

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

LEGG MASON INC  
Form 13F-HR  
May 14, 2004

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 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 May 14, 2004

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 14

Form13F Information Table Entry Total: 8925

Form13F Information Table Value Total: \$61,874,538 (thousands)

List of Other Included Managers:

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

No.	13F File Number	Name
1	28-3658	Barrett Associates, Inc.
2	28-1801	Bartlett & Co.
3	28-0377	Batterymarch Financial Management, Inc.
4	28-5034	Berkshire Asset Management, Inc.
5	28-6393	Bingham Legg Advisors LLC
6	28-2204	Brandywine Asset Management, LLC
7	28-7412	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 AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN	OTH MANA
1 800 FLOWERS COM	CL A	68243Q106	1328	139100	SH		DEFINED	3
1 800 FLOWERS COM	CL A	68243Q106	15	1600	SH		DEFINED	12
1838 BD-DEB TRADING FD	COM	282520105	22	1151	SH		DEFINED	12
1ST SOURCE CORP	COM	336901103	54	2181	SH		DEFINED	2
21ST CENTY INS GROUP	COM	90130N103	212	14750	SH		DEFINED	12
24/7 REAL MEDIA INC	COM NEW	901314203	0	40	SH		DEFINED	12
3COM CORP	COM	885535104	166	23545	SH		DEFINED	12
3COM CORP	COM	885535104	0	50	SH		DEFINED	9
3COM CORP	COM	885535104	29	4050	SH		DEFINED	11
3COM CORP	COM	885535104	74	10440	SH		DEFINED	6
3COM CORP	COM	885535104	106	15000	SH		DEFINED	
3M CO	COM	88579Y101	258	3156	SH		DEFINED	9
3M CO	COM	88579Y101	1691	20658	SH		DEFINED	5
3M CO	COM	88579Y101	1176	14362	SH		DEFINED	1
3M CO	COM	88579Y101	2599	31744	SH		DEFINED	11
3M CO	COM	88579Y101	8292	101278	SH		DEFINED	3
3M CO	COM	88579Y101	9900	120925	SH		DEFINED	12
3M CO	COM	88579Y101	13119	121930	SH		DEFINED	7
3M CO	COM	88579Y101	57	702	SH		DEFINED	4
3M CO	COM	88579Y101	3754	45854	SH		DEFINED	2

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4 KIDS ENTMT INC	COM	350865101	4532	202600	SH	DEFINED	3
40 / 86 STRATEGIC INCOME FD	SH BEN INT	349739102	0	1	SH	DEFINED	12
7-ELEVEN INC	COM NEW	817826209	1034	68150	SH	DEFINED	3
7-ELEVEN INC	COM NEW	817826209	0	0	SH	DEFINED	12
8X8 INC NEW	COM	282914100	29	8300	SH	DEFINED	12
99 CENTS ONLY STORES	COM	65440K106	41	1665	SH	DEFINED	9
99 CENTS ONLY STORES	COM	65440K106	12	481	SH	DEFINED	11
A C MOORE ARTS & CRAFTS INC	COM	00086T103	41	1500	SH	DEFINED	12
A D C TELECOMMUNICATIONS	COM	000886101	1	200	SH	DEFINED	6
A D C TELECOMMUNICATIONS	COM	000886101	99	33995	SH	DEFINED	12
A D C TELECOMMUNICATIONS	COM	000886101	125	43200	SH	DEFINED	5
AAR CORP	COM	000361105	7587	617707	SH	DEFINED	6
AAR CORP	COM	000361105	3960	322500	SH	DEFINED	3
ABB LTD	ADR	000375204	60	10000	SH	DEFINED	
ABBEY NATL PLC	GDR	002920809	73	2628	SH	DEFINED	12
ABBEY NATL PLC	GDR	002920809	186	6695	SH	DEFINED	2
ABBOTT LABS	COM	002824100	11059	269065	SH	DEFINED	4
ABBOTT LABS	COM	002824100	53	1300	SH	DEFINED	6
ABBOTT LABS	COM	002824100	24481	595652	SH	DEFINED	2
ABBOTT LABS	COM	002824100	16958	412607	SH	DEFINED	12
ABBOTT LABS	COM	002824100	8186	199177	SH	DEFINED	5
ABBOTT LABS	COM	002824100	5611	136520	SH	DEFINED	1
ABBOTT LABS	COM	002824100	698	16976	SH	DEFINED	11
ABBOTT LABS	COM	002824100	286	5300	SH	DEFINED	7
ABBOTT LABS	COM	002824100	263	6388	SH	DEFINED	9
ABBOTT LABS	COM	002824100	24059	585380	SH	DEFINED	3
ABC BANCORP	COM	000400101	1722	90783	SH	DEFINED	6
ABER DIAMOND CORP	COM	002893105	1312	41300	SH	DEFINED	7
ABERCROMBIE & FITCH CO	CL A	002896207	20	580	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A	002896207	63593	1878559	SH	DEFINED	6
ABERCROMBIE & FITCH CO	CL A	002896207	83	2450	SH	DEFINED	11
ABERCROMBIE & FITCH CO	CL A	002896207	270	7978	SH	DEFINED	12
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	4706	718519	SH	DEFINED	12
ABERDEEN AUSTRALIA EQTY FD I	COM	003011103	11	1200	SH	DEFINED	12
ABERDEEN GLOBAL INCOME FD IN	COM	003013109	25	1800	SH	DEFINED	12
ABGENIX INC	COM	00339B107	1504	113205	SH	DEFINED	12
ABIGAIL ADAMS NATL BANCORP I	COM	003390101	29	1650	SH	DEFINED	11
ABIGAIL ADAMS NATL BANCORP I	COM	003390101	264	15240	SH	DEFINED	12
ABIOMED INC	COM	003654100	109	13400	SH	DEFINED	12
ABITIBI-CONSOLIDATED INC	COM	003924107	21389	3012999	SH	DEFINED	7
ABITIBI-CONSOLIDATED INC	COM	003924107	524	73860	SH	DEFINED	12
ABLE LABORATORIES INC	COM NEW	00371N407	16	833	SH	DEFINED	12
ABM INDS INC	COM	000957100	36	2000	SH	DEFINED	12
ABN AMRO HLDG NV	SPONSORED ADR	000937102	33	1461	SH	DEFINED	11
ABRAXAS PETE CORP	COM	003830106	11	4000	SH	DEFINED	12
ACACIA RESH CORP	ACACIA TCH COM	003881307	6	863	SH	DEFINED	12
ACACIA RESH CORP	COMBIMTRX COM	003881208	3	481	SH	DEFINED	12
Acadia Realty Trust	COM	004239109	28	2000	SH	DEFINED	
ACADIA RLTY TR	COM SH BEN INT	004239109	120	8500	SH	DEFINED	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	384	15483	SH	DEFINED	12
ACCENTURE LTD BERMUDA	CL A	G1150G111	79003	3185600	SH	DEFINED	10
ACCENTURE LTD BERMUDA	CL A	G1150G111	2	90	SH	DEFINED	11
ACCENTURE LTD BERMUDA	CL A	G1150G111	12	500	SH	DEFINED	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	23	940	SH	DEFINED	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	5773	232800	SH	DEFINED	8
ACCENTURE LTD BERMUDA	CL A	G1150G111	307	12375	SH	DEFINED	9
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	64	10000	SH	DEFINED	12
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	991	154333	SH	DEFINED	5
ACCREDO HEALTH INC	COM	00437V104	44	1156	SH	DEFINED	12
ACCREDO HEALTH INC	COM	00437V104	309	8100	SH	DEFINED	5
ACCREDO HEALTH INC	COM	00437V104	2429	63760	SH	DEFINED	3
ACE CASH EXPRESS INC	COM	004403101	6249	207330	SH	DEFINED	3

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ACE CASH EXPRESS INC	COM	004403101	1811	60100	SH	DEFINED	6
ACE LTD	ORD	G0070K103	1021	23925	SH	DEFINED	5
ACE LTD	ORD	G0070K103	26	600	SH	DEFINED	11
ACE LTD	ORD	G0070K103	3542	83031	SH	DEFINED	3
ACE LTD	ORD	G0070K103	40222	942850	SH	DEFINED	6
ACE LTD	ORD	G0070K103	1258	29486	SH	DEFINED	12
ACLARA BIOSCIENCES INC	COM	00461P106	0	100	SH	DEFINED	12
ACM GOVT OPPORTUNITY FD INC	COM	000918102	19	2065	SH	DEFINED	12
ACM INCOME FUND INC	COM	000912105	2098	239509	SH	DEFINED	12
ACM MANAGED DLR INCOME FD	COM	000949107	9	1000	SH	DEFINED	12
ACM MANAGED INCOME FD INC	COM	000919100	2	500	SH	DEFINED	12
ACM MUN SECS INCOME FD INC	COM	000942102	64	5106	SH	DEFINED	12
ACTEL CORP	COM	004934105	9	390	SH	DEFINED	11
ACTEL CORP	COM	004934105	1042	46060	SH	DEFINED	3
ACTION PRODS INTL INC	COM	004920104	63	16000	SH	DEFINED	12
ACTIVE POWER INC	COM	00504W100	3	1000	SH	DEFINED	9
ACTIVISION INC NEW	COM NEW	004930202	28	1777	SH	DEFINED	11
ACTIVISION INC NEW	COM NEW	004930202	53	3366	SH	DEFINED	12
ACTIVISION INC NEW	COM NEW	004930202	3639	230040	SH	DEFINED	6
ACTUANT CORP	CL A NEW	00508X203	235	6000	SH	DEFINED	5
ACUITY BRANDS INC	COM	00508Y102	19	800	SH	DEFINED	2
ACUITY BRANDS INC	COM	00508Y102	11	450	SH	DEFINED	11
ACUITY BRANDS INC	COM	00508Y102	109	4550	SH	DEFINED	12
ACUITY BRANDS INC	COM	00508Y102	9060	379400	SH	DEFINED	6
ACUITY BRANDS INC	COM	00508Y102	40108	1679580	SH	DEFINED	3
ACXIOM CORP	COM	005125109	20	900	SH	DEFINED	12
ACXIOM CORP	COM	005125109	7616	346800	SH	DEFINED	8
ACXIOM CORP	COM	005125109	65880	3000000	SH	DEFINED	13
ACXIOM CORP	COM	005125109	87840	4000000	SH	DEFINED	10
ADAMS EXPRESS CO	COM	006212104	573	45192	SH	DEFINED	12
ADAPTEC INC	COM	00651F108	8	953	SH	DEFINED	11
ADAPTEC INC	COM	00651F108	20	2250	SH	DEFINED	12
ADE CORP MASS	COM	00089C107	3137	159620	SH	DEFINED	3
ADECCO SA	SPONSORED ADR	006754105	643	46450	SH	DEFINED	6
ADMINISTAFF INC	COM	007094105	20442	1172830	SH	DEFINED	3
ADOBE SYS INC	COM	00724F101	1815	46025	SH	DEFINED	12
ADOBE SYS INC	COM	00724F101	2	50	SH	DEFINED	9
ADOBE SYS INC	COM	00724F101	47	1200	SH	DEFINED	2
ADTRAN INC	COM	00738A106	48	1600	SH	DEFINED	12
ADVANCE AUTO PARTS INC	COM	00751Y106	13130	322840	SH	DEFINED	3
ADVANCE AUTO PARTS INC	COM	00751Y106	835	20520	SH	DEFINED	12
ADVANCED DIGITAL INFORMATION	COM	007525108	12418	1091182	SH	DEFINED	3
ADVANCED DIGITAL INFORMATION	COM	007525108	3	300	SH	DEFINED	12
ADVANCED ENERGY INDS	COM	007973100	10693	524420	SH	DEFINED	3
ADVANCED ENERGY INDS	COM	007973100	6	300	SH	DEFINED	12
ADVANCED FIBRE COMMUNICATION	COM	00754A105	1888	85460	SH	DEFINED	6
ADVANCED FIBRE COMMUNICATION	COM	00754A105	2	100	SH	DEFINED	12
ADVANCED MEDICAL OPTICS INC	COM	00763M108	0	2	SH	DEFINED	1
ADVANCED MEDICAL OPTICS INC	COM	00763M108	5	194	SH	DEFINED	12
ADVANCED MEDICAL OPTICS INC	COM	00763M108	17	711	SH	DEFINED	2
ADVANCED MEDICAL OPTICS INC	COM	00763M108	12046	493670	SH	DEFINED	3
ADVANCED MICRO DEVICES INC	COM	007903107	518	31900	SH	DEFINED	6
ADVANCED MICRO DEVICES INC	COM	007903107	958	59000	SH	DEFINED	2
ADVANCED MICRO DEVICES INC	COM	007903107	200	12316	SH	DEFINED	12
ADVANCED NEUROMODULATION SYS	COM	00757T101	153	4250	SH	DEFINED	9
ADVANCED NEUROMODULATION SYS	COM	00757T101	4	113	SH	DEFINED	11
ADVANCED NEUROMODULATION SYS	COM	00757T101	14	375	SH	DEFINED	12
ADVANCED PHOTONIX INC	CL A	00754E107	7	3450	SH	DEFINED	12
ADVANCED POWER TECHNOLOGY IN	COM	00761E108	12	1300	SH	DEFINED	12
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	37	4000	SH	DEFINED	1
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	37	4000	SH	DEFINED	12
ADVANTA CORP	CL A	007942105	2281	135540	SH	DEFINED	6

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ADVANTA CORP	CL A	007942105	3	166	SH	DEFINED	9
ADVANTA CORP	CL A	007942105	18	1096	SH	DEFINED	12
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	474	17608	SH	DEFINED	12
ADVENT SOFTWARE INC	COM	007974108	66	3520	SH	DEFINED	4
ADVO INC	COM	007585102	24	750	SH	DEFINED	12
AEGON N V	ORD AMER REG	007924103	14	1071	SH	DEFINED	9
AEGON N V	ORD AMER REG	007924103	69	5377	SH	DEFINED	2
AEGON N V	ORD AMER REG	007924103	29	2249	SH	DEFINED	11
AEROPOSTALE	COM	007865108	46	1260	SH	DEFINED	12
AEROPOSTALE	COM	007865108	22376	617104	SH	DEFINED	3
AES CORP	COM	00130H105	314	36836	SH	DEFINED	5
AES CORP	COM	00130H105	228	26750	SH	DEFINED	11
AES CORP	COM	00130H105	7	850	SH	DEFINED	2
AES CORP	COM	00130H105	6867	805010	SH	DEFINED	3
AES CORP	COM	00130H105	68240	8000000	SH	DEFINED	13
AES CORP	COM	00130H105	302556	35469600	SH	DEFINED	8
AES CORP	COM	00130H105	592560	69467798	SH	DEFINED	10
AES CORP	COM	00130H105	4952	580489	SH	DEFINED	12
AES Corporation	COM	00130H105	1416	166000	SH	DEFINED	
AES TR III	PFD CV 6.75%	00808N202	970	22050	SH	DEFINED	12
AES TR III	PFD CV 6.75%	00808N202	59	1350	SH	DEFINED	11
AETHER SYS INC	COM	00808V105	85	19616	SH	DEFINED	12
AETHER SYS INC	COM	00808V105	505	117270	SH	DEFINED	4
AETHER SYS INC	COM	00808V105	1	297	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	224	2500	SH	DEFINED	5
AETNA INC NEW	COM	00817Y108	15	170	SH	DEFINED	2
AETNA INC NEW	COM	00817Y108	39	430	SH	DEFINED	9
AETNA INC NEW	COM	00817Y108	49	550	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	117	1300	SH	DEFINED	4
AETNA INC NEW	COM	00817Y108	538	5998	SH	DEFINED	12
AETNA INC NEW	COM	00817Y108	560	6245	SH	DEFINED	6
AEW REAL ESTATE INCOME FD	COM	00104H107	65	3500	SH	DEFINED	12
AFFILIATED COMPUTER SERVICES	CL A	008190100	6108	117692	SH	DEFINED	12
AFFILIATED COMPUTER SERVICES	CL A	008190100	51	985	SH	DEFINED	11
AFFILIATED COMPUTER SERVICES	CL A	008190100	16	300	SH	DEFINED	4
AFFILIATED COMPUTER SERVICES	CL A	008190100	12	225	SH	DEFINED	2
AFFILIATED COMPUTER SERVICES	CL A	008190100	5	90	SH	DEFINED	6
AFFILIATED MANAGERS GROUP	COM	008252108	2625	48090	SH	DEFINED	3
AFFILIATED MANAGERS GROUP	COM	008252108	22	406	SH	DEFINED	11
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	5	250	SH	DEFINED	9
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	477	25808	SH	DEFINED	12
AFFYMETRIX INC	COM	00826T108	66	1950	SH	DEFINED	12
AFFYMETRIX INC	COM	00826T108	98	2900	SH	DEFINED	2
AFLAC INC	COM	001055102	4129	102854	SH	DEFINED	3
AFLAC INC	COM	001055102	13	330	SH	DEFINED	11
AFLAC INC	COM	001055102	221	5500	SH	DEFINED	5
AFLAC INC	COM	001055102	239	5945	SH	DEFINED	9
AFLAC INC	COM	001055102	3634	90534	SH	DEFINED	12
AFLAC INC	COM	001055102	3973	98975	SH	DEFINED	2
AFTERMARKET TECHNOLOGY CORP	COM	008318107	5635	383620	SH	DEFINED	6
AGCO CORP	COM	001084102	1916	92497	SH	DEFINED	12
AGCO CORP	COM	001084102	98	4720	SH	DEFINED	11
AGCO CORP	COM	001084102	217	10500	SH	DEFINED	6
AGERE SYS INC	CL A	00845V100	0	35	SH	DEFINED	2
AGERE SYS INC	CL A	00845V100	54	16961	SH	DEFINED	12
AGERE SYS INC	CL A	00845V100	6521	2031557	SH	DEFINED	6
AGERE SYS INC	CL B	00845V209	0	16	SH	DEFINED	11
AGERE SYS INC	CL B	00845V209	1	223	SH	DEFINED	1
AGERE SYS INC	CL B	00845V209	3	1043	SH	DEFINED	2
AGERE SYS INC	CL B	00845V209	66	21280	SH	DEFINED	12
AGERE SYS INC	CL A	00845V100	0	8	SH	DEFINED	1
AGERE SYS INC	CL A	00845V100	1950	607510	SH	DEFINED	3

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AGILE SOFTWARE CORP DEL	COM	00846X105	9	1000	SH	DEFINED	12
AGILENT TECHNOLOGIES INC	COM	00846U101	49	1540	SH	DEFINED	11
AGILENT TECHNOLOGIES INC	COM	00846U101	6824	215759	SH	DEFINED	6
AGILENT TECHNOLOGIES INC	COM	00846U101	1099	34730	SH	DEFINED	12
AGILENT TECHNOLOGIES INC	COM	00846U101	149	4700	SH	DEFINED	4
AGILENT TECHNOLOGIES INC	COM	00846U101	23	737	SH	DEFINED	9
AGILENT TECHNOLOGIES INC	COM	00846U101	12	380	SH	DEFINED	1
AGILENT TECHNOLOGIES INC	COM	00846U101	273	8617	SH	DEFINED	2
AGILYSYS INC	COM	00847J105	177	15040	SH	DEFINED	3
AGILYSYS INC	COM	00847J105	6	500	SH	DEFINED	2
AGL RES INC	COM	001204106	969	33407	SH	DEFINED	12
AGL RES INC	COM	001204106	57	1975	SH	DEFINED	11
AGL RES INC	COM	001204106	9	300	SH	DEFINED	2
AGL RES INC	COM	001204106	32545	1121460	SH	DEFINED	6
AGREE REALTY CORP	COM	008492100	29	900	SH	DEFINED	12
AGREE REALTY CORP	COM	008492100	171	5300	SH	DEFINED	3
AGRIUM INC	COM	008916108	131	8880	SH	DEFINED	12
AGRIUM INC	COM	008916108	13933	945800	SH	DEFINED	7
AGRIUM INC	COM	008916108	15417	1048770	SH	DEFINED	3
AIM SELECT REAL ESTATE INCM	SHS	00888R107	230	13117	SH	DEFINED	12
AIR METHODS CORP	COM PAR \$.06	009128307	4	500	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	135	2700	SH	DEFINED	4
AIR PRODS & CHEMS INC	COM	009158106	32317	644790	SH	DEFINED	6
AIR PRODS & CHEMS INC	COM	009158106	1348	26886	SH	DEFINED	12
AIR PRODS & CHEMS INC	COM	009158106	269	5375	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	117	2325	SH	DEFINED	2
AIR PRODS & CHEMS INC	COM	009158106	25	500	SH	DEFINED	9
AIR PRODS & CHEMS INC	COM	009158106	720	14375	SH	DEFINED	5
AIR T INC	COM	009207101	1	200	SH	DEFINED	12
AIRGAS INC	COM	009363102	70	3300	SH	DEFINED	12
AIRGAS INC	COM	009363102	10	450	SH	DEFINED	9
AIRNET COMMUNICATIONS CORP	COM	00941P106	1	500	SH	DEFINED	12
AIRTRAN HLDGS INC	COM	00949P108	110	9300	SH	DEFINED	6
AIRTRAN HLDGS INC	COM	00949P108	141	11850	SH	DEFINED	12
AIRTRAN HLDGS INC	COM	00949P108	11	900	SH	DEFINED	11
AK STL HLDG CORP	COM	001547108	38	6531	SH	DEFINED	12
AKAMAI TECHNOLOGIES INC	COM	00971T101	23	1740	SH	DEFINED	12
AKAMAI TECHNOLOGIES INC	COM	00971T101	217	16478	SH	DEFINED	9
AKSYS LTD	COM	010196103	2	300	SH	DEFINED	12
AKTIEBOLAGETT ELECTROLUX	SPONSORED ADR	010198208	76	1850	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	11077	299284	SH	DEFINED	6
AKZO NOBEL NV	SPONSORED ADR	010199305	33	885	SH	DEFINED	11
AKZO NOBEL NV	SPONSORED ADR	010199305	89	2410	SH	DEFINED	2
ALABAMA NATL BANCORP DELA	COM	010317105	139	2504	SH	DEFINED	12
ALABAMA NATL BANCORP DELA	COM	010317105	478	8603	SH	DEFINED	2
ALAMOS HLDGS INC	COM	011589108	1324	226680	SH	DEFINED	3
ALARIS MEDICAL SYSTEMS INC	COM	011637105	33227	1781630	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	2325	86452	SH	DEFINED	6
ALBANY INTL CORP	CL A	012348108	21839	812175	SH	DEFINED	3
ALBANY MOLECULAR RES	COM	012423109	75	5000	SH	DEFINED	
ALBANY MOLECULAR RESH INC	COM	012423109	9887	663559	SH	DEFINED	6
ALBEMARLE CORP	COM	012653101	0	0	SH	DEFINED	12
ALBEMARLE CORP	COM	012653101	70	2421	SH	DEFINED	11
ALBERTO CULVER CO	COM	013068101	103	2349	SH	DEFINED	11
ALBERTO CULVER CO	COM	013068101	448	10215	SH	DEFINED	12
ALBERTO CULVER CO	COM	013068101	6599	150425	SH	DEFINED	1
ALBERTSONS INC	COM	013104104	384	13200	SH	DEFINED	7
ALBERTSONS INC	COM	013104104	67	3037	SH	DEFINED	9
ALBERTSONS INC	COM	013104104	490763	22156321	SH	DEFINED	10
ALBERTSONS INC	COM	013104104	4604	207835	SH	DEFINED	12
ALBERTSONS INC	COM	013104104	233	10510	SH	DEFINED	6
ALBERTSONS INC	COM	013104104	215	9722	SH	DEFINED	5

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ALBERTSONS INC	COM	013104104	268	12081	SH	DEFINED	11
ALBERTSONS INC	COM	013104104	238744	10778500	SH	DEFINED	8
ALCAN INC	COM	013716105	53132	1197965	SH	DEFINED	7
ALCAN INC	COM	013716105	4	90	SH	DEFINED	9
ALCAN INC	COM	013716105	17	375	SH	DEFINED	12
ALCAN INC	COM	013716105	7102	158573	SH	DEFINED	3
ALCATEL	SPONSORED ADR	013904305	3	200	SH	DEFINED	9
ALCATEL	SPONSORED ADR	013904305	257	16185	SH	DEFINED	2
ALCATEL	SPONSORED ADR	013904305	71	4506	SH	DEFINED	11
ALCOA INC	COM	013817101	5	145	SH	DEFINED	4
ALCOA INC	COM	013817101	11835	341171	SH	DEFINED	3
ALCOA INC	COM	013817101	6269	137500	SH	DEFINED	7
ALCOA INC	COM	013817101	2716	78292	SH	DEFINED	12
ALCOA INC	COM	013817101	207	5967	SH	DEFINED	2
ALCOA INC	COM	013817101	9	250	SH	DEFINED	9
ALCOA INC	COM	013817101	27437	790892	SH	DEFINED	6
ALCOA INC	COM	013817101	149	4300	SH	DEFINED	11
ALCON INC	COM SHS	H01301102	55	870	SH	DEFINED	12
ALCON INC	COM SHS	H01301102	423	6675	SH	DEFINED	11
ALDERWOODS GROUP INC	COM	014383103	493	47500	SH	DEFINED	3
ALEXANDER & BALDWIN INC	COM	014482103	44	1325	SH	DEFINED	12
ALEXANDER & BALDWIN INC	COM	014482103	20039	607567	SH	DEFINED	6
ALEXANDERS INC	COM	014752109	32	200	SH	DEFINED	12
ALEXION PHARMACEUTICALS INC	COM	015351109	5	200	SH	DEFINED	12
ALEXION PHARMACEUTICALS INC	COM	015351109	24	1000	SH	DEFINED	2
ALFA CORP	COM	015385107	4591	337361	SH	DEFINED	6
ALIGN TECHNOLOGY INC	COM	016255101	6	300	SH	DEFINED	2
ALIGN TECHNOLOGY INC	COM	016255101	23	1200	SH	DEFINED	12
ALKERMES INC	COM	01642T108	2	130	SH	DEFINED	2
ALKERMES INC	COM	01642T108	14	850	SH	DEFINED	4
ALL AMERICAN SEMICONDUCTOR I	COM NEW	016557407	4	700	SH	DEFINED	12
ALLEGHANY CORP DEL	COM	017175100	13	51	SH	DEFINED	2
ALLEGHANY CORP DEL	COM	017175100	8373	33860	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	21	1512	SH	DEFINED	9
ALLEGHENY ENERGY INC	COM	017361106	182	13300	SH	DEFINED	3
ALLEGHENY ENERGY INC	COM	017361106	245	17853	SH	DEFINED	12
ALLEGHENY ENERGY INC	COM	017361106	63558	4635945	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	8	555	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	24	2000	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	224	18512	SH	DEFINED	12
ALLEGIANT BANCORP INC	COM	017476102	15	500	SH	DEFINED	12
ALLEGIANT BANCORP INC	COM	017476102	12	415	SH	DEFINED	9
ALLERGAN INC	COM	018490102	98	1166	SH	DEFINED	12
ALLERGAN INC	COM	018490102	112	1325	SH	DEFINED	11
ALLERGAN INC	COM	018490102	206	2446	SH	DEFINED	2
ALLERGAN INC	COM	018490102	433	5140	SH	DEFINED	5
ALLERGAN INC	COM	018490102	2506	29775	SH	DEFINED	1
ALLETE INC	COM	018522102	28	810	SH	DEFINED	6
ALLETE INC	COM	018522102	67	1900	SH	DEFINED	2
ALLETE INC	COM	018522102	11	317	SH	DEFINED	12
ALLIANCE ATLANTIS COMMUNICAT	CL B NON-VTG	01853E204	4597	242600	SH	DEFINED	7
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	1850	50260	SH	DEFINED	12
ALLIANCE DATA SYSTEMS CORP	COM	018581108	84	2500	SH	DEFINED	11
ALLIANCE DATA SYSTEMS CORP	COM	018581108	99	2965	SH	DEFINED	12
ALLIANCE GAMING CORP	COM NEW	01859P609	44	1360	SH	DEFINED	12
ALLIANCE GAMING CORP	COM NEW	01859P609	19	584	SH	DEFINED	11
ALLIANCE IMAGING INC	COM NEW	018606202	2765	708850	SH	DEFINED	6
ALLIANCE NATL MUN INCOME FD	COM	01864U106	197	13474	SH	DEFINED	12
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	152	3795	SH	DEFINED	12
ALLIANCE WORLD DLR GV FD II	COM	01879R106	391	30325	SH	DEFINED	12
ALLIANCE WORLD DLR GV FD INC	COM	018796102	207	15834	SH	DEFINED	12
ALLIANT ENERGY CORP	COM	018802108	74	2850	SH	DEFINED	11

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ALLIANT ENERGY CORP	COM	018802108	85	3280	SH	DEFINED	9
ALLIANT ENERGY CORP	COM	018802108	3092	118650	SH	DEFINED	12
ALLIANT ENERGY CORP	COM	018802108	10742	412220	SH	DEFINED	6
ALLIANT TECHSYSTEMS INC	COM	018804104	35	637	SH	DEFINED	12
ALLIANT TECHSYSTEMS INC	COM	018804104	2	33	SH	DEFINED	2
ALLIANT TECHSYSTEMS INC	COM	018804104	1	20	SH	DEFINED	6
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	17680	1613692	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	4527	149442	SH	DEFINED	12
ALLIED CAP CORP NEW	COM	01903Q108	100	3290	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	106	3490	SH	DEFINED	11
ALLIED DEFENSE GROUP INC	COM	019118108	4	200	SH	DEFINED	12
ALLIED DEFENSE GROUP INC	COM	019118108	1033	53600	SH	DEFINED	6
ALLIED DEFENSE GROUP INC	COM	019118108	19	1000	SH	DEFINED	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	1414	47215	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	463	15457	SH	DEFINED	11
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	81	2700	SH	DEFINED	2
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	200	15000	SH	DEFINED	4
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	20	1505	SH	DEFINED	12
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	4	307	SH	DEFINED	11
ALLMERICA FINL CORP	COM	019754100	-73	-2120	SH	DEFINED	12
ALLMERICA SECS TR	SH BEN INT	019921105	217	22275	SH	DEFINED	12
ALLOS THERAPEUTICS INC	COM	019777101	10	2000	SH	DEFINED	12
ALLOY INC	COM	019855105	60	13237	SH	DEFINED	5
ALLOY INC	COM	019855105	1	200	SH	DEFINED	12
ALLSTATE CORP	COM	020002101	163	3575	SH	DEFINED	11
ALLSTATE CORP	COM	020002101	14902	327801	SH	DEFINED	3
ALLSTATE CORP	COM	020002101	5552	122132	SH	DEFINED	12
ALLSTATE CORP	COM	020002101	1828	40204	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	81	1788	SH	DEFINED	9
ALLSTATE CORP	COM	020002101	326	7162	SH	DEFINED	2
ALLSTREAM INC	CL A VTG SHS	02004C105	733	13178	SH	DEFINED	7
ALLTEL CORP	COM	020039103	2	50	SH	DEFINED	6
ALLTEL CORP	COM	020039103	29	590	SH	DEFINED	3
ALLTEL CORP	COM	020039103	250	5015	SH	DEFINED	4
ALLTEL CORP	COM	020039103	432	8655	SH	DEFINED	2
ALLTEL CORP	COM	020039103	913	18297	SH	DEFINED	9
ALLTEL CORP	COM	020039103	1018	20396	SH	DEFINED	11
ALLTEL CORP	COM	020039103	1152	23100	SH	DEFINED	5
ALLTEL CORP	COM	020039103	9479	190000	SH	DEFINED	10
ALLTEL CORP	COM	020039103	19344	387732	SH	DEFINED	12
ALLTEL CORP	CORP UNT 7.75%	020039822	13	250	SH	DEFINED	4
ALLTEL CORP	CORP UNT 7.75%	020039822	25	500	SH	DEFINED	11
ALLTEL CORP	CORP UNT 7.75%	020039822	1409	27783	SH	DEFINED	12
ALMOST FAMILY INC	COM	020409108	48	6000	SH	DEFINED	12
ALPHARMA INC	CL A	020813101	3	136	SH	DEFINED	11
ALPHARMA INC	CL A	020813101	34	1750	SH	DEFINED	12
Alphasmart	COM	02081F104	656	125000	SH	DEFINED	
ALPHASMART INC	COM	02081F104	825	159500	SH	DEFINED	12
ALTAIR NANOTECHNOLOGIES INC	COM	021373105	27	10500	SH	DEFINED	12
ALTERA CORP	COM	021441100	127	6203	SH	DEFINED	12
ALTERA CORP	COM	021441100	6	300	SH	DEFINED	2
ALTIRIS INC	COM	02148M100	4	156	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	22869	420000	SH	DEFINED	10
ALTRIA GROUP INC	COM	02209S103	12684	232955	SH	DEFINED	12
ALTRIA GROUP INC	COM	02209S103	569	10444	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	977	17950	SH	DEFINED	5
ALTRIA GROUP INC	COM	02209S103	2226	40890	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	10870	151900	SH	DEFINED	7
ALTRIA GROUP INC	COM	02209S103	12292	225756	SH	DEFINED	6
ALTRIA GROUP INC	COM	02209S103	38	705	SH	DEFINED	9
ALTRIA GROUP INC	COM	02209S103	45297	831910	SH	DEFINED	3
ALVARION LTD	SHS	M0861T100	13	1000	SH	DEFINED	12



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AMAZON COM INC	COM	023135106	40	700	SH	DEFINED	7
AMAZON COM INC	COM	023135106	1524468	35223386	SH	DEFINED	10
AMAZON COM INC	COM	023135106	618677	14294750	SH	DEFINED	8
AMAZON COM INC	COM	023135106	216400	5000000	SH	DEFINED	13
AMAZON COM INC	COM	023135106	9086	209937	SH	DEFINED	12
AMAZON COM INC	COM	023135106	1032	23850	SH	DEFINED	9
AMAZON COM INC	COM	023135106	598	13825	SH	DEFINED	11
AMB PROPERTY CORP	COM	00163T109	30	800	SH	DEFINED	12
AMB PROPERTY CORP	COM	00163T109	22	600	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	26	350	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	270	3655	SH	DEFINED	6
AMBAC FINL GROUP INC	COM	023139108	363	4922	SH	DEFINED	12
AMBAC FINL GROUP INC	COM	023139108	389	5275	SH	DEFINED	11
AMC ENTMT INC	COM	001669100	3040	198070	SH	DEFINED	3
AMCOR LTD	ADR NEW	02341R302	59	2400	SH	DEFINED	2
AMCORE FINL INC	COM	023912108	746	25103	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	215	7744	SH	DEFINED	12
AMDOCS LTD	ORD	G02602103	44842	1613600	SH	DEFINED	10
AMDOCS LTD	ORD	G02602103	3	125	SH	DEFINED	9
AMDOCS LTD	ORD	G02602103	6481	177500	SH	DEFINED	7
AMDOCS LTD	ORD	G02602103	33647	1210762	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	4027	144900	SH	DEFINED	8
AMDOCS LTD	ORD	G02602103	111584	4012528	SH	DEFINED	6
AMEDISYS INC	COM	023436108	24	1000	SH	DEFINED	12
AMEN PPTYS INC	COM NEW	023477201	0	75	SH	DEFINED	12
AMERADA HESS CORP	COM	023551104	151	2306	SH	DEFINED	9
AMERADA HESS CORP	COM	023551104	0	2	SH	DEFINED	1
AMERADA HESS CORP	PFD CV ACES 7%	023551401	6225	75000	SH	DEFINED	7
AMERADA HESS CORP	PFD CV ACES 7%	023551401	137	2170	SH	DEFINED	12
AMERADA HESS CORP	COM	023551104	168	2578	SH	DEFINED	12
AMERADA HESS CORP	COM	023551104	166	2540	SH	DEFINED	6
AMERCO	COM	023586100	5	200	SH	DEFINED	12
AMEREN CORP	EQTY UN 9.75%	023608201	21	750	SH	DEFINED	12
AMEREN CORP	COM	023608102	147	3190	SH	DEFINED	6
AMEREN CORP	COM	023608102	1140	24740	SH	DEFINED	12
AMEREN CORP	COM	023608102	2095	45450	SH	DEFINED	9
AMEREN CORP	COM	023608102	14	300	SH	DEFINED	2
AMERIANA BANCORP	COM	023613102	12	700	SH	DEFINED	12
AMERICA FIRST APT INV INC	COM	02363X104	118	10400	SH	DEFINED	12
AMERICA FIRST REAL ESTATE IN	UNIT LTD PARTN	02364Y101	13	1468	SH	DEFINED	12
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	29	4000	SH	DEFINED	11
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	227	31000	SH	DEFINED	12
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	2	250	SH	DEFINED	9
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	198	5124	SH	DEFINED	2
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	66	1713	SH	DEFINED	9
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	2903	75000	SH	DEFINED	3
AMERICA SVC GROUP INC	COM	02364L109	3385	98690	SH	DEFINED	3
AMERICA WEST HLDG CORP	CL B	023657208	5	500	SH	DEFINED	12
AMERICA WEST HLDG CORP	CL B	023657208	8804	923850	SH	DEFINED	3
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	18340	497700	SH	DEFINED	6
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	14269	387215	SH	DEFINED	3
AMERICAN BILTRITE INC	COM	024591109	10	900	SH	DEFINED	11
AMERICAN CAPITAL STRATEGIES	COM	024937104	3538	106450	SH	DEFINED	12
AMERICAN CAPITAL STRATEGIES	COM	024937104	110	3300	SH	DEFINED	3
AMERICAN CAPITAL STRATEGIES	COM	024937104	16	475	SH	DEFINED	11
AMERICAN CMNTY PPTYS TR	COM	02520N106	3	250	SH	DEFINED	12
AMERICAN DENTAL PARTNERS	COM	025353103	95	5353	SH	DEFINED	6
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	12	457	SH	DEFINED	9
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	30	1125	SH	DEFINED	12
AMERICAN ECOLOGY CORP	COM NEW	025533407	30	3486	SH	DEFINED	12
AMERICAN ELEC PWR INC	COM	025537101	192	5826	SH	DEFINED	2
AMERICAN ELEC PWR INC	COM	025537101	664	20175	SH	DEFINED	5

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AMERICAN ELEC PWR INC	COM	025537101	1211	36773	SH	DEFINED	12
AMERICAN ELEC PWR INC	COM	025537101	12813	389230	SH	DEFINED	6
AMERICAN ELEC PWR INC	COM	025537101	13	410	SH	DEFINED	9
AMERICAN ELEC PWR INC	COM	025537101	28	840	SH	DEFINED	11
AMERICAN EQTY INVT LIFE HLD	COM	025676206	1085	84400	SH	DEFINED	3
AMERICAN EQTY INVT LIFE HLD	COM	025676206	21	1600	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	3650	70403	SH	DEFINED	2
AMERICAN EXPRESS CO	COM	025816109	1162	22410	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	11526	222301	SH	DEFINED	12
AMERICAN EXPRESS CO	COM	025816109	16915	326215	SH	DEFINED	6
AMERICAN EXPRESS CO	COM	025816109	679	13100	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	7384	142405	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	405	7808	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	4082	59900	SH	DEFINED	7
AMERICAN EXPRESS CO	COM	025816109	243	4695	SH	DEFINED	5
AMERICAN EXPRESS CO	COM	025816109	92	1770	SH	DEFINED	9
AMERICAN FINL GROUP INC OHIO	COM	025932104	37	1250	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	52	1745	SH	DEFINED	12
AMERICAN FINL GROUP INC OHIO	COM	025932104	109	3639	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	164	5500	SH	DEFINED	4
AMERICAN FINL GROUP INC OHIO	COM	025932104	29568	991210	SH	DEFINED	6
AMERICAN FINL RLTY TR	COM	02607P305	1051	62014	SH	DEFINED	12
AMERICAN FINL RLTY TR	COM	02607P305	3815	225100	SH	DEFINED	3
AMERICAN FINL RLTY TR	COM	02607P305	7	416	SH	DEFINED	11
AMERICAN GREETINGS CORP	CL A	026375105	13798	605975	SH	DEFINED	6
AMERICAN GREETINGS CORP	CL A	026375105	15	670	SH	DEFINED	3
AMERICAN HEALTHWAYS INC	COM	02649V104	19	790	SH	DEFINED	12
AMERICAN HOME MTG INVT CORP	COM	02660R107	39	1365	SH	DEFINED	12
AMERICAN INTL GROUP INC	COM	026874107	31635	443379	SH	DEFINED	1
AMERICAN INTL GROUP INC	COM	026874107	18826	263861	SH	DEFINED	12
AMERICAN INTL GROUP INC	COM	026874107	52714	738802	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM	026874107	808	11321	SH	DEFINED	11
AMERICAN INTL GROUP INC	COM	026874107	2614	36635	SH	DEFINED	9
AMERICAN INTL GROUP INC	COM	026874107	5626	60000	SH	DEFINED	7
AMERICAN INTL GROUP INC	COM	026874107	8314	116522	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM	026874107	11939	167330	SH	DEFINED	4
AMERICAN INTL GROUP INC	COM	026874107	13953	195554	SH	DEFINED	5
AMERICAN INTL GROUP INC	COM	026874107	46808	656028	SH	DEFINED	3
AMERICAN ITALIAN PASTA CO	CL A	027070101	446	11180	SH	DEFINED	12
AMERICAN ITALIAN PASTA CO	CL A	027070101	30	750	SH	DEFINED	11
AMERICAN ITALIAN PASTA CO	CL A	027070101	16	400	SH	DEFINED	4
AMERICAN ITALIAN PASTA CO	CL A	027070101	5936	148650	SH	DEFINED	1
AMERICAN LD LEASE INC	COM	027118108	1	50	SH	DEFINED	12
AMERICAN MED SEC GROUP INC	COM	02744P101	3128	117100	SH	DEFINED	3
AMERICAN MED SYS HLDGS INC	COM	02744M108	8	300	SH	DEFINED	11
AMERICAN MED SYS HLDGS INC	COM	02744M108	3714	140000	SH	DEFINED	3
AMERICAN MGMT SYS INC	COM	027352103	189	9850	SH	DEFINED	12
AMERICAN MTG ACCEP CO	SH BEN INT	027568104	46	2529	SH	DEFINED	12
AMERICAN NATL BANKSHARES INC	COM	027745108	67	2751	SH	DEFINED	6
AMERICAN NATL BANKSHARES INC	COM	027745108	98	4000	SH	DEFINED	12
AMERICAN NATL INS CO	COM	028591105	64	720	SH	DEFINED	6
AMERICAN PAC CORP	COM	028740108	55	6950	SH	DEFINED	12
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	5	100	SH	DEFINED	12
AMERICAN PHYSICIANS CAPITAL	COM	028884104	6168	294686	SH	DEFINED	6
AMERICAN PWR CONVERSION CORP	COM	029066107	7191	238000	SH	DEFINED	7
AMERICAN PWR CONVERSION CORP	COM	029066107	74	3200	SH	DEFINED	2
AMERICAN PWR CONVERSION CORP	COM	029066107	638	27739	SH	DEFINED	12
AMERICAN REAL ESTATE PARTNR	DEPOSITRY UNIT	029169109	38	2467	SH	DEFINED	12
AMERICAN SCIENCE & ENGR INC	COM	029429107	17	1000	SH	DEFINED	2
AMERICAN STD COS INC DEL	COM	029712106	310	2725	SH	DEFINED	12
AMERICAN STS WTR CO	COM	029899101	28	1162	SH	DEFINED	11
AMERICAN STS WTR CO	COM	029899101	366	15012	SH	DEFINED	12

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AMERICAN SUPERCONDUCTOR CORP	COM	030111108	13	1050	SH	DEFINED	1
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	135	10550	SH	DEFINED	12
AMERICAN TECHNOLOGY CORP	COM NEW	030145205	3	500	SH	DEFINED	12
AMERICAN TOWER CORP	CL A	029912201	6	500	SH	DEFINED	9
AMERICAN TOWER CORP	CL A	029912201	145	12800	SH	DEFINED	5
AMERICAN TOWER CORP	CL A	029912201	239	21075	SH	DEFINED	12
AMERICAN TOWER CORP	CL A	029912201	454	39956	SH	DEFINED	11
AMERICAN WOODMARK CORP	COM	030506109	176	2650	SH	DEFINED	12
AMERICAN WOODMARK CORP	COM	030506109	41	614	SH	DEFINED	11
AMERICAN WOODMARK CORP	COM	030506109	3772	56752	SH	DEFINED	6
AMERICANWEST BANCORPORATION	COM	03058P109	821	41567	SH	DEFINED	6
AMERICAS CAR MART INC	COM	03062T105	6248	231755	SH	DEFINED	6
AMERICREDIT CORP	COM	03060R101	189033	11100000	SH	DEFINED	13
AMERICREDIT CORP	COM	03060R101	68120	4000000	SH	DEFINED	10
AMERICREDIT CORP	COM	03060R101	12234	718400	SH	DEFINED	8
AMERICREDIT CORP	COM	03060R101	328	19265	SH	DEFINED	12
AMERICREDIT CORP	COM	03060R101	135	7900	SH	DEFINED	3
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	288	9625	SH	DEFINED	12
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	237	7938	SH	DEFINED	9
AMERISERV FINL INC	COM	03074A102	2	400	SH	DEFINED	12
AMERISOURCEBERGEN CORP	COM	03073E105	10	190	SH	DEFINED	11
AMERISOURCEBERGEN CORP	COM	03073E105	148	2707	SH	DEFINED	12
AMERISOURCEBERGEN CORP	COM	03073E105	21	380	SH	DEFINED	6
AMERISTAR CASINOS INC	COM	03070Q101	14028	418610	SH	DEFINED	3
AMERN STRATEGIC INCOME PTFL	COM	030099105	26	1841	SH	DEFINED	12
AMERON INTL INC	COM	030710107	7	200	SH	DEFINED	11
AMERON INTL INC	COM	030710107	1315	38985	SH	DEFINED	12
AMERON INTL INC	COM	030710107	3940	116800	SH	DEFINED	6
AMERUS GROUP CO	COM	03072M108	34376	851936	SH	DEFINED	6
AMERUS GROUP CO	COM	03072M108	2	39	SH	DEFINED	12
AMERUS GROUP CO	COM	03072M108	4	89	SH	DEFINED	11
AMETEK INC NEW	COM	031100100	41	1600	SH	DEFINED	12
AMGEN INC	COM	031162100	747	12838	SH	DEFINED	11
AMGEN INC	COM	031162100	831	10900	SH	DEFINED	7
AMGEN INC	COM	031162100	1160	19957	SH	DEFINED	5
AMGEN INC	COM	031162100	3493	60052	SH	DEFINED	2
AMGEN INC	COM	031162100	9467	162801	SH	DEFINED	3
AMGEN INC	COM	031162100	19659	337965	SH	DEFINED	12
AMGEN INC	COM	031162100	19828	340980	SH	DEFINED	1
AMGEN INC	COM	031162100	90	1551	SH	DEFINED	9
AMGEN INC	COM	031162100	292	5028	SH	DEFINED	4
AMKOR TECHNOLOGY INC	COM	031652100	12771	872926	SH	DEFINED	3
AMKOR TECHNOLOGY INC	COM	031652100	6	400	SH	DEFINED	12
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	33	1155	SH	DEFINED	9
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	57	2005	SH	DEFINED	12
AMN HEALTHCARE SERVICES INC	COM	001744101	12410	676300	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	22	2228	SH	DEFINED	2
AMPCO-PITTSBURGH CORP	COM	032037103	9	700	SH	DEFINED	12
AMPHENOL CORP NEW	CL A	032095101	890	29950	SH	DEFINED	12
AMPHENOL CORP NEW	CL A	032095101	24901	838418	SH	DEFINED	3
AMR CORP	COM	001765106	93	7300	SH	DEFINED	3
AMR CORP	COM	001765106	127	10000	SH	DEFINED	12
AMR CORP	COM	001765106	73	5700	SH	DEFINED	9
AMR CORP COMMON STOCK	COM	001765106	9	686	SH	DEFINED	14
AMSOUTH BANCORPORATION	COM	032165102	7	300	SH	DEFINED	4
AMSOUTH BANCORPORATION	COM	032165102	14	585	SH	DEFINED	11
AMSOUTH BANCORPORATION	COM	032165102	20	843	SH	DEFINED	1
AMSOUTH BANCORPORATION	COM	032165102	681	28982	SH	DEFINED	6
AMSOUTH BANCORPORATION	COM	032165102	1058	45000	SH	DEFINED	9
AMSOUTH BANCORPORATION	COM	032165102	2934	124787	SH	DEFINED	12
AMSOUTH BANCORPORATION	COM	032165102	7	300	SH	DEFINED	2

