

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

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

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

Form 13F

Form 13F COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

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

Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD February 14, 2005

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 14

Form13F Information Table Entry Total: 9051

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

List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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NUCOR CORP	COM	670346105	31	600	SH	DEFINED	11
NUCOR CORP	COM	670346105	24019	458900	SH	DEFINED	3
NUCOR CORP	COM	670346105	437	8340	SH	DEFINED	6
NUCOR CORP	COM	670346105	73	1386	SH	DEFINED	1
NUCOR CORP	COM	670346105	2274	43449	SH	DEFINED	12
NUTRI SYS INC NEW	COM	67069D108	2	650	SH	DEFINED	12
NUVEEN ARIZ DIVID ADVANTAG M	COM SH BEN INT	67069L100	0	1	SH	DEFINED	12
NUVEEN AZ DIV ADV MUN FD 3	COM	67072E101	3	223	SH	DEFINED	12
NUVEEN CALIF PERFORM PLUS MU	COM	67062Q106	14	1000	SH	DEFINED	12
NUVEEN CALIF PREM INCOME MUN	COM	6706L0102	13	1000	SH	DEFINED	12
NUVEEN CALIF QUALITY INCM MU	COM	670985100	10	700	SH	DEFINED	12
NUVEEN CT DIV ADV MUN FD 3	COM	67071Y108	117	8565	SH	DEFINED	12
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	1144	80711	SH	DEFINED	12
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	1830	116805	SH	DEFINED	12
NUVEEN DIVERSIFIED DIV INCM	COM	6706EP105	654	41979	SH	DEFINED	12
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	578	38844	SH	DEFINED	12
NUVEEN EQUITY PREM INCOME FD	COM	6706ER101	605	29900	SH	DEFINED	12
NUVEEN FLA INVT QUALITY MUN	COM	670970102	648	42600	SH	DEFINED	12
NUVEEN FLA QUALITY INCOME MU	COM	670978105	412	26475	SH	DEFINED	12
NUVEEN FLOATING RATE INCOME	COM	67072T108	181	12899	SH	DEFINED	12
NUVEEN FLTNG RTE INCM OPP FD	COM SHS	6706EN100	7	500	SH	DEFINED	12
NUVEEN GA PREM INCOME MUN FD	SH BEN INT	67060F102	13	800	SH	DEFINED	12
NUVEEN INS FL TX FR ADV MUN	COM	670655109	149	11000	SH	DEFINED	12
NUVEEN INS NY TX FR ADV MUN	COM	670656107	33	2500	SH	DEFINED	12
NUVEEN INSD DIVID ADVANTAGE	COM	67071L106	365	25856	SH	DEFINED	12
NUVEEN INSD FLA PREM INCOME	COM	67101V108	635	39492	SH	DEFINED	12
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	1106	70429	SH	DEFINED	12
NUVEEN INSD NEW YORK DIVID	COM	67071N102	40	2867	SH	DEFINED	12
NUVEEN INSD NY PREM INCOME F	COM	67101R107	38	2496	SH	DEFINED	12
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	147	11114	SH	DEFINED	12
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	350	22495	SH	DEFINED	12
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	1069	72308	SH	DEFINED	12
NUVEEN INVTS INC	CL A	67090F106	24	600	SH	DEFINED	11
NUVEEN INVTS INC	CL A	67090F106	2312	58572	SH	DEFINED	12
NUVEEN MASS DIVID ADVANTAG M	COM SH BEN INT	67069P101	15	901	SH	DEFINED	12
NUVEEN MD DIV ADV MUN FD 3	COM	67072A109	172	12621	SH	DEFINED	12
NUVEEN MD DIV ADV MUNI FD 2	COM SH BEN INT	67070V105	357	22307	SH	DEFINED	12
NUVEEN MD DIVID ADVANTAGE MU	COM SH BEN INT	67069R107	878	56076	SH	DEFINED	12
NUVEEN MD PREM INCOME MUN FD	COM	67061Q107	670	40680	SH	DEFINED	12
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	2851	186477	SH	DEFINED	12
NUVEEN MUN HIGH INC OPP FD	COM	670682103	724	47690	SH	DEFINED	12
NUVEEN MUN INCOME FD INC	COM	67062J102	92	9337	SH	DEFINED	12
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	2463	174930	SH	DEFINED	12
NUVEEN MUN VALUE FD INC	COM	670928100	963	104822	SH	DEFINED	12
NUVEEN N C DIV ADV FD 2	COM	67071D104	272	17245	SH	DEFINED	12
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	180	10310	SH	DEFINED	12
NUVEEN NC DIV ADV MUN FD 3	COM	67072D103	329	22009	SH	DEFINED	12
NUVEEN NC DIVID ADVANTAGE MU	COM SH BEN INT	67069N106	137	8225	SH	DEFINED	12
NUVEEN NJ DIV ADVANTAGE MUN	COM	67069Y102	45	2967	SH	DEFINED	12
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	64	4164	SH	DEFINED	12
NUVEEN NJ PREM INCOME MUN FD	COM	67101N106	114	7202	SH	DEFINED	12
NUVEEN NY DIV ADVANTG MUN FD	COM	67070A101	37	2500	SH	DEFINED	12
NUVEEN NY DIVID ADVNTG MUN F	COM	67066X107	8	500	SH	DEFINED	12
NUVEEN NY MUN VALUE FD	COM	67062M105	5	600	SH	DEFINED	12
NUVEEN NY SELECT QUALITY MUN	COM	670976109	16	1040	SH	DEFINED	12
NUVEEN OH DIV ADV MUNI FD 2	COM SH BEN INT	67070R104	42	2550	SH	DEFINED	12
NUVEEN OH DIV ADVANTAGE MUN	COM	67070C107	103	5847	SH	DEFINED	12
NUVEEN OHIO DIVID ADVANTAGE	COM	67071V104	101	6015	SH	DEFINED	12
NUVEEN OHIO QUALITY INCOME M	COM	670980101	249	13350	SH	DEFINED	12
NUVEEN PA DIV ADVANTAGE MUN	COM	67070E103	409	25337	SH	DEFINED	12
NUVEEN PA DIVID ADVANTAGE MU	COM	67071W102	114	7705	SH	DEFINED	12
NUVEEN PA INVT QUALITY MUN F	COM	670972108	432	28149	SH	DEFINED	12

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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WILLIS GROUP HOLDINGS LTD	SHS	G96655108	34	815	SH	DEFINED	11
WILLOW GROVE BANCORP INC NEW	COM	971111W101	62	3300	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	3159	87374	SH	DEFINED	12
WILMINGTON TRUST CORP	COM	971807102	129	3576	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	228	6300	SH	DEFINED	2
WILMINGTON TRUST CORP	COM	971807102	542	15000	SH	DEFINED	4
WILSHIRE BANCORP INC	COM	97186T108	10	624	SH	DEFINED	12
WILSHIRE BANCORP INC	COM	97186T108	8890	537480	SH	DEFINED	3
WILSON GREATBATCH TECHNOLOGI	COM	972232102	4	200	SH	DEFINED	6
WIND RIVER SYSTEMS INC	COM	973149107	59	4360	SH	DEFINED	12
WINN DIXIE STORES INC	COM	974280109	22	4921	SH	DEFINED	12
WINNEBAGO INDS INC	COM	974637100	23695	606620	SH	DEFINED	3
WINNEBAGO INDS INC	COM	974637100	86	2214	SH	DEFINED	12
WINNEBAGO INDS INC	COM	974637100	39	1000	SH	DEFINED	9
WINNEBAGO INDS INC	COM	974637100	14	358	SH	DEFINED	11
WINSTON HOTELS INC	COM	97563A102	65	5500	SH	DEFINED	3
WINTON FINL CORP	COM	9764446104	11	500	SH	DEFINED	2
WINTRUST FINANCIAL CORP	COM	97650W108	14430	253340	SH	DEFINED	3
WINTRUST FINANCIAL CORP	COM	97650W108	6	111	SH	DEFINED	11
WIRELESS FACILITIES INC	COM	97653A103	7	700	SH	DEFINED	12
WIRELESS TELECOM GROUP INC	COM	976524108	2	600	SH	DEFINED	12
WISCONSIN ENERGY CORP	COM	976657106	212	6300	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	139	4130	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	121	3600	SH	DEFINED	11
WISCONSIN ENERGY CORP	COM	976657106	42	1250	SH	DEFINED	9
WISCONSIN ENERGY CORP	COM	976657106	10	300	SH	DEFINED	2
WISCONSIN ENERGY CORP	COM	976657106	397	11788	SH	DEFINED	12
WISCONSIN ENERGY CORP	COM	976657106	7974	236545	SH	DEFINED	3
WMS INDS INC	COM	929297109	10	300	SH	DEFINED	11
WMS INDS INC	COM	929297109	34	1000	SH	DEFINED	12
WOLVERINE WORLD WIDE INC	COM	978097103	16	500	SH	DEFINED	9
WOLVERINE WORLD WIDE INC	COM	978097103	6484	206380	SH	DEFINED	3
WOLVERINE WORLD WIDE INC	COM	978097103	31	985	SH	DEFINED	12
WORLD ACCEP CORP DEL	COM	981419104	14	500	SH	DEFINED	12
WORLD ACCEP CORP DEL	COM	981419104	1509	54870	SH	DEFINED	3
WORLD ACCEP CORP DEL	COM	981419104	5777	210000	SH	DEFINED	6
WORLD ACCEP CORP DEL	COM	981419104	3	109	SH	DEFINED	11
WORLD FUEL SVCS CORP	COM	981475106	47	950	SH	DEFINED	12
WORLD WRESTLING ENTMT INC	CL A	98156Q108	5249	432945	SH	DEFINED	6
WORLDGATE COMMUNICATIONS INC	COM	98156L307	30	6065	SH	DEFINED	12
WORTHINGTON INDS INC	COM	981811102	3556	181620	SH	DEFINED	12
WORTHINGTON INDS INC	COM	981811102	10	500	SH	DEFINED	11
WORTHINGTON INDS INC	COM	981811102	106	5400	SH	DEFINED	2
WORTHINGTON INDS INC	COM	981811102	979	50000	SH	DEFINED	6
WPP GROUP PLC	SPON ADR NEW	929309300	16563	303072	SH	DEFINED	10
WPP GROUP PLC	SPON ADR NEW	929309300	176	3225	SH	DEFINED	11
WPP GROUP PLC	SPON ADR NEW	929309300	202161	3699200	SH	DEFINED	8
WPP GROUP PLC	SPON ADR NEW	929309300	16345	299230	SH	DEFINED	6
WPS RESOURCES CORP	COM	92931B106	666	13333	SH	DEFINED	12
WPS RESOURCES CORP	COM	92931B106	171	3420	SH	DEFINED	9
WPS RESOURCES CORP	COM	92931B106	34735	695260	SH	DEFINED	6
WRIGLEY WM JR CO	COM	982526105	7	100	SH	DEFINED	4
WRIGLEY WM JR CO	COM	982526105	14	200	SH	DEFINED	9
WRIGLEY WM JR CO	COM	982526105	135	1956	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	180	2600	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	5024	72614	SH	DEFINED	12
WRIGLEY WM JR CO	COM	982526105	8466	122352	SH	DEFINED	1
WSFS FINL CORP	COM	929328102	72	1200	SH	DEFINED	3
WSFS FINL CORP	COM	929328102	1890	31500	SH	DEFINED	6
WSFS FINL CORP	COM	929328102	96	1600	SH	DEFINED	11
WSFS FINL CORP	COM	929328102	147	2438	SH	DEFINED	12
WSTRN ASSET/CLYMRE US TR INF	COM	95766R104	15896	1239975	SH	DEFINED	12

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

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