TEXT CORP | COM | 683715106 | 18 | 400 | SH | DEF | 13 |
| OPEN TEXT CORP | COM | 683715106 | 15025 | 440480 | SH | DEF | 3 |
| OPENWAVE SYS INC | COM | 683718100 | 5684 | 1350000 | SH | DEF | 5 |
| OPINION RESH CORP | COM | 683755102 | 106 | 17300 | SH | DEF | 6 |
| OPNET TECHNOLOGIES INC | COM | 683757108 | 8 | 600 | SH | DEF | 11 |
| OPPENHEIMER MULTI-SECTOR INC | SH BEN INT | 683933105 | 209 | 25090 | SH | DEF | 11 |
| OPSWARE INC | COM | 68383A101 | 8 | 1000 | SH | DEF | 11 |
| OPTELECOM INC | COM PAR \$0.03 | 683818207 | 8 | 700 | SH | DEF | 11 |
| OPTI INC | COM | 683960108 | 3 | 2000 | SH | DEF | 11 |
| OPTIBASE LTD | ORD | M7524R108 | 146 | 26300 | SH | DEF | 3 |
| OPTICAL COMMUNICATION PRODS | CL A | 68382T101 | 1 | 500 | SH | DEF | 11 |
| OPTIMAL ROBOTICS CORP | CL A NEW | 68388R208 | 117 | 14100 | SH | DEF | 11 |
| ORACLE CORP | COM | 68389X105 | 891 | 79176 | SH | DEF | 8 |
| ORACLE CORP | COM | 68389X105 | 686 | 61000 | SH | DEF | 5 |
| ORACLE CORP | COM | 68389X105 | 30 | 2000 | SH | DEF | 13 |
| ORACLE CORP | COM | 68389X105 | 17892 | 1590401 | SH | DEF | 3 |
| ORACLE CORP | COM | 68389X105 | 1740 | 154657 | SH | DEF | 10 |
| ORACLE CORP | COM | 68389X105 | 4440 | 395694 | SH | DEF | 2 |
| ORACLE CORP | COM | 68389X105 | 7498 | 626902 | SH | DEF | 11 |
| ORACLE CORP | COM | 68389X105 | 22 | 1979 | SH | DEF | 4 |
| ORACLE CORP | COM | 68389X105 | 4769 | 423873 | SH | DEF | 1 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 84 | 10000 | SH | DEF | 11 |
| ORBITAL SCIENCES CORP | COM | 685564106 | 26 | 2850 | SH | DEF | 11 |
| ORBOTECH LTD | ORD | M75253100 | 14462 | 702408 | SH | DEF | 6 |
| ORBOTECH LTD | ORD | M75253100 | 10 | 500 | SH | DEF | 10 |
| ORCHID BIOSCIENCES INC | COM | 68571P100 | 46 | 33232 | SH | DEF | 11 |
| OREGON STL MLS INC | COM | 686079104 | 157 | 59200 | SH | DEF | 6 |
| ORIENT-EXPRESS HOTELS LTD | CL A | G67743107 | 13 | 750 | SH | DEF | 11 |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 6380 | 262995 | SH | DEF | 3 |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 1983 | 81750 | SH | DEF | 6 |
| ORIX CORP | SPONSORED ADR | 686330101 | 567 | 14330 | SH | DEF | 6 |
| ORPHAN MED INC | COM | 687303107 | 60 | 6050 | SH | DEF | 11 |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 4597 | 583400 | SH | DEF | 6 |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 19 | 2100 | SH | DEF | 11 |

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| OSHKOSH B GOSH INC | CL A | 688222207 | 7485 | 290810 | SH | DEF | 6 |
| OSHKOSH B GOSH INC | CL A | 688222207 | 2640 | 99885 | SH | DEF | 6 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 18311 | 462280 | SH | DEF | 3 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 79 | 2000 | SH | DEF | 2 |
| OSI PHARMACEUTICALS INC | COM | 671040103 | 0 | 7 | SH | DEF | 11 |
| OSI SYSTEMS INC | COM | 671044105 | 4 | 200 | SH | DEF | 11 |
| OSTEOTECH INC | COM | 688582105 | 8 | 1000 | SH | DEF | 11 |
| OSTEOTECH INC | COM | 688582105 | 564 | 68400 | SH | DEF | 3 |
| OTTER TAIL CORP | COM | 689648103 | 21 | 800 | SH | DEF | 11 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 22 | 575 | SH | DEF | 10 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 907 | 21600 | SH | DEF | 11 |
| OVERLAND STORAGE INC | COM | 690310107 | 13 | 675 | SH | DEF | 11 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 294 | 10775 | SH | DEF | 11 |
| OVERTURE SVCS INC | COM | 69039R100 | 47682 | 1800000 | SH | DEF | 12 |
| OWENS & MINOR INC NEW | COM | 690732102 | 6678 | 277100 | SH | DEF | 6 |
| OWENS & MINOR INC NEW | COM | 690732102 | 1256 | 61763 | SH | DEF | 11 |
| OWENS & MINOR INC NEW | COM | 690732102 | 7261 | 301290 | SH | DEF | 3 |
| OWENS & MINOR INC NEW | COM | 690732102 | 270 | 11200 | SH | DEF | 8 |
| OWENS ILL INC | COM NEW | 690768403 | 12 | 1000 | SH | DEF | 11 |
| OWENS ILL INC | PFD CONV \$.01 | 690768502 | 149 | 5000 | SH | DEF | 11 |
| OWENS ILL INC | COM NEW | 690768403 | 512 | 44800 | SH | DEF | 3 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 6 | 156 | SH | DEF | 1 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 5 | 110 | SH | DEF | 6 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 90 | 2215 | SH | DEF | 11 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 107 | 2194 | SH | DEF | 11 |
| PAC-WEST TELECOM INC | COM | 69371Y101 | 0 | 130 | SH | DEF | 11 |
| PACCAR INC | COM | 693718108 | 33 | 439 | SH | DEF | 10 |
| PACCAR INC | COM | 693718108 | 3 | 39 | SH | DEF | 11 |
| PACCAR INC | COM | 693718108 | 258 | 3450 | SH | DEF | 2 |
| PACER TECHNOLOGY | COM NEW | 693905200 | 1 | 100 | SH | DEF | 11 |
| PACHOLDER HIGH YIELD FD INC | COM | 693742108 | 39 | 4500 | SH | DEF | 11 |
| PACIFIC AMERN INCOME SHS INC | COM | 693796104 | 2259 | 151900 | SH | DEF | 11 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 4735 | 155293 | SH | DEF | 1 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 8457 | 277380 | SH | DEF | 3 |
| PACIFIC CREST CAP INC | COM | 694166109 | 6 | 230 | SH | DEF | 11 |
| PACIFIC CREST CAP INC | COM | 694166109 | 573 | 27000 | SH | DEF | 6 |
| PACIFIC ENERGY PARTNERS L P | COM UNIT | 69422R105 | 440 | 16680 | SH | DEF | 11 |
| PACIFIC INTERNET LTD | ORD | Y66183107 | 1 | 100 | SH | DEF | 11 |
| PACIFIC INTERNET LTD | ORD | Y66183107 | 1162 | 159900 | SH | DEF | 3 |
| PACIFIC NORTHWEST BANCORP | COM | 69466M103 | 25 | 700 | SH | DEF | 1 |
| PACIFIC NORTHWEST BANCORP | COM | 69466M103 | 252 | 6500 | SH | DEF | 11 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 3976 | 192450 | SH | DEF | 3 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 29720 | 607766 | SH | DEF | 6 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 2689 | 45190 | SH | DEF | 11 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 19247 | 394400 | SH | DEF | 3 |
| PACKAGING CORP AMER | COM | 695156109 | 115 | 5850 | SH | DEF | 11 |
| PACTIV CORP | COM | 695257105 | 35 | 1725 | SH | DEF | 10 |
| PACTIV CORP | COM | 695257105 | 4 | 200 | SH | DEF | 6 |
| PACTIV CORP | COM | 695257105 | 888 | 40265 | SH | DEF | 11 |
| PACTIV CORP | COM | 695257105 | 481 | 23700 | SH | DEF | 3 |
| PAIN THERAPEUTICS INC | COM | 69562K100 | 72 | 11500 | SH | DEF | 11 |
| PALL CORP | COM | 696429307 | 89 | 3955 | SH | DEF | 4 |
| PALL CORP | COM | 696429307 | 4545 | 150000 | SH | DEF | 13 |
| PALL CORP | COM | 696429307 | 54 | 2400 | SH | DEF | 2 |
| PALL CORP | COM | 696429307 | 4 | 200 | SH | DEF | 10 |
| PALL CORP | COM | 696429307 | 1173 | 50145 | SH | DEF | 11 |
| PALL CORP | COM | 696429307 | 3779 | 168400 | SH | DEF | 3 |
| PALM INC | COM NEW | 696642206 | 1 | 50 | SH | DEF | 13 |
| PALOMAR MED TECHNOLOGIES INC | COM NEW | 697529303 | 4 | 607 | SH | DEF | 11 |
| PAMRAPO BANCORP INC | COM | 697738102 | 18 | 800 | SH | DEF | 11 |
| PAN AMERICAN SILVER CORP | COM | 697900108 | 1121 | 106426 | SH | DEF | 11 |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 1845 | 42900 | SH | DEF | 3 |

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| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 2 | 39 | SH | DEF | 11 |
| PANAMSAT CORP NEW | COM | 697933109 | 17 | 1179 | SH | DEF | 6 |
| PANERA BREAD CO | CL A | 69840W108 | 368 | 9140 | SH | DEF | 11 |
| PAPA JOHNS INTL INC | COM | 698813102 | 187 | 7530 | SH | DEF | 3 |
| PAPA JOHNS INTL INC | COM | 698813102 | 8830 | 355900 | SH | DEF | 6 |
| PARADIGM GENETICS INC | COM | 69900R106 | 2 | 1806 | SH | DEF | 11 |
| PARAGON TECHNOLOGIES INC | COM | 69912T108 | 3 | 300 | SH | DEF | 11 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 13 | 4050 | SH | DEF | 11 |
| PAREXEL INTL CORP | COM | 699462107 | 1991 | 130650 | SH | DEF | 3 |
| PARK NATL CORP | COM | 700658107 | 18 | 160 | SH | DEF | 2 |
| PARK NATL CORP | COM | 700658107 | 201 | 1800 | SH | DEF | 3 |
| PARK NATL CORP | COM | 700658107 | 214 | 1827 | SH | DEF | 11 |
| PARK PL ENTMT CORP | COM | 700690100 | 384 | 42610 | SH | DEF | 6 |
| PARK PL ENTMT CORP | COM | 700690100 | 19 | 1940 | SH | DEF | 11 |
| PARKER DRILLING CO | COM | 701081101 | 12 | 5000 | SH | DEF | |
| PARKER DRILLING CO | COM | 701081101 | 29 | 12700 | SH | DEF | 11 |
| PARKER DRILLING CO | COM | 701081101 | 620 | 262700 | SH | DEF | 3 |
| PARKER HANNIFIN CORP | COM | 701094104 | 45 | 1012 | SH | DEF | 2 |
| PARKER HANNIFIN CORP | COM | 701094104 | 605 | 11876 | SH | DEF | 11 |
| PARKER HANNIFIN CORP | COM | 701094104 | 3 | 60 | SH | DEF | 6 |
| PARKER HANNIFIN CORP | COM | 701094104 | 261 | 5850 | SH | DEF | 5 |
| PARKVALE FINL CORP | COM | 701492100 | 581 | 22128 | SH | DEF | 11 |
| PARKVALE FINL CORP | COM | 701492100 | 1696 | 67149 | SH | DEF | 6 |
| PARLUX FRAGRANCES INC | COM | 701645103 | 75 | 22046 | SH | DEF | 6 |
| PARTHUSCEVA INC | COM | 70212E106 | 1 | 100 | SH | DEF | 11 |
| PARTHUSCEVA INC | COM | 70212E106 | 1 | 100 | SH | DEF | 10 |
| PARTNERRE LTD | COM | G6852T105 | 490 | 9020 | SH | DEF | 11 |
| PARTNERRE LTD | COM | G6852T105 | 8328 | 164360 | SH | DEF | 3 |
| PARTNERRE LTD | COM | G6852T105 | 269 | 5300 | SH | DEF | 5 |
| PARTNERS TRUST FINCL GROUP I | COM | 70213A103 | 19 | 755 | SH | DEF | 11 |
| PATRIOT BANK CORP PA | COM | 70335P103 | 2 | 110 | SH | DEF | 11 |
| PATTERSON DENTAL CO | COM | 703412106 | 7635 | 132600 | SH | DEF | 1 |
| PATTERSON DENTAL CO | COM | 703412106 | 974 | 15220 | SH | DEF | 11 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 0 | 2 | SH | DEF | 11 |
| PAXAR CORP | COM | 704227107 | 36 | 3000 | SH | DEF | 11 |
| PAXSON COMMUNICATIONS CORP | COM | 704231109 | 71 | 13800 | SH | DEF | 11 |
| PAYCHEX INC | COM | 704326107 | 1330 | 34177 | SH | DEF | 11 |
| PAYCHEX INC | COM | 704326107 | 6690 | 196200 | SH | DEF | 1 |
| PAYCHEX INC | COM | 704326107 | 267 | 7817 | SH | DEF | 8 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 10864 | 839600 | SH | DEF | 6 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 4 | 288 | SH | DEF | 11 |
| PDI INC | COM | 69329V100 | 7218 | 294490 | SH | DEF | 3 |
| PEABODY ENERGY CORP | COM | 704549104 | 1647 | 49408 | SH | DEF | 11 |
| PEAPACK-GLADSTONE FINL CORP | COM | 704699107 | 15 | 472 | SH | DEF | 11 |
| PEAPACK-GLADSTONE FINL CORP | COM | 704699107 | 2171 | 69862 | SH | DEF | 1 |
| PEARSON PLC | SPONSORED ADR | 705015105 | 4871 | 494487 | SH | DEF | 6 |
| PEDIATRIC SVCS OF AMERICA | COM | 705323103 | 432 | 51029 | SH | DEF | 6 |
| PEDIATRIX MED GROUP | COM | 705324101 | 17135 | 372090 | SH | DEF | 3 |
| PEETS COFFEE & TEA INC | COM | 705560100 | 82 | 4200 | SH | DEF | 2 |
| PEGASYSTEMS INC | COM | 705573103 | 144 | 19500 | SH | DEF | 3 |
| PEGASYSTEMS INC | COM | 705573103 | 1498 | 202919 | SH | DEF | 6 |
| PENFORD CORP | COM | 707051108 | 4 | 300 | SH | DEF | 11 |
| PENGROWTH ENERGY TR | COM | 706902103 | 373 | 28450 | SH | DEF | 11 |
| PENGROWTH ENERGY TR | COM | 706902103 | 146 | 11400 | SH | DEF | 13 |
| PENN NATL GAMING INC | COM | 707569109 | 13 | 600 | SH | DEF | 4 |
| PENN NATL GAMING INC | COM | 707569109 | 2985 | 140000 | SH | DEF | 3 |
| PENN NATL GAMING INC | COM | 707569109 | 27 | 1150 | SH | DEF | 11 |
| PENN VA RESOURCES PARTNERS L | COM | 707884102 | 1219 | 37515 | SH | DEF | 11 |
| PENNEY J C INC | COM | 708160106 | 833 | 39000 | SH | DEF | 3 |
| PENNEY J C INC | COM | 708160106 | 64 | 3000 | SH | DEF | 10 |
| PENNEY J C INC | COM | 708160106 | 471 | 19935 | SH | DEF | 11 |
| PENNEY J C INC | COM | 708160106 | 4748 | 222160 | SH | DEF | 6 |

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| PENNEY J C INC | COM | 708160106 | 17 | 800 | SH | DEF | 2 |
| PENNFED FINL SVCS INC | COM | 708167101 | 47 | 1506 | SH | DEF | 11 |
| PENNFED FINL SVCS INC | COM | 708167101 | 1117 | 38400 | SH | DEF | 6 |
| PENNICHUCK CORP | COM NEW | 708254206 | 103 | 3800 | SH | DEF | 11 |
| PENNS WOODS BANCORP INC | COM | 708430103 | 317 | 7700 | SH | DEF | 11 |
| PENNSYLVANIA COMM BANCORP IN | COM | 708677109 | 103 | 2349 | SH | DEF | 11 |
| PENNSYLVANIA COMM BANCORP IN | COM | 708677109 | 683 | 16517 | SH | DEF | 1 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 1480 | 44323 | SH | DEF | 11 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 1841 | 55050 | SH | DEF | 3 |
| PENTAIR INC | COM | 709631105 | 2210 | 53909 | SH | DEF | 11 |
| PENTAIR INC | COM | 709631105 | 13460 | 337600 | SH | DEF | 3 |
| PENTAIR INC | COM | 709631105 | 35883 | 900000 | SH | DEF | 12 |
| PENTAIR INC | COM | 709631105 | 2308 | 57900 | SH | DEF | 2 |
| PENTAIR INC | COM | 709631105 | 12 | 300 | SH | DEF | 6 |
| PENTAIR INC | COM | 709631105 | 10 | 250 | SH | DEF | 10 |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 2 | 100 | SH | DEF | 11 |
| PEOPLES BANCORP INC | COM | 709789101 | 887 | 33145 | SH | DEF | 6 |
| PEOPLES BANCORP INC | COM | 709789101 | 74 | 2623 | SH | DEF | 11 |
| PEOPLES BK BRIDGEPORT CONN | COM | 710198102 | 38 | 1165 | SH | DEF | 11 |
| PEOPLES BK N C | COM | 710577107 | 6 | 297 | SH | DEF | 11 |
| PEOPLES ENERGY CORP | COM | 711030106 | 173 | 4272 | SH | DEF | 11 |
| PEOPLES ENERGY CORP | COM | 711030106 | 25 | 600 | SH | DEF | 2 |
| PEOPLES ENERGY CORP | COM | 711030106 | 4976 | 120260 | SH | DEF | 3 |
| PEOPLES ENERGY CORP | COM | 711030106 | 26450 | 639200 | SH | DEF | 6 |
| PEOPLES ENERGY CORP | COM | 711030106 | 46 | 1100 | SH | DEF | 10 |
| PEOPLESOFT INC | COM | 712713106 | 29 | 1600 | SH | DEF | 4 |
| PEOPLESOFT INC | COM | 712713106 | 51 | 2800 | SH | DEF | 10 |
| PEOPLESOFT INC | COM | 712713106 | 3210 | 175672 | SH | DEF | 6 |
| PEOPLESOFT INC | COM | 712713106 | 1582 | 76217 | SH | DEF | 11 |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 176 | 9155 | SH | DEF | 11 |
| PEPCO HOLDINGS INC | COM | 713291102 | 68 | 3921 | SH | DEF | 2 |
| PEPCO HOLDINGS INC | COM | 713291102 | 1523 | 86547 | SH | DEF | 11 |
| PEPCO HOLDINGS INC | COM | 713291102 | 16 | 930 | SH | DEF | 6 |
| PEPCO HOLDINGS INC | COM | 713291102 | 30 | 1741 | SH | DEF | 10 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 10 | 500 | SH | DEF | 10 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 12597 | 612120 | SH | DEF | 3 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 9 | 420 | SH | DEF | 6 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 2120 | 95110 | SH | DEF | 11 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 68429 | 3325000 | SH | DEF | 9 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 5701 | 277000 | SH | DEF | 7 |
| PEPSIAMERICAS INC | COM | 71343P200 | 26 | 1767 | SH | DEF | 2 |
| PEPSIAMERICAS INC | COM | 71343P200 | 147 | 9813 | SH | DEF | 11 |
| PEPSIAMERICAS INC | COM | 71343P200 | 19 | 1340 | SH | DEF | 6 |
| PEPSIAMERICAS INC | COM | 71343P200 | 2108 | 145450 | SH | DEF | 3 |
| PEPSICO INC | COM | 713448108 | 22329 | 487209 | SH | DEF | 2 |
| PEPSICO INC | COM | 713448108 | 3100 | 67637 | SH | DEF | 8 |
| PEPSICO INC | COM | 713448108 | 740 | 16143 | SH | DEF | 6 |
| PEPSICO INC | COM | 713448108 | 131 | 2849 | SH | DEF | 4 |
| PEPSICO INC | COM | 713448108 | 16444 | 358802 | SH | DEF | 10 |
| PEPSICO INC | COM | 713448108 | 4441 | 71750 | SH | DEF | 13 |
| PEPSICO INC | COM | 713448108 | 17723 | 370611 | SH | DEF | 11 |
| PEPSICO INC | COM | 713448108 | 13756 | 300147 | SH | DEF | 1 |
| PEPSICO INC | COM | 713448108 | 918 | 20025 | SH | DEF | 5 |
| PEPSICO INC | COM | 713448108 | 10014 | 218499 | SH | DEF | 3 |
| PER-SE TECHNOLOGIES INC | COM NEW | 713569309 | 0 | 24 | SH | DEF | 11 |
| PEREGRINE PHARMACEUTICALS IN | COM | 713661106 | 2 | 1000 | SH | DEF | 1 |
| PEREGRINE PHARMACEUTICALS IN | COM | 713661106 | 4 | 2000 | SH | DEF | 11 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 333 | 8935 | SH | DEF | 11 |
| PERFORMANCE TECHNOLOGIES INC | COM | 71376K102 | 1311 | 110140 | SH | DEF | 3 |
| PERINI CORP | COM | 713839108 | 754 | 109900 | SH | DEF | 6 |
| PERKINELMER INC | COM | 714046109 | 66 | 3640 | SH | DEF | 11 |
| PERKINELMER INC | COM | 714046109 | 3 | 176 | SH | DEF | 2 |

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|------------------------------|----------------|-----------|-------|---------|----|-----|----|
| PERKINELMER INC | COM | 714046109 | 22354 | 1460110 | SH | DEF | 3 |
| PERKINELMER INC | COM | 714046109 | 171 | 11193 | SH | DEF | 8 |
| PERMA-FIX ENVIRONMENTAL SVCS | COM | 714157104 | 2 | 1000 | SH | DEF | 11 |
| PEROT SYS CORP | CL A | 714265105 | 767 | 72250 | SH | DEF | 11 |
| PEROT SYS CORP | CL A | 714265105 | 1707 | 73900 | SH | DEF | |
| PERRIGO CO | COM | 714290103 | 277 | 20590 | SH | DEF | 11 |
| PERRIGO CO | COM | 714290103 | 3134 | 246200 | SH | DEF | 3 |
| PETRO-CDA | COM | 71644E102 | 21 | 550 | SH | DEF | 3 |
| PETRO-CDA | COM | 71644E102 | 34381 | 893805 | SH | DEF | 13 |
| PETROBRAS ENERGIA PARTCPTNS | SP ADR B SHS | 71646M102 | 4355 | 492100 | SH | DEF | 3 |
| PETROKAZAKHSTAN INC | COM | 71649P102 | 22 | 987 | SH | DEF | 11 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 4530 | 195771 | SH | DEF | 6 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 2 | 75 | SH | DEF | 6 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 34 | 1500 | SH | DEF | 2 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 5 | 240 | SH | DEF | 2 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 31813 | 1507000 | SH | DEF | 3 |
| PETROLEUM & RES CORP | COM | 716549100 | 72 | 3416 | SH | DEF | 11 |
| PETROLEUM DEV CORP | COM | 716578109 | 2230 | 185800 | SH | DEF | 6 |
| PETROQUEST ENERGY INC | COM | 716748108 | 45 | 20200 | SH | DEF | 11 |
| PETROQUEST ENERGY INC | COM | 716748108 | 41 | 20000 | SH | DEF | |
| PETSMART INC | COM | 716768106 | 553 | 24290 | SH | DEF | 3 |
| PETSMART INC | COM | 716768106 | 56 | 2200 | SH | DEF | 11 |
| PFF BANCORP INC | COM | 69331W104 | 5743 | 180130 | SH | DEF | 3 |
| PFF BANCORP INC | COM | 69331W104 | 8168 | 256200 | SH | DEF | 6 |
| PFIZER INC | COM | 717081103 | 34499 | 1135576 | SH | DEF | 2 |
| PFIZER INC | COM | 717081103 | 33921 | 1116545 | SH | DEF | 3 |
| PFIZER INC | COM | 717081103 | 13216 | 322225 | SH | DEF | 13 |
| PFIZER INC | COM | 717081103 | 31057 | 1022268 | SH | DEF | 1 |
| PFIZER INC | COM | 717081103 | 5036 | 165778 | SH | DEF | 8 |
| PFIZER INC | COM | 717081103 | 10445 | 343808 | SH | DEF | 5 |
| PFIZER INC | COM | 717081103 | 53094 | 1680190 | SH | DEF | 11 |
| PFIZER INC | COM | 717081103 | 24413 | 803582 | SH | DEF | 6 |
| PFIZER INC | COM | 717081103 | 4055 | 133477 | SH | DEF | 10 |
| PFIZER INC | COM | 717081103 | 3585 | 118000 | SH | DEF | 9 |
| PG&E CORP | COM | 69331C108 | 16774 | 701851 | SH | DEF | 6 |
| PG&E CORP | COM | 69331C108 | 719 | 29409 | SH | DEF | 11 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RCPT | 71712A206 | 118 | 1600 | SH | DEF | 11 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 597 | 19857 | SH | DEF | 11 |
| PHARMACEUTICAL RES INC | COM | 717125108 | 1386 | 20310 | SH | DEF | 3 |
| PHARMACEUTICAL RES INC | COM | 717125108 | 719 | 9950 | SH | DEF | 11 |
| PHARMACOPEIA INC | COM | 71713B104 | 87 | 6980 | SH | DEF | 11 |
| PHARMACOPEIA INC | COM | 71713B104 | 530 | 41747 | SH | DEF | 8 |
| PHARMANETICS INC | COM | 71713J107 | 22 | 5450 | SH | DEF | 11 |
| PHELPS DODGE CORP | COM | 717265102 | 7 | 157 | SH | DEF | 2 |
| PHELPS DODGE CORP | COM | 717265102 | 13746 | 293710 | SH | DEF | 6 |
| PHELPS DODGE CORP | COM | 717265102 | 1 | 27 | SH | DEF | 10 |
| PHELPS DODGE CORP | COM | 717265102 | 216 | 3495 | SH | DEF | 11 |
| PHELPS DODGE CORP | PFD A CV 6.75% | 717265508 | 1072 | 7615 | SH | DEF | 11 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 6680 | 144583 | SH | DEF | 1 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 47 | 1000 | SH | DEF | 11 |
| PHILADELPHIA SUBN CORP | COM PAR \$0.50 | 718009608 | 96 | 4000 | SH | DEF | |
| PHILADELPHIA SUBN CORP | COM PAR \$0.50 | 718009608 | 204 | 8627 | SH | DEF | 11 |
| PHILADELPHIA SUBN CORP | COM PAR \$0.50 | 718009608 | 30 | 1250 | SH | DEF | 2 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 70 | 4100 | SH | DEF | 11 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 8580 | 571600 | SH | DEF | 6 |
| PHOENIX COS INC NEW | COM | 71902E109 | 0 | 18 | SH | DEF | 10 |
| PHOENIX COS INC NEW | COM | 71902E109 | 22 | 1962 | SH | DEF | 11 |
| PHOENIX COS INC NEW | COM | 71902E109 | 11 | 941 | SH | DEF | 2 |
| PHOSPHATE RESOURCE PARTNERS | DEPOSITARY UNT | 719217101 | 2 | 1439 | SH | DEF | 11 |
| PHOTON DYNAMICS INC | COM | 719364101 | 13 | 435 | SH | DEF | 10 |
| PHOTRONICS INC | COM | 719405102 | 8 | 375 | SH | DEF | 11 |
| PHOTRONICS INC | COM | 719405102 | 19385 | 907130 | SH | DEF | 3 |

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|------------------------------|----------------|-----------|-------|---------|----|-----|----|
| PIEDMONT NAT GAS INC | COM | 720186105 | 31 | 800 | SH | DEF | 2 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 13 | 325 | SH | DEF | 10 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 947 | 23839 | SH | DEF | 11 |
| PIER 1 IMPORTS INC | COM | 720279108 | 24 | 1222 | SH | DEF | 10 |
| PIER 1 IMPORTS INC | COM | 720279108 | 2492 | 107875 | SH | DEF | 11 |
| PIER 1 IMPORTS INC | COM | 720279108 | 90 | 4700 | SH | DEF | 2 |
| PIMCO CA MUNICIPAL INCOME FD | COM | 72200N106 | 27 | 2000 | SH | DEF | 11 |
| PIMCO COML MTG SECS TR INC | COM | 693388100 | 155 | 11000 | SH | DEF | 11 |
| PIMCO CORPORATE INCOME FD | COM | 72200U100 | 206 | 13369 | SH | DEF | 11 |
| PIMCO CORPORATE OPP FD | COM | 72201B101 | 2052 | 123990 | SH | DEF | 11 |
| PIMCO FLOATING RATE INCOME F | COM | 72201H108 | 65 | 3250 | SH | DEF | 11 |
| PIMCO HIGH INCOME FD | COM SHS | 722014107 | 559 | 38662 | SH | DEF | 11 |
| PIMCO MUN INCOME FD II | COM | 72200W106 | 3 | 200 | SH | DEF | 11 |
| PIMCO MUNICIPAL INCOME FD | COM | 72200R107 | 21 | 1500 | SH | DEF | 11 |
| PIMCO STRATEGIC GBL GOV FD I | COM | 72200X104 | 668 | 55167 | SH | DEF | 11 |
| PINNACLE ENTMT INC | COM | 723456109 | 533 | 60945 | SH | DEF | 11 |
| PINNACLE ENTMT INC | COM | 723456109 | 6 | 900 | SH | DEF | 10 |
| PINNACLE ENTMT INC | COM | 723456109 | 12326 | 1760900 | SH | DEF | 12 |
| PINNACLE FINL PARTNERS INC | COM | 72346Q104 | 40 | 1600 | SH | DEF | 11 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 188 | 5152 | SH | DEF | 11 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 4 | 100 | SH | DEF | 10 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 30 | 850 | SH | DEF | 6 |
| PINNACOR INC | COM | 723487104 | 26 | 11200 | SH | DEF | 11 |
| PIONEER HIGH INCOME TR | COM | 72369H106 | 76 | 4706 | SH | DEF | 11 |
| PIONEER INTREST SHS | COM | 723703104 | 61 | 5400 | SH | DEF | 11 |
| PIONEER NAT RES CO | COM | 723787107 | 6470 | 254125 | SH | DEF | 1 |
| PIONEER NAT RES CO | COM | 723787107 | 106 | 4013 | SH | DEF | 11 |
| PIONEER RAILCORP | COM | 723839106 | 2 | 1000 | SH | DEF | 11 |
| PITNEY BOWES INC | COM | 724479100 | 1574 | 40880 | SH | DEF | 6 |
| PITNEY BOWES INC | COM | 724479100 | 490 | 12779 | SH | DEF | 2 |
| PITNEY BOWES INC | COM | 724479100 | 1593 | 38768 | SH | DEF | 11 |
| PITNEY BOWES INC | COM | 724479100 | 5201 | 100500 | SH | DEF | 13 |
| PITNEY BOWES INC | COM | 724479100 | 3351 | 87455 | SH | DEF | 8 |
| PITTSBURGH & W VA RR | SH BEN INT | 724819107 | 9 | 1000 | SH | DEF | 11 |
| PITTSBURGH FINL CORP | COM | 725098107 | 108 | 5500 | SH | DEF | 11 |
| PIXAR | COM | 725811103 | 53 | 800 | SH | DEF | 10 |
| PIXAR | COM | 725811103 | 1440 | 20929 | SH | DEF | 11 |
| PIXELWORKS INC | COM | 72581M107 | 2075 | 239110 | SH | DEF | 3 |
| PLACER DOME INC | COM | 725906101 | 335 | 21722 | SH | DEF | 11 |
| PLACER DOME INC | COM | 725906101 | 28 | 2042 | SH | DEF | 2 |
| PLACER DOME INC | COM | 725906101 | 18594 | 1373800 | SH | DEF | 13 |
| PLAINS ALL AMERN PIPELINE L | UNIT LTD PARTN | 726503105 | 215 | 7160 | SH | DEF | 11 |
| PLAINS EXPL & PRODTN CO L P | COM | 726505100 | 0 | 10 | SH | DEF | 11 |
| PLAINS EXPL & PRODTN CO L P | COM | 726505100 | 299 | 24000 | SH | DEF | 2 |
| PLAINS RES INC | COM PAR \$0.10 | 726540503 | 299 | 24000 | SH | DEF | 2 |
| PLANAR SYS INC | COM | 726900103 | 1434 | 67410 | SH | DEF | 3 |
| PLANTRONICS INC NEW | COM | 727493108 | 8 | 300 | SH | DEF | 11 |
| PLANTRONICS INC NEW | COM | 727493108 | 4976 | 208460 | SH | DEF | 3 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 6 | 200 | SH | DEF | 11 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 21260 | 755774 | SH | DEF | 6 |
| PLAYTEX PRODS INC | COM | 72813P100 | 5162 | 866100 | SH | DEF | 6 |
| PLAYTEX PRODS INC | COM | 72813P100 | 13 | 2100 | SH | DEF | 11 |
| PLUG POWER INC | COM | 72919P103 | 25 | 3929 | SH | DEF | 11 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 148 | 5830 | SH | DEF | 2 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 438 | 17200 | SH | DEF | 5 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 3366 | 127745 | SH | DEF | 11 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 18 | 708 | SH | DEF | 1 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 71 | 2800 | SH | DEF | 10 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 31 | 1200 | SH | DEF | 4 |
| PMC CAP INC | COM | 693430100 | 7 | 1400 | SH | DEF | 2 |
| PMC COML TR | SH BEN INT | 693434102 | 7 | 495 | SH | DEF | 11 |
| PMC-SIERRA INC | COM | 69344F106 | 24 | 1300 | SH | DEF | 11 |

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|----------------------------|-----------------|-----------|-------|--------|----|-----|----|
| PMC-SIERRA INC | COM | 69344F106 | 4 | 275 | SH | DEF | 2 |
| PMI GROUP INC | COM | 69344M101 | 483 | 12626 | SH | DEF | 11 |
| PMI GROUP INC | COM | 69344M101 | 1213 | 35955 | SH | DEF | 5 |
| PMI GROUP INC | COM | 69344M101 | 9861 | 290023 | SH | DEF | 6 |
| PMI GROUP INC | COM | 69344M101 | 290 | 8600 | SH | DEF | 3 |
| PMI GROUP INC | COM | 69344M101 | 315 | 9338 | SH | DEF | 10 |
| PMI GROUP INC | COM | 69344M101 | 8478 | 251205 | SH | DEF | 2 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 2918 | 61337 | SH | DEF | 2 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 409 | 8600 | SH | DEF | 3 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 4303 | 80333 | SH | DEF | 11 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 3541 | 74424 | SH | DEF | 8 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 4948 | 104003 | SH | DEF | 5 |
| PNC FINL SVCS GROUP INC | PFD CV D \$1.80 | 693475501 | 3 | 34 | SH | DEF | 11 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 9286 | 194990 | SH | DEF | 6 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 11669 | 245244 | SH | DEF | 4 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 85 | 1780 | SH | DEF | 10 |
| PNM RES INC | COM | 69349H107 | 19418 | 692500 | SH | DEF | 6 |
| PNM RES INC | COM | 69349H107 | 1863 | 66430 | SH | DEF | 3 |
| POCAHONTAS BANCORP INC | COM | 730234101 | 14 | 1000 | SH | DEF | 11 |
| POGO PRODUCING CO | COM | 730448107 | 224 | 5367 | SH | DEF | 11 |
| POGO PRODUCING CO | COM | 730448107 | 29263 | 646270 | SH | DEF | 3 |
| POINT 360 | COM | 730698107 | 165 | 44000 | SH | DEF | 6 |
| POLARIS INDS INC | COM | 731068102 | 64 | 750 | SH | DEF | 11 |
| POLARIS INDS INC | COM | 731068102 | 9373 | 126400 | SH | DEF | 6 |
| POLARIS INDS INC | COM | 731068102 | 9 | 115 | SH | DEF | 10 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 3 | 130 | SH | DEF | 6 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 3468 | 129320 | SH | DEF | 3 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 216 | 7100 | SH | DEF | 11 |
| POLYCOM INC | COM | 73172K104 | 1804 | 90075 | SH | DEF | 11 |
| POLYMEDICA CORP | COM | 731738100 | 6 | 200 | SH | DEF | 11 |
| POLYMEDICA CORP | COM | 731738100 | 10257 | 387060 | SH | DEF | 3 |
| POLYONE CORP | COM | 73179P106 | 4 | 1000 | SH | DEF | 2 |
| POLYONE CORP | COM | 73179P106 | 905 | 228750 | SH | DEF | 6 |
| POLYONE CORP | COM | 73179P106 | 59 | 15000 | SH | DEF | 6 |
| POMEROY IT SOLUTIONS INC | COM | 731822102 | 220 | 17326 | SH | DEF | 2 |
| POMEROY IT SOLUTIONS INC | COM | 731822102 | 11 | 845 | SH | DEF | 2 |
| POPE & TALBOT INC | COM | 732827100 | 29 | 2000 | SH | DEF | 11 |
| POPULAR INC | COM | 733174106 | 2839 | 63097 | SH | DEF | 11 |
| POPULAR INC | COM | 733174106 | 299 | 7500 | SH | DEF | 3 |
| POPULAR INC | COM | 733174106 | 7 | 180 | SH | DEF | 6 |
| PORTUGAL TELECOM SGPS S A | SPONSORED ADR | 737273102 | 3816 | 468269 | SH | DEF | 6 |
| POSCO | SPONSORED ADR | 693483109 | 2511 | 87800 | SH | DEF | 3 |
| POSCO | SPONSORED ADR | 693483109 | 1062 | 27500 | SH | DEF | 13 |
| POSCO | SPONSORED ADR | 693483109 | 691 | 23685 | SH | DEF | 6 |
| POSSIS MEDICAL INC | COM | 737407106 | 12 | 800 | SH | DEF | 2 |
| POST PPTYS INC | COM | 737464107 | 1631 | 59900 | SH | DEF | 3 |
| POST PPTYS INC | COM | 737464107 | 502 | 18440 | SH | DEF | 2 |
| POST PPTYS INC | COM | 737464107 | 1151 | 43599 | SH | DEF | 11 |
| POTASH CORP SASK INC | COM | 73755L107 | 79 | 1000 | SH | DEF | 11 |
| POTASH CORP SASK INC | COM | 73755L107 | 1714 | 24200 | SH | DEF | 13 |
| POWELL INDS INC | COM | 739128106 | 2161 | 128874 | SH | DEF | 6 |
| POWER-ONE INC | COM | 739308104 | 21 | 2350 | SH | DEF | 11 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 5 | 700 | SH | DEF | 11 |
| POZEN INC | COM | 73941U102 | 188 | 15000 | SH | DEF | 11 |
| POZEN INC | COM | 73941U102 | 522 | 29400 | SH | DEF | 3 |
| PPG INDS INC | COM | 693506107 | 680 | 13022 | SH | DEF | 2 |
| PPG INDS INC | COM | 693506107 | 20707 | 396537 | SH | DEF | 6 |
| PPG INDS INC | COM | 693506107 | 9 | 175 | SH | DEF | 10 |
| PPG INDS INC | COM | 693506107 | 2770 | 48055 | SH | DEF | 11 |
| PPL CORP | COM | 69351T106 | 4 | 100 | SH | DEF | 2 |
| PPL CORP | COM | 69351T106 | 2101 | 52638 | SH | DEF | 11 |
| PPL CORP | COM | 69351T106 | 72 | 1763 | SH | DEF | 6 |

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| PPL CORP | COM | 69351T106 | 57 | 1401 | SH | DEF | 10 |
| PPL CORP | COM | 69351T106 | 513 | 12519 | SH | DEF | 8 |
| PPL CORP | COM | 69351T106 | 799 | 19500 | SH | DEF | 5 |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 31 | 4600 | SH | DEF | 2 |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 10 | 1375 | SH | DEF | 11 |
| PRAXAIR INC | COM | 74005P104 | 332 | 4775 | SH | DEF | 11 |
| PRAXAIR INC | COM | 74005P104 | 1756 | 28345 | SH | DEF | 10 |
| PRAXAIR INC | COM | 74005P104 | 2147 | 34580 | SH | DEF | 6 |
| PRAXAIR INC | COM | 74005P104 | 300 | 4850 | SH | DEF | 5 |
| PRAXAIR INC | COM | 74005P104 | 22 | 350 | SH | DEF | 2 |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 2920 | 124700 | SH | DEF | 6 |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 35 | 1300 | SH | DEF | 11 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 43587 | 1238158 | SH | DEF | 6 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 303 | 7365 | SH | DEF | 11 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 37 | 1050 | SH | DEF | 10 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 21663 | 617180 | SH | DEF | 3 |
| PRECISION DRILLING CORP | COM | 74022D100 | 17953 | 481100 | SH | DEF | 13 |
| PRECISION DRILLING CORP | COM | 74022D100 | 72 | 1900 | SH | DEF | |
| PRECISION DRILLING CORP | COM | 74022D100 | 121 | 3200 | SH | DEF | 3 |
| PREFERRED & CORP INC STRATEG | COM | 74039B105 | 11 | 473 | SH | DEF | 11 |
| PREFERRED INCOME OPPORTUNITY | COM | 74037H104 | 9 | 700 | SH | DEF | 11 |
| PREFERRED INCOME STRATEGIES | COM | 74038E100 | 46 | 1956 | SH | DEF | 11 |
| PREMCOR INC | COM | 74045Q104 | 16 | 695 | SH | DEF | 11 |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 39 | 2535 | SH | DEF | 11 |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 5576 | 361130 | SH | DEF | 6 |
| PRESIDENTIAL RLTY CORP NEW | CL B | 741004204 | 1 | 100 | SH | DEF | 11 |
| PRG-SCHULTZ INTERNATIONAL IN | COM | 69357C107 | 2709 | 476917 | SH | DEF | 6 |
| PRG-SCHULTZ INTERNATIONAL IN | COM | 69357C107 | 259 | 54600 | SH | DEF | 11 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 11 | 200 | SH | DEF | 13 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 5475 | 133042 | SH | DEF | 11 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 54 | 1300 | SH | DEF | 10 |
| PRICELINE COM INC | COM NEW | 741503403 | 39 | 1375 | SH | DEF | 11 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 21 | 1260 | SH | DEF | 6 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 57 | 3500 | SH | DEF | 11 |
| PRIME MED SVCS INC NEW | COM | 74156D108 | 1082 | 240410 | SH | DEF | 6 |
| PRIMEWEST ENERGY TR | TR UNIT NEW | 741930309 | 39 | 2010 | SH | DEF | 11 |
| PRIMUS TELECOMMUNICATIONS GR | COM | 741929103 | 15283 | 2264160 | SH | DEF | 3 |
| PRIMUS TELECOMMUNICATIONS GR | COM | 741929103 | 60 | 6500 | SH | DEF | 11 |
| PRINCETON REVIEW INC | COM | 742352107 | 42 | 5600 | SH | DEF | 11 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 127 | 4100 | SH | DEF | 10 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 6514 | 210185 | SH | DEF | 2 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 96 | 3100 | SH | DEF | 6 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 246 | 7847 | SH | DEF | 11 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 32074 | 1034980 | SH | DEF | 3 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 4026 | 196000 | SH | DEF | 7 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 51079 | 2486800 | SH | DEF | 9 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 168 | 7776 | SH | DEF | 11 |
| PRIVATEBANCORP INC | COM | 742962103 | 248 | 7500 | SH | DEF | 3 |
| PRO PHARMACEUTICALS INC | COM | 74267T109 | 13 | 3600 | SH | DEF | 11 |
| PROASSURANCE CORP | COM | 74267C106 | 60 | 2002 | SH | DEF | 11 |
| PROCTER & GAMBLE CO | COM | 742718109 | 22457 | 241943 | SH | DEF | 3 |
| PROCTER & GAMBLE CO | COM | 742718109 | 652 | 5200 | SH | DEF | 13 |
| PROCTER & GAMBLE CO | COM | 742718109 | 3299 | 35538 | SH | DEF | 1 |
| PROCTER & GAMBLE CO | COM | 742718109 | 62299 | 671185 | SH | DEF | 2 |
| PROCTER & GAMBLE CO | COM | 742718109 | 15503 | 167019 | SH | DEF | 5 |
| PROCTER & GAMBLE CO | COM | 742718109 | 7940 | 85541 | SH | DEF | 10 |
| PROCTER & GAMBLE CO | COM | 742718109 | 27920 | 284062 | SH | DEF | 11 |
| PROCTER & GAMBLE CO | COM | 742718109 | 141 | 1521 | SH | DEF | 4 |
| PROCTER & GAMBLE CO | COM | 742718109 | 116 | 1250 | SH | DEF | 8 |
| PROGENICS PHARMACEUTICALS IN | COM | 743187106 | 927 | 54100 | SH | DEF | 3 |
| PROGRESS ENERGY INC | COM | 743263105 | 613 | 13798 | SH | DEF | 2 |
| PROGRESS ENERGY INC | COM | 743263105 | 2536 | 58851 | SH | DEF | 11 |

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|-----------------------------|----------------|-----------|--------|----------|----|-----|----|
| PROGRESS ENERGY INC | COM | 743263105 | 20 | 457 | SH | DEF | 6 |
| PROGRESS ENERGY INC | COM | 743263105 | 3102 | 69777 | SH | DEF | 10 |
| PROGRESS ENERGY INC | COM | 743263105 | 262 | 5900 | SH | DEF | 8 |
| PROGRESS ENERGY INC | COM | 743263105 | 7 | 150 | SH | DEF | 4 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 15247 | 704890 | SH | DEF | 3 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 11 | 500 | SH | DEF | 10 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 229 | 10391 | SH | DEF | 11 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 69 | 1000 | SH | DEF | 3 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 309 | 4187 | SH | DEF | 11 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 4 | 65 | SH | DEF | 2 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 220 | 3185 | SH | DEF | 5 |
| PROLOGIS | SH BEN INT | 743410102 | 92 | 3050 | SH | DEF | 2 |
| PROLOGIS | SH BEN INT | 743410102 | 201 | 6800 | SH | DEF | 11 |
| PROQUEST COMPANY | COM | 74346P102 | 6 | 200 | SH | DEF | 11 |
| PROSOFTTRAINING | COM | 743477101 | 0 | 650 | SH | DEF | 11 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 1639 | 76925 | SH | DEF | 1 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 13517 | 452840 | SH | DEF | 6 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 45 | 1400 | SH | DEF | 11 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 185 | 6210 | SH | DEF | 3 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 611 | 45295 | SH | DEF | 11 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 6 | 427 | SH | DEF | 2 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 66 | 4725 | SH | DEF | 4 |
| PROTERION CORP | COM | 74370Y102 | 2 | 5000 | SH | DEF | 11 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 12 | 414 | SH | DEF | 4 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 2018 | 71200 | SH | DEF | 3 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 1799 | 57966 | SH | DEF | 11 |
| PROVIDENT ENERGY TR | TR UNIT | 74386K104 | 77 | 9000 | SH | DEF | 11 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 134 | 4810 | SH | DEF | 2 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 98 | 3325 | SH | DEF | 11 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 2500 | 89370 | SH | DEF | 3 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 4997 | 178656 | SH | DEF | 6 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 709 | 25335 | SH | DEF | 4 |
| PROVIDENT FINL SVCS INC | COM | 74386T105 | 137 | 6972 | SH | DEF | 11 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 5 | 400 | SH | DEF | 6 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 59 | 5000 | SH | DEF | 6 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 161228 | 13675000 | SH | DEF | 9 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 117900 | 10000000 | SH | DEF | 12 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 5 | 400 | SH | DEF | 2 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 22408 | 1900600 | SH | DEF | 7 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 1943 | 174843 | SH | DEF | 11 |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 12 | 900 | SH | DEF | 11 |
| PRUDENTIAL FINL INC | COM | 744320102 | 2 | 50 | SH | DEF | 6 |
| PRUDENTIAL FINL INC | COM | 744320102 | 8836 | 236520 | SH | DEF | 3 |
| PRUDENTIAL FINL INC | COM | 744320102 | 5 | 130 | SH | DEF | 1 |
| PRUDENTIAL FINL INC | COM | 744320102 | 90 | 2415 | SH | DEF | 2 |
| PRUDENTIAL FINL INC | COM | 744320102 | 1052 | 27232 | SH | DEF | 11 |
| PSS WORLD MED INC | COM | 69366A100 | 5192 | 591290 | SH | DEF | 3 |
| PSS WORLD MED INC | COM | 69366A100 | 7 | 800 | SH | DEF | 11 |
| PTEK HLDGS INC | COM | 69366M104 | 10808 | 1313140 | SH | DEF | 3 |
| PTEK HLDGS INC | COM | 69366M104 | 537 | 61692 | SH | DEF | 11 |
| PUBLIC STORAGE INC | COM A DP1/1000 | 74460D729 | 0 | 15 | SH | DEF | 11 |
| PUBLIC STORAGE INC | COM | 74460D109 | -378 | -9461 | SH | DEF | 11 |
| PUBLIC STORAGE INC | COM | 74460D109 | 20 | 500 | SH | DEF | 2 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 93 | 2220 | SH | DEF | 6 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 111 | 2650 | SH | DEF | 10 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 19 | 450 | SH | DEF | 2 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 847 | 20177 | SH | DEF | 8 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 3270 | 80015 | SH | DEF | 11 |
| PUBLICIS S A NEW | SPONSORED ADR | 74463M106 | 7314 | 262770 | SH | DEF | 6 |
| PUGET ENERGY INC NEW | COM | 745310102 | 333 | 14633 | SH | DEF | 11 |
| PUGET ENERGY INC NEW | COM | 745310102 | 5703 | 253713 | SH | DEF | 6 |
| PUGET ENERGY INC NEW | COM | 745310102 | 4 | 200 | SH | DEF | 1 |

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| PULASKI FINL CORP | COM | 745548107 | 463 | 30000 | SH | DEF | 11 |
| PULTE HOMES INC | COM | 745867101 | 39 | 570 | SH | DEF | 6 |
| PULTE HOMES INC | COM | 745867101 | 4 | 44 | SH | DEF | 11 |
| PUMATECH INC | COM | 745887109 | 1 | 100 | SH | DEF | 11 |
| PURE WORLD INC | COM | 74622C106 | 10 | 6017 | SH | DEF | 11 |
| PUTNAM HIGH INCOME BOND FD | SH BEN INT | 746779107 | 4 | 600 | SH | DEF | 11 |
| PUTNAM HIGH INCOME OPP TR | SH BEN INT | 746479104 | 118 | 6700 | SH | DEF | 11 |
| PUTNAM HIGH YIELD MUN TR | SH BEN INT | 746781103 | 40 | 5940 | SH | DEF | 11 |
| PUTNAM INVT GRADE MUN TR | COM | 746805100 | 16 | 1500 | SH | DEF | 11 |
| PUTNAM MANAGED HIGH YIELD TR | SH BEN INT | 746819101 | 36 | 4200 | SH | DEF | 11 |
| PUTNAM MANAGED MUN INCOM TR | COM | 746823103 | 134 | 18304 | SH | DEF | 11 |
| PUTNAM MASTER INCOME TR | SH BEN INT | 74683K104 | 714 | 108748 | SH | DEF | 11 |
| PUTNAM MASTER INTER INCOME T | SH BEN INT | 746909100 | 1093 | 172378 | SH | DEF | 11 |
| PUTNAM MUN BD FD INC | SH BEN INT | 74683V100 | 7 | 552 | SH | DEF | 11 |
| PUTNAM MUN OPPORTUNITIES TR | SH BEN INT | 746922103 | 153 | 12000 | SH | DEF | 11 |
| PUTNAM PREMIER INCOME TR | SH BEN INT | 746853100 | 958 | 152234 | SH | DEF | 11 |
| PUTNAM TAX FREE HEALTH CARE | SH BEN INT | 746920107 | 158 | 13010 | SH | DEF | 11 |
| PXRE GROUP LTD | COM | G73018106 | 393 | 21900 | SH | DEF | 3 |
| Q E P INC | COM | 74727K102 | 238 | 23575 | SH | DEF | 6 |
| QAD INC | COM | 74727D108 | 76 | 7000 | SH | DEF | 3 |
| QIAGEN N V | ORD | N72482107 | 316 | 26925 | SH | DEF | 11 |
| QIAO XING UNIVERSAL TELEPHON | ORD | G7303A109 | 156 | 17500 | SH | DEF | 11 |
| QLOGIC CORP | COM | 747277101 | 73 | 1500 | SH | DEF | 4 |
| QLOGIC CORP | COM | 747277101 | 108 | 1920 | SH | DEF | 11 |
| QLT INC | COM | 746927102 | 18399 | 1150680 | SH | DEF | 3 |
| QLT INC | COM | 746927102 | 735 | 45850 | SH | DEF | 13 |
| QUAKER CHEM CORP | COM | 747316107 | 19 | 700 | SH | DEF | 11 |
| QUAKER CITY BANCORP INC | COM | 74731K106 | 887 | 22175 | SH | DEF | 6 |
| QUAKER FABRIC CORP NEW | COM | 747399103 | 41 | 6000 | SH | DEF | 6 |
| QUALCOMM INC | COM | 747525103 | 4413 | 105910 | SH | DEF | 3 |
| QUALCOMM INC | COM | 747525103 | 13533 | 325000 | SH | DEF | 9 |
| QUALCOMM INC | COM | 747525103 | 624 | 14987 | SH | DEF | 2 |
| QUALCOMM INC | COM | 747525103 | 185 | 4433 | SH | DEF | 10 |
| QUALCOMM INC | COM | 747525103 | 6 | 100 | SH | DEF | 13 |
| QUALCOMM INC | COM | 747525103 | 3387 | 71314 | SH | DEF | 11 |
| QUALCOMM INC | COM | 747525103 | 447 | 10723 | SH | DEF | 8 |
| QUALITY SYS INC | COM | 747582104 | 964 | 20152 | SH | DEF | 11 |
| QUANEX CORP | COM | 747620102 | 10409 | 309800 | SH | DEF | 6 |
| QUANEX CORP | COM | 747620102 | 18984 | 565010 | SH | DEF | 3 |
| QUANEX CORP | COM | 747620102 | 6 | 170 | SH | DEF | 10 |
| QUANTUM CORP | COM DSSG | 747906204 | 4 | 1410 | SH | DEF | 4 |
| QUANTUM CORP | COM DSSG | 747906204 | 51 | 16600 | SH | DEF | 5 |
| QUANTUM CORP | COM DSSG | 747906204 | 360 | 115758 | SH | DEF | 11 |
| QUEBECOR WORLD INC | COM NON-VTG | 748203106 | 1890 | 100600 | SH | DEF | 13 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 1225 | 20200 | SH | DEF | 8 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 832 | 12294 | SH | DEF | 11 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 21 | 350 | SH | DEF | 2 |
| QUEST SOFTWARE INC | COM | 74834T103 | 238 | 16000 | SH | DEF | 11 |
| QUESTAR CORP | COM | 748356102 | 138 | 4493 | SH | DEF | 8 |
| QUESTAR CORP | COM | 748356102 | 49 | 1600 | SH | DEF | 2 |
| QUESTAR CORP | COM | 748356102 | 10512 | 341180 | SH | DEF | 3 |
| QUESTAR CORP | COM | 748356102 | 86 | 2800 | SH | DEF | 10 |
| QUESTAR CORP | COM | 748356102 | 351 | 11400 | SH | DEF | 5 |
| QUESTAR CORP | COM | 748356102 | 19 | 585 | SH | DEF | 11 |
| QUIGLEY CORP | COM NEW | 74838L304 | 12 | 1500 | SH | DEF | 11 |
| QUIKSILVER INC | COM | 74838C106 | 4 | 218 | SH | DEF | 11 |
| QUOVADX INC | COM | 74913K106 | 11 | 2000 | SH | DEF | 11 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 3 | 1000 | SH | DEF | 3 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 59 | 17209 | SH | DEF | 4 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 20 | 5796 | SH | DEF | 2 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 174309 | 51267300 | SH | DEF | 7 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 17 | 5000 | SH | DEF | |

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| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 337932 | 99391781 | SH | DEF | 9 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 1 | 185 | SH | DEF | 1 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 57 | 16710 | SH | DEF | 10 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 623 | 183306 | SH | DEF | 5 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 1474 | 417697 | SH | DEF | 11 |
| R & B INC | COM | 749124103 | 927 | 72000 | SH | DEF | 6 |
| R & G FINANCIAL CORP | CL B | 749136107 | 28593 | 979210 | SH | DEF | 3 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 8801 | 217800 | SH | DEF | 6 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 90 | 2224 | SH | DEF | 2 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 81 | 1886 | SH | DEF | 11 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 263 | 6500 | SH | DEF | 8 |
| RADA ELECTR INDS LTD | SHS NEW | M81863108 | 0 | 360 | SH | DEF | 11 |
| RADIAN GROUP INC | COM | 750236101 | 2175 | 48992 | SH | DEF | 6 |
| RADIAN GROUP INC | COM | 750236101 | 69 | 1555 | SH | DEF | 2 |
| RADIAN GROUP INC | COM | 750236101 | 169 | 3198 | SH | DEF | 11 |
| RADIAN GROUP INC | COM | 750236101 | 13331 | 300244 | SH | DEF | 7 |
| RADIAN GROUP INC | COM | 750236101 | 2 | 55 | SH | DEF | 10 |
| RADIAN GROUP INC | COM | 750236101 | 111000 | 2500000 | SH | DEF | 9 |
| RADIANT SYSTEMS INC | COM | 75025N102 | 9 | 1400 | SH | DEF | 11 |
| RADIO ONE INC | CL A | 75040P108 | 16 | 1000 | SH | DEF | 11 |
| RADIOLOGIX INC | COM | 75040K109 | 322 | 105300 | SH | DEF | 6 |
| RADIOSHACK CORP | COM | 750438103 | 15923 | 560480 | SH | DEF | 3 |
| RADIOSHACK CORP | COM | 750438103 | 1751 | 58389 | SH | DEF | 11 |
| RADISYS CORP | COM | 750459109 | 4207 | 233320 | SH | DEF | 3 |
| RADWARE LTD | ORD | M81873107 | 20 | 1100 | SH | DEF | 3 |
| RADYNE COMSTREAM INC | COM NEW | 750611402 | 4 | 500 | SH | DEF | 11 |
| RAILAMERICA INC | COM | 750753105 | 53 | 5030 | SH | DEF | 11 |
| RAINBOW TECHNOLOGIES INC | COM | 750862104 | 4915 | 537720 | SH | DEF | 3 |
| RAINDANCE COMM | COM | 75086X106 | 3 | 1000 | SH | DEF | 11 |
| RAIT INVT TR | COM | 749227104 | 12 | 500 | SH | DEF | 11 |
| RALCORP HLDGS INC NEW | COM | 751028101 | 5736 | 207090 | SH | DEF | 3 |
| RAMBUS INC DEL | COM | 750917106 | 62 | 3700 | SH | DEF | 2 |
| RAMBUS INC DEL | COM | 750917106 | 72 | 2900 | SH | DEF | 11 |
| RAMTRON INTL CORP | COM NEW | 751907304 | 1 | 400 | SH | DEF | 2 |
| RAMTRON INTL CORP | COM NEW | 751907304 | 0 | 100 | SH | DEF | 11 |
| RANGE RES CORP | COM | 75281A109 | 4145 | 606000 | SH | DEF | 6 |
| RARE HOSPITALITY INTL INC | COM | 753820109 | 0 | 10 | SH | DEF | 11 |
| RAVEN INDS INC | COM | 754212108 | 118 | 4500 | SH | DEF | 11 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 360 | 8832 | SH | DEF | 11 |
| RAYONIER INC | COM | 754907103 | 345 | 8197 | SH | DEF | 11 |
| RAYONIER INC | COM | 754907103 | 6 | 150 | SH | DEF | 1 |
| RAYONIER INC | COM | 754907103 | 35 | 870 | SH | DEF | 2 |
| RAYOVAC CORP | COM | 755081106 | 9261 | 634300 | SH | DEF | 6 |
| RAYOVAC CORP | COM | 755081106 | 15 | 900 | SH | DEF | 11 |
| RAYOVAC CORP | COM | 755081106 | 38 | 2600 | SH | DEF | 3 |
| RAYTHEON CO | COM NEW | 755111507 | 30031 | 1070702 | SH | DEF | 6 |
| RAYTHEON CO | COM NEW | 755111507 | 282 | 10076 | SH | DEF | 2 |
| RAYTHEON CO | COM NEW | 755111507 | | 8 | SH | DEF | 1 |
| RAYTHEON CO | COM NEW | 755111507 | 39 | 1403 | SH | DEF | 10 |
| RAYTHEON CO | COM NEW | 755111507 | 1597 | 60303 | SH | DEF | 11 |
| RC2 CORP | COM | 749388104 | 7784 | 401525 | SH | DEF | 6 |
| RC2 CORP | COM | 749388104 | 979 | 50700 | SH | DEF | 3 |
| RCM TECHNOLOGIES INC | COM NEW | 749360400 | 571 | 117900 | SH | DEF | 6 |
| RCN CORP | COM | 749361101 | 59 | 42958 | SH | DEF | 11 |
| RCN CORP | COM | 749361101 | 12 | 6536 | SH | DEF | 4 |
| READERS DIGEST ASSN INC | COM | 755267101 | 25930 | 1853500 | SH | DEF | 6 |
| READERS DIGEST ASSN INC | COM | 755267101 | 131 | 8908 | SH | DEF | 11 |
| REAL ESTATE INCOME FUND INC | COM | 755881109 | 83 | 4952 | SH | DEF | 11 |
| REALNETWORKS INC | COM | 75605L104 | 56 | 8390 | SH | DEF | 11 |
| REALTY INCOME CORP | COM | 756109104 | 318 | 8070 | SH | DEF | 11 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 6 | 250 | SH | DEF | 10 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 455 | 20490 | SH | DEF | 11 |

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| RECKSON ASSOCS RLTY CORP | CL B | 75621K304 | 140 | 6267 | SH | DEF | 11 |
| RED HAT INC | COM | 756577102 | 4 | 400 | SH | DEF | 2 |
| RED HAT INC | COM | 756577102 | 103 | 6840 | SH | DEF | 11 |
| REDBACK NETWORKS INC | COM | 757209101 | 0 | 1100 | SH | DEF | 11 |
| REDLINE PERFORMANCE PRODS IN | COM | 75763Q101 | 22 | 5000 | SH | DEF | 11 |
| REDWOOD TR INC | COM | 758075402 | 729 | 14693 | SH | DEF | 11 |
| REEBOK INTL LTD | COM | 758110100 | 289 | 8640 | SH | DEF | 6 |
| REEBOK INTL LTD | COM | 758110100 | 1061 | 31750 | SH | DEF | 3 |
| REEBOK INTL LTD | COM | 758110100 | 404 | 10363 | SH | DEF | 11 |
| REED ELSEVIER P L C | SPONSORED ADR | 758205108 | 3 | 84 | SH | DEF | 6 |
| REEDS JEWELERS INC | COM | 758341101 | 0 | 362 | SH | DEF | 11 |
| REGAL BELOIT CORP | COM | 758750103 | 33 | 1620 | SH | DEF | 11 |
| REGAL ENTMT GROUP | CL A | 758766109 | 127 | 6200 | SH | DEF | 11 |
| REGAL ENTMT GROUP | CL A | 758766109 | 100 | 5400 | SH | DEF | 3 |
| REGENCY CTRS CORP | COM | 758849103 | 115 | 3100 | SH | DEF | 11 |
| REGENERATION TECH INC DEL | COM | 75886N100 | 61 | 5100 | SH | DEF | 11 |
| REGENERATION TECH INC DEL | COM | 75886N100 | 29 | 3250 | SH | DEF | 3 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 11 | 760 | SH | DEF | 11 |
| REGIONS FINL CORP | COM | 758940100 | 1249 | 33982 | SH | DEF | 11 |
| REGIONS FINL CORP | COM | 758940100 | 240 | 7020 | SH | DEF | 2 |
| REGIONS FINL CORP | COM | 758940100 | 75 | 2190 | SH | DEF | 6 |
| REGIONS FINL CORP | COM | 758940100 | 45 | 1300 | SH | DEF | 10 |
| REGIS CORP MINN | COM | 758932107 | 27151 | 845820 | SH | DEF | 3 |
| REGIS CORP MINN | COM | 758932107 | 7 | 225 | SH | DEF | 2 |
| REGIS CORP MINN | COM | 758932107 | 3998 | 105155 | SH | DEF | 11 |
| REGISTER COM INC | COM | 75914G101 | 6 | 1200 | SH | DEF | 11 |
| REHABCARE GROUP INC | COM | 759148109 | 3286 | 192700 | SH | DEF | 6 |
| REINSURANCE GROUP AMER INC | COM | 759351109 | 110 | 2700 | SH | DEF | 3 |
| REINSURANCE GROUP AMER INC | COM | 759351109 | 10941 | 268500 | SH | DEF | 6 |
| RELIANT RES INC | COM | 75952B105 | 54 | 10536 | SH | DEF | 2 |
| RELIANT RES INC | COM | 75952B105 | 43 | 8690 | SH | DEF | 11 |
| REMINGTON OIL & GAS CORP | COM | 759594302 | 18 | 1000 | SH | DEF | 11 |
| RENAISSANCE LEARNING INC | COM | 75968L105 | 1856 | 78630 | SH | DEF | 3 |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 189 | 4199 | SH | DEF | 11 |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 16581 | 363390 | SH | DEF | 6 |
| RENAL CARE GROUP INC | COM | 759930100 | 688 | 20160 | SH | DEF | 3 |
| RENAL CARE GROUP INC | COM | 759930100 | 188 | 5015 | SH | DEF | 11 |
| RENT A CTR INC NEW | COM | 76009N100 | 19518 | 605780 | SH | DEF | 3 |
| RENT A CTR INC NEW | COM | 76009N100 | 9915 | 307725 | SH | DEF | 6 |
| RENT A CTR INC NEW | COM | 76009N100 | 4 | 117 | SH | DEF | 2 |
| RENTECH INC | COM | 760112102 | 85 | 116000 | SH | DEF | 11 |
| REPLIGEN CORP | COM | 759916109 | 1 | 200 | SH | DEF | 11 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 5651 | 334081 | SH | DEF | 6 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 285 | 17300 | SH | DEF | 2 |
| REPUBLIC BANCORP INC | COM | 760282103 | 7872 | 591008 | SH | DEF | 6 |
| REPUBLIC BANCORP INC | COM | 760282103 | 4 | 275 | SH | DEF | 10 |
| REPUBLIC BANCORP INC | COM | 760282103 | 19 | 1300 | SH | DEF | 11 |
| REPUBLIC BANCORP KY | CL A | 760281204 | 398 | 19911 | SH | DEF | 11 |
| REPUBLIC FIRST BANCORP INC | COM | 760416107 | 740 | 62700 | SH | DEF | 6 |
| REPUBLIC SVCS INC | COM | 760759100 | 602 | 25882 | SH | DEF | 11 |
| REPUBLIC SVCS INC | COM | 760759100 | 13502 | 596400 | SH | DEF | 7 |
| REPUBLIC SVCS INC | COM | 760759100 | 36229 | 1600200 | SH | DEF | 12 |
| REPUBLIC SVCS INC | COM | 760759100 | 38 | 1700 | SH | DEF | 3 |
| REPUBLIC SVCS INC | COM | 760759100 | 117588 | 5193800 | SH | DEF | 9 |
| RES-CARE INC | COM | 760943100 | 2367 | 307417 | SH | DEF | 6 |
| RESEARCH FRONTIERS INC | COM | 760911107 | 9 | 900 | SH | DEF | 11 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 94 | 2120 | SH | DEF | 11 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 44610 | 1167800 | SH | DEF | 9 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 57300 | 1500000 | SH | DEF | 12 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 2938 | 76900 | SH | DEF | 7 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 11761 | 312000 | SH | DEF | 13 |
| RESORTQUEST INTL INC | COM | 761183102 | 3 | 350 | SH | DEF | 11 |

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| RESOURCES BANKSHARES CORP | COM | 76121R104 | 135 | 4531 SH | DEF | 11 |
| RESPIRONICS INC | COM | 761230101 | 14329 | 342555 SH | DEF | 3 |
| RESTORATION HARDWARE INC DEL | COM | 760981100 | 8 | 1000 SH | DEF | 11 |
| REUTERS GROUP PLC | SPONSORED ADR | 76132M102 | 3057 | 137319 SH | DEF | 6 |
| REVLON INC | CL A | 761525500 | 1 | 300 SH | DEF | 11 |
| REX STORES CORP | COM | 761624105 | 1817 | 139223 SH | DEF | 6 |
| REXAM PLC | SP ADR NEW2001 | 761655406 | 2671 | 79050 SH | DEF | 6 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 24 | 875 SH | DEF | 2 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 2 | 90 SH | DEF | 6 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 501 | 18200 SH | DEF | 5 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 219 | 8076 SH | DEF | 11 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 4 | 100 SH | DEF | 6 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 46 | 1170 SH | DEF | 3 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 15 | 380 SH | DEF | 2 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 184 | 3823 SH | DEF | 11 |
| RF MICRODEVICES INC | COM | 749941100 | 1058 | 90351 SH | DEF | 11 |
| RGC RES INC | COM | 74955L103 | 28 | 1200 SH | DEF | 11 |
| RHODIA | SPONSORED ADR | 762397107 | 2382 | 380043 SH | DEF | 6 |
| RIGGS NATL CORP WASH DC | COM | 766570105 | 392 | 23749 SH | DEF | 11 |
| RIGHT MGMT CONSULTANTS INC | COM | 766573109 | 696 | 38500 SH | DEF | 6 |
| RIGHT MGMT CONSULTANTS INC | COM | 766573109 | 10754 | 594800 SH | DEF | 3 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 176 | 2000 SH | DEF | 10 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 4317 | 49200 SH | DEF | 2 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 6174 | 70089 SH | DEF | 6 |
| RITE AID CORP | COM | 767754104 | 488 | 85222 SH | DEF | 11 |
| RITE AID CORP | COM | 767754104 | 70 | 13500 SH | DEF | 2 |
| RIVIANA FOODS INC | COM | 769536103 | 59 | 2137 SH | DEF | 11 |
| RLI CORP | COM | 749607107 | 34 | 1000 SH | DEF | 11 |
| RLI CORP | COM | 749607107 | 6729 | 204400 SH | DEF | 1 |
| RMK HIGH INCOME FD INC | COM SHS | 74963B105 | 779 | 50138 SH | DEF | 11 |
| ROADWAY CORP | COM | 769742107 | 13 | 250 SH | DEF | 11 |
| ROADWAY CORP | COM | 769742107 | 9 | 175 SH | DEF | 10 |
| ROANOKE ELEC STL CORP | COM | 769841107 | 8 | 800 SH | DEF | 11 |
| ROBERT HALF INTL INC | COM | 770323103 | 290 | 12270 SH | DEF | 11 |
| ROBOTIC VISION SYS INC | COM | 771074101 | 44 | 63500 SH | DEF | |
| ROBOTIC VISION SYS INC | COM | 771074101 | 35 | 54930 SH | DEF | 11 |
| ROCK-TENN CO | CL A | 772739207 | 2085 | 143000 SH | DEF | 6 |
| ROCKFORD CORP | COM | 77316P101 | 162 | 23500 SH | DEF | 6 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1253 | 47750 SH | DEF | 10 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 203 | 6529 SH | DEF | 11 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 16454 | 626830 SH | DEF | 3 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 26 | 1000 SH | DEF | 2 |
| ROCKWELL COLLINS INC | COM | 774341101 | 25 | 1000 SH | DEF | 2 |
| ROCKWELL COLLINS INC | COM | 774341101 | 6 | 240 SH | DEF | 6 |
| ROCKWELL COLLINS INC | COM | 774341101 | 396 | 15700 SH | DEF | 8 |
| ROCKWELL COLLINS INC | COM | 774341101 | 1285 | 46813 SH | DEF | 11 |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 107 | 5100 SH | DEF | |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 11853 | 563910 SH | DEF | 3 |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 4 | 162 SH | DEF | 11 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 707 | 45000 SH | DEF | 11 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 19105 | 1263200 SH | DEF | 13 |
| ROGERS CORP | COM | 775133101 | 40 | 1000 SH | DEF | 11 |
| ROHM & HAAS CO | COM | 775371107 | 30 | 900 SH | DEF | 10 |
| ROHM & HAAS CO | COM | 775371107 | 212 | 6325 SH | DEF | 2 |
| ROHM & HAAS CO | COM | 775371107 | 117 | 2970 SH | DEF | 11 |
| ROLLINS INC | COM | 775711104 | 11 | 534 SH | DEF | 11 |
| ROLLINS INC | COM | 775711104 | 6754 | 378580 SH | DEF | 3 |
| ROSLYN BANCORP INC | COM | 778162107 | 28 | 1207 SH | DEF | 4 |
| ROSLYN BANCORP INC | COM | 778162107 | 5849 | 248900 SH | DEF | 6 |
| ROSLYN BANCORP INC | COM | 778162107 | 20 | 760 SH | DEF | 11 |
| ROSS STORES INC | COM | 778296103 | 33 | 655 SH | DEF | 11 |
| ROSS SYS INC | COM NEW | 778303206 | 2 | 100 SH | DEF | 11 |

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|------------------------------|----------------|---------------|-------|---------|----|-----|----|
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR | 778529107 | 3223 | 312300 | SH | DEF | 3 |
| ROTO ROOTER INC NEW | COM | 778787101 | 4 | 100 | SH | DEF | 2 |
| ROTO ROOTER INC NEW | COM | 778787101 | 0 | 0 | SH | DEF | 11 |
| ROUSE CO | PFD CONV SER B | 779273309 | 87 | 1500 | SH | DEF | 11 |
| ROUSE CO | COM | 779273101 | 137 | 3292 | SH | DEF | 8 |
| ROUSE CO | COM | 779273101 | 604 | 14035 | SH | DEF | 11 |
| ROUSE CO | COM | 779273101 | 15 | 350 | SH | DEF | 10 |
| ROUSE CO | COM | 779273101 | 45 | 800 | SH | DEF | 13 |
| ROWAN COS INC | COM | 779382100 | 666 | 27810 | SH | DEF | 11 |
| ROWAN COS INC | COM | 779382100 | 22 | 880 | SH | DEF | 6 |
| ROWE COS | COM | 779528108 | 2 | 600 | SH | DEF | 11 |
| ROXIO INC | COM | 780008108 | 10 | 980 | SH | DEF | 11 |
| ROXIO INC | COM | 780008108 | 0 | 5 | SH | DEF | 13 |
| ROYAL BANCSHARES PA INC | CL A | 780081105 | 2 | 100 | SH | DEF | 11 |
| ROYAL BANCSHARES PA INC | CL A | 780081105 | 53 | 1959 | SH | DEF | 6 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 1755 | 36417 | SH | DEF | 11 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 88779 | 2040004 | SH | DEF | 13 |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR I PRF I | 780097861 | 112 | 4300 | SH | DEF | 10 |
| ROYAL BK SCOTLAND GROUP PLC | SPON ADR SER H | 780097879 | 110 | 4300 | SH | DEF | 10 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 385 | 12955 | SH | DEF | 11 |
| ROYAL CARIBBEAN CRUISES LTD | NOTE | 2/0 780153AK8 | 319 | 7000 | SH | DEF | 11 |
| ROYAL CARIBBEAN CRUISES LTD | NOTE | 5/1 780153AM4 | 2 | 4000 | SH | DEF | 6 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 7609 | 264877 | SH | DEF | 6 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 7044 | 158714 | SH | DEF | 11 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 1416 | 32035 | SH | DEF | 8 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 791 | 17897 | SH | DEF | 1 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 9 | 200 | SH | DEF | 3 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 702 | 15880 | SH | DEF | 5 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 3384 | 76557 | SH | DEF | 2 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 415 | 6950 | SH | DEF | 13 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 268 | 6059 | SH | DEF | 10 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 217 | 4910 | SH | DEF | 4 |
| ROYAL GOLD INC | COM | 780287108 | 19 | 900 | SH | DEF | 11 |
| ROYAL GROUP TECHNOLOGIES LTD | SUB VTG SH | 779915107 | 21 | 2500 | SH | DEF | 11 |
| ROYAL KPN NV | SPONSORED ADR | 780641205 | 5579 | 719623 | SH | DEF | 6 |
| ROYCE FOCUS TR | COM | 78080N108 | 110 | 13600 | SH | DEF | 11 |
| ROYCE MICRO-CAP TR INC | COM | 780915104 | 3167 | 254580 | SH | DEF | 11 |
| ROYCE VALUE TR INC | COM | 780910105 | 6137 | 363151 | SH | DEF | 11 |
| RPM INTL INC | COM | 749685103 | 2954 | 226200 | SH | DEF | 3 |
| RPM INTL INC | COM | 749685103 | 40 | 3050 | SH | DEF | 10 |
| RPM INTL INC | COM | 749685103 | 266 | 18412 | SH | DEF | 11 |
| RPM INTL INC | COM | 749685103 | 1105 | 84615 | SH | DEF | 6 |
| RSA SEC INC | COM | 749719100 | 9558 | 664680 | SH | DEF | 3 |
| RUBY TUESDAY INC | COM | 781182100 | 5 | 200 | SH | DEF | 3 |
| RUBY TUESDAY INC | COM | 781182100 | 1276 | 46655 | SH | DEF | 11 |
| RUBY TUESDAY INC | COM | 781182100 | 89 | 3680 | SH | DEF | 2 |
| RUDDICK CORP | COM | 781258108 | 208 | 13360 | SH | DEF | 3 |
| RUDDICK CORP | COM | 781258108 | 14163 | 911400 | SH | DEF | 6 |
| RUDDICK CORP | COM | 781258108 | 85 | 5300 | SH | DEF | 11 |
| RUSH ENTERPRISES INC | CL A | 781846209 | 244 | 35300 | SH | DEF | 6 |
| RUSH ENTERPRISES INC | CL B | 781846308 | 360 | 53750 | SH | DEF | 6 |
| RUSSELL CORP | COM | 782352108 | 10287 | 631080 | SH | DEF | 6 |
| RUSSELL CORP | COM | 782352108 | 6328 | 388240 | SH | DEF | 3 |
| RYANAIR HLDGS PLC | SPONSORED ADR | 783513104 | 5883 | 142092 | SH | DEF | 6 |
| RYANS FAMILY STEAK HOUSE INC | COM | 783519101 | 9671 | 756150 | SH | DEF | 6 |
| RYANS FAMILY STEAK HOUSE INC | COM | 783519101 | 120 | 8592 | SH | DEF | 11 |
| RYDER SYS INC | COM | 783549108 | 59 | 2000 | SH | DEF | 10 |
| RYDER SYS INC | COM | 783549108 | 791 | 26370 | SH | DEF | 11 |
| RYDER SYS INC | COM | 783549108 | 16 | 550 | SH | DEF | 6 |
| RYERSON TULL INC NEW | COM | 78375P107 | 74 | 9187 | SH | DEF | 11 |
| RYLAND GROUP INC | COM | 783764103 | 62 | 703 | SH | DEF | 11 |
| RYLAND GROUP INC | COM | 783764103 | 60418 | 826400 | SH | DEF | 3 |

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| S & T BANCORP INC | COM | 783859101 | 3402 | 119380 | SH | DEF | 3 |
| S & T BANCORP INC | COM | 783859101 | 12 | 400 | SH | DEF | 11 |
| S R TELECOM INC | COM NEW | 78464P208 | 0 | 94 | SH | DEF | 11 |
| S Y BANCORP INC | COM | 785060104 | 20 | 1000 | SH | DEF | 11 |
| S&K FAMOUS BRANDS INC | COM | 783774102 | 379 | 22200 | SH | DEF | 6 |
| S1 CORPORATION | COM | 78463B101 | 13 | 1600 | SH | DEF | 11 |
| SABINE ROYALTY TR | UNIT BEN INT | 785688102 | 56 | 2100 | SH | DEF | 11 |
| SABRE HLDGS CORP | CL A | 785905100 | 2739 | 127440 | SH | DEF | 6 |
| SABRE HLDGS CORP | CL A | 785905100 | 13 | 620 | SH | DEF | 10 |
| SABRE HLDGS CORP | CL A | 785905100 | 865 | 39492 | SH | DEF | 11 |
| SABRE HLDGS CORP | CL A | 785905100 | 27022 | 1257400 | SH | DEF | 9 |
| SABRE HLDGS CORP | CL A | 785905100 | 2832 | 131800 | SH | DEF | 7 |
| SAFECO CORP | COM | 786429100 | 25 | 700 | SH | DEF | 10 |
| SAFECO CORP | COM | 786429100 | 2055 | 55985 | SH | DEF | 11 |
| SAFECO CORP | COM | 786429100 | 48 | 1360 | SH | DEF | 6 |
| SAFECO CORP | COM | 786429100 | 2578 | 73110 | SH | DEF | 2 |
| SAFEGUARD SCIENTIFICS INC | COM | 786449108 | 52 | 13540 | SH | DEF | 11 |
| SAFENET INC | COM | 78645R107 | -50 | -1486 | SH | DEF | 11 |
| SAFEWAY INC | COM NEW | 786514208 | 7 | 325 | SH | DEF | 4 |
| SAFEWAY INC | COM NEW | 786514208 | 906 | 39480 | SH | DEF | 6 |
| SAFEWAY INC | COM NEW | 786514208 | 179 | 7793 | SH | DEF | 10 |
| SAFEWAY INC | COM NEW | 786514208 | 570 | 27014 | SH | DEF | 11 |
| SAFEWAY INC | COM NEW | 786514208 | 842 | 36715 | SH | DEF | 5 |
| SAFEWAY INC | COM NEW | 786514208 | 2443 | 106500 | SH | DEF | 7 |
| SAFEWAY INC | COM NEW | 786514208 | 3037 | 132401 | SH | DEF | 2 |
| SAGA COMMUNICATIONS | CL A | 786598102 | 12 | 656 | SH | DEF | 11 |
| SAKS INC | COM | 79377W108 | 721 | 51855 | SH | DEF | 11 |
| SALISBURY BANCORP INC | COM | 795226109 | 45 | 1350 | SH | DEF | 11 |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 99 | 5000 | SH | DEF | 11 |
| SALOMON BR EMRG MKT FLT RTE | COM | 794912105 | 10 | 800 | SH | DEF | 11 |
| SALOMON BR EMRG MKTS INC II. | COM | 794910109 | 94 | 6000 | SH | DEF | 11 |
| SALOMON BR GLBL PRTRNS INC F | COM | 794914101 | 45 | 3150 | SH | DEF | 11 |
| SALOMON BROS 2008 WORLDWIDE | COM | 79548R103 | 251 | 23029 | SH | DEF | 11 |
| SALOMON BROS GLBL HIGH INC F | COM | 79550G102 | 50 | 3400 | SH | DEF | 11 |
| SALOMON BROS HIGH INCOME FD | COM | 794907105 | 502 | 40457 | SH | DEF | 11 |
| SALOMON BROS HIGH INCOME FD | COM | 79547Q106 | 142 | 12500 | SH | DEF | 11 |
| SALOMON BROS WORLDWIDE INCOM | COM | 79548T109 | 358 | 22400 | SH | DEF | 11 |
| SALOMON BROTHERS FD INC | COM | 795477108 | 102 | 8972 | SH | DEF | 11 |
| SALTON INC | COM | 795757103 | 1490 | 149700 | SH | DEF | 6 |
| SALTON INC | COM | 795757103 | 4 | 400 | SH | DEF | 11 |
| SAN JUAN BASIN RTY TR | UNIT BEN INT | 798241105 | 114 | 6150 | SH | DEF | 11 |
| SAN PAOLO-IMI S P A | SPONSORED ADR | 799175104 | 213 | 10673 | SH | DEF | 2 |
| SANCHEZ COMPUTER ASSOCS INC | COM | 799702105 | 113 | 29000 | SH | DEF | 11 |
| SANDERSON FARMS INC | COM | 800013104 | 941 | 29900 | SH | DEF | 6 |
| SANDERSON FARMS INC | COM | 800013104 | 374 | 11900 | SH | DEF | 3 |
| SANDERSON FARMS INC | COM | 800013104 | 25 | 725 | SH | DEF | 11 |
| SANDISK CORP | COM | 80004c101 | 60 | 935 | SH | DEF | 4 |
| SANDISK CORP | COM | 80004C101 | 498 | 7810 | SH | DEF | 3 |
| SANDISK CORP | COM | 80004C101 | 1175 | 14577 | SH | DEF | 11 |
| SANDISK CORP | COM | 80004C101 | 21 | 330 | SH | DEF | 2 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 1300 | 36036 | SH | DEF | 11 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 4299 | 132200 | SH | DEF | 1 |
| SANFILIPPO JOHN B & SON INC | COM | 800422107 | 1280 | 60200 | SH | DEF | 6 |
| SANGAMO BIOSCIENCES INC | COM | 800677106 | 20 | 4100 | SH | DEF | 11 |
| SANMINA SCI CORP | COM | 800907107 | 276 | 28550 | SH | DEF | 5 |
| SANMINA SCI CORP | COM | 800907107 | 4 | 400 | SH | DEF | 4 |
| SANMINA SCI CORP | COM | 800907107 | 250 | 23678 | SH | DEF | 11 |
| SANMINA SCI CORP | COM | 800907107 | 5 | 500 | SH | DEF | 3 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 62 | 2050 | SH | DEF | 2 |
| SAPIENT CORP | COM | 803062108 | 3 | 600 | SH | DEF | 11 |
| SAPPI LTD | SPON ADR NEW | 803069202 | 33073 | 2459046 | SH | DEF | 6 |
| SARA LEE CORP | COM | 803111103 | 4452 | 242490 | SH | DEF | 3 |

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| SARA LEE CORP | COM | 803111103 | 12 | 500 | SH | DEF | 13 |
| SARA LEE CORP | COM | 803111103 | 1328 | 72323 | SH | DEF | 8 |
| SARA LEE CORP | COM | 803111103 | 77 | 4200 | SH | DEF | 10 |
| SARA LEE CORP | COM | 803111103 | 29789 | 1620226 | SH | DEF | 6 |
| SARA LEE CORP | COM | 803111103 | 5409 | 271377 | SH | DEF | 11 |
| SARA LEE CORP | COM | 803111103 | 607 | 33039 | SH | DEF | 5 |
| SARA LEE CORP | COM | 803111103 | 1718 | 93549 | SH | DEF | 2 |
| SATCON TECHNOLOGY CORP | COM | 803893106 | 3 | 1000 | SH | DEF | 11 |
| SAUER-DANFOSS INC | COM | 804137107 | 4 | 300 | SH | DEF | 11 |
| SAUL CTRS INC | COM | 804395101 | 66 | 2500 | SH | DEF | 10 |
| SAUL CTRS INC | COM | 804395101 | 595 | 21870 | SH | DEF | 11 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 2576 | 510000 | SH | DEF | 3 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 4 | 600 | SH | DEF | 11 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 132 | 32500 | SH | DEF | 11 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 528 | 23743 | SH | DEF | 5 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 4710 | 156774 | SH | DEF | 13 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 606 | 27258 | SH | DEF | 1 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 355 | 15940 | SH | DEF | 8 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 11359 | 510507 | SH | DEF | 2 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 9664 | 402991 | SH | DEF | 11 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 792 | 35614 | SH | DEF | 10 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 18656 | 838301 | SH | DEF | 6 |
| SBC COMMUNICATIONS INC | COM | 78387g103 | 41 | 1846 | SH | DEF | 4 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 9857 | 443015 | SH | DEF | 3 |
| SBS TECHNOLOGIES INC | COM | 78387P103 | 1 | 100 | SH | DEF | 11 |
| SCANA CORP NEW | COM | 80589M102 | 8491 | 247920 | SH | DEF | 3 |
| SCANA CORP NEW | COM | 80589M102 | 98 | 2852 | SH | DEF | 10 |
| SCANA CORP NEW | COM | 80589M102 | 17 | 510 | SH | DEF | 2 |
| SCANA CORP NEW | COM | 80589M102 | 36 | 1040 | SH | DEF | 6 |
| SCANA CORP NEW | COM | 80589M102 | 1911 | 55716 | SH | DEF | 11 |
| SCANSOFT INC | COM | 80603P107 | 7 | 1200 | SH | DEF | 11 |
| SCANSOURCE INC | COM | 806037107 | 39 | 900 | SH | DEF | 11 |
| SCHEIN HENRY INC | COM | 806407102 | 40 | 700 | SH | DEF | 4 |
| SCHEIN HENRY INC | COM | 806407102 | 403 | 7100 | SH | DEF | 3 |
| SCHEIN HENRY INC | COM | 806407102 | 31 | 500 | SH | DEF | 11 |
| SCHERING A G | SPONSORED ADR | 806585204 | 5123 | 115988 | SH | DEF | 6 |
| SCHERING PLOUGH CORP | COM | 806605101 | 5565 | 364435 | SH | DEF | 11 |
| SCHERING PLOUGH CORP | COM | 806605101 | 2392 | 156924 | SH | DEF | 3 |
| SCHERING PLOUGH CORP | COM | 806605101 | 81 | 5300 | SH | DEF | 4 |
| SCHERING PLOUGH CORP | COM | 806605101 | 87 | 5680 | SH | DEF | 10 |
| SCHERING PLOUGH CORP | COM | 806605101 | 973 | 63868 | SH | DEF | 2 |
| SCHERING PLOUGH CORP | COM | 806605101 | 4 | 200 | SH | DEF | 13 |
| SCHERING PLOUGH CORP | COM | 806605101 | 894 | 58678 | SH | DEF | 6 |
| SCHLUMBERGER LTD | COM | 806857108 | 4933 | 105023 | SH | DEF | 11 |
| SCHLUMBERGER LTD | COM | 806857108 | 524 | 10826 | SH | DEF | 3 |
| SCHLUMBERGER LTD | COM | 806857108 | 361 | 7450 | SH | DEF | 1 |
| SCHLUMBERGER LTD | COM | 806857108 | 378 | 7815 | SH | DEF | 5 |
| SCHLUMBERGER LTD | COM | 806857108 | 4915 | 75200 | SH | DEF | 13 |
| SCHLUMBERGER LTD | COM | 806857108 | 692 | 14305 | SH | DEF | 10 |
| SCHLUMBERGER LTD | COM | 806857108 | 3359 | 69391 | SH | DEF | 2 |
| SCHLUMBERGER LTD | COM | 806857108 | 1580 | 32637 | SH | DEF | 8 |
| SCHLUMBERGER LTD | COM | 806857108 | 3040 | 62814 | SH | DEF | 6 |
| SCHNITZER STL INDS | CL A | 806882106 | 10860 | 360800 | SH | DEF | 3 |
| SCHOLASTIC CORP | COM | 807066105 | 33 | 1130 | SH | DEF | 1 |
| SCHOLASTIC CORP | COM | 807066105 | 5 | 150 | SH | DEF | 11 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 7587 | 268945 | SH | DEF | 6 |
| SCHULMAN A INC | COM | 808194104 | 376 | 19790 | SH | DEF | 11 |
| SCHULMAN A INC | COM | 808194104 | 345 | 21730 | SH | DEF | 3 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 904 | 75874 | SH | DEF | 8 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 356 | 26263 | SH | DEF | 11 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 2701 | 226757 | SH | DEF | 2 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 6926 | 274300 | SH | DEF | 6 |

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| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 942 | 117724 | SH | DEF | 3 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 3414 | 427800 | SH | DEF | 11 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 1430 | 48306 | SH | DEF | 11 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 187 | 6000 | SH | DEF | 2 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 1714 | 55010 | SH | DEF | 6 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 296 | 9500 | SH | DEF | 5 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 121 | 9100 | SH | DEF | 11 |
| SCIQUEST INC | COM NEW | 80908Q404 | 1 | 266 | SH | DEF | 11 |
| SCITEX LTD | ORD | 809090103 | 21 | 4875 | SH | DEF | 11 |
| SCO GROUP INC | COM | 78403A106 | 46 | 2700 | SH | DEF | 11 |
| SCOTTISH PWR PLC | SPON ADR FINAL | 81013T705 | 5 | 206 | SH | DEF | 2 |
| SCOTTS CO | CL A | 810186106 | 301 | 5500 | SH | DEF | 2 |
| SCOTTS CO | CL A | 810186106 | 673 | 11650 | SH | DEF | 11 |
| SCP POOL CORP | COM | 784028102 | 79 | 2250 | SH | DEF | 11 |
| SCP POOL CORP | COM | 784028102 | 1676 | 60210 | SH | DEF | 3 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 408 | 4800 | SH | DEF | 5 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 261 | 3071 | SH | DEF | 2 |
| SCS TRANSN INC | COM | 81111T102 | 2475 | 163930 | SH | DEF | 3 |
| SCUDDER GLOBAL HIGH INCOME F | COM | 81115E101 | 4 | 500 | SH | DEF | 11 |
| SCUDDER HIGH INCOME TR | SH BEN INT | 811153105 | 209 | 29890 | SH | DEF | 11 |
| SCUDDER INTER GOVT TR | SH BEN INT | 811163104 | 80 | 11753 | SH | DEF | 11 |
| SCUDDER MULTI-MARKET INCOME | SH BEN INT | 81118Q101 | 95 | 11275 | SH | DEF | 11 |
| SCUDDER RREEF REAL EST FD II | COM | 81119R108 | 401 | 26345 | SH | DEF | 11 |
| SCUDDER RREEF REAL ESTATE FD | COM | 81119Q100 | 243 | 13549 | SH | DEF | 11 |
| SCUDDER STRATEGIC MUN INCOME | COM SH BEN INT | 811234103 | 86 | 6823 | SH | DEF | 11 |
| SEA CONTAINERS LTD | CL A | 811371707 | 44 | 2835 | SH | DEF | 11 |
| SEA CONTAINERS LTD | CL B | 811371103 | 23 | 1496 | SH | DEF | 11 |
| SEABULK INTL INC | COM | 81169P101 | 1 | 174 | SH | DEF | 11 |
| SEACHANGE INTL INC | COM | 811699107 | 430 | 34400 | SH | DEF | 3 |
| SEACOAST BKG CORP FLA | COM | 811707306 | 103 | 5940 | SH | DEF | 1 |
| SEACOAST BKG CORP FLA | COM | 811707306 | 19 | 1100 | SH | DEF | 10 |
| SEACOAST BKG CORP FLA | COM | 811707306 | 1642 | 92756 | SH | DEF | 11 |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 77 | 3000 | SH | DEF | 11 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 641 | 27900 | SH | DEF | 11 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 14303 | 520220 | SH | DEF | 6 |
| SEALED AIR CORP NEW | COM | 81211K100 | 86 | 1819 | SH | DEF | 4 |
| SEALED AIR CORP NEW | COM | 81211K100 | 33 | 625 | SH | DEF | 11 |
| SEALED AIR CORP NEW | COM | 81211K100 | 24 | 500 | SH | DEF | 2 |
| SEARS ROEBUCK & CO | COM | 812387108 | 68 | 1552 | SH | DEF | 2 |
| SEARS ROEBUCK & CO | COM | 812387108 | 8280 | 188261 | SH | DEF | 6 |
| SEARS ROEBUCK & CO | COM | 812387108 | 1008 | 19150 | SH | DEF | 11 |
| SEARS ROEBUCK & CO | COM | 812387108 | 565 | 12930 | SH | DEF | 5 |
| SEATTLE GENETICS INC | COM | 812578102 | 380 | 62500 | SH | DEF | |
| SEATTLE GENETICS INC | COM | 812578102 | 841 | 140851 | SH | DEF | 11 |
| SECOND BANCORP INC | COM | 813114105 | 2053 | 75356 | SH | DEF | 6 |
| SECURE COMPUTING CORP | COM | 813705100 | 18 | 1250 | SH | DEF | 11 |
| SEI INVESTMENTS CO | COM | 784117103 | 199 | 6840 | SH | DEF | 11 |
| SELECT COMFORT CORP | COM | 81616X103 | 2804 | 105640 | SH | DEF | 3 |
| SELECT MEDICAL CORP | COM | 816196109 | 1511 | 52470 | SH | DEF | 3 |
| SELECT MEDICAL CORP | COM | 816196109 | 17 | 500 | SH | DEF | 11 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 131 | 6000 | SH | DEF | 2 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 318 | 14412 | SH | DEF | 11 |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 138 | 4931 | SH | DEF | 11 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 216 | 7961 | SH | DEF | 11 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 48 | 2009 | SH | DEF | 11 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 39 | 1575 | SH | DEF | 11 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 42 | 1743 | SH | DEF | 11 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 484 | 24654 | SH | DEF | 11 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 29 | 1372 | SH | DEF | 11 |
| SELECT SECTOR SPDR TR | SBI CONS DISCR | 81369Y407 | 27 | 889 | SH | DEF | 11 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 16 | 550 | SH | DEF | 10 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 9 | 300 | SH | DEF | 11 |

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|------------------------------|----------------|-----------|-------|---------|----|-----|----|
| SELIGMAN QUALITY MUN FD INC | COM | 816343107 | 2 | 135 | SH | DEF | 11 |
| SELIGMAN SELECT MUN FD INC | COM | 816344105 | 72 | 6700 | SH | DEF | 11 |
| SEMCO ENERGY INC | COM | 78412D109 | 33 | 7200 | SH | DEF | 6 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 450 | 10800 | SH | DEF | 11 |
| SEMOTUS SOLUTIONS INC | COM | 81684P107 | 2 | 2600 | SH | DEF | 11 |
| SEMPRA ENERGY | COM | 816851109 | 60 | 2040 | SH | DEF | 6 |
| SEMPRA ENERGY | INCOME EQTY UT | 816851208 | 7081 | 190000 | SH | DEF | 13 |
| SEMPRA ENERGY | COM | 816851109 | 29 | 990 | SH | DEF | 10 |
| SEMPRA ENERGY | COM | 816851109 | 3280 | 111700 | SH | DEF | 3 |
| SEMPRA ENERGY | COM | 816851109 | 434 | 15619 | SH | DEF | 11 |
| SENECA FOODS CORP NEW | CL B | 817070105 | 8 | 400 | SH | DEF | 11 |
| SENIOR HIGH INCOME PORTFOLIO | COM | 81721E107 | 153 | 24805 | SH | DEF | 11 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 1894 | 127194 | SH | DEF | 11 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 447 | 21300 | SH | DEF | 5 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 822 | 42810 | SH | DEF | 11 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 29 | 1400 | SH | DEF | 2 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 10065 | 479300 | SH | DEF | 6 |
| SENSYTECH INC | COM | 81726S101 | 10 | 600 | SH | DEF | 3 |
| SEPRACOR INC | COM | 817315104 | 16 | 600 | SH | DEF | 11 |
| SEPRACOR INC | COM | 817315104 | 11121 | 403800 | SH | DEF | 7 |
| SEQUA CORPORATION | CL A | 817320104 | 1 | 14 | SH | DEF | 11 |
| SEROLOGICALS CORP | COM | 817523103 | 12090 | 919390 | SH | DEF | 3 |
| SERVICE CORP INTL | COM | 817565104 | 566 | 116640 | SH | DEF | 11 |
| SERVICE CORP INTL | COM | 817565104 | 12115 | 2651045 | SH | DEF | 6 |
| SERVICE CORP INTL | COM | 817565104 | 1304 | 285400 | SH | DEF | 3 |
| SERVICE CORP INTL | COM | 817565104 | 34 | 7500 | SH | DEF | 2 |
| SERVICEMASTER CO | COM | 81760N109 | 556 | 54200 | SH | DEF | 8 |
| SERVICEMASTER CO | COM | 81760N109 | 3028 | 264005 | SH | DEF | 11 |
| SERVICEMASTER CO | COM | 81760N109 | 55 | 5378 | SH | DEF | 10 |
| SERVICEMASTER CO | COM | 81760N109 | 244 | 23751 | SH | DEF | 2 |
| SEVERN BANCORP ANNAPOLIS MD | COM | 81811M100 | 23 | 750 | SH | DEF | 11 |
| SFBC INTL INC | COM | 784121105 | 4826 | 169730 | SH | DEF | 3 |
| SFBC INTL INC | COM | 784121105 | 4 | 125 | SH | DEF | 11 |
| SHARPER IMAGE CORP | COM | 820013100 | 6759 | 291980 | SH | DEF | 3 |
| SHAW COMMUNICATIONS INC | CL B CONV | 82028K200 | 230 | 16500 | SH | DEF | 11 |
| SHAW COMMUNICATIONS INC | CL B CONV | 82028K200 | 781 | 63790 | SH | DEF | 6 |
| SHAW COMMUNICATIONS INC | CL B CONV | 82028K200 | 2183 | 179200 | SH | DEF | 13 |
| SHAW GROUP INC | COM | 820280105 | 7207 | 685700 | SH | DEF | 6 |
| SHAW GROUP INC | COM | 820280105 | 309 | 22645 | SH | DEF | 11 |
| SHELBOURNE PPTYS I INC | COM | 821373107 | 0 | 12 | SH | DEF | 11 |
| SHELL TRANS & TRADING PLC | ADR NY SHS NEW | 822703609 | 754 | 19757 | SH | DEF | 11 |
| SHELL TRANS & TRADING PLC | ADR NY SHS NEW | 822703609 | 590 | 15612 | SH | DEF | 2 |
| SHENANDOAH TELECOMMUNICATION | COM | 82312B106 | 143 | 3380 | SH | DEF | 11 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 513 | 15289 | SH | DEF | 11 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 321 | 10900 | SH | DEF | 5 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 10606 | 360630 | SH | DEF | 3 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 858 | 29170 | SH | DEF | 6 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 35 | 1200 | SH | DEF | 2 |
| SHIRE PHARMACEUTICALS GRP PL | SPONSORED ADR | 82481R106 | 7793 | 344126 | SH | DEF | 6 |
| SHOE CARNIVAL INC | COM | 824889109 | 465 | 32500 | SH | DEF | 6 |
| SHOE CARNIVAL INC | COM | 824889109 | 9 | 500 | SH | DEF | 11 |
| SHOPKO STORES INC | COM | 824911101 | 157 | 10150 | SH | DEF | 11 |
| SHOPKO STORES INC | COM | 824911101 | 8662 | 577445 | SH | DEF | 6 |
| SHOPKO STORES INC | COM | 824911101 | 6197 | 413130 | SH | DEF | 3 |
| SHORE BANCSHARES INC | COM | 825107105 | 400 | 10557 | SH | DEF | 11 |
| SHUFFLE MASTER INC | COM | 825549108 | 1550 | 50920 | SH | DEF | 11 |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 612 | 16916 | SH | DEF | 11 |
| SI INTL INC | COM | 78427V102 | 1729 | 105400 | SH | DEF | 3 |
| SI INTL INC | COM | 78427V102 | 10 | 585 | SH | DEF | 11 |
| SICOR INC | COM | 825846108 | 10 | 390 | SH | DEF | 11 |
| SICOR INC | COM | 825846108 | 41 | 2105 | SH | DEF | 4 |
| SICOR INC | COM | 825846108 | 13781 | 713665 | SH | DEF | 3 |

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|------------------------------|----------------|-----------|-------|---------|----|-----|----|
| SIEBEL SYS INC | COM | 826170102 | 91 | 7260 | SH | DEF | 11 |
| SIEBEL SYS INC | COM | 826170102 | 14 | 1400 | SH | DEF | 1 |
| SIEBEL SYS INC | COM | 826170102 | 2 | 250 | SH | DEF | 2 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 2474 | 40649 | SH | DEF | 6 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 4 | 192 | SH | DEF | 11 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 25108 | 1221780 | SH | DEF | 3 |
| SIERRA PAC RES NEW | COM | 826428104 | 43 | 7209 | SH | DEF | 11 |
| SIGA TECHNOLOGIES INC | COM | 826917106 | 2 | 600 | SH | DEF | 11 |
| SIGMA ALDRICH CORP | COM | 826552101 | 1103 | 21022 | SH | DEF | 11 |
| SIGMA ALDRICH CORP | COM | 826552101 | 114 | 2200 | SH | DEF | 2 |
| SIGMA ALDRICH CORP | COM | 826552101 | 349 | 6700 | SH | DEF | 5 |
| SIGMA ALDRICH CORP | COM | 826552101 | 115 | 2212 | SH | DEF | 10 |
| SILGAN HOLDINGS INC | COM | 827048109 | 8815 | 275460 | SH | DEF | 3 |
| SILGAN HOLDINGS INC | COM | 827048109 | 18741 | 583784 | SH | DEF | 6 |
| SILICON GRAPHICS INC | COM | 827056102 | 0 | 254 | SH | DEF | 11 |
| SILICON STORAGE TECHNOLOGY I | COM | 827057100 | 164 | 14700 | SH | DEF | 11 |
| SILICONIX INC | COM NEW | 827079203 | 1500 | 29850 | SH | DEF | 3 |
| SILICONIX INC | COM NEW | 827079203 | 8 | 150 | SH | DEF | 11 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 980 | 247400 | SH | DEF | 3 |
| SILVER STD RES INC | COM | 82823L106 | 21 | 3000 | SH | DEF | 11 |
| SIMMONS 1ST NATL CORP | CL A \$5 PAR | 828730200 | 2312 | 100500 | SH | DEF | 6 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 3470 | 76968 | SH | DEF | 11 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 602 | 11000 | SH | DEF | 13 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 1460 | 33493 | SH | DEF | 8 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 87 | 2000 | SH | DEF | 2 |
| SIMON PPTY GROUP INC NEW | PFD CV B 6.50% | 828806406 | 35 | 300 | SH | DEF | 11 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 22313 | 512010 | SH | DEF | 3 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 142 | 3250 | SH | DEF | 10 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 74 | 1650 | SH | DEF | 11 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 22 | 550 | SH | DEF | 3 |
| SINA CORP | ORD | G81477104 | 4 | 100 | SH | DEF | 11 |
| SINCLAIR BROADCAST GROUP INC | PFD CV EXCH D | 829226505 | 65 | 1445 | SH | DEF | 11 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 184 | 15820 | SH | DEF | 11 |
| SINOPEC SHANGHAI PETROCHEMIC | SPON ADR H | 82935M109 | 9 | 400 | SH | DEF | 2 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 416 | 228625 | SH | DEF | 6 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 192 | 81860 | SH | DEF | 11 |
| SIRNA THERAPEUTICS INC | COM | 829669100 | 30 | 3864 | SH | DEF | 11 |
| SITEL CORP | COM | 82980K107 | 3 | 1650 | SH | DEF | 11 |
| SIX FLAGS INC | COM | 83001P109 | 6 | 1020 | SH | DEF | 11 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 4501 | 252303 | SH | DEF | 3 |
| SKECHERS U S A INC | CL A | 830566105 | 284 | 38300 | SH | DEF | 6 |
| SKIBO FINL CORP | COM | 830611109 | 127 | 7500 | SH | DEF | 11 |
| SKY FINL GROUP INC | COM | 83080P103 | 7 | 325 | SH | DEF | 10 |
| SKY FINL GROUP INC | COM | 83080P103 | 17961 | 797900 | SH | DEF | 3 |
| SKY FINL GROUP INC | COM | 83080P103 | 419 | 17200 | SH | DEF | 11 |
| SKY FINL GROUP INC | COM | 83080P103 | 309 | 13720 | SH | DEF | 6 |
| SKYLINE CORP | COM | 830830105 | 3 | 100 | SH | DEF | 11 |
| SKYWEST INC | COM | 830879102 | 8461 | 488528 | SH | DEF | 6 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 0 | 52 | SH | DEF | 6 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 1302 | 151712 | SH | DEF | 11 |
| SL GREEN RLTY CORP | COM | 78440X101 | 1125 | 31160 | SH | DEF | 3 |
| SL GREEN RLTY CORP | COM | 78440X101 | 11 | 300 | SH | DEF | 11 |
| SLM CORP | COM | 78442p106 | 47 | 1216 | SH | DEF | 4 |
| SLM CORP | COM | 78442P106 | 100 | 2562 | SH | DEF | 10 |
| SLM CORP | COM | 78442P106 | 302 | 7755 | SH | DEF | 2 |
| SLM CORP | COM | 78442P106 | 710 | 18122 | SH | DEF | 11 |
| SM&A | COM | 78465D105 | 6 | 500 | SH | DEF | 11 |
| SMALLCAP FD INC | COM | 831680103 | 17 | 1464 | SH | DEF | 11 |
| SMEDVIG A S | SPON ADR REP A | 83169H105 | 234 | 34288 | SH | DEF | 6 |
| SMITH & NEPHEW PLC | SPDN ADR NEW | 83175M205 | 673 | 9949 | SH | DEF | 6 |
| SMITH & WOLLENSKY RESTAURANT | COM | 831758107 | 42 | 7600 | SH | DEF | 11 |
| SMITH A O | COM | 831865209 | 1 | 30 | SH | DEF | 11 |

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|------------------------------|----------------|-----------|-------|---------|----|-----|----|
| SMITH A O | COM | 831865209 | 31 | 1100 | SH | DEF | 2 |
| SMITH INTL INC | COM | 832110100 | 1881 | 52280 | SH | DEF | 10 |
| SMITHFIELD FOODS INC | COM | 832248108 | 3469 | 163159 | SH | DEF | 11 |
| SMITHFIELD FOODS INC | COM | 832248108 | 20 | 1030 | SH | DEF | 6 |
| SMITHFIELD FOODS INC | COM | 832248108 | 44 | 2300 | SH | DEF | 10 |
| SMUCKER J M CO | COM NEW | 832696405 | 1334 | 30484 | SH | DEF | 11 |
| SMUCKER J M CO | COM NEW | 832696405 | 17 | 394 | SH | DEF | 1 |
| SMUCKER J M CO | COM NEW | 832696405 | 1 | 32 | SH | DEF | 10 |
| SMUCKER J M CO | COM NEW | 832696405 | 1717 | 40717 | SH | DEF | 2 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 27 | 1830 | SH | DEF | 6 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 59 | 3785 | SH | DEF | 11 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 665 | 44500 | SH | DEF | 5 |
| SNAP ON INC | COM | 833034101 | 26 | 950 | SH | DEF | 10 |
| SNAP ON INC | COM | 833034101 | 686 | 23380 | SH | DEF | 11 |
| SNAP ON INC | COM | 833034101 | 6 | 200 | SH | DEF | 2 |
| SNAP ON INC | COM | 833034101 | 14 | 520 | SH | DEF | 6 |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 80 | 2000 | SH | DEF | 2 |
| SOHU COM INC | COM | 83408W103 | 11300 | 362420 | SH | DEF | 3 |
| SOLA INTL INC | COM | 834092108 | 7152 | 447000 | SH | DEF | 6 |
| SOLECTRON CORP | COM | 834182107 | 544 | 93028 | SH | DEF | 5 |
| SOLECTRON CORP | COM | 834182107 | 1 | 200 | SH | DEF | 6 |
| SOLECTRON CORP | COM | 834182107 | 3 | 500 | SH | DEF | 2 |
| SOLECTRON CORP | COM | 834182107 | 80 | 14465 | SH | DEF | 11 |
| SOLECTRON CORP | COM | 834182107 | 385 | 65800 | SH | DEF | 4 |
| SOLUTIA INC | COM | 834376105 | 0 | 50 | SH | DEF | 10 |
| SOLUTIA INC | COM | 834376105 | 4 | 1622 | SH | DEF | 11 |
| SOMERA COMMUNICATION | COM | 834458101 | 32 | 17558 | SH | DEF | 6 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 11 | 500 | SH | DEF | 11 |
| SONIC CORP | COM | 835451105 | 6 | 200 | SH | DEF | 11 |
| SONIC FDRY INC | COM | 83545R108 | 0 | 200 | SH | DEF | 11 |
| SONIC INNOVATIONS INC | COM | 83545M109 | 7 | 1000 | SH | DEF | 11 |
| SONIC SOLUTIONS | COM | 835460106 | 13 | 750 | SH | DEF | 11 |
| SONICWALL INC | COM | 835470105 | 13 | 1600 | SH | DEF | 11 |
| SONOCO PRODS CO | COM | 835495102 | 1240 | 58283 | SH | DEF | 11 |
| SONOCO PRODS CO | COM | 835495102 | 4599 | 209540 | SH | DEF | 3 |
| SONOCO PRODS CO | COM | 835495102 | 11 | 500 | SH | DEF | 10 |
| SONOSITE INC | COM | 83568G104 | 0 | 10 | SH | DEF | 11 |
| SONUS NETWORKS INC | COM | 835916107 | 2 | 300 | SH | DEF | 11 |
| SONY CORP | ADR NEW | 835699307 | 943 | 27100 | SH | DEF | 2 |
| SONY CORP | ADR NEW | 835699307 | 40 | 1150 | SH | DEF | 10 |
| SONY CORP | ADR NEW | 835699307 | 45240 | 1300000 | SH | DEF | 12 |
| SORRENTO NETWORKS CORP | COM NEW | 83586Q209 | 0 | 40 | SH | DEF | 11 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 23 | 2175 | SH | DEF | 11 |
| SOUNDVIEW TECHNOLOGY GROUP N | COM NEW | 83611Q406 | 29 | 2500 | SH | DEF | 11 |
| SOURCE INTERLINK COS INC | COM NEW | 836151209 | 1 | 100 | SH | DEF | 11 |
| SOURCECORP | COM | 836167106 | 4425 | 190141 | SH | DEF | 6 |
| SOURCECORP | COM | 836167106 | 1201 | 51600 | SH | DEF | 3 |
| SOUTH FINL GROUP INC | COM | 837841105 | 17296 | 691010 | SH | DEF | 3 |
| SOUTH FINL GROUP INC | COM | 837841105 | 54 | 2056 | SH | DEF | 11 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 787 | 20800 | SH | DEF | 6 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 11 | 300 | SH | DEF | 11 |
| SOUTHERN AFRICA FD INC | COM | 842157109 | 22 | 1400 | SH | DEF | 11 |
| SOUTHERN CMNTY FINL CORP | COM | 842632101 | 215 | 21196 | SH | DEF | 11 |
| SOUTHERN CO | COM | 842587107 | 4029 | 135210 | SH | DEF | 11 |
| SOUTHERN CO | COM | 842587107 | 2972 | 101250 | SH | DEF | 3 |
| SOUTHERN CO | COM | 842587107 | 3682 | 93000 | SH | DEF | 13 |
| SOUTHERN CO | COM | 842587107 | 9 | 300 | SH | DEF | 6 |
| SOUTHERN CO | COM | 842587107 | 1096 | 37348 | SH | DEF | 8 |
| SOUTHERN CO | COM | 842587107 | 233 | 7940 | SH | DEF | 10 |
| SOUTHERN CO | COM | 842587107 | 128 | 4362 | SH | DEF | 2 |
| SOUTHERN FINL BANCORP INC | COM | 842870107 | 204 | 5463 | SH | DEF | 11 |
| SOUTHERN FINL BANCORP INC | COM | 842870107 | 486 | 12350 | SH | DEF | 1 |

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|------------------------------|---------------|-----------|-------|---------|----|-----|----|
| SOUTHERN PAC PETE NL | SPONS ADR NEW | 843581406 | 0 | 68 | SH | DEF | 2 |
| SOUTHERN UN CO NEW | COM | 844030106 | 141 | 8266 | SH | DEF | 4 |
| SOUTHERN UN CO NEW | COM | 844030106 | 41 | 2335 | SH | DEF | 11 |
| SOUTHTRUST CORP | COM | 844730101 | 5 | 177 | SH | DEF | 6 |
| SOUTHTRUST CORP | COM | 844730101 | 35 | 1200 | SH | DEF | 2 |
| SOUTHTRUST CORP | COM | 844730101 | 94 | 3200 | SH | DEF | 10 |
| SOUTHTRUST CORP | COM | 844730101 | 2378 | 74654 | SH | DEF | 11 |
| SOUTHTRUST CORP | COM | 844730101 | 408 | 13900 | SH | DEF | 5 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 1653 | 85212 | SH | DEF | 11 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 73 | 4140 | SH | DEF | 2 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 34 | 1909 | SH | DEF | 10 |
| SOUTHWEST BANCORP INC OKLA | COM | 844767103 | 1775 | 105900 | SH | DEF | 6 |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 15 | 415 | SH | DEF | 10 |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 2177 | 59625 | SH | DEF | 1 |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 155 | 4310 | SH | DEF | 11 |
| SOUTHWEST GAS CORP | COM | 844895102 | 196 | 8692 | SH | DEF | 11 |
| SOUTHWEST WTR CO | COM | 845331107 | 62 | 4263 | SH | DEF | 11 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 15599 | 861810 | SH | DEF | 3 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 26 | 1387 | SH | DEF | 4 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 20174 | 1087550 | SH | DEF | 3 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 56 | 3000 | SH | DEF | 10 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 2223 | 106801 | SH | DEF | 11 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 66780 | 3600000 | SH | DEF | 9 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 4758 | 256475 | SH | DEF | 1 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 4385 | 236400 | SH | DEF | 7 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 8871 | 478240 | SH | DEF | 6 |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 45 | 1340 | SH | DEF | 11 |
| SPARTAN MTRS INC | COM | 846819100 | 829 | 90600 | SH | DEF | 6 |
| SPARTECH CORP | COM NEW | 847220209 | 5 | 200 | SH | DEF | 11 |
| SPDR TR | UNIT SER 1 | 78462F103 | 1766 | 13088 | SH | DEF | 13 |
| SPDR TR | UNIT SER 1 | 78462F103 | 2513 | 23863 | SH | DEF | 11 |
| SPDR TR | UNIT SER 1 | 78462F103 | 545 | 5457 | SH | DEF | 2 |
| SPDR TR | UNIT SER 1 | 78462F103 | 225 | 2250 | SH | DEF | 5 |
| SPDR TR | UNIT SER 1 | 78462F103 | 230 | 2300 | SH | DEF | 1 |
| SPECTRUM PHARMACEUTICALS INC | COM | 84763A108 | 26 | 3669 | SH | DEF | 11 |
| SPECTRUM SIGNAL PROCESSING I | COM | 84763F107 | 27 | 25500 | SH | DEF | 11 |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 91 | 3100 | SH | DEF | 3 |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 13 | 435 | SH | DEF | 11 |
| SPHERION CORP | COM | 848420105 | 516 | 59273 | SH | DEF | 11 |
| SPHERIX INC | COM | 84842R106 | 70 | 10330 | SH | DEF | 11 |
| SPINNAKER EXPL CO | COM | 84855W109 | 19183 | 797065 | SH | DEF | 6 |
| SPINNAKER EXPL CO | COM | 84855W109 | 32 | 1266 | SH | DEF | 11 |
| SPORTSMANS GUIDE INC | COM NEW | 848907200 | 5 | 302 | SH | DEF | 11 |
| SPRINT CORP | COM FON GROUP | 852061100 | 68 | 4500 | SH | DEF | 10 |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 262 | 45700 | SH | DEF | 5 |
| SPRINT CORP | COM FON GROUP | 852061100 | 4902 | 324648 | SH | DEF | 6 |
| SPRINT CORP | COM FON GROUP | 852061100 | 704 | 46650 | SH | DEF | 5 |
| SPRINT CORP | COM FON GROUP | 852061100 | 1921 | 120047 | SH | DEF | 11 |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 32 | 5522 | SH | DEF | 2 |
| SPRINT CORP | COM FON GROUP | 852061100 | 643 | 42563 | SH | DEF | 2 |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 289 | 66456 | SH | DEF | 11 |
| SPS TECHNOLOGIES INC | COM | 784626103 | 2834 | 62970 | SH | DEF | 6 |
| SPS TECHNOLOGIES INC | COM | 784626103 | 33 | 660 | SH | DEF | 11 |
| SPSS INC | COM | 78462K102 | 15 | 800 | SH | DEF | 11 |
| SPSS INC | COM | 78462K102 | 1456 | 86300 | SH | DEF | 3 |
| SPX CORP | COM | 784635104 | 120 | 2503 | SH | DEF | 11 |
| SPX CORP | COM | 784635104 | 159 | 3522 | SH | DEF | 8 |
| SPX CORP | COM | 784635104 | 54 | 1200 | SH | DEF | 3 |
| SPX CORP | COM | 784635104 | 471 | 10410 | SH | DEF | 6 |
| SPX CORP | COM | 784635104 | 16 | 349 | SH | DEF | 2 |
| SRA INTL INC | CL A | 78464R105 | 5 | 113 | SH | DEF | 11 |
| SS&C TECHNOLOGIES INC | COM | 85227Q100 | 5145 | 257370 | SH | DEF | 3 |

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|------------------------------|-----------------|-----------|-------|---------|----|-----|----|
| ST FRANCIS CAP CORP | COM | 789374105 | 3147 | 106900 | SH | DEF | 6 |
| ST FRANCIS CAP CORP | COM | 789374105 | 1342 | 45600 | SH | DEF | 3 |
| ST JOE CO | COM | 790148100 | 1502 | 45450 | SH | DEF | 11 |
| ST JOE CO | COM | 790148100 | 38 | 1175 | SH | DEF | 10 |
| ST JUDE MED INC | COM | 790849103 | 492 | 8460 | SH | DEF | 11 |
| ST JUDE MED INC | COM | 790849103 | 650 | 12080 | SH | DEF | 2 |
| ST JUDE MED INC | COM | 790849103 | 436 | 6000 | SH | DEF | 13 |
| ST MARY LD & EXPL CO | COM | 792228108 | 289 | 11400 | SH | DEF | 2 |
| ST MARY LD & EXPL CO | COM | 792228108 | 13 | 500 | SH | DEF | 11 |
| ST MARY LD & EXPL CO | COM | 792228108 | 2671 | 105500 | SH | DEF | 3 |
| ST PAUL COS INC | COM | 792860108 | 435 | 11404 | SH | DEF | 11 |
| ST PAUL COS INC | COM | 792860108 | 4 | 112 | SH | DEF | 10 |
| ST PAUL COS INC | EQUITY UNIT | 792860306 | 32 | 450 | SH | DEF | 11 |
| ST PAUL COS INC | COM | 792860108 | 738 | 19930 | SH | DEF | 6 |
| ST PAUL COS INC | COM | 792860108 | 7 | 200 | SH | DEF | 4 |
| STAGE STORES INC | COM NEW | 85254C305 | 9221 | 363048 | SH | DEF | 6 |
| STAGE STORES INC | COM NEW | 85254C305 | 70 | 2740 | SH | DEF | 3 |
| STAKE TECHNOLOGY LTD | COM | 852559103 | 24 | 2500 | SH | DEF | 11 |
| STANCORP FINL GROUP INC | COM | 852891100 | 11001 | 191480 | SH | DEF | 3 |
| STANCORP FINL GROUP INC | COM | 852891100 | 5125 | 89200 | SH | DEF | 6 |
| STANCORP FINL GROUP INC | COM | 852891100 | 7044 | 122617 | SH | DEF | 1 |
| STANDARD COML CORP | COM | 853258101 | 2646 | 143800 | SH | DEF | 6 |
| STANDARD MANAGEMENT CORP | COM | 853612109 | 2 | 420 | SH | DEF | 2 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 25 | 920 | SH | DEF | 4 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 1303 | 48300 | SH | DEF | 3 |
| STANDARD MTR PRODS INC | COM | 853666105 | 15 | 1500 | SH | DEF | 2 |
| STANDARD MTR PRODS INC | COM | 853666105 | 8 | 750 | SH | DEF | 11 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 10 | 200 | SH | DEF | 11 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 16994 | 448395 | SH | DEF | 6 |
| STANDEX INTL CORP | COM | 854231107 | 157 | 6175 | SH | DEF | 11 |
| STANDEX INTL CORP | COM | 854231107 | 3371 | 138685 | SH | DEF | 6 |
| STANLEY FURNITURE INC | COM NEW | 854305208 | 2296 | 74100 | SH | DEF | 6 |
| STANLEY WKS | COM | 854616109 | 879 | 26361 | SH | DEF | 11 |
| STANLEY WKS | COM | 854616109 | 1872 | 63400 | SH | DEF | 8 |
| STANLEY WKS | COM | 854616109 | 2748 | 93100 | SH | DEF | 6 |
| STAPLES INC | COM | 855030102 | 165 | 6950 | SH | DEF | 2 |
| STAPLES INC | COM | 855030102 | 30576 | 1282570 | SH | DEF | 3 |
| STAPLES INC | COM | 855030102 | 8 | 336 | SH | DEF | 10 |
| STAPLES INC | COM | 855030102 | 457 | 17050 | SH | DEF | 11 |
| STAR GAS PARTNERS L P | UNIT LTD PARTNR | 85512C105 | 169 | 7260 | SH | DEF | 11 |
| STAR SCIENTIFIC INC | COM | 85517P101 | 13 | 7000 | SH | DEF | 11 |
| STARBUCKS CORP | COM | 855244109 | 52 | 1800 | SH | DEF | 2 |
| STARBUCKS CORP | COM | 855244109 | 46 | 1600 | SH | DEF | 4 |
| STARBUCKS CORP | COM | 855244109 | 20 | 700 | SH | DEF | 10 |
| STARBUCKS CORP | COM | 855244109 | 666 | 21078 | SH | DEF | 11 |
| STARBUCKS CORP | COM | 855269106 | 819 | 24250 | SH | DEF | 3 |
| STARTEK INC | COM | 85569C107 | 1524 | 47610 | SH | DEF | 3 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 5 | 100 | SH | DEF | 13 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 67 | 1930 | SH | DEF | 6 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | -487 | -14424 | SH | DEF | 11 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 72 | 2068 | SH | DEF | 2 |
| STATE AUTO FINL CORP | COM | 855707105 | 13 | 500 | SH | DEF | 11 |
| STATE FINL SVCS CORP | CL A | 856855101 | 13 | 500 | SH | DEF | 11 |
| STATE STR CORP | COM | 857477103 | 3834 | 73229 | SH | DEF | 11 |
| STATE STR CORP | COM | 857477103 | 32 | 704 | SH | DEF | 4 |
| STATE STR CORP | COM | 857477103 | 32176 | 715028 | SH | DEF | 1 |
| STATE STR CORP | COM | 857477103 | 102 | 2260 | SH | DEF | 2 |
| STATE STR CORP | COM | 857477103 | 375 | 8337 | SH | DEF | 10 |
| STATE STR CORP | COM | 857477103 | 1490 | 33100 | SH | DEF | 3 |
| STATE STR CORP | COM | 857477103 | 398 | 8850 | SH | DEF | 5 |
| STATEN IS BANCORP INC | COM | 857550107 | 32 | 1600 | SH | DEF | 11 |
| STATEN IS BANCORP INC | COM | 857550107 | 10592 | 544600 | SH | DEF | 3 |

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| STATION CASINOS INC | COM | 857689103 | 12 | 400 | SH | DEF | 11 |
| STATION CASINOS INC | COM | 857689103 | 1285 | 42000 | SH | DEF | 3 |
| STEAK N SHAKE CO | COM | 857873103 | 9 | 503 | SH | DEF | 11 |
| STEEL DYNAMICS INC | COM | 858119100 | 14208 | 934115 | SH | DEF | 6 |
| STEEL DYNAMICS INC | COM | 858119100 | 61 | 4000 | SH | DEF | 3 |
| STEEL TECHNOLOGIES INC | COM | 858147101 | 1471 | 118000 | SH | DEF | 6 |
| STEELCASE INC | CL A | 858155203 | 6 | 500 | SH | DEF | 6 |
| STEELCASE INC | CL A | 858155203 | 15 | 1300 | SH | DEF | 11 |
| STEIN MART INC | COM | 858375108 | 1 | 200 | SH | DEF | 11 |
| STEINER LEISURE LTD | ORD | P8744Y102 | 51 | 3700 | SH | DEF | 11 |
| STEINWAY MUSICAL INSTRS INC | COM ORD | 858495104 | 1897 | 106900 | SH | DEF | 6 |
| STELMAR SHIPPING LTD | COM | V8726M103 | 187 | 10700 | SH | DEF | 3 |
| STEMCELLS INC | COM | 85857R105 | 5 | 3000 | SH | DEF | 11 |
| STEPAN CO | COM | 858586100 | 2248 | 98700 | SH | DEF | 6 |
| STERIS CORP | COM | 859152100 | 60 | 2622 | SH | DEF | 2 |
| STERIS CORP | COM | 859152100 | 22092 | 959705 | SH | DEF | 3 |
| STERIS CORP | COM | 859152100 | 3 | 150 | SH | DEF | 11 |
| STERLING BANCSHARES INC | COM | 858907108 | 752 | 63030 | SH | DEF | 3 |
| STERLING BANCSHARES INC | COM | 858907108 | 97 | 8400 | SH | DEF | 11 |
| STERLING FINL CORP | COM | 859317109 | 335 | 13200 | SH | DEF | 3 |
| STERLING FINL CORP | COM | 859317109 | 216 | 7607 | SH | DEF | 11 |
| STERLING FINL CORP WASH | COM | 859319105 | 4 | 138 | SH | DEF | 11 |
| STERLING FINL CORP WASH | COM | 859319105 | 3815 | 135538 | SH | DEF | 6 |
| STEWART & STEVENSON SVCS INC | COM | 860342104 | 1173 | 70175 | SH | DEF | 11 |
| STEWART & STEVENSON SVCS INC | COM | 860342104 | 11 | 700 | SH | DEF | 3 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 42 | 10335 | SH | DEF | 11 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 7693 | 2024500 | SH | DEF | 6 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 9014 | 319200 | SH | DEF | 6 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 3446 | 122030 | SH | DEF | 3 |
| STILLWATER MNG CO | COM | 86074Q102 | 34 | 4800 | SH | DEF | 11 |
| STILLWATER MNG CO | COM | 86074Q102 | 7 | 872 | SH | DEF | 13 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 55 | 2082 | SH | DEF | 11 |
| STONE ENERGY CORP | COM | 861642106 | 12775 | 362100 | SH | DEF | 6 |
| STONE ENERGY CORP | COM | 861642106 | 19769 | 560340 | SH | DEF | 3 |
| STONE ENERGY CORP | COM | 861642106 | 890 | 24635 | SH | DEF | 11 |
| STONE ENERGY CORP | COM | 861642106 | 1315 | 37276 | SH | DEF | 2 |
| STONERIDGE INC | COM | 86183P102 | 1483 | 100800 | SH | DEF | 6 |
| STONERIDGE INC | COM | 86183P102 | 156 | 10600 | SH | DEF | 3 |
| STORA ENSO CORP | SPON ADR REP R | 86210M106 | 9731 | 795000 | SH | DEF | 5 |
| STORA ENSO CORP | SPON ADR REP R | 86210M106 | 12341 | 1008484 | SH | DEF | 6 |
| STORAGE COMPUTER CORP | COM | 86211A101 | 14 | 29700 | SH | DEF | 11 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.10 | 862111200 | 198 | 8213 | SH | DEF | 11 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.10 | 862111200 | 28404 | 1176650 | SH | DEF | 3 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.10 | 862111200 | 287 | 11900 | SH | DEF | 6 |
| STRATEGIC DISTR INC | COM NEW | 862701307 | 0 | 3 | SH | DEF | 11 |
| STRATOS LIGHTWAVE INC | COM NEW | 863100202 | 1 | 83 | SH | DEF | 11 |
| STRATTEC SEC CORP | COM | 863111100 | 9 | 168 | SH | DEF | 11 |
| STRATTEC SEC CORP | COM | 863111100 | 24 | 500 | SH | DEF | 2 |
| STRATTEC SEC CORP | COM | 863111100 | 1629 | 34300 | SH | DEF | 6 |
| STRATUS PPTYS INC | COM NEW | 863167201 | 4 | 377 | SH | DEF | 11 |
| STRAYER ED INC | COM | 863236105 | 646 | 6598 | SH | DEF | 11 |
| STREETTRACKS SER TR | DJ SML CAP VAL | 86330E406 | 559 | 3660 | SH | DEF | 11 |
| STRIDE RITE CORP | COM | 863314100 | 250 | 20750 | SH | DEF | 11 |
| STRYKER CORP | COM | 863667101 | 45 | 600 | SH | DEF | 4 |
| STRYKER CORP | COM | 863667101 | 1648 | 20317 | SH | DEF | 11 |
| STRYKER CORP | COM | 863667101 | 3409 | 45267 | SH | DEF | 10 |
| STRYKER CORP | COM | 863667101 | 19834 | 263369 | SH | DEF | 1 |
| STRYKER CORP | COM | 863667101 | 105 | 1400 | SH | DEF | 2 |
| STUDENT LN CORP | COM | 863902102 | 326 | 2515 | SH | DEF | 11 |
| STURGIS BANCORP INC | COM | 864087101 | 13 | 1100 | SH | DEF | 11 |
| STURM RUGER & CO INC | COM | 864159108 | 24 | 2121 | SH | DEF | 11 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN | 864482104 | 506 | 17159 | SH | DEF | 11 |

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|-----------------------------|----------------|-----------|-------|---------|----|-----|----|
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN | 864482104 | 0 | 1 | SH | DEF | 13 |
| SUFFOLK BANCORP | COM | 864739107 | 0 | 4 | SH | DEF | 11 |
| SUMMA INDS | COM | 86562T105 | 378 | 52000 | SH | DEF | 6 |
| SUMMIT AMER TELEVISION INC | COM | 86600T109 | 2 | 500 | SH | DEF | 11 |
| SUMMIT PPTYS INC | COM | 866239106 | 73 | 3200 | SH | DEF | 10 |
| SUMMIT PPTYS INC | COM | 866239106 | 203 | 9096 | SH | DEF | 11 |
| SUMMIT PPTYS INC | COM | 866239106 | 1678 | 73850 | SH | DEF | 8 |
| SUN BANCORP INC | COM | 866634108 | 7 | 368 | SH | DEF | 11 |
| SUN BANCORP INC | COM | 86663B102 | 2800 | 127250 | SH | DEF | 1 |
| SUN COMMUNITIES INC | COM | 866674104 | 26 | 650 | SH | DEF | 10 |
| SUN COMMUNITIES INC | COM | 866674104 | 26 | 650 | SH | DEF | 2 |
| SUN HYDRAULICS CORP | COM | 866942105 | 1 | 200 | SH | DEF | 11 |
| SUN LIFE FINL INC | COM | 866796105 | 15 | 606 | SH | DEF | 11 |
| SUN LIFE FINL INC | COM | 866796105 | 1718 | 79350 | SH | DEF | 3 |
| SUN LIFE FINL INC | COM | 866796105 | 18577 | 875474 | SH | DEF | 13 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 177 | 53361 | SH | DEF | 8 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 8288 | 2503844 | SH | DEF | 4 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 2 | 400 | SH | DEF | 13 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 3894 | 1176531 | SH | DEF | 5 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 800 | 241650 | SH | DEF | 2 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 1 | 400 | SH | DEF | 6 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 33 | 10000 | SH | DEF | |
| SUN MICROSYSTEMS INC | COM | 866810104 | 2090 | 527882 | SH | DEF | 11 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 73 | 21962 | SH | DEF | 10 |
| SUNCOR ENERGY INC | COM | 867229106 | 111 | 5294 | SH | DEF | 11 |
| SUNCOR ENERGY INC | COM | 867229106 | 35375 | 1934250 | SH | DEF | 13 |
| SUNGARD DATA SYS INC | COM | 867363103 | 15 | 575 | SH | DEF | 10 |
| SUNGARD DATA SYS INC | COM | 867363103 | 1566 | 55830 | SH | DEF | 11 |
| SUNGARD DATA SYS INC | COM | 867363103 | 3247 | 123401 | SH | DEF | 2 |
| SUNOCO INC | COM | 86764P109 | 9 | 228 | SH | DEF | 2 |
| SUNOCO INC | COM | 86764P109 | 29 | 710 | SH | DEF | 6 |
| SUNOCO INC | COM | 86764P109 | 20 | 500 | SH | DEF | 10 |
| SUNOCO INC | COM | 86764P109 | 137 | 3400 | SH | DEF | 3 |
| SUNOCO INC | COM | 86764P109 | 170 | 3880 | SH | DEF | 11 |
| SUNOCO LOGISTICS PRTRNS L P | COM UNITS | 86764L108 | 111 | 3284 | SH | DEF | 11 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 1891 | 72100 | SH | DEF | 3 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 6199 | 214485 | SH | DEF | 11 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 11276 | 429900 | SH | DEF | 6 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 1443 | 55000 | SH | DEF | |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 307 | 11700 | SH | DEF | 8 |
| SUNTRUST BKS INC | COM | 867914103 | 1642 | 27200 | SH | DEF | 3 |
| SUNTRUST BKS INC | COM | 867914103 | 426 | 6867 | SH | DEF | 6 |
| SUNTRUST BKS INC | COM | 867914103 | 477 | 7900 | SH | DEF | 2 |
| SUNTRUST BKS INC | COM | 867914103 | 5258 | 87102 | SH | DEF | 1 |
| SUNTRUST BKS INC | COM | 867914103 | 50 | 822 | SH | DEF | 10 |
| SUNTRUST BKS INC | COM | 867914103 | 10858 | 161890 | SH | DEF | 11 |
| SUNTRUST BKS INC | COM | 867914103 | 317 | 5250 | SH | DEF | 5 |
| SUPERCONDUCTOR TECHNOLOGIES | COM | 867931107 | 1 | 100 | SH | DEF | 11 |
| SUPERGEN INC | COM | 868059106 | 31 | 3000 | SH | DEF | 11 |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 2257 | 230280 | SH | DEF | 3 |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 20 | 2250 | SH | DEF | 11 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 112 | 2635 | SH | DEF | 11 |
| SUPERIOR UNIFORM GP INC | COM | 868358102 | 199 | 12500 | SH | DEF | 11 |
| SUPERVALU INC | COM | 868536103 | 285 | 11930 | SH | DEF | 5 |
| SUPERVALU INC | COM | 868536103 | 29382 | 1231440 | SH | DEF | 3 |
| SUPERVALU INC | COM | 868536103 | 40162 | 1682621 | SH | DEF | 6 |
| SUPERVALU INC | COM | 868536103 | 4 | 150 | SH | DEF | 10 |
| SUPERVALU INC | COM | 868536103 | 2894 | 114765 | SH | DEF | 11 |
| SUPPORTSOFT INC | COM | 868587106 | 3050 | 272530 | SH | DEF | 3 |
| SUPREME INDS INC | CL A | 868607102 | 8 | 1470 | SH | DEF | 11 |
| SUREBEAM CORP | CL A | 86866R102 | 1 | 4090 | SH | DEF | 11 |
| SUREBEAM CORP | CL A | 86866R102 | 0 | 349 | SH | DEF | 2 |

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| SURMODICS INC | COM | 868873100 | 11 | 500 | SH | DEF | 11 |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 25 | 975 | SH | DEF | 10 |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 339 | 13549 | SH | DEF | 11 |
| SWIFT ENERGY CO | COM | 870738101 | 8843 | 625530 | SH | DEF | 6 |
| SWIFT ENERGY CO | COM | 870738101 | 93 | 6700 | SH | DEF | 11 |
| SWIFT TRANSN CO | COM | 870756103 | 11057 | 487300 | SH | DEF | 3 |
| SWIFT TRANSN CO | COM | 870756103 | 7033 | 309980 | SH | DEF | 6 |
| SWIFT TRANSN CO | COM | 870756103 | 6 | 250 | SH | DEF | 11 |
| SWISS HELVETIA FD INC | COM | 870875101 | 64 | 5434 | SH | DEF | 11 |
| SWISSCOM AG | SPONSORED ADR | 871013108 | 21 | 730 | SH | DEF | 2 |
| SWS GROUP INC | COM | 78503N107 | 10 | 440 | SH | DEF | 11 |
| SYBASE INC | COM | 871130100 | 49350 | 2901210 | SH | DEF | 3 |
| SYBASE INC | COM | 871130100 | 13 | 750 | SH | DEF | 10 |
| SYBASE INC | COM | 871130100 | 2235 | 124877 | SH | DEF | 11 |
| SYBASE INC | COM | 871130100 | 88100 | 5179300 | SH | DEF | 9 |
| SYBASE INC | COM | 871130100 | 5821 | 342200 | SH | DEF | 7 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 796 | 34605 | SH | DEF | 11 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 30 | 1215 | SH | DEF | 10 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 17685 | 705430 | SH | DEF | 3 |
| SYCAMORE NETWORKS INC | COM | 871206108 | 6 | 1125 | SH | DEF | 11 |
| SYKES ENTERPRISES INC | COM | 871237103 | 377 | 56900 | SH | DEF | 3 |
| SYLVAN INC | COM | 871371100 | 192 | 19046 | SH | DEF | 11 |
| SYLVAN INC | COM | 871371100 | 421 | 42100 | SH | DEF | 6 |
| SYLVAN LEARNING SYS INC | COM | 871399101 | 25 | 900 | SH | DEF | 10 |
| SYLVAN LEARNING SYS INC | COM | 871399101 | 213 | 7535 | SH | DEF | 11 |
| SYMANTEC CORP | COM | 871503108 | 3036 | 45552 | SH | DEF | 11 |
| SYMANTEC CORP | COM | 871503108 | 70 | 1109 | SH | DEF | 10 |
| SYMANTEC CORP | COM | 871503108 | 32 | 502 | SH | DEF | 1 |
| SYMANTEC CORP | COM | 871503108 | 2722 | 43200 | SH | DEF | 7 |
| SYMANTEC CORP | COM | 871503108 | 44114 | 700000 | SH | DEF | 9 |
| SYMANTEC CORP | COM | 871503108 | 19 | 300 | SH | DEF | 2 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 26 | 2160 | SH | DEF | 6 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 128 | 10700 | SH | DEF | 1 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 707 | 56632 | SH | DEF | 11 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 15 | 1282 | SH | DEF | 2 |
| SYMYX TECHNOLOGIES | COM | 87155S108 | 97 | 4600 | SH | DEF | 11 |
| SYNAGRO TECHNOLOGIES INC | COM NEW | 871562203 | 0 | 26 | SH | DEF | 11 |
| SYNGENTA AG | SPONSORED ADR | 87160A100 | 2 | 178 | SH | DEF | 6 |
| SYNOPSIS INC | COM | 871607107 | 10644 | 344358 | SH | DEF | 6 |
| SYNOPSIS INC | COM | 871607107 | 1486 | 48090 | SH | DEF | 3 |
| SYNOPSIS INC | COM | 871607107 | 91 | 2870 | SH | DEF | 11 |
| SYNOVUS FINL CORP | COM | 87161C105 | 30 | 1192 | SH | DEF | 2 |
| SYNOVUS FINL CORP | COM | 87161C105 | 1852 | 67090 | SH | DEF | 11 |
| SYNOVUS FINL CORP | COM | 87161C105 | 1 | 50 | SH | DEF | 6 |
| SYNPLICITY INC | COM | 87160Y108 | 7 | 1000 | SH | DEF | 11 |
| SYPRIS SOLUTIONS INC | COM | 871655106 | 581 | 41500 | SH | DEF | 11 |
| SYPRIS SOLUTIONS INC | COM | 871655106 | 297 | 21633 | SH | DEF | 6 |
| SYSCO CORP | COM | 871829107 | 313 | 9574 | SH | DEF | 10 |
| SYSCO CORP | COM | 871829107 | 2122 | 63043 | SH | DEF | 11 |
| SYSCO CORP | COM | 871829107 | 21571 | 659451 | SH | DEF | 2 |
| SYSCO CORP | COM | 871829107 | 6127 | 187325 | SH | DEF | 1 |
| SYSCO CORP | COM | 871829107 | 38 | 1155 | SH | DEF | 4 |
| SYSTEMS & COMPUTER TECHNOLOG | COM | 871873105 | 450 | 43100 | SH | DEF | 3 |
| SYSTEMS & COMPUTER TECHNOLOG | COM | 871873105 | 15 | 1437 | SH | DEF | 2 |
| T-NETIX INC | COM | 872597109 | 15 | 4000 | SH | DEF | 11 |
| TAIWAN FD INC | COM | 874036106 | 66 | 5500 | SH | DEF | 11 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 2452 | 227000 | SH | DEF | 3 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 15515 | 1426745 | SH | DEF | 6 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 113 | 10433 | SH | DEF | 2 |
| TAKE-TWO INTERACTIVE SOFTWAR | COM | 874054109 | 13 | 385 | SH | DEF | 10 |
| TAKE-TWO INTERACTIVE SOFTWAR | COM | 874054109 | 34035 | 996350 | SH | DEF | 3 |
| TAKE-TWO INTERACTIVE SOFTWAR | COM | 874054109 | 45 | 1150 | SH | DEF | 11 |

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| TALBOTS INC | COM | 874161102 | 68 | 2070 | SH | DEF | 11 |
| TALISMAN ENERGY INC | COM | 87425E103 | 42 | 853 | SH | DEF | 11 |
| TALISMAN ENERGY INC | COM | 87425E103 | 2644 | 55700 | SH | DEF | 13 |
| TALK AMERICA HLDGS INC | COM NEW | 87426R202 | 5127 | 447391 | SH | DEF | 3 |
| TALK AMERICA HLDGS INC | COM NEW | 87426R202 | 100 | 8027 | SH | DEF | 11 |
| TALX CORP | COM | 874918105 | 9 | 400 | SH | DEF | 11 |
| TANDY BRANDS ACCESSORIES INC | COM | 875378101 | 912 | 63800 | SH | DEF | 6 |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 180 | 4900 | SH | DEF | 1 |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 2386 | 64930 | SH | DEF | 3 |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 538 | 13325 | SH | DEF | 11 |
| TANOX INC | COM | 87588Q109 | 26 | 1300 | SH | DEF | 2 |
| TANOX INC | COM | 87588Q109 | 240 | 12000 | SH | DEF | 3 |
| TARANTELLA INC | COM NEW | 876090309 | 0 | 80 | SH | DEF | 11 |
| TARGET CORP | COM | 87612E106 | 2706 | 53250 | SH | DEF | 13 |
| TARGET CORP | COM | 87612e106 | 863 | 22930 | SH | DEF | 8 |
| TARGET CORP | COM | 87612E106 | 8987 | 238820 | SH | DEF | 1 |
| TARGET CORP | COM | 87612E106 | 4465 | 112365 | SH | DEF | 11 |
| TARGET CORP | COM | 87612E106 | 3727 | 99039 | SH | DEF | 3 |
| TARGET CORP | COM | 87612E106 | 27329 | 726265 | SH | DEF | 2 |
| TARGET CORP | COM | 87612E106 | 906 | 24065 | SH | DEF | 10 |
| TARGET CORP | COM | 87612e106 | 32 | 838 | SH | DEF | 4 |
| TARGET CORP | COM | 87612E106 | 7363 | 195657 | SH | DEF | 6 |
| TARGET CORP | COM | 87612E106 | 405 | 10750 | SH | DEF | 5 |
| TARO PHARMACEUTICAL INDS LTD | ORD | M8737E108 | 185 | 2884 | SH | DEF | 11 |
| TASTY BAKING CO | COM | 876553306 | 285 | 36777 | SH | DEF | 11 |
| TAUBMAN CTRS INC | COM | 876664103 | 50 | 2500 | SH | DEF | 11 |
| TAUBMAN CTRS INC | COM | 876664103 | 78 | 4000 | SH | DEF | 2 |
| TBC CORP | COM | 872180104 | 263 | 9687 | SH | DEF | 11 |
| TBC CORP | COM | 872180104 | 4383 | 174969 | SH | DEF | 6 |
| TC PIPELINES LP | UT COM LTD PRT | 87233Q108 | 497 | 15765 | SH | DEF | 11 |
| TCF FINL CORP | COM | 872275102 | 219 | 4190 | SH | DEF | 11 |
| TCF FINL CORP | COM | 872275102 | 4825 | 100625 | SH | DEF | 1 |
| TCW CONV SECS FD INC | COM | 872340104 | 137 | 29508 | SH | DEF | 11 |
| TCW/DW TERM TR 2003 | SH BEN INT | 87234U108 | 35 | 3277 | SH | DEF | 11 |
| TDK CORP | AMERN DEP SH | 872351408 | 4686 | 76941 | SH | DEF | 6 |
| TEAMSTAFF INC | COM NEW | 87815U204 | 1 | 285 | SH | DEF | 11 |
| TECH DATA CORP | COM | 878237106 | 13130 | 425600 | SH | DEF | 6 |
| TECH DATA CORP | COM | 878237106 | 1760 | 53453 | SH | DEF | 11 |
| TECHNE CORP | COM | 878377100 | 40 | 1155 | SH | DEF | 11 |
| TECHNE CORP | COM | 878377100 | 1759 | 55340 | SH | DEF | 3 |
| TECHNIP COFLEXIP | SPONSORED ADR | 878546209 | 9698 | 389967 | SH | DEF | 6 |
| TECHNITROL INC | COM | 878555101 | 7268 | 394771 | SH | DEF | 4 |
| TECHNITROL INC | COM | 878555101 | 4795 | 260435 | SH | DEF | 5 |
| TECHNITROL INC | COM | 878555101 | 97 | 4447 | SH | DEF | 11 |
| TECO ENERGY INC | COM | 872375100 | 6066 | 438940 | SH | DEF | 6 |
| TECO ENERGY INC | COM | 872375100 | 12 | 900 | SH | DEF | 10 |
| TECO ENERGY INC | COM | 872375100 | 1538 | 117144 | SH | DEF | 11 |
| TECUMSEH PRODS CO | CL A | 878895200 | 71 | 1900 | SH | DEF | 3 |
| TECUMSEH PRODS CO | CL A | 878895200 | 8952 | 239940 | SH | DEF | 6 |
| TECUMSEH PRODS CO | CL A | 878895200 | 121 | 2955 | SH | DEF | 11 |
| TECUMSEH PRODS CO | CL A | 878895200 | 8 | 225 | SH | DEF | 10 |
| TEEKAY SHIPPING MARSHALL ISL | COM | Y8564W103 | 233 | 4850 | SH | DEF | 11 |
| TEEKAY SHIPPING MARSHALL ISL | COM | Y8564W103 | 70 | 1650 | SH | DEF | 3 |
| TEJON RANCH CO DEL | COM | 879080109 | 22 | 562 | SH | DEF | 11 |
| TEKELEC | COM | 879101103 | 25 | 1578 | SH | DEF | 11 |
| TEKTRONIX INC | COM | 879131100 | 132 | 5127 | SH | DEF | 11 |
| TEKTRONIX INC | COM | 879131100 | 3 | 110 | SH | DEF | 6 |
| TEKTRONIX INC | COM | 879131100 | 1666 | 67332 | SH | DEF | 2 |
| TELE NORTE LESTE PART S A | SPON ADR PFD | 879246106 | 3935 | 282300 | SH | DEF | 3 |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR | 879278208 | 15 | 610 | SH | DEF | 2 |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR | 879278208 | 15 | 600 | SH | DEF | 10 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 13480 | 926480 | SH | DEF | 3 |

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| TELEDYNE TECHNOLOGIES INC | COM | | 879360105 | 31 | 1856 | SH | DEF | 11 |
| TELEFLEX INC | COM | | 879369106 | 6531 | 149810 | SH | DEF | 6 |
| TELEFLEX INC | COM | | 879369106 | 43 | 1000 | SH | DEF | 2 |
| TELEFLEX INC | COM | | 879369106 | 11 | 244 | SH | DEF | 10 |
| TELEFLEX INC | COM | | 879369106 | 6914 | 150266 | SH | DEF | 11 |
| TELEFONICA S A | SPONSORED ADR | | 879382208 | 621 | 17506 | SH | DEF | 2 |
| TELEFONICA S A | SPONSORED ADR | | 879382208 | 22 | 624 | SH | DEF | 3 |
| TELEFONICA S A | SPONSORED ADR | | 879382208 | 9601 | 266826 | SH | DEF | 6 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | | 879403780 | 115 | 3774 | SH | DEF | 2 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | | 879403780 | 10656 | 347327 | SH | DEF | 6 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | | 879403780 | 49 | 1620 | SH | DEF | 3 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | | 879403780 | 4 | 100 | SH | DEF | 13 |
| TELEPHONE & DATA SYS INC | COM | | 879433100 | 1580 | 25240 | SH | DEF | 11 |
| TELEPHONE & DATA SYS INC | COM | | 879433100 | 286 | 5065 | SH | DEF | 2 |
| TELEPHONE & DATA SYS INC | COM | | 879433100 | 6032 | 106690 | SH | DEF | 6 |
| TELIK INC | COM | | 87959M109 | 1395 | 68650 | SH | DEF | 11 |
| TELIK INC | COM | | 87959M109 | 761 | 37930 | SH | DEF | 3 |
| TELLABS INC | COM | | 879664100 | 3 | 500 | SH | DEF | 3 |
| TELLABS INC | COM | | 879664100 | 2 | 200 | SH | DEF | 13 |
| TELLABS INC | COM | | 879664100 | 280 | 41147 | SH | DEF | 8 |
| TELLABS INC | COM | | 879664100 | 395 | 52466 | SH | DEF | 11 |
| TELLABS INC | COM | | 879664100 | 321 | 47150 | SH | DEF | 5 |
| TELLABS INC | COM | | 879664100 | 323 | 47360 | SH | DEF | 6 |
| TELLABS INC | COM | | 879664100 | 7 | 1000 | SH | DEF | 2 |
| TELLIUM INC | COM | | 87967E107 | 3 | 2000 | SH | DEF | 11 |
| TELUS CORP | NON-VTG SHS | | 87971M202 | 29 | 1830 | SH | DEF | 13 |
| TEMPLE INLAND INC | COM | | 879868107 | 1226 | 25250 | SH | DEF | 6 |
| TEMPLE INLAND INC | COM | | 879868107 | 117 | 2400 | SH | DEF | 2 |
| TEMPLE INLAND INC | COM | | 879868107 | 850 | 17500 | SH | DEF | 3 |
| TEMPLE INLAND INC | COM | | 879868107 | 19 | 400 | SH | DEF | 10 |
| TEMPLE INLAND INC | COM | | 879868107 | 186 | 3448 | SH | DEF | 11 |
| TEMPLETON DRAGON FD INC | COM | | 88018T101 | 78 | 5000 | SH | DEF | 11 |
| TEMPLETON EMERG MKTS INCOME | COM | | 880192109 | 3278 | 261379 | SH | DEF | 11 |
| TEMPLETON EMERGING MKTS FD I | COM | | 880191101 | 128 | 10200 | SH | DEF | 11 |
| TEMPLETON GLOBAL INCOME FD I | COM | | 880198106 | 720 | 85423 | SH | DEF | 5 |
| TEMPLETON GLOBAL INCOME FD I | COM | | 880198106 | 2330 | 266905 | SH | DEF | 11 |
| TENET HEALTHCARE CORP | COM | | 88033G100 | 151223 | 10443600 | SH | DEF | 7 |
| TENET HEALTHCARE CORP | COM | | 88033G100 | 22 | 1500 | SH | DEF | 10 |
| TENET HEALTHCARE CORP | COM | | 88033G100 | 954 | 65900 | SH | DEF | 3 |
| TENET HEALTHCARE CORP | COM | | 88033G100 | 320813 | 22155579 | SH | DEF | 9 |
| TENET HEALTHCARE CORP | COM | | 88033G100 | 1235 | 89499 | SH | DEF | 11 |
| TENET HEALTHCARE CORP | COM | | 88033G100 | 8662 | 596793 | SH | DEF | 6 |
| TENET HEALTHCARE CORP | COM | | 88033G100 | 293 | 15000 | SH | DEF | 13 |
| TENNANT CO | COM | | 880345103 | 33 | 900 | SH | DEF | 2 |
| TENNANT CO | COM | | 880345103 | 11 | 276 | SH | DEF | 11 |
| TENNECO AUTOMOTIVE INC | COM | | 880349105 | 0 | 30 | SH | DEF | 10 |
| TENNECO AUTOMOTIVE INC | COM | | 880349105 | 2 | 261 | SH | DEF | 11 |
| TEPPCO PARTNERS L P | UT LTD PARTNER | | 872384102 | 1736 | 46038 | SH | DEF | 11 |
| TERADYNE INC | COM | | 880770102 | 501 | 21974 | SH | DEF | 11 |
| TERAYON COMMUNICATION SYS | COM | | 880775101 | 47 | 6840 | SH | DEF | 11 |
| TEREX CORP NEW | COM | | 880779103 | 3259 | 175900 | SH | DEF | 3 |
| TEREX CORP NEW | COM | | 880779103 | 6641 | 358400 | SH | DEF | 6 |
| TEREX CORP NEW | COM | | 880779103 | 5 | 200 | SH | DEF | 11 |
| TESSCO TECHNOLOGIES INC | COM | | 872386107 | 64 | 6500 | SH | DEF | 6 |
| TESSCO TECHNOLOGIES INC | COM | | 872386107 | 33 | 2575 | SH | DEF | 11 |
| TETRA TECH INC NEW | COM | | 88162G103 | 67 | 2990 | SH | DEF | 11 |
| TETRA TECH INC NEW | COM | | 88162G103 | 1808 | 90500 | SH | DEF | 3 |
| TETRA TECHNOLOGIES INC DEL | COM | | 88162F105 | 15 | 650 | SH | DEF | 11 |
| TEVA PHARMACEUTICAL FIN LLC | DBCV | 1.500%10/1 | 88163VAB5 | 1 | 1000 | SH | DEF | 6 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | | 881624209 | 17322 | 303100 | SH | DEF | 3 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | | 881624209 | 74 | 1300 | SH | DEF | 2 |
| TEXAS GENCO HLDGS INC | COM | | 882443104 | 0 | 15 | SH | DEF | 2 |

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| TEXAS GENCO HLDGS INC | COM | 882443104 | 4 | 118 | SH | DEF | 11 |
| TEXAS GENCO HLDGS INC | COM | 882443104 | 350 | 14700 | SH | DEF | 3 |
| TEXAS INDS INC | COM | 882491103 | 36 | 1330 | SH | DEF | 11 |
| TEXAS INSTRS INC | COM | 882508104 | 1 | 52 | SH | DEF | 6 |
| TEXAS INSTRS INC | COM | 882508104 | 13588 | 595975 | SH | DEF | 3 |
| TEXAS INSTRS INC | COM | 882508104 | 5173 | 226884 | SH | DEF | 2 |
| TEXAS INSTRS INC | COM | 882508104 | 218 | 9572 | SH | DEF | 8 |
| TEXAS INSTRS INC | COM | 882508104 | 340 | 14899 | SH | DEF | 10 |
| TEXAS INSTRS INC | COM | 882508104 | 8382 | 289849 | SH | DEF | 11 |
| TEXAS INSTRS INC | COM | 882508104 | 1270 | 55720 | SH | DEF | 5 |
| TEXAS INSTRS INC | COM | 882508104 | 339 | 14871 | SH | DEF | 4 |
| TEXAS PAC LD TR | SUB CTF PROP I T | 882610108 | 19 | 350 | SH | DEF | 11 |
| TEXAS REGL BANCSHARES INC | CL A VTG | 882673106 | 102 | 2815 | SH | DEF | 11 |
| TEXAS REGL BANCSHARES INC | CL A VTG | 882673106 | 6585 | 194873 | SH | DEF | 1 |
| TEXTRON INC | COM | 883203101 | 2284 | 57900 | SH | DEF | 3 |
| TEXTRON INC | COM | 883203101 | 623 | 15800 | SH | DEF | 5 |
| TEXTRON INC | COM | 883203101 | 6060 | 121954 | SH | DEF | 11 |
| TEXTRON INC | COM | 883203101 | 124 | 3135 | SH | DEF | 10 |
| TEXTRON INC | COM | 883203101 | 30279 | 767529 | SH | DEF | 6 |
| TEXTRON INC | COM | 883203101 | 458 | 11600 | SH | DEF | 8 |
| TEXTRON INC | COM | 883203101 | 107 | 2700 | SH | DEF | 2 |
| THAI CAP FD INC | COM NEW | 882905201 | 2 | 350 | SH | DEF | 11 |
| THERAGENICS CORP | COM | 883375107 | 7 | 1500 | SH | DEF | 11 |
| THERASENSE INC | COM | 883381105 | 16 | 900 | SH | DEF | 11 |
| THERASENSE INC | COM | 883381105 | 751 | 60000 | SH | DEF | 3 |
| THERMO ELECTRON CORP | COM | 883556102 | 2683 | 123660 | SH | DEF | 6 |
| THERMO ELECTRON CORP | COM | 883556102 | 31 | 1413 | SH | DEF | 10 |
| THERMO ELECTRON CORP | COM | 883556102 | 76 | 3462 | SH | DEF | 11 |
| THERMO ELECTRON CORP | COM | 883556102 | 5795 | 267060 | SH | DEF | 3 |
| THERMO ELECTRON CORP | COM | 883556102 | 35 | 1635 | SH | DEF | 2 |
| THOMAS & BETTS CORP | COM | 884315102 | 25 | 1400 | SH | DEF | 11 |
| THOMAS INDS INC | COM | 884425109 | 3907 | 137000 | SH | DEF | 6 |
| THOMAS INDS INC | COM | 884425109 | 704 | 24700 | SH | DEF | 3 |
| THOMSON CORP | COM | 884903105 | 52 | 1600 | SH | DEF | 11 |
| THOMSON CORP | COM | 884903105 | 31552 | 1053397 | SH | DEF | 13 |
| THOR INDS INC | COM | 885160101 | 49 | 900 | SH | DEF | 10 |
| THOR INDS INC | COM | 885160101 | 1246 | 19425 | SH | DEF | 11 |
| THORATEC CORP | COM NEW | 885175307 | 338 | 21975 | SH | DEF | 11 |
| THORNBURG MTG INC | COM | 885218107 | 89 | 3250 | SH | DEF | 11 |
| THORNBURG MTG INC | COM | 885218107 | 25 | 1000 | SH | DEF | 2 |
| THORNBURG MTG INC | COM | 885218107 | 39393 | 1555205 | SH | DEF | 3 |
| THQ INC | COM NEW | 872443403 | 35 | 1980 | SH | DEF | 11 |
| THREE FIVE SYS INC | COM | 88554L108 | 2 | 500 | SH | DEF | 11 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 11 | 1980 | SH | DEF | 6 |
| TIDEWATER INC | COM | 886423102 | 478 | 16900 | SH | DEF | 3 |
| TIDEWATER INC | COM | 886423102 | 322 | 11755 | SH | DEF | 11 |
| TIDEWATER INC | COM | 886423102 | 41998 | 1481184 | SH | DEF | 6 |
| TIDEWATER INC | COM | 886423102 | 8 | 300 | SH | DEF | 10 |
| TIER TECHNOLOGIES INC | CL B | 88650Q100 | 307 | 34400 | SH | DEF | 3 |
| TIFFANY & CO NEW | COM | 886547108 | 399 | 10700 | SH | DEF | 5 |
| TIFFANY & CO NEW | COM | 886547108 | -391 | -8246 | SH | DEF | 11 |
| TIMBERLAND BANCORP INC | COM | 887098101 | 1009 | 42200 | SH | DEF | 6 |
| TIMBERLAND BANCORP INC | COM | 887098101 | 23 | 950 | SH | DEF | 11 |
| TIMBERLAND CO | CL A | 887100105 | 11 | 265 | SH | DEF | 10 |
| TIMBERLAND CO | CL A | 887100105 | 2713 | 63590 | SH | DEF | 3 |
| TIMBERLAND CO | CL A | 887100105 | 894 | 17205 | SH | DEF | 11 |
| TIMKEN CO | COM | 887389104 | 11 | 750 | SH | DEF | 6 |
| TIMKEN CO | COM | 887389104 | 168 | 10025 | SH | DEF | 11 |
| TIPPERARY CORP | COM PAR \$0.02 | 888002300 | 61 | 19000 | SH | DEF | 11 |
| TIPPINGPOINT TECH INC | COM | 888011103 | 0 | 13 | SH | DEF | 11 |
| TITAN CORP | COM | 888266103 | 13 | 630 | SH | DEF | 11 |
| TITAN PHARMACEUTICALS INC DE | COM | 888314101 | 3 | 1000 | SH | DEF | 11 |

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| TITANIUM METALS CORP | COM NEW | 888339207 | 7 | 190 | SH | DEF | 11 |
| TIVO INC | COM | 888706108 | 31 | 3900 | SH | DEF | 11 |
| TJX COS INC NEW | COM | 872540109 | 16 | 800 | SH | DEF | 2 |
| TJX COS INC NEW | COM | 872540109 | 124 | 6400 | SH | DEF | 4 |
| TJX COS INC NEW | COM | 872540109 | 2536 | 130566 | SH | DEF | 6 |
| TJX COS INC NEW | COM | 872540109 | 143 | 7376 | SH | DEF | 10 |
| TJX COS INC NEW | COM | 872540109 | 4197 | 199966 | SH | DEF | 11 |
| TJX COS INC NEW | COM | 872540109 | 15730 | 810000 | SH | DEF | 9 |
| TLC VISION CORP | COM | 872549100 | 20 | 3000 | SH | DEF | 11 |
| TLC VISION CORP | COM | 872549100 | 130 | 20815 | SH | DEF | 6 |
| TLC VISION CORP | COM | 872549100 | 530 | 84500 | SH | DEF | 13 |
| TMBR/SHARP DRILLING INC | COM | 87257P101 | 5 | 292 | SH | DEF | 11 |
| TODHUNTER INTL INC DEL | COM | 889050100 | 206 | 20100 | SH | DEF | 6 |
| TOLL BROTHERS INC | COM | 889478103 | 12 | 400 | SH | DEF | 2 |
| TOLL BROTHERS INC | COM | 889478103 | 40 | 1075 | SH | DEF | 11 |
| TOLL BROTHERS INC | COM | 889478103 | 746 | 24510 | SH | DEF | 3 |
| TOMKINS PLC | SPONSORED ADR | 890030208 | 39 | 2300 | SH | DEF | 2 |
| TOO INC | COM | 890333107 | 1 | 49 | SH | DEF | 11 |
| TOO INC | COM | 890333107 | 14533 | 982650 | SH | DEF | 6 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 694 | 21028 | SH | DEF | 11 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 760 | 24503 | SH | DEF | 2 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 20 | 652 | SH | DEF | 10 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 67 | 2176 | SH | DEF | 4 |
| TOPPS INC | COM | 890786106 | 135 | 13202 | SH | DEF | 11 |
| TOPPS INC | COM | 890786106 | 0 | 1 | SH | DEF | 2 |
| TOR MINERALS INTL INC | COM | 890878101 | 3 | 500 | SH | DEF | 11 |
| TORCH OFFSHORE INC | COM | 891019101 | 1 | 150 | SH | DEF | 11 |
| TORCHMARK CORP | COM | 891027104 | 10050 | 247305 | SH | DEF | 6 |
| TORCHMARK CORP | COM | 891027104 | 59 | 1350 | SH | DEF | 11 |
| TORCHMARK CORP | COM | 891027104 | 12028 | 295960 | SH | DEF | 3 |
| TOREADOR RES CORP | COM | 891050106 | 0 | 1 | SH | DEF | 2 |
| TORO CO | COM | 891092108 | 9221 | 204900 | SH | DEF | 6 |
| TORO CO | COM | 891092108 | 30967 | 688160 | SH | DEF | 3 |
| TORO CO | COM | 891092108 | 836 | 16830 | SH | DEF | 11 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 159 | 2100 | SH | DEF | 10 |
| TOTAL S A | SPONSORED ADR | 89151e109 | 6 | 80 | SH | DEF | 4 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 7817 | 103128 | SH | DEF | 2 |
| TOTAL SYS SVCS INC | COM | 891906109 | 333 | 12077 | SH | DEF | 11 |
| TOWER AUTOMOTIVE INC | COM | 891707101 | 3445 | 765500 | SH | DEF | 6 |
| TOWER AUTOMOTIVE INC | COM | 891707101 | 9 | 2250 | SH | DEF | 11 |
| TOWN & CTRY TR | SH BEN INT | 892081100 | 335 | 14400 | SH | DEF | 11 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 11020 | 180840 | SH | DEF | 6 |
| TOYS R US INC | COM | 892335100 | 1323 | 110007 | SH | DEF | 8 |
| TOYS R US INC | COM | 892335100 | 1281 | 106510 | SH | DEF | 6 |
| TOYS R US INC | COM | 892335100 | 638 | 49100 | SH | DEF | 11 |
| TRACK DATA CORP | COM | 891918104 | 58 | 37720 | SH | DEF | 11 |
| TRACTOR SUPPLY CO | COM | 892356106 | 199 | 4752 | SH | DEF | 11 |
| TRACTOR SUPPLY CO | COM | 892356106 | 1066 | 32480 | SH | DEF | 3 |
| TRANSACTION SYS ARCHITECTS | CL A | 893416107 | 24 | 1050 | SH | DEF | 13 |
| TRANSACTION SYS ARCHITECTS | CL A | 893416107 | 7219 | 435936 | SH | DEF | 3 |
| TRANSACTION SYS ARCHITECTS | CL A | 893416107 | 62 | 3100 | SH | DEF | 11 |
| TRANSALTA CORP | COM | 89346D107 | 1276 | 93883 | SH | DEF | 13 |
| TRANSAMERICA INCOME SHS INC | COM | 893506105 | 132 | 5800 | SH | DEF | 11 |
| TRANSATLANTIC HLDGS INC | COM | 893521104 | 199 | 2597 | SH | DEF | 11 |
| TRANSATLANTIC HLDGS INC | COM | 893521104 | 80 | 1127 | SH | DEF | 1 |
| TRANSCANADA CORP | COM | 89353D107 | 57 | 2775 | SH | DEF | 11 |
| TRANSCANADA CORP | COM | 89353D107 | 47805 | 2600344 | SH | DEF | 13 |
| TRANSKARYOTIC THERAPIES INC | COM | 893735100 | 42 | 3220 | SH | DEF | 11 |
| TRANSMETA CORP DEL | COM | 89376R109 | 2 | 600 | SH | DEF | 11 |
| TRANSMONTAIGNE INC | COM | 893934109 | 3 | 600 | SH | DEF | 11 |
| TRANSOCEAN INC | ORD | G90078109 | 185 | 9629 | SH | DEF | 11 |
| TRANSOCEAN INC | ORD | G90078109 | 9591 | 477410 | SH | DEF | 6 |

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|------------------------------|---------------|-----------|-------|--------|----|-----|----|
| TRANSOCEAN INC | ORD | G90078109 | 3500 | 175000 | SH | DEF | 9 |
| TRANSOCEAN INC | ORD | G90078109 | 118 | 5886 | SH | DEF | 2 |
| TRANSWITCH CORP | COM | 894065101 | 11 | 3550 | SH | DEF | 11 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 556 | 35010 | SH | DEF | 5 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 6 | 402 | SH | DEF | 1 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 3 | 194 | SH | DEF | 1 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 20 | 1259 | SH | DEF | 2 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 41 | 2593 | SH | DEF | 2 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 5 | 311 | SH | DEF | 10 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 3 | 174 | SH | DEF | 10 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 513 | 31502 | SH | DEF | 11 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 2 | 157 | SH | DEF | 6 |
| TRAVELERS PPTY CAS CORP NEW | NT CV JR 2032 | 89420G307 | 2 | 70 | SH | DEF | 11 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 3200 | 201533 | SH | DEF | 6 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 2463 | 155088 | SH | DEF | 6 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 0 | 8 | SH | DEF | 13 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 266 | 16230 | SH | DEF | 11 |
| TRAVIS BOATS & MTRS INC | COM | 894363100 | 56 | 75000 | SH | DEF | |
| TREDEGAR CORP | COM | 894650100 | 23 | 1450 | SH | DEF | 11 |
| TREX INC | COM | 89531P105 | 1881 | 60580 | SH | DEF | 3 |
| TREX INC | COM | 89531P105 | 357 | 9660 | SH | DEF | 11 |
| TRI CONTL CORP | COM | 895436103 | 411 | 26007 | SH | DEF | 11 |
| TRIAD GTY INC | COM | 895925105 | 10982 | 223766 | SH | DEF | 6 |
| TRIAD GTY INC | COM | 895925105 | 39 | 800 | SH | DEF | 11 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 11 | 350 | SH | DEF | 11 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 2 | 69 | SH | DEF | 2 |
| TRIARC COS INC | CL B SER 1 | 895927309 | 521 | 48830 | SH | DEF | 11 |
| TRIARC COS INC | CL A | 895927101 | 254 | 24400 | SH | DEF | 11 |
| TRIBUNE CO NEW | COM | 896047107 | 3 | 62 | SH | DEF | 6 |
| TRIBUNE CO NEW | COM | 896047107 | 3838 | 83618 | SH | DEF | 4 |
| TRIBUNE CO NEW | COM | 896047107 | 46 | 1000 | SH | DEF | 2 |
| TRIBUNE CO NEW | COM | 896047107 | 558 | 11374 | SH | DEF | 11 |
| TRIBUNE CO NEW | COM | 896047107 | 1948 | 42448 | SH | DEF | 10 |
| TRIBUNE CO NEW | COM | 896047107 | 2487 | 54176 | SH | DEF | 5 |
| TRICO BANCSHARES | COM | 896095106 | 1304 | 45600 | SH | DEF | 6 |
| TRICO BANCSHARES | COM | 896095106 | 784 | 24500 | SH | DEF | 11 |
| TRIDENT MICROSYSTEMS INC | COM | 895919108 | 0 | 18 | SH | DEF | 11 |
| TRIKON TECHNOLOGIES INC | COM NEW | 896187408 | 0 | 10 | SH | DEF | 11 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 7 | 300 | SH | DEF | 2 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 18657 | 809420 | SH | DEF | 3 |
| TRIMERIS INC | COM | 896263100 | 3 | 100 | SH | DEF | 11 |
| TRIPATH TECHNOLOGY INC | COM | 89672P104 | 2 | 333 | SH | DEF | 11 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 332 | 46258 | SH | DEF | 11 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 9134 | 306500 | SH | DEF | 6 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 26 | 801 | SH | DEF | 11 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 1125 | 91793 | SH | DEF | 8 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 977 | 73167 | SH | DEF | 11 |
| TROPICAL SPORTSWEAR INTL COR | COM | 89708P102 | 140 | 30800 | SH | DEF | 6 |
| TROVER SOLUTIONS INC | COM | 897249108 | 857 | 121400 | SH | DEF | 6 |
| TROVER SOLUTIONS INC | COM | 897249108 | 14 | 2000 | SH | DEF | 11 |
| TROY FINL CORP | COM | 897329108 | 15 | 425 | SH | DEF | 11 |
| TRUST CO NJ JERSEY CITY NEW | COM | 898304100 | 286 | 8947 | SH | DEF | 6 |
| TRUST CO NJ JERSEY CITY NEW | COM | 898304100 | 114 | 3615 | SH | DEF | 11 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 1277 | 97874 | SH | DEF | 11 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 34 | 2775 | SH | DEF | 10 |
| TRUSTMARK CORP | COM | 898402102 | 1320 | 46348 | SH | DEF | 11 |
| TRUSTMARK CORP | COM | 898402102 | 4615 | 170100 | SH | DEF | 3 |
| TRUSTMARK CORP | COM | 898402102 | 7266 | 267831 | SH | DEF | 6 |
| TSR INC | COM | 872885108 | 370 | 51700 | SH | DEF | 6 |
| TULARIK INC | COM | 899165104 | 13 | 1000 | SH | DEF | 11 |
| TUPPERWARE CORP | COM | 899896104 | 8609 | 643400 | SH | DEF | 6 |
| TUPPERWARE CORP | COM | 899896104 | 220 | 14650 | SH | DEF | 11 |

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|--------------------------|--------------|------|-----------|--------|----------|----|-----|----|
| TUPPERWARE CORP | COM | | 899896104 | 6 | 420 | SH | DEF | 2 |
| TURNSTONE SYSTEMS INC | COM | | 900423104 | 2 | 800 | SH | DEF | 11 |
| TXU CORP | COM | | 873168108 | 2 | 100 | SH | DEF | 2 |
| TXU CORP | COM | | 873168108 | 938 | 41105 | SH | DEF | 11 |
| TXU CORP | COM | | 873168108 | | 17 | SH | DEF | 1 |
| TXU CORP | COM | | 873168108 | 6047 | 256600 | SH | DEF | 6 |
| TXU CORP | COM | | 873168108 | 47 | 1975 | SH | DEF | 10 |
| TYCO INTL LTD NEW | COM | | 902124106 | 18672 | 894251 | SH | DEF | 11 |
| TYCO INTL LTD NEW | COM | | 902124106 | 6716 | 328709 | SH | DEF | 5 |
| TYCO INTL LTD NEW | NOTE | 11/1 | 902124AC0 | 1157 | 15000 | SH | DEF | 11 |
| TYCO INTL LTD NEW | COM | | 902124106 | 5903 | 288922 | SH | DEF | 6 |
| TYCO INTL LTD NEW | COM | | 902124106 | 10506 | 514237 | SH | DEF | 3 |
| TYCO INTL LTD NEW | COM | | 902124106 | 870 | 31550 | SH | DEF | 13 |
| TYCO INTL LTD NEW | COM | | 902124106 | 478424 | 23417700 | SH | DEF | 7 |
| TYCO INTL LTD NEW | COM | | 902124106 | 3297 | 161371 | SH | DEF | 2 |
| TYCO INTL LTD NEW | COM | | 902124106 | 1755 | 85905 | SH | DEF | 8 |
| TYCO INTL LTD NEW | COM | | 902124106 | 285 | 13955 | SH | DEF | 10 |
| TYCO INTL LTD NEW | COM | | 902124106 | 972698 | 47611268 | SH | DEF | 9 |
| TYCO INTL LTD NEW | COM | | 902124106 | 15751 | 770964 | SH | DEF | 4 |
| TYCO INTL LTD NEW | COM | | 902124106 | 183870 | 9000000 | SH | DEF | 12 |
| TYLER TECHNOLOGIES INC | COM | | 902252105 | 1485 | 209800 | SH | DEF | 3 |
| TYSON FOODS INC | CL A | | 902494103 | 17 | 1169 | SH | DEF | 2 |
| TYSON FOODS INC | CL A | | 902494103 | 67 | 4675 | SH | DEF | 11 |
| TYSON FOODS INC | CL A | | 902494103 | 8272 | 585400 | SH | DEF | 3 |
| TYSON FOODS INC | CL A | | 902494103 | 26 | 1870 | SH | DEF | 6 |
| U S B HLDG INC | COM | | 902910108 | 2248 | 128115 | SH | DEF | 6 |
| U S CONCRETE INC | COM | | 90333L102 | 1055 | 206077 | SH | DEF | 6 |
| U S ENERGY SYS INC | COM | | 902951102 | 7 | 5000 | SH | DEF | 11 |
| U S G CORP | COM NEW | | 903293405 | -34 | -2000 | SH | DEF | 11 |
| U S I HLDGS | COM | | 90333H101 | 1426 | 109630 | SH | DEF | 3 |
| U S LIQUIDS INC | COM | | 902974104 | 0 | 500 | SH | DEF | 11 |
| U S RESTAURANT PPTYS INC | COM | | 902971100 | 2 | 150 | SH | DEF | 11 |
| U S RESTAURANT PPTYS INC | COM | | 902971100 | 2290 | 140900 | SH | DEF | 3 |
| UBS AG | NAMEN AKT | | H8920M855 | 413 | 6738 | SH | DEF | 11 |
| UCBH HOLDINGS INC | COM | | 90262T308 | 22 | 614 | SH | DEF | 11 |
| UCBH HOLDINGS INC | COM | | 90262T308 | 8598 | 284408 | SH | DEF | 1 |
| UGI CORP NEW | COM | | 902681105 | 0 | 1 | SH | DEF | 13 |
| UGI CORP NEW | COM | | 902681105 | 4 | 130 | SH | DEF | 11 |
| UGI CORP NEW | COM | | 902681105 | 37555 | 1298124 | SH | DEF | 3 |
| UICI | COM | | 902737105 | 9418 | 751030 | SH | DEF | 6 |
| UICI | COM | | 902737105 | 134 | 10700 | SH | DEF | 3 |
| UIL HLDG CORP | COM | | 902748102 | 9521 | 272100 | SH | DEF | 6 |
| UIL HLDG CORP | COM | | 902748102 | 477 | 12704 | SH | DEF | 11 |
| UIL HLDG CORP | COM | | 902748102 | 10 | 275 | SH | DEF | 10 |
| ULTRA PETROLEUM CORP | COM | | 903914109 | 40 | 2200 | SH | DEF | 11 |
| ULTRALIFE BATTERIES INC | COM | | 903899102 | 710 | 40800 | SH | DEF | 11 |
| UMB FINL CORP | COM | | 902788108 | 16 | 323 | SH | DEF | 11 |
| UMPQUA HLDGS CORP | COM | | 904214103 | 1838 | 96690 | SH | DEF | 3 |
| UNIFAB INTERNATIONAL INC | COM NEW | | 90467L209 | 0 | 130 | SH | DEF | 11 |
| UNIFI INC | COM | | 904677101 | 34 | 6755 | SH | DEF | 11 |
| UNILEVER N V | N Y SHS NEW | | 904784709 | 436 | 7441 | SH | DEF | 11 |
| UNILEVER N V | N Y SHS NEW | | 904784709 | 662 | 11188 | SH | DEF | 1 |
| UNILEVER N V | N Y SHS NEW | | 904784709 | 106 | 1798 | SH | DEF | 10 |
| UNILEVER PLC | SPON ADR NEW | | 904767704 | 47 | 1360 | SH | DEF | 2 |
| UNILEVER PLC | SPON ADR NEW | | 904767704 | 3 | 100 | SH | DEF | 10 |
| UNILEVER PLC | SPON ADR NEW | | 904767704 | 117 | 2500 | SH | DEF | 13 |
| UNION BANKSHARES CORP | COM | | 905399101 | 13 | 400 | SH | DEF | 11 |
| UNION PAC CORP | COM | | 907818108 | 6405 | 110115 | SH | DEF | 2 |
| UNION PAC CORP | COM | | 907818108 | 206 | 3539 | SH | DEF | 6 |
| UNION PAC CORP | COM | | 907818108 | 318 | 5470 | SH | DEF | 10 |
| UNION PAC CORP | COM | | 907818108 | 879 | 14035 | SH | DEF | 11 |
| UNION PAC CORP | COM | | 907818108 | 364 | 6250 | SH | DEF | 5 |

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| UNION PAC CORP | COM | 907818108 | 3979 | 68400 | SH | DEF | 3 |
| UNION PLANTERS CORP | COM | 908068109 | 10 | 316 | SH | DEF | 2 |
| UNION PLANTERS CORP | COM | 908068109 | 5524 | 166047 | SH | DEF | 11 |
| UNION PLANTERS CORP | COM | 908068109 | 59 | 1874 | SH | DEF | 10 |
| UNION PLANTERS CORP | COM | 908068109 | 61 | 1935 | SH | DEF | 6 |
| UNION PLANTERS CORP | COM | 908068109 | 311 | 9837 | SH | DEF | 8 |
| UNIONBANCAL CORP | COM | 908906100 | 29211 | 588930 | SH | DEF | 3 |
| UNIONBANCAL CORP | COM | 908906100 | 30167 | 608200 | SH | DEF | 9 |
| UNIONBANCAL CORP | COM | 908906100 | 1999 | 40300 | SH | DEF | 7 |
| UNISOURCE ENERGY CORP | COM | 909205106 | 21 | 1087 | SH | DEF | 11 |
| UNISYS CORP | COM | 909214108 | 189 | 14000 | SH | DEF | |
| UNISYS CORP | COM | 909214108 | 52767 | 3900000 | SH | DEF | 12 |
| UNISYS CORP | COM | 909214108 | 251 | 18550 | SH | DEF | 6 |
| UNISYS CORP | COM | 909214108 | 3 | 200 | SH | DEF | 2 |
| UNISYS CORP | COM | 909214108 | 977 | 72178 | SH | DEF | 8 |
| UNISYS CORP | COM | 909214108 | 1069 | 69590 | SH | DEF | 11 |
| UNISYS CORP | COM | 909214108 | 4288 | 316910 | SH | DEF | 5 |
| UNISYS CORP | COM | 909214108 | 24 | 1790 | SH | DEF | 10 |
| UNISYS CORP | COM | 909214108 | 8471 | 626094 | SH | DEF | 4 |
| UNITED AUTO GROUP INC | COM | 909440109 | 13349 | 580400 | SH | DEF | 6 |
| UNITED AUTO GROUP INC | COM | 909440109 | 54 | 2070 | SH | DEF | 11 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 75 | 2500 | SH | DEF | 4 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 2492 | 83200 | SH | DEF | 3 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 317 | 10479 | SH | DEF | 11 |
| UNITED CMNTY FINL CORP OHIO | COM | 909839102 | 5 | 525 | SH | DEF | 6 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 284 | 8760 | SH | DEF | 11 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 13 | 450 | SH | DEF | 10 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 23337 | 822010 | SH | DEF | 6 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 7086 | 249600 | SH | DEF | 3 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 176 | 9600 | SH | DEF | 2 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 1133 | 61900 | SH | DEF | 8 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 738 | 42297 | SH | DEF | 11 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 71 | 3899 | SH | DEF | 10 |
| UNITED INDL CORP | COM | 910671106 | 580 | 36500 | SH | DEF | 6 |
| UNITED INDL CORP | COM | 910671106 | 18 | 1045 | SH | DEF | 11 |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 5176 | 1147781 | SH | DEF | 3 |
| UNITED MOBILE HOMES INC | COM | 911024107 | 691 | 42115 | SH | DEF | 11 |
| UNITED NAT FOODS INC | COM | 911163103 | 84 | 2175 | SH | DEF | 11 |
| UNITED NATL BANCORP N J | COM | 910909100 | 113 | 3225 | SH | DEF | 11 |
| UNITED ONLINE INC | COM | 911268100 | 42351 | 1217320 | SH | DEF | 3 |
| UNITED ONLINE INC | COM | 911268100 | 2 | 83 | SH | DEF | 11 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 34 | 400 | SH | DEF | 13 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 5421 | 74747 | SH | DEF | 11 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 377 | 5909 | SH | DEF | 2 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 322 | 5053 | SH | DEF | 10 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 2475 | 38796 | SH | DEF | 5 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 15098 | 236640 | SH | DEF | 1 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 3282 | 51440 | SH | DEF | 3 |
| UNITED RENTALS INC | COM | 911363109 | 16014 | 995300 | SH | DEF | 6 |
| UNITED RENTALS INC | COM | 911363109 | 1266 | 72670 | SH | DEF | 11 |
| UNITED RENTALS INC | COM | 911363109 | 33 | 2080 | SH | DEF | 10 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 24 | 810 | SH | DEF | 6 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 270 | 7980 | SH | DEF | 11 |
| UNITED STATES LIME & MINERAL | COM | 911922102 | 942 | 213541 | SH | DEF | 11 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 437 | 18474 | SH | DEF | 11 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 15800 | 857051 | SH | DEF | 6 |
| UNITED STATIONERS INC | COM | 913004107 | 7 | 200 | SH | DEF | 11 |
| UNITED STATIONERS INC | COM | 913004107 | 19727 | 523390 | SH | DEF | 3 |
| UNITED SURGICAL PARTNERS INT | COM | 913016309 | 224 | 7433 | SH | DEF | 11 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 1051 | 13597 | SH | DEF | 5 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 98 | 1267 | SH | DEF | 1 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 3513 | 41480 | SH | DEF | 11 |

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| UNITED TECHNOLOGIES CORP | COM | 913017109 | 528 | 5055 | SH | DEF | 13 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 14195 | 183683 | SH | DEF | 3 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 202 | 2620 | SH | DEF | 8 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 26274 | 339983 | SH | DEF | 6 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 4233 | 54778 | SH | DEF | 2 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 710 | 9181 | SH | DEF | 10 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 4 | 200 | SH | DEF | 11 |
| UNITED UTILS PLC | SPONSORED ADR | 91311Q105 | 1 | 75 | SH | DEF | 6 |
| UNITEDGLOBALCOM | CL A | 913247508 | 1996 | 326600 | SH | DEF | 3 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 841341 | 16719814 | SH | DEF | 9 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 143 | 2850 | SH | DEF | 2 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 433416 | 8613200 | SH | DEF | 7 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 5820 | 114383 | SH | DEF | 11 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 5969 | 118625 | SH | DEF | 1 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 136 | 2702 | SH | DEF | 10 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 683 | 13575 | SH | DEF | 5 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 14341 | 284990 | SH | DEF | 3 |
| UNITIL CORP | COM | 913259107 | 572 | 23200 | SH | DEF | 11 |
| UNITRIN INC | COM | 913275103 | 591 | 15976 | SH | DEF | 11 |
| UNIVERSAL ACCESS GLOBAL HLDG | COM NEW | 91336M204 | 1 | 290 | SH | DEF | 11 |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 5 | 498 | SH | DEF | 11 |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 2112 | 238600 | SH | DEF | 6 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 594 | 27600 | SH | DEF | 3 |
| UNIVERSAL CORP VA | COM | 913456109 | 17501 | 415400 | SH | DEF | 6 |
| UNIVERSAL CORP VA | COM | 913456109 | 2827 | 67100 | SH | DEF | 3 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 9611 | 391800 | SH | DEF | 3 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 8378 | 341540 | SH | DEF | 6 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 17 | 613 | SH | DEF | 2 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 11 | 400 | SH | DEF | 11 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 307 | 6200 | SH | DEF | 5 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 2575 | 52070 | SH | DEF | 6 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 679 | 14432 | SH | DEF | 11 |
| UNIVEST CORP PA | COM | 915271100 | 5 | 125 | SH | DEF | 11 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 5 | 150 | SH | DEF | 2 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 12 | 350 | SH | DEF | 11 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 421 | 13200 | SH | DEF | 5 |
| UNIZAN FINANCIAL CORP | COM | 91528W101 | 7366 | 369217 | SH | DEF | 6 |
| UNIZAN FINANCIAL CORP | COM | 91528W101 | 296 | 14475 | SH | DEF | 11 |
| UNOCAL CORP | COM | 915289102 | 82 | 2612 | SH | DEF | 6 |
| UNOCAL CORP | COM | 915289102 | 66 | 2100 | SH | DEF | 10 |
| UNOCAL CORP | COM | 915289102 | 430 | 13577 | SH | DEF | 11 |
| UNOCAL CORP | COM | 915289102 | 588 | 18660 | SH | DEF | 2 |
| UNOVA INC | COM | 91529B106 | 11 | 500 | SH | DEF | 11 |
| UNOVA INC | COM | 91529B106 | 3885 | 265160 | SH | DEF | 3 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 395 | 26710 | SH | DEF | 8 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 429 | 26219 | SH | DEF | 11 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 64988 | 4400000 | SH | DEF | 9 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 48741 | 3300000 | SH | DEF | 12 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 4137 | 280100 | SH | DEF | 7 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 2 | 115 | SH | DEF | 2 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 1347 | 91179 | SH | DEF | 6 |
| UPM KYMMENE CORP | SPONSORED ADR | 915436109 | 9302 | 552440 | SH | DEF | 6 |
| UPM KYMMENE CORP | SPONSORED ADR | 915436109 | 50 | 3000 | SH | DEF | 2 |
| URBAN OUTFITTERS INC | COM | 917047102 | 18 | 550 | SH | DEF | 11 |
| URS CORP NEW | COM | 903236107 | 10135 | 522400 | SH | DEF | 6 |
| URS CORP NEW | COM | 903236107 | 60 | 2761 | SH | DEF | 11 |
| URSTADT BIDDLE PPTYS INS | COM | 917286106 | 293 | 22170 | SH | DEF | 11 |
| URSTADT BIDDLE PPTYS INS | CL A | 917286205 | 69 | 5100 | SH | DEF | 11 |
| US BANCORP DEL | COM NEW | 902973304 | 27472 | 1144709 | SH | DEF | 6 |
| US BANCORP DEL | COM NEW | 902973304 | 95 | 3962 | SH | DEF | 4 |
| US BANCORP DEL | COM NEW | 902973304 | 19368 | 807329 | SH | DEF | 3 |
| US BANCORP DEL | COM NEW | 902973304 | 6342 | 232983 | SH | DEF | 11 |

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| US BANCORP DEL | COM NEW | 902973304 | 238 | 9912 | SH | DEF | 10 |
| US BANCORP DEL | COM NEW | 902973304 | 143 | 5950 | SH | DEF | 8 |
| US BANCORP DEL | COM NEW | 902973304 | 20230 | 843281 | SH | DEF | 2 |
| US BANCORP DEL | COM NEW | 902973304 | 356 | 14860 | SH | DEF | 1 |
| US ONCOLOGY INC | COM | 90338W103 | 15247 | 2085800 | SH | DEF | 3 |
| USF CORP | COM | 91729Q101 | 3 | 100 | SH | DEF | 11 |
| USF CORP | COM | 91729Q101 | 7748 | 245280 | SH | DEF | 6 |
| UST INC | COM | 902911106 | 281 | 8000 | SH | DEF | 10 |
| UST INC | COM | 902911106 | 326 | 9590 | SH | DEF | 11 |
| UST INC | COM | 902911106 | 792 | 22520 | SH | DEF | 6 |
| UTAH MED PRODS INC | COM | 917488108 | 36 | 1461 | SH | DEF | 6 |
| UTSTARCOM INC | COM | 918076100 | 282 | 8875 | SH | DEF | 8 |
| UTSTARCOM INC | COM | 918076100 | 7953 | 250000 | SH | DEF | 9 |
| UTSTARCOM INC | COM | 918076100 | 110 | 3450 | SH | DEF | 3 |
| UTSTARCOM INC | COM | 918076100 | 1854 | 58850 | SH | DEF | 11 |
| V F CORP | COM | 918204108 | 62 | 1600 | SH | DEF | 2 |
| V F CORP | COM | 918204108 | 41 | 1050 | SH | DEF | 6 |
| V F CORP | COM | 918204108 | 508 | 11967 | SH | DEF | 11 |
| V F CORP | COM | 918204108 | 359 | 9225 | SH | DEF | 5 |
| V F CORP | COM | 918204108 | 18772 | 482440 | SH | DEF | 3 |
| VA SOFTWARE CORP | COM | 91819B105 | 7 | 1355 | SH | DEF | 11 |
| VA SOFTWARE CORP | COM | 91819B105 | 0 | 100 | SH | DEF | 2 |
| VAIL BANKS INC | COM | 918779109 | 889 | 60400 | SH | DEF | 6 |
| VAIL RESORTS INC | COM | 91879Q109 | 1 | 50 | SH | DEF | 11 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 42 | 1600 | SH | DEF | 3 |
| VALASSIS COMMUNICATIONS INC | NOTE | 6/0 918866AH7 | 177 | 3000 | SH | DEF | 11 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 27189 | 1029870 | SH | DEF | 6 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 392 | 10250 | SH | DEF | 5 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 50 | 1300 | SH | DEF | 3 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 1538 | 36014 | SH | DEF | 11 |
| VALERO L P | COM UT LTD PRT | 91913W104 | 1760 | 38520 | SH | DEF | 11 |
| VALLEY NATL BANCORP | COM | 919794107 | 325 | 11106 | SH | DEF | 11 |
| VALMONT INDS INC | COM | 920253101 | 20 | 1000 | SH | DEF | 2 |
| VALMONT INDS INC | COM | 920253101 | 43 | 2150 | SH | DEF | 3 |
| VALSPAR CORP | COM | 920355104 | 7450 | 159710 | SH | DEF | 2 |
| VALSPAR CORP | COM | 920355104 | 7173 | 150372 | SH | DEF | 11 |
| VALSPAR CORP | COM | 920355104 | 14 | 306 | SH | DEF | 10 |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 49 | 3000 | SH | DEF | 11 |
| VAN KAMPEN ADVANTAGE MUN II | SH BEN INT | 92112K107 | 35 | 2500 | SH | DEF | 11 |
| VAN KAMPEN ADVANTAGE MUN INC | SH BEN INT | 921124103 | 89 | 5463 | SH | DEF | 11 |
| VAN KAMPEN ADVANTAGE PA MUN | SH BEN INT | 920937109 | 13 | 800 | SH | DEF | 11 |
| VAN KAMPEN BD FD | COM | 920955101 | 189 | 10600 | SH | DEF | 11 |
| VAN KAMPEN FLA QUALITY MUN T | COM | 920921103 | 54 | 3600 | SH | DEF | 11 |
| VAN KAMPEN HIGH INCOME TR | SH BEN INT | 920911104 | 9 | 2280 | SH | DEF | 11 |
| VAN KAMPEN HIGH INCOME TR II | SH BEN INT | 920913100 | 15 | 3000 | SH | DEF | 11 |
| VAN KAMPEN INCOME TR | SH BEN INT | 920957107 | 33 | 5675 | SH | DEF | 11 |
| VAN KAMPEN INVT GRADE MUN TR | COM | 920915105 | 38 | 4200 | SH | DEF | 11 |
| VAN KAMPEN MUN INCOME TR | COM | 920909108 | 280 | 30333 | SH | DEF | 11 |
| VAN KAMPEN MUN OPPORTUNITY T | COM | 920935103 | 82 | 4911 | SH | DEF | 11 |
| VAN KAMPEN MUN TR | SH BEN INT | 920919107 | 200 | 13737 | SH | DEF | 11 |
| VAN KAMPEN OHIO QUALITY MUN | COM | 920923109 | 65 | 4050 | SH | DEF | 11 |
| VAN KAMPEN OHIO VALUE MUN IN | COM SH BEN INT | 92112W101 | 10 | 650 | SH | DEF | 11 |
| VAN KAMPEN PA QUALITY MUN TR | COM | 920924107 | 16 | 1000 | SH | DEF | 11 |
| VAN KAMPEN PA VALUE MUN INCO | COM | 92112T108 | 83 | 5200 | SH | DEF | 11 |
| VAN KAMPEN SENIOR INCOME TR | COM | 920961109 | 94 | 11776 | SH | DEF | 11 |
| VAN KAMPEN STRATEGIC SECTOR | COM | 920943107 | 61 | 4338 | SH | DEF | 11 |
| VAN KAMPEN TR INSD MUNS | COM | 920928108 | 13 | 800 | SH | DEF | 11 |
| VAN KAMPEN TR INVT FLA MUNS | COM | 920932100 | 10 | 600 | SH | DEF | 11 |
| VAN KAMPEN TR INVT GRADE MUN | COM | 920929106 | 225 | 14415 | SH | DEF | 11 |
| VAN KAMPEN TR INVT GRADE N J | COM | 920933108 | 34 | 2000 | SH | DEF | 11 |
| VAN KAMPEN TR INVT GRADE N Y | COM | 920931102 | 28 | 1700 | SH | DEF | 11 |
| VAN KAMPEN TR INVT GRADE PA | COM | 920934106 | 77 | 4766 | SH | DEF | 11 |

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|------------------------------|---------|-----------|-------|---------|----|-----|----|
| VAN KAMPEN VALUE MUN INCOME | COM | 921132106 | 10 | 700 | SH | DEF | 11 |
| VANS INC | COM | 921930103 | 977 | 89760 | SH | DEF | 3 |
| VARCO INTL INC DEL | COM | 922122106 | 21228 | 1255330 | SH | DEF | 3 |
| VARCO INTL INC DEL | COM | 922122106 | 2 | 130 | SH | DEF | 6 |
| VARCO INTL INC DEL | COM | 922122106 | 2 | 100 | SH | DEF | 11 |
| VARIAN INC | COM | 922206107 | 19 | 600 | SH | DEF | 2 |
| VARIAN INC | COM | 922206107 | 1568 | 49980 | SH | DEF | 3 |
| VARIAN INC | COM | 922206107 | 18 | 500 | SH | DEF | 11 |
| VARIAN MED SYS INC | COM | 92220P105 | 408 | 7100 | SH | DEF | 5 |
| VARIAN MED SYS INC | COM | 92220P105 | 3304 | 51670 | SH | DEF | 11 |
| VARIAN MED SYS INC | COM | 92220P105 | 69 | 1200 | SH | DEF | 2 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 22 | 600 | SH | DEF | 2 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 221 | 5900 | SH | DEF | 3 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 24 | 500 | SH | DEF | 11 |
| VASOGEN INC | COM | 92232F103 | 3 | 500 | SH | DEF | 11 |
| VASOMEDICAL INC | COM | 922321104 | 9 | 10000 | SH | DEF | 2 |
| VASOMEDICAL INC | COM | 922321104 | 16 | 12317 | SH | DEF | 11 |
| VAXGEN INC | COM NEW | 922390208 | 17 | 1790 | SH | DEF | 11 |
| VCA ANTECH INC | COM | 918194101 | 1065 | 45220 | SH | DEF | 3 |
| VCA ANTECH INC | COM | 918194101 | 922 | 32650 | SH | DEF | 11 |
| VECTOR GROUP LTD | COM | 92240M108 | 5 | 348 | SH | DEF | 1 |
| VECTOR GROUP LTD | COM | 92240M108 | 1 | 66 | SH | DEF | 11 |
| VECTREN CORP | COM | 92240G101 | 8103 | 343040 | SH | DEF | 6 |
| VECTREN CORP | COM | 92240G101 | 165 | 6982 | SH | DEF | 2 |
| VECTREN CORP | COM | 92240G101 | 101 | 4260 | SH | DEF | 11 |
| VEECO INSTRS INC DEL | COM | 922417100 | 2588 | 129700 | SH | DEF | 3 |
| VEECO INSTRS INC DEL | COM | 922417100 | 51 | 2000 | SH | DEF | 11 |
| VENTANA MED SYS INC | COM | 92276H106 | 3161 | 78510 | SH | DEF | 3 |
| VENTANA MED SYS INC | COM | 92276H106 | 42 | 1000 | SH | DEF | 11 |
| VENTAS INC | COM | 92276f100 | 24 | 1400 | SH | DEF | 4 |
| VENTAS INC | COM | 92276F100 | 1701 | 99350 | SH | DEF | 3 |
| VENTAS INC | COM | 92276F100 | 13 | 700 | SH | DEF | 11 |
| VENTAS INC | COM | 92276F100 | 181 | 10547 | SH | DEF | 2 |
| VENTIV HEALTH INC | COM | 922793104 | 0 | 33 | SH | DEF | 11 |
| VERINT SYS INC | COM | 92343X100 | 9 | 400 | SH | DEF | 11 |
| VERISIGN INC | COM | 92343E102 | 7 | 500 | SH | DEF | 2 |
| VERISIGN INC | COM | 92343E102 | 67350 | 5000000 | SH | DEF | 12 |
| VERISIGN INC | COM | 92343E102 | 4782 | 301344 | SH | DEF | 11 |
| VERISIGN INC | COM | 92343E102 | 1 | 100 | SH | DEF | 6 |
| VERISIGN INC | COM | 92343E102 | 1 | 100 | SH | DEF | 10 |
| VERITAS DGC INC | COM | 92343P107 | 464 | 58100 | SH | DEF | 6 |
| VERITAS SOFTWARE CO | COM | 923436109 | 57 | 1800 | SH | DEF | 4 |
| VERITAS SOFTWARE CO | COM | 923436109 | 295 | 9350 | SH | DEF | 10 |
| VERITAS SOFTWARE CO | COM | 923436109 | 486 | 13439 | SH | DEF | 11 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 2697 | 83124 | SH | DEF | 10 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 11159 | 343977 | SH | DEF | 3 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 3431 | 105777 | SH | DEF | 8 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 9421 | 290420 | SH | DEF | 2 |
| VERIZON COMMUNICATIONS | COM | 92343v104 | 143 | 4415 | SH | DEF | 4 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 1113 | 34318 | SH | DEF | 5 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 14956 | 445119 | SH | DEF | 11 |
| VERIZON COMMUNICATIONS | COM | 92343v104 | 9416 | 290277 | SH | DEF | 1 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 14053 | 433062 | SH | DEF | 6 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 1025 | 31600 | SH | DEF | 7 |
| VERMONT PURE HLDGS LTD NEW | COM | 924237100 | 15 | 4300 | SH | DEF | 11 |
| VERSO TECHNOLOGIES INC | COM | 925317109 | 8 | 2000 | SH | DEF | 11 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 25 | 1900 | SH | DEF | 11 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 14 | 1100 | SH | DEF | 2 |
| VERTICALNET INC | COM NEW | 92532L206 | 1 | 486 | SH | DEF | 11 |
| VESTA INS GROUP INC | COM | 925391104 | 14 | 6000 | SH | DEF | 11 |
| VESTA INS GROUP INC | COM | 925391104 | 28 | 12325 | SH | DEF | 11 |
| VI TECHNOLOGIES INC | COM | 917920100 | 0 | 200 | SH | DEF | 11 |

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|------------------------------|---------------|-----------|-------|--------|----|-----|----|
| VIACOM INC | CL A | 925524100 | 4 | 100 | SH | DEF | 2 |
| VIACOM INC | CL A | 925524100 | 8 | 200 | SH | DEF | 10 |
| VIACOM INC | CL B | 925524308 | 3096 | 77641 | SH | DEF | 11 |
| VIACOM INC | CL A | 925524100 | 536 | 13451 | SH | DEF | 11 |
| VIACOM INC | CL B | 925524308 | 264 | 6888 | SH | DEF | 2 |
| VIACOM INC | CL B | 925524308 | 21 | 550 | SH | DEF | 6 |
| VIACOM INC | CL B | 925524308 | 330 | 8615 | SH | DEF | 10 |
| VIACOM INC | CL B | 925524308 | 7077 | 184784 | SH | DEF | 3 |
| VIACOM INC | CL B | 925524308 | 3 | 83 | SH | DEF | 6 |
| VIACOM INC | CL B | 925524308 | 1341 | 35001 | SH | DEF | 5 |
| VIAD CORP | COM | 92552R109 | 2 | 100 | SH | DEF | 6 |
| VIAD CORP | COM | 92552R109 | 12584 | 526970 | SH | DEF | 3 |
| VIAD CORP | COM | 92552R109 | 144 | 5773 | SH | DEF | 11 |
| VIASAT INC | COM | 92552V100 | 209 | 11700 | SH | DEF | 3 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 5 | 262 | SH | DEF | 11 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 3 | 131 | SH | DEF | 2 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 3 | 146 | SH | DEF | 1 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 471 | 23300 | SH | DEF | 3 |
| VICAL INC | COM | 925602104 | 2 | 300 | SH | DEF | 11 |
| VICOR CORP | COM | 925815102 | 23 | 2300 | SH | DEF | 11 |
| VICURON PHARMACEUTICALS INC | COM | 926471103 | 450 | 24511 | SH | DEF | 11 |
| VIGNETTE CORP | COM | 926734104 | 1 | 540 | SH | DEF | 11 |
| VIISAGE TECHNOLOGY INC | COM | 92675K106 | 6 | 1500 | SH | DEF | 11 |
| VINTAGE PETE INC | COM | 927460105 | 2988 | 274610 | SH | DEF | 3 |
| VINTAGE PETE INC | COM | 927460105 | 2 | 200 | SH | DEF | 11 |
| VION PHARMACEUTICALS INC | COM | 927624106 | 56 | 31200 | SH | DEF | 11 |
| VIRAGEN INC | COM | 927638106 | 2 | 8333 | SH | DEF | 11 |
| VIRGINIA COMM BANCORP INC | COM | 92778Q109 | 204 | 7770 | SH | DEF | 11 |
| VIRGINIA FINL CORP | COM | 927810101 | 64 | 2038 | SH | DEF | 11 |
| VIROPHARMA INC | COM | 928241108 | 2 | 500 | SH | DEF | 11 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 18 | 1032 | SH | DEF | 2 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 4 | 220 | SH | DEF | 6 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 162 | 8656 | SH | DEF | 11 |
| VISTEON CORP | COM | 92839U107 | 2 | 239 | SH | DEF | 2 |
| VISTEON CORP | COM | 92839U107 | 3 | 500 | SH | DEF | 3 |
| VISTEON CORP | COM | 92839U107 | 179 | 27761 | SH | DEF | 11 |
| VISUAL NETWORKS INC | COM | 928444108 | 11 | 6072 | SH | DEF | 11 |
| VISX INC DEL | COM | 92844S105 | 35 | 1430 | SH | DEF | 11 |
| VITALWORKS INC | COM | 928483106 | 2749 | 523624 | SH | DEF | 6 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 74 | 10475 | SH | DEF | 11 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 19 | 3000 | SH | DEF | 2 |
| VITRIA TECHNOLOGY | COM NEW | 92849Q401 | 2 | 337 | SH | DEF | 11 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 249 | 14040 | SH | DEF | 8 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 4 | 229 | SH | DEF | 2 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 421 | 23700 | SH | DEF | 6 |
| VIVUS INC | COM | 928551100 | 0 | 11 | SH | DEF | 2 |
| VIXEL CORP DEL | COM | 928552108 | 15 | 1500 | SH | DEF | 11 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 1 | 366 | SH | DEF | 6 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 6809 | 336229 | SH | DEF | 1 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 12150 | 600000 | SH | DEF | 9 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 2245 | 110858 | SH | DEF | 10 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 163 | 8029 | SH | DEF | 2 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857w100 | 568 | 28050 | SH | DEF | 8 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 544 | 26850 | SH | DEF | 5 |
| VOLT INFORMATION SCIENCES IN | COM | 928703107 | 4 | 200 | SH | DEF | 11 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 629 | 12442 | SH | DEF | 11 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 7451 | 155101 | SH | DEF | 2 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 1024 | 21316 | SH | DEF | 8 |
| VOTORANTIM CELULOSE E PAPEL | SPONSORED ADR | 92906P106 | 3415 | 129600 | SH | DEF | 3 |
| VULCAN MATLS CO | COM | 929160109 | 26 | 660 | SH | DEF | 10 |
| VULCAN MATLS CO | COM | 929160109 | 263 | 5925 | SH | DEF | 11 |
| VULCAN MATLS CO | COM | 929160109 | 2 | 50 | SH | DEF | 6 |

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|------------------------------|------------|-----------|--------|----------|----|-----|----|
| W HLDG CO INC | COM | 929251106 | 22021 | 1230220 | SH | DEF | 3 |
| W P CAREY & CO LLC | COM | 92930Y107 | 32 | 1000 | SH | DEF | 10 |
| W P CAREY & CO LLC | COM | 92930Y107 | 1048 | 32406 | SH | DEF | 11 |
| W P CAREY & CO LLC | COM | 92930Y107 | 10 | 310 | SH | DEF | 3 |
| WABTEC CORP | COM | 929740108 | 0 | 17 | SH | DEF | 11 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 466 | 11320 | SH | DEF | 8 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 17353 | 378302 | SH | DEF | 11 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 95 | 2300 | SH | DEF | 1 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 477 | 11576 | SH | DEF | 2 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 167 | 3000 | SH | DEF | 13 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 45236 | 1096674 | SH | DEF | 6 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 613 | 14876 | SH | DEF | 10 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 6245 | 151623 | SH | DEF | 3 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 16628 | 403701 | SH | DEF | 4 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 8127 | 197312 | SH | DEF | 5 |
| WADDELL & REED FINL INC | CL A | 930059100 | 6 | 245 | SH | DEF | 10 |
| WAL MART STORES INC | COM | 931142103 | 15224 | 258250 | SH | DEF | 11 |
| WAL MART STORES INC | COM | 931142103 | 1935 | 34655 | SH | DEF | 5 |
| WAL MART STORES INC | COM | 931142103 | 4646 | 61605 | SH | DEF | 13 |
| WAL MART STORES INC | COM | 931142103 | 4490 | 80401 | SH | DEF | 2 |
| WAL MART STORES INC | COM | 931142103 | 613 | 10973 | SH | DEF | 8 |
| WAL MART STORES INC | COM | 931142103 | 1955 | 35000 | SH | DEF | 9 |
| WAL MART STORES INC | COM | 931142103 | 8739 | 156460 | SH | DEF | 1 |
| WAL MART STORES INC | COM | 931142103 | 22075 | 395252 | SH | DEF | 3 |
| WAL MART STORES INC | COM | 931142103 | 5334 | 95498 | SH | DEF | 10 |
| WAL MART STORES INC | COM | 931142103 | 97 | 1742 | SH | DEF | 4 |
| WALGREEN CO | COM | 931422109 | 83 | 2711 | SH | DEF | 4 |
| WALGREEN CO | COM | 931422109 | 3994 | 130368 | SH | DEF | 2 |
| WALGREEN CO | COM | 931422109 | 196 | 6397 | SH | DEF | 10 |
| WALGREEN CO | COM | 931422109 | 3290 | 94493 | SH | DEF | 11 |
| WALGREEN CO | COM | 931422109 | 3120 | 101827 | SH | DEF | 3 |
| WALGREEN CO | COM | 931422109 | 1261 | 41140 | SH | DEF | 5 |
| WALGREEN CO | COM | 931422109 | 8192 | 267353 | SH | DEF | 1 |
| WALGREEN CO | COM | 931422109 | 19 | 450 | SH | DEF | 13 |
| WALTER INDS INC | COM | 93317Q105 | 9507 | 886000 | SH | DEF | 6 |
| WASHINGTON BKG CO OAK HBR WA | COM | 937303105 | 495 | 31080 | SH | DEF | 6 |
| WASHINGTON FED INC | COM | 938824109 | 1077 | 42751 | SH | DEF | 4 |
| WASHINGTON FED INC | COM | 938824109 | 16 | 616 | SH | DEF | 10 |
| WASHINGTON FED INC | COM | 938824109 | 318 | 12062 | SH | DEF | 11 |
| WASHINGTON FED INC | COM | 938824109 | 1983 | 78658 | SH | DEF | 2 |
| WASHINGTON FED INC | COM | 938824109 | 42997 | 1702783 | SH | DEF | 6 |
| WASHINGTON GROUP INTL INC | COM NEW | 938862208 | 2190 | 81100 | SH | DEF | 3 |
| WASHINGTON GROUP INTL INC | COM NEW | 938862208 | 755 | 27982 | SH | DEF | 14 |
| WASHINGTON MUT INC | COM | 939322103 | 608284 | 15450438 | SH | DEF | 9 |
| WASHINGTON MUT INC | COM | 939322103 | 1560 | 39615 | SH | DEF | 8 |
| WASHINGTON MUT INC | COM | 939322103 | 1259 | 24000 | SH | DEF | 13 |
| WASHINGTON MUT INC | COM | 939322103 | 201 | 5100 | SH | DEF | 1 |
| WASHINGTON MUT INC | COM | 939322103 | 301732 | 7664000 | SH | DEF | 7 |
| WASHINGTON MUT INC | COM | 939322103 | 729 | 18517 | SH | DEF | 2 |
| WASHINGTON MUT INC | COM | 939322103 | 17717 | 450000 | SH | DEF | 12 |
| WASHINGTON MUT INC | COM | 939322103 | 1827 | 46409 | SH | DEF | 10 |
| WASHINGTON MUT INC | COM | 939322103 | 15545 | 394850 | SH | DEF | 3 |
| WASHINGTON MUT INC | COM | 939322103 | 15157 | 346440 | SH | DEF | 11 |
| WASHINGTON MUT INC | COM | 939322103 | 2292 | 58215 | SH | DEF | 4 |
| WASHINGTON MUT INC | COM | 939322103 | 15245 | 387216 | SH | DEF | 6 |
| WASHINGTON MUT INC | COM | 939322103 | 1906 | 48412 | SH | DEF | 5 |
| WASHINGTON POST CO | CL B | 939640108 | 45 | 50 | SH | DEF | 13 |
| WASHINGTON POST CO | CL B | 939640108 | 66 | 100 | SH | DEF | 10 |
| WASHINGTON POST CO | CL B | 939640108 | 812 | 1101 | SH | DEF | 11 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 1623 | 54843 | SH | DEF | 11 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 252 | 8700 | SH | DEF | 2 |
| WASHINGTON TR BANCORP | COM | 940610108 | 45 | 1589 | SH | DEF | 11 |

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|------------------------------|------------|-----------|--------|----------|----|-----|----|
| WASTE INDUSTRIES USA INC | COM | 941057101 | 1328 | 146907 | SH | DEF | 6 |
| WASTE INDUSTRIES USA INC | COM | 941057101 | 2 | 225 | SH | DEF | 11 |
| WASTE MGMT INC DEL | COM | 94106L109 | 696 | 26589 | SH | DEF | 8 |
| WASTE MGMT INC DEL | COM | 94106L109 | 15 | 555 | SH | DEF | 2 |
| WASTE MGMT INC DEL | COM | 94106L109 | 540816 | 20665502 | SH | DEF | 9 |
| WASTE MGMT INC DEL | COM | 94106L109 | 279451 | 10678300 | SH | DEF | 7 |
| WASTE MGMT INC DEL | COM | 94106L109 | 6289 | 240296 | SH | DEF | 5 |
| WASTE MGMT INC DEL | COM | 94106L109 | 26 | 1000 | SH | DEF | 10 |
| WASTE MGMT INC DEL | COM | 94106L109 | 311 | 11900 | SH | DEF | 3 |
| WASTE MGMT INC DEL | COM | 94106L109 | 12417 | 474481 | SH | DEF | 4 |
| WASTE MGMT INC DEL | COM | 94106L109 | 753 | 21300 | SH | DEF | 13 |
| WASTE MGMT INC DEL | COM | 94106L109 | 6476 | 249828 | SH | DEF | 11 |
| WATER PIK TECHNOLOGIES INC | COM | 94113U100 | 1552 | 155200 | SH | DEF | 6 |
| WATER PIK TECHNOLOGIES INC | COM | 94113U100 | 7 | 650 | SH | DEF | 11 |
| WATERS CORP | COM | 941848103 | 346 | 11010 | SH | DEF | 11 |
| WATERSIDE CAP CORP | COM | 941872103 | 38 | 9566 | SH | DEF | 11 |
| WATSCO INC | COM | 942622200 | 7759 | 406010 | SH | DEF | 3 |
| WATSCO INC | COM | 942622200 | 109 | 5700 | SH | DEF | 6 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 23655 | 567400 | SH | DEF | 3 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 33 | 800 | SH | DEF | 10 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 1478 | 37629 | SH | DEF | 11 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 9590 | 230040 | SH | DEF | 6 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 279 | 6700 | SH | DEF | 5 |
| WATSON WYATT & CO HLDGS | CL A | 942712100 | 1 | 50 | SH | DEF | 11 |
| WATSON WYATT & CO HLDGS | CL A | 942712100 | 10735 | 476880 | SH | DEF | 3 |
| WATTS INDS INC | CL A | 942749102 | 8912 | 505810 | SH | DEF | 3 |
| WATTS INDS INC | CL A | 942749102 | 4154 | 235735 | SH | DEF | 6 |
| WATTS INDS INC | CL A | 942749102 | 18 | 1000 | SH | DEF | 11 |
| WAUSAU-MOSINEE PAPER CORP | COM | 943315101 | 565 | 45685 | SH | DEF | 11 |
| WAUSAU-MOSINEE PAPER CORP | COM | 943315101 | 369 | 30200 | SH | DEF | 3 |
| WAVE SYSTEMS CORP | CL A | 943526103 | 48 | 17800 | SH | DEF | 11 |
| WAYNE BANCORP INC OHIO | COM | 944293109 | 27 | 1018 | SH | DEF | 11 |
| WAYPOINT FINL CORP | COM | 946756103 | 27 | 1365 | SH | DEF | 4 |
| WAYPOINT FINL CORP | COM | 946756103 | 248 | 11898 | SH | DEF | 11 |
| WD-40 CO | COM | 929236107 | 328 | 10300 | SH | DEF | 3 |
| WD-40 CO | COM | 929236107 | 414 | 12756 | SH | DEF | 11 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 379 | 10914 | SH | DEF | 11 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 399 | 10550 | SH | DEF | 5 |
| WEBEX COMMUNICATIONS INC | COM | 94767L109 | 40 | 1805 | SH | DEF | 11 |
| WEBEX COMMUNICATIONS INC | COM | 94767L109 | 219 | 11600 | SH | DEF | 3 |
| WEBMD CORP | COM | 94769M105 | 5192 | 666484 | SH | DEF | 11 |
| WEBMD CORP | COM | 94769M105 | 45 | 5000 | SH | DEF | 1 |
| WEBMETHODS INC | COM | 94768C108 | 52 | 6000 | SH | DEF | 11 |
| WEBSense INC | COM | 947684106 | 7 | 345 | SH | DEF | 10 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 15 | 375 | SH | DEF | 10 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 4407 | 98585 | SH | DEF | 11 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 2899 | 72700 | SH | DEF | 3 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 13362 | 335060 | SH | DEF | 6 |
| WEIGHT WATCHERS INTL INC NEW | COM | 948626106 | 68 | 1850 | SH | DEF | 11 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 80 | 1774 | SH | DEF | 2 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 15 | 335 | SH | DEF | 10 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 2727 | 60595 | SH | DEF | 8 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 1588 | 36693 | SH | DEF | 11 |
| WEIS MKTS INC | COM | 948849104 | 1262 | 34533 | SH | DEF | 11 |
| WEIS MKTS INC | COM | 948849104 | 15 | 435 | SH | DEF | 2 |
| WELLCHOICE INC | COM | 949475107 | 1020 | 33850 | SH | DEF | 3 |
| WELLCHOICE INC | COM | 949475107 | 10 | 300 | SH | DEF | 11 |
| WELLMAN INC | COM | 949702104 | 745 | 98690 | SH | DEF | 6 |
| WELLMAN INC | COM | 949702104 | 12 | 1500 | SH | DEF | 11 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 6174 | 80100 | SH | DEF | 3 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 18434 | 239150 | SH | DEF | 7 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 58 | 750 | SH | DEF | 1 |

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| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 361 | 4057 | SH | DEF | 11 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 138513 | 1797000 | SH | DEF | 9 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 233 | 3020 | SH | DEF | 10 |
| WELLS FARGO & CO NEW | COM | 949746101 | 739 | 14350 | SH | DEF | 1 |
| WELLS FARGO & CO NEW | COM | 949746101 | 2415 | 46885 | SH | DEF | 5 |
| WELLS FARGO & CO NEW | COM | 949746101 | 365 | 5250 | SH | DEF | 13 |
| WELLS FARGO & CO NEW | COM | 949746101 | 10702 | 190019 | SH | DEF | 11 |
| WELLS FARGO & CO NEW | COM | 949746101 | 20556 | 399136 | SH | DEF | 3 |
| WELLS FARGO & CO NEW | COM | 949746101 | 422 | 8200 | SH | DEF | 6 |
| WELLS FARGO & CO NEW | COM | 949746101 | 2842 | 55175 | SH | DEF | 4 |
| WELLS FARGO & CO NEW | COM | 949746101 | 5128 | 99567 | SH | DEF | 2 |
| WELLS FARGO & CO NEW | COM | 949746101 | 537 | 10420 | SH | DEF | 10 |
| WELLS FINL CORP | COM | 949759104 | 53 | 1750 | SH | DEF | 11 |
| WELLSFORD REAL PPTYS INC | COM NEW | 950240200 | 2188 | 126779 | SH | DEF | 6 |
| WENDYS INTL INC | COM | 950590109 | 619 | 19150 | SH | DEF | 5 |
| WENDYS INTL INC | COM | 950590109 | 1668 | 45008 | SH | DEF | 11 |
| WENDYS INTL INC | COM | 950590109 | 5 | 150 | SH | DEF | 6 |
| WERNER ENTERPRISES INC | COM | 950755108 | 488 | 27039 | SH | DEF | 11 |
| WESBANCO INC | COM | 950810101 | 28 | 1200 | SH | DEF | 10 |
| WESBANCO INC | COM | 950810101 | 133 | 5000 | SH | DEF | 11 |
| WESCO FINL CORP | COM | 950817106 | 33 | 100 | SH | DEF | 11 |
| WESCO INTL INC | COM | 95082P105 | 2917 | 557800 | SH | DEF | 6 |
| WEST COAST BANCORP ORE NEW | COM | 952145100 | 1523 | 78060 | SH | DEF | 6 |
| WEST CORP | COM | 952355105 | 533 | 22300 | SH | DEF | 3 |
| WEST MARINE INC | COM | 954235107 | 1162 | 61000 | SH | DEF | 3 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 340 | 10283 | SH | DEF | 11 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 10 | 200 | SH | DEF | 11 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 265 | 5950 | SH | DEF | 3 |
| WESTAR ENERGY INC | COM | 95709T100 | 94 | 5100 | SH | DEF | 3 |
| WESTAR ENERGY INC | COM | 95709T100 | 543 | 27167 | SH | DEF | 11 |
| WESTAR ENERGY INC | COM | 95709T100 | 15 | 811 | SH | DEF | 2 |
| WESTCORP INC | COM | 957907108 | 29113 | 832700 | SH | DEF | 6 |
| WESTELL TECHNOLOGIES INC | CL A | 957541105 | 18426 | 2460040 | SH | DEF | 3 |
| WESTELL TECHNOLOGIES INC | CL A | 957541105 | 8 | 1000 | SH | DEF | 11 |
| WESTERN ASSET PREMIER BD FD | SHS BEN INT | 957664105 | 5783 | 386594 | SH | DEF | 11 |
| WESTERN DIGITAL CORP | COM | 958102105 | 312 | 24200 | SH | DEF | 6 |
| WESTERN DIGITAL CORP | COM | 958102105 | 359 | 26655 | SH | DEF | 11 |
| WESTERN DIGITAL CORP | COM | 958102105 | 8539 | 662430 | SH | DEF | 3 |
| WESTERN SIERRA BANCORP | COM | 959522103 | 4162 | 116409 | SH | DEF | 1 |
| WESTPORT RES CORP NEW | COM | 961418100 | 14 | 590 | SH | DEF | 6 |
| WESTWOOD HLDGS GROUP INC | COM | 961765104 | 2 | 110 | SH | DEF | 11 |
| WESTWOOD ONE INC | COM | 961815107 | 311 | 10300 | SH | DEF | 5 |
| WESTWOOD ONE INC | COM | 961815107 | 80 | 2657 | SH | DEF | 11 |
| WESTWOOD ONE INC | COM | 961815107 | 302 | 10000 | SH | DEF | 1 |
| WEYERHAEUSER CO | COM | 962166104 | 1225 | 20958 | SH | DEF | 1 |
| WEYERHAEUSER CO | COM | 962166104 | 6 | 100 | SH | DEF | 6 |
| WEYERHAEUSER CO | COM | 962166104 | 70 | 1191 | SH | DEF | 10 |
| WEYERHAEUSER CO | COM | 962166104 | 454 | 7541 | SH | DEF | 11 |
| WEYERHAEUSER CO | COM | 962166104 | 289 | 4950 | SH | DEF | 2 |
| WFS FINL INC | COM | 92923B106 | 304 | 8215 | SH | DEF | 6 |
| WFS FINL INC | COM | 92923B106 | 93 | 2500 | SH | DEF | 3 |
| WGL HLDGS INC | COM | 92924F106 | 524 | 19000 | SH | DEF | 3 |
| WGL HLDGS INC | COM | 92924F106 | 8644 | 313400 | SH | DEF | 6 |
| WGL HLDGS INC | COM | 92924F106 | 905 | 32723 | SH | DEF | 11 |
| WGL HLDGS INC | COM | 92924F106 | 43 | 1550 | SH | DEF | 10 |
| WHIRLPOOL CORP | COM | 963320106 | 4911 | 72462 | SH | DEF | 6 |
| WHIRLPOOL CORP | COM | 963320106 | 552 | 8150 | SH | DEF | 5 |
| WHIRLPOOL CORP | COM | 963320106 | 70 | 989 | SH | DEF | 11 |
| WHITE ELECTR DESIGNS CORP | COM | 963801105 | 44 | 4000 | SH | DEF | 11 |
| WHITE ELECTR DESIGNS CORP | COM | 963801105 | 3380 | 314410 | SH | DEF | 3 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 953 | 2247 | SH | DEF | 11 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 596 | 1500 | SH | DEF | 4 |

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| WHITNEY HLDG CORP | COM | 966612103 | 236 | 6206 | SH | DEF | 11 |
| WHOLE FOODS MKT INC | COM | 966837106 | 755 | 12745 | SH | DEF | 11 |
| WHOLE FOODS MKT INC | COM | 966837106 | 110 | 2000 | SH | DEF | 1 |
| WHX CORP | PFD CV SER A | 929248201 | 2 | 500 | SH | DEF | 11 |
| WILD OATS MARKETS INC | COM | 96808B107 | 1 | 100 | SH | DEF | 11 |
| WILD OATS MARKETS INC | COM | 96808B107 | 4 | 350 | SH | DEF | 2 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 39 | 1500 | SH | DEF | 4 |
| WILEY JOHN & SONS INC | CL B | 968223305 | 82 | 3200 | SH | DEF | 11 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 2570 | 98855 | SH | DEF | 11 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 52 | 2000 | SH | DEF | 10 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 296 | 11400 | SH | DEF | 3 |
| WILLBROS GROUP INC | COM | 969199108 | 236 | 23000 | SH | DEF | 3 |
| WILLIAMS COS INC DEL | COM | 969457100 | 2 | 175 | SH | DEF | 4 |
| WILLIAMS COS INC DEL | COM | 969457100 | 2271 | 222650 | SH | DEF | 11 |
| WILLIAMS COS INC DEL | COM | 969457100 | 37 | 3964 | SH | DEF | 2 |
| WILLIAMS COS INC DEL | COM | 969457100 | 23880 | 2524555 | SH | DEF | 6 |
| WILLIAMS SONOMA INC | COM | 969904101 | 354 | 13116 | SH | DEF | 2 |
| WILLIAMS SONOMA INC | COM | 969904101 | 217 | 6140 | SH | DEF | 11 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 64 | 1930 | SH | DEF | 11 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 6722 | 218600 | SH | DEF | 3 |
| WILLIS LEASE FINANCE CORP | COM | 970646105 | 5 | 1000 | SH | DEF | 6 |
| WILLOW GROVE BANCORP INC NEW | COM | 97111W101 | 13 | 800 | SH | DEF | 11 |
| WILMINGTON TRUST CORP | COM | 971807102 | 769 | 25000 | SH | DEF | 4 |
| WILMINGTON TRUST CORP | COM | 971807102 | 152 | 4950 | SH | DEF | 10 |
| WILMINGTON TRUST CORP | COM | 971807102 | 2793 | 82921 | SH | DEF | 11 |
| WILMINGTON TRUST CORP | COM | 971807102 | 185 | 6000 | SH | DEF | 2 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 37 | 5555 | SH | DEF | 11 |
| WINN DIXIE STORES INC | COM | 974280109 | 18535 | 1920710 | SH | DEF | 6 |
| WINN DIXIE STORES INC | COM | 974280109 | 406 | 50189 | SH | DEF | 11 |
| WINNEBAGO INDS INC | COM | 974637100 | 5 | 82 | SH | DEF | 11 |
| WINSTON HOTELS INC | COM | 97563A102 | 66 | 7300 | SH | DEF | 3 |
| WINSTON HOTELS INC | COM | 97563A102 | 52 | 5200 | SH | DEF | 11 |
| WINTON FINL CORP | COM | 976446104 | 78 | 5711 | SH | DEF | 11 |
| WINTON FINL CORP | COM | 976446104 | 7 | 500 | SH | DEF | 2 |
| WIPRO LTD | SPON ADR 1 SH | 97651M109 | 113 | 3900 | SH | DEF | 3 |
| WIRELESS FACILITIES INC | COM | 97653A103 | 15 | 900 | SH | DEF | 11 |
| WIRELESS TELECOM GROUP INC | COM | 976524108 | 2 | 600 | SH | DEF | 11 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 34 | 1100 | SH | DEF | 6 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 41 | 1325 | SH | DEF | 10 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 657 | 20055 | SH | DEF | 11 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 18770 | 614000 | SH | DEF | 3 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 379 | 12400 | SH | DEF | 5 |
| WMS INDS INC | COM | 929297109 | 73 | 3135 | SH | DEF | 11 |
| WOLVERINE TUBE INC | COM | 978093102 | 252 | 59500 | SH | DEF | 6 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 1117 | 57570 | SH | DEF | 3 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 22 | 1100 | SH | DEF | 11 |
| WOODWARD GOVERNOR CO | COM | 980745103 | 391 | 9000 | SH | DEF | 6 |
| WORKFLOW MGMT INC | COM | 98137N109 | 5 | 1000 | SH | DEF | 11 |
| WORKFLOW MGMT INC | COM | 98137N109 | 799 | 158200 | SH | DEF | 6 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 677 | 50100 | SH | DEF | 3 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 2924 | 216400 | SH | DEF | 6 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 1799 | 64100 | SH | DEF | 3 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 3192 | 113700 | SH | DEF | 6 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 1507 | 144600 | SH | DEF | 6 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 2119 | 211505 | SH | DEF | 6 |
| WORLDGATE COMMUNICATIONS INC | COM | 98156L307 | 6 | 8015 | SH | DEF | 11 |
| WORTHINGTON INDS INC | COM | 981811102 | 68 | 5400 | SH | DEF | 2 |
| WORTHINGTON INDS INC | COM | 981811102 | 2769 | 218725 | SH | DEF | 6 |
| WORTHINGTON INDS INC | COM | 981811102 | 2370 | 188700 | SH | DEF | 3 |
| WORTHINGTON INDS INC | COM | 981811102 | 2269 | 155598 | SH | DEF | 11 |
| WPP GROUP PLC | SPON ADR NEW | 929309300 | 15997 | 378900 | SH | DEF | 9 |
| WPP GROUP PLC | SPON ADR NEW | 929309300 | 135008 | 3197720 | SH | DEF | 7 |

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| WPP GROUP PLC | SPON ADR NEW | 929309300 | 7666 | 178264 | SH | DEF | 6 |
| WPP GROUP PLC | SPON ADR NEW | 929309300 | 432 | 10245 | SH | DEF | 8 |
| WPP GROUP PLC | SPON ADR NEW | 929309300 | 31 | 725 | SH | DEF | 10 |
| WPS RESOURCES CORP | COM | 92931B106 | 156 | 41 | SH | DEF | 8 |
| WPS RESOURCES CORP | COM | 92931B106 | 7548 | 183200 | SH | DEF | 6 |
| WPS RESOURCES CORP | COM | 92931B106 | 596 | 13435 | SH | DEF | 11 |
| WRIGLEY WM JR CO | COM | 982526105 | 80 | 1440 | SH | DEF | 2 |
| WRIGLEY WM JR CO | COM | 982526105 | 166 | 3000 | SH | DEF | 10 |
| WRIGLEY WM JR CO | COM | 982526105 | 8401 | 151919 | SH | DEF | 1 |
| WRIGLEY WM JR CO | COM | 982526105 | 1202 | 21308 | SH | DEF | 11 |
| WSFS FINL CORP | COM | 929328102 | 1335 | 31700 | SH | DEF | 6 |
| WSFS FINL CORP | COM | 929328102 | 105 | 2467 | SH | DEF | 11 |
| WVS FINL CORP | COM | 929358109 | 18 | 1000 | SH | DEF | 11 |
| WYETH | COM | 983024100 | 1709 | 37072 | SH | DEF | 5 |
| WYETH | COM | 983024100 | 10093 | 228663 | SH | DEF | 11 |
| WYETH | COM | 983024100 | 21200 | 459873 | SH | DEF | 3 |
| WYETH | COM | 983024100 | 4831 | 104788 | SH | DEF | 2 |
| WYETH | COM | 983024100 | 64 | 1383 | SH | DEF | 4 |
| WYETH | COM | 983024100 | 280 | 6068 | SH | DEF | 8 |
| WYETH | COM | 983024100 | 1755 | 38070 | SH | DEF | 1 |
| WYETH | COM | 983024100 | 22416 | 486254 | SH | DEF | 6 |
| WYETH | COM | 983024100 | 1153 | 25000 | SH | DEF | 9 |
| WYETH | COM | 983024100 | 381 | 8273 | SH | DEF | 10 |
| WYNDHAM INTL INC | CL A | 983101106 | 1 | 1427 | SH | DEF | 11 |
| XANSER CORP | COM | 98389J103 | 1 | 500 | SH | DEF | 11 |
| XCEL ENERGY INC | COM | 98389B100 | 2681 | 163450 | SH | DEF | 11 |
| XCEL ENERGY INC | COM | 98389B100 | 62 | 4036 | SH | DEF | 2 |
| XCEL ENERGY INC | COM | 98389B100 | 172 | 11124 | SH | DEF | 10 |
| XCEL ENERGY INC | COM | 98389B100 | 56 | 3640 | SH | DEF | 6 |
| XCEL ENERGY INC | COM | 98389B100 | 236 | 15255 | SH | DEF | 8 |
| XCELERA INC | COM | G31611109 | 1 | 790 | SH | DEF | 11 |
| XEROX CORP | COM | 984121103 | 2273 | 216485 | SH | DEF | 11 |
| XEROX CORP | COM | 984121103 | 647 | 63100 | SH | DEF | 6 |
| XETA TECHNOLOGIES INC | COM | 983909102 | 13 | 2200 | SH | DEF | 11 |
| XICOR INC | COM | 984903104 | 9 | 800 | SH | DEF | 11 |
| XILINX INC | COM | 983919101 | 598 | 18850 | SH | DEF | 11 |
| XL CAP LTD | CL A | G98255105 | 363 | 5229 | SH | DEF | 11 |
| XL CAP LTD | CL A | G98255105 | 194 | 2500 | SH | DEF | 10 |
| XL CAP LTD | CL A | G98255105 | 702 | 9064 | SH | DEF | 6 |
| XL CAP LTD | CL A | G98255105 | 43 | 550 | SH | DEF | 3 |
| XL CAP LTD | CL A | G98255105 | 60 | 775 | SH | DEF | 2 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 7313 | 470900 | SH | DEF | 7 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 60035 | 3865755 | SH | DEF | 9 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 267 | 17200 | SH | DEF | 8 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 2393 | 118095 | SH | DEF | 11 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 55908 | 3600000 | SH | DEF | 12 |
| XOMA LTD | ORD | G9825R107 | 10 | 1300 | SH | DEF | 11 |
| XTO ENERGY INC | COM | 98385X106 | 214 | 9061 | SH | DEF | 11 |
| XTO ENERGY INC | COM | 98385X106 | 14198 | 676380 | SH | DEF | 1 |
| XYBERNAUT CORP | COM | 984149104 | 1 | 710 | SH | DEF | 11 |
| YAHOO INC | COM | 984332106 | 240 | 9500 | SH | DEF | 8 |
| YAHOO INC | COM | 984332106 | 7076 | 200000 | SH | DEF | 9 |
| YAHOO INC | COM | 984332106 | 572 | 13097 | SH | DEF | 11 |
| YAHOO INC | COM | 984332106 | 3908 | 110440 | SH | DEF | 3 |
| YANKEE CANDLE INC | COM | 984757104 | 18 | 650 | SH | DEF | 11 |
| YARDVILLE NATL BANCORP | COM | 985021104 | 122 | 5800 | SH | DEF | 8 |
| YARDVILLE NATL BANCORP | COM | 985021104 | 494 | 21101 | SH | DEF | 11 |
| YARDVILLE NATL BANCORP | COM | 985021104 | 25 | 1200 | SH | DEF | 4 |
| YARDVILLE NATL BANCORP | COM | 985021104 | 1984 | 94687 | SH | DEF | 6 |
| YELLOW CORP | COM | 985509108 | 1937 | 64950 | SH | DEF | 3 |
| YORK INTL CORP NEW | COM | 986670107 | 24758 | 715760 | SH | DEF | 3 |
| YORK INTL CORP NEW | COM | 986670107 | 17 | 500 | SH | DEF | 10 |

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| YORK INTL CORP NEW | COM | 986670107 | 20 | 500 SH | DEF | 11 |
| YORK INTL CORP NEW | COM | 986670107 | 27287 | 788880 SH | DEF | 6 |
| YOUNG BROADCASTING INC | CL A | 987434107 | 55 | 2720 SH | DEF | 11 |
| YUM BRANDS INC | COM | 988498101 | 64 | 2170 SH | DEF | 2 |
| YUM BRANDS INC | COM | 988498101 | 1 | 50 SH | DEF | 6 |
| YUM BRANDS INC | COM | 988498101 | 604 | 20400 SH | DEF | 10 |
| YUM BRANDS INC | COM | 988498101 | 1889 | 55334 SH | DEF | 11 |
| YUM BRANDS INC | COM | 988498101 | 400 | 13500 SH | DEF | 4 |
| Z TEL TECHNOLOGIES INC | COM | 988792107 | 55 | 30380 SH | DEF | 11 |
| ZALE CORP NEW | COM | 988858106 | 1954 | 44000 SH | DEF | 3 |
| ZALE CORP NEW | COM | 988858106 | 18785 | 422990 SH | DEF | 6 |
| ZAPATA CORP | COM PAR \$ | 989070602 | 10 | 180 SH | DEF | 11 |
| ZARLINK SEMICONDUCTOR INC | COM | 989139100 | 4 | 1300 SH | DEF | 11 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 9 | 150 SH | DEF | 11 |
| ZENITH NATL INS CORP | COM | 989390109 | 9 | 300 SH | DEF | 11 |
| ZILA INC | COM PAR \$0.01 | 989513205 | 28 | 8000 SH | DEF | 11 |
| ZIMMER HLDGS INC | COM | 98956P102 | 38 | 688 SH | DEF | 10 |
| ZIMMER HLDGS INC | COM | 98956P102 | 3488 | 54664 SH | DEF | 11 |
| ZIMMER HLDGS INC | COM | 98956P102 | 76 | 1379 SH | DEF | 1 |
| ZIMMER HLDGS INC | COM | 98956P102 | 74 | 1000 SH | DEF | 13 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1032 | 18738 SH | DEF | 2 |
| ZIONS BANCORPORATION | COM | 989701107 | 39 | 700 SH | DEF | 10 |
| ZIONS BANCORPORATION | COM | 989701107 | 1411 | 23028 SH | DEF | 11 |
| ZIONS BANCORPORATION | COM | 989701107 | 29849 | 533120 SH | DEF | 3 |
| ZIONS BANCORPORATION | COM | 989701107 | 15443 | 275823 SH | DEF | 1 |
| ZIONS BANCORPORATION | COM | 989701107 | 28 | 500 SH | DEF | 6 |
| ZIX CORP | COM | 98974P100 | 2 | 250 SH | DEF | 11 |
| ZOLL MED CORP | COM | 989922109 | 4 | 126 SH | DEF | 11 |
| ZOLTEK COS INC | COM | 98975W104 | 7 | 1500 SH | DEF | 11 |
| ZOMAX INC MINN | COM | 989929104 | 29 | 4700 SH | DEF | 11 |
| ZONAGEN INC | COM | 98975L108 | 4 | 2000 SH | DEF | 11 |
| ZORAN CORP | COM | 98975F101 | 154 | 9220 SH | DEF | 11 |
| ZORAN CORP | COM | 98975F101 | 3630 | 185500 SH | DEF | 3 |
| ZORAN CORP | COM | 98975F101 | 5 | 232 SH | DEF | 10 |
| ZWEIG FD | COM | 989834106 | 1648 | 349047 SH | DEF | 11 |
| ZWEIG TOTAL RETURN FD INC | COM | 989837109 | 44 | 8944 SH | DEF | 11 |