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AMTECH SYS INC	COM PAR \$0.01N	032332504	1	200	SH	DEFINED	12
AMX CORP NEW	COM	00180C105	160	17250	SH	DEFINED	12
AMYLIN PHARMACEUTICALS INC	COM	032346108	28	1200	SH	DEFINED	2
ANADARKO PETE CORP	COM	032511107	13930	268606	SH	DEFINED	1
ANADARKO PETE CORP	COM	032511107	14	270	SH	DEFINED	9
ANADARKO PETE CORP	COM	032511107	120	2316	SH	DEFINED	11
ANADARKO PETE CORP	COM	032511107	1141	22011	SH	DEFINED	2
ANADARKO PETE CORP	COM	032511107	12296	237084	SH	DEFINED	6
ANADARKO PETE CORP	COM	032511107	2176	41962	SH	DEFINED	12
ANADARKO PETE CORP	COM	032511107	5497	106000	SH	DEFINED	10
ANALEX CORP	COM	032653107	4	1000	SH	DEFINED	12
ANALOG DEVICES INC	COM	032654105	388	8090	SH	DEFINED	11
ANALOG DEVICES INC	COM	032654105	478	9946	SH	DEFINED	12
ANALOG DEVICES INC	COM	032654105	9191	191440	SH	DEFINED	1
ANALOG DEVICES INC	COM	032654105	211	4398	SH	DEFINED	2
ANALOGIC CORP	COM PAR \$0.05	032657207	15	340	SH	DEFINED	12
ANCHOR BANCORP WIS INC	COM	032839102	12940	511681	SH	DEFINED	6
ANCHOR GLASS CONTAINER CP NE	COM NEW	03304B300	32	2000	SH	DEFINED	12
ANDERSONS INC	COM	034164103	1432	76150	SH	DEFINED	6
ANDREW CORP	COM	034425108	10	582	SH	DEFINED	11
ANDREW CORP	COM	034425108	31	1775	SH	DEFINED	2
ANDREW CORP	COM	034425108	75	4290	SH	DEFINED	6
ANDREW CORP	COM	034425108	50	2830	SH	DEFINED	12
ANDRX CORP DEL	ANDRX GROUP	034553107	57	2100	SH	DEFINED	12
ANDRX CORP DEL	ANDRX GROUP	034553107	3	100	SH	DEFINED	9
ANGEION CORP	COM	03462H404	0	1	SH	DEFINED	12
ANGELICA CORP	COM	034663104	170	7450	SH	DEFINED	3
ANGELICA CORP	COM	034663104	9	400	SH	DEFINED	12
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	8161	335200	SH	DEFINED	7
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	24	1000	SH	DEFINED	12
ANGLO AMERN PLC	ADR	03485P102	24	1000	SH	DEFINED	2
ANGLO AMERN PLC	ADR	03485P102	50	2050	SH	DEFINED	6
ANGLOGOLD LTD	SPONSORED ADR	035128206	6	139	SH	DEFINED	11
ANGLOGOLD LTD	SPONSORED ADR	035128206	42	1000	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	168	2500	SH	DEFINED	7
ANHEUSER BUSCH COS INC	COM	035229103	4968	97421	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	28770	564123	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	5556	108950	SH	DEFINED	11
ANHEUSER BUSCH COS INC	COM	035229103	2759	54096	SH	DEFINED	9
ANHEUSER BUSCH COS INC	COM	035229103	469	9192	SH	DEFINED	5
ANHEUSER BUSCH COS INC	COM	035229103	10056	197177	SH	DEFINED	12
ANIXTER INTL INC	COM	035290105	2201	77900	SH	DEFINED	3
ANIXTER INTL INC	COM	035290105	3	114	SH	DEFINED	12
ANIXTER INTL INC	COM	035290105	40	1400	SH	DEFINED	2
ANNALY MTG MGMT INC	COM	035710409	3009	153927	SH	DEFINED	12
ANNALY MTG MGMT INC	COM	035710409	114	5837	SH	DEFINED	11
ANNALY MTG MGMT INC	COM	035710409	122	6250	SH	DEFINED	2
ANNTAYLOR STORES CORP	COM	036115103	35880	838325	SH	DEFINED	3
ANNTAYLOR STORES CORP	COM	036115103	33	760	SH	DEFINED	12
ANNTAYLOR STORES CORP	COM	036115103	74	1725	SH	DEFINED	11
ANSOFT CORP	COM	036384105	1	100	SH	DEFINED	12
ANSWERTHINK INC	COM	036916104	6	800	SH	DEFINED	12
ANSYS INC	COM	03662Q105	1383	34790	SH	DEFINED	3
ANSYS INC	COM	03662Q105	3	63	SH	DEFINED	11
ANTEON INTL CORP	COM	03674E108	32	1099	SH	DEFINED	11
ANTEON INTL CORP	COM	03674E108	93	3225	SH	DEFINED	12
ANTEON INTL CORP	COM	03674E108	10680	369700	SH	DEFINED	1
ANTHEM INC	COM	03674B104	72	790	SH	DEFINED	11
ANTHEM INC	COM	03674B104	232	2560	SH	DEFINED	6
ANTHEM INC	COM	03674B104	168	1850	SH	DEFINED	9
ANTHEM INC	COM	03674B104	179	1974	SH	DEFINED	2
ANTHEM INC	COM	03674B104	1418	15648	SH	DEFINED	12

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ANTHEM INC	COM	03674B104	19435	214419	SH	DEFINED	3
ANTHEM INC	COM	03674B104	72104	795500	SH	DEFINED	10
ANTHEM INC	COM	03674B104	27	300	SH	DEFINED	4
ANTHEM INC	COM	03674B104	9902	109250	SH	DEFINED	8
ANTHRACITE CAP INC	COM	037023108	111	8750	SH	DEFINED	12
ANTHRACITE CAP INC	COM	037023108	38	3000	SH	DEFINED	2
ANTIGENICS INC DEL	COM	037032109	22	2100	SH	DEFINED	12
ANWORTH MORTGAGE ASSET CP	COM	037347101	34	2400	SH	DEFINED	12
AOL TIME WARNER CVT SUB NOTE PUTTABLE COM	COM	02364JAC8	32960	53000000	PRN	DEFINED	14
AON CORP	COM	037389103	1	50	SH	DEFINED	9
AON CORP	COM	037389103	11164	400000	SH	DEFINED	13
AON CORP	COM	037389103	8871	317850	SH	DEFINED	6
AON CORP	COM	037389103	4083	146301	SH	DEFINED	12
AON CORP	COM	037389103	20	700	SH	DEFINED	2
AON CORP	COM	037389103	518	18545	SH	DEFINED	11
AP PHARMA INC	COM	00202J104	5	1580	SH	DEFINED	4
APAC CUSTOMER SERVICES INC	COM	00185E106	53	18042	SH	DEFINED	6
APACHE CORP	COM	037411105	73	1684	SH	DEFINED	11
APACHE CORP	COM	037411105	7166	166000	SH	DEFINED	10
APACHE CORP	COM	037411105	7098	164423	SH	DEFINED	12
APACHE CORP	COM	037411105	1790	41468	SH	DEFINED	6
APACHE CORP	COM	037411105	1015	23516	SH	DEFINED	2
APACHE CORP	COM	037411105	966	22380	SH	DEFINED	5
APACHE CORP	COM	037411105	778	18030	SH	DEFINED	1
APARTMENT INVT & MGMT CO	CL A	03748R101	328	10554	SH	DEFINED	12
APARTMENT INVT & MGMT CO	CL A	03748R101	56	1800	SH	DEFINED	2
APARTMENT INVT & MGMT CO	PFD CV P \$.01	03748R861	39	1573	SH	DEFINED	12
APARTMENT INVT & MGMT CO	CL A	03748R101	16	500	SH	DEFINED	9
APEX MUN FD INC	COM	037580107	32	3587	SH	DEFINED	12
APEX SILVER MINES LTD	ORD	G04074103	835	36997	SH	DEFINED	12
APOGEE ENTERPRISES INC	COM	037598109	11339	921280	SH	DEFINED	6
APOGENT TECHNOLOGIES INC	COM	03760A101	19877	647869	SH	DEFINED	3
APOGENT TECHNOLOGIES INC	COM	03760A101	2652	86438	SH	DEFINED	12
APOGENT TECHNOLOGIES INC	COM	03760A101	127	4150	SH	DEFINED	11
APOLLO GOLD CORP	COM	03761E102	4	2000	SH	DEFINED	12
APOLLO GROUP INC	CL A	037604105	16	180	SH	DEFINED	11
APOLLO GROUP INC	CL A	037604105	83	966	SH	DEFINED	12
APOLLO GROUP INC	CL A	037604105	103	1200	SH	DEFINED	4
APOLLO GROUP INC	CL A	037604105	873	10135	SH	DEFINED	5
APOLLO GROUP INC	COM UNV PHOENX	037604204	13103	150580	SH	DEFINED	3
APPLE COMPUTER INC	COM	037833100	278	10280	SH	DEFINED	6
APPLE COMPUTER INC	COM	037833100	59	2200	SH	DEFINED	4
APPLE COMPUTER INC	COM	037833100	476	17600	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	496	18350	SH	DEFINED	5
APPLE COMPUTER INC	COM	037833100	702	20000	SH	DEFINED	7
APPLE COMPUTER INC	COM	037833100	2089	77243	SH	DEFINED	12
APPLE COMPUTER INC	COM	037833100	65	2400	SH	DEFINED	2
APPLE COMPUTER INC	COM	037833100	15026	555700	SH	DEFINED	3
APPLE COMPUTER INC	COM	037833100	8	300	SH	DEFINED	1
APPLEBEES INTL INC	COM	037899101	245	5925	SH	DEFINED	12
APPLEBEES INTL INC	COM	037899101	9	225	SH	DEFINED	1
APPLEBEES INTL INC	COM	037899101	17	410	SH	DEFINED	11
APPLEBEES INTL INC	COM	037899101	41	1000	SH	DEFINED	2
APPLERA CORP	COM AP BIO GRP	038020103	19	960	SH	DEFINED	11
APPLERA CORP	COM AP BIO GRP	038020103	93	4712	SH	DEFINED	12
APPLERA CORP	COM CE GEN GRP	038020202	69	4778	SH	DEFINED	12
APPLERA CORP	COM AP BIO GRP	038020103	16	800	SH	DEFINED	2
APPLICA INC	COM	03815A106	24	2100	SH	DEFINED	3
APPLIED DIGITAL SOLUTIONS	COM	038188108	0	400	SH	DEFINED	12
APPLIED EXTRUSION TECHNOLOGI	COM	038196101	15	5000	SH	DEFINED	12
APPLIED FILMS CORP	COM	038197109	4199	149910	SH	DEFINED	3
APPLIED FILMS CORP	COM	038197109	6	200	SH	DEFINED	11

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APPLIED INDL TECHNOLOGIES IN	COM	03820C105	11	500	SH	DEFINED	12
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	1172	51600	SH	DEFINED	3
APPLIED INNOVATION INC	COM	037916103	1	175	SH	DEFINED	12
APPLIED INNOVATION INC	COM	037916103	11	2050	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	3835	179794	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	500	23441	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	4339	202925	SH	DEFINED	12
APPLIED MATLS INC	COM	038222105	8768	410082	SH	DEFINED	2
APPLIED MATLS INC	COM	038222105	3970	186100	SH	DEFINED	1
APPLIED MICRO CIRCUITS CORP	COM	03822W109	0	68	SH	DEFINED	2
APPLIED MICRO CIRCUITS CORP	COM	03822W109	749	130220	SH	DEFINED	12
APPLIED MICRO CIRCUITS CORP	COM	03822W109	762	133390	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	807	26953	SH	DEFINED	12
APRIA HEALTHCARE GROUP INC	COM	037933108	4904	163800	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	30	1000	SH	DEFINED	11
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	42	21400	SH	DEFINED	2
APTARGROUP INC	COM	038336103	10890	283601	SH	DEFINED	3
APTARGROUP INC	COM	038336103	296	7713	SH	DEFINED	12
APTARGROUP INC	COM	038336103	18	460	SH	DEFINED	11
AQUA AMERICA INC	COM	03836W103	22	1000	SH	DEFINED	2
AQUA AMERICA INC	COM	03836W103	139	6417	SH	DEFINED	9
AQUA AMERICA INC	COM	03836W103	273	12608	SH	DEFINED	12
AQUACELL TECHNOLOGIES INC	COM	03840N107	77	45000	SH	DEFINED	12
AQUILA INC	COM	03840P102	343	72750	SH	DEFINED	12
ARADIGM CORP	COM	038505103	2	525	SH	DEFINED	7
ARAMARK CORP	CL B	038521100	16	600	SH	DEFINED	12
ARAMARK CORP	CL B	038521100	343	12500	SH	DEFINED	11
ARAMARK CORP	CL B	038521100	5775	210690	SH	DEFINED	3
ARBITRON INC	COM	03875Q108	326	8100	SH	DEFINED	11
ARBITRON INC	COM	03875Q108	44	1096	SH	DEFINED	12
ARBITRON INC	COM	03875Q108	52	1282	SH	DEFINED	6
ARCADIS N V	NY REGISTRY SH	03923E107	273	22104	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	27588	655298	SH	DEFINED	3
ARCH CAP GROUP LTD	ORD	G0450A105	20836	494875	SH	DEFINED	6
ARCH CHEMICALS INC	COM	03937R102	11	393	SH	DEFINED	12
ARCH CHEMICALS INC	COM	03937R102	13764	487550	SH	DEFINED	6
ARCH COAL INC	COM	039380100	6	200	SH	DEFINED	12
ARCH COAL INC	COM	039380100	377	12000	SH	DEFINED	5
ARCH COAL INC	COM	039380100	3577	113945	SH	DEFINED	6
ARCH WIRELESS INC	CL A	039392709	19790	612720	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	156	9248	SH	DEFINED	9
ARCHER DANIELS MIDLAND CO	COM	039483102	312	18479	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	41	2440	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO	COM	039483102	2036	120709	SH	DEFINED	12
ARCHSTONE SMITH TR	COM	039583109	1881	63741	SH	DEFINED	12
ARCHSTONE SMITH TR	COM	039583109	6	197	SH	DEFINED	11
ARCHSTONE SMITH TR	COM	039583109	10	334	SH	DEFINED	1
ARCHSTONE SMITH TR	COM	039583109	13	450	SH	DEFINED	2
ARCHSTONE SMITH TR	COM	039583109	47	1592	SH	DEFINED	9
ARCHSTONE SMITH TR	COM	039583109	215	7295	SH	DEFINED	5
ARCTIC CAT INC	COM	039670104	3	107	SH	DEFINED	11
ARCTIC CAT INC	COM	039670104	3026	119240	SH	DEFINED	3
ARDEN RLTY INC	COM	039793104	84	2600	SH	DEFINED	12
ARGONAUT GROUP INC	COM	040157109	66	3472	SH	DEFINED	12
ARGOSY GAMING CO	COM	040228108	7	200	SH	DEFINED	12
ARGOSY GAMING CO	COM	040228108	1470	41340	SH	DEFINED	3
ARGOSY GAMING CO	COM	040228108	21794	613075	SH	DEFINED	6
ARGOSY GAMING CO	COM	040228108	4	121	SH	DEFINED	11
ARIAD PHARMACEUTICALS INC	COM	04033A100	31	3300	SH	DEFINED	12
ARIBA INC	COM	04033V104	1	200	SH	DEFINED	9
ARIBA INC	COM	04033V104	7	2550	SH	DEFINED	12
ARISTOTLE CORP	COM NEW	040448201	5	1030	SH	DEFINED	12

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ARKANSAS BEST CORP DEL	COM	040790107	18	690	SH	DEFINED	11
ARKANSAS BEST CORP DEL	COM	040790107	5	200	SH	DEFINED	12
ARMOR HOLDINGS INC	COM	042260109	8	240	SH	DEFINED	12
ARQULE INC	COM	04269E107	15	2500	SH	DEFINED	12
ARQULE INC	COM	04269E107	290	48900	SH	DEFINED	3
ARRAY BIOPHARMA INC	COM	04269X105	18	2000	SH	DEFINED	11
ARRAY BIOPHARMA INC	COM	04269X105	696	77343	SH	DEFINED	12
ARRIS GROUP INC	COM	04269Q100	4367	477800	SH	DEFINED	3
ARROW ELECTRS INC	COM	042735100	73	2850	SH	DEFINED	6
ARROW ELECTRS INC	COM	042735100	264	10375	SH	DEFINED	12
ARROW ELECTRS INC	COM	042735100	360	14125	SH	DEFINED	5
ARROW FINL CORP	COM	042744102	340	11298	SH	DEFINED	6
ARROW INTL INC	COM	042764100	12	402	SH	DEFINED	9
ARROW INTL INC	COM	042764100	63	2100	SH	DEFINED	12
ARTESIAN RESOURCES CORP	CL A	043113208	13	450	SH	DEFINED	12
ARTESYN TECHNOLOGIES INC	COM	043127109	326	34250	SH	DEFINED	3
ARVINMERITOR INC	COM	043353101	45	2259	SH	DEFINED	12
ARVINMERITOR INC	COM	043353101	46	2330	SH	DEFINED	11
ARVINMERITOR INC	COM	043353101	34949	1762440	SH	DEFINED	6
ASA LTD	COM	002050102	9	200	SH	DEFINED	12
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	161	9300	SH	DEFINED	3
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	3014	174100	SH	DEFINED	6
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	3	142	SH	DEFINED	12
ASCONI CORP	COM NEW	04363Q204	0	100	SH	DEFINED	12
ASE TEST LTD	ORD	Y02516105	48918	4447105	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	977	95845	SH	DEFINED	12
ASHLAND INC	COM	044204105	16	350	SH	DEFINED	3
ASHLAND INC	COM	044204105	70	1500	SH	DEFINED	2
ASHLAND INC	COM	044204105	88	1890	SH	DEFINED	6
ASHLAND INC	COM	044204105	166	3560	SH	DEFINED	12
ASHLAND INC	COM	044204105	46	1000	SH	DEFINED	4
ASHWORTH INC	COM	04516H101	1588	182475	SH	DEFINED	6
ASIA PAC FD INC	COM	044901106	53	3785	SH	DEFINED	12
ASIAINFO HLDGS INC	COM	04518A104	3	500	SH	DEFINED	12
ASK JEEVES INC	COM	045174109	7	200	SH	DEFINED	12
ASML HLDG NV	N Y SHS	N07059111	8	455	SH	DEFINED	2
ASPECT COMMUNICATIONS CORP	COM	04523Q102	39	2500	SH	DEFINED	12
ASPECT COMMUNICATIONS CORP	COM	04523Q102	43492	2775470	SH	DEFINED	3
ASPECT MED SYS INC	COM	045235108	3	200	SH	DEFINED	12
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	26	1000	SH	DEFINED	12
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	2537	98510	SH	DEFINED	3
ASPEN TECHNOLOGY INC	COM	045327103	18746	2294530	SH	DEFINED	3
ASSOCIATED BANC CORP	COM	045487105	14	310	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	262	5857	SH	DEFINED	12
ASSOCIATED ESTATES RLTY CORP	COM	045604105	62	6729	SH	DEFINED	12
ASSOCIATED ESTATES RLTY CORP	COM	045604105	825	90000	SH	DEFINED	3
ASTEC INDS INC	COM	046224101	13	800	SH	DEFINED	12
ASTORIA FINL CORP	COM	046265104	159	4185	SH	DEFINED	12
ASTORIA FINL CORP	COM	046265104	14	360	SH	DEFINED	9
ASTORIA FINL CORP	COM	046265104	57	1506	SH	DEFINED	11
ASTORIA FINL CORP	COM	046265104	6954	182850	SH	DEFINED	3
ASTORIA FINL CORP	COM	046265104	76	2000	SH	DEFINED	2
ASTORIA FINL CORP	COM	046265104	80	2110	SH	DEFINED	6
ASTRONICS CORP	COM	046433108	135	25170	SH	DEFINED	6
ASTRONICS CORP	COM	046433108	2	440	SH	DEFINED	12
AT&T CORP	COM NEW	001957505	7	340	SH	DEFINED	6
AT&T CORP	COM NEW	001957505	98	5031	SH	DEFINED	9
AT&T CORP	COM NEW	001957505	527	26934	SH	DEFINED	2
AT&T CORP	COM NEW	001957505	0	20	SH	DEFINED	1
AT&T CORP	COM NEW	001957505	1120	57254	SH	DEFINED	12
AT&T CORP	COM NEW	001957505	1	40	SH	DEFINED	7
AT&T CORP	COM NEW	001957505	30	1511	SH	DEFINED	11

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AT&T WIRELESS SVCS INC	COM	00209A106	1067	78380	SH	DEFINED	9
AT&T WIRELESS SVCS INC	COM	00209A106	715	52558	SH	DEFINED	2
AT&T WIRELESS SVCS INC	COM	00209A106	1532	112550	SH	DEFINED	3
AT&T WIRELESS SVCS INC	COM	00209A106	9608	705944	SH	DEFINED	5
AT&T WIRELESS SVCS INC	COM	00209A106	36	2641	SH	DEFINED	11
AT&T WIRELESS SVCS INC	COM	00209A106	17322	1272758	SH	DEFINED	4
AT&T WIRELESS SVCS INC	COM	00209A106	5306	389867	SH	DEFINED	12
AT&T WIRELESS SVCS INC	COM	00209A106	0	32	SH	DEFINED	1
AT&T WIRELESS SVCS INC	COM	00209A106	1	64	SH	DEFINED	7
ATC HEALTHCARE INC	CL A	00209C102	4	7500	SH	DEFINED	12
ATHEROGENICS INC	COM	047439104	2458	107495	SH	DEFINED	12
ATHEROGENICS INC	COM	047439104	1601	70000	SH	DEFINED	
ATI TECHNOLOGIES INC	COM	001941103	3430	209650	SH	DEFINED	3
ATI TECHNOLOGIES INC	COM	001941103	11922	734600	SH	DEFINED	7
ATI TECHNOLOGIES INC	COM	001941103	26	1625	SH	DEFINED	12
ATLANTIC COAST AIRLINES HLDG	COM	048396105	25	3500	SH	DEFINED	12
ATLANTIC COAST AIRLINES HLDG	COM	048396105	3766	523800	SH	DEFINED	6
ATLANTIC RLTY TR	SH BEN INT	048798102	141	8000	SH	DEFINED	12
ATLANTIS PLASTICS INC	COM	049156102	8	500	SH	DEFINED	12
ATLANTIS PLASTICS INC	COM	049156102	9	600	SH	DEFINED	11
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	2657	66386	SH	DEFINED	12
ATMEL CORP	COM	049513104	97	14990	SH	DEFINED	12
ATMEL CORP	COM	049513104	834	128290	SH	DEFINED	3
ATMEL CORP	SDCV	5/2 049513AE4	260	6000	SH	DEFINED	12
ATMOS ENERGY CORP	COM	049560105	53	2064	SH	DEFINED	2
ATMOS ENERGY CORP	COM	049560105	451	17621	SH	DEFINED	12
ATMOS ENERGY CORP	COM	049560105	13066	511000	SH	DEFINED	6
ATWOOD OCEANICS INC	COM	050095108	27	750	SH	DEFINED	11
AUDIOVOX CORP	CL A	050757103	30	1500	SH	DEFINED	12
AUTHENTIDATE HLDG CORP	COM	052666104	36	2750	SH	DEFINED	12
AUTODESK INC	COM	052769106	89	2825	SH	DEFINED	11
AUTODESK INC	COM	052769106	24166	766692	SH	DEFINED	3
AUTODESK INC	COM	052769106	163	5175	SH	DEFINED	4
AUTODESK INC	COM	052769106	2132	67426	SH	DEFINED	12
AUTOIMMUNE INC	COM	052776101	7	6000	SH	DEFINED	12
AUTOLIV INC	COM	052800109	13	318	SH	DEFINED	11
AUTOLIV INC	COM	052800109	3055	74513	SH	DEFINED	12
AUTOLIV INC	COM	052800109	36923	900561	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	16785	399645	SH	DEFINED	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	988	23526	SH	DEFINED	9
AUTOMATIC DATA PROCESSING IN	COM	053015103	20805	495358	SH	DEFINED	1
AUTOMATIC DATA PROCESSING IN	COM	053015103	17216	409908	SH	DEFINED	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	0	0	SH	DEFINED	6
AUTOMATIC DATA PROCESSING IN	COM	053015103	3184	75803	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	682	16250	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	14769	351647	SH	DEFINED	12
AUTOMATIC DATA PROCESSING IN	COM	053015103	10054	239382	SH	DEFINED	5
AUTONATION INC	COM	05329W102	2	100	SH	DEFINED	12
AUTONATION INC	COM	05329W102	14	800	SH	DEFINED	2
AUTONATION INC	COM	05329W102	133	7796	SH	DEFINED	6
AUTOZONE INC	COM	053332102	4181	48635	SH	DEFINED	12
AUTOZONE INC	COM	053332102	86	1000	SH	DEFINED	9
AUTOZONE INC	COM	053332102	587	6825	SH	DEFINED	11
AVALONBAY CMNTYS INC	COM	053484101	388	7250	SH	DEFINED	5
AVALONBAY CMNTYS INC	COM	053484101	176	3290	SH	DEFINED	12
AVALONBAY CMNTYS INC	COM	053484101	19	350	SH	DEFINED	2
AVALONBAY CMNTYS INC	COM	053484101	32	600	SH	DEFINED	9
AVANEX CORP	COM	05348W109	40	9350	SH	DEFINED	12
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	5	2075	SH	DEFINED	12
AVATAR HLDGS INC	COM	053494100	109	2900	SH	DEFINED	12
AVAYA INC	COM	053499109	0	21	SH	DEFINED	11
AVAYA INC	COM	053499109	234	14716	SH	DEFINED	12



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AVAYA INC	COM	053499109	1	32	SH	DEFINED	9
AVAYA INC	COM	053499109	33	2094	SH	DEFINED	2
AVAYA INC	COM	053499109	1	33	SH	DEFINED	1
AVENTIS	SPONSORED ADR	053561106	18	230	SH	DEFINED	2
AVENTIS	SPONSORED ADR	053561106	238	3100	SH	DEFINED	4
AVENTIS	SPONSORED ADR	053561106	304	3950	SH	DEFINED	5
AVENTIS	SPONSORED ADR	053561106	15960	207517	SH	DEFINED	6
AVERY DENNISON CORP	COM	053611109	122	1967	SH	DEFINED	11
AVERY DENNISON CORP	COM	053611109	224	3600	SH	DEFINED	2
AVERY DENNISON CORP	COM	053611109	897	14425	SH	DEFINED	12
AVI BIOPHARMA INC	COM	002346104	15	4805	SH	DEFINED	12
AVIALL INC NEW	COM	05366B102	306	20100	SH	DEFINED	3
AVIALL INC NEW	COM	05366B102	3726	245150	SH	DEFINED	6
AVICI SYS INC	COM NEW	05367L802	1	81	SH	DEFINED	12
AVID TECHNOLOGY INC	COM	05367P100	5010	108610	SH	DEFINED	3
AVISTA CORP	COM	05379B107	3	174	SH	DEFINED	11
AVISTA CORP	COM	05379B107	56	2947	SH	DEFINED	12
AVISTA CORP	COM	05379B107	14776	780950	SH	DEFINED	3
AVITAR INC NEW	COM	053801106	0	1000	SH	DEFINED	12
AVITAR INC NEW	COM	053801106	4	20000	SH	DEFINED	5
AVNET INC	COM	053807103	271	11075	SH	DEFINED	5
AVNET INC	COM	053807103	27	1110	SH	DEFINED	6
AVNET INC	COM	053807103	458	18695	SH	DEFINED	12
AVNET INC	COM	053807103	22177	905540	SH	DEFINED	3
AVOCENT CORP	COM	053893103	22	598	SH	DEFINED	11
AVOCENT CORP	COM	053893103	338	9200	SH	DEFINED	12
AVON PRODS INC	COM	054303102	11	141	SH	DEFINED	9
AVON PRODS INC	COM	054303102	83	1100	SH	DEFINED	2
AVON PRODS INC	COM	054303102	515	6783	SH	DEFINED	11
AVON PRODS INC	COM	054303102	2071	27299	SH	DEFINED	12
AVX CORP NEW	COM	002444107	4	230	SH	DEFINED	6
AVX CORP NEW	COM	002444107	41	2490	SH	DEFINED	12
AWARE INC MASS	COM	05453N100	1	200	SH	DEFINED	12
AXA	SPONSORED ADR	054536107	5	236	SH	DEFINED	11
AXA	SPONSORED ADR	054536107	340	16216	SH	DEFINED	2
AXA	SPONSORED ADR	054536107	3	120	SH	DEFINED	9
AXA	SPONSORED ADR	054536107	14701	695293	SH	DEFINED	6
AXCAN PHARMA INC	COM	054923107	5655	296850	SH	DEFINED	3
AXCAN PHARMA INC	COM	054923107	29	1525	SH	DEFINED	12
AXCELIS TECHNOLOGIES INC	COM	054540109	17	1495	SH	DEFINED	12
AXCELIS TECHNOLOGIES INC	COM	054540109	26	2356	SH	DEFINED	2
AXEDA SYSTEMS INC	COM	054959101	2	1901	SH	DEFINED	12
AXIS CAPITAL HOLDINGS	SHS	G0692U109	889	22900	SH	DEFINED	7
AXIS CAPITAL HOLDINGS	SHS	G0692U109	21571	729985	SH	DEFINED	6
AZTAR CORP	COM	054802103	36	1450	SH	DEFINED	12
AZTAR CORP	COM	054802103	968	39500	SH	DEFINED	3
AZTAR CORP	COM	054802103	49293	2011715	SH	DEFINED	6
AZZ INC	COM	002474104	1121	67550	SH	DEFINED	6
B A S F A G	SPONSORED ADR	055262505	6652	129728	SH	DEFINED	6
B2B INTERNET HOLDRS TR	DEPOSTRY RCPT	056033103	0	100	SH	DEFINED	12
BACK YD BURGERS INC	COM	05635W101	45	5330	SH	DEFINED	12
BADGER METER INC	COM	056525108	15	400	SH	DEFINED	12
BAIRNCO CORP	COM	057097107	581	82200	SH	DEFINED	6
BAIRNCO CORP	COM	057097107	7	1000	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	5	150	SH	DEFINED	9
BAKER HUGHES INC	COM	057224107	14	380	SH	DEFINED	6
BAKER HUGHES INC	COM	057224107	128	3500	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	1824	50000	SH	DEFINED	10
BAKER HUGHES INC	COM	057224107	428	11727	SH	DEFINED	12
BAKER MICHAEL CORP	COM	057149106	30	2400	SH	DEFINED	12
BALDOR ELEC CO	COM	057741100	11	500	SH	DEFINED	2
BALDOR ELEC CO	COM	057741100	800	34800	SH	DEFINED	12

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BALDWIN & LYONS INC	CL B	057755209	239	8237	SH	DEFINED	6
BALL CORP	COM	058498106	86	1265	SH	DEFINED	12
BALL CORP	COM	058498106	33789	498485	SH	DEFINED	6
BALLARD PWR SYS INC	COM	05858H104	40	4125	SH	DEFINED	12
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	1	250	SH	DEFINED	12
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	3997	682050	SH	DEFINED	6
BANCFIRST CORP	COM	05945F103	3245	58537	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	579	43570	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	37	2780	SH	DEFINED	11
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	4	280	SH	DEFINED	9
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	57	4300	SH	DEFINED	2
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	2317	37700	SH	DEFINED	7
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	15692	334373	SH	DEFINED	6
BANCO LATINOAMERICANO DE EXP	CL E	P16994132	11491	631360	SH	DEFINED	3
BANCO LATINOAMERICANO DE EXP	CL E	P16994132	146	8040	SH	DEFINED	12
BANCOLOMBIA S A	SPON ADR PREF	05968L102	3159	417900	SH	DEFINED	3
BANCORP RHODE ISLAND INC	COM	059690107	1623	48150	SH	DEFINED	1
BANCORPSOUTH INC	COM	059692103	5534	252930	SH	DEFINED	6
BANCORPSOUTH INC	COM	059692103	222	10124	SH	DEFINED	12
BANDAG INC	COM	059815100	1185	23800	SH	DEFINED	6
BANDAG INC	COM	059815100	139	2800	SH	DEFINED	3
BANDAG INC	CL A	059815308	5888	128000	SH	DEFINED	6
BANDAG INC	COM	059815100	9	175	SH	DEFINED	12
BANK HAWAII CORP	COM	062540109	14301	308680	SH	DEFINED	3
BANK HAWAII CORP	COM	062540109	6072	131070	SH	DEFINED	6
BANK HAWAII CORP	COM	062540109	195	4201	SH	DEFINED	12
BANK MONTREAL QUE	COM	063671101	70	1700	SH	DEFINED	12
BANK MONTREAL QUE	COM	063671101	61909	1500345	SH	DEFINED	7
BANK NEW YORK INC	COM	064057102	561	17800	SH	DEFINED	1
BANK NEW YORK INC	COM	064057102	373	11850	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	306	9725	SH	DEFINED	4
BANK NEW YORK INC	COM	064057102	277	8785	SH	DEFINED	11
BANK NEW YORK INC	COM	064057102	214	6799	SH	DEFINED	2
BANK NEW YORK INC	COM	064057102	2151	68272	SH	DEFINED	9
BANK NEW YORK INC	COM	064057102	10353	328651	SH	DEFINED	3
BANK NEW YORK INC	COM	064057102	1521	48273	SH	DEFINED	12
BANK NOVA SCOTIA HALIFAX	COM	064149107	54	1000	SH	DEFINED	9
BANK NOVA SCOTIA HALIFAX	COM	064149107	59524	1104932	SH	DEFINED	7
BANK NOVA SCOTIA HALIFAX	COM	064149107	11	200	SH	DEFINED	12
BANK OAKRIDGE NORTH CAROLINA	COM	064180102	18	1300	SH	DEFINED	12
BANK OF AMERICA CORPORATION	COM	060505104	732	6875	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	446	5456	SH	DEFINED	9
BANK OF AMERICA CORPORATION	COM	060505104	777	9594	SH	DEFINED	1
BANK OF AMERICA CORPORATION	COM	060505104	991	12123	SH	DEFINED	2
BANK OF AMERICA CORPORATION	COM	060505104	1729	21357	SH	DEFINED	5
BANK OF AMERICA CORPORATION	COM	060505104	5143	63506	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	14040	171700	SH	DEFINED	10
BANK OF AMERICA CORPORATION	COM	060505104	20048	247573	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	32457	400807	SH	DEFINED	12
BANK OF AMERICA CORPORATION	COM	060505104	70654	872477	SH	DEFINED	6
BANK OF AMERICA CORPORATION	COM	060505104	10	120	SH	DEFINED	4
BANK OF GRANITE CORP	COM	062401104	12	585	SH	DEFINED	12
BANK OF THE OZARKS INC	COM	063904106	6891	250140	SH	DEFINED	3
BANK ONE CORP	COM	06423A103	689643	12649367	SH	DEFINED	10
BANK ONE CORP	COM	06423A103	332182	6092840	SH	DEFINED	8
BANK ONE CORP	COM	06423A103	8645	158572	SH	DEFINED	12
BANK ONE CORP	COM	06423A103	407	7465	SH	DEFINED	2
BANK ONE CORP	COM	06423A103	1025	14300	SH	DEFINED	7
BANK ONE CORP	COM	06423A103	1514	27775	SH	DEFINED	1
BANK ONE CORP	COM	06423A103	1793	32882	SH	DEFINED	11
BANK ONE CORP	COM	06423A103	7190	131880	SH	DEFINED	6
BANK ONE CORP	COM	06423A103	7711	141434	SH	DEFINED	3

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BANK ONE CORP	COM	06423A103	29	524	SH	DEFINED	9
BANKATLANTIC BANCORP	CL A	065908501	209	12347	SH	DEFINED	12
BANKATLANTIC BANCORP	CL A	065908501	6	328	SH	DEFINED	11
BANKNORTH GROUP INC NEW	COM	06646R107	4548	133600	SH	DEFINED	8
BANKNORTH GROUP INC NEW	COM	06646R107	51	1500	SH	DEFINED	6
BANKNORTH GROUP INC NEW	COM	06646R107	71	2100	SH	DEFINED	4
BANKNORTH GROUP INC NEW	COM	06646R107	373	10948	SH	DEFINED	11
BANKNORTH GROUP INC NEW	COM	06646R107	511	15020	SH	DEFINED	5
BANKNORTH GROUP INC NEW	COM	06646R107	2276	66868	SH	DEFINED	12
BANKNORTH GROUP INC NEW	COM	06646R107	54464	1600000	SH	DEFINED	10
BANKNORTH GROUP INC NEW	COM	06646R107	6561	192750	SH	DEFINED	1
BANKUNITED FINL CORP	CL A	06652B103	4366	147000	SH	DEFINED	3
BARD C R INC	COM	067383109	7	70	SH	DEFINED	11
BARD C R INC	COM	067383109	29	300	SH	DEFINED	3
BARD C R INC	COM	067383109	1520	15571	SH	DEFINED	12
BARNES & NOBLE INC	COM	067774109	10076	309080	SH	DEFINED	3
BARNES & NOBLE INC	COM	067774109	14	415	SH	DEFINED	11
BARNES & NOBLE INC	COM	067774109	137	4200	SH	DEFINED	4
BARNES & NOBLE INC	COM	067774109	1721	52780	SH	DEFINED	12
BARNES & NOBLE INC	COM	067774109	35728	1095945	SH	DEFINED	6
BARNES GROUP INC	COM	067806109	50	1800	SH	DEFINED	11
BARNES GROUP INC	COM	067806109	2454	88000	SH	DEFINED	3
BARR PHARMACEUTICALS INC	COM	068306109	107	2335	SH	DEFINED	12
BARR PHARMACEUTICALS INC	COM	068306109	24	525	SH	DEFINED	4
BARRA INC	COM	068313105	5	150	SH	DEFINED	12
BARRICK GOLD CORP	COM	067901108	5	198	SH	DEFINED	11
BARRICK GOLD CORP	COM	067901108	3776	158805	SH	DEFINED	12
BARRICK GOLD CORP	COM	067901108	41167	1745305	SH	DEFINED	7
BARRY R G CORP OHIO	COM	068798107	3	875	SH	DEFINED	12
BASSETT FURNITURE INDS INC	COM	070203104	569	28730	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	7	110	SH	DEFINED	6
BAUSCH & LOMB INC	COM	071707103	36	600	SH	DEFINED	9
BAUSCH & LOMB INC	COM	071707103	221	3679	SH	DEFINED	12
BAUSCH & LOMB INC	COM	071707103	231	3850	SH	DEFINED	2
BAUSCH & LOMB INC	COM	071707103	41476	691610	SH	DEFINED	3
BAXTER INTL INC	COM	071813109	114	3700	SH	DEFINED	6
BAXTER INTL INC	CORP UNITS 7%	071813406	2342	33000	SH	DEFINED	7
BAXTER INTL INC	CORP UNITS 7%	071813406	925	17123	SH	DEFINED	12
BAXTER INTL INC	CORP UNITS 7%	071813406	32	600	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	314073	10167481	SH	DEFINED	10
BAXTER INTL INC	COM	071813109	153091	4956000	SH	DEFINED	8
BAXTER INTL INC	COM	071813109	10376	335889	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	8607	212000	SH	DEFINED	7
BAXTER INTL INC	COM	071813109	8565	277268	SH	DEFINED	12
BAXTER INTL INC	COM	071813109	1551	50218	SH	DEFINED	9
BAXTER INTL INC	COM	071813109	317	10250	SH	DEFINED	5
BAXTER INTL INC	COM	071813109	20	644	SH	DEFINED	4
BAXTER INTL INC	COM	071813109	577	18680	SH	DEFINED	11
BAYCORP HLDGS CORP	COM	072728108	28	2200	SH	DEFINED	6
BAYER A G	SPONSORED ADR	072730302	109	4470	SH	DEFINED	2
BB&T CORP	COM	054937107	1534	43442	SH	DEFINED	2
BB&T CORP	COM	054937107	2	50	SH	DEFINED	6
BB&T CORP	COM	054937107	95	2680	SH	DEFINED	1
BB&T CORP	COM	054937107	192	5434	SH	DEFINED	11
BB&T CORP	COM	054937107	16573	469483	SH	DEFINED	12
BCE INC	COM	05534B109	60694	2891150	SH	DEFINED	7
BCE INC	COM	05534B109	99	4700	SH	DEFINED	2
BCE INC	COM	05534B109	255	12148	SH	DEFINED	12
BCE INC	COM	05534B109	625	29710	SH	DEFINED	3
BCE INC	COM	05534B109	1181	56150	SH	DEFINED	6
BCSB BANKCORP INC	COM	054948104	12	600	SH	DEFINED	12
BE AEROSPACE INC	COM	073302101	1	100	SH	DEFINED	12

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BEA SYS INC	COM	073325102	12	930	SH	DEFINED	2
BEA SYS INC	COM	073325102	807	63260	SH	DEFINED	12
BEA SYS INC	COM	073325102	1	100	SH	DEFINED	9
BEACON POWER CORP	COM	073677106	0	45	SH	DEFINED	12
BEAR STEARNS COS INC	COM	073902108	26	300	SH	DEFINED	9
BEAR STEARNS COS INC	COM	073902108	12	100	SH	DEFINED	7
BEAR STEARNS COS INC	COM	073902108	96	1100	SH	DEFINED	4
BEAR STEARNS COS INC	COM	073902108	401	4572	SH	DEFINED	11
BEAR STEARNS COS INC	COM	073902108	524	5975	SH	DEFINED	2
BEAR STEARNS COS INC	COM	073902108	1176	13411	SH	DEFINED	12
BEAR STEARNS COS INC	COM	073902108	28626	326480	SH	DEFINED	6
BEAR STEARNS COS INC	COM	073902108	935	10664	SH	DEFINED	5
BEARINGPOINT INC	COM	074002106	10	950	SH	DEFINED	2
BEARINGPOINT INC	COM	074002106	853	79561	SH	DEFINED	12
BEARINGPOINT INC	COM	074002106	3080	287324	SH	DEFINED	6
BEAZER HOMES USA INC	COM	07556Q105	5907	55771	SH	DEFINED	6
BEAZER HOMES USA INC	COM	07556Q105	2733	25805	SH	DEFINED	12
BECKMAN COULTER INC	COM	075811109	22	400	SH	DEFINED	9
BECKMAN COULTER INC	COM	075811109	3	50	SH	DEFINED	6
BECKMAN COULTER INC	COM	075811109	16	300	SH	DEFINED	4
BECKMAN COULTER INC	COM	075811109	126	2309	SH	DEFINED	11
BECKMAN COULTER INC	COM	075811109	15709	288034	SH	DEFINED	3
BECKMAN COULTER INC	COM	075811109	2372	43491	SH	DEFINED	12
BECTON DICKINSON & CO	COM	075887109	82	1700	SH	DEFINED	2
BECTON DICKINSON & CO	COM	075887109	211	4356	SH	DEFINED	9
BECTON DICKINSON & CO	COM	075887109	749	15450	SH	DEFINED	6
BECTON DICKINSON & CO	COM	075887109	4555	93949	SH	DEFINED	12
BECTON DICKINSON & CO	COM	075887109	44	900	SH	DEFINED	4
BED BATH & BEYOND INC	COM	075896100	21	500	SH	DEFINED	1
BED BATH & BEYOND INC	COM	075896100	658	15751	SH	DEFINED	12
BED BATH & BEYOND INC	COM	075896100	456	10880	SH	DEFINED	5
BED BATH & BEYOND INC	COM	075896100	11	260	SH	DEFINED	9
BED BATH & BEYOND INC	COM	075896100	29	700	SH	DEFINED	2
BED BATH & BEYOND INC	COM	075896100	6	135	SH	DEFINED	11
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	2631	86343	SH	DEFINED	9
BEI TECHNOLOGIES INC	COM	05538P104	33	1465	SH	DEFINED	11
BEL FUSE INC	CL B	077347300	26	800	SH	DEFINED	11
BEL FUSE INC	CL B	077347300	548	16700	SH	DEFINED	3
BELDEN INC	COM	077459105	20	1080	SH	DEFINED	11
BELDEN INC	COM	077459105	44	2300	SH	DEFINED	3
BELLSOUTH CORP	COM	079860102	275	9924	SH	DEFINED	9
BELLSOUTH CORP	COM	079860102	7067	255206	SH	DEFINED	3
BELLSOUTH CORP	COM	079860102	452	16320	SH	DEFINED	6
BELLSOUTH CORP	COM	079860102	334	12066	SH	DEFINED	11
BELLSOUTH CORP	COM	079860102	13	484	SH	DEFINED	4
BELLSOUTH CORP	COM	079860102	220	7928	SH	DEFINED	1
BELLSOUTH CORP	COM	079860102	36	1000	SH	DEFINED	7
BELLSOUTH CORP	COM	079860102	3800	137221	SH	DEFINED	2
BELLSOUTH CORP	COM	079860102	442	15960	SH	DEFINED	5
BELLSOUTH CORP	COM	079860102	7440	268677	SH	DEFINED	12
BELMONT BANCORP	COM	080162100	15	2808	SH	DEFINED	12
BELMONT BANCORP	COM	080162100	15	2808	SH	DEFINED	11
BELO CORP	COM SER A	080555105	29	1060	SH	DEFINED	6
BELO CORP	COM SER A	080555105	33	1200	SH	DEFINED	4
BELO CORP	COM SER A	080555105	230	8275	SH	DEFINED	5
BELO CORP	COM SER A	080555105	494	17800	SH	DEFINED	11
BELO CORP	COM SER A	080555105	1306	47053	SH	DEFINED	12
BELO CORP	COM SER A	080555105	2461	88660	SH	DEFINED	2
BEMA GOLD CORP	COM	08135F107	37	10000	SH	DEFINED	7
BEMIS INC	COM	081437105	3	100	SH	DEFINED	6
BEMIS INC	COM	081437105	103	3950	SH	DEFINED	12
BEMIS INC	COM	081437105	875	33639	SH	DEFINED	5

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BENCHMARK ELECTRS INC	COM	08160H101	44262	1406039	SH	DEFINED	3
BENCHMARK ELECTRS INC	COM	08160H101	26	828	SH	DEFINED	11
BENIHANA INC	CL A	082047200	1263	69680	SH	DEFINED	6
BERKLEY W R CORP	COM	084423102	60	1510	SH	DEFINED	6
BERKLEY W R CORP	COM	084423102	16046	402369	SH	DEFINED	3
BERKLEY W R CORP	COM	084423102	22	562	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3487	1121	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	373	4	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	2986	32	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	5505	59	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	37600	403	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	96	31	SH	DEFINED	9
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	485	156	SH	DEFINED	1
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	778	250	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1456	468	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2828	909	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	24848	7987	SH	DEFINED	12
BERKSHIRE HILLS BANCORP INC	COM	084680107	2	45	SH	DEFINED	12
BERKSHIRE HILLS BANCORP INC	COM	084680107	45	1300	SH	DEFINED	11
BERRY PETE CO	CL A	085789105	10291	377250	SH	DEFINED	6
BEST BUY INC	COM	086516101	3687	71296	SH	DEFINED	12
BEST BUY INC	COM	086516101	2	37	SH	DEFINED	9
BEST BUY INC	COM	086516101	21	400	SH	DEFINED	3
BEST BUY INC	COM	086516101	27	525	SH	DEFINED	11
BEST BUY INC	COM	086516101	3399	50000	SH	DEFINED	7
BEVERLY ENTERPRISES INC	COM NEW	087851309	111	17387	SH	DEFINED	9
BEVERLY ENTERPRISES INC	COM NEW	087851309	26	4000	SH	DEFINED	12
BG PLC	ADR FIN INST N	055434203	631	20680	SH	DEFINED	6
BHP BILLITON LTD	SPONSORED ADR	088606108	7769	412450	SH	DEFINED	6
BIG 5 SPORTING GOODS CORP	COM	08915P101	3969	157260	SH	DEFINED	3
BIG LOTS INC	COM	089302103	271	18693	SH	DEFINED	12
BIG LOTS INC	COM	089302103	46	3150	SH	DEFINED	6
BIG LOTS INC	COM	089302103	4657	321150	SH	DEFINED	8
BIG LOTS INC	COM	089302103	48938	3375000	SH	DEFINED	10
BINDVIEW DEV CORP	COM	090327107	10	3000	SH	DEFINED	12
BIO RAD LABS INC	CL A	090572207	34	600	SH	DEFINED	4
BIO RAD LABS INC	CL A	090572207	73	1300	SH	DEFINED	11
BIO RAD LABS INC	CL A	090572207	1375	24400	SH	DEFINED	12
BIO-REFERENCE LABS INC	COM \$.01 NEW	09057G602	1255	79400	SH	DEFINED	3
BIOGEN IDEC INC	COM	09062X103	1417	25481	SH	DEFINED	9
BIOGEN IDEC INC	COM	09062X103	1042	18736	SH	DEFINED	12
BIOGEN IDEC INC	COM	09062X103	322	5783	SH	DEFINED	1
BIOGEN IDEC INC	COM	09062X103	302	5435	SH	DEFINED	4
BIOGEN IDEC INC	COM	09062X103	25	455	SH	DEFINED	11
BIOGEN IDEC INC	COM	09062X103	19	350	SH	DEFINED	2
BIOJECT MED TECH INC	COM NEW	09059T206	1	200	SH	DEFINED	12
BIOLASE TECHNOLOGY INC	COM	090911108	18	1000	SH	DEFINED	12
BIOMET INC	COM	090613100	20693	539453	SH	DEFINED	2
BIOMET INC	COM	090613100	116	3029	SH	DEFINED	11
BIOMET INC	COM	090613100	7876	205330	SH	DEFINED	12
BIOMET INC	COM	090613100	6717	175100	SH	DEFINED	1
BIOMET INC	COM	090613100	878	22900	SH	DEFINED	5
BIOPURE CORP	CL A	09065H105	6	4100	SH	DEFINED	12
BIOSITE INC	COM	090945106	494	15460	SH	DEFINED	12
BIOSITE INC	COM	090945106	4	138	SH	DEFINED	11
BIOSPHERE MEDICAL INC	COM	09066V103	3	700	SH	DEFINED	12
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	441	3100	SH	DEFINED	2
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	43	300	SH	DEFINED	12
BIOVAIL CORP	COM	09067J109	300	19250	SH	DEFINED	7
BIOVAIL CORP	COM	09067J109	140	9000	SH	DEFINED	6
BIOVAIL CORP	COM	09067J109	138	8870	SH	DEFINED	12
BIOVERIS CORP	COM	090676107	2208	186290	SH	DEFINED	12

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Bioveris Corporation	COM	090676107	315	26600	SH	DEFINED
BISYS GROUP INC	COM	055472104	166	9900	SH	DEFINED 12
BISYS GROUP INC	COM	055472104	2421	144460	SH	DEFINED 6
BISYS GROUP INC	COM	055472104	5	300	SH	DEFINED 11
BJ SVCS CO	COM	055482103	27	613	SH	DEFINED 12
BJ SVCS CO	COM	055482103	15	355	SH	DEFINED 11
BJS WHOLESALE CLUB INC	COM	05548J106	216	8505	SH	DEFINED 5
BJS WHOLESALE CLUB INC	COM	05548J106	21	820	SH	DEFINED 11
BJS WHOLESALE CLUB INC	COM	05548J106	1137	44660	SH	DEFINED 12
BJS WHOLESALE CLUB INC	COM	05548J106	14523	570650	SH	DEFINED 3
BJS WHOLESALE CLUB INC	COM	05548J106	67531	2653500	SH	DEFINED 6
BLACK & DECKER CORP	COM	091797100	91	1600	SH	DEFINED 11
BLACK & DECKER CORP	COM	091797100	1101	19340	SH	DEFINED 6
BLACK & DECKER CORP	COM	091797100	1708	30002	SH	DEFINED 12
BLACK & DECKER CORP	COM	091797100	4455	78242	SH	DEFINED 2
BLACK & DECKER CORP	COM	091797100	205	3600	SH	DEFINED 9
BLACK & DECKER CORP	COM	091797100	17	300	SH	DEFINED 4
BLACK & DECKER CORP	COM	091797100	6541	114870	SH	DEFINED 3
BLACK BOX CORP DEL	COM	091826107	70	1300	SH	DEFINED 12
BLACK BOX CORP DEL	COM	091826107	9	162	SH	DEFINED 11
BLACK BOX CORP DEL	COM	091826107	636	11900	SH	DEFINED 6
BLACK HILLS CORP	COM	092113109	2	50	SH	DEFINED 11
BLACK HILLS CORP	COM	092113109	667	20941	SH	DEFINED 12
BLACK HILLS CORP	COM	092113109	22747	713750	SH	DEFINED 6
BLACKROCK BROAD INVT GRD 200	COM	09247Q106	11	675	SH	DEFINED 12
BLACKROCK CORE BD TR	SHS BEN INT	09249E101	3629	252160	SH	DEFINED 5
BLACKROCK CORE BD TR	SHS BEN INT	09249E101	265	18444	SH	DEFINED 12
BLACKROCK DIVID ACHIEVRS TM	COM	09250N107	508	34511	SH	DEFINED 12
BLACKROCK FL INS MUN INC TR	COM	09250G102	44	3000	SH	DEFINED 12
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	147	8866	SH	DEFINED 12
BLACKROCK FLA INVT QUALITY M	COM	09247B109	28	1800	SH	DEFINED 12
BLACKROCK FLA MUN 2020 TERM	COM SHS	09250M109	97	6400	SH	DEFINED 12
BLACKROCK FLA MUN INCOME TR	SH BEN INT	09248H105	88	5973	SH	DEFINED 12
BLACKROCK HIGH YIELD TR	SH BEN INT	09248N102	70	6300	SH	DEFINED 12
BLACKROCK INC	CL A	09247X101	14	233	SH	DEFINED 12
BLACKROCK INCOME OPP TRUST I	COM	092475102	701	60463	SH	DEFINED 12
BLACKROCK INCOME TR INC	COM	09247F100	347	44300	SH	DEFINED 12
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	41	2375	SH	DEFINED 12
BLACKROCK INSD MUN INCOME TR	COM	092479104	533	35919	SH	DEFINED 12
BLACKROCK INSD MUN TERM TR I	COM	092474105	98	8450	SH	DEFINED 12
BLACKROCK INVT QUALITY MUN T	COM	09247D105	38	2500	SH	DEFINED 12
BLACKROCK LTD DURATION INC T	COM SHS	09249W101	496	24555	SH	DEFINED 12
BLACKROCK MD MUNICIPAL BOND	COM	09249L105	87	5457	SH	DEFINED 12
BLACKROCK MUN 2020 TERM TR	COM SHS	09249X109	81	5363	SH	DEFINED 12
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	533	36156	SH	DEFINED 12
BLACKROCK MUN TARGET TERM TR	COM	09247M105	172	15391	SH	DEFINED 12
BLACKROCK MUNI 2018 TERM TR	COM	09248C106	19	1300	SH	DEFINED 12
BLACKROCK MUNI INCOME TR II	COM	09249N101	177	12153	SH	DEFINED 12
BLACKROCK MUNICIPAL BOND TR	COM	09249H104	64	4250	SH	DEFINED 12
BLACKROCK N J MUN INCOME TR	SH BEN INT	09248J101	34	2290	SH	DEFINED 12
BLACKROCK NJ INVT QUALITY MU	COM	09247C107	33	2105	SH	DEFINED 12
BLACKROCK NY INSD MUN 2008 T	COM	09247L107	37	2132	SH	DEFINED 12
BLACKROCK PFD OPPORTUNITY TR	COM SHS	09249V103	296	11650	SH	DEFINED 12
BLACKROCK STRATEGIC MUN TR	COM	09248T109	31	2000	SH	DEFINED 12
BLACKROCK VA MUNICIPAL BOND	COM	092481100	16	1000	SH	DEFINED 12
BLAIR CORP	COM	092828102	8	300	SH	DEFINED 12
BLAIR CORP	COM	092828102	2825	106000	SH	DEFINED 6
BLOCK H & R INC	COM	093671105	54	1050	SH	DEFINED 11
BLOCK H & R INC	COM	093671105	85	1670	SH	DEFINED 6
BLOCK H & R INC	COM	093671105	125	2456	SH	DEFINED 9
BLOCK H & R INC	COM	093671105	1625	31850	SH	DEFINED 2
BLOCK H & R INC	COM	093671105	6204	121570	SH	DEFINED 3

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BLOCK H & R INC	COM	093671105	2428	47582	SH	DEFINED	12
BLOCKBUSTER INC	CL A	093679108	900	51400	SH	DEFINED	9
BLOCKBUSTER INC	CL A	093679108	2876	164325	SH	DEFINED	6
BLUE CHIP VALUE FD INC	COM	095333100	16	2440	SH	DEFINED	12
BLUE COAT SYSTEMS INC	COM NEW	09534T508	38	710	SH	DEFINED	12
BLUE RHINO CORP	COM	095811105	3892	229772	SH	DEFINED	6
BLUE RHINO CORP	COM	095811105	1	50	SH	DEFINED	12
BLUEGREEN CORP	COM	096231105	3392	261700	SH	DEFINED	6
BLUEGREEN CORP	COM	096231105	1798	138710	SH	DEFINED	3
BLYTH INC	COM	09643P108	25908	792685	SH	DEFINED	6
BLYTH INC	COM	09643P108	2	74	SH	DEFINED	11
BLYTH INC	COM	09643P108	4552	139330	SH	DEFINED	3
BMC SOFTWARE INC	COM	055921100	11	550	SH	DEFINED	2
BMC SOFTWARE INC	COM	055921100	518	26500	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	7729	395325	SH	DEFINED	3
BMC SOFTWARE INC	COM	055921100	183	9344	SH	DEFINED	12
BNP RESIDENTIAL PPTYS INC	COM	05564T103	52	3978	SH	DEFINED	12
BOB EVANS FARMS INC	COM	096761101	48	1484	SH	DEFINED	12
BOB EVANS FARMS INC	COM	096761101	18737	579540	SH	DEFINED	6
BOE FINL SVCS VA INC	COM	05564W106	6	200	SH	DEFINED	12
BOEING CO	COM	097023105	1729	42100	SH	DEFINED	9
BOEING CO	COM	097023105	4202	102317	SH	DEFINED	12
BOEING CO	COM	097023105	42809	1042344	SH	DEFINED	6
BOEING CO	COM	097023105	1200	29211	SH	DEFINED	2
BOEING CO	COM	097023105	83	2028	SH	DEFINED	11
BOEING CO	COM	097023105	3574	87019	SH	DEFINED	3
BOISE CASCADE CORP	COM	097383103	3346	96576	SH	DEFINED	6
BOISE CASCADE CORP	COM	097383103	44	1270	SH	DEFINED	11
BOISE CASCADE CORP	COM	097383103	32	929	SH	DEFINED	12
BOK FINL CORP	COM NEW	05561Q201	21	500	SH	DEFINED	12
BOLT TECHNOLOGY CORP	COM	097698104	2	540	SH	DEFINED	12
BOMBAY CO INC	COM	097924104	138	17549	SH	DEFINED	12
BON-TON STORES INC	COM	09776J101	2182	141500	SH	DEFINED	6
BOOKS-A-MILLION INC	COM	098570104	5	750	SH	DEFINED	12
BORDERS GROUP INC	COM	099709107	3612	152152	SH	DEFINED	12
BORDERS GROUP INC	COM	099709107	352	14810	SH	DEFINED	2
BORDERS GROUP INC	COM	099709107	14955	629954	SH	DEFINED	3
BORDERS GROUP INC	COM	099709107	27212	1146250	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	36	1500	SH	DEFINED	9
BORG WARNER INC	COM	099724106	25947	305870	SH	DEFINED	6
BORG WARNER INC	COM	099724106	23	270	SH	DEFINED	11
BORG WARNER INC	COM	099724106	41	485	SH	DEFINED	12
BORG WARNER INC	COM	099724106	250	2950	SH	DEFINED	5
BORG WARNER INC	COM	099724106	16154	190424	SH	DEFINED	3
BOSTON ACOUSTICS INC	COM	100534106	6	550	SH	DEFINED	12
BOSTON BEER INC	CL A	100557107	0	18	SH	DEFINED	12
BOSTON BEER INC	CL A	100557107	83	4500	SH	DEFINED	3
BOSTON BEER INC	CL A	100557107	9	500	SH	DEFINED	11
BOSTON COMMUNICATIONS GROUP	COM	100582105	3222	271883	SH	DEFINED	6
BOSTON COMMUNICATIONS GROUP	COM	100582105	7	570	SH	DEFINED	11
BOSTON LIFE SCIENCES INC	COM NEW	100843408	0	207	SH	DEFINED	12
BOSTON PROPERTIES INC	COM	101121101	5016	92350	SH	DEFINED	2
BOSTON PROPERTIES INC	COM	101121101	1512	27847	SH	DEFINED	9
BOSTON PROPERTIES INC	COM	101121101	116	2135	SH	DEFINED	12
BOSTON SCIENTIFIC CORP	COM	101137107	1965	46375	SH	DEFINED	12
BOSTON SCIENTIFIC CORP	COM	101137107	1067	25172	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	390	9200	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	COM	101137107	394	9300	SH	DEFINED	11
BOSTONFED BANCORP INC	COM	101178101	10	300	SH	DEFINED	12
BOTTOMLINE TECH DEL INC	COM	101388106	7	700	SH	DEFINED	12
BOULDER TOTAL RETURN FD INC	COM	101541100	9	500	SH	DEFINED	12
BOWATER INC	COM	102183100	4	100	SH	DEFINED	9

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BOWATER INC	COM	102183100	4	100	SH	DEFINED	2
BOWATER INC	COM	102183100	68	1550	SH	DEFINED	12
BOWNE & CO INC	COM	103043105	32	1900	SH	DEFINED	12
BOYD GAMING CORP	COM	103304101	727	31747	SH	DEFINED	12
BOYD GAMING CORP	COM	103304101	153	6700	SH	DEFINED	11
BOYDS COLLECTION LTD	COM	103354106	2548	1015200	SH	DEFINED	6
BOYKIN LODGING CO	COM	103430104	5841	628659	SH	DEFINED	6
BOYKIN LODGING CO	COM	103430104	5	500	SH	DEFINED	9
BP PLC	SPONSORED ADR	055622104	16769	327520	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	27905	545026	SH	DEFINED	2
BP PLC	SPONSORED ADR	055622104	1627	31774	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	162	2640	SH	DEFINED	7
BP PLC	SPONSORED ADR	055622104	17888	349370	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	20736	405261	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	6	125	SH	DEFINED	4
BP PLC	SPONSORED ADR	055622104	269	5252	SH	DEFINED	9
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	730	24200	SH	DEFINED	11
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	130	4310	SH	DEFINED	12
BRADLEY PHARMACEUTICALS INC	COM	104576103	76	3000	SH	DEFINED	12
BRADY CORP	CL A	104674106	4	100	SH	DEFINED	1
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	7	213	SH	DEFINED	11
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3135	102630	SH	DEFINED	12
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	5555	181840	SH	DEFINED	3
BRANTLEY CAP CORP	COM	105494108	144	12000	SH	DEFINED	12
BRASCAN CORP	CL A LTD VT SH	10549P606	1017	25260	SH	DEFINED	6
BRASCAN CORP	CL A LTD VT SH	10549P606	2421	60850	SH	DEFINED	7
BRASCAN CORP	CL A LTD VT SH	10549P606	76	1900	SH	DEFINED	12
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	2	60	SH	DEFINED	9
BRAZIL FD INC	COM	105759104	36	1500	SH	DEFINED	12
BRE PROPERTIES INC	CL A	05564E106	1934	56350	SH	DEFINED	9
BRE PROPERTIES INC	CL A	05564E106	17	500	SH	DEFINED	2
BRE PROPERTIES INC	CL A	05564E106	27	800	SH	DEFINED	1
BRE PROPERTIES INC	CL A	05564E106	384	11179	SH	DEFINED	12
BRIDGFORD FOODS CORP	COM	108763103	17	2100	SH	DEFINED	12
BRIGGS & STRATTON CORP	COM	109043109	139	2065	SH	DEFINED	12
BRIGGS & STRATTON CORP	COM	109043109	5350	79300	SH	DEFINED	6
BRIGGS & STRATTON CORP	COM	109043109	48368	716880	SH	DEFINED	3
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	571	12100	SH	DEFINED	11
BRIGHTPOINT INC	COM NEW	109473405	26630	1734880	SH	DEFINED	3
BRIGHTPOINT INC	COM NEW	109473405	6	413	SH	DEFINED	12
BRILLIAN CORP	COM	10949P107	1	125	SH	DEFINED	12
BRILLIANCE CHINA AUTO HLDG L	SPONSORED ADR	10949Q105	1233	26500	SH	DEFINED	3
BRINKER INTL INC	COM	109641100	2	50	SH	DEFINED	6
BRINKER INTL INC	COM	109641100	21	549	SH	DEFINED	2
BRINKER INTL INC	COM	109641100	236	6211	SH	DEFINED	12
BRINKS CO	COM	109696104	4999	181260	SH	DEFINED	3
BRISTOL MYERS SQUIBB	COM	110122108	73	3000	SH	DEFINED	
BRISTOL MYERS SQUIBB CO	COM	110122108	6158	254134	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	13084	540000	SH	DEFINED	10
BRISTOL MYERS SQUIBB CO	COM	110122108	17611	726824	SH	DEFINED	12
BRISTOL MYERS SQUIBB CO	COM	110122108	7264	299808	SH	DEFINED	4
BRISTOL MYERS SQUIBB CO	COM	110122108	5037	207873	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO	COM	110122108	605	19000	SH	DEFINED	7
BRISTOL MYERS SQUIBB CO	COM	110122108	1838	75845	SH	DEFINED	9
BRISTOL MYERS SQUIBB CO	COM	110122108	712	29367	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	646	26641	SH	DEFINED	11
BRISTOL MYERS SQUIBB CO	COM	110122108	5338	220285	SH	DEFINED	5
BRISTOL MYERS SQUIBB CO	COM	110122108	41297	1704362	SH	DEFINED	6
BRITESMILE INC	COM NEW	110415205	1	102	SH	DEFINED	12
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	22	720	SH	DEFINED	11
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	4	145	SH	DEFINED	9
BROADBAND HOLDRS TR	DEPOSITRY RCPT	11130P104	16	1000	SH	DEFINED	12



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BROADCOM CORP	CL A	111320107	51	1300	SH	DEFINED	12
BROADVISION INC	COM NEW	111412607	12	2034	SH	DEFINED	12
BROCADE COMMUNICATIONS SYS I	COM	111621108	1	100	SH	DEFINED	9
BROCADE COMMUNICATIONS SYS I	COM	111621108	8	1190	SH	DEFINED	12
BROOKFIELD HOMES CORP	COM	112723101	15255	434740	SH	DEFINED	3
BROOKFIELD PPTYS CORP	COM	112900105	191	6150	SH	DEFINED	3
BROOKLINE BANCORP INC DEL	COM	11373M107	242	15192	SH	DEFINED	12
BROOKLINE BANCORP INC DEL	COM	11373M107	86	5400	SH	DEFINED	11
BROOKLINE BANCORP INC DEL	COM	11373M107	160	10000	SH	DEFINED	4
BROOKS AUTOMATION INC	COM	114340102	4	200	SH	DEFINED	12
BROOKS AUTOMATION INC	COM	114340102	4120	195800	SH	DEFINED	3
BROOKTROUT INC	COM	114580103	4151	209230	SH	DEFINED	3
BROWN & BROWN INC	COM	115236101	102	2625	SH	DEFINED	12
BROWN & BROWN INC	COM	115236101	5638	145451	SH	DEFINED	1
BROWN FORMAN CORP	CL A	115637100	40	800	SH	DEFINED	11
BROWN FORMAN CORP	CL A	115637100	138	2742	SH	DEFINED	2
BROWN FORMAN CORP	CL A	115637100	219	3300	SH	DEFINED	7
BROWN FORMAN CORP	CL B	115637209	495	10382	SH	DEFINED	2
BROWN FORMAN CORP	CL B	115637209	503	10547	SH	DEFINED	12
BROWN SHOE INC NEW	COM	115736100	31	848	SH	DEFINED	12
BROWN SHOE INC NEW	COM	115736100	9721	266850	SH	DEFINED	6
BROWN SHOE INC NEW	COM	115736100	5641	154850	SH	DEFINED	3
BROWN TOM INC	COM NEW	115660201	34	912	SH	DEFINED	12
BRUNSWICK CORP	COM	117043109	14	350	SH	DEFINED	11
BRUNSWICK CORP	COM	117043109	61	1490	SH	DEFINED	12
BRUSH ENGINEERED MATLS INC	COM	117421107	1777	87650	SH	DEFINED	3
BRYN MAWR BK CORP	COM	117665109	46	2000	SH	DEFINED	12
BSB BANCORP	COM	055652101	77	2000	SH	DEFINED	4
BT GROUP PLC	ADR	05577E101	25	735	SH	DEFINED	11
BT GROUP PLC	ADR	05577E101	1	30	SH	DEFINED	9
BUCA INC	COM	117769109	0	0	SH	DEFINED	12
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	26	600	SH	DEFINED	9
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	504	11665	SH	DEFINED	12
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	26	600	SH	DEFINED	2
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	17	400	SH	DEFINED	4
BUCKLE INC	COM	118440106	10659	368050	SH	DEFINED	6
BUILDING MATLS HLDG CORP	COM	120113105	3439	196850	SH	DEFINED	6
BUNGE LIMITED	COM	G16962105	219	5445	SH	DEFINED	12
BURLINGTON COAT FACTORY	COM	121579106	16597	838250	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	587	18624	SH	DEFINED	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	43074	1367456	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	12599	399970	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	773	24545	SH	DEFINED	2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	8	240	SH	DEFINED	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	6	187	SH	DEFINED	9
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1214	38551	SH	DEFINED	12
BURLINGTON RES INC	COM	122014103	51	800	SH	DEFINED	9
BURLINGTON RES INC	COM	122014103	71	1112	SH	DEFINED	1
BURLINGTON RES INC	COM	122014103	276	4337	SH	DEFINED	2
BURLINGTON RES INC	COM	122014103	361	5670	SH	DEFINED	6
BURLINGTON RES INC	COM	122014103	416	6534	SH	DEFINED	5
BURLINGTON RES INC	COM	122014103	2408	37839	SH	DEFINED	12
BURLINGTON RES INC	COM	122014103	5452	85680	SH	DEFINED	11
BUTLER MFG CO DEL	COM	123655102	8	350	SH	DEFINED	12
C & F FINL CORP	COM	12466Q104	41	1000	SH	DEFINED	12
C COR NET CORP	COM	125010108	20	1400	SH	DEFINED	4
C COR NET CORP	COM	125010108	22	1600	SH	DEFINED	12
C COR NET CORP	COM	125010108	14693	1047990	SH	DEFINED	3
C D I CORP	COM	125071100	52	1625	SH	DEFINED	12
C D I CORP	COM	125071100	65	2000	SH	DEFINED	9
C D W CORP	COM	12512N105	8	120	SH	DEFINED	12
C H ROBINSON WORLDWIDE INC	COM	12541W100	9	225	SH	DEFINED	9

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CABLE DESIGN TECHNOLOGIES CO	COM	126924109	155	16400	SH	DEFINED	12
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	10	1080	SH	DEFINED	11
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	152	6660	SH	DEFINED	4
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	116	5052	SH	DEFINED	12
CABOT CORP	COM	127055101	57	1740	SH	DEFINED	6
CABOT CORP	COM	127055101	126	3850	SH	DEFINED	12
CABOT MICROELECTRONICS CORP	COM	12709P103	29	677	SH	DEFINED	12
CABOT MICROELECTRONICS CORP	COM	12709P103	2061	48930	SH	DEFINED	3
CABOT MICROELECTRONICS CORP	COM	12709P103	7	160	SH	DEFINED	4
CABOT MICROELECTRONICS CORP	COM	12709P103	16	390	SH	DEFINED	11
CABOT OIL & GAS CORP	COM	127097103	238	7800	SH	DEFINED	2
CABOT OIL & GAS CORP	COM	127097103	33	1090	SH	DEFINED	12
CABOT OIL & GAS CORP	COM	127097103	978	32000	SH	DEFINED	6
CABOT OIL & GAS CORP	COM	127097103	9134	298900	SH	DEFINED	3
CACHE INC	COM NEW	127150308	7	200	SH	DEFINED	12
CACI INTL INC	CL A	127190304	3	69	SH	DEFINED	11
CACI INTL INC	CL A	127190304	26	600	SH	DEFINED	9
CACI INTL INC	CL A	127190304	120	2780	SH	DEFINED	12
CACI INTL INC	CL A	127190304	3094	71950	SH	DEFINED	1
CADBURY SCHWEPPEES PLC	ADR	127209302	4	110	SH	DEFINED	9
CADBURY SCHWEPPEES PLC	ADR	127209302	1055	32820	SH	DEFINED	6
CADBURY SCHWEPPEES PLC	ADR	127209302	6	200	SH	DEFINED	11
CADBURY SCHWEPPEES PLC	ADR	127209302	746	23200	SH	DEFINED	2
CADENCE DESIGN SYSTEM INC	COM	127387108	208	14080	SH	DEFINED	12
CADMUS COMMUNICATIONS CORP	COM	127587103	1252	93747	SH	DEFINED	6
CAE INC	COM	124765108	608	140000	SH	DEFINED	7
CAE INC	COM	124765108	3	668	SH	DEFINED	12
CAESARS ENTMT INC	COM	127687101	5	410	SH	DEFINED	6
CAESARS ENTMT INC	COM	127687101	14	1100	SH	DEFINED	2
CAESARS ENTMT INC	COM	127687101	25	1940	SH	DEFINED	12
CAL DIVE INTL INC	COM	127914109	44	1700	SH	DEFINED	3
CAL DIVE INTL INC	COM	127914109	13	500	SH	DEFINED	12
CAL DIVE INTL INC	COM	127914109	9	340	SH	DEFINED	11
CALAMOS CONV & HIGH INCOME F	COM SHS	12811P108	4424	268436	SH	DEFINED	12
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	1409	69233	SH	DEFINED	12
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	31	1500	SH	DEFINED	11
CALGON CARBON CORP	COM	129603106	10	1300	SH	DEFINED	12
CALIFORNIA AMPLIFIER INC	COM	129900106	3572	266600	SH	DEFINED	3
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	39	3000	SH	DEFINED	12
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	1495	114809	SH	DEFINED	6
CALIFORNIA MICRO DEVICES COR	COM	130439102	1831	136740	SH	DEFINED	3
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	30	1500	SH	DEFINED	12
CALIFORNIA WTR SVC GROUP	COM	130788102	30	1063	SH	DEFINED	9
CALIFORNIA WTR SVC GROUP	COM	130788102	102	3600	SH	DEFINED	12
CALLAWAY GOLF CO	COM	131193104	319	16828	SH	DEFINED	12
CALLAWAY GOLF CO	COM	131193104	1972	103900	SH	DEFINED	6
CALPINE CORP	COM	131347106	598	127948	SH	DEFINED	12
CALPINE CORP	COM	131347106	4286	917697	SH	DEFINED	6
CALPINE CORP	COM	131347106	2	529	SH	DEFINED	2
CALPINE CORP	COM	131347106	45	8500	SH	DEFINED	7
CAMBIOR INC	COM	13201L103	31	10000	SH	DEFINED	7
CAMBREX CORP	COM	132011107	584	21700	SH	DEFINED	9
CAMBREX CORP	COM	132011107	0	0	SH	DEFINED	12
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2
CAMCO FINL CORP	COM	132618109	976	59492	SH	DEFINED	6
CAMDEN NATL CORP	COM	133034108	38	1200	SH	DEFINED	12
CAMDEN NATL CORP	COM	133034108	1748	54700	SH	DEFINED	6
CAMDEN PPTY TR	SH BEN INT	133131102	2608	58019	SH	DEFINED	9
CAMDEN PPTY TR	SH BEN INT	133131102	152	3375	SH	DEFINED	11
CAMDEN PPTY TR	SH BEN INT	133131102	2502	55669	SH	DEFINED	12
CAMECO CORP	COM	13321L108	219	4395	SH	DEFINED	12
CAMECO CORP	COM	13321L108	273	5500	SH	DEFINED	7

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CAMPBELL SOUP CO	COM	134429109	11	400	SH	DEFINED	9
CAMPBELL SOUP CO	COM	134429109	13	470	SH	DEFINED	6
CAMPBELL SOUP CO	COM	134429109	218	7991	SH	DEFINED	12
CANADA SOUTHN PETE LTD	LTD VTG SH	135231108	14	2888	SH	DEFINED	12
CANADIAN NAT RES LTD	COM	136385101	16	279	SH	DEFINED	11
CANADIAN NAT RES LTD	COM	136385101	4	78	SH	DEFINED	12
CANADIAN NAT RES LTD	COM	136385101	34	620	SH	DEFINED	3
CANADIAN NAT RES LTD	COM	136385101	779	14000	SH	DEFINED	6
CANADIAN NAT RES LTD	COM	136385101	29279	529305	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	458	11636	SH	DEFINED	12
CANADIAN NATL RY CO	COM	136375102	59	1500	SH	DEFINED	2
CANADIAN NATL RY CO	COM	136375102	32040	821803	SH	DEFINED	7
CANADIAN PAC RY LTD	COM	13645T100	16	650	SH	DEFINED	11
CANADIAN PAC RY LTD	COM	13645T100	161	6647	SH	DEFINED	12
CANADIAN PAC RY LTD	COM	13645T100	23006	959827	SH	DEFINED	7
CANADIAN SUPERIOR ENERGY INC	COM	136644101	1	385	SH	DEFINED	12
CANDELA CORP	COM	136907102	2	150	SH	DEFINED	12
CANDELA CORP	COM	136907102	5468	397700	SH	DEFINED	3
CANON INC	ADR	138006309	688	13275	SH	DEFINED	2
CANON INC	ADR	138006309	16372	316306	SH	DEFINED	6
CANWEST GLOBAL COMMUNICATION	SHS NON VTG	138906300	2	200	SH	DEFINED	7
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	621	17600	SH	DEFINED	12
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	11958	338670	SH	DEFINED	3
CAPITAL BK CORP	COM	139793103	8	500	SH	DEFINED	12
CAPITAL CITY BK GROUP INC	COM	139674105	31	750	SH	DEFINED	11
CAPITAL CITY BK GROUP INC	COM	139674105	39	946	SH	DEFINED	12
CAPITAL CORP OF THE WEST	COM	140065103	834	21306	SH	DEFINED	6
CAPITAL CROSSING BK	COM	140071101	18	250	SH	DEFINED	12
CAPITAL CROSSING BK	COM	140071101	4542	61510	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	1007	13345	SH	DEFINED	5
CAPITAL ONE FINL CORP	COM	14040H105	239264	3172000	SH	DEFINED	8
CAPITAL ONE FINL CORP	COM	14040H105	4538	60162	SH	DEFINED	12
CAPITAL ONE FINL CORP	COM	14040H105	485501	6436450	SH	DEFINED	10
CAPITAL ONE FINL CORP	COM	14040H105	86	1140	SH	DEFINED	2
CAPITAL ONE FINL CORP	COM	14040H105	3	44	SH	DEFINED	6
CAPITAL ONE FINL CORP	COM	14040H105	1939	25700	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	1352	17918	SH	DEFINED	11
CAPITAL TITLE GROUP INC	COM	140919101	155	36600	SH	DEFINED	6
CAPITOL BANCORP LTD	COM	14056D105	2542	93800	SH	DEFINED	6
CAPITOL FED FINL	COM	14057C106	36	1000	SH	DEFINED	12
CAPSTONE TURBINE CORP	COM	14067D102	8	3200	SH	DEFINED	12
CAPTARIS INC	COM	14071N104	6	1000	SH	DEFINED	12
CAPTARIS INC	COM	14071N104	560	101750	SH	DEFINED	3
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	2028	146460	SH	DEFINED	3
CARAUSTAR INDS INC	COM	140909102	35	3000	SH	DEFINED	12
CARDIAC SCIENCE INC	COM NEW	141410209	24	5450	SH	DEFINED	12
Cardinal Financial	COM	14149F109	815	85000	SH	DEFINED	
CARDINAL FINL CORP	COM	14149F109	2221	231309	SH	DEFINED	12
CARDINAL HEALTH INC	COM	14149Y108	259	3761	SH	DEFINED	11
CARDINAL HEALTH INC	COM	14149Y108	324	4700	SH	DEFINED	5
CARDINAL HEALTH INC	COM	14149Y108	899	13050	SH	DEFINED	9
CARDINAL HEALTH INC	COM	14149Y108	5105	74092	SH	DEFINED	12
CARDINAL HEALTH INC	COM	14149Y108	12524	181771	SH	DEFINED	2
CARDINAL HEALTH INC	COM	14149Y108	12898	187201	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	41	600	SH	DEFINED	1
CAREER EDUCATION CORP	COM	141665109	333	5878	SH	DEFINED	12
CAREMARK RX INC	COM	141705103	35	1054	SH	DEFINED	2
CAREMARK RX INC	COM	141705103	1851	55662	SH	DEFINED	12
CAREMARK RX INC	COM	141705103	10693	321600	SH	DEFINED	8
CAREMARK RX INC	COM	141705103	136325	4100000	SH	DEFINED	10
CAREMARK RX INC	COM	141705103	608	18300	SH	DEFINED	11
CARLISLE COS INC	COM	142339100	16414	289750	SH	DEFINED	3

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CARLISLE COS INC	COM	142339100	31	550 SH	DEFINED	12
CarMax	COM	143130102	1752	60000 SH	DEFINED	
CARMAX INC	COM	143130102	6883	235720 SH	DEFINED	12
CARMIKE CINEMAS INC	COM	143436400	5908	158900 SH	DEFINED	3
CARNIVAL CORP	PAIRED CTF	143658300	853	19000 SH	DEFINED	5
CARNIVAL CORP	PAIRED CTF	143658300	8099	180332 SH	DEFINED	12
CARNIVAL CORP	PAIRED CTF	143658300	251	5590 SH	DEFINED	11
CARNIVAL CORP	PAIRED CTF	143658300	50	1105 SH	DEFINED	2
CARNIVAL CORP	PAIRED CTF	143658300	13897	309445 SH	DEFINED	6
CARPENTER TECHNOLOGY CORP	COM	144285103	4	100 SH	DEFINED	6
CARPENTER TECHNOLOGY CORP	COM	144285103	436	13250 SH	DEFINED	3
CARRAMERICA RLTY CORP	COM	144418100	5152	151969 SH	DEFINED	12
CARRAMERICA RLTY CORP	COM	144418100	10	300 SH	DEFINED	9
CARRAMERICA RLTY CORP	COM	144418100	64	1900 SH	DEFINED	11
CARREKER CORP	COM	144433109	20	2500 SH	DEFINED	12
CARRIAGE SVCS INC	COM	143905107	1317	264900 SH	DEFINED	6
CARRIER ACCESS CORP	COM	144460102	5	425 SH	DEFINED	2
CARRINGTON LABS INC	COM	144525102	0	12 SH	DEFINED	12
CARRIZO OIL & CO INC	COM	144577103	26	3600 SH	DEFINED	6
CARRIZO OIL & CO INC	COM	144577103	120	16600 SH	DEFINED	3
CARROLLTON BANCORP	COM	145282109	37	2079 SH	DEFINED	11
CARROLLTON BANCORP	COM	145282109	240	13382 SH	DEFINED	12
CARTER INC	COM	146229109	3041	106349 SH	DEFINED	3
CASCADE BANCORP	COM	147154108	5729	249398 SH	DEFINED	1
CASCADE CORP	COM	147195101	3625	178550 SH	DEFINED	6
CASCADE CORP	COM	147195101	6	300 SH	DEFINED	11
CASCADE NAT GAS CORP	COM	147339105	5	225 SH	DEFINED	12
CASCADE NAT GAS CORP	COM	147339105	11	526 SH	DEFINED	2
CASH AMER INTL INC	COM	14754D100	25456	1104390 SH	DEFINED	3
CASTLE CONV FD INC	COM	148443104	10	450 SH	DEFINED	12
CASTLE ENERGY CORP	COM PAR\$0.50N	148449309	73	7500 SH	DEFINED	12
CATALINA MARKETING CORP	COM	148867104	1	71 SH	DEFINED	6
CATALYTICA ENERGY SYS INC	COM	148884109	1	282 SH	DEFINED	12
CATAPULT COMMUNICATIONS CORP	COM	149016107	9	516 SH	DEFINED	11
CATELLUS DEV CORP NEW	COM	149113102	26	1000 SH	DEFINED	12
CATELLUS DEV CORP NEW	COM	149113102	33	1253 SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	10	125 SH	DEFINED	9
CATERPILLAR INC DEL	COM	149123101	246	3113 SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	2400	30350 SH	DEFINED	11
CATERPILLAR INC DEL	COM	149123101	3960	50086 SH	DEFINED	12
CATERPILLAR INC DEL	COM	149123101	5456	52500 SH	DEFINED	7
CATERPILLAR INC DEL	COM	149123101	36056	456000 SH	DEFINED	6
CATO CORP NEW	CL A	149205106	2	100 SH	DEFINED	12
CATO CORP NEW	CL A	149205106	14001	696945 SH	DEFINED	6
CAVALIER HOMES INC	COM	149507105	1	100 SH	DEFINED	12
CB BANCSHARES INC HAWAII	COM	124785106	21	300 SH	DEFINED	11
CB BANCSHARES INC HAWAII	COM	124785106	56	800 SH	DEFINED	4
CBL & ASSOC PPTYS INC	COM	124830100	349	5682 SH	DEFINED	12
CBL & ASSOC PPTYS INC	COM	124830100	48	785 SH	DEFINED	11
CBL & ASSOC PPTYS INC	COM	124830100	15	240 SH	DEFINED	3
CBRL GROUP INC	COM	12489V106	42293	1066915 SH	DEFINED	3
CBRL GROUP INC	COM	12489V106	2742	69175 SH	DEFINED	11
CBRL GROUP INC	COM	12489V106	188	4748 SH	DEFINED	12
CBRL GROUP INC	COM	12489V106	59	1500 SH	DEFINED	9
CCC INFORMATION SVCS GROUP I	COM	12487Q109	110	6079 SH	DEFINED	4
CCC INFORMATION SVCS GROUP I	COM	12487Q109	14	780 SH	DEFINED	12
CDN IMPERIAL BK OF COMMERCE	COM	136069101	53232	1022803 SH	DEFINED	7
CE FRANKLIN LTD	COM	125151100	1377	495500 SH	DEFINED	
CEC ENTMT INC	COM	125137109	61916	1784336 SH	DEFINED	3
CEC ENTMT INC	COM	125137109	45784	1321274 SH	DEFINED	6
CEC ENTMT INC	COM	125137109	141	4059 SH	DEFINED	12
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	300	8566 SH	DEFINED	5

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CEDAR FAIR L P	DEPOSITRY UNIT	150185106	70	2000	SH	DEFINED	9
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	502	14352	SH	DEFINED	12
CEDAR SHOPPING CTRS INC	COM NEW	150602209	924	65150	SH	DEFINED	12
CEDAR SHOPPING CTRS INC	COM NEW	150602209	160	11300	SH	DEFINED	3
CELANESE AG	ORD	D1497A101	4128	101670	SH	DEFINED	3
CELANESE AG	ORD	D1497A101	0	10	SH	DEFINED	12
CELESTICA INC	SUB VTG SHS	15101Q108	9	550	SH	DEFINED	7
CELESTICA INC	SUB VTG SHS	15101Q108	18942	1155030	SH	DEFINED	4
CELESTICA INC	SUB VTG SHS	15101Q108	7915	482605	SH	DEFINED	5
CELESTICA INC	SUB VTG SHS	15101Q108	20	1225	SH	DEFINED	11
CELESTICA INC	SUB VTG SHS	15101Q108	66	4000	SH	DEFINED	12
CELGENE CORP	COM	151020104	5	100	SH	DEFINED	9
CELGENE CORP	COM	151020104	21	450	SH	DEFINED	12
CELL GENESYS INC	COM	150921104	19	1600	SH	DEFINED	2
CELL GENESYS INC	COM	150921104	25284	2100000	SH	DEFINED	10
CELL GENESYS INC	COM	150921104	24	1995	SH	DEFINED	11
CELL GENESYS INC	COM	150921104	8025	666493	SH	DEFINED	12
CELL GENESYS INC	COM	150921104	2127	176700	SH	DEFINED	8
CELLSTAR CORP	COM NEW	150925204	21	2000	SH	DEFINED	9
CELLSTAR CORP	COM NEW	150925204	30	2880	SH	DEFINED	12
CELLSTAR CORP	COM NEW	150925204	406	38700	SH	DEFINED	3
CELSION CORPORATION	COM	15117N107	7	5500	SH	DEFINED	12
CEMEX S A	SPON ADR 5 ORD	151290889	70	2357	SH	DEFINED	11
CENDANT CORP	COM	151313103	456	18700	SH	DEFINED	9
CENDANT CORP	COM	151313103	14735	604148	SH	DEFINED	4
CENDANT CORP	COM	151313103	73	2986	SH	DEFINED	2
CENDANT CORP	COM	151313103	90243	3700000	SH	DEFINED	13
CENDANT CORP	COM	151313103	93	3800	SH	DEFINED	11
CENDANT CORP	COM	151313103	10849	444816	SH	DEFINED	3
CENDANT CORP	COM	151313103	10173	417100	SH	DEFINED	8
CENDANT CORP	COM	151313103	9137	374619	SH	DEFINED	12
CENDANT CORP	COM	151313103	7700	315710	SH	DEFINED	5
CENDANT CORP	COM	151313103	6247	256142	SH	DEFINED	6
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	15	2220	SH	DEFINED	3
CENTER BANCORP INC	COM	151408101	10	600	SH	DEFINED	11
CENTERPOINT ENERGY INC	COM	15189T107	5	400	SH	DEFINED	9
CENTERPOINT ENERGY INC	COM	15189T107	16	1429	SH	DEFINED	2
CENTERPOINT ENERGY INC	COM	15189T107	67	5850	SH	DEFINED	6
CENTERPOINT ENERGY INC	COM	15189T107	187	16328	SH	DEFINED	12
CENTERPOINT ENERGY INC	COM	15189T107	4165	364350	SH	DEFINED	3
CENTERPOINT PPTYS TR	COM	151895109	50	600	SH	DEFINED	12
CENTERPOINT PPTYS TR	COM	151895109	83	1000	SH	DEFINED	2
CENTEX CORP	COM	152312104	86	1600	SH	DEFINED	4
CENTEX CORP	COM	152312104	18	330	SH	DEFINED	12
CENTRAL EUROPE AND RUSSIA FD	COM	153436100	55	2230	SH	DEFINED	12
CENTRAL FD CDA LTD	CL A	153501101	13	2100	SH	DEFINED	12
CENTRAL FGHT LINES INC NEV	COM	153491105	7	500	SH	DEFINED	12
CENTRAL GARDEN & PET CO	COM	153527106	18	500	SH	DEFINED	6
CENTRAL PAC FINL CORP	COM	154760102	12	400	SH	DEFINED	11
CENTRAL PKG CORP	COM	154785109	84	4163	SH	DEFINED	12
CENTRAL PKG CORP	COM	154785109	2	80	SH	DEFINED	2
CENTRAL PKG CORP	COM	154785109	0	1	SH	DEFINED	9
CENTRAL SECS CORP	COM	155123102	32	1500	SH	DEFINED	12
CENTRAL VA BANKSHARES INC	COM	155792104	37	1325	SH	DEFINED	12
CENTRAL VT PUB SVC CORP	COM	155771108	2405	106900	SH	DEFINED	6
CENTRAL VT PUB SVC CORP	COM	155771108	27	1200	SH	DEFINED	2
CENTRAL VT PUB SVC CORP	COM	155771108	41	1800	SH	DEFINED	12
CENTRUE FINL CORP	COM	15641R103	11	400	SH	DEFINED	11
CENTURY ALUM CO	COM	156431108	14306	506752	SH	DEFINED	6
CENTURY ALUM CO	COM	156431108	1358	48100	SH	DEFINED	3
CENTURY BUSINESS SVCS INC	COM	156490104	288	58591	SH	DEFINED	12
CENTURY BUSINESS SVCS INC	COM	156490104	421	85650	SH	DEFINED	3

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CENTURYTEL INC	COM	156700106	5	176	SH	DEFINED	11
CENTURYTEL INC	COM	156700106	7445	270810	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	1	48	SH	DEFINED	2
CENTURYTEL INC	COM	156700106	195	7090	SH	DEFINED	3
CENTURYTEL INC	COM	156700106	2695	98043	SH	DEFINED	12
CEPHALON INC	COM	156708109	118	2053	SH	DEFINED	12
CEPHEID	COM	15670R107	106	11400	SH	DEFINED	12
CERADYNE INC	COM	156710105	5	150	SH	DEFINED	12
CERES GROUP INC	COM	156772105	3219	455300	SH	DEFINED	6
CERIDIAN CORP NEW	COM	156779100	59130	3000000	SH	DEFINED	10
CERIDIAN CORP NEW	COM	156779100	5030	255200	SH	DEFINED	8
CERIDIAN CORP NEW	COM	156779100	254	12890	SH	DEFINED	12
CERIDIAN CORP NEW	COM	156779100	217	11000	SH	DEFINED	11
CERIDIAN CORP NEW	COM	156779100	87	4410	SH	DEFINED	6
CERNER CORP	COM	156782104	181	4000	SH	DEFINED	2
CERNER CORP	COM	156782104	2	50	SH	DEFINED	6
CERNER CORP	COM	156782104	44	980	SH	DEFINED	12
CERTEGY INC	COM	156880106	2197	62748	SH	DEFINED	1
CERTEGY INC	COM	156880106	2024	57784	SH	DEFINED	12
CERTEGY INC	COM	156880106	2	60	SH	DEFINED	6
CERTEGY INC	COM	156880106	30	850	SH	DEFINED	11
CERUS CORP	COM	157085101	2	500	SH	DEFINED	12
CERUS CORP	COM	157085101	1	250	SH	DEFINED	2
CEVA INC	COM	157210105	6	600	SH	DEFINED	11
CH ENERGY GROUP INC	COM	12541M102	435	8863	SH	DEFINED	12
CHALONE WINE GROUP LTD	COM	157639105	5	517	SH	DEFINED	12
CHAMPION ENTERPRISES INC	COM	158496109	69	6500	SH	DEFINED	9
CHAMPS ENTMT INC DEL	COM	158787101	6	700	SH	DEFINED	12
CHARLES & COLVARD LTD	COM	159765106	16	3050	SH	DEFINED	12
CHARLES RIV LABS INTL INC	COM	159864107	351	8200	SH	DEFINED	11
CHARLES RIV LABS INTL INC	COM	159864107	18	410	SH	DEFINED	3
CHARLES RIV LABS INTL INC	COM	159864107	86	2000	SH	DEFINED	12
CHARMING SHOPPES INC	COM	161133103	119	15255	SH	DEFINED	4
CHARMING SHOPPES INC	COM	161133103	8	1040	SH	DEFINED	9
CHARTER COMMUNICATIONS INC D	CL A	16117M107	69	14692	SH	DEFINED	12
CHARTER COMMUNICATIONS INC D	CL A	16117M107	5	1000	SH	DEFINED	2
CHARTER ONE FINL INC	COM	160903100	3249	91897	SH	DEFINED	12
CHARTER ONE FINL INC	COM	160903100	6109	172775	SH	DEFINED	5
CHARTER ONE FINL INC	COM	160903100	11182	316225	SH	DEFINED	4
CHARTER ONE FINL INC	COM	160903100	26739	756179	SH	DEFINED	2
CHARTER ONE FINL INC	COM	160903100	431	12197	SH	DEFINED	11
CHARTER ONE FINL INC	COM	160903100	221	6260	SH	DEFINED	6
CHARTERMAC	SH BEN INT	160908109	134	5406	SH	DEFINED	9
CHARTERMAC	SH BEN INT	160908109	943	38049	SH	DEFINED	12
CHARTWELL DIVD & INCOME FD I	COM	16139P104	22	2200	SH	DEFINED	12
CHASE CORP	COM	16150R104	8	600	SH	DEFINED	11
CHATTEM INC	COM	162456107	15678	609480	SH	DEFINED	6
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	11	500	SH	DEFINED	2
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	139	6100	SH	DEFINED	12
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	1	83	SH	DEFINED	12
CHECKFREE CORP NEW	COM	162813109	24	830	SH	DEFINED	6
CHECKFREE CORP NEW	COM	162813109	202	6860	SH	DEFINED	3
CHECKFREE CORP NEW	COM	162813109	456	15470	SH	DEFINED	12
CHECKFREE CORP NEW	COM	162813109	9	300	SH	DEFINED	11
CHECKPOINT SYS INC	COM	162825103	131	6950	SH	DEFINED	12
CHECKPOINT SYS INC	COM	162825103	25558	1352299	SH	DEFINED	3
CHEESECAKE FACTORY INC	COM	163072101	118	2555	SH	DEFINED	12
CHELSEA PPTY GROUP INC	COM	163421100	14473	229950	SH	DEFINED	3
CHELSEA PPTY GROUP INC	COM	163421100	35	550	SH	DEFINED	12
CHELSEA PPTY GROUP INC	COM	163421100	25	400	SH	DEFINED	9
CHEMICAL FINL CORP	COM	163731102	13107	366022	SH	DEFINED	6
CHEROKEE INC DEL NEW	COM	16444H102	1983	84550	SH	DEFINED	6

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CHESAPEAKE CORP	COM	165159104	39	1634	SH	DEFINED	12
CHESAPEAKE CORP	COM	165159104	191	8000	SH	DEFINED	3
CHESAPEAKE ENERGY CORP	PFD CONV 6.75%	165167503	239	2700	SH	DEFINED	12
CHESAPEAKE ENERGY CORP	COM	165167107	13534	1010009	SH	DEFINED	3
CHESAPEAKE ENERGY CORP	COM	165167107	7122	531500	SH	DEFINED	6
CHESAPEAKE ENERGY CORP	COM	165167107	4779	356611	SH	DEFINED	12
CHESAPEAKE ENERGY CORP	COM	165167107	52	3909	SH	DEFINED	11
CHESAPEAKE UTILS CORP	COM	165303108	59	2300	SH	DEFINED	6
CHESAPEAKE UTILS CORP	COM	165303108	28	1080	SH	DEFINED	12
CHEVRONTEXACO CORP	COM	166764100	1480	16865	SH	DEFINED	11
CHEVRONTEXACO CORP	COM	166764100	25065	285541	SH	DEFINED	2
CHEVRONTEXACO CORP	COM	166764100	2418	27537	SH	DEFINED	1
CHEVRONTEXACO CORP	COM	166764100	3714	42313	SH	DEFINED	9
CHEVRONTEXACO CORP	COM	166764100	62097	707429	SH	DEFINED	6
CHEVRONTEXACO CORP	COM	166764100	7146	81409	SH	DEFINED	5
CHEVRONTEXACO CORP	COM	166764100	22209	253007	SH	DEFINED	12
CHEVRONTEXACO CORP	COM	166764100	24830	282870	SH	DEFINED	3
CHEVRONTEXACO CORP	COM	166764100	572	4959	SH	DEFINED	7
CHEVRONTEXACO CORP	COM	166764100	14	165	SH	DEFINED	4
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	8	300	SH	DEFINED	2
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	545	19600	SH	DEFINED	11
CHICOS FAS INC	COM	168615102	8390	180825	SH	DEFINED	1
CHICOS FAS INC	COM	168615102	324	6980	SH	DEFINED	12
CHICOS FAS INC	COM	168615102	74	1600	SH	DEFINED	2
CHICOS FAS INC	COM	168615102	46	1000	SH	DEFINED	11
CHICOS FAS INC	COM	168615102	2	47	SH	DEFINED	9
CHICOS FAS INC	COM	168615102	283	6100	SH	DEFINED	5
CHILE FD INC	COM	168834109	5	391	SH	DEFINED	12
CHINA FD INC	COM	169373107	18	550	SH	DEFINED	12
CHINA UNICOM LTD	SPONSORED ADR	16945R104	5959	661400	SH	DEFINED	3
CHINADOTCOM CORP	CL A	G2108N109	10	1200	SH	DEFINED	12
CHIPPAC INC	CL A	169657103	13	1600	SH	DEFINED	12
CHIQUITA BRANDS INTL INC	COM	170032809	14142	678268	SH	DEFINED	3
CHIQUITA BRANDS INTL INC	COM	170032809	8	379	SH	DEFINED	12
CHIQUITA BRANDS INTL INC	COM	170032809	0	21	SH	DEFINED	2
CHIQUITA BRANDS INTL INC	*W EXP 03/19/200	170032114	36	5704	SH	DEFINED	12
CHIRON CORP	COM	170040109	247	5605	SH	DEFINED	4
CHIRON CORP	COM	170040109	1	16	SH	DEFINED	2
CHIRON CORP	COM	170040109	119	2711	SH	DEFINED	12
CHIRON CORP	COM	170040109	1204	27360	SH	DEFINED	3
CHITTENDEN CORP	COM	170228100	187	5662	SH	DEFINED	12
CHOICE HOTELS INTL INC	COM	169905106	148	3300	SH	DEFINED	12
CHOICE HOTELS INTL INC	COM	169905106	21910	489728	SH	DEFINED	3
CHOICEPOINT INC	COM	170388102	300	7889	SH	DEFINED	12
CHORDIANT SOFTWARE INC	COM	170404107	11	2180	SH	DEFINED	12
CHRISTOPHER & BANKS CORP	COM	171046105	7	325	SH	DEFINED	11
CHRISTOPHER & BANKS CORP	COM	171046105	745	35290	SH	DEFINED	12
CHROMAVISION MED SYS INC	COM	17111P104	23	10500	SH	DEFINED	12
CHROMCRAFT REVINGTON INC	COM	171117104	1232	82700	SH	DEFINED	6
CHRONIMED INC	COM	171164106	2	250	SH	DEFINED	12
CHUBB CORP	COM	171232101	1404	20188	SH	DEFINED	6
CHUBB CORP	COM	171232101	24100	346562	SH	DEFINED	3
CHUBB CORP	COM	171232101	2287	32890	SH	DEFINED	12
CHUBB CORP	COM	171232101	1561	22445	SH	DEFINED	5
CHUBB CORP	COM	171232101	633	9100	SH	DEFINED	1
CHUBB CORP	COM	171232101	274	3939	SH	DEFINED	11
CHUBB CORP	COM	171232101	139	2000	SH	DEFINED	9
CHUBB CORP	COM	171232101	73	800	SH	DEFINED	7
CHUBB CORP	COM	171232101	1736	24967	SH	DEFINED	2
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	1604	68900	SH	DEFINED	7
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	6748	381050	SH	DEFINED	6
CHURCH & DWIGHT INC	COM	171340102	22	500	SH	DEFINED	12

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CHURCH & DWIGHT INC	COM	171340102	29	660	SH	DEFINED	11
CHURCHILL DOWNS INC	COM	171484108	12	300	SH	DEFINED	12
CIBER INC	COM	17163B102	395	35912	SH	DEFINED	12
CIBER INC	COM	17163B102	15	1351	SH	DEFINED	11
CIENA CORP	COM	171779101	268	53881	SH	DEFINED	12
CIENA CORP	COM	171779101	3	630	SH	DEFINED	6
CIGNA CORP	COM	125509109	74	1250	SH	DEFINED	11
CIGNA CORP	COM	125509109	266	4500	SH	DEFINED	2
CIGNA CORP	COM	125509109	632	10702	SH	DEFINED	12
CIGNA CORP	COM	125509109	51396	870828	SH	DEFINED	6
CIGNA HIGH INCOME SHS	SH BEN INT	12551D109	10	3500	SH	DEFINED	12
CIGNA INVTS SECS INC	COM	17179X106	31	1775	SH	DEFINED	12
CIM HIGH YIELD SECS	SH BEN INT	125527101	5	1000	SH	DEFINED	12
CIMAREX ENERGY CO	COM	171798101	6	212	SH	DEFINED	12
CIMAREX ENERGY CO	COM	171798101	36	1254	SH	DEFINED	11
CIMAREX ENERGY CO	COM	171798101	52	1805	SH	DEFINED	2
CIMAREX ENERGY CO	COM	171798101	4860	168180	SH	DEFINED	3
CIMAREX ENERGY CO	COM	171798101	28452	984634	SH	DEFINED	6
CINCINNATI BELL INC COMMON STK	COM	171871106	167	40704	SH	DEFINED	14
CINCINNATI BELL INC NEW	COM	171871106	115	28214	SH	DEFINED	12
CINCINNATI BELL INC NEW	COM	171871106	5	1200	SH	DEFINED	9
CINCINNATI BELL INC NEW	COM	171871106	16	3900	SH	DEFINED	11
CINCINNATI BELL INC NEW	COM	171871106	397	97569	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	7075	1738400	SH	DEFINED	8
CINCINNATI BELL INC NEW	COM	171871106	9305	2286291	SH	DEFINED	3
CINCINNATI BELL INC NEW	COM	171871106	49426	12144000	SH	DEFINED	10
CINCINNATI BELL INC NEW	COM	171871106	59015	14500000	SH	DEFINED	13
CINCINNATI FINL CORP	COM	172062101	19786	455376	SH	DEFINED	2
CINCINNATI FINL CORP	COM	172062101	7	155	SH	DEFINED	9
CINCINNATI FINL CORP	COM	172062101	194	4466	SH	DEFINED	11
CINCINNATI FINL CORP	COM	172062101	200	4600	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	2849	65566	SH	DEFINED	12
CINERGY CORP	COM	172474108	1424	34820	SH	DEFINED	2
CINERGY CORP	COM	172474108	115	2816	SH	DEFINED	11
CINERGY CORP	COM	172474108	1852	45293	SH	DEFINED	12
CINERGY CORP	COM	172474108	144	3510	SH	DEFINED	6
CINTAS CORP	COM	172908105	536	12317	SH	DEFINED	12
CINTAS CORP	COM	172908105	38	880	SH	DEFINED	3
CINTAS CORP	COM	172908105	186	4275	SH	DEFINED	11
CINTAS CORP	COM	172908105	23407	538206	SH	DEFINED	2
CINTAS CORP	COM	172908105	7753	178275	SH	DEFINED	1
CIRCOR INTL INC	COM	17273K109	897	39700	SH	DEFINED	3
CIRCOR INTL INC	COM	17273K109	68	3000	SH	DEFINED	12
CIRCUIT CITY STORE INC	COM	172737108	2	200	SH	DEFINED	6
CIRCUIT CITY STORE INC	COM	172737108	3608	319282	SH	DEFINED	12
CIRRUS LOGIC INC	COM	172755100	7	895	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	18728	796247	SH	DEFINED	12
CISCO SYS INC	COM	17275R102	526	22381	SH	DEFINED	9
CISCO SYS INC	COM	17275R102	979	41533	SH	DEFINED	11
CISCO SYS INC	COM	17275R102	5759	244330	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	5787	246033	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	14441	612675	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	9927	421166	SH	DEFINED	5
CISCO SYS INC	COM	17275R102	21581	915626	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	36767	1559897	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	10081	327645	SH	DEFINED	7
CIT GROUP INC	COM	125581108	53270	1400000	SH	DEFINED	13
CIT GROUP INC	COM	125581108	34159	897731	SH	DEFINED	3
CIT GROUP INC	COM	125581108	1112	29225	SH	DEFINED	12
CIT GROUP INC	COM	125581108	41	1080	SH	DEFINED	9
CIT GROUP INC	COM	125581108	28	730	SH	DEFINED	6
CITIBANK WEST FSB SAN FRAN C	CONT LITIG REC	17306J202	0	16	SH	DEFINED	12



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CITIGROUP INC	COM	172967101	45868	887203	SH	DEFINED	12
CITIGROUP INC	COM	172967101	7252	140266	SH	DEFINED	1
CITIGROUP INC	COM	172967101	37705	729311	SH	DEFINED	2
CITIGROUP INC	COM	172967101	63	1227	SH	DEFINED	4
CITIGROUP INC	COM	172967101	98921	1913365	SH	DEFINED	3
CITIGROUP INC	COM	172967101	104597	2023127	SH	DEFINED	6
CITIGROUP INC	COM	172967101	293378	5674628	SH	DEFINED	8
CITIGROUP INC	COM	172967101	596643	11540486	SH	DEFINED	10
CITIGROUP INC	COM	172967101	7404	109275	SH	DEFINED	7
CITIGROUP INC	COM	172967101	5788	111952	SH	DEFINED	5
CITIGROUP INC	COM	172967101	6609	127832	SH	DEFINED	9
CITIGROUP INC	COM	172967101	7142	138146	SH	DEFINED	11
CITIGROUP INVTS LN FD INC	COM	17307C107	143	9350	SH	DEFINED	12
CITIZENS BKG CORP MICH	COM	174420109	66	2019	SH	DEFINED	12
CITIZENS COMMUNICATIONS CO	COM	17453B101	367	28366	SH	DEFINED	12
CITIZENS COMMUNICATIONS CO	COM	17453B101	80	6217	SH	DEFINED	2
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	25	1831	SH	DEFINED	12
CITRIX SYS INC	COM	177376100	54	2500	SH	DEFINED	2
CITRIX SYS INC	COM	177376100	49	2255	SH	DEFINED	12
CITRIX SYS INC	COM	177376100	12	550	SH	DEFINED	11
CITRIX SYS INC	COM	177376100	7	310	SH	DEFINED	3
CITY HLDG CO	COM	177835105	51	1500	SH	DEFINED	12
CITY HLDG CO	COM	177835105	8212	237401	SH	DEFINED	3
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	0	200	SH	DEFINED	12
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	6	3300	SH	DEFINED	9
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	1	500	SH	DEFINED	2
CITY NATL CORP	COM	178566105	10234	170850	SH	DEFINED	6
CITY NATL CORP	COM	178566105	11479	191640	SH	DEFINED	3
CITY NATL CORP	COM	178566105	49	810	SH	DEFINED	12
CKE RESTAURANTS INC	COM	12561E105	12590	1271565	SH	DEFINED	6
CKE RESTAURANTS INC	COM	12561E105	2	200	SH	DEFINED	12
CLAIRES STORES INC	COM	179584107	15	720	SH	DEFINED	11
CLAIRES STORES INC	COM	179584107	226	10850	SH	DEFINED	12
CLAIRES STORES INC	COM	179584107	43251	2075374	SH	DEFINED	3
CLARCOR INC	COM	179895107	982	22250	SH	DEFINED	3
CLARCOR INC	COM	179895107	601	13606	SH	DEFINED	12
CLARCOR INC	COM	179895107	95	2160	SH	DEFINED	11
CLARCOR INC	COM	179895107	75	1700	SH	DEFINED	2
CLARK INC	COM	181457102	2274	133750	SH	DEFINED	6
CLARUS CORP	COM	182707109	15	1525	SH	DEFINED	12
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	85	2000	SH	DEFINED	4
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	103	2424	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	8	200	SH	DEFINED	6
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	20	476	SH	DEFINED	9
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2920	68960	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	340	8025	SH	DEFINED	11
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	360	8500	SH	DEFINED	5
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1103	26039	SH	DEFINED	12
CLECO CORP NEW	COM	12561W105	19	1000	SH	DEFINED	1
CLECO CORP NEW	COM	12561W105	32	1700	SH	DEFINED	11
CLECO CORP NEW	COM	12561W105	3233	169879	SH	DEFINED	12
CLECO CORP NEW	COM	12561W105	19843	1042700	SH	DEFINED	6
CLEVELAND CLIFFS INC	COM	185896107	125	1916	SH	DEFINED	12
CLOROX CO DEL	COM	189054109	95	1950	SH	DEFINED	11
CLOROX CO DEL	COM	189054109	4108	84001	SH	DEFINED	12
CLOROX CO DEL	COM	189054109	137	2800	SH	DEFINED	2
CLOROX CO DEL	COM	189054109	420	8590	SH	DEFINED	5
CLOROX CO DEL	COM	189054109	5	100	SH	DEFINED	4
CLOROX CO DEL	COM	189054109	412	8414	SH	DEFINED	9
CMGI INC	COM	125750109	21	8470	SH	DEFINED	12

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CMS ENERGY CORP	COM	125896100	2712	303066	SH	DEFINED	12
CMS ENERGY CORP	COM	125896100	90	10000	SH	DEFINED	
CNA FINL CORP	COM	126117100	174	6320	SH	DEFINED	6
CNA FINL CORP	COM	126117100	83	3000	SH	DEFINED	12
CNB FINL CORP PA	COM	126128107	38	882	SH	DEFINED	12
CNET NETWORKS INC	COM	12613R104	57	5500	SH	DEFINED	12
CNET NETWORKS INC	COM	12613R104	134290	13000000	SH	DEFINED	10
CNET NETWORKS INC	COM	12613R104	11555	1118600	SH	DEFINED	8
CNF INC	COM	12612W104	15	460	SH	DEFINED	3
CNF INC	COM	12612W104	12	345	SH	DEFINED	12
CNF INC	COM	12612W104	4900	145830	SH	DEFINED	6
CNH GLOBAL N V	SHS NEW	N20935206	1	30	SH	DEFINED	11
CNH GLOBAL N V	SHS NEW	N20935206	495	26421	SH	DEFINED	12
CNH GLOBAL N V	SHS NEW	N20935206	611	32620	SH	DEFINED	3
CNS INC	COM	126136100	243	22800	SH	DEFINED	3
COACH INC	COM	189754104	648	15800	SH	DEFINED	3
COACH INC	COM	189754104	78	1900	SH	DEFINED	4
COACH INC	COM	189754104	42	1015	SH	DEFINED	12
COASTAL BANCORP INC	COM	19041P105	87	2100	SH	DEFINED	11
COASTAL FINL CORP DEL	COM	19046E105	2	134	SH	DEFINED	12
COBIZ INC	COM	190897108	1835	89825	SH	DEFINED	1
COBIZ INC	COM	190897108	18	900	SH	DEFINED	12
COCA COLA BOTTLING CO CONS	COM	191098102	348	6818	SH	DEFINED	12
COCA COLA BOTTLING CO CONS	COM	191098102	102	2000	SH	DEFINED	3
COCA COLA CO	COM	191216100	190	3777	SH	DEFINED	9
COCA COLA CO	COM	191216100	63	1257	SH	DEFINED	4
COCA COLA CO	COM	191216100	637	12672	SH	DEFINED	5
COCA COLA CO	COM	191216100	649	12900	SH	DEFINED	11
COCA COLA CO	COM	191216100	1730	34380	SH	DEFINED	1
COCA COLA CO	COM	191216100	4176	63170	SH	DEFINED	7
COCA COLA CO	COM	191216100	9985	198513	SH	DEFINED	2
COCA COLA CO	COM	191216100	14819	294616	SH	DEFINED	3
COCA COLA CO	COM	191216100	22016	437696	SH	DEFINED	12
COCA COLA CO	COM	191216100	0	0	SH	DEFINED	6
COCA COLA ENTERPRISES INC	COM	191219104	88	3625	SH	DEFINED	11
COCA COLA ENTERPRISES INC	COM	191219104	4	150	SH	DEFINED	6
COCA COLA ENTERPRISES INC	COM	191219104	1161	48017	SH	DEFINED	12
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	16405	680538	SH	DEFINED	6
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	2346	74100	SH	DEFINED	7
COEUR D ALENE MINES	COM	192108108	84	12000	SH	DEFINED	
COEUR D ALENE MINES CORP IDA	COM	192108108	6	800	SH	DEFINED	12
COEUR D ALENE MINES CORP IDA	COM	192108108	92	10000	SH	DEFINED	7
COGNEX CORP	COM	192422103	146	4400	SH	DEFINED	12
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	163	3600	SH	DEFINED	4
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	109	2400	SH	DEFINED	2
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	45	1000	SH	DEFINED	12
COGNOS INC	COM	19244C109	235	7550	SH	DEFINED	7
COGNOS INC	COM	19244C109	20	650	SH	DEFINED	12
COHEN & STEERS ADV INC RLTY	COM	19247W102	1982	99599	SH	DEFINED	12
COHEN & STEERS PREM INC RLTY	COM	19247V104	1640	81779	SH	DEFINED	12
COHEN & STEERS QUALITY RLTY	COM	19247L106	3027	155394	SH	DEFINED	12
COHEN & STEERS REIT & PFD IN	COM	19247X100	2506	92974	SH	DEFINED	12
COHEN & STEERS REIT & UTIL I	COM	19247Y108	1693	85610	SH	DEFINED	12
COHEN & STEERS TOTAL RETURN	COM	19247R103	227	11597	SH	DEFINED	12
COHERENT INC	COM	192479103	2	64	SH	DEFINED	11
COHERENT INC	COM	192479103	32	1200	SH	DEFINED	12
COHU INC	COM	192576106	37	1970	SH	DEFINED	11
COINSTAR INC	COM	19259P300	3	200	SH	DEFINED	2
COINSTAR INC	COM	19259P300	4	275	SH	DEFINED	12
COINSTAR INC	COM	19259P300	208	13200	SH	DEFINED	6
COLDWATER CREEK INC	COM	193068103	3	150	SH	DEFINED	12
COLE KENNETH PRODTNS INC	CL A	193294105	16007	469400	SH	DEFINED	3

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COLGATE PALMOLIVE CO	COM	194162103	58	1047	SH	DEFINED	4
COLGATE PALMOLIVE CO	COM	194162103	14290	259350	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	194162103	9428	171115	SH	DEFINED	2
COLGATE PALMOLIVE CO	COM	194162103	4722	85699	SH	DEFINED	12
COLGATE PALMOLIVE CO	COM	194162103	3555	64519	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	372	6750	SH	DEFINED	5
COLGATE PALMOLIVE CO	COM	194162103	297	5396	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	116	1600	SH	DEFINED	7
COLGATE PALMOLIVE CO	COM	194162103	257	4665	SH	DEFINED	9
COLLAGENEX PHARMACEUTICALS I	COM	19419B100	1	100	SH	DEFINED	2
COLLAGENEX PHARMACEUTICALS I	COM	19419B100	1001	75140	SH	DEFINED	3
COLLEGIATE PACIFIC INC	COM NEW	194589206	0	4	SH	DEFINED	12
COLLEGIATE PACIFIC INC	*W EXP 05/26/200	194589115	0	4	SH	DEFINED	12
COLLINS & AIKMAN CORP NEW	COM NEW	194830204	3	500	SH	DEFINED	12
COLONIAL BANCGROUP INC	COM	195493309	17092	923890	SH	DEFINED	6
COLONIAL BANCGROUP INC	COM	195493309	389	21030	SH	DEFINED	12
COLONIAL BANCGROUP INC	COM	195493309	60	3225	SH	DEFINED	11
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	46	6997	SH	DEFINED	12
COLONIAL INTER HIGH INCOME F	SH BEN INT	195763107	144	39000	SH	DEFINED	12
COLONIAL INTERMARKET INCM TR	SH BEN INT	195762109	27	3000	SH	DEFINED	12
COLONIAL INVT GRADE MUN TR	SH BEN INT	195768106	54	4960	SH	DEFINED	12
COLONIAL MUN INCOME TR	SH BEN INT	195799101	47	7968	SH	DEFINED	12
COLONIAL PPTYS TR	COM SH BEN INT	195872106	490	12000	SH	DEFINED	9
COLONIAL PPTYS TR	COM SH BEN INT	195872106	89	2174	SH	DEFINED	11
COLONIAL PPTYS TR	COM SH BEN INT	195872106	395	9687	SH	DEFINED	12
COLUMBIA BANCORP	COM	197227101	1065	34581	SH	DEFINED	12
COLUMBIA BANCORP	COM	197227101	3563	115675	SH	DEFINED	1
COLUMBIA BANCORP	COM	197227101	14	440	SH	DEFINED	11
COLUMBIA BKG SYS INC	COM	197236102	4596	164265	SH	DEFINED	6
COLUMBIA BKG SYS INC	COM	197236102	2543	90890	SH	DEFINED	3
COLUMBIA LABS INC	COM	197779101	0	50	SH	DEFINED	12
COLUMBIA SPORTSWEAR CO	COM	198516106	43	782	SH	DEFINED	11
COMCAST CORP	CL A	20030N101	47	1617	SH	DEFINED	
COMCAST CORP NEW	CL A SPL	20030N200	306	10979	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	170809	5943250	SH	DEFINED	8
COMCAST CORP NEW	CL A	20030N101	4105	142836	SH	DEFINED	12
COMCAST CORP NEW	CL A	20030N101	3007	104625	SH	DEFINED	2
COMCAST CORP NEW	CL A	20030N101	2552	88788	SH	DEFINED	9
COMCAST CORP NEW	CL A	20030N101	655	17330	SH	DEFINED	7
COMCAST CORP NEW	CL A	20030N101	361	12567	SH	DEFINED	5
COMCAST CORP NEW	CL A	20030N101	307	10660	SH	DEFINED	11
COMCAST CORP NEW	CL A SPL	20030N200	785	28191	SH	DEFINED	5
COMCAST CORP NEW	CL A	20030N101	8	291	SH	DEFINED	4
COMCAST CORP NEW	CL A SPL	20030N200	8153	292433	SH	DEFINED	12
COMCAST CORP NEW	CL A	20030N101	333562	11606201	SH	DEFINED	10
COMCAST CORP NEW	CL A	20030N101	1	32	SH	DEFINED	1
COMCAST CORP NEW	CL A SPL	20030N200	167	5990	SH	DEFINED	4
COMCAST CORP NEW	CL A SPL	20030N200	200	7156	SH	DEFINED	9
COMCAST CORP NEW	CL A SPL	20030N200	239	8566	SH	DEFINED	10
COMCAST CORP NEW	CL A	20030N101	6123	212914	SH	DEFINED	3
COMCAST CORP NEW	CL A SPL	20030N200	443	15890	SH	DEFINED	2
COMCAST CORP NEW	CL A	20030N101	9334	324518	SH	DEFINED	6
COMERICA INC	COM	200340107	1831	33710	SH	DEFINED	6
COMERICA INC	COM	200340107	266	4895	SH	DEFINED	12
COMERICA INC	COM	200340107	144	2648	SH	DEFINED	2
COMERICA INC	COM	200340107	23	426	SH	DEFINED	11
COMFORCE CORP	COM	20038K109	0	3	SH	DEFINED	12
COMFORT SYS USA INC	COM	199908104	57	7900	SH	DEFINED	12
COMMERCE BANCORP INC NJ	COM	200519106	34	510	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	558	8467	SH	DEFINED	12
COMMERCE BANCORP INC NJ	COM	200519106	182	2100	SH	DEFINED	7
COMMERCE BANCORP INC NJ	COM	200519106	25	374	SH	DEFINED	9

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COMMERCE BANCORP INC NJ	COM	200519106	17	256	SH	DEFINED	2
COMMERCE BANCORP INC NJ	COM	200519106	224	3400	SH	DEFINED	4
COMMERCE BANCSHARES INC	COM	200525103	186	3900	SH	DEFINED	12
COMMERCE BANCSHARES INC	COM	200525103	190	3990	SH	DEFINED	11
COMMERCE BANCSHARES INC	COM	200525103	3	54	SH	DEFINED	6
COMMERCE BANCSHARES INC	COM	200525103	6391	133948	SH	DEFINED	1
COMMERCE GROUP INC MASS	COM	200641108	32873	684860	SH	DEFINED	6
COMMERCE ONE INC DEL	COM NEW	200693208	5	3369	SH	DEFINED	12
COMMERCIAL CAP BANCORP INC	COM	20162L105	18	800	SH	DEFINED	12
COMMERCIAL FEDERAL CORPORATI	COM	201647104	24882	901515	SH	DEFINED	6
COMMERCIAL FEDERAL CORPORATI	COM	201647104	19	700	SH	DEFINED	11
COMMERCIAL FEDERAL CORPORATI	COM	201647104	9	340	SH	DEFINED	12
COMMERCIAL METALS CO	COM	201723103	8	240	SH	DEFINED	12
COMMERCIAL NET LEASE RLTY IN	COM	202218103	2135	108081	SH	DEFINED	12
COMMERCIAL NET LEASE RLTY IN	COM	202218103	1076	54500	SH	DEFINED	3
COMMERCIAL NET LEASE RLTY IN	COM	202218103	139	7038	SH	DEFINED	11
COMMONWEALTH TEL ENTERPRISES	COM	203349105	21	520	SH	DEFINED	11
COMMONWEALTH TEL ENTERPRISES	COM	203349105	6577	160385	SH	DEFINED	5
COMMONWEALTH TEL ENTERPRISES	COM	203349105	15881	387243	SH	DEFINED	4
COMMONWEALTH TEL ENTERPRISES	COM	203349105	427	10408	SH	DEFINED	12
COMMSCOPE INC	COM	203372107	123	7360	SH	DEFINED	12
COMMUNITY BK NORTHN VA	COM	203566104	62	3614	SH	DEFINED	12
COMMUNITY BK SYS INC	COM	203607106	-281	-6067	SH	DEFINED	12
COMMUNITY BK SYS INC	COM	203607106	7095	153300	SH	DEFINED	6
COMMUNITY BKS INC MILLERSBUR	COM	203628102	98	3136	SH	DEFINED	12
COMMUNITY FIRST BANKSHARES I	COM	203902101	9101	283168	SH	DEFINED	6
COMMUNITY HEALTH SYS INC NEW	COM	203668108	26	920	SH	DEFINED	6
COMMUNITY INVS BANCORP INC	COM	203719109	470	30000	SH	DEFINED	12
COMMUNITY TR BANCORP INC	COM	204149108	4334	131322	SH	DEFINED	6
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	27	400	SH	DEFINED	3
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	26452	564000	SH	DEFINED	3
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	0	0	SH	DEFINED	2
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	14	715	SH	DEFINED	11
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	2485	86000	SH	DEFINED	3
COMPASS BANCSHARES INC	COM	20449H109	29	700	SH	DEFINED	11
COMPASS BANCSHARES INC	COM	20449H109	57	1380	SH	DEFINED	6
COMPASS BANCSHARES INC	COM	20449H109	2218	53480	SH	DEFINED	12
COMPEX TECHNOLOGIES INC	COM	204513105	231	25700	SH	DEFINED	3
COMPUCOM SYS INC	COM	204780100	2	300	SH	DEFINED	12
COMPUCREDIT CORP	COM	20478N100	25988	1229350	SH	DEFINED	3
COMPUDYNE CORP	COM PAR \$0.75	204795306	157	14000	SH	DEFINED	9
COMPUGEN LTD	ORD	M25722105	326	50200	SH	DEFINED	12
COMPUTER ASSOC INTL INC	COM	204912109	15327	570627	SH	DEFINED	6
COMPUTER ASSOC INTL INC	COM	204912109	53720	2000000	SH	DEFINED	13
COMPUTER ASSOC INTL INC	COM	204912109	1112	41385	SH	DEFINED	11
COMPUTER ASSOC INTL INC	COM	204912109	22574	840425	SH	DEFINED	4
COMPUTER ASSOC INTL INC	COM	204912109	13609	506661	SH	DEFINED	12
COMPUTER ASSOC INTL INC	COM	204912109	7792	290100	SH	DEFINED	10
COMPUTER ASSOC INTL INC	COM	204912109	500	18605	SH	DEFINED	9
COMPUTER ASSOC INTL INC	COM	204912109	11389	424015	SH	DEFINED	5
COMPUTER NETWORK TECHNOLOGY	COM	204925101	6207	773970	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	9002	223197	SH	DEFINED	1
COMPUTER SCIENCES CORP	COM	205363104	10066	249593	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	36564	906605	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	78	1930	SH	DEFINED	11
COMPUTER SCIENCES CORP	COM	205363104	2732	67737	SH	DEFINED	12
COMPUWARE CORP	COM	205638109	255	34291	SH	DEFINED	12
COMPUWARE CORP	COM	205638109	79	10610	SH	DEFINED	6
COMSTOCK RES INC	COM NEW	205768203	12	600	SH	DEFINED	2
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	11	460	SH	DEFINED	3
COMVERSE TECHNOLOGY INC	DEBT	5/1 205862AL9	843	7000	SH	DEFINED	12
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	9301	512720	SH	DEFINED	6

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COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	2	100	SH	DEFINED	7
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	346	19064	SH	DEFINED	12
CONAGRA FOODS INC	COM	205887102	41	1510	SH	DEFINED	3
CONAGRA FOODS INC	COM	205887102	7282	270310	SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	2833	105159	SH	DEFINED	12
CONAGRA FOODS INC	COM	205887102	1631	60545	SH	DEFINED	9
CONAGRA FOODS INC	COM	205887102	283	10500	SH	DEFINED	2
CONAGRA FOODS INC	COM	205887102	81	3000	SH	DEFINED	1
CONAGRA FOODS INC	COM	205887102	72	2675	SH	DEFINED	11
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	96	4000	SH	DEFINED	12
CONCUR TECHNOLOGIES INC	COM	206708109	19	1700	SH	DEFINED	12
CONCURRENT COMPUTER CORP NEW	COM	206710204	1	200	SH	DEFINED	12
CONEXANT SYSTEMS INC	COM	207142100	30801	5024663	SH	DEFINED	3
CONEXANT SYSTEMS INC	COM	207142100	144	23337	SH	DEFINED	12
CONEXANT SYSTEMS INC	COM	207142100	7	1221	SH	DEFINED	11
CONMED CORP	COM	207410101	455	15400	SH	DEFINED	9
CONMED CORP	COM	207410101	1181	39972	SH	DEFINED	6
CONMED CORP	COM	207410101	14020	474600	SH	DEFINED	3
CONMED CORP	COM	207410101	24	800	SH	DEFINED	11
CONNECTICUT BANCSHARES INC	COM	207540105	88	1700	SH	DEFINED	11
CONNECTICUT WTR SVC INC	COM	207797101	15	519	SH	DEFINED	12
CONNETICS CORP	COM	208192104	9	400	SH	DEFINED	12
CONNETICS CORP	COM	208192104	3	141	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	71	1011	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	72124	1033163	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	12207	174861	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	4344	62220	SH	DEFINED	12
CONOCOPHILLIPS	COM	20825C104	677	9699	SH	DEFINED	9
CONOCOPHILLIPS	COM	20825C104	1969	28210	SH	DEFINED	5
CONOCOPHILLIPS	COM	20825C104	3601	51582	SH	DEFINED	2
CONOLOG CORP	COM PAR.01 NEW	208254805	0	25	SH	DEFINED	12
CONSECO INC	*W EXP 09/10/200	208464123	0	46	SH	DEFINED	12
CONSECO INC	COM NEW	208464883	350	15092	SH	DEFINED	12
CONSECO INC	COM NEW	208464883	15383	664200	SH	DEFINED	6
CONSOLIDATED EDISON INC	COM	209115104	35	800	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM	209115104	198	4480	SH	DEFINED	6
CONSOLIDATED EDISON INC	COM	209115104	97	2200	SH	DEFINED	2
CONSOLIDATED EDISON INC	COM	209115104	58	1307	SH	DEFINED	9
CONSOLIDATED EDISON INC	COM	209115104	964	21855	SH	DEFINED	12
CONSOLIDATED GRAPHICS INC	COM	209341106	7959	206990	SH	DEFINED	3
CONSOLIDATED TOMOKA LD CO	COM	210226106	114	3080	SH	DEFINED	12
CONSTELLATION BRANDS INC	CL A	21036P108	411	12800	SH	DEFINED	9
CONSTELLATION BRANDS INC	CL A	21036P108	812	25300	SH	DEFINED	12
CONSTELLATION BRANDS INC	PFD 1/40 A5.75	21036P306	10	325	SH	DEFINED	12
CONSTELLATION ENERGY GROUP I	COM	210371100	13605	340543	SH	DEFINED	3
CONSTELLATION ENERGY GROUP I	COM	210371100	3712	92912	SH	DEFINED	12
CONSTELLATION ENERGY GROUP I	COM	210371100	415	10400	SH	DEFINED	5
CONSTELLATION ENERGY GROUP I	COM	210371100	187	4678	SH	DEFINED	11
CONSTELLATION ENERGY GROUP I	COM	210371100	173	4340	SH	DEFINED	9
CONSTELLATION ENERGY GROUP I	COM	210371100	30	750	SH	DEFINED	2
CONSTELLATION ENERGY GROUP I	COM	210371100	131	3290	SH	DEFINED	6
CONTINENTAL AIRLS INC	CL B	210795308	2	140	SH	DEFINED	12
CONVERA CORP	CL A	211919105	5	1500	SH	DEFINED	12
CONVERGYS CORP	COM	212485106	23	1500	SH	DEFINED	9
CONVERGYS CORP	COM	212485106	294	19370	SH	DEFINED	3
CONVERGYS CORP	COM	212485106	330	21684	SH	DEFINED	12
CONVERGYS CORP	COM	212485106	3372	221809	SH	DEFINED	2
CONVERGYS CORP	COM	212485106	10228	672890	SH	DEFINED	6
COOPER CAMERON CORP	COM	216640102	17	392	SH	DEFINED	11
COOPER CAMERON CORP	COM	216640102	145	3300	SH	DEFINED	12
COOPER COS INC	COM NEW	216648402	1869	34610	SH	DEFINED	3
COOPER COS INC	COM NEW	216648402	17	319	SH	DEFINED	12

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COOPER INDS LTD	CL A	G24182100	109	1900	SH	DEFINED	2
COOPER INDS LTD	CL A	G24182100	1	10	SH	DEFINED	3
COOPER INDS LTD	CL A	G24182100	5306	92800	SH	DEFINED	6
COOPER INDS LTD	CL A	G24182100	1487	26001	SH	DEFINED	12
COOPER INDS LTD	CL A	G24182100	57	1000	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	683	11950	SH	DEFINED	5
COOPER TIRE & RUBR CO	COM	216831107	8465	420100	SH	DEFINED	6
COOPER TIRE & RUBR CO	COM	216831107	344	17095	SH	DEFINED	12
COOPERATIVE BANKSHARES INC	COM	216844100	16	600	SH	DEFINED	12
COORS ADOLPH CO	CL B	217016104	33	470	SH	DEFINED	11
COORS ADOLPH CO	CL B	217016104	520	7491	SH	DEFINED	12
COORS ADOLPH CO	CL B	217016104	14741	212250	SH	DEFINED	6
COORS ADOLPH CO	CL B	217016104	18007	259280	SH	DEFINED	3
COPART INC	COM	217204106	2524	116150	SH	DEFINED	6
COPART INC	COM	217204106	0	0	SH	DEFINED	12
COPPER MTN NETWORKS INC	COM NEW	217510205	31	2775	SH	DEFINED	12
CORE LABORATORIES N V	COM	N22717107	8	400	SH	DEFINED	4
CORE LABORATORIES N V	COM	N22717107	10494	495000	SH	DEFINED	3
CORINTHIAN COLLEGES INC	COM	218868107	30	900	SH	DEFINED	12
CORIXA CORP	COM	21887F100	15	2283	SH	DEFINED	12
CORIXA CORP	COM	21887F100	3	397	SH	DEFINED	11
CORN PRODS INTL INC	COM	219023108	19198	479940	SH	DEFINED	3
CORN PRODS INTL INC	COM	219023108	167	4168	SH	DEFINED	12
CORN PRODS INTL INC	COM	219023108	91	2276	SH	DEFINED	2
CORNERSTONE BANCORP INC	COM	218925105	170	6500	SH	DEFINED	9
CORNERSTONE RLTY INCOME TR I	COM	21922V102	24	2514	SH	DEFINED	9
CORNERSTONE RLTY INCOME TR I	COM	21922V102	5	566	SH	DEFINED	12
CORNERSTONE STRATEGIC VALUE	COM	21924B104	8	1000	SH	DEFINED	12
CORNERSTONE TOTAL RTRN FD IN	COM	21924U102	249	15030	SH	DEFINED	12
CORNING INC	COM	219350105	1071	95820	SH	DEFINED	5
CORNING INC	COM	219350105	10	850	SH	DEFINED	11
CORNING INC	COM	219350105	2812	251481	SH	DEFINED	12
CORNING INC	COM	219350105	777	69470	SH	DEFINED	2
CORNING INC	COM	219350105	127	11400	SH	DEFINED	1
CORNING INC	COM	219350105	4637	414750	SH	DEFINED	6
CORPORATE EXECUTIVE BRD CO	COM	21988R102	32	675	SH	DEFINED	12
CORPORATE HIGH YIELD FD INC	COM	219914108	59	6120	SH	DEFINED	12
CORPORATE HIGH YIELD FD V IN	COM	219931102	6	400	SH	DEFINED	12
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	597	23895	SH	DEFINED	12
CORRECTIONAL SVCS CORP	COM	219921103	271	101550	SH	DEFINED	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	36588	1026510	SH	DEFINED	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	7435	208850	SH	DEFINED	3
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	7	203	SH	DEFINED	12
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	7	2645	SH	DEFINED	11
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	11	3810	SH	DEFINED	12
CORUS BANKSHARES INC	COM	220873103	2065	51250	SH	DEFINED	3
CORUS BANKSHARES INC	COM	220873103	51067	1267376	SH	DEFINED	6
CORUS GROUP PLC	SPONSORED ADR	22087M101	14	1810	SH	DEFINED	11
CORVIS CORP	COM	221009103	5	2000	SH	DEFINED	7
CORVIS CORP	COM	221009103	67	34783	SH	DEFINED	12
COSI INC	COM	22122P101	19	3500	SH	DEFINED	12
COST PLUS INC CALIF	COM	221485105	280	6700	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	474	12615	SH	DEFINED	2
COSTCO WHSL CORP NEW	COM	22160K105	8	210	SH	DEFINED	3
COSTCO WHSL CORP NEW	COM	22160K105	748	19900	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	2457	65427	SH	DEFINED	12
COSTCO WHSL CORP NEW	COM	22160K105	154	4095	SH	DEFINED	11
COSTCO WHSL CORP NEW	COM	22160K105	165	4397	SH	DEFINED	9
COTT CORP QUE	COM	22163N106	127	4325	SH	DEFINED	9
COTT CORP QUE	COM	22163N106	795	27054	SH	DEFINED	12
COTT CORP QUE	COM	22163N106	73475	2500000	SH	DEFINED	13
COTT CORP QUE	COM	22163N106	12	400	SH	DEFINED	2

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COTT CORP QUE	COM	22163N106	4652	158300	SH	DEFINED	10
COTTON STS LIFE INS CO	COM	221774102	445	22212	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	21	216	SH	DEFINED	2
COUNTRYWIDE FINANCIAL CORP	COM	222372104	150	1566	SH	DEFINED	4
COUNTRYWIDE FINANCIAL CORP	COM	222372104	636	6631	SH	DEFINED	5
COUNTRYWIDE FINANCIAL CORP	COM	222372104	34	359	SH	DEFINED	9
COUNTRYWIDE FINANCIAL CORP	COM	222372104	877	9145	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1131	11798	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	3223	33613	SH	DEFINED	12
COURIER CORP	COM	222660102	322	7199	SH	DEFINED	12
COUSINS PPTYS INC	COM	222795106	17	507	SH	DEFINED	12
COUSINS PPTYS INC	COM	222795106	23	700	SH	DEFINED	2
COVANCE INC	COM	222816100	107	3100	SH	DEFINED	12
COVANSYS CORP	COM	22281W103	159	13720	SH	DEFINED	12
COVANSYS CORP	COM	22281W103	41	3490	SH	DEFINED	3
COVANSYS CORP	COM	22281W103	12	1000	SH	DEFINED	9
COVANSYS CORP	COM	22281W103	3	300	SH	DEFINED	11
COVANSYS CORP	COM	22281W103	191	16450	SH	DEFINED	
COVENTRY HEALTH CARE INC	COM	222862104	2	52	SH	DEFINED	11
COVENTRY HEALTH CARE INC	COM	222862104	184	4358	SH	DEFINED	12
COVENTRY HEALTH CARE INC	COM	222862104	18907	446656	SH	DEFINED	3
COX COMMUNICATIONS INC NEW	CL A	224044107	488	15432	SH	DEFINED	12
COX COMMUNICATIONS INC NEW	CL A	224044107	6	200	SH	DEFINED	2
COX COMMUNICATIONS INC NEW	CL A	224044107	6	200	SH	DEFINED	11
COX COMMUNICATIONS INC NEW	CL A	224044107	2569	81300	SH	DEFINED	9
CP SHIPS LTD	COM	22409V102	43	2499	SH	DEFINED	12
CP SHIPS LTD	COM	22409V102	14709	863368	SH	DEFINED	7
CPAC INC	COM	126145101	125	22240	SH	DEFINED	6
CPI AEROSTRUCTURES INC	COM NEW	125919308	163	16480	SH	DEFINED	12
CRANE CO	COM	224399105	4	120	SH	DEFINED	6
CRANE CO	COM	224399105	37	1115	SH	DEFINED	11
CRANE CO	COM	224399105	5068	153570	SH	DEFINED	3
CRANE CO	COM	224399105	26	790	SH	DEFINED	12
CRAWFORD & CO	CL A	224633206	694	142275	SH	DEFINED	6
CREATIVE TECHNOLOGY LTD	ORD	Y1775U107	13	1200	SH	DEFINED	12
CREDIT SUISSE ASSET MGMT INC	COM	224916106	65	14551	SH	DEFINED	12
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	6408	183400	SH	DEFINED	6
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	17	3272	SH	DEFINED	12
CREE INC	COM	225447101	70	3132	SH	DEFINED	12
CREE INC	COM	225447101	80	3590	SH	DEFINED	4
CRESCENT BKG CO	COM	225646108	135	5000	SH	DEFINED	6
CRESCENT REAL ESTATE EQUITIE	COM	225756105	4405	245115	SH	DEFINED	12
CRESCENT REAL ESTATE EQUITIE	COM	225756105	54	3000	SH	DEFINED	2
CRIIMI MAE INC	COM NEW	226603504	6	536	SH	DEFINED	12
CRITICAL PATH INC	COM NEW	22674V506	2	828	SH	DEFINED	12
CROMPTON CORP	COM	227116100	5	800	SH	DEFINED	11
CROMPTON CORP	COM	227116100	5	800	SH	DEFINED	12
CROSS A T CO	CL A	227478104	19	2950	SH	DEFINED	12
CROSS CTRY HEALTHCARE INC	COM	227483104	8	500	SH	DEFINED	12
CROSS CTRY HEALTHCARE INC	COM	227483104	709	42575	SH	DEFINED	6
CROSS TIMBERS RTY TR	TR UNIT	22757R109	9	323	SH	DEFINED	12
CROSSTEX ENERGY INC	COM	22765Y104	517	12313	SH	DEFINED	12
CROSSTEX ENERGY L P	COM	22765U102	373	13350	SH	DEFINED	12
CROWN CASTLE INTL CORP	COM	228227104	6	500	SH	DEFINED	11
CROWN CASTLE INTL CORP	COM	228227104	56	4415	SH	DEFINED	12
CROWN HOLDINGS INC	COM	228368106	186	19950	SH	DEFINED	12
CROWN HOLDINGS INC	COM	228368106	49160	5270155	SH	DEFINED	6
CROWN HOLDINGS INC	COM	228368106	3	300	SH	DEFINED	2
CROWN HOLDINGS INC	COM	228368106	6	600	SH	DEFINED	9
CROWN MEDIA HLDGS INC	CL A	228411104	19	2400	SH	DEFINED	12
CRYOLIFE INC	COM	228903100	2	300	SH	DEFINED	9
CRYPTOLOGIC INC	COM	228906103	60	4000	SH	DEFINED	12

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CRYPTOLOGIC INC	COM	228906103	125	8350	SH	DEFINED	3
CSG SYS INTL INC	COM	126349109	18717	1089460	SH	DEFINED	6
CSK AUTO CORP	COM	125965103	22678	1252240	SH	DEFINED	3
CSP INC	COM	126389105	6	933	SH	DEFINED	12
CSS INDS INC	COM	125906107	5102	153450	SH	DEFINED	6
CSX CORP	COM	126408103	26722	882200	SH	DEFINED	6
CSX CORP	COM	126408103	941	31080	SH	DEFINED	12
CSX CORP	COM	126408103	871	28745	SH	DEFINED	2
CSX CORP	COM	126408103	433	14300	SH	DEFINED	5
CSX CORP	COM	126408103	38	1241	SH	DEFINED	11
CT COMMUNICATIONS INC	COM NEW	126426402	4	325	SH	DEFINED	12
CTS CORP	COM	126501105	2335	179050	SH	DEFINED	3
CTS CORP	COM	126501105	35	2660	SH	DEFINED	12
CTS CORP	COM	126501105	1	100	SH	DEFINED	2
CUBIC CORP	COM	229669106	5	210	SH	DEFINED	12
CUBIST PHARMACEUTICALS INC	COM	229678107	5	500	SH	DEFINED	12
CULLEN FROST BANKERS INC	COM	229899109	84	1975	SH	DEFINED	11
CULLEN FROST BANKERS INC	COM	229899109	671	15703	SH	DEFINED	12
CULLEN FROST BANKERS INC	COM	229899109	2439	57050	SH	DEFINED	1
CULLEN FROST BANKERS INC	COM	229899109	7541	176350	SH	DEFINED	3
CULP INC	COM	230215105	1344	130450	SH	DEFINED	6
CUMMINS INC	COM	231021106	18	300	SH	DEFINED	2
CUMMINS INC	COM	231021106	6476	110800	SH	DEFINED	3
CUMMINS INC	COM	231021106	5224	89380	SH	DEFINED	6
CUMMINS INC	COM	231021106	395	6765	SH	DEFINED	12
CURAGEN CORP	COM	23126R101	12	1870	SH	DEFINED	12
CURATIVE HEALTH SRVCS INC	COM	23126W100	2466	184000	SH	DEFINED	6
CURIS INC	COM	231269101	0	35	SH	DEFINED	12
CURIS INC	COM	231269101	0	15	SH	DEFINED	4
CURTISS WRIGHT CORP	CL B	231561408	96	2106	SH	DEFINED	12
CURTISS WRIGHT CORP	COM	231561101	19	400	SH	DEFINED	12
CUTTER & BUCK INC	COM	232217109	15	1500	SH	DEFINED	12
CV THERAPEUTICS INC	COM	126667104	3	177	SH	DEFINED	12
CVF TECHNOLOGIES CORP	COM	12660F102	3	9000	SH	DEFINED	12
CVS CORP	COM	126650100	4446	125944	SH	DEFINED	12
CVS CORP	COM	126650100	9154	259310	SH	DEFINED	3
CVS CORP	COM	126650100	2049	58042	SH	DEFINED	9
CVS CORP	COM	126650100	3402	96361	SH	DEFINED	2
CVS CORP	COM	126650100	9	250	SH	DEFINED	6
CVS CORP	COM	126650100	144	4080	SH	DEFINED	11
CVS CORP	COM	126650100	917	25980	SH	DEFINED	5
CVS CORP	COM	126650100	6031	130000	SH	DEFINED	7
CYANOTECH CORP	COM NEW	232437202	4	3100	SH	DEFINED	12
CYBERGUARD CORP	COM	231910100	586	59500	SH	DEFINED	12
CYBERONICS INC	COM	23251P102	15	620	SH	DEFINED	11
CYBERONICS INC	COM	23251P102	44	1850	SH	DEFINED	2
CYBERONICS INC	COM	23251P102	71	2950	SH	DEFINED	12
CYBEROPTICS CORP	COM	232517102	1331	73800	SH	DEFINED	3
CYMER INC	COM	232572107	39	1000	SH	DEFINED	12
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2298	112270	SH	DEFINED	3
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2	100	SH	DEFINED	2
CYPRESS SEMICONDUCTOR CORP	COM	232806109	4	200	SH	DEFINED	9
CYPRESS SEMICONDUCTOR CORP	COM	232806109	78	3815	SH	DEFINED	12
CYTEC INDS INC	COM	232820100	82	2300	SH	DEFINED	6
CYTEC INDS INC	COM	232820100	9	242	SH	DEFINED	11
CYTEC INDS INC	COM	232820100	58	1619	SH	DEFINED	12
CYTOGEN CORP	COM NEW	232824300	6	520	SH	DEFINED	12
CYTRX CORP	COM NEW	232828301	9	5000	SH	DEFINED	12
CYTYC CORP	COM	232946103	352	15800	SH	DEFINED	12
D & E COMMUNICATIONS INC	COM	232860106	11	803	SH	DEFINED	12
D & K HEALTHCARE RES INC	COM	232861104	2116	206441	SH	DEFINED	6
D R HORTON INC	COM	23331A109	35	1000	SH	DEFINED	2



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D R HORTON INC	COM	23331A109	228	6437	SH	DEFINED	12
DADE BEHRING HLDGS INC	COM	23342J206	13892	312310	SH	DEFINED	3
DAIMLERCHRYSLER AG	ORD	D1668R123	553	13254	SH	DEFINED	12
DAIMLERCHRYSLER AG	ORD	D1668R123	150	3600	SH	DEFINED	2
DAIMLERCHRYSLER AG	ORD	D1668R123	372	8914	SH	DEFINED	9
DAIMLERCHRYSLER AG	ORD	D1668R123	23	560	SH	DEFINED	11
DANA CORP	COM	235811106	85	4300	SH	DEFINED	12
DANA CORP	COM	235811106	9201	463300	SH	DEFINED	6
DANAHER CORP DEL	COM	235851102	93	1000	SH	DEFINED	4
DANAHER CORP DEL	COM	235851102	101	1085	SH	DEFINED	11
DANAHER CORP DEL	COM	235851102	1424	15255	SH	DEFINED	12
DARDEN RESTAURANTS INC	COM	237194105	5	200	SH	DEFINED	6
DARDEN RESTAURANTS INC	COM	237194105	7	300	SH	DEFINED	9
DARDEN RESTAURANTS INC	COM	237194105	94	3809	SH	DEFINED	12
DARDEN RESTAURANTS INC	COM	237194105	103	4168	SH	DEFINED	2
DATASCOPE CORP	COM	238113104	319	9080	SH	DEFINED	12
DATASCOPE CORP	COM	238113104	47	1350	SH	DEFINED	11
DATASTREAM SYS INC	COM	238124101	1	100	SH	DEFINED	12
DATAWATCH CORP	COM NEW	237917208	14	1170	SH	DEFINED	1
DAVITA INC	COM	23918K108	19	390	SH	DEFINED	3
DAVITA INC	COM	23918K108	7	150	SH	DEFINED	12
DEAN FOODS CO NEW	COM	242370104	21	622	SH	DEFINED	11
DEAN FOODS CO NEW	COM	242370104	297	8900	SH	DEFINED	12
DEAN FOODS CO NEW	COM	242370104	671	20100	SH	DEFINED	9
DEB SHOPS INC	COM	242728103	11037	426314	SH	DEFINED	6
DEBT STRATEGIES FD INC NEW	COM	24276Q109	66	9763	SH	DEFINED	12
DECKERS OUTDOOR CORP	COM	243537107	10	400	SH	DEFINED	12
DECODE GENETICS INC	COM	243586104	53	5000	SH	DEFINED	12
DECTRON INTERNATIONALE INC	COM	243666104	0	50	SH	DEFINED	12
DEERE & CO	COM	244199105	458	6603	SH	DEFINED	2
DEERE & CO	COM	244199105	2358	34010	SH	DEFINED	6
DEERE & CO	COM	244199105	2718	39217	SH	DEFINED	12
DEL LABS INC	COM	245091103	5502	165715	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	5	404	SH	DEFINED	11
DEL MONTE FOODS CO	COM	24522P103	122	10807	SH	DEFINED	9
DEL MONTE FOODS CO	COM	24522P103	150	13361	SH	DEFINED	2
DEL MONTE FOODS CO	COM	24522P103	1238	110048	SH	DEFINED	12
DEL MONTE FOODS CO	COM	24522P103	80666	7169716	SH	DEFINED	6
DELAWARE INV GLBL DIV & INC	COM	245916101	14	1136	SH	DEFINED	12
DELAWARE INVTS DIV & INCOME	COM	245915103	4	313	SH	DEFINED	9
DELAWARE INVTS DIV & INCOME	COM	245915103	341	27423	SH	DEFINED	12
DELCATH SYS INC	COM	24661P104	9	3200	SH	DEFINED	12
DELL INC	COM	24702R101	21617	642983	SH	DEFINED	2
DELL INC	COM	24702R101	10200	303385	SH	DEFINED	3
DELL INC	COM	24702R101	9944	295776	SH	DEFINED	12
DELL INC	COM	24702R101	8405	250000	SH	DEFINED	10
DELL INC	COM	24702R101	1140	33907	SH	DEFINED	11
DELL INC	COM	24702R101	127	3786	SH	DEFINED	4
DELL INC	COM	24702R101	1010	30047	SH	DEFINED	9
DELPHI CORP	COM	247126105	0	18	SH	DEFINED	11
DELPHI CORP	COM	247126105	6	609	SH	DEFINED	9
DELPHI CORP	COM	247126105	25	2490	SH	DEFINED	3
DELPHI CORP	COM	247126105	55	5499	SH	DEFINED	6
DELPHI CORP	COM	247126105	1419	142471	SH	DEFINED	12
DELPHI FINL GROUP INC	CL A	247131105	36	850	SH	DEFINED	12
DELPHI FINL GROUP INC	CL A	247131105	10351	246324	SH	DEFINED	3
DELPHI FINL GROUP INC	CL A	247131105	19929	474275	SH	DEFINED	6
DELTA & PINE LD CO	COM	247357106	11602	464972	SH	DEFINED	6
DELTA AIR LINES INC DEL	COM	247361108	11	1425	SH	DEFINED	2
DELTA AIR LINES INC DEL	COM	247361108	36	4522	SH	DEFINED	12
DELTA AIR LINES INC DEL	COM	247361108	4740	598375	SH	DEFINED	6
DELTA FINANCIAL CORP	COM	247918105	190	22500	SH	DEFINED	2

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DELTA NAT GAS INC	COM	247748106	8	300	SH	DEFINED	12
DELTATHREE INC	COM	24783N102	5	2200	SH	DEFINED	12
DELTIC TIMBER CORP	COM	247850100	37	1044	SH	DEFINED	12
DELUXE CORP	COM	248019101	24	600	SH	DEFINED	12
DELUXE CORP	COM	248019101	12781	318730	SH	DEFINED	6
DENBURY RESOURCES INC	COM	247916208	22	1300	SH	DEFINED	
DENDREON CORP	COM	24823Q107	40	3000	SH	DEFINED	2
DENDREON CORP	COM	24823Q107	403	30300	SH	DEFINED	12
DENDRITE INTL INC	COM	248239105	1012	63200	SH	DEFINED	3
DENTSPLY INTL INC NEW	COM	249030107	23	526	SH	DEFINED	9
DENTSPLY INTL INC NEW	COM	249030107	35	782	SH	DEFINED	11
DENTSPLY INTL INC NEW	COM	249030107	93	2100	SH	DEFINED	12
DEPARTMENT 56 INC	COM	249509100	2877	194650	SH	DEFINED	6
DEUTSCHE BANK AG NAMEN	ORD	D18190898	17	200	SH	DEFINED	12
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	5	280	SH	DEFINED	9
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	12	650	SH	DEFINED	2
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	15	845	SH	DEFINED	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	69	1700	SH	DEFINED	9
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	121	3000	SH	DEFINED	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	28	700	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	30	731	SH	DEFINED	12
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	17547	434325	SH	DEFINED	1
DEVON ENERGY CORP	COM	25179M103	48	828	SH	DEFINED	
DEVON ENERGY CORP NEW	COM	25179M103	8	133	SH	DEFINED	2
DEVON ENERGY CORP NEW	COM	25179M103	9	160	SH	DEFINED	9
DEVON ENERGY CORP NEW	COM	25179M103	37	640	SH	DEFINED	3
DEVON ENERGY CORP NEW	COM	25179M103	151	2594	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	2979	51227	SH	DEFINED	12
DEVON ENERGY CORP NEW	COM	25179M103	6758	116225	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	11630	200000	SH	DEFINED	10
DEVON ENERGY CORP NEW	COM	25179M103	36730	631647	SH	DEFINED	6
DEVRY INC DEL	COM	251893103	15	500	SH	DEFINED	2
DEVRY INC DEL	COM	251893103	110795	3674800	SH	DEFINED	10
DEVRY INC DEL	COM	251893103	8300	275300	SH	DEFINED	8
DEVRY INC DEL	COM	251893103	4265	141460	SH	DEFINED	6
DEVRY INC DEL	COM	251893103	1199	39775	SH	DEFINED	12
DEVRY INC DEL	COM	251893103	142	4700	SH	DEFINED	9
DEVRY INC DEL	COM	251893103	332	11000	SH	DEFINED	11
DHB INDS INC	COM	23321E103	1391	188680	SH	DEFINED	3
DIAGEO P L C	SPON ADR NEW	25243Q205	69	1300	SH	DEFINED	11
DIAGEO P L C	SPON ADR NEW	25243Q205	109	2070	SH	DEFINED	9
DIAGEO P L C	SPON ADR NEW	25243Q205	13881	261963	SH	DEFINED	6
DIAGNOSTIC PRODS CORP	COM	252450101	78	1800	SH	DEFINED	12
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	5	200	SH	DEFINED	11
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	89	3660	SH	DEFINED	6
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1006	41575	SH	DEFINED	12
DIAMONDCLUSTER INTL INC	COM	25278P106	258	26650	SH	DEFINED	12
DIAMONDS TR	UNIT SER 1	252787106	831	7990	SH	DEFINED	12
DICKS SPORTING GOODS INC	COM	253393102	29	500	SH	DEFINED	1
DICKS SPORTING GOODS INC	COM	253393102	6	100	SH	DEFINED	12
DIEBOLD INC	COM	253651103	96	2000	SH	DEFINED	9
DIEBOLD INC	COM	253651103	97	2025	SH	DEFINED	11
DIEBOLD INC	COM	253651103	358	7450	SH	DEFINED	2
DIEBOLD INC	COM	253651103	2943	61152	SH	DEFINED	12
DIEBOLD INC	COM	253651103	3	60	SH	DEFINED	6
DIGENE CORP	COM	253752109	12	350	SH	DEFINED	12
DIGI INTL INC	COM	253798102	1649	167030	SH	DEFINED	3
DIGITAL ANGEL CORP	COM	253830103	1	150	SH	DEFINED	12
DIGITAL INSIGHT CORP	COM	25385P106	6	270	SH	DEFINED	12
DIGITAL INSIGHT CORP	COM	25385P106	14	695	SH	DEFINED	11
DIGITAL LIGHTWAVE INC	COM	253855100	1	300	SH	DEFINED	12
DIGITAL RIV INC	COM	25388B104	1641	69850	SH	DEFINED	3

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DIGITAL RIV INC	COM	25388B104	44	1900	SH	DEFINED	12
DIGITAL THEATER SYS INC	COM	25389G102	44	1714	SH	DEFINED	12
DIGITALNET HLDGS INC	COM	25389B103	33	1600	SH	DEFINED	12
DIGITALNET HLDGS INC	COM	25389B103	563	27600	SH	DEFINED	3
DIGITAS INC	COM	25388K104	7192	698950	SH	DEFINED	3
DILLARDS INC	CL A	254067101	22	1140	SH	DEFINED	12
DILLARDS INC	CL A	254067101	262	13700	SH	DEFINED	6
DILLARDS INC	CL A	254067101	8	400	SH	DEFINED	2
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	0	2575	SH	DEFINED	12
DIME CMNTY BANCSHARES	COM	253922108	7631	374965	SH	DEFINED	3
DIMON INC	COM	254394109	12	1650	SH	DEFINED	12
DIMON INC	COM	254394109	5564	783700	SH	DEFINED	6
DIODES INC	COM	254543101	17011	781401	SH	DEFINED	3
DIONEX CORP	COM	254546104	32	599	SH	DEFINED	12
DIONEX CORP	COM	254546104	2105	39890	SH	DEFINED	3
THE DIRECTV GROUP INC	COM	25459L106	3741	243210	SH	DEFINED	12
THE DIRECTV GROUP INC	COM	25459L106	208	13515	SH	DEFINED	11
THE DIRECTV GROUP INC	COM	25459L106	444874	28925462	SH	DEFINED	10
THE DIRECTV GROUP INC	COM	25459L106	563	36618	SH	DEFINED	9
THE DIRECTV GROUP INC	COM	25459L106	205051	13332300	SH	DEFINED	8
THE DIRECTV GROUP INC	COM	25459L106	2446	121012	SH	DEFINED	7
THE DIRECTV GROUP INC	COM	254591106	0	3	SH	DEFINED	1
THE DIRECTV GROUP INC	COM	25459L106	3	204	SH	DEFINED	2
DISCOVERY LABORATORIES INC N	COM	254668106	12	1000	SH	DEFINED	9
DISNEY WALT CO	COM DISNEY	254687106	1650	66024	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	254687106	26292	1052054	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	16994	680032	SH	DEFINED	3
DISNEY WALT CO	COM DISNEY	254687106	14239	569785	SH	DEFINED	12
DISNEY WALT CO	COM DISNEY	254687106	11177	447245	SH	DEFINED	2
DISNEY WALT CO	COM DISNEY	254687106	11138	445717	SH	DEFINED	4
DISNEY WALT CO	COM DISNEY	254687106	2585	103441	SH	DEFINED	9
DISNEY WALT CO	COM DISNEY	254687106	1084	43364	SH	DEFINED	11
DISNEY WALT CO	COM DISNEY	254687106	263	8400	SH	DEFINED	7
DISNEY WALT CO	COM DISNEY	254687106	7573	303025	SH	DEFINED	5
DITECH COMMUNICATIONS CORP	COM	25500M103	51	3050	SH	DEFINED	11
DITECH COMMUNICATIONS CORP	COM	25500M103	5392	323450	SH	DEFINED	3
DIVERSA CORP	COM	255064107	9	1000	SH	DEFINED	9
DJ ORTHOPEDICS INC	COM	23325G104	21582	834901	SH	DEFINED	3
DNP SELECT INCOME FD	COM	23325P104	1453	127435	SH	DEFINED	12
DOCUCORP INTL INC	COM	255911109	255	21680	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	110	5725	SH	DEFINED	11
DOLLAR GEN CORP	COM	256669102	2322	120940	SH	DEFINED	12
DOLLAR GEN CORP	COM	256669102	4483	233483	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	10	525	SH	DEFINED	2
DOLLAR GEN CORP	COM	256669102	3	145	SH	DEFINED	9
DOLLAR TREE STORES INC	COM	256747106	1102	35665	SH	DEFINED	12
DOMINION HOMES INC	COM	257386102	1598	42000	SH	DEFINED	6
DOMINION RES BLACK WARRIOR T	UNITS BEN INT	25746Q108	58	2075	SH	DEFINED	12
DOMINION RES INC VA NEW	COM	25746U109	73	1134	SH	DEFINED	9
DOMINION RES INC VA NEW	COM	25746U109	5087	79121	SH	DEFINED	12
DOMINION RES INC VA NEW	COM	25746U109	2512	39060	SH	DEFINED	11
DOMINION RES INC VA NEW	COM	25746U109	592	9213	SH	DEFINED	5
DOMINION RES INC VA NEW	COM	25746U109	136	2117	SH	DEFINED	2
DOMINION RES INC VA NEW	COM	25746U109	14	221	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	239	3718	SH	DEFINED	1
DOMTAR INC	COM	257561100	4274	355900	SH	DEFINED	6
DOMTAR INC	COM	257561100	20101	1682700	SH	DEFINED	7
DONALDSON INC	COM	257651109	6	220	SH	DEFINED	9
DONALDSON INC	COM	257651109	1046	39445	SH	DEFINED	12
DONALDSON INC	COM	257651109	113	4250	SH	DEFINED	11
DONALDSON INC	COM	257651109	911	34328	SH	DEFINED	2
DONEGAL GROUP INC	CL A	257701201	32	1600	SH	DEFINED	12

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DONEGAL GROUP INC	CL A	257701201	1131	56428	SH	DEFINED	6
DONEGAL GROUP INC	CL B	257701300	448	22480	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	13	441	SH	DEFINED	7
DONNELLEY R R & SONS CO	COM	257867101	42	1400	SH	DEFINED	9
DONNELLEY R R & SONS CO	COM	257867101	286	9466	SH	DEFINED	11
DONNELLEY R R & SONS CO	COM	257867101	330	10900	SH	DEFINED	2
DONNELLEY R R & SONS CO	COM	257867101	6112	202049	SH	DEFINED	12
DONNELLEY R R & SONS CO	COM	257867101	10509	347395	SH	DEFINED	6
DORAL FINL CORP	COM	25811P100	3	85	SH	DEFINED	11
DORAL FINL CORP	COM	25811P100	1718	48800	SH	DEFINED	3
DORCHESTER MINERALS LP	COM UNIT	25820R105	24	1362	SH	DEFINED	12
DOUBLECLICK INC	COM	258609304	17	1549	SH	DEFINED	12
DOVER CORP	COM	260003108	2144	55302	SH	DEFINED	12
DOVER CORP	COM	260003108	10077	259921	SH	DEFINED	2
DOVER CORP	COM	260003108	651	16800	SH	DEFINED	11
DOVER CORP	COM	260003108	950	24500	SH	DEFINED	5
DOVER DOWNS GAMING & ENTMT I	COM	260095104	2	200	SH	DEFINED	11
DOVER DOWNS GAMING & ENTMT I	COM	260095104	13	1174	SH	DEFINED	12
DOVER DOWNS GAMING & ENTMT I	COM	260095104	1745	162950	SH	DEFINED	6
DOVER MOTORSPORTS INC	COM	260174107	5	1278	SH	DEFINED	12
DOW CHEM CO	COM	260543103	430	10665	SH	DEFINED	11
DOW CHEM CO	COM	260543103	11365	282162	SH	DEFINED	12
DOW CHEM CO	COM	260543103	6949	172508	SH	DEFINED	6
DOW CHEM CO	COM	260543103	4108	77600	SH	DEFINED	7
DOW CHEM CO	COM	260543103	478	11875	SH	DEFINED	5
DOW CHEM CO	COM	260543103	15489	384530	SH	DEFINED	3
DOW CHEM CO	COM	260543103	69	1705	SH	DEFINED	9
DOW CHEM CO	COM	260543103	1869	46412	SH	DEFINED	2
DOW JONES & CO INC	COM	260561105	1131	23600	SH	DEFINED	9
DOW JONES & CO INC	COM	260561105	253	5285	SH	DEFINED	12
DOW JONES & CO INC	COM	260561105	54	1130	SH	DEFINED	2
DOW JONES & CO INC	COM	260561105	172	3600	SH	DEFINED	11
DOWNEY FINL CORP	COM	261018105	29370	555200	SH	DEFINED	6
DPL INC	COM	233293109	25646	1367800	SH	DEFINED	6
DPL INC	COM	233293109	13	710	SH	DEFINED	3
DPL INC	COM	233293109	55	2950	SH	DEFINED	11
DPL INC	COM	233293109	296	15801	SH	DEFINED	12
DPL INC	COM	233293109	1099	58591	SH	DEFINED	2
DPL INC	COM	233293109	1298	69232	SH	DEFINED	9
DREMAN/CLAYMORE DIVID & INC	COM	26153R100	116	6000	SH	DEFINED	12
DRESS BARN INC	COM	261570105	3	190	SH	DEFINED	12
DRESS BARN INC	COM	261570105	10064	573290	SH	DEFINED	6
DREW INDS INC	COM NEW	26168L205	18	500	SH	DEFINED	11
DREXLER TECHNOLOGY CORP	COM	261876106	8	600	SH	DEFINED	12
DREYERS GRAND ICE CREAM HL I	COM A CALL PUT	261877104	26	333	SH	DEFINED	12
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	537	97904	SH	DEFINED	12
DREYFUS MUN INCOME INC	COM	26201R102	63	5850	SH	DEFINED	12
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	231	25291	SH	DEFINED	12
DREYFUS STRATEGIC MUNS INC	COM	261932107	381	39699	SH	DEFINED	12
DRIL-QUIP INC	COM	262037104	293	17810	SH	DEFINED	3
DRS TECHNOLOGIES INC	COM	23330X100	22	800	SH	DEFINED	12
DRS TECHNOLOGIES INC	COM	23330X100	28	1000	SH	DEFINED	2
DRS TECHNOLOGIES INC	COM	23330X100	29	1035	SH	DEFINED	11
DSP GROUP INC	COM	23332B106	37	1450	SH	DEFINED	11
DST SYS INC DEL	COM	233326107	1501	33100	SH	DEFINED	12
DST SYS INC DEL	COM	233326107	20	431	SH	DEFINED	11
DST SYS INC DEL	COM	233326107	7	160	SH	DEFINED	6
DTE ENERGY CO	COM	233331107	15	355	SH	DEFINED	9
DTE ENERGY CO	COM	233331107	21	500	SH	DEFINED	11
DTE ENERGY CO	COM	233331107	138	3360	SH	DEFINED	6
DTE ENERGY CO	COM	233331107	167	4055	SH	DEFINED	2
DTE ENERGY CO	COM	233331107	264	6426	SH	DEFINED	12

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DTF TAX-FREE INCOME INC	COM	23334J107	7	409	SH	DEFINED	12
DU PONT E I DE NEMOURS & CO	COM	263534109	8100	191842	SH	DEFINED	12
DU PONT E I DE NEMOURS & CO	COM	263534109	8157	193194	SH	DEFINED	4
DU PONT E I DE NEMOURS & CO	COM	263534109	26206	620700	SH	DEFINED	6
DU PONT E I DE NEMOURS & CO	COM	263534109	1468	34765	SH	DEFINED	2
DU PONT E I DE NEMOURS & CO	COM	263534109	16396	388348	SH	DEFINED	3
DU PONT E I DE NEMOURS & CO	COM	263534109	2442	57843	SH	DEFINED	9
DU PONT E I DE NEMOURS & CO	COM	263534109	1593	37735	SH	DEFINED	1
DU PONT E I DE NEMOURS & CO	COM	263534109	5516	130651	SH	DEFINED	5
DU PONT E I DE NEMOURS & CO	COM	263534109	3449	62155	SH	DEFINED	7
DU PONT E I DE NEMOURS & CO	COM	263534109	532	12592	SH	DEFINED	11
DUANE READE INC	COM	263578106	17	1000	SH	DEFINED	12
DUCKWALL-ALCO STORES INC NEW	COM	264142100	708	48465	SH	DEFINED	6
DUCOMMUN INC DEL	COM	264147109	387	16550	SH	DEFINED	3
DUCOMMUN INC DEL	COM	264147109	2799	119750	SH	DEFINED	6
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	739	48761	SH	DEFINED	12
DUKE ENERGY CORP	COM	264399106	15	650	SH	DEFINED	6
DUKE ENERGY CORP	COM	264399106	5819	257479	SH	DEFINED	12
DUKE ENERGY CORP	COM	264399106	3164	140000	SH	DEFINED	10
DUKE ENERGY CORP	COM	264399106	2161	95600	SH	DEFINED	2
DUKE ENERGY CORP	COM	264399106	113	5000	SH	DEFINED	4
DUKE ENERGY CORP	COM	264399106	433	19151	SH	DEFINED	9
DUKE REALTY CORP	COM NEW	264411505	82	2350	SH	DEFINED	9
DUKE REALTY CORP	COM NEW	264411505	105	3028	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	2378	68500	SH	DEFINED	2
DUKE REALTY CORP	COM NEW	264411505	2767	79699	SH	DEFINED	12
DUN & BRADSTREET CORP DEL NE	COM	26483E100	75	1396	SH	DEFINED	12
DUN & BRADSTREET CORP DEL NE	COM	26483E100	191	3563	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	22	415	SH	DEFINED	9
DUN & BRADSTREET CORP DEL NE	COM	26483E100	40	750	SH	DEFINED	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	41609	777744	SH	DEFINED	3
DUPONT PHOTOMASKS INC	COM	26613X101	163	7000	SH	DEFINED	
DUQUESNE LT HLDGS INC	COM	266233105	5	271	SH	DEFINED	9
DUQUESNE LT HLDGS INC	COM	266233105	330	16931	SH	DEFINED	12
DUQUESNE LT HLDGS INC	COM	266233105	27138	1391700	SH	DEFINED	6
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	375	28500	SH	DEFINED	3
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	3323	252478	SH	DEFINED	6
DURATEK INC	COM	26658Q102	2041	128017	SH	DEFINED	6
DURATEK INC	COM	26658Q102	3181	199550	SH	DEFINED	3
DURATEK INC	COM	26658Q102	6	400	SH	DEFINED	12
DURECT CORP	COM	266605104	7	2000	SH	DEFINED	12
DURECT CORP	COM	266605104	102	30000	SH	DEFINED	
DUSA PHARMACEUTICALS INC	COM	266898105	3	300	SH	DEFINED	12
DUSA PHARMACEUTICALS INC	COM	266898105	4	400	SH	DEFINED	2
DYCOM INDS INC	COM	267475101	29	1100	SH	DEFINED	11
DYCOM INDS INC	COM	267475101	99	3750	SH	DEFINED	12
DYCOM INDS INC	COM	267475101	2260	85220	SH	DEFINED	3
DYCOM INDS INC	COM	267475101	14522	547595	SH	DEFINED	6
DYNAMEX INC	COM	26784F103	7	500	SH	DEFINED	12
DYNEGY INC NEW	CL A	26816Q101	113	28530	SH	DEFINED	12
DYNEGY INC NEW	CL A	26816Q101	2177	549685	SH	DEFINED	6
DYNEX CAP INC	COM NEW	26817Q506	14	2100	SH	DEFINED	12
E M C CORP MASS	COM	268648102	85	6250	SH	DEFINED	4
E M C CORP MASS	COM	268648102	4288	315056	SH	DEFINED	12
E M C CORP MASS	COM	268648102	4094	300791	SH	DEFINED	3
E M C CORP MASS	COM	268648102	249	18292	SH	DEFINED	2
E M C CORP MASS	COM	268648102	58	4266	SH	DEFINED	11
E M C CORP MASS	COM	268648102	14	1065	SH	DEFINED	9
E M C CORP MASS	COM	268648102	0	20	SH	DEFINED	6
E M C CORP MASS	COM	268648102	538	39505	SH	DEFINED	5
E ON AG	SPONSORED ADR	268780103	3	40	SH	DEFINED	9
E ON AG	SPONSORED ADR	268780103	40	610	SH	DEFINED	11

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E TRADE FINANCIAL CORP	COM	269246104	85	6370	SH	DEFINED	12
E TRADE FINANCIAL CORP	COM	269246104	13	1000	SH	DEFINED	2
E TRADE FINANCIAL CORP	COM	269246104	14629	1095800	SH	DEFINED	10
E TRADE FINANCIAL CORP	COM	269246104	13939	1044137	SH	DEFINED	3
E TRADE FINANCIAL CORP	COM	269246104	13040	976790	SH	DEFINED	6
E TRADE FINANCIAL CORP	COM	269246104	3384	253500	SH	DEFINED	8
E-LOAN INC	COM	26861P107	1831	588850	SH	DEFINED	6
EAGLE BANCORP INC MD	COM	268948106	526	26750	SH	DEFINED	12
EAGLE BROADBAND INC	COM	269437109	1	1000	SH	DEFINED	12
EAGLE MATERIALS INC	COM	26969P108	6	100	SH	DEFINED	12
EAGLE MATERIALS INC	COM	26969P108	9458	160721	SH	DEFINED	3
EAGLE MATERIALS INC	CL B	26969P207	6	104	SH	DEFINED	3
EAGLE MATERIALS INC	COM	26969P108	2195	37300	SH	DEFINED	6
EAGLE MATERIALS INC	COM	26969P108	31	520	SH	DEFINED	11
EARTHLINK INC	COM	270321102	11113	1252880	SH	DEFINED	3
EARTHLINK INC	COM	270321102	176	19889	SH	DEFINED	12
EARTHLINK INC	COM	270321102	1	100	SH	DEFINED	1
EAST PENN FINL CORP	COM	274287101	8	824	SH	DEFINED	12
EAST WEST BANCORP INC	COM	27579R104	2939	52475	SH	DEFINED	1
EAST WEST BANCORP INC	COM	27579R104	2803	50050	SH	DEFINED	3
EAST WEST BANCORP INC	COM	27579R104	515	9200	SH	DEFINED	11
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	889	37385	SH	DEFINED	12
EASTERN CO	COM	276317104	593	37050	SH	DEFINED	6
EASTERN VA BANKSHARES INC	COM	277196101	2939	127616	SH	DEFINED	12
EASTGROUP PPTY INC	COM	277276101	94	2654	SH	DEFINED	12
EASTMAN CHEM CO	COM	277432100	774	18125	SH	DEFINED	12
EASTMAN CHEM CO	COM	277432100	1	16	SH	DEFINED	4
EASTMAN CHEM CO	COM	277432100	21	497	SH	DEFINED	2
EASTMAN CHEM CO	COM	277432100	1033	24200	SH	DEFINED	6
EASTMAN CHEM CO	COM	277432100	1	30	SH	DEFINED	1
EASTMAN KODAK CO	COM	277461109	3	120	SH	DEFINED	1
EASTMAN KODAK CO	COM	277461109	333	12732	SH	DEFINED	9
EASTMAN KODAK CO	COM	277461109	554	21185	SH	DEFINED	5
EASTMAN KODAK CO	COM	277461109	589	22525	SH	DEFINED	11
EASTMAN KODAK CO	COM	277461109	762	29105	SH	DEFINED	2
EASTMAN KODAK CO	COM	277461109	1046	30400	SH	DEFINED	7
EASTMAN KODAK CO	COM	277461109	11926	455694	SH	DEFINED	12
EASTMAN KODAK CO	COM	277461109	12167	464918	SH	DEFINED	6
EASTMAN KODAK CO	COM	277461109	282383	10790350	SH	DEFINED	8
EASTMAN KODAK CO	COM	277461109	585206	22361725	SH	DEFINED	10
EASTMAN KODAK CO	COM	277461109	413	15800	SH	DEFINED	4
EATON CORP	COM	278058102	409	7275	SH	DEFINED	12
EATON CORP	COM	278058102	309	5500	SH	DEFINED	2
EATON CORP	COM	278058102	233	4150	SH	DEFINED	3
EATON VANCE CORP	COM NON VTG	278265103	11	293	SH	DEFINED	9
EATON VANCE CORP	COM NON VTG	278265103	888	23300	SH	DEFINED	12
EATON VANCE FL MUNI INCOME T	SH BEN INT	27826B100	48	3000	SH	DEFINED	12
EATON VANCE INS FL MUN BD FD	COM	27828E102	23	1500	SH	DEFINED	12
EATON VANCE INS MUN BD FD	COM	27827X101	545	37387	SH	DEFINED	12
EATON VANCE INS PA MUN BD FD	COM	27828W102	116	7200	SH	DEFINED	12
EATON VANCE LTD DUR INCOME F	COM	27828H105	1410	72605	SH	DEFINED	12
EATON VANCE MUNI INCOME TRUS	SH BEN INT	27826U108	125	7648	SH	DEFINED	12
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	29	1800	SH	DEFINED	12
EATON VANCE SR FLTNG RTE TR	COM	27828Q105	49	2537	SH	DEFINED	12
EATON VANCE SR INCOME TR	SH BEN INT	27826S103	76	8056	SH	DEFINED	12
EATON VANCE TAX ADVT DIV INC	COM	27828G107	703	33836	SH	DEFINED	12
EATON VANCE TX ADV GLBL DIV	COM	27828S101	379	19450	SH	DEFINED	12
EBAY INC	COM	278642103	1428	20610	SH	DEFINED	5
EBAY INC	COM	278642103	2144	30921	SH	DEFINED	12
EBAY INC	COM	278642103	343	4950	SH	DEFINED	9
EBAY INC	COM	278642103	90	1300	SH	DEFINED	4
EBAY INC	COM	278642103	235	3398	SH	DEFINED	11

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EBAY INC	COM	278642103	258116	3723000	SH	DEFINED	8
EBAY INC	COM	278642103	560919	8090570	SH	DEFINED	10
ECHELON CORP	COM	27874N105	192	17025	SH	DEFINED	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	240	7318	SH	DEFINED	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	10	292	SH	DEFINED	11
ECI TELECOM LTD	ORD	268258100	2250	377600	SH	DEFINED	3
ECI TELECOM LTD	ORD	268258100	3	500	SH	DEFINED	12
ECLIPSYS CORP	COM	278856109	146	10812	SH	DEFINED	12
ECOLAB INC	COM	278865100	208	7280	SH	DEFINED	11
ECOLAB INC	COM	278865100	57	2000	SH	DEFINED	9
ECOLAB INC	COM	278865100	23	800	SH	DEFINED	2
ECOLAB INC	COM	278865100	1488	52173	SH	DEFINED	12
ECOLLEGE COM	COM	27887E100	56	2700	SH	DEFINED	12
EDGAR ONLINE INC	COM	279765101	1	1000	SH	DEFINED	12
EDGE PETE CORP DEL	COM	279862106	6	400	SH	DEFINED	12
EDISON INTL	COM	281020107	165	6800	SH	DEFINED	9
EDISON INTL	COM	281020107	72	2960	SH	DEFINED	12
EDISON INTL	COM	281020107	25626	1055003	SH	DEFINED	3
EDISON INTL	COM	281020107	153	6300	SH	DEFINED	6
EDO CORP	COM	281347104	84	3500	SH	DEFINED	12
EDUCATION MGMT CORP	COM	28139T101	24	740	SH	DEFINED	12
EDUCATION MGMT CORP	COM	28139T101	30	930	SH	DEFINED	3
EDUCATION MGMT CORP	COM	28139T101	347	10900	SH	DEFINED	11
EDWARDS AG INC	COM	281760108	22	560	SH	DEFINED	3
EDWARDS AG INC	COM	281760108	1243	31781	SH	DEFINED	12
EDWARDS AG INC	COM	281760108	88	2240	SH	DEFINED	6
EDWARDS LIFESCIENCES CORP	COM	28176E108	26	828	SH	DEFINED	11
EDWARDS LIFESCIENCES CORP	COM	28176E108	42	1301	SH	DEFINED	12
EFJ INC	COM	26843B101	14	3070	SH	DEFINED	3
EFUNDS CORP	COM	28224R101	6843	417260	SH	DEFINED	3
EL PASO CORP	COM	28336L109	2863	402710	SH	DEFINED	6
EL PASO CORP	COM	28336L109	4	580	SH	DEFINED	9
EL PASO CORP	COM	28336L109	476	67000	SH	DEFINED	2
EL PASO CORP	COM	28336L109	410	57644	SH	DEFINED	12
EL PASO CORPORATION CON BOND	DBCV	28336LAC3	80	170000	PRN	DEFINED	
EL PASO CORPORATION CON BOND	COM	28336LAC3	36594	77860000	PRN	DEFINED	14
EL PASO ELEC CO	COM NEW	283677854	7	500	SH	DEFINED	12
EL PASO ELEC CO	COM NEW	283677854	6027	435450	SH	DEFINED	3
EL PASO ELEC CO	COM NEW	283677854	9298	671828	SH	DEFINED	6
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678209	70	2200	SH	DEFINED	12
ELAN PLC	ADR	284131208	12	600	SH	DEFINED	2
ELAN PLC	ADR	284131208	21	1000	SH	DEFINED	11
ELBIT SYS LTD	ORD	M3760D101	4	200	SH	DEFINED	12
ELBIT SYS LTD	ORD	M3760D101	5	300	SH	DEFINED	11
ELDORADO GOLD CORP NEW	COM	284902103	38	10000	SH	DEFINED	7
ELECTRO SCIENTIFIC INDS	COM	285229100	209	8869	SH	DEFINED	12
ELECTRONIC ARTS INC	COM	285512109	276615	5126300	SH	DEFINED	8
ELECTRONIC ARTS INC	COM	285512109	605507	11221403	SH	DEFINED	10
ELECTRONIC ARTS INC	COM	285512109	1980	36690	SH	DEFINED	12
ELECTRONIC ARTS INC	COM	285512109	1631	30350	SH	DEFINED	1
ELECTRONIC ARTS INC	COM	285512109	316	5884	SH	DEFINED	11
ELECTRONIC ARTS INC	COM	285512109	274	5075	SH	DEFINED	9
ELECTRONIC ARTS INC	COM	285512109	60	1108	SH	DEFINED	2
ELECTRONIC DATA SYS NEW	COM	285661104	92	4762	SH	DEFINED	9
ELECTRONIC DATA SYS NEW	COM	285661104	5805	300000	SH	DEFINED	10
ELECTRONIC DATA SYS NEW	COM	285661104	5188	268085	SH	DEFINED	6
ELECTRONIC DATA SYS NEW	COM	285661104	0	16	SH	DEFINED	1
ELECTRONIC DATA SYS NEW	COM	285661104	96	4960	SH	DEFINED	3
ELECTRONIC DATA SYS NEW	COM	285661104	22	1112	SH	DEFINED	2
ELECTRONIC DATA SYS NEW	COM	285661104	3029	156515	SH	DEFINED	12
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	1854	63200	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	COM	286082102	21665	881750	SH	DEFINED	3

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ELECTRONICS FOR IMAGING INC	COM	286082102	13951	567691	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	COM	286082102	48	1970	SH	DEFINED	12
ELKCORP	COM	287456107	4837	178570	SH	DEFINED	3
ELLIS PERRY INTL INC	COM	288853104	1	27	SH	DEFINED	12
ELLSWORTH CONV GROWTH & INCO	COM	289074106	27	3265	SH	DEFINED	12
ELSCINT LTD NEW	ORD	M40168102	1	160	SH	DEFINED	12
EMBARCADERO TECHNOLOGIES INC	COM	290787100	1516	118810	SH	DEFINED	3
EMBARCADERO TECHNOLOGIES INC	COM	290787100	3	200	SH	DEFINED	12
EMBEX INC	COM	290817105	853	75246	SH	DEFINED	6
EMC INS GROUP INC	COM	268664109	19	897	SH	DEFINED	6
EMCOR GROUP INC	COM	29084Q100	22423	610425	SH	DEFINED	6
EMERGE INTERACTIVE INC	CL A	29088W103	37	20370	SH	DEFINED	12
EMERSON ELEC CO	COM	291011104	239	3986	SH	DEFINED	9
EMERSON ELEC CO	COM	291011104	817	13644	SH	DEFINED	5
EMERSON ELEC CO	COM	291011104	1071	17872	SH	DEFINED	11
EMERSON ELEC CO	COM	291011104	833	13900	SH	DEFINED	1
EMERSON ELEC CO	COM	291011104	3410	56909	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	4079	51800	SH	DEFINED	7
EMERSON ELEC CO	COM	291011104	13249	221106	SH	DEFINED	2
EMERSON ELEC CO	COM	291011104	13302	222004	SH	DEFINED	12
EMERSON ELEC CO	COM	291011104	33154	553283	SH	DEFINED	6
EMERSON RADIO CORP	COM NEW	291087203	6	1500	SH	DEFINED	12
EMISPHERE TECHNOLOGIES INC	COM	291345106	3	500	SH	DEFINED	12
EMMIS COMMUNICATIONS CORP	CL A	291525103	17	707	SH	DEFINED	11
EMPIRE DIST ELEC CO	COM	291641108	138	6085	SH	DEFINED	12
EMULEX CORP	COM NEW	292475209	1	50	SH	DEFINED	6
EMULEX CORP	COM NEW	292475209	21	971	SH	DEFINED	11
EMULEX CORP	COM NEW	292475209	655	30780	SH	DEFINED	12
EN POINTE TECHNOLOGIES INC	COM	29247F108	8	3000	SH	DEFINED	12
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LLI	29250X103	228	4615	SH	DEFINED	12
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	944	18458	SH	DEFINED	12
ENBRIDGE INC	COM	29250N105	13854	341610	SH	DEFINED	7
ENCANA CORP	COM	292505104	852	19750	SH	DEFINED	11
ENCANA CORP	COM	292505104	4537	105220	SH	DEFINED	12
ENCANA CORP	COM	292505104	54642	1266761	SH	DEFINED	7
ENCORE ACQUISITION CO	COM	29255W100	9057	326950	SH	DEFINED	6
ENCORE MED CORP	COM	29256E109	120	15000	SH	DEFINED	5
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	7	670	SH	DEFINED	12
ENDESA S A	SPONSORED ADR	29258N107	143	7850	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	3	158	SH	DEFINED	9
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	24	1000	SH	DEFINED	12
ENDOLOGIX INC	COM	29266S106	1	200	SH	DEFINED	12
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	14605	410820	SH	DEFINED	6
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	169	4761	SH	DEFINED	12
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	5	144	SH	DEFINED	11
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	24871	699801	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	39085	947519	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	78	1888	SH	DEFINED	12
ENERGEN CORP	COM	29265N108	9433	228670	SH	DEFINED	6
ENERGIZER HLDGS INC	COM	29266R108	7	160	SH	DEFINED	11
ENERGIZER HLDGS INC	COM	29266R108	2	50	SH	DEFINED	12
ENERGY EAST CORP	COM	29266M109	681	26857	SH	DEFINED	12
ENERGY EAST CORP	COM	29266M109	3982	157004	SH	DEFINED	6
ENERGY PARTNERS LTD	COM	29270U105	17	1300	SH	DEFINED	12
ENERGY TRANSFER PRTNRS L P	UNIT LTD PARTN	29273R109	40	1000	SH	DEFINED	9
ENERGY TRANSFER PRTNRS L P	UNIT LTD PARTN	29273R109	1483	37363	SH	DEFINED	12
ENERGYSOUTH INC	COM	292970100	9	250	SH	DEFINED	12
ENERGYSOUTH INC	COM	292970100	688	19703	SH	DEFINED	6
ENERPLUS RES FD	UNIT TR G NEW	29274D604	420	14340	SH	DEFINED	12
ENGELHARD CORP	COM	292845104	4	136	SH	DEFINED	12
ENGELHARD CORP	COM	292845104	235	7850	SH	DEFINED	6
ENGELHARD CORP	COM	292845104	39	1300	SH	DEFINED	11



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ENGELHARD CORP	COM	292845104	45	1500	SH	DEFINED	9
ENGELHARD CORP	COM	292845104	24	800	SH	DEFINED	1
ENGELHARD CORP	COM	292845104	8999	301070	SH	DEFINED	3
ENGINEERED SUPPORT SYS INC	COM	292866100	3579	73325	SH	DEFINED	3
ENGINEERED SUPPORT SYS INC	COM	292866100	70	1425	SH	DEFINED	12
ENNIS BUSINESS FORMS INC	COM	293389102	339	20250	SH	DEFINED	2
ENNIS BUSINESS FORMS INC	COM	293389102	114	6800	SH	DEFINED	9
ENNIS BUSINESS FORMS INC	COM	293389102	4157	248350	SH	DEFINED	6
ENPATH MEDICAL INC	COM	29355Y105	1	100	SH	DEFINED	12
ENPRO INDS INC	COM	29355X107	2518	133100	SH	DEFINED	3
ENPRO INDS INC	COM	29355X107	5	288	SH	DEFINED	12
ENSCO INTL INC	COM	26874Q100	6	200	SH	DEFINED	6
ENSCO INTL INC	COM	26874Q100	109	3854	SH	DEFINED	1
ENSCO INTL INC	COM	26874Q100	1677	59526	SH	DEFINED	12
ENSCO INTL INC	COM	26874Q100	482	17100	SH	DEFINED	2
ENTERASYS NETWORKS INC	COM	293637104	2	675	SH	DEFINED	11
ENTERASYS NETWORKS INC	COM	293637104	29	11269	SH	DEFINED	12
ENTERGY CORP NEW	COM	29364G103	34	575	SH	DEFINED	9
ENTERGY CORP NEW	COM	29364G103	7	110	SH	DEFINED	6
ENTERGY CORP NEW	COM	29364G103	21	355	SH	DEFINED	11
ENTERGY CORP NEW	COM	29364G103	836	14050	SH	DEFINED	5
ENTERGY CORP NEW	COM	29364G103	932	15659	SH	DEFINED	12
ENTERPRISE PRODS PARTNERS L	COM	293792107	3077	131108	SH	DEFINED	12
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	8	200	SH	DEFINED	9
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	132	3225	SH	DEFINED	12
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	9	977	SH	DEFINED	11
ENTREMED INC	COM	29382F103	1	300	SH	DEFINED	12
ENTRUST INC	COM	293848107	7	1500	SH	DEFINED	12
ENVIRONMENTAL TECTONICS CORP	COM	294092101	99	10600	SH	DEFINED	12
ENVOY COMMUNICATIONS GROUP I	COM	293986105	1	640	SH	DEFINED	12
ENZO BIOCHEM INC	COM	294100102	86	5119	SH	DEFINED	12
ENZO BIOCHEM INC	COM	294100102	6	346	SH	DEFINED	9
ENZON PHARMACEUTICALS INC	COM	293904108	5	320	SH	DEFINED	11
ENZON PHARMACEUTICALS INC	COM	293904108	8	500	SH	DEFINED	12
ENZON PHARMACEUTICALS INC	COM	293904108	5763	373500	SH	DEFINED	6
EOG RES INC	COM	26875P101	20	430	SH	DEFINED	6
EOG RES INC	COM	26875P101	1302	28362	SH	DEFINED	12
EOG RES INC	COM	26875P101	46	1000	SH	DEFINED	2
EOG RES INC	COM	26875P101	42	919	SH	DEFINED	11
EON COMMUNICATIONS CORP	COM	268763109	0	100	SH	DEFINED	6
EPICOR SOFTWARE CORP	COM	29426L108	27	2000	SH	DEFINED	12
EPICOR SOFTWARE CORP	COM	29426L108	22963	1742290	SH	DEFINED	3
EPLUS INC	COM	294268107	1757	135500	SH	DEFINED	6
EQUIDYNE CORP	COM	29442R105	0	200	SH	DEFINED	12
EQUIFAX INC	COM	294429105	5	200	SH	DEFINED	6
EQUIFAX INC	COM	294429105	14	550	SH	DEFINED	11
EQUIFAX INC	COM	294429105	651	25200	SH	DEFINED	1
EQUIFAX INC	COM	294429105	2288	88621	SH	DEFINED	12
EQUIFAX INC	COM	294429105	2316	89700	SH	DEFINED	3
EQUITABLE RES INC	COM	294549100	15476	348400	SH	DEFINED	6
EQUITABLE RES INC	COM	294549100	587	13211	SH	DEFINED	12
EQUITABLE RES INC	COM	294549100	18	400	SH	DEFINED	11
EQUITABLE RES INC	COM	294549100	27	600	SH	DEFINED	2
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	21	257	SH	DEFINED	12
EQUITY INNS INC	COM	294703103	7	802	SH	DEFINED	12
EQUITY MARKETING INC	COM	294724109	53	3525	SH	DEFINED	12
EQUITY MARKETING INC	COM	294724109	1057	71450	SH	DEFINED	6
EQUITY OFFICE PPTYS TRST Pfd.	Stk. PFD	294741509	1074	21000	SH	DEFINED	14
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2808	97185	SH	DEFINED	2
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	8	155	SH	DEFINED	2
EQUITY OFFICE PROPERTIES TRU	COM	294741103	339	11745	SH	DEFINED	12
EQUITY OFFICE PROPERTIES TRU	COM	294741103	191	5500	SH	DEFINED	7

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EQUITY OFFICE PROPERTIES TRU	COM	294741103	133	4600	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	15	525	SH	DEFINED	9
EQUITY OFFICE PROPERTIES TRU	COM	294741103	52	1800	SH	DEFINED	6
EQUITY ONE	COM	294752100	2281	118700	SH	DEFINED	3
EQUITY ONE	COM	294752100	230	11977	SH	DEFINED	12
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	70	2100	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	17573	588715	SH	DEFINED	1
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2075	69528	SH	DEFINED	9
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1323	44336	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	286	9572	SH	DEFINED	12
EQUITY RESIDENTIAL	SH BEN INT	29476L107	35	900	SH	DEFINED	7
EQUITY RESIDENTIAL	SH BEN INT	29476L107	37	1250	SH	DEFINED	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	11	400	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	31	1124	SH	DEFINED	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	2	80	SH	DEFINED	9
ERIE INDTY CO	CL A	29530P102	57	1175	SH	DEFINED	12
ESB FINL CORP	COM	26884F102	6	403	SH	DEFINED	12
ESCALADE INC	COM	296056104	3	100	SH	DEFINED	11
ESCALADE INC	COM	296056104	5	150	SH	DEFINED	12
ESCO TECHNOLOGIES INC	COM	296315104	12	250	SH	DEFINED	12
ESPEED INC	CL A	296643109	7	345	SH	DEFINED	11
ESPEED INC	CL A	296643109	696	33205	SH	DEFINED	12
ESS TECHNOLOGY INC	COM	269151106	16	1095	SH	DEFINED	11
ESS TECHNOLOGY INC	COM	269151106	3543	241670	SH	DEFINED	3
ESS TECHNOLOGY INC	COM	269151106	15	1000	SH	DEFINED	12
ESSEX CORP	COM	296744105	8	900	SH	DEFINED	11
ESSEX CORP	COM	296744105	13	1500	SH	DEFINED	12
ETHAN ALLEN INTERIORS INC	COM	297602104	22	535	SH	DEFINED	12
ETHAN ALLEN INTERIORS INC	COM	297602104	61	1475	SH	DEFINED	11
ETHAN ALLEN INTERIORS INC	COM	297602104	8107	196483	SH	DEFINED	5
ETHAN ALLEN INTERIORS INC	COM	297602104	11463	277823	SH	DEFINED	4
ETHYL CORP	COM NEW	297659609	0	20	SH	DEFINED	12
ETHYL CORP	COM NEW	297659609	5913	298500	SH	DEFINED	3
EUROPE FD INC	COM	29874M103	33	3275	SH	DEFINED	12
EUROPEAN WT FD INC	COM	298792102	27	11395	SH	DEFINED	12
EVERCEL INC	COM	299759100	3	6000	SH	DEFINED	11
EVEREST RE GROUP LTD	COM	G3223R108	13656	159835	SH	DEFINED	6
EVEREST RE GROUP LTD	COM	G3223R108	23379	273630	SH	DEFINED	3
EVEREST RE GROUP LTD	COM	G3223R108	128	1500	SH	DEFINED	11
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	276	17839	SH	DEFINED	12
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y104	38	2025	SH	DEFINED	12
EVERTRUST FINL GROUP INC	COM	300412103	19	1050	SH	DEFINED	11
EVOLVING SYS INC	COM	30049R100	7	900	SH	DEFINED	12
EXACTECH INC	COM	30064E109	59	3200	SH	DEFINED	12
EXCEL TECHNOLOGY INC	COM	30067T103	38	1200	SH	DEFINED	4
EXCEL TECHNOLOGY INC	COM	30067T103	252	8000	SH	DEFINED	11
EXELON CORP	COM	30161N101	485	7048	SH	DEFINED	9
EXELON CORP	COM	30161N101	9024	131034	SH	DEFINED	3
EXELON CORP	COM	30161N101	2060	29908	SH	DEFINED	12
EXELON CORP	COM	30161N101	275	4000	SH	DEFINED	5
EXELON CORP	COM	30161N101	10	148	SH	DEFINED	6
EXELON CORP	COM	30161N101	38	550	SH	DEFINED	11
EXPEDITORS INTL WASH INC	COM	302130109	36	900	SH	DEFINED	12
EXPEDITORS INTL WASH INC	COM	302130109	607	15420	SH	DEFINED	11
EXPONENT INC	COM	30214U102	1717	76250	SH	DEFINED	6
EXPRESS SCRIPTS INC	COM	302182100	533	7140	SH	DEFINED	12
EXPRESS SCRIPTS INC	COM	302182100	13	175	SH	DEFINED	9
EXPRESS SCRIPTS INC	COM	302182100	190	2554	SH	DEFINED	3
EXPRESSJET HOLDINGS INC	CL A	30218U108	35872	2883595	SH	DEFINED	3
EXPRESSJET HOLDINGS INC	CL A	30218U108	2	180	SH	DEFINED	12
EXPRESSJET HOLDINGS INC	CL A	30218U108	8592	690650	SH	DEFINED	6
EXTENDED STAY AMER INC	COM	30224P101	17	880	SH	DEFINED	6

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EXTREME NETWORKS INC	COM	30226D106	3	400	SH	DEFINED	12
EXXON MOBIL CORP	COM	30231G102	11880	285655	SH	DEFINED	11
EXXON MOBIL CORP	COM	30231G102	42267	1016279	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	42555	1023204	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	56801	1365733	SH	DEFINED	12
EXXON MOBIL CORP	COM	30231G102	42257	1016048	SH	DEFINED	5
EXXON MOBIL CORP	COM	30231G102	4744	114065	SH	DEFINED	9
EXXON MOBIL CORP	COM	30231G102	344	6300	SH	DEFINED	7
EXXON MOBIL CORP	COM	30231G102	236	5670	SH	DEFINED	4
EXXON MOBIL CORP	COM	30231G102	50451	1213064	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	9092	218610	SH	DEFINED	6
EYETECH PHARMACEUTICALS INC	COM	302297106	7	200	SH	DEFINED	12
EZCORP INC	CL A NON VTG	302301106	226	21970	SH	DEFINED	3
F M C CORP	COM NEW	302491303	14	330	SH	DEFINED	12
F M C CORP	COM NEW	302491303	15445	360700	SH	DEFINED	6
F N B CORP N C	COM	302519103	643	30189	SH	DEFINED	6
F N B CORP N C	COM	302519103	230	10781	SH	DEFINED	12
F N B CORP VA	COM	302930102	333	12092	SH	DEFINED	6
F N B CORP VA	COM	302930102	65	2348	SH	DEFINED	12
FACTSET RESH SYS INC	COM	303075105	3	65	SH	DEFINED	12
FACTSET RESH SYS INC	COM	303075105	18	422	SH	DEFINED	11
FAIR ISAAC CORP	COM	303250104	12	337	SH	DEFINED	11
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	1	60	SH	DEFINED	6
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	8	345	SH	DEFINED	2
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	38	1600	SH	DEFINED	12
FAIRMONT HOTELS RESORTS INC	COM	305204109	92	3672	SH	DEFINED	12
FALCON PRODS INC	COM	306075102	38	10000	SH	DEFINED	
FALMOUTH BANCORP INC	COM	306754102	4	100	SH	DEFINED	12
FAMILY DLR STORES INC	COM	307000109	90	2500	SH	DEFINED	11
FAMILY DLR STORES INC	COM	307000109	834	23210	SH	DEFINED	12
FAMILY DLR STORES INC	COM	307000109	0	0	SH	DEFINED	6
FAMILY DLR STORES INC	COM	307000109	14	400	SH	DEFINED	4
FARMER BROS CO	COM	307675108	54	150	SH	DEFINED	2
FASTENAL CO	COM	311900104	1434	26700	SH	DEFINED	11
FBL FINL GROUP INC	CL A	30239F106	34	1200	SH	DEFINED	11
FBL FINL GROUP INC	CL A	30239F106	4	143	SH	DEFINED	12
FBL FINL GROUP INC	CL A	30239F106	16522	587960	SH	DEFINED	6
FEDDERS CORP	COM NEW	313135501	4	694	SH	DEFINED	12
FEDERAL HOME LN MTG CORP	COM	313400301	6780	114805	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	16638	281719	SH	DEFINED	3
FEDERAL HOME LN MTG CORP	COM	313400301	10220	173051	SH	DEFINED	4
FEDERAL HOME LN MTG CORP	COM	313400301	4483	75900	SH	DEFINED	8
FEDERAL HOME LN MTG CORP	COM	313400301	2947	49890	SH	DEFINED	12
FEDERAL HOME LN MTG CORP	COM	313400301	164	2775	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	136	2300	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	61	1035	SH	DEFINED	9
FEDERAL HOME LN MTG CORP	COM	313400301	12555	212579	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	3410	45861	SH	DEFINED	1
FEDERAL NATL MTG ASSN	COM	313586109	460350	6191659	SH	DEFINED	10
FEDERAL NATL MTG ASSN	COM	313586109	229548	3087400	SH	DEFINED	8
FEDERAL NATL MTG ASSN	COM	313586109	45396	610573	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	28347	381263	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	19635	264084	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	17470	234963	SH	DEFINED	12
FEDERAL NATL MTG ASSN	COM	313586109	9883	132930	SH	DEFINED	9
FEDERAL NATL MTG ASSN	COM	313586109	5819	78269	SH	DEFINED	4
FEDERAL NATL MTG ASSN	COM	313586109	2905	39071	SH	DEFINED	5
FEDERAL NATL MTG ASSN	COM	313586109	963	12950	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	8110	83000	SH	DEFINED	7
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	57	1225	SH	DEFINED	2
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1150	24901	SH	DEFINED	12
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1723	37303	SH	DEFINED	9

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FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	144	3125	SH	DEFINED	11
FEDERAL SIGNAL CORP	COM	313855108	862	43409	SH	DEFINED	12
FEDERAL SIGNAL CORP	COM	313855108	193	9700	SH	DEFINED	2
FEDERAL SIGNAL CORP	COM	313855108	518	26090	SH	DEFINED	9
FEDERATED DEPT STORES INC DE	COM	31410H101	464	8590	SH	DEFINED	12
FEDERATED DEPT STORES INC DE	COM	31410H101	42195	780670	SH	DEFINED	6
FEDERATED DEPT STORES INC DE	COM	31410H101	9158	169440	SH	DEFINED	3
FEDERATED DEPT STORES INC DE	COM	31410H101	435	8050	SH	DEFINED	5
FEDERATED DEPT STORES INC DE	COM	31410H101	81	1500	SH	DEFINED	2
FEDERATED INVS INC PA	CL B	314211103	1322	42055	SH	DEFINED	12
FEDERATED PREM INTR MUN INC	COM	31423M105	95	6500	SH	DEFINED	12
FEDERATED PREM MUN INC FD	COM	31423P108	91	6072	SH	DEFINED	12
FEDEX CORP	COM	31428X106	3209	42695	SH	DEFINED	11
FEDEX CORP	COM	31428X106	2601	34605	SH	DEFINED	12
FEDEX CORP	COM	31428X106	15107	201000	SH	DEFINED	6
FEDEX CORP	COM	31428X106	7313	97300	SH	DEFINED	3
FEDEX CORP	COM	31428X106	310	4118	SH	DEFINED	2
FEDEX CORP	COM	31428X106	109	1100	SH	DEFINED	7
FEI CO	COM	30241L109	26	1200	SH	DEFINED	12
FELCOR LODGING TR INC	PFD CV A \$1.95	31430F200	24	1000	SH	DEFINED	12
FELCOR LODGING TR INC	COM	31430F101	13	1200	SH	DEFINED	2
FELCOR LODGING TR INC	COM	31430F101	10	1000	SH	DEFINED	12
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	230	9100	SH	DEFINED	12
FERRO CORP	COM	315405100	1708	65325	SH	DEFINED	2
FERRO CORP	COM	315405100	63	2420	SH	DEFINED	12
FERRO CORP	COM	315405100	40	1515	SH	DEFINED	11
FFD FINL CORP	COM	30243C107	27	2000	SH	DEFINED	12
FIDELITY BANKSHARES INC NEW	COM	31604Q107	18	500	SH	DEFINED	11
FIDELITY BANKSHARES INC NEW	COM	31604Q107	4642	126650	SH	DEFINED	1
FIDELITY NATL FINL INC	COM	316326107	111	2794	SH	DEFINED	6
FIDELITY NATL FINL INC	COM	316326107	134	3386	SH	DEFINED	12
FIFTH THIRD BANCORP	COM	316773100	56444	1019397	SH	DEFINED	2
FIFTH THIRD BANCORP	COM	316773100	3456	62412	SH	DEFINED	1
FIFTH THIRD BANCORP	COM	316773100	2504	45219	SH	DEFINED	12
FIFTH THIRD BANCORP	COM	316773100	81	1468	SH	DEFINED	11
FIFTH THIRD BANCORP	COM	316773100	3	50	SH	DEFINED	9
FILENET CORP	COM	316869106	1019	38230	SH	DEFINED	3
FILENET CORP	COM	316869106	1	30	SH	DEFINED	12
FINANCIAL FED CORP	COM	317492106	17	505	SH	DEFINED	11
FINANCIAL FED CORP	COM	317492106	3	100	SH	DEFINED	12
FINANCIAL INSTNS INC	COM	317585404	1018	44358	SH	DEFINED	6
FINDWHAT COM	COM	317794105	1447	66825	SH	DEFINED	12
FINISH LINE INC	CL A	317923100	15	400	SH	DEFINED	12
FINLAY ENTERPRISES INC	COM NEW	317884203	2395	132990	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	38	1237	SH	DEFINED	12
FIRST AMERN CORP CALIF	COM	318522307	17595	578390	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	7	220	SH	DEFINED	11
FIRST AMERN CORP CALIF	COM	318522307	18360	603550	SH	DEFINED	3
FIRST BANCORP N C	COM	318910106	31	1000	SH	DEFINED	12
FIRST BANCORP P R	COM	318672102	32681	785600	SH	DEFINED	3
FIRST CASH FINL SVCS INC	COM	31942D107	1313	38885	SH	DEFINED	3
FIRST CHARTER CORP	COM	319439105	113	5384	SH	DEFINED	12
FIRST CMNTY BANCORP CALIF	COM	31983B101	109	2920	SH	DEFINED	2
FIRST CMNTY BANCORP CALIF	COM	31983B101	699	18690	SH	DEFINED	3
FIRST CMNTY BANCORP CALIF	COM	31983B101	2417	64650	SH	DEFINED	1
FIRST CMNTY BANCORP CALIF	COM	31983B101	109	2920	SH	DEFINED	12
FIRST COMWLTH FINL CORP PA	COM	319829107	331	22417	SH	DEFINED	12
FIRST COMWLTH FINL CORP PA	COM	319829107	148	10000	SH	DEFINED	1
FIRST CONSULTING GROUP INC	COM	31986R103	4910	784135	SH	DEFINED	6
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	14649	119100	SH	DEFINED	6
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	302	2455	SH	DEFINED	12
FIRST DATA CORP	COM	319963104	14061	333523	SH	DEFINED	2

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FIRST DATA CORP	COM	319963104	18372	435776	SH	DEFINED	1
FIRST DATA CORP	COM	319963104	11251	266858	SH	DEFINED	6
FIRST DATA CORP	COM	319963104	6649	120000	SH	DEFINED	7
FIRST DATA CORP	COM	319963104	4240	100561	SH	DEFINED	12
FIRST DATA CORP	COM	319963104	90	2139	SH	DEFINED	9
FIRST DATA CORP	COM	319963104	353	8365	SH	DEFINED	11
FIRST DATA CORP	COM	319963104	1001	23747	SH	DEFINED	4
FIRST DATA CORP	COM	319963104	3991	94661	SH	DEFINED	3
FIRST FED CAP CORP	COM	319960100	9800	459669	SH	DEFINED	6
FIRST FED FINL CORP KY	COM	319961108	700	26425	SH	DEFINED	6
FIRST FINL BANCORP OH	COM	320209109	44	2400	SH	DEFINED	12
FIRST FINL CORP IND	COM	320218100	496	16933	SH	DEFINED	6
FIRST FINL CORP IND	COM	320218100	17	566	SH	DEFINED	12
FIRST FINL HLDGS INC	COM	320239106	90	3000	SH	DEFINED	11
FIRST FINL HLDGS INC	COM	320239106	1986	66327	SH	DEFINED	6
FIRST FINL HLDGS INC	COM	320239106	60	2000	SH	DEFINED	12
FIRST HEALTH GROUP CORP	COM	320960107	3425	156700	SH	DEFINED	6
FIRST HEALTH GROUP CORP	COM	320960107	1525	69766	SH	DEFINED	12
FIRST HEALTH GROUP CORP	COM	320960107	6	260	SH	DEFINED	9
FIRST HEALTH GROUP CORP	COM	320960107	2	100	SH	DEFINED	1
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	26322	1670180	SH	DEFINED	3
FIRST IND CORP	COM	32054R108	20	971	SH	DEFINED	12
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	910	23032	SH	DEFINED	12
FIRST LONG IS CORP	COM	320734106	295	5875	SH	DEFINED	12
FIRST M & F CORP	COM	320744105	612	18253	SH	DEFINED	6
FIRST MARINER BANCORP	COM	320795107	97	5080	SH	DEFINED	12
FIRST MERCHANTS CORP	COM	320817109	38	1590	SH	DEFINED	12
FIRST MERCHANTS CORP	COM	320817109	32	1322	SH	DEFINED	6
FIRST MUTUAL BANCSHARES INC	COM	32190E102	913	37654	SH	DEFINED	6
FIRST NATL BANKSHRS FL INC N	COM	321100109	95	5408	SH	DEFINED	12
FIRST NATL BANKSHRS FL INC N	COM	321100109	808	46000	SH	DEFINED	3
FIRST NIAGARA FINL GP INC	COM	33582V108	1560	114275	SH	DEFINED	1
FIRST NIAGARA FINL GP INC	COM	33582V108	36	2644	SH	DEFINED	2
FIRST NIAGARA FINL GP INC	COM	33582V108	177	12964	SH	DEFINED	12
FIRST NIAGARA FINL GP INC	COM	33582V108	184	13505	SH	DEFINED	11
FIRST PL FINL CORP	COM	33610T109	3449	190151	SH	DEFINED	6
FIRST REP BK SAN FRANCISCO	COM	336158100	3039	78800	SH	DEFINED	3
FIRST REP BK SAN FRANCISCO	COM	336158100	9233	239450	SH	DEFINED	6
FIRST REP BK SAN FRANCISCO	COM	336158100	6	151	SH	DEFINED	9
FIRST SENTINEL BANCORP INC	COM	33640T103	45	2119	SH	DEFINED	12
FIRST SENTINEL BANCORP INC	COM	33640T103	66	3100	SH	DEFINED	11
FIRST SOUTH BANCORP INC VA	COM	33646W100	36	934	SH	DEFINED	6
FIRST ST BANCORPORATION	COM	336453105	2754	89250	SH	DEFINED	1
FIRST TENN NATL CORP	COM	337162101	118	2470	SH	DEFINED	6
FIRST TENN NATL CORP	COM	337162101	19	400	SH	DEFINED	11
FIRST TENN NATL CORP	COM	337162101	76	1600	SH	DEFINED	9
FIRST TENN NATL CORP	COM	337162101	1512	31697	SH	DEFINED	12
FIRST TENN NATL CORP	COM	337162101	1906	39950	SH	DEFINED	2
FIRST TR VALUE LINE 100 FD	COM SHS	33735D104	274	16200	SH	DEFINED	12
FIRST TR VALUE LINE DIV FD	COM SHS	33735A100	458	31690	SH	DEFINED	12
FIRST UTD CORP	COM	33741H107	434	18768	SH	DEFINED	6
FIRST UTD CORP	COM	33741H107	7	292	SH	DEFINED	12
FIRST W VA BANCORP INC	COM	337493100	36	1503	SH	DEFINED	12
FIRST W VA BANCORP INC	COM	337493100	27	1100	SH	DEFINED	11
FIRST YRS INC	COM	337610109	15	900	SH	DEFINED	11
FIRST YRS INC	COM	337610109	1682	98143	SH	DEFINED	6
FIRSTBANK CORP MICH	COM	33761G104	1186	44574	SH	DEFINED	6
FIRSTBANK NW CORP	COM	33762X106	65	2200	SH	DEFINED	12
FIRSTENERGY CORP	COM	337932107	41	1050	SH	DEFINED	11
FIRSTENERGY CORP	COM	337932107	66	1686	SH	DEFINED	2
FIRSTENERGY CORP	COM	337932107	122	3114	SH	DEFINED	9
FIRSTENERGY CORP	COM	337932107	563	14409	SH	DEFINED	6

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FIRSTENERGY CORP	COM	337932107	1648	42170	SH	DEFINED	12
FIRSTFED AMER BANCORP INC	COM	337929103	1517	54430	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	68	1469	SH	DEFINED	11
FIRSTFED FINL CORP	COM	337907109	18	400	SH	DEFINED	1
FIRSTFED FINL CORP	COM	337907109	146	3160	SH	DEFINED	12
FIRSTFED FINL CORP	COM	337907109	12321	267100	SH	DEFINED	6
FIRSTMERIT CORP	COM	337915102	10	400	SH	DEFINED	2
FIRSTMERIT CORP	COM	337915102	1134	43539	SH	DEFINED	12
FIRSTMERIT CORP	COM	337915102	9612	368985	SH	DEFINED	6
FISERV INC	COM	337738108	82	2292	SH	DEFINED	12
FISERV INC	COM	337738108	5441	152123	SH	DEFINED	1
FISERV INC	COM	337738108	527	14737	SH	DEFINED	11
FIVE STAR QUALITY CARE INC	COM	33832D106	4	907	SH	DEFINED	12
FIVE STAR QUALITY CARE INC	COM	33832D106	0	30	SH	DEFINED	9
FLAGSTAR BANCORP INC	COM	337930101	14117	550375	SH	DEFINED	6
FLAGSTAR BANCORP INC	COM	337930101	47956	1869620	SH	DEFINED	3
FLAGSTAR BANCORP INC	COM	337930101	3	128	SH	DEFINED	11
FLAHERTY & CRMN/CLYMR PFD SE	COM SHS	338478100	2358	85234	SH	DEFINED	12
FLAHERTY & CRMRN CLYMRE T R	COM	338479108	126	4841	SH	DEFINED	12
FLAHERTY & CRUMRINE PFD INC	COM	338480106	22	1100	SH	DEFINED	12
FLAHERTY & CRUMRINE PFD INC	COM	33848E106	74	5000	SH	DEFINED	12
FLANDERS CORP	COM	338494107	29	4200	SH	DEFINED	11
FLANDERS CORP	COM	338494107	246	35000	SH	DEFINED	12
FLEETBOSTON FINL CORP	COM	339030108	304	6703	SH	DEFINED	2
FLEETBOSTON FINL CORP	COM	339030108	54	1200	SH	DEFINED	11
FLEETBOSTON FINL CORP	COM	339030108	3120	68830	SH	DEFINED	9
FLEETBOSTON FINL CORP	COM	339030108	52	1150	SH	DEFINED	4
FLEETBOSTON FINL CORP	COM	339030108	46	1031	SH	DEFINED	1
FLEETBOSTON FINL CORP	COM	339030108	360	6100	SH	DEFINED	7
FLEETBOSTON FINL CORP	COM	339030108	62281	1387111	SH	DEFINED	6
FLEETBOSTON FINL CORP	COM	339030108	16644	370689	SH	DEFINED	3
FLEETBOSTON FINL CORP	COM	339030108	7939	176823	SH	DEFINED	12
FLEETBOSTON FINL CORP	COM	339030108	3355	74712	SH	DEFINED	5
FLEXSTEEL INDS INC	COM	339382103	21	1000	SH	DEFINED	12
Flextronics	COM	Y2573F102	2136	125000	SH	DEFINED	
FLEXTRONICS INTL LTD	ORD	Y2573F102	6	323	SH	DEFINED	9
FLEXTRONICS INTL LTD	ORD	Y2573F102	152	8846	SH	DEFINED	2
FLEXTRONICS INTL LTD	ORD	Y2573F102	156	9116	SH	DEFINED	11
FLEXTRONICS INTL LTD	ORD	Y2573F102	17886	1038662	SH	DEFINED	12
FLIGHT SAFETY TECH INC NEV	COM NEW	33942T207	3	1166	SH	DEFINED	12
FLIR SYS INC	COM	302445101	42	1100	SH	DEFINED	12
FLOATING RATE INCM STRT FD I	COM	339735102	167	8566	SH	DEFINED	12
FLORIDA BANKS INC	COM	340560101	25	1100	SH	DEFINED	2
FLORIDA EAST COAST INDS	COM	340632108	43	1200	SH	DEFINED	9
FLORIDA EAST COAST INDS	COM	340632108	817	22815	SH	DEFINED	12
FLORIDA ROCK INDS INC	COM	341140101	1205	28597	SH	DEFINED	12
FLORIDA ROCK INDS INC	COM	341140101	5130	121712	SH	DEFINED	3
FLORIDAFIRST BANCORP INC NEW	COM	343258109	13	500	SH	DEFINED	11
FLOWERS FOODS INC	COM	343498101	426	16237	SH	DEFINED	12
FLOWERS FOODS INC	COM	343498101	7	275	SH	DEFINED	11
FLOWERVE CORP	COM	34354P105	20595	983050	SH	DEFINED	6
FLOWERVE CORP	COM	34354P105	57	2715	SH	DEFINED	12
FLUOR CORP NEW	COM	343412102	77	2000	SH	DEFINED	9
FLUOR CORP NEW	COM	343412102	4	110	SH	DEFINED	6
FLUOR CORP NEW	COM	343412102	966	24979	SH	DEFINED	12
FLUSHING FINL CORP	COM	343873105	4366	241201	SH	DEFINED	6
FMC TECHNOLOGIES INC	COM	30249U101	3002	111080	SH	DEFINED	3
FNB CORP PA	COM	302520101	100	4529	SH	DEFINED	12
FNB FINANCIAL SERVICES CORP	COM	302526108	931	45653	SH	DEFINED	6
FNX MNG CO INC	COM	30253R101	471	86900	SH	DEFINED	7
FNX MNG CO INC	COM	30253R101	30	5500	SH	DEFINED	12
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	15919	322700	SH	DEFINED	3

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FONAR CORP	COM	344437108	6	4131	SH	DEFINED	12
FOOT LOCKER INC	COM	344849104	67	2606	SH	DEFINED	12
FOOT LOCKER INC	COM	344849104	237	9200	SH	DEFINED	3
FOOT LOCKER INC	COM	344849104	9595	371890	SH	DEFINED	6
FOOT LOCKER INC	COM	344849104	55	2135	SH	DEFINED	11
FORD MOTOR CO CAP TR II CVT PFD COM		345395206	19	350	PRN	DEFINED	14
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	27	500	SH	DEFINED	2
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	80	1500	SH	DEFINED	1
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	163	3075	SH	DEFINED	11
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	2045	38550	SH	DEFINED	12
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	2568	48400	SH	DEFINED	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	111	2100	SH	DEFINED	9
FORD MTR CO DEL	COM PAR \$0.01	345370860	18	1000	SH	DEFINED	7
FORD MTR CO DEL	COM PAR \$0.01	345370860	9857	726361	SH	DEFINED	3
FORD MTR CO DEL	COM PAR \$0.01	345370860	4157	306345	SH	DEFINED	12
FORD MTR CO DEL	COM PAR \$0.01	345370860	594	43766	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	87	6434	SH	DEFINED	9
FORD MTR CO DEL	COM PAR \$0.01	345370860	8	600	SH	DEFINED	6
FORD MTR CO DEL	COM PAR \$0.01	345370860	126	9262	SH	DEFINED	11
FORDING CDN COAL TR	TR UNIT	345425102	133	3285	SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	42	780	SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	27	500	SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL A	345550107	308	5716	SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL A	345550107	135	2500	SH	DEFINED	11
FOREST LABS INC	COM	345838106	43	597	SH	DEFINED	11
FOREST LABS INC	COM	345838106	11	160	SH	DEFINED	9
FOREST LABS INC	COM	345838106	21	300	SH	DEFINED	2
FOREST LABS INC	COM	345838106	375	5240	SH	DEFINED	4
FOREST LABS INC	COM	345838106	478	6680	SH	DEFINED	12
FOREST OIL CORP	COM PAR \$0.01	346091705	8740	346150	SH	DEFINED	6
FOREST OIL CORP	COM PAR \$0.01	346091705	648	25683	SH	DEFINED	12
FORGENT NETWORKS INC	COM	34629U103	2	1500	SH	DEFINED	12
FORRESTER RESH INC	COM	346563109	19	1000	SH	DEFINED	12
FORRESTER RESH INC	COM	346563109	5	250	SH	DEFINED	11
FORT DEARBORN INCOME SECS IN	COM	347200107	27	1735	SH	DEFINED	12
FORTUNE BRANDS INC	COM	349631101	8	100	SH	DEFINED	9
FORTUNE BRANDS INC	COM	349631101	21043	274600	SH	DEFINED	6
FORTUNE BRANDS INC	COM	349631101	2505	32691	SH	DEFINED	12
FORTUNE BRANDS INC	COM	349631101	475	6200	SH	DEFINED	5
FORTUNE BRANDS INC	COM	349631101	345	4504	SH	DEFINED	2
FORTUNE BRANDS INC	COM	349631101	115	1500	SH	DEFINED	4
FORTUNE BRANDS INC	COM	349631101	172	2250	SH	DEFINED	11
FORWARD AIR CORP	COM	349853101	11	328	SH	DEFINED	11
FOSSIL INC	COM	349882100	2687	80800	SH	DEFINED	3
FOSSIL INC	COM	349882100	10	300	SH	DEFINED	12
FOUNDRY NETWORKS INC	COM	35063R100	77	4475	SH	DEFINED	12
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	641	12086	SH	DEFINED	7
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	5	100	SH	DEFINED	12
FOX ENTMT GROUP INC	CL A	35138T107	284	10468	SH	DEFINED	12
FOX ENTMT GROUP INC	CL A	35138T107	15	550	SH	DEFINED	11
FOX ENTMT GROUP INC	CL A	35138T107	7	250	SH	DEFINED	6
FOX ENTMT GROUP INC	CL A	35138T107	7517	277390	SH	DEFINED	3
FPIC INS GROUP INC	COM	302563101	259	11300	SH	DEFINED	6
FPL GROUP INC	COM	302571104	3514	40000	SH	DEFINED	7
FPL GROUP INC	COM	302571104	2333	34897	SH	DEFINED	12
FPL GROUP INC	COM	302571104	277	4141	SH	DEFINED	2
FPL GROUP INC	COM	302571104	497	7430	SH	DEFINED	6
FPL GROUP INC	COM	302571104	2276	34051	SH	DEFINED	9
FPL GROUP INC	COM	302571104	117	1755	SH	DEFINED	11
FRANKLIN BK CORP DEL	COM	352451108	294	15900	SH	DEFINED	3
FRANKLIN ELEC INC	COM	353514102	24	370	SH	DEFINED	11
FRANKLIN ELEC INC	COM	353514102	6913	108564	SH	DEFINED	12





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GALLAHER GROUP PLC	SPONSORED ADR	363595109	76	1590	SH	DEFINED	2
GALLAHER GROUP PLC	SPONSORED ADR	363595109	58	1200	SH	DEFINED	11
GALYANS TRADING INC	COM	36458R101	3	300	SH	DEFINED	11
GALYANS TRADING INC	COM	36458R101	113	11266	SH	DEFINED	6
GAMESTOP CORP	CL A	36466R101	12625	700590	SH	DEFINED	3
GAMESTOP CORP	CL A	36466R101	40	2200	SH	DEFINED	12
GANNETT INC	COM	364730101	8546	96956	SH	DEFINED	2
GANNETT INC	COM	364730101	4248	48197	SH	DEFINED	12
GANNETT INC	COM	364730101	1146	13000	SH	DEFINED	5
GANNETT INC	COM	364730101	779	8839	SH	DEFINED	11
GANNETT INC	COM	364730101	229	2600	SH	DEFINED	4
GANNETT INC	COM	364730101	51	575	SH	DEFINED	9
GANNETT INC	COM	364730101	9	100	SH	DEFINED	6
GANNETT INC	COM	364730101	14	125	SH	DEFINED	7
GAP INC DEL	COM	364760108	10322	470900	SH	DEFINED	3
GAP INC DEL	COM	364760108	35	1582	SH	DEFINED	2
GAP INC DEL	COM	364760108	1421	64830	SH	DEFINED	12
GAP INC DEL	COM	364760108	7486	341510	SH	DEFINED	11
GARDNER DENVER INC	COM	365558105	11	420	SH	DEFINED	11
GARDNER DENVER INC	COM	365558105	3145	116130	SH	DEFINED	3
GARMIN LTD	ORD	G37260109	162	3800	SH	DEFINED	12
GARTNER INC	CL B	366651206	5	442	SH	DEFINED	12
GARTNER INC	COM	366651107	3	225	SH	DEFINED	12
GATEWAY FINL HLDGS INC	COM	368140109	1	103	SH	DEFINED	12
GATEWAY INC	COM	367626108	126	23787	SH	DEFINED	9
GATEWAY INC	COM	367626108	228	43238	SH	DEFINED	12
GATEWAY INC	COM	367626108	1244	235610	SH	DEFINED	3
GATX CORP	COM	361448103	11	500	SH	DEFINED	11
GATX CORP	COM	361448103	330	14900	SH	DEFINED	12
GATX CORP	COM	361448103	2168	97800	SH	DEFINED	6
GAYLORD ENTMT CO NEW	COM	367905106	2	68	SH	DEFINED	12
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	46970	7000000	SH	DEFINED	13
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	40931	6100000	SH	DEFINED	10
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	13098	1952000	SH	DEFINED	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	11102	1654500	SH	DEFINED	8
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	45	6725	SH	DEFINED	12
GEN-PROBE INC NEW	COM	36866T103	7	195	SH	DEFINED	2
GEN-PROBE INC NEW	COM	36866T103	67	2000	SH	DEFINED	12
GEN-PROBE INC NEW	COM	36866T103	15888	476400	SH	DEFINED	3
GENAERA CORP	COM	36867G100	2	400	SH	DEFINED	9
Genaissance	COM	36867W105	1047	300000	SH	DEFINED	
GENAISSANCE PHARMACEUTICALS	COM	36867W105	7472	2159580	SH	DEFINED	12
GENCORP INC	COM	368682100	24	2225	SH	DEFINED	12
GENCORP INC	COM	368682100	2093	193300	SH	DEFINED	6
GENE LOGIC INC	COM	368689105	8	1600	SH	DEFINED	12
GENELABS TECHNOLOGIES INC	COM	368706107	28	10400	SH	DEFINED	12
GENENCOR INTL INC	COM	368709101	150	11300	SH	DEFINED	3
GENENTECH INC	COM NEW	368710406	42	400	SH	DEFINED	4
GENENTECH INC	COM NEW	368710406	145	1370	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	172	1626	SH	DEFINED	2
GENENTECH INC	COM NEW	368710406	569	5381	SH	DEFINED	12
GENENTECH INC	COM NEW	368710406	941	8895	SH	DEFINED	5
GENENTECH INC	COM NEW	368710406	33781	319231	SH	DEFINED	1
GENENTECH INC	COM NEW	368710406	11	100	SH	DEFINED	9
GENERAL AMERN INVS INC	COM	368802104	62	2052	SH	DEFINED	12
GENERAL DYNAMICS CORP	COM	369550108	13168	147412	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	244	2735	SH	DEFINED	11
GENERAL DYNAMICS CORP	COM	369550108	1009	11300	SH	DEFINED	9
GENERAL DYNAMICS CORP	COM	369550108	9730	108920	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	2273	25445	SH	DEFINED	12
GENERAL DYNAMICS CORP	COM	369550108	9648	108000	SH	DEFINED	10
GENERAL DYNAMICS CORP	COM	369550108	5424	46200	SH	DEFINED	7

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GENERAL DYNAMICS CORP	COM		369550108	9	100	SH	DEFINED	6
GENERAL DYNAMICS CORP	COM		369550108	4413	49400	SH	DEFINED	8
GENERAL DYNAMICS CORP	COM		369550108	232	2600	SH	DEFINED	2
GENERAL ELEC CO	COM		369604103	48127	1576911	SH	DEFINED	3
GENERAL ELEC CO	COM		369604103	54854	1797301	SH	DEFINED	2
GENERAL ELEC CO	COM		369604103	22876	749542	SH	DEFINED	1
GENERAL ELEC CO	COM		369604103	21124	692125	SH	DEFINED	6
GENERAL ELEC CO	COM		369604103	16692	419221	SH	DEFINED	7
GENERAL ELEC CO	COM		369604103	11977	392437	SH	DEFINED	5
GENERAL ELEC CO	COM		369604103	10377	340000	SH	DEFINED	10
GENERAL ELEC CO	COM		369604103	8313	272379	SH	DEFINED	11
GENERAL ELEC CO	COM		369604103	3560	116646	SH	DEFINED	4
GENERAL ELEC CO	COM		369604103	75266	2466114	SH	DEFINED	12
GENERAL ELEC CO	COM		369604103	7433	243531	SH	DEFINED	9
GENERAL GROWTH PPTYS INC	COM		370021107	705	20050	SH	DEFINED	5
GENERAL GROWTH PPTYS INC	COM		370021107	47632	1355094	SH	DEFINED	3
GENERAL GROWTH PPTYS INC	COM		370021107	285	8100	SH	DEFINED	9
GENERAL GROWTH PPTYS INC	COM		370021107	54	1524	SH	DEFINED	12
GENERAL GROWTH PPTYS INC	COM		370021107	34	975	SH	DEFINED	2
GENERAL MLS INC	COM		370334104	257	5495	SH	DEFINED	11
GENERAL MLS INC	DBCV	10/2	370334AU8	851	12000	SH	DEFINED	12
GENERAL MLS INC	COM		370334104	22411	480100	SH	DEFINED	6
GENERAL MLS INC	COM		370334104	4286	91806	SH	DEFINED	12
GENERAL MLS INC	COM		370334104	3681	60000	SH	DEFINED	7
GENERAL MLS INC	COM		370334104	5	100	SH	DEFINED	3
GENERAL MLS INC	COM		370334104	414	8862	SH	DEFINED	2
GENERAL MLS INC	COM		370334104	19	400	SH	DEFINED	1
GENERAL MLS INC	COM		370334104	425	9100	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CONV B		370442733	8	300	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CONV B		370442733	81	3190	SH	DEFINED	12
GENERAL MTRS CORP	DEB SR CV C 33		370442717	12	400	SH	DEFINED	2
GENERAL MTRS CORP	COM		370442105	9403	199642	SH	DEFINED	12
GENERAL MTRS CORP	COM		370442105	3603	58200	SH	DEFINED	7
GENERAL MTRS CORP	COM		370442105	62	1321	SH	DEFINED	9
GENERAL MTRS CORP	COM		370442105	2747	58331	SH	DEFINED	3
GENERAL MTRS CORP	COM		370442105	1702	36134	SH	DEFINED	2
GENERAL MTRS CORP	COM		370442105	337	7164	SH	DEFINED	11
GENERAL MTRS CORP	COM		370442105	14	300	SH	DEFINED	6
GENERAL MTRS CORP	COM		370442105	5	100	SH	DEFINED	1
GENERAL MTRS CORP	DEB SR CONV A		370442741	13	510	SH	DEFINED	12
GENERAL MTRS CORP	COM		370442105	28	600	SH	DEFINED	4
GENESCO INC	COM		371532102	9082	391800	SH	DEFINED	6
GENESE & WYO INC	CL A		371559105	13	525	SH	DEFINED	12
GENESIS MICROCHIP INC DEL	COM		37184C103	164	9800	SH	DEFINED	3
GENESIS MICROCHIP INC DEL	COM		37184C103	37	2206	SH	DEFINED	2
GENESIS MICROCHIP INC DEL	COM		37184C103	8	500	SH	DEFINED	2
GENLYTE GROUP INC	COM		372302109	9347	166430	SH	DEFINED	6
GENLYTE GROUP INC	COM		372302109	18215	324346	SH	DEFINED	3
GENLYTE GROUP INC	COM		372302109	443	7900	SH	DEFINED	12
GENLYTE GROUP INC	COM		372302109	20	357	SH	DEFINED	11
GENOME THERAPEUTICS CORP	COM		372430108	1	100	SH	DEFINED	12
GENOME THERAPEUTICS CORP	COM		372430108	807	143600	SH	DEFINED	3
Genta	COM		37245M207	315	30000	SH	DEFINED	
GENTA INC	COM NEW		37245M207	1076	102440	SH	DEFINED	12
GENTIVA HEALTH SERVICES INC	COM		37247A102	1704	110000	SH	DEFINED	3
GENTIVA HEALTH SERVICES INC	COM		37247A102	6	375	SH	DEFINED	12
GENUINE PARTS CO	COM		372460105	171	5225	SH	DEFINED	11
GENUINE PARTS CO	COM		372460105	4030	123179	SH	DEFINED	12
GENUINE PARTS CO	COM		372460105	1514	46262	SH	DEFINED	2
GENUINE PARTS CO	COM		372460105	110	3350	SH	DEFINED	3
GENUINE PARTS CO	COM		372460105	3882	118645	SH	DEFINED	6
GENZYME CORP	COM GENL DIV		372917104	56	1184	SH	DEFINED	2

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GENZYME CORP	COM GENL DIV	372917104	187	4000	SH	DEFINED	11
GENZYME CORP	COM GENL DIV	372917104	255	5441	SH	DEFINED	4
GENZYME CORP	COM GENL DIV	372917104	279	5954	SH	DEFINED	5
GENZYME CORP	COM GENL DIV	372917104	975	20850	SH	DEFINED	3
GENZYME CORP	COM GENL DIV	372917104	3078	65428	SH	DEFINED	12
GEORGIA GULF CORP	COM PAR \$0.01	373200203	37	1225	SH	DEFINED	11
GEORGIA PAC CORP	COM	373298108	20	600	SH	DEFINED	9
GEORGIA PAC CORP	COM	373298108	287	8511	SH	DEFINED	12
GEORGIA PAC CORP	COM	373298108	165	4892	SH	DEFINED	6
GERBER SCIENTIFIC INC	COM	373730100	10	1500	SH	DEFINED	11
GERBER SCIENTIFIC INC	COM	373730100	102	15000	SH	DEFINED	
GERON CORP	COM	374163103	11	1200	SH	DEFINED	12
GETTY IMAGES INC	COM	374276103	11	199	SH	DEFINED	11
GETTY IMAGES INC	COM	374276103	124	2300	SH	DEFINED	12
GETTY RLTY CORP NEW	COM	374297109	400	15065	SH	DEFINED	12
GETTY RLTY CORP NEW	COM	374297109	473	17800	SH	DEFINED	3
GEVITY HR INC	COM	374393106	12663	433680	SH	DEFINED	3
GEVITY HR INC	COM	374393106	15	500	SH	DEFINED	12
GIANT INDS INC	COM	374508109	4776	230740	SH	DEFINED	3
GIBRALTAR STL CORP	COM	37476F103	2661	108138	SH	DEFINED	6
GILAT SATELLITE NETWORKS LTD	SHS NEW	M51474118	0	2	SH	DEFINED	12
GILEAD SCIENCES INC	COM	375558103	4760	85825	SH	DEFINED	1
GILEAD SCIENCES INC	COM	375558103	6	100	SH	DEFINED	2
GILEAD SCIENCES INC	COM	375558103	72	1300	SH	DEFINED	11
GILEAD SCIENCES INC	COM	375558103	1024	18360	SH	DEFINED	12
GILLETTE CO	COM	375766102	1779	45497	SH	DEFINED	9
GILLETTE CO	COM	375766102	756	19336	SH	DEFINED	11
GILLETTE CO	COM	375766102	370	9469	SH	DEFINED	2
GILLETTE CO	COM	375766102	331	8453	SH	DEFINED	5
GILLETTE CO	COM	375766102	1788	45730	SH	DEFINED	1
GILLETTE CO	COM	375766102	5134	131304	SH	DEFINED	3
GILLETTE CO	COM	375766102	7851	200798	SH	DEFINED	12
GILLETTE CO	COM	375766102	17	430	SH	DEFINED	4
GIVEN IMAGING	ORD SHS	M52020100	34	1000	SH	DEFINED	12
GLACIER BANCORP INC NEW	COM	37637Q105	7995	247895	SH	DEFINED	3
GLACIER BANCORP INC NEW	COM	37637Q105	4965	153961	SH	DEFINED	1
GLACIER BANCORP INC NEW	COM	37637Q105	4932	152946	SH	DEFINED	6
GLACIER BANCORP INC NEW	COM	37637Q105	111	3452	SH	DEFINED	12
GLACIER BANCORP INC NEW	COM	37637Q105	308	9544	SH	DEFINED	2
GLAMIS GOLD LTD	COM	376775102	1077	60500	SH	DEFINED	7
GLAMIS GOLD LTD	COM	376775102	54	3010	SH	DEFINED	12
GLATFELTER	COM	377316104	20	1775	SH	DEFINED	11
GLATFELTER	COM	377316104	115	10200	SH	DEFINED	12
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	73	1835	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	15561	389427	SH	DEFINED	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1001	25051	SH	DEFINED	5
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	263	6586	SH	DEFINED	9
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	22	541	SH	DEFINED	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	7	175	SH	DEFINED	4
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	365	9139	SH	DEFINED	2
GLEN BURNIE BANCORP	COM	377407101	12	480	SH	DEFINED	12
GLENAYRE TECHNOLOGIES INC	COM	377899109	6	2800	SH	DEFINED	12
GLENBOROUGH RLTY TR INC	COM	37803P105	26	1162	SH	DEFINED	12
GLIMCHER RLTY TR	SH BEN INT	379302102	166	6130	SH	DEFINED	12
GLIMCHER RLTY TR	SH BEN INT	379302102	743	27400	SH	DEFINED	3
GLOBAL IMAGING SYSTEMS	COM	37934A100	9	269	SH	DEFINED	11
GLOBAL IMAGING SYSTEMS	COM	37934A100	20	600	SH	DEFINED	12
GLOBAL IMAGING SYSTEMS	COM	37934A100	3380	101750	SH	DEFINED	6
GLOBAL IMAGING SYSTEMS	COM	37934A100	44881	1351030	SH	DEFINED	3
GLOBAL INDS LTD	COM	379336100	4	700	SH	DEFINED	12
GLOBAL PMTS INC	COM	37940X102	18	400	SH	DEFINED	12
GLOBAL POWER EQUIPMENT INC	COM	37941P108	18504	2199625	SH	DEFINED	6

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GLOBALSANTAFE CORP	SHS	G3930E101	3388	122012	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	623	22426	SH	DEFINED	12
GLOBALSANTAFE CORP	SHS	G3930E101	14	500	SH	DEFINED	2
GLOBALSANTAFE CORP	SHS	G3930E101	13	465	SH	DEFINED	11
GOAMERICA INC	COM	38020R106	0	1500	SH	DEFINED	12
GOLD BANC CORP INC	COM	379907108	1773	108767	SH	DEFINED	6
GOLDCORP INC NEW	COM	380956409	44	3000	SH	DEFINED	2
GOLDCORP INC NEW	COM	380956409	148	10000	SH	DEFINED	7
GOLDCORP INC NEW	COM	380956409	702	47434	SH	DEFINED	12
GOLDEN STAR RES LTD CDA	COM	38119T104	7571	1058900	SH	DEFINED	3
GOLDEN STAR RES LTD CDA	COM	38119T104	94	10000	SH	DEFINED	7
GOLDEN STAR RES LTD CDA	COM	38119T104	3	400	SH	DEFINED	12
GOLDEN WEST FINL CORP DEL	COM	381317106	4	40	SH	DEFINED	6
GOLDEN WEST FINL CORP DEL	COM	381317106	210	1880	SH	DEFINED	2
GOLDEN WEST FINL CORP DEL	COM	381317106	12	105	SH	DEFINED	9
GOLDEN WEST FINL CORP DEL	COM	381317106	3	25	SH	DEFINED	11
GOLDEN WEST FINL CORP DEL	COM	381317106	54	480	SH	DEFINED	12
GOLDMAN SACHS GROUP INC	COM	38141G104	144	1383	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	36137	346311	SH	DEFINED	6
GOLDMAN SACHS GROUP INC	COM	38141G104	20916	200440	SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141G104	4754	45561	SH	DEFINED	3
GOLDMAN SACHS GROUP INC	COM	38141G104	1975	18928	SH	DEFINED	11
GOLDMAN SACHS GROUP INC	COM	38141G104	373	3575	SH	DEFINED	5
GOLDMAN SACHS GROUP INC	COM	38141G104	83	800	SH	DEFINED	4
GOLDMAN SACHS GROUP INC	COM	38141G104	9	90	SH	DEFINED	9
GOLDMAN SACHS GROUP INC	COM	38141G104	1051	10068	SH	DEFINED	12
GOODRICH CORP	COM	382388106	2	60	SH	DEFINED	6
GOODRICH CORP	COM	382388106	52	1850	SH	DEFINED	11
GOODRICH CORP	COM	382388106	4901	174598	SH	DEFINED	12
GOODRICH PETE CORP	PFD CONV SER A	382410207	34	2900	SH	DEFINED	12
GOODYEAR TIRE & RUBR CO	COM	382550101	47	5509	SH	DEFINED	9
GOODYEAR TIRE & RUBR CO	COM	382550101	950	111222	SH	DEFINED	12
GORMAN RUPP CO	COM	383082104	64	2480	SH	DEFINED	12
GOVERNMENT PPTYS TR INC	COM	38374W107	13	1000	SH	DEFINED	12
GRACE W R & CO DEL NEW	COM	38388F108	9	3003	SH	DEFINED	12
GRACO INC	COM	384109104	983	33756	SH	DEFINED	12
GRAFTECH INTL LTD	COM	384313102	87	5800	SH	DEFINED	12
GRAINGER W W INC	COM	384802104	5	100	SH	DEFINED	6
GRAINGER W W INC	COM	384802104	1022	21284	SH	DEFINED	12
GRAINGER W W INC	COM	384802104	122	2550	SH	DEFINED	11
GRAINGER W W INC	COM	384802104	62	1300	SH	DEFINED	3
GRAINGER W W INC	COM	384802104	67	1400	SH	DEFINED	2
GRANITE CONSTR INC	COM	387328107	8134	342195	SH	DEFINED	6
GRANITE CONSTR INC	COM	387328107	12	500	SH	DEFINED	11
GRANITE CONSTR INC	COM	387328107	60	2518	SH	DEFINED	12
GRANITE CONSTR INC	COM	387328107	3247	136600	SH	DEFINED	3
GRANT PRIDECO INC	COM	38821G101	101	6495	SH	DEFINED	4
GRANT PRIDECO INC	COM	38821G101	43	2800	SH	DEFINED	12
GRAY TELEVISION INC	COM	389375106	12	800	SH	DEFINED	12
GREAT AMERN FINL RES INC	COM	389915109	7710	489200	SH	DEFINED	6
GREAT ATLANTIC & PAC TEA INC	COM	390064103	1	100	SH	DEFINED	9
GREAT LAKES CHEM CORP	COM	390568103	28	1160	SH	DEFINED	12
GREAT LAKES REIT INC	COM	390752103	50	3210	SH	DEFINED	12
GREAT NORTHN IRON ORE PPTYS	CTFS BEN INT	391064102	0	0	SH	DEFINED	12
GREAT PLAINS ENERGY INC	COM	391164100	16457	487030	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	22	650	SH	DEFINED	2
GREAT PLAINS ENERGY INC	COM	391164100	472	13980	SH	DEFINED	12
GREAT PLAINS ENERGY INC	COM	391164100	5517	163280	SH	DEFINED	3
GREATER ATLANTIC FINANCIAL	COM	391601101	502	66079	SH	DEFINED	12
GREATER BAY BANCORP	COM	391648102	29981	1025000	SH	DEFINED	6
GREATER BAY BANCORP	COM	391648102	3272	111850	SH	DEFINED	3
GREATER BAY BANCORP	COM	391648102	292	9989	SH	DEFINED	12

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GREATER BAY BANCORP	COM	391648102	39	1350	SH	DEFINED	1
GREATER BAY BANCORP	COM	391648102	71	2420	SH	DEFINED	11
GREATER CHINA FD INC	COM	39167B102	37	2332	SH	DEFINED	12
GREEN MOUNTAIN PWR CORP	COM	393154109	10	400	SH	DEFINED	2
GREEN MOUNTAIN PWR CORP	COM	393154109	191	7400	SH	DEFINED	6
GREENBRIER COS INC	COM	393657101	3192	189124	SH	DEFINED	6
GREENPOINT FINL CORP	COM	395384100	1125	25740	SH	DEFINED	6
GREIF INC	CL A	397624107	384	11000	SH	DEFINED	3
GREY GLOBAL GROUP INC	COM	39787M108	338	490	SH	DEFINED	12
GREY WOLF INC	COM	397888108	6	1350	SH	DEFINED	12
GRIC COMMUNICATIONS INC	COM	398081109	3	1000	SH	DEFINED	12
GRIFFON CORP	COM	398433102	16	750	SH	DEFINED	11
GRIFFON CORP	COM	398433102	210	9700	SH	DEFINED	3
GRIFFON CORP	COM	398433102	277	12840	SH	DEFINED	12
GROUP 1 AUTOMOTIVE INC	COM	398905109	2131	58870	SH	DEFINED	12
GROUP 1 AUTOMOTIVE INC	COM	398905109	8268	228400	SH	DEFINED	6
GROUP 1 SOFTWARE INC NEW	COM	39943Y103	3560	218650	SH	DEFINED	12
GROUPE CGI INC	CL A SUB VTG	39945C109	1360	209046	SH	DEFINED	7
GRUPO FINANCIARO GALICIA S A	SP ADR 10 SH B	399909100	8826	1038400	SH	DEFINED	3
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	25	530	SH	DEFINED	11
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	2606	55050	SH	DEFINED	3
GSE SYS INC	COM	36227K106	1	500	SH	DEFINED	12
GSI COMMERCE INC	COM	36238G102	10	1000	SH	DEFINED	9
GSI LUMONICS INC	COM	36229U102	1150	82600	SH	DEFINED	7
GSI LUMONICS INC	COM	36229U102	121	8650	SH	DEFINED	3
GTC BIOTHERAPEUTICS INC	COM	36238T104	7	3100	SH	DEFINED	12
GTECH HLDGS CORP	COM	400518106	12	200	SH	DEFINED	12
GTECH HLDGS CORP	COM	400518106	18469	312293	SH	DEFINED	3
GTSI CORP	COM	36238K103	549	45550	SH	DEFINED	6
GUIDANT CORP	COM	401698105	219	3459	SH	DEFINED	2
GUIDANT CORP	COM	401698105	425	6710	SH	DEFINED	11
GUIDANT CORP	COM	401698105	25	400	SH	DEFINED	9
GUIDANT CORP	COM	401698105	17	200	SH	DEFINED	7
GUIDANT CORP	COM	401698105	791	12475	SH	DEFINED	12
GUILFORD PHARMACEUTICALS INC	COM	401829106	1	72	SH	DEFINED	11
GUILFORD PHARMACEUTICALS INC	COM	401829106	25	3400	SH	DEFINED	2
GUILFORD PHARMACEUTICALS INC	COM	401829106	1027	142040	SH	DEFINED	12
GUITAR CTR MGMT INC	COM	402040109	2332	62800	SH	DEFINED	3
GUITAR CTR MGMT INC	COM	402040109	1094	29450	SH	DEFINED	12
GULF ISLAND FABRICATION INC	COM	402307102	203	10000	SH	DEFINED	12
GULF ISLAND FABRICATION INC	COM	402307102	249	12262	SH	DEFINED	6
GULFMARK OFFSHORE INC	COM	402629109	14	900	SH	DEFINED	12
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	26	600	SH	DEFINED	11
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	107	2500	SH	DEFINED	9
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	1232	28897	SH	DEFINED	12
GYRODYNE CO AMER INC	COM	403820103	55	2000	SH	DEFINED	11
H & Q HEALTHCARE FD	SH BEN INT	404052102	180	9032	SH	DEFINED	12
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	2068	122931	SH	DEFINED	12
HAEMONETICS CORP	COM	405024100	35	1100	SH	DEFINED	3
HAIN CELESTIAL GROUP INC	COM	405217100	934	42275	SH	DEFINED	2
HAIN CELESTIAL GROUP INC	COM	405217100	60	2700	SH	DEFINED	11
HALLIBURTON CO	COM	406216101	1329	43725	SH	DEFINED	12
HALLIBURTON CO	COM	406216101	323	10613	SH	DEFINED	2
HALLIBURTON CO	COM	406216101	70	2300	SH	DEFINED	9
HALLIBURTON CO	COM	406216101	36	1200	SH	DEFINED	11
HALLIBURTON CO	COM	406216101	21	680	SH	DEFINED	3
HANCOCK FABRICS INC	COM	409900107	3712	233600	SH	DEFINED	6
HANCOCK HLDG CO	COM	410120109	40	1300	SH	DEFINED	12
HANCOCK JOHN FINL SVCS INC	COM	41014S106	3	75	SH	DEFINED	9
HANCOCK JOHN FINL SVCS INC	COM	41014S106	33	750	SH	DEFINED	3
HANCOCK JOHN FINL SVCS INC	COM	41014S106	343	7860	SH	DEFINED	6
HANCOCK JOHN FINL SVCS INC	COM	41014S106	18	402	SH	DEFINED	2

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HANCOCK JOHN FINL SVCS INC	COM	41014S106	267	6108	SH	DEFINED	12
HANCOCK JOHN FINL TRENDS FD	COM	41014X105	24	1450	SH	DEFINED	12
HANCOCK JOHN INCOME SECS TR	COM	410123103	231	14337	SH	DEFINED	12
HANCOCK JOHN INVS TR	COM	410142103	236	10930	SH	DEFINED	12
HANCOCK JOHN PATRIOT GLOBL D	COM	41013G103	44	3100	SH	DEFINED	12
HANCOCK JOHN PATRIOT PFD DIV	COM	41013J107	282	18900	SH	DEFINED	12
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q101	16	1600	SH	DEFINED	12
HANCOCK JOHN PATRIOT SELCT D	COM	41013U102	149	9750	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W108	755	28419	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD I	COM	41021P103	332	12967	SH	DEFINED	12
HANCOCK JOHN TAX-ADV DIV INC	COM	41013V100	244	12200	SH	DEFINED	12
HANDLEMAN CO DEL	COM	410252100	10355	432550	SH	DEFINED	6
HANDLEMAN CO DEL	COM	410252100	459	19190	SH	DEFINED	12
HANDLEMAN CO DEL	COM	410252100	50	2100	SH	DEFINED	3
HANMI FINL CORP	COM	410495105	80	3000	SH	DEFINED	2
HANOVER CAP MTG HLDGS INC	COM	410761100	11	700	SH	DEFINED	12
HANOVER COMPRESSOR CO	COM	410768105	175	14450	SH	DEFINED	12
HANSON PLC NEW	SPONSORED ADR	411349103	7	187	SH	DEFINED	2
HARBOR FLA BANCSHARES INC	COM	411901101	42	1440	SH	DEFINED	12
HARBOR FLA BANCSHARES INC	COM	411901101	43	1500	SH	DEFINED	11
HARBOR FLA BANCSHARES INC	COM	411901101	5357	185116	SH	DEFINED	1
HARKEN ENERGY CORP	COM NEW	412552309	2	2044	SH	DEFINED	12
HARLAND JOHN H CO	COM	412693103	19326	621000	SH	DEFINED	6
HARLAND JOHN H CO	COM	412693103	17929	576140	SH	DEFINED	3
HARLEY DAVIDSON INC	COM	412822108	3254	61000	SH	DEFINED	1
HARLEY DAVIDSON INC	COM	412822108	338	6338	SH	DEFINED	2
HARLEY DAVIDSON INC	COM	412822108	409	7665	SH	DEFINED	11
HARLEY DAVIDSON INC	COM	412822108	933	17495	SH	DEFINED	5
HARLEY DAVIDSON INC	COM	412822108	9713	182089	SH	DEFINED	12
HARLEY DAVIDSON INC	COM	412822108	2	45	SH	DEFINED	6
HARLEY DAVIDSON INC	COM	412822108	486	9113	SH	DEFINED	9
HARLEYSVILLE GROUP INC	COM	412824104	23	1260	SH	DEFINED	12
HARLEYSVILLE GROUP INC	COM	412824104	185	9910	SH	DEFINED	11
HARLEYSVILLE NATL CORP PA	COM	412850109	14	500	SH	DEFINED	12
HARMAN INTL INDS INC	COM	413086109	281	3524	SH	DEFINED	6
HARMAN INTL INDS INC	COM	413086109	91	1148	SH	DEFINED	12
HARMAN INTL INDS INC	COM	413086109	167	2100	SH	DEFINED	4
HARMONIC INC	COM	413160102	15	1575	SH	DEFINED	12
HARRAHS ENTMT INC	COM	413619107	60	1100	SH	DEFINED	4
HARRAHS ENTMT INC	COM	413619107	248	4525	SH	DEFINED	5
HARRAHS ENTMT INC	COM	413619107	371	6750	SH	DEFINED	11
HARRAHS ENTMT INC	COM	413619107	557	10143	SH	DEFINED	12
HARRINGTON WEST FINL GROUP I	COM	41383L104	624	34766	SH	DEFINED	6
HARRIS & HARRIS GROUP INC	COM	413833104	10	600	SH	DEFINED	12
HARRIS CORP DEL	COM	413875105	6	130	SH	DEFINED	6
HARRIS CORP DEL	COM	413875105	44	900	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	158	3271	SH	DEFINED	12
HARRIS CORP DEL	COM	413875105	41313	853403	SH	DEFINED	3
HARSCO CORP	COM	415864107	27422	602680	SH	DEFINED	3
HARSCO CORP	COM	415864107	46	1000	SH	DEFINED	4
HARSCO CORP	COM	415864107	7832	172130	SH	DEFINED	6
HARTE-HANKS INC	COM	416196103	408	17400	SH	DEFINED	11
HARTE-HANKS INC	COM	416196103	21	900	SH	DEFINED	9
HARTFORD FINL SVCS GROUP INC	COM	416515104	121	1893	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	13	200	SH	DEFINED	4
HARTFORD FINL SVCS GROUP INC	COM	416515104	526	8263	SH	DEFINED	9
HARTFORD FINL SVCS GROUP INC	COM	416515104	1192	18708	SH	DEFINED	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	2415	37911	SH	DEFINED	12
HARTFORD FINL SVCS GROUP INC	COM	416515104	8041	126230	SH	DEFINED	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	11678	183325	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	705	11065	SH	DEFINED	2
HARTFORD INCOME SHS FD INC	COM	416537108	6	800	SH	DEFINED	12

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HARVARD BIOSCIENCE INC	COM	416906105	1676	180800	SH	DEFINED	3
HARVEST NATURAL RESOURCES IN	COM	41754V103	7	500	SH	DEFINED	12
HASBRO INC	COM	418056107	1927	88580	SH	DEFINED	3
HASBRO INC	COM	418056107	59	2690	SH	DEFINED	11
HASBRO INC	COM	418056107	219	10050	SH	DEFINED	12
HATTERAS INCOME SECS INC	COM	419025101	111	8219	SH	DEFINED	12
HAVERTY FURNITURE INC	COM	419596101	3149	148000	SH	DEFINED	3
HAVERTY FURNITURE INC	COM	419596101	223	10460	SH	DEFINED	12
HAWAIIAN ELEC INDUSTRIES	COM	419870100	50	958	SH	DEFINED	12
HAWAIIAN ELEC INDUSTRIES	COM	419870100	8440	162810	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	104	2000	SH	DEFINED	2
Hawaiian Electric	COM	419870100	26	500	SH	DEFINED	
HAWAIIAN HOLDINGS INC	COM	419879101	17	4492	SH	DEFINED	2
HAWKINS INC	COM	420261109	735	61679	SH	DEFINED	6
HAWTHORNE FINL CORP	COM	420542102	1986	45100	SH	DEFINED	6
HCA INC	COM	404119109	61	1500	SH	DEFINED	4
HCA INC	COM	404119109	6406	120000	SH	DEFINED	7
HCA INC	COM	404119109	3370	82966	SH	DEFINED	12
HCA INC	COM	404119109	573	14100	SH	DEFINED	5
HCA INC	COM	404119109	131	3225	SH	DEFINED	9
HCA INC	COM	404119109	314	7740	SH	DEFINED	11
HCC INS HLDGS INC	COM	404132102	24	750	SH	DEFINED	1
HCC INS HLDGS INC	COM	404132102	2832	87590	SH	DEFINED	3
HCC INS HLDGS INC	COM	404132102	19	600	SH	DEFINED	12
HEADWATERS INC	COM	42210P102	5045	196900	SH	DEFINED	6
HEADWATERS INC	COM	42210P102	120	4700	SH	DEFINED	12
HEALTH CARE PPTY INVS INC	COM	421915109	23	800	SH	DEFINED	2
HEALTH CARE PPTY INVS INC	COM	421915109	5861	207098	SH	DEFINED	9
HEALTH CARE PPTY INVS INC	COM	421915109	982	34717	SH	DEFINED	12
HEALTH CARE PPTY INVS INC	COM	421915109	208	7338	SH	DEFINED	11
HEALTH CARE REIT INC	COM	42217K106	675	16617	SH	DEFINED	12
HEALTH CARE REIT INC	COM	42217K106	530	13050	SH	DEFINED	9
HEALTH CARE REIT INC	COM	42217K106	126	3107	SH	DEFINED	11
HEALTH MGMT ASSOC INC NEW	CL A	421933102	1377	59330	SH	DEFINED	12
HEALTH MGMT ASSOC INC NEW	CL A	421933102	102	4380	SH	DEFINED	11
HEALTH MGMT ASSOC INC NEW	CL A	421933102	35	1500	SH	DEFINED	4
HEALTH MGMT ASSOC INC NEW	CL A	421933102	94	4050	SH	DEFINED	2
HEALTH NET INC	COM	42222G108	12974	520413	SH	DEFINED	3
HEALTH NET INC	COM	42222G108	132	5300	SH	DEFINED	11
HEALTH NET INC	COM	42222G108	2804	112466	SH	DEFINED	12
HEALTH NET INC	COM	42222G108	26	800	SH	DEFINED	7
HEALTH NET INC	COM	42222G108	4	160	SH	DEFINED	6
HEALTH NET INC	COM	42222G108	127949	5132347	SH	DEFINED	8
HEALTH NET INC	COM	42222G108	290468	11651342	SH	DEFINED	10
HEALTHCARE RLTY TR	COM	421946104	1767	41383	SH	DEFINED	12
HEALTHEXTRAS INC	COM	422211102	243	21150	SH	DEFINED	12
HEALTHEXTRAS INC	COM	422211102	480	41800	SH	DEFINED	3
HEARST-ARGYLE TELEVISION INC	COM	422317107	47	1740	SH	DEFINED	6
HEARST-ARGYLE TELEVISION INC	COM	422317107	363	13510	SH	DEFINED	12
HEARST-ARGYLE TELEVISION INC	COM	422317107	27	990	SH	DEFINED	11
HEARTLAND EXPRESS INC	COM	422347104	319	14000	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM	422347104	7	300	SH	DEFINED	12
HEARUSA INC	COM NEW	422360305	0	50	SH	DEFINED	12
HECLA MNG CO	COM	422704106	252	29987	SH	DEFINED	12
HECTOR COMMUNICATIONS CORP	COM	422730101	569	30600	SH	DEFINED	6
HEIDRICK & STRUGGLES INTL IN	COM	422819102	41	1700	SH	DEFINED	12
HEINZ H J CO	COM	423074103	2745	73617	SH	DEFINED	9
HEINZ H J CO	COM	423074103	1579	42340	SH	DEFINED	2
HEINZ H J CO	COM	423074103	283	7600	SH	DEFINED	1
HEINZ H J CO	COM	423074103	188	5047	SH	DEFINED	11
HEINZ H J CO	COM	423074103	30	800	SH	DEFINED	4
HEINZ H J CO	COM	423074103	6	150	SH	DEFINED	6

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HEINZ H J CO	COM	423074103	8052	215935	SH	DEFINED	12
HELEN OF TROY CORP LTD	COM	G4388N106	8	250	SH	DEFINED	12
HELEN OF TROY CORP LTD	COM	G4388N106	2013	64910	SH	DEFINED	3
HELEN OF TROY CORP LTD	COM	G4388N106	4	128	SH	DEFINED	11
HELIX TECHNOLOGY CORP	COM	423319102	126	5200	SH	DEFINED	3
HELIX TECHNOLOGY CORP	COM	423319102	7	300	SH	DEFINED	12
HELIX TECHNOLOGY CORP	COM	423319102	711	29300	SH	DEFINED	2
HELMERICH & PAYNE INC	COM	423452101	30	1045	SH	DEFINED	11
HELMERICH & PAYNE INC	COM	423452101	249	8700	SH	DEFINED	2
HELMERICH & PAYNE INC	COM	423452101	46	1600	SH	DEFINED	12
HELMERICH & PAYNE INC	COM	423452101	5177	180700	SH	DEFINED	6
HERCULES INC	COM	427056106	19673	1713700	SH	DEFINED	3
HERCULES INC	COM	427056106	8573	746800	SH	DEFINED	6
HERCULES INC	COM	427056106	73	6378	SH	DEFINED	12
HERITAGE PPTY INVT TR INC	COM	42725M107	75	2400	SH	DEFINED	12
HERLEY INDS INC DEL	COM	427398102	111	5890	SH	DEFINED	12
HERSHEY FOODS CORP	COM	427866108	2260	27272	SH	DEFINED	12
HERSHEY FOODS CORP	COM	427866108	608	7341	SH	DEFINED	2
HERSHEY FOODS CORP	COM	427866108	108	1300	SH	DEFINED	11
HERSHEY FOODS CORP	COM	427866108	63	765	SH	DEFINED	9
HERSHEY FOODS CORP	COM	427866108	7987	96401	SH	DEFINED	1
HEWITT ASSOCS INC	COM	42822Q100	4	134	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	240	10505	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	229	10040	SH	DEFINED	9
HEWLETT PACKARD CO	COM	428236103	697	30510	SH	DEFINED	4
HEWLETT PACKARD CO	COM	428236103	2849	124727	SH	DEFINED	2
HEWLETT PACKARD CO	COM	428236103	4527	150800	SH	DEFINED	7
HEWLETT PACKARD CO	COM	428236103	14751	645830	SH	DEFINED	12
HEWLETT PACKARD CO	COM	428236103	19689	862051	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	61918	2710922	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	1	63	SH	DEFINED	1
HEWLETT PACKARD CO	COM	428236103	2930	128287	SH	DEFINED	5
HEXCEL CORP NEW	COM	428291108	109	15000	SH	DEFINED	12
HIBBETT SPORTING GOODS INC	COM	428565105	1644	43105	SH	DEFINED	3
HIBBETT SPORTING GOODS INC	COM	428565105	154	4050	SH	DEFINED	12
HIBERNIA CORP	CL A	428656102	1325	56418	SH	DEFINED	12
HIBERNIA CORP	CL A	428656102	193	8200	SH	DEFINED	11
HIBERNIA CORP	CL A	428656102	16	700	SH	DEFINED	3
HIBERNIA CORP	CL A	428656102	40	1720	SH	DEFINED	6
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	59	8200	SH	DEFINED	12
HIGHWOODS PPTYS INC	COM	431284108	2470	94241	SH	DEFINED	12
HIGHWOODS PPTYS INC	COM	431284108	124	4730	SH	DEFINED	2
HILB ROGAL & HAMILTON CO	COM	431294107	2686	70500	SH	DEFINED	1
HILB ROGAL & HAMILTON CO	COM	431294107	1913	50200	SH	DEFINED	6
HILB ROGAL & HAMILTON CO	COM	431294107	282	7400	SH	DEFINED	12
HILFIGER TOMMY CORP	ORD	G8915Z102	29920	1758756	SH	DEFINED	6
HILFIGER TOMMY CORP	ORD	G8915Z102	62	3650	SH	DEFINED	11
HILFIGER TOMMY CORP	ORD	G8915Z102	20	1200	SH	DEFINED	12
HILLENBRAND INDS INC	COM	431573104	789	11623	SH	DEFINED	2
HILLENBRAND INDS INC	COM	431573104	41	600	SH	DEFINED	3
HILLENBRAND INDS INC	COM	431573104	7	100	SH	DEFINED	6
HILLENBRAND INDS INC	COM	431573104	2800	41248	SH	DEFINED	12
HILTON HOTELS CORP	COM	432848109	3	200	SH	DEFINED	9
HILTON HOTELS CORP	COM	432848109	498	30619	SH	DEFINED	12
HILTON HOTELS CORP	COM	432848109	16	1000	SH	DEFINED	2
HILTON HOTELS CORP	COM	432848109	16	1000	SH	DEFINED	11
HITACHI LIMITED	ADR 10 COM	433578507	77	990	SH	DEFINED	11
HITACHI LIMITED	ADR 10 COM	433578507	2	25	SH	DEFINED	9
HMN FINL INC	COM	40424G108	798	29000	SH	DEFINED	6
HOLLINGER INTL INC	CL A	435569108	126	6375	SH	DEFINED	12
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	174	18000	SH	DEFINED	12
HOLLY CORP	COM PAR \$0.01	435758305	1	16	SH	DEFINED	2



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HOLLY CORP	COM PAR \$0.01	435758305	8	256	SH	DEFINED	12
HOLLYWOOD ENTMT CORP	COM	436141105	17400	1283206	SH	DEFINED	6
HOLOGIC INC	COM	436440101	1	25	SH	DEFINED	12
HOLOGIC INC	COM	436440101	4351	214850	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	216	5782	SH	DEFINED	1
HOME DEPOT INC	COM	437076102	493019	13196450	SH	DEFINED	10
HOME DEPOT INC	COM	437076102	232385	6220150	SH	DEFINED	8
HOME DEPOT INC	COM	437076102	35894	960748	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	32778	877350	SH	DEFINED	12
HOME DEPOT INC	COM	437076102	20676	553434	SH	DEFINED	2
HOME DEPOT INC	COM	437076102	16979	454481	SH	DEFINED	6
HOME DEPOT INC	COM	437076102	6636	135465	SH	DEFINED	7
HOME DEPOT INC	COM	437076102	1735	46432	SH	DEFINED	11
HOME DEPOT INC	COM	437076102	1317	35263	SH	DEFINED	9
HOME DEPOT INC	COM	437076102	229	6132	SH	DEFINED	4
HOME DEPOT INC	COM	437076102	346	9250	SH	DEFINED	5
HOME FED BANCORP	COM	436926109	366	13557	SH	DEFINED	6
HOME FED BANCORP	COM	436926109	6	213	SH	DEFINED	4
HOME PROPERTIES INC	COM	437306103	4	100	SH	DEFINED	12
HON INDS INC	COM	438092108	1197	32200	SH	DEFINED	3
HON INDS INC	COM	438092108	1128	30345	SH	DEFINED	12
HON INDS INC	COM	438092108	78	2100	SH	DEFINED	11
HONDA MOTOR LTD	AMERN SHS	438128308	35	1500	SH	DEFINED	2
HONDA MOTOR LTD	AMERN SHS	438128308	1159	50100	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	4493	101000	SH	DEFINED	7
HONEYWELL INTL INC	COM	438516106	55783	1647976	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	17045	503548	SH	DEFINED	4
HONEYWELL INTL INC	COM	438516106	8929	263768	SH	DEFINED	12
HONEYWELL INTL INC	COM	438516106	7617	225031	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	2017	59598	SH	DEFINED	9
HONEYWELL INTL INC	COM	438516106	420	12405	SH	DEFINED	11
HONEYWELL INTL INC	COM	438516106	12547	370673	SH	DEFINED	3
HONEYWELL INTL INC	COM	438516106	9221	272421	SH	DEFINED	5
HOOPER HOLMES INC	COM	439104100	26	4100	SH	DEFINED	12
HOOPER HOLMES INC	COM	439104100	192	30800	SH	DEFINED	1
HORACE MANN EDUCATORS CORP N	COM	440327104	15	950	SH	DEFINED	12
HORIZON HEALTH CORP	COM	44041Y104	1197	52750	SH	DEFINED	6
HORIZON HEALTH CORP	COM	44041Y104	31	1338	SH	DEFINED	12
HORMEL FOODS CORP	COM	440452100	209	7112	SH	DEFINED	12
HORMEL FOODS CORP	COM	440452100	38	1290	SH	DEFINED	3
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1862	40128	SH	DEFINED	12
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	767	16525	SH	DEFINED	9
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	56	1200	SH	DEFINED	11
HOST MARRIOTT CORP NEW	COM	44107P104	474	37093	SH	DEFINED	9
HOST MARRIOTT CORP NEW	COM	44107P104	1010	79027	SH	DEFINED	12
HOST MARRIOTT CORP NEW	COM	44107P104	5524	432240	SH	DEFINED	6
HOT TOPIC INC	COM	441339108	20	750	SH	DEFINED	12
HOUSTON EXPL CO	COM	442120101	28506	637300	SH	DEFINED	6
HOUSTON EXPL CO	COM	442120101	14743	329600	SH	DEFINED	3
HOUSTON EXPL CO	COM	442120101	9	200	SH	DEFINED	12
HOUSTON EXPL CO	COM	442120101	3	67	SH	DEFINED	11
HOVNANIAN ENTERPRISES INC	CL A	442487203	19	440	SH	DEFINED	12
HRPT PPTYS TR	COM SH BEN INT	40426W101	1142	101082	SH	DEFINED	12
HRPT PPTYS TR	COM SH BEN INT	40426W101	21	1875	SH	DEFINED	9
HRPT PPTYS TR	COM SH BEN INT	40426W101	151	13375	SH	DEFINED	11
HRPT PPTYS TR	COM SH BEN INT	40426W101	25	2200	SH	DEFINED	2
HSBC HLDGS PLC	SPON ADR NEW	404280406	107	1431	SH	DEFINED	2
HSBC HLDGS PLC	SPON ADR NEW	404280406	106	1413	SH	DEFINED	9
HSBC HLDGS PLC	SPON ADR NEW	404280406	482	6364	SH	DEFINED	6
HUANENG PWR INTL INC	SPON ADR N	443304100	63	800	SH	DEFINED	2
HUB GROUP INC	CL A	443320106	964	32300	SH	DEFINED	3
HUBBELL INC	CL B	443510201	3792	94500	SH	DEFINED	3

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HUBBELL INC	CL B	443510201	245	6111	SH	DEFINED	12
HUBBELL INC	CL B	443510201	221	5500	SH	DEFINED	5
HUBBELL INC	CL B	443510201	140	3500	SH	DEFINED	2
HUBBELL INC	CL A	443510102	39	1000	SH	DEFINED	2
HUBBELL INC	CL B	443510201	93	2321	SH	DEFINED	11
HUDSON RIV BANCORP INC	COM	444128102	49	2400	SH	DEFINED	11
HUDSON UNITED BANCORP	COM	444165104	12	325	SH	DEFINED	12
HUDSON UNITED BANCORP	COM	444165104	208	5458	SH	DEFINED	9
HUDSON UNITED BANCORP	COM	444165104	18877	496100	SH	DEFINED	6
HUGHES SUPPLY INC	COM	444482103	37	700	SH	DEFINED	12
HUGHES SUPPLY INC	COM	444482103	283	5400	SH	DEFINED	6
HUGHES SUPPLY INC	COM	444482103	24	450	SH	DEFINED	9
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	678	30871	SH	DEFINED	12
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	7749	352730	SH	DEFINED	3
HUMAN GENOME SCIENCES INC	COM	444903108	3	200	SH	DEFINED	9
HUMAN GENOME SCIENCES INC	COM	444903108	32	2560	SH	DEFINED	4
HUMAN GENOME SCIENCES INC	COM	444903108	41	3300	SH	DEFINED	2
HUMAN GENOME SCIENCES INC	COM	444903108	44	3530	SH	DEFINED	6
HUMAN GENOME SCIENCES INC	COM	444903108	553	44130	SH	DEFINED	12
HUMANA INC	COM	444859102	25	1336	SH	DEFINED	12
HUMANA INC	COM	444859102	150	7900	SH	DEFINED	4
HUMANA INC	COM	444859102	4685	246305	SH	DEFINED	6
HUMANA INC	COM	444859102	12783	672096	SH	DEFINED	3
HUMBOLDT BANCORP	COM	445069107	470	23700	SH	DEFINED	1
HUNT J B TRANS SVCS INC	COM	445658107	13938	494960	SH	DEFINED	6
HUNT J B TRANS SVCS INC	COM	445658107	373	13250	SH	DEFINED	12
HUNT J B TRANS SVCS INC	COM	445658107	1082	38426	SH	DEFINED	3
HUNTINGTON BANCSHARES INC	COM	446150104	100	4532	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	1003	45212	SH	DEFINED	12
HUNTINGTON BANCSHARES INC	COM	446150104	5258	236965	SH	DEFINED	2
HUTCHINSON TECHNOLOGY INC	COM	448407106	3	110	SH	DEFINED	11
HUTCHINSON TECHNOLOGY INC	COM	448407106	5166	184100	SH	DEFINED	6
HYDRIL	COM	448774109	9	356	SH	DEFINED	11
HYDRIL	COM	448774109	20	755	SH	DEFINED	12
HYDROGENICS CORP	COM	448882100	3	500	SH	DEFINED	12
HYPERCOM CORP	COM	44913M105	8919	1123260	SH	DEFINED	3
HYPERION 2005 INVT GRADE OPP	COM	448918102	6	600	SH	DEFINED	12
HYPERION SOLUTIONS CORP	COM	44914M104	24	573	SH	DEFINED	11
HYPERION STRATEGIC MTG INC F	COM	44915C105	52	3500	SH	DEFINED	12
HYPERION TOTAL RETURN & INCO	COM	449145101	82	7995	SH	DEFINED	12
I-FLOW CORP	COM NEW	449520303	1	100	SH	DEFINED	12
IAMGOLD CORP	COM	450913108	6757	1035100	SH	DEFINED	7
IBERIABANK CORP	COM	450828108	3838	65225	SH	DEFINED	1
IBERIABANK CORP	COM	450828108	3204	54450	SH	DEFINED	6
IBERIABANK CORP	COM	450828108	1568	26640	SH	DEFINED	3
IBERIABANK CORP	COM	450828108	165	2800	SH	DEFINED	12
IBIS TECHNOLOGY CORP	COM	450909106	201	17250	SH	DEFINED	12
ICOS CORP	COM	449295104	11	300	SH	DEFINED	2
ICOS CORP	COM	449295104	44	1200	SH	DEFINED	12
ICT GROUP INC	COM	44929Y101	8	645	SH	DEFINED	11
ICU MED INC	COM	44930G107	121	3975	SH	DEFINED	12
ID BIOMEDICAL CORP	COM	44936D108	33	2965	SH	DEFINED	12
IDACORP INC	COM	451107106	95	3175	SH	DEFINED	12
IDACORP INC	COM	451107106	8	267	SH	DEFINED	9
IDACORP INC	COM	451107106	22	750	SH	DEFINED	11
IDACORP INC	COM	451107106	1998	66800	SH	DEFINED	6
IDENTIX INC	COM	451906101	2	300	SH	DEFINED	2
IDENTIX INC	COM	451906101	8	1313	SH	DEFINED	12
IDEX CORP	COM	45167R104	9	200	SH	DEFINED	12
IDEXX LABS INC	COM	45168D104	4	63	SH	DEFINED	11
IDEXX LABS INC	COM	45168D104	148	2602	SH	DEFINED	12
IDEXX LABS INC	COM	45168D104	53544	941514	SH	DEFINED	3

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IDT CORP	COM	448947101	2	91	SH	DEFINED	11
IGATE CORP	COM	45169U105	31	4400	SH	DEFINED	12
IHOP CORP	COM	449623107	41	1200	SH	DEFINED	12
IHOP CORP	COM	449623107	103	3000	SH	DEFINED	9
IKON OFFICE SOLUTION	COM	451713101	301	23500	SH	DEFINED	
IKON OFFICE SOLUTIONS INC	COM	451713101	36438	2846746	SH	DEFINED	6
IKON OFFICE SOLUTIONS INC	COM	451713101	12	948	SH	DEFINED	12
ILLINOIS TOOL WKS INC	COM	452308109	16	150	SH	DEFINED	7
ILLINOIS TOOL WKS INC	COM	452308109	10	132	SH	DEFINED	9
ILLINOIS TOOL WKS INC	COM	452308109	11268	142225	SH	DEFINED	2
ILLINOIS TOOL WKS INC	COM	452308109	87	1100	SH	DEFINED	4
ILLINOIS TOOL WKS INC	COM	452308109	254	3200	SH	DEFINED	1
ILLINOIS TOOL WKS INC	COM	452308109	781	9853	SH	DEFINED	11
ILLINOIS TOOL WKS INC	COM	452308109	2152	27166	SH	DEFINED	12
ILLUMINA INC	COM	452327109	812	108200	SH	DEFINED	3
ILLUMINA INC	COM	452327109	20	2650	SH	DEFINED	12
ILX RESORTS INC	COM NEW	449661503	5	500	SH	DEFINED	12
IMAGE ENTMT INC	COM NEW	452439201	3	1000	SH	DEFINED	12
IMAGISTICS INTERNATIONAL INC	COM	45247T104	18925	429630	SH	DEFINED	3
IMAGISTICS INTERNATIONAL INC	COM	45247T104	3	64	SH	DEFINED	2
IMAGISTICS INTERNATIONAL INC	COM	45247T104	15	337	SH	DEFINED	11
IMAGISTICS INTERNATIONAL INC	COM	45247T104	86	1945	SH	DEFINED	12
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1	32	SH	DEFINED	9
IMATION CORP	COM	45245A107	169	4500	SH	DEFINED	11
IMATION CORP	COM	45245A107	134	3560	SH	DEFINED	12
IMAX CORP	COM	45245E109	21	3530	SH	DEFINED	12
IMC GLOBAL INC	COM	449669100	405	28323	SH	DEFINED	12
IMC GLOBAL INC	COM	449669100	5446	380855	SH	DEFINED	6
IMCLONE SYS INC	COM	45245W109	12	240	SH	DEFINED	3
IMCLONE SYS INC	COM	45245W109	25	500	SH	DEFINED	2
IMCLONE SYS INC	COM	45245W109	260	5122	SH	DEFINED	12
IMCO RECYCLING INC	COM	449681105	61	6500	SH	DEFINED	12
IMMTECH INTL INC	COM	452519101	9	500	SH	DEFINED	12
IMMUCOR INC	COM	452526106	102	5625	SH	DEFINED	12
IMMUNE RESPONSE CORP DEL	COM NEW	45252T205	0	20	SH	DEFINED	12
IMMUNOGEN INC	COM	45253H101	8	1125	SH	DEFINED	12
IMMUNOMEDICS INC	COM	452907108	38	9350	SH	DEFINED	12
IMPAC MTG HLDGS INC	COM	45254P102	8776	322650	SH	DEFINED	3
IMPAC MTG HLDGS INC	COM	45254P102	221	8125	SH	DEFINED	12
IMPAX LABORATORIES INC	COM	45256B101	10	450	SH	DEFINED	12
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	24712	1473600	SH	DEFINED	6
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	5	300	SH	DEFINED	11
IMPERIAL OIL LTD	COM NEW	453038408	157	3500	SH	DEFINED	12
IMPERIAL OIL LTD	COM NEW	453038408	681	15200	SH	DEFINED	7
IMPERIAL OIL LTD	COM NEW	453038408	150	3348	SH	DEFINED	11
IMPERIAL PKG CORP	COM	453077109	0	1	SH	DEFINED	9
IMPERIAL SUGAR CO NEW	COM NEW	453096208	1	108	SH	DEFINED	12
IMS HEALTH INC	COM	449934108	12	515	SH	DEFINED	9
IMS HEALTH INC	COM	449934108	269	11556	SH	DEFINED	12
IMS HEALTH INC	COM	449934108	481	20684	SH	DEFINED	2
INAMED CORP	COM	453235103	19	360	SH	DEFINED	11
INCO LTD	COM	453258402	33641	979675	SH	DEFINED	7
INCO LTD	COM	453258402	700	20200	SH	DEFINED	5
INCO LTD	COM	453258402	311	8992	SH	DEFINED	12
INCO LTD	COM	453258402	156	4500	SH	DEFINED	4
INDEPENDENCE CMNTY BK CORP	COM	453414104	317	7782	SH	DEFINED	12
INDEPENDENCE CMNTY BK CORP	COM	453414104	2	50	SH	DEFINED	6
INDEPENDENCE CMNTY BK CORP	COM	453414104	29	700	SH	DEFINED	11
INDEPENDENT BANK CORP MASS	COM	453836108	1010	33330	SH	DEFINED	12
INDEPENDENT BANK CORP MASS	COM	453836108	67	2200	SH	DEFINED	11
INDEPENDENT BANK CORP MICH	COM	453838104	443	15900	SH	DEFINED	3
INDEVUS PHARMACEUTICALS INC	COM	454072109	64	10545	SH	DEFINED	12

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INDUSTRIAL DISTR GROUP INC	COM	456061100	181	22125	SH	DEFINED	12
INDUSTRIAL SVCS AMER INC FLA	COM	456314103	0	0	SH	DEFINED	12
INDYMAC BANCORP INC	COM	456607100	38824	1069840	SH	DEFINED	6
INDYMAC BANCORP INC	COM	456607100	96	2653	SH	DEFINED	12
INERGY L P	UNIT LTD PTNR	456615103	238	10245	SH	DEFINED	12
INERGY L P	UNIT LTD PTNR	456615103	0	10	SH	DEFINED	7
INET TECHNOLOGIES INC	COM	45662V105	208	16900	SH	DEFINED	3
INFOCUS CORP	COM	45665B106	6183	661280	SH	DEFINED	3
INFORMATICA CORP	COM	45666Q102	4	477	SH	DEFINED	11
INFORMATICA CORP	COM	45666Q102	22	2600	SH	DEFINED	12
INFORTE CORP	COM	45677R107	65	6500	SH	DEFINED	12
INFOSPACE INC	COM NEW	45678T201	7	187	SH	DEFINED	12
INFOUSA INC NEW	COM	456818301	5679	540300	SH	DEFINED	3
INFOUSA INC NEW	COM	456818301	4539	431885	SH	DEFINED	6
ING CLARION GLB RE EST INCM	COM	44982G104	524	34900	SH	DEFINED	12
ING GROUP N V	SPONSORED ADR	456837103	27	1225	SH	DEFINED	9
ING GROUP N V	SPONSORED ADR	456837103	42	1900	SH	DEFINED	11
ING GROUP N V	SPONSORED ADR	456837103	471	21343	SH	DEFINED	2
ING GROUP N V	SPONSORED ADR	456837103	9981	451601	SH	DEFINED	6
ING PRIME RATE TR	SH BEN INT	44977W106	113	14093	SH	DEFINED	12
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	4306	63655	SH	DEFINED	12
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	147	2180	SH	DEFINED	11
INGLES MKTS INC	CL A	457030104	24	2211	SH	DEFINED	12
INGRAM MICRO INC	CL A	457153104	259	14300	SH	DEFINED	5
INGRAM MICRO INC	CL A	457153104	448	24760	SH	DEFINED	12
INGRAM MICRO INC	CL A	457153104	76	4210	SH	DEFINED	6
INGRAM MICRO INC	CL A	457153104	10335	571020	SH	DEFINED	3
INKINE PHARMACEUTICALS INC	COM	457214104	145	27870	SH	DEFINED	9
INKINE PHARMACEUTICALS INC	COM	457214104	8	1500	SH	DEFINED	12
INNKEEPERS USA TR	COM	4576J0104	18	2000	SH	DEFINED	2
INNKEEPERS USA TR	COM	4576J0104	361	39493	SH	DEFINED	9
INNKEEPERS USA TR	COM	4576J0104	990	108367	SH	DEFINED	12
INNOVATIVE COS INC	COM	45771Y107	79	13000	SH	DEFINED	12
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	1556	112570	SH	DEFINED	3
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	14	1000	SH	DEFINED	12
INSIGHT COMMUNICATIONS INC	CL A	45768V108	551	55100	SH	DEFINED	12
INSIGHT ENTERPRISES INC	COM	45765U103	1984	103130	SH	DEFINED	3
INSITUFORM TECHNOLOGIES INC	CL A	457667103	106	6800	SH	DEFINED	12
INSITUFORM TECHNOLOGIES INC	CL A	457667103	10	660	SH	DEFINED	11
INSMED INC	COM NEW	457669208	14	4350	SH	DEFINED	12
INSPIRE PHARMACEUTICALS INC	COM	457733103	11	879	SH	DEFINED	12
INSTINET GROUP INC	COM	457750107	62	8800	SH	DEFINED	6
INSTINET GROUP INC	COM	457750107	1	100	SH	DEFINED	12
INSURED MUN INCOME FD	COM	45809F104	41	2820	SH	DEFINED	12
INTEGRA BK CORP	COM	45814P105	252	10474	SH	DEFINED	12
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	9	300	SH	DEFINED	2
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	3	100	SH	DEFINED	12
INTEGRATED CIRCUIT SYS INC	COM	45811K208	39	1550	SH	DEFINED	12
INTEGRATED CIRCUIT SYS INC	COM	45811K208	1	42	SH	DEFINED	9
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	1749	116600	SH	DEFINED	3
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	99	5000	SH	DEFINED	7
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	16	1050	SH	DEFINED	12
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	5	340	SH	DEFINED	2
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	3	167	SH	DEFINED	11
INTEGRATED ELECTRICAL SVC	COM	45811E103	3965	352800	SH	DEFINED	3
INTEGRATED SILICON SOLUTION	COM	45812P107	1364	76870	SH	DEFINED	3
INTEGRATED SILICON SOLUTION	COM	45812P107	21	1200	SH	DEFINED	12
INTEGRITY FINL CORP	COM	45820M104	2	128	SH	DEFINED	12
INTEL CORP	COM	458140100	26437	971933	SH	DEFINED	12
INTEL CORP	COM	458140100	1	45	SH	DEFINED	6
INTEL CORP	COM	458140100	277	10190	SH	DEFINED	4
INTEL CORP	COM	458140100	850	25300	SH	DEFINED	7

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INTEL CORP	COM	458140100	1589	58432	SH	DEFINED	5
INTEL CORP	COM	458140100	1616	59399	SH	DEFINED	11
INTEL CORP	COM	458140100	6435	236592	SH	DEFINED	9
INTEL CORP	COM	458140100	39233	1442401	SH	DEFINED	2
INTEL CORP	COM	458140100	66431	2442314	SH	DEFINED	3
INTEL CORP	COM	458140100	40130	1475346	SH	DEFINED	1
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	1	800	SH	DEFINED	12
INTELLIGROUP INC	COM	45816A106	50	6850	SH	DEFINED	3
INTELLISYNC CORP	COM	458176104	0	100	SH	DEFINED	12
INTER TEL INC	COM	458372109	36	1200	SH	DEFINED	2
INTERACTIVE DATA CORP	COM	45840J107	18	1000	SH	DEFINED	12
INTERACTIVECORP	COM	45840Q101	505	15960	SH	DEFINED	11
INTERACTIVECORP	COM	45840Q101	14	438	SH	DEFINED	1
INTERACTIVECORP	COM	45840Q101	18	575	SH	DEFINED	4
INTERACTIVECORP	COM	45840Q101	307	9700	SH	DEFINED	5
INTERACTIVECORP	COM	45840Q101	480	15200	SH	DEFINED	9
INTERACTIVECORP	COM	45840Q101	10060	318081	SH	DEFINED	6
INTERACTIVECORP	COM	45840Q101	15934	504403	SH	DEFINED	12
INTERACTIVECORP	COM	45840Q101	157950	5000000	SH	DEFINED	13
INTERACTIVECORP	COM	45840Q101	493329	15616625	SH	DEFINED	8
INTERACTIVECORP	COM	45840Q101	1200175	37992233	SH	DEFINED	10
INTERACTIVECORP	*W EXP 02/04/200	45840Q127	13	350	SH	DEFINED	12
INTERACTIVECORP	COM	45840Q101	88	2800	SH	DEFINED	2
INTERACTIVECORP	COM	45840Q101	3654	88000	SH	DEFINED	7
INTERCHANGE FINL SVCS S B N	COM	458447109	70	2900	SH	DEFINED	6
INTERDIGITAL COMMUNICATIONS	COM	45866A105	406	23255	SH	DEFINED	12
INTERDIGITAL COMMUNICATIONS	COM	45866A105	9	500	SH	DEFINED	9
INTERFACE INC	CL A	458665106	16	2000	SH	DEFINED	12
INTERGRAPH CORP	COM	458683109	24	1000	SH	DEFINED	12
INTERGRAPH CORP	COM	458683109	8550	352270	SH	DEFINED	6
INTERMUNE INC	COM	45884X103	16	800	SH	DEFINED	12
INTERNAP NETWORK SVCS CORP	COM	45885A102	43	24765	SH	DEFINED	12
INTERNATIONAL ALUM CORP	COM	458884103	182	5570	SH	DEFINED	12
INTERNATIONAL BANCSHARES COR	COM	459044103	4472	84879	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	7600	82755	SH	DEFINED	11
INTERNATIONAL BUSINESS MACHS	COM	459200101	4690	38855	SH	DEFINED	7
INTERNATIONAL BUSINESS MACHS	COM	459200101	2872	31276	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	2500	27218	SH	DEFINED	9
INTERNATIONAL BUSINESS MACHS	COM	459200101	2198	23930	SH	DEFINED	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	617	6718	SH	DEFINED	4
INTERNATIONAL BUSINESS MACHS	COM	459200101	183839	2001730	SH	DEFINED	8
INTERNATIONAL BUSINESS MACHS	COM	459200101	374767	4080652	SH	DEFINED	10
INTERNATIONAL BUSINESS MACHS	COM	459200101	46358	504771	SH	DEFINED	12
INTERNATIONAL BUSINESS MACHS	COM	459200101	21181	230631	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	32361	352359	SH	DEFINED	3
INTERNATIONAL BUSINESS MACHS	COM	459200101	64821	705810	SH	DEFINED	6
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	393	11070	SH	DEFINED	12
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	213	6000	SH	DEFINED	5
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	21	600	SH	DEFINED	2
INTERNATIONAL GAME TECHNOLOG	COM	459902102	6269	139441	SH	DEFINED	12
INTERNATIONAL GAME TECHNOLOG	COM	459902102	558	12405	SH	DEFINED	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	387	8600	SH	DEFINED	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	250	5550	SH	DEFINED	9
INTERNATIONAL GAME TECHNOLOG	COM	459902102	193	4300	SH	DEFINED	4
INTERNATIONAL GAME TECHNOLOG	COM	459902102	9487	211000	SH	DEFINED	10
INTERNATIONAL GAME TECHNOLOG	DBCV	1/2 459902AL6	1266	13000	SH	DEFINED	12
INTERNATIONAL MULTIFOODS COR	COM	460043102	2	100	SH	DEFINED	12
INTERNATIONAL MULTIFOODS COR	COM	460043102	5907	238950	SH	DEFINED	6
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	10659	394169	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	2	50	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	11	240	SH	DEFINED	11
INTERNATIONAL RECTIFIER CORP	COM	460254105	168	3650	SH	DEFINED	12

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INTERNATIONAL RECTIFIER CORP	COM	460254105	34006	739419	SH	DEFINED	3
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	36	2400	SH	DEFINED	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	52	1100	SH	DEFINED	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	16	330	SH	DEFINED	3
INTERNATIONAL STL GROUP INC	COM	460377104	12	300	SH	DEFINED	12
INTERNET ARCHITECTURE HOLDR	DEPOSTRY RCPT	46060A107	4	100	SH	DEFINED	2
INTERNET CAP GROUP I	COM	46059C106	16	40000	SH	DEFINED	
INTERNET CAP GROUP INC	COM	46059C106	5	12730	SH	DEFINED	12
INTERNET SEC SYS INC	COM	46060X107	69	3920	SH	DEFINED	12
INTERNET SEC SYS INC	COM	46060X107	4	211	SH	DEFINED	2
INTERPORE INTL	COM	46062W107	5	325	SH	DEFINED	12
INTERPORE INTL	COM	46062W107	7	500	SH	DEFINED	9
INTERPUBLIC GROUP COS INC	COM	460690100	11034	717400	SH	DEFINED	8
INTERPUBLIC GROUP COS INC	COM	460690100	38450	2500000	SH	DEFINED	13
INTERPUBLIC GROUP COS INC	COM	460690100	4497	292413	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	542	35255	SH	DEFINED	12
INTERPUBLIC GROUP COS INC	COM	460690100	461	30000	SH	DEFINED	4
INTERPUBLIC GROUP COS INC	COM	460690100	269	17475	SH	DEFINED	5
INTERPUBLIC GROUP COS INC	COM	460690100	17	1116	SH	DEFINED	11
INTERPUBLIC GROUP COS INC	COM	460690100	3	195	SH	DEFINED	9
INTERPUBLIC GROUP COS INC	COM	460690100	79225	5151165	SH	DEFINED	10
INTERSIL CORP	CL A	46069S109	127	5695	SH	DEFINED	12
INTERSIL CORP	CL A	46069S109	85	3820	SH	DEFINED	6
INTERSTATE BAKERIES CORP DEL	COM	46072H108	16	1450	SH	DEFINED	11
INTERSTATE BAKERIES CORP DEL	COM	46072H108	39	3450	SH	DEFINED	12
INTERSTATE HOTELS & RESRTS I	COM	46088S106	513	86958	SH	DEFINED	12
INTERTAN INC	COM	461120107	1004	71900	SH	DEFINED	3
INTERTAN INC	COM	461120107	10	720	SH	DEFINED	12
INTERTAPE POLYMER GROUP INC	COM	460919103	18	1850	SH	DEFINED	7
INTERTAPE POLYMER GROUP INC	COM	460919103	5	500	SH	DEFINED	11
INTERTAPE POLYMER GROUP INC	COM	460919103	269	27400	SH	DEFINED	3
INTERVEST BANCSHARES CORP	CL A	460927106	11	600	SH	DEFINED	12
INTERVOICE INC NEW	COM	461142101	10701	638130	SH	DEFINED	3
INTERVOICE INC NEW	COM	461142101	5	271	SH	DEFINED	12
INTERWOVEN INC	COM NEW	46114T508	2	250	SH	DEFINED	12
INTERWOVEN INC	COM	46114T508	37	3750	SH	DEFINED	
INTL PAPER CO	COM	460146103	189	4470	SH	DEFINED	11
INTL PAPER CO	COM	460146103	301	7130	SH	DEFINED	5
INTL PAPER CO	COM	460146103	45	1065	SH	DEFINED	9
INTL PAPER CO	COM	460146103	1285	30418	SH	DEFINED	12
INTL PAPER CO	COM	460146103	1712	40500	SH	DEFINED	6
INTL PAPER CO	COM	460146103	9016	213349	SH	DEFINED	2
INTL PAPER CO	COM	460146103	2777	50000	SH	DEFINED	7
INTRABIOTICS PHARMACEUTICALS	COM NEW	46116T506	6	347	SH	DEFINED	12
INTRADO INC	COM	46117A100	364	18810	SH	DEFINED	12
INTRAWEST CORPORATION	COM NEW	460915200	839	49300	SH	DEFINED	3
INTRAWEST CORPORATION	COM NEW	460915200	116	6800	SH	DEFINED	7
INTRAWEST CORPORATION	COM NEW	460915200	3	200	SH	DEFINED	12
INTROGEN THERAPEUTICS INC	COM	46119F107	44	5100	SH	DEFINED	12
INTUIT	COM	461202103	519	8800	SH	DEFINED	7
INTUIT	COM	461202103	236	5250	SH	DEFINED	9
INTUIT	COM	461202103	115	2583	SH	DEFINED	11
INTUIT	COM	461202103	11	250	SH	DEFINED	2
INTUIT	COM	461202103	648	14449	SH	DEFINED	12
INTUIT	COM	461202103	132100	2943400	SH	DEFINED	8
INTUIT	COM	461202103	278183	6198368	SH	DEFINED	10
INTUITIVE SURGICAL INC	COM NEW	46120E602	9	500	SH	DEFINED	2
INVACARE CORP	COM	461203101	824	18253	SH	DEFINED	12
INVACARE CORP	COM	461203101	361	8000	SH	DEFINED	2
INVACARE CORP	COM	461203101	11202	248160	SH	DEFINED	3
INVERESK RESH GROUP INC	COM	461238107	5052	177760	SH	DEFINED	3
INVESTMENT GRADE MUN INCOME	COM	461368102	15	1000	SH	DEFINED	12

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INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	5927	387400	SH	DEFINED	6
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	24	1600	SH	DEFINED	12
INVESTORS FINL SERVICES CORP	COM	461915100	9	218	SH	DEFINED	11
INVESTORS FINL SERVICES CORP	COM	461915100	4	100	SH	DEFINED	12
INVESTORS FIRST FD INC	COM	46150W100	19	1464	SH	DEFINED	12
INVISION TECHNOLOGIES INC	COM	461851107	5	100	SH	DEFINED	12
INVISION TECHNOLOGIES INC	COM	461851107	4	78	SH	DEFINED	11
INVITROGEN CORP	COM	46185R100	156	2178	SH	DEFINED	12
INVITROGEN CORP	COM	46185R100	25717	358724	SH	DEFINED	3
IOMEGA CORP	COM NEW	462030305	6	1130	SH	DEFINED	12
IONICS INC	COM	462218108	6	200	SH	DEFINED	12
IPASS INC	COM	46261V108	44	4000	SH	DEFINED	12
IPC HLDGS LTD	ORD	G4933P101	24707	627230	SH	DEFINED	3
IPSCO INC	COM	462622101	2	100	SH	DEFINED	7
IRSA INVERSIONES Y REP S A	GLOBL DEP RCPT	450047204	831	83790	SH	DEFINED	12
IRSA INVERSIONES Y REP S A	GLOBL DEP RCPT	450047204	2857	291500	SH	DEFINED	3
IRVINE SENSORS CORP	COM NEW	463664508	0	10	SH	DEFINED	12
IRWIN FINL CORP	COM	464119106	29332	1087180	SH	DEFINED	3
IRWIN FINL CORP	COM	464119106	12762	473000	SH	DEFINED	6
IRWIN FINL CORP	COM	464119106	32	1200	SH	DEFINED	2
ISCO INTL INC	COM	46426P103	1	2500	SH	DEFINED	12
ISHARES INC	MSCI EMU INDEX	464286608	644	8050	SH	DEFINED	7
ISHARES INC	MSCI AUSTRALIA	464286103	62	3350	SH	DEFINED	7
ISHARES INC	MSCI UTD KINGD	464286699	221	10600	SH	DEFINED	7
ISHARES INC	MSCI SINGAPORE	464286673	13	1600	SH	DEFINED	7
ISHARES INC	MSCI SWITZERLD	464286749	31	1600	SH	DEFINED	7
ISHARES INC	MSCI SWEDEN	464286756	25	1150	SH	DEFINED	7
ISHARES INC	MSCI S KOREA	464286772	14	500	SH	DEFINED	12
ISHARES INC	MSCI JAPAN	464286848	813	56900	SH	DEFINED	7
ISHARES INC	MSCI JAPAN	464286848	4192	385675	SH	DEFINED	12
ISHARES INC	MSCI JAPAN	464286848	7989	734994	SH	DEFINED	5
ISHARES INC	MSCI HONG KONG	464286871	17	1250	SH	DEFINED	7
ISHARES INC	MSCI HONG KONG	464286871	80	7577	SH	DEFINED	12
ISHARES INC	MSCI PAC J IDX	464286665	15	200	SH	DEFINED	12
ISHARES INC	MSCI AUSTRALIA	464286103	42	3000	SH	DEFINED	12
ISHARES INC	MSCI TAIWAN	464286731	30	2500	SH	DEFINED	12
ISHARES TR	S&P SMLCP GROW	464287887	660	7045	SH	DEFINED	12
ISHARES TR	DJ US UTILS	464287697	1308	21820	SH	DEFINED	12
ISHARES TR	RUSSELL 3000	464287689	395	6150	SH	DEFINED	12
ISHARES TR	RUSL 3000 GROW	464287671	11	300	SH	DEFINED	12
ISHARES TR	RUSSELL 2000	464287655	981	8338	SH	DEFINED	12
ISHARES TR	RUSL 2000 GROW	464287648	81	1300	SH	DEFINED	12
ISHARES TR	RUSSELL 1000	464287622	30	500	SH	DEFINED	12
ISHARES TR	DJ US TECH SEC	464287721	271	5713	SH	DEFINED	12
ISHARES TR	RUSSELL1000GRW	464287614	26	550	SH	DEFINED	12
ISHARES TR	S&P MIDCP GROW	464287606	27	215	SH	DEFINED	12
ISHARES TR	RUSSELL1000VAL	464287598	42	700	SH	DEFINED	12
ISHARES TR	DJ US CON CYCL	464287580	100	1757	SH	DEFINED	12
ISHARES TR	COHEN&ST RLTY	464287564	573	4850	SH	DEFINED	12
ISHARES TR	NASDQ BIO INDX	464287556	252	3260	SH	DEFINED	12
ISHARES TR	RUSL 2000 VALU	464287630	765	4470	SH	DEFINED	12
ISHARES TR	DJ CON NON CYCL	464287812	208	4098	SH	DEFINED	12
ISHARES TR	DJ US INDUSTRIAL	464287754	13	259	SH	DEFINED	12
ISHARES TR	DJ US HEALTHCR	464287762	673	11727	SH	DEFINED	12
ISHARES TR	GS NAT RES IDX	464287374	3567	32279	SH	DEFINED	5
ISHARES TR	DJ US FINL SVC	464287770	51	480	SH	DEFINED	12
ISHARES TR	GLDM SACHS TEC	464287549	22	370	SH	DEFINED	7
ISHARES TR	S&P MIDCP VALU	464287705	853	7375	SH	DEFINED	12
ISHARES TR	S&P SMLCAP 600	464287804	925	6499	SH	DEFINED	12
ISHARES TR	DJ US TELECOMM	464287713	663	30662	SH	DEFINED	12
ISHARES TR	DJ US BAS MATL	464287838	1020	22925	SH	DEFINED	12
ISHARES TR	DJ US TOTL MKT	464287846	32	601	SH	DEFINED	12

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ISHARES TR	S&P EURO PLUS	464287861	14	210	SH	DEFINED	12
ISHARES TR	S&P EURO PLUS	464287861	60	700	SH	DEFINED	7
ISHARES TR	S&P SMLCP VALU	464287879	633	5920	SH	DEFINED	12
ISHARES TR	DJ US REAL EST	464287739	16	150	SH	DEFINED	12
ISHARES TR	DJ US ENERGY	464287796	796	15248	SH	DEFINED	12
ISHARES TR	S&P 100 IDX FD	464287101	17	300	SH	DEFINED	12
ISHARES TR	20+ YR TRS BD	464287432	319	3557	SH	DEFINED	12
ISHARES TR	GLDM SACHS TEC	464287549	16	350	SH	DEFINED	12
ISHARES TR	S&P 1500 INDEX	464287150	1	10	SH	DEFINED	12
ISHARES TR	DJ SEL DIV INX	464287168	3945	71357	SH	DEFINED	12
ISHARES TR	US TIPS BD FD	464287176	1659	15515	SH	DEFINED	12
ISHARES TR	S&P 500 INDEX	464287200	31	276	SH	DEFINED	4
ISHARES TR	MSCI EMERG MKT	464287234	98	560	SH	DEFINED	12
ISHARES TR	GS CORP BD FD	464287242	115	1010	SH	DEFINED	12
ISHARES TR	S&P500/BAR GRW	464287309	761	13700	SH	DEFINED	12
ISHARES TR	RUSSELL MIDCAP	464287499	544	7735	SH	DEFINED	12
ISHARES TR	S&P500/BAR VAL	464287408	2	40	SH	DEFINED	12
ISHARES TR	7-10 YR TRS BD	464287440	124	1420	SH	DEFINED	12
ISHARES TR	1-3 YR TRS BD	464287457	133	1600	SH	DEFINED	12
ISHARES TR	MSCI EAFE IDX	464287465	381	2689	SH	DEFINED	12
ISHARES TR	MSCI EAFE IDX	464287465	1386	7446	SH	DEFINED	7
ISHARES TR	RUSSELL MCP GR	464287481	31	400	SH	DEFINED	12
ISHARES TR	S&P MIDCAP 400	464287507	709	5861	SH	DEFINED	12
ISHARES TR	GS NAT RES IDX	464287374	91	825	SH	DEFINED	12
ISIS PHARMACEUTICALS INC	COM	464330109	35	4475	SH	DEFINED	12
ISIS PHARMACEUTICALS INC	COM	464330109	5	690	SH	DEFINED	4
ISLE OF CAPRI CASINOS INC	COM	464592104	538	21410	SH	DEFINED	12
ISLE OF CAPRI CASINOS INC	COM	464592104	5478	217900	SH	DEFINED	6
ISLE OF CAPRI CASINOS INC	COM	464592104	7182	285700	SH	DEFINED	3
ISOLAGEN INC	COM	46488N103	650	55166	SH	DEFINED	12
ISPAT INTL N V	NY REG SH CL A	464899103	5	500	SH	DEFINED	12
ISTAR FINL INC	COM	45031U101	615	14532	SH	DEFINED	3
ISTAR FINL INC	COM	45031U101	992	23455	SH	DEFINED	12
ITLA CAP CORP	COM	450565106	3234	65700	SH	DEFINED	6
ITT EDUCATIONAL SERVICES INC	COM	45068B109	5427	173940	SH	DEFINED	3
ITT INDS INC IND	COM	450911102	60	791	SH	DEFINED	9
ITT INDS INC IND	COM	450911102	4013	40000	SH	DEFINED	7
ITT INDS INC IND	COM	450911102	176	2300	SH	DEFINED	2
ITT INDS INC IND	COM	450911102	19	250	SH	DEFINED	11
ITT INDS INC IND	COM	450911102	540	7076	SH	DEFINED	12
ITXC CORP	COM	45069F109	66	20850	SH	DEFINED	12
IVAX CORP	COM	465823102	54	2361	SH	DEFINED	9
IVAX CORP	COM	465823102	2468	108377	SH	DEFINED	12
IVAX CORP	COM	465823102	20	871	SH	DEFINED	11
IVAX CORP	COM	465823102	4950	217385	SH	DEFINED	2
IVILLAGE INC	COM	46588H105	9	1250	SH	DEFINED	12
IXYS CORP	COM	46600W106	2	245	SH	DEFINED	12
IXYS CORP	COM	46600W106	278	29600	SH	DEFINED	3
J & J SNACK FOODS CORP	COM	466032109	40	875	SH	DEFINED	11
J & J SNACK FOODS CORP	COM	466032109	3288	72780	SH	DEFINED	3
J & J SNACK FOODS CORP	COM	466032109	16924	374788	SH	DEFINED	6
J F CHINA REGION FD INC	COM	46614T107	58	4000	SH	DEFINED	12
J JILL GROUP INC	COM	466189107	8	400	SH	DEFINED	11
J P MORGAN CHASE & CO	COM	46625H100	29247	697191	SH	DEFINED	12
J P MORGAN CHASE & CO	COM	46625H100	18282	435809	SH	DEFINED	2
J P MORGAN CHASE & CO	COM	46625H100	4224	100684	SH	DEFINED	5
J P MORGAN CHASE & CO	COM	46625H100	3368	80276	SH	DEFINED	9
J P MORGAN CHASE & CO	COM	46625H100	1230	29329	SH	DEFINED	11
J P MORGAN CHASE & CO	COM	46625H100	1152	20900	SH	DEFINED	7
J P MORGAN CHASE & CO	COM	46625H100	804	19163	SH	DEFINED	1
J P MORGAN CHASE & CO	COM	46625H100	148	3517	SH	DEFINED	4
J P MORGAN CHASE & CO	COM	46625H100	39545	942670	SH	DEFINED	6



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J P MORGAN CHASE & CO	COM	46625H100	33007	786814	SH	DEFINED	3
J P MORGAN CHASE & CO	COM	46625H100	656242	15643444	SH	DEFINED	10
J P MORGAN CHASE & CO	COM	46625H100	331137	7893600	SH	DEFINED	8
JABIL CIRCUIT INC	COM	466313103	6	200	SH	DEFINED	9
JABIL CIRCUIT INC	COM	466313103	28	955	SH	DEFINED	12
JACK IN THE BOX INC	COM	466367109	20001	801000	SH	DEFINED	6
JACK IN THE BOX INC	COM	466367109	5	200	SH	DEFINED	2
JACK IN THE BOX INC	COM	466367109	30	1200	SH	DEFINED	11
JACOBS ENGR GROUP INC DEL	COM	469814107	32	720	SH	DEFINED	11
JACOBS ENGR GROUP INC DEL	COM	469814107	161	3601	SH	DEFINED	12
JACUZZI BRANDS INC	COM	469865109	5	500	SH	DEFINED	12
JACUZZI BRANDS INC	COM	469865109	25089	2674690	SH	DEFINED	3
JAKKS PAC INC	COM	47012E106	7453	497200	SH	DEFINED	6
JAKKS PAC INC	COM	47012E106	15	1030	SH	DEFINED	11
JANUS CAP GROUP INC	COM	47102X105	22932	1400000	SH	DEFINED	13
JANUS CAP GROUP INC	COM	47102X105	2061	125826	SH	DEFINED	2
JANUS CAP GROUP INC	COM	47102X105	1286	78510	SH	DEFINED	12
JANUS CAP GROUP INC	COM	47102X105	854	52152	SH	DEFINED	9
JANUS CAP GROUP INC	COM	47102X105	429	26200	SH	DEFINED	4
JANUS CAP GROUP INC	COM	47102X105	105	6400	SH	DEFINED	11
JANUS CAP GROUP INC	COM	47102X105	69	4200	SH	DEFINED	6
JAPAN EQUITY FD INC	COM	471057109	457	59775	SH	DEFINED	12
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	7	500	SH	DEFINED	12
JDS UNIPHASE CORP	COM	46612J101	1	200	SH	DEFINED	9
JDS UNIPHASE CORP	COM	46612J101	1	200	SH	DEFINED	11
JDS UNIPHASE CORP	COM	46612J101	34	8320	SH	DEFINED	2
JDS UNIPHASE CORP	COM	46612J101	169	41500	SH	DEFINED	5
JDS UNIPHASE CORP	COM	46612J101	366	89884	SH	DEFINED	12
JDS UNIPHASE CORP	COM	46612J101	527	129400	SH	DEFINED	6
JDS UNIPHASE CORP	COM	46612J101	41	10000	SH	DEFINED	
JEFFERIES GROUP INC NEW	COM	472319102	13	360	SH	DEFINED	3
JEFFERIES GROUP INC NEW	COM	472319102	20	574	SH	DEFINED	11
JEFFERIES GROUP INC NEW	COM	472319102	95	2700	SH	DEFINED	12
JEFFERSON PILOT CORP	COM	475070108	219	3990	SH	DEFINED	6
JEFFERSON PILOT CORP	COM	475070108	6997	127192	SH	DEFINED	2
JEFFERSON PILOT CORP	COM	475070108	5074	92242	SH	DEFINED	12
JEFFERSON PILOT CORP	COM	475070108	1439	26166	SH	DEFINED	9
JEFFERSON PILOT CORP	COM	475070108	298	5425	SH	DEFINED	5
JEFFERSON PILOT CORP	COM	475070108	445	8092	SH	DEFINED	11
JETBLUE AWYS CORP	COM	477143101	47	1850	SH	DEFINED	12
JETBLUE AWYS CORP	COM	477143101	329	13011	SH	DEFINED	9
JETBLUE AWYS CORP	COM	477143101	2501	98900	SH	DEFINED	8
JETBLUE AWYS CORP	COM	477143101	9338	369250	SH	DEFINED	10
JETBLUE AWYS CORP	COM	477143101	45522	1800000	SH	DEFINED	13
JLG INDS INC	COM	466210101	103	7200	SH	DEFINED	12
JO-ANN STORES INC	COM	47758P307	9016	321431	SH	DEFINED	3
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	244	24125	SH	DEFINED	12
JOHN HANCOCK PREFERRED INC F	COM	41013X106	391	14469	SH	DEFINED	12
JOHNSON & JOHNSON	COM	478160104	10960	164420	SH	DEFINED	7
JOHNSON & JOHNSON	COM	478160104	13084	257977	SH	DEFINED	1
JOHNSON & JOHNSON	COM	478160104	52596	1036987	SH	DEFINED	3
JOHNSON & JOHNSON	COM	478160104	27678	545696	SH	DEFINED	2
JOHNSON & JOHNSON	COM	478160104	9311	183574	SH	DEFINED	5
JOHNSON & JOHNSON	COM	478160104	3798	74874	SH	DEFINED	9
JOHNSON & JOHNSON	COM	478160104	5985	118000	SH	DEFINED	10
JOHNSON & JOHNSON	COM	478160104	33708	664596	SH	DEFINED	12
JOHNSON & JOHNSON	COM	478160104	5665	111688	SH	DEFINED	11
JOHNSON & JOHNSON	COM	478160104	10506	207135	SH	DEFINED	4
JOHNSON CTLS INC	COM	478366107	104	1760	SH	DEFINED	6
JOHNSON CTLS INC	COM	478366107	187	3158	SH	DEFINED	11
JOHNSON CTLS INC	COM	478366107	389	5000	SH	DEFINED	7
JOHNSON CTLS INC	COM	478366107	654	11057	SH	DEFINED	12

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JOHNSON CTLS INC	COM		478366107	763	12900	SH	DEFINED	2
JOHNSON CTLS INC	COM		478366107	20386	344642	SH	DEFINED	3
JOHNSON OUTDOORS INC	CL A		479167108	561	28675	SH	DEFINED	6
JOHNSON OUTDOORS INC	CL A		479167108	1113	57100	SH	DEFINED	12
JONES APPAREL GROUP INC	COM		480074103	47	1300	SH	DEFINED	3
JONES APPAREL GROUP INC	COM		480074103	89	2450	SH	DEFINED	12
JONES APPAREL GROUP INC	COM		480074103	126	3490	SH	DEFINED	6
JONES LANG LASALLE INC	COM		48020Q107	4631	180140	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM		480838101	16	450	SH	DEFINED	12
JOULE INC	COM		481109106	9	5300	SH	DEFINED	12
JOURNAL REGISTER CO	COM		481138105	48	2300	SH	DEFINED	4
JOURNAL REGISTER CO	COM		481138105	242	11600	SH	DEFINED	11
JOURNAL REGISTER CO	COM		481138105	571	27297	SH	DEFINED	12
JOY GLOBAL INC	COM		481165108	488	17390	SH	DEFINED	12
JUNIPER NETWORKS INC	COM		48203R104	2	77	SH	DEFINED	9
JUNIPER NETWORKS INC	COM		48203R104	10	400	SH	DEFINED	2
JUNIPER NETWORKS INC	COM		48203R104	1906	73296	SH	DEFINED	12
K V PHARMACEUTICAL CO	CL A		482740206	46	1887	SH	DEFINED	12
K-SWISS INC	CL A		482686102	2747	112240	SH	DEFINED	3
K-SWISS INC	CL A		482686102	108	4400	SH	DEFINED	12
KADANT INC	COM		48282T104	98	4700	SH	DEFINED	3
KADANT INC	COM		48282T104	2	91	SH	DEFINED	12
KADANT INC	COM		48282T104	2	79	SH	DEFINED	1
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT		484169107	453	8455	SH	DEFINED	12
KANSAS CITY LIFE INS CO	COM		484836101	68	1600	SH	DEFINED	12
KANSAS CITY SOUTHERN	COM NEW		485170302	1320	94950	SH	DEFINED	12
KANSAS CITY SOUTHERN	COM NEW		485170302	16439	1182674	SH	DEFINED	2
KANSAS CITY SOUTHERN	COM NEW		485170302	400	28800	SH	DEFINED	11
KANSAS CITY SOUTHERN	COM NEW		485170302	6	400	SH	DEFINED	9
KATY INDS INC	COM		486026107	3	500	SH	DEFINED	9
KAYDON CORP	COM		486587108	551	20000	SH	DEFINED	2
KAYDON CORP	COM		486587108	86	3110	SH	DEFINED	12
KB HOME	COM		48666K109	13093	162042	SH	DEFINED	3
KB HOME	COM		48666K109	293	3625	SH	DEFINED	12
KB HOME	COM		48666K109	32	400	SH	DEFINED	6
KB HOME	COM		48666K109	27	330	SH	DEFINED	9
KCS ENERGY INC	COM		482434206	47	4350	SH	DEFINED	12
KEANE INC	COM		486665102	20448	1299080	SH	DEFINED	3
KEANE INC	COM		486665102	7129	452940	SH	DEFINED	6
KEANE INC	COM		486665102	16	1000	SH	DEFINED	12
KEANE INC	COM		486665102	19	1184	SH	DEFINED	11
KEITH COMPANIES INC	COM		487539108	10	710	SH	DEFINED	12
KEITH COMPANIES INC	COM		487539108	1479	104410	SH	DEFINED	6
KELLOGG CO	COM		487836108	1298	33089	SH	DEFINED	12
KELLOGG CO	COM		487836108	227	4400	SH	DEFINED	7
KELLOGG CO	COM		487836108	432	11000	SH	DEFINED	9
KELLOGG CO	COM		487836108	57	1459	SH	DEFINED	11
KELLOGG CO	COM		487836108	40	1020	SH	DEFINED	3
KELLWOOD CO	COM		488044108	30593	779445	SH	DEFINED	3
KELLWOOD CO	COM		488044108	31	800	SH	DEFINED	12
KELLY SVCS INC	CL A		488152208	59	2000	SH	DEFINED	12
KEMET CORP	COM		488360108	89	6200	SH	DEFINED	12
KEMET CORP	COM		488360108	12	810	SH	DEFINED	6
KENDLE INTERNATIONAL INC	COM		48880L107	9	1000	SH	DEFINED	12
KENDLE INTERNATIONAL INC	COM		48880L107	14	1541	SH	DEFINED	2
KENNEDY-WILSON INC	COM NEW		489399204	101	14700	SH	DEFINED	6
KENNEDY-WILSON INC	COM NEW		489399204	1	100	SH	DEFINED	12
KERR MCGEE CORP	COM		492386107	24	457	SH	DEFINED	11
KERR MCGEE CORP	COM		492386107	2960	57473	SH	DEFINED	12
KERR MCGEE CORP	COM		492386107	38945	756220	SH	DEFINED	6
KERR MCGEE CORP	DECS	080404	492386305	7	140	SH	DEFINED	12
KERR MCGEE CORP	COM		492386107	298	5790	SH	DEFINED	2

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KERR MCGEE CORP	COM	492386107	3	60	SH	DEFINED	9
KERR MCGEE CORP	COM	492386107	7117	138200	SH	DEFINED	3
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	2551	57520	SH	DEFINED	3
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	15	329	SH	DEFINED	12
KEY ENERGY SVCS INC	COM	492914106	69	6242	SH	DEFINED	12
KEYCORP NEW	COM	493267108	1072	35400	SH	DEFINED	9
KEYCORP NEW	COM	493267108	1403	46335	SH	DEFINED	12
KEYCORP NEW	COM	493267108	1000	33001	SH	DEFINED	2
KEYCORP NEW	COM	493267108	402	13273	SH	DEFINED	5
KEYCORP NEW	COM	493267108	337	11123	SH	DEFINED	11
KEYCORP NEW	COM	493267108	43604	1439545	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	8	200	SH	DEFINED	4
KEYSPAN CORP	COM	49337W100	384	10051	SH	DEFINED	12
KEYSPAN CORP	COM	49337W100	320	8360	SH	DEFINED	9
KEYSPAN CORP	COM	49337W100	119	3120	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	136	3559	SH	DEFINED	2
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	534	19500	SH	DEFINED	11
KEYSTONE PPTY TR CORP	COM	493596100	5157	212150	SH	DEFINED	3
KEYSTONE PPTY TR CORP	COM	493596100	25	1015	SH	DEFINED	12
KFX INC	COM	48245L107	3259	313700	SH	DEFINED	12
KILROY RLTY CORP	COM	49427F108	24	688	SH	DEFINED	12
KILROY RLTY CORP	COM	49427F108	18	500	SH	DEFINED	9
KILROY RLTY CORP	COM	49427F108	7095	199867	SH	DEFINED	3
KIMBALL INTL INC	CL B	494274103	27	1700	SH	DEFINED	12
KIMBALL INTL INC	CL B	494274103	24	1500	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	16	250	SH	DEFINED	6
KIMBERLY CLARK CORP	COM	494368103	12954	205295	SH	DEFINED	3
KIMBERLY CLARK CORP	COM	494368103	516	8180	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	1880	29801	SH	DEFINED	9
KIMBERLY CLARK CORP	COM	494368103	465	7363	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	1578	25000	SH	DEFINED	10
KIMBERLY CLARK CORP	COM	494368103	13223	209561	SH	DEFINED	2
KIMBERLY CLARK CORP	COM	494368103	265	3200	SH	DEFINED	7
KIMBERLY CLARK CORP	COM	494368103	7966	126239	SH	DEFINED	12
KIMBERLY CLARK CORP	COM	494368103	13	200	SH	DEFINED	4
KIMCO REALTY CORP	COM	49446R109	344	6748	SH	DEFINED	1
KIMCO REALTY CORP	COM	49446R109	17	331	SH	DEFINED	9
KIMCO REALTY CORP	COM	49446R109	19	370	SH	DEFINED	3
KIMCO REALTY CORP	COM	49446R109	169	3310	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	211	4147	SH	DEFINED	12
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	8987	199312	SH	DEFINED	12
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1513	33556	SH	DEFINED	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1069	23718	SH	DEFINED	9
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	39	865	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	57	911	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	232	3680	SH	DEFINED	6
KINDER MORGAN INC KANS	COM	49455P101	19	300	SH	DEFINED	3
KINDER MORGAN INC KANS	COM	49455P101	2772	43979	SH	DEFINED	12
KINDRED HEALTHCARE INC	COM	494580103	3	55	SH	DEFINED	2
KINDRED HEALTHCARE INC	COM	494580103	0	0	SH	DEFINED	12
KING PHARMACEUTICALS INC	COM	495582108	5344	317315	SH	DEFINED	5
KING PHARMACEUTICALS INC	COM	495582108	34093	2024505	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	10771	639635	SH	DEFINED	4
KING PHARMACEUTICALS INC	COM	495582108	639	37925	SH	DEFINED	12
KING PHARMACEUTICALS INC	COM	495582108	15	916	SH	DEFINED	11
KING PHARMACEUTICALS INC	COM	495582108	26043	1546680	SH	DEFINED	6
KINROSS GOLD CORP	COM NEW	496902206	162	22152	SH	DEFINED	12
KINROSS GOLD CORP	COM NEW	496902206	13303	1825100	SH	DEFINED	7
KIRIN BREWERY LTD	SPONSORED ADR	497350306	12319	1160018	SH	DEFINED	6
KIRIN BREWERY LTD	SPONSORED ADR	497350306	26	2485	SH	DEFINED	11
KIRKLANDS INC	COM	497498105	41	2500	SH	DEFINED	12
KLA-TENCOR CORP	COM	482480100	131	2596	SH	DEFINED	12

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KLM ROYAL DUTCH AIRLS	COM NY REG NEW	482516309	2	93	SH	DEFINED	9
KLM ROYAL DUTCH AIRLS	COM NY REG NEW	482516309	173	8317	SH	DEFINED	12
KMART HLDG CORPORATION	COM	498780105	10	250	SH	DEFINED	12
KNIGHT RIDDER INC	COM	499040103	604	8250	SH	DEFINED	11
KNIGHT RIDDER INC	COM	499040103	1838	25093	SH	DEFINED	12
KNIGHT RIDDER INC	COM	499040103	2	30	SH	DEFINED	6
KNIGHT RIDDER INC	COM	499040103	15	200	SH	DEFINED	9
KNIGHT RIDDER INC	COM	499040103	66	900	SH	DEFINED	4
KNIGHT RIDDER INC	COM	499040103	95	1300	SH	DEFINED	3
KNIGHT RIDDER INC	COM	499040103	754	10300	SH	DEFINED	5
KNIGHT TRADING GROUP INC	COM	499063105	224	17705	SH	DEFINED	12
KNIGHT TRADING GROUP INC	COM	499063105	6591	521424	SH	DEFINED	3
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	11	500	SH	DEFINED	12
KOGER EQUITY INC	COM	500228101	47	2000	SH	DEFINED	12
KOHL'S CORP	COM	500255104	196	4060	SH	DEFINED	12
KOHL'S CORP	COM	500255104	2808	58100	SH	DEFINED	6
KOHL'S CORP	COM	500255104	351	7265	SH	DEFINED	5
KOHL'S CORP	COM	500255104	43	900	SH	DEFINED	2
KOHL'S CORP	COM	500255104	12	250	SH	DEFINED	9
KOHL'S CORP	COM	500255104	2071	42842	SH	DEFINED	1
KOMAG INC	COM NEW	500453204	18	1000	SH	DEFINED	12
KOMAG INC	COM NEW	500453204	18017	979190	SH	DEFINED	3
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	43	5160	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	43103	1487334	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	1826	63000	SH	DEFINED	10
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	173	5953	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	29	1002	SH	DEFINED	9
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	60	2058	SH	DEFINED	2
KOOKMIN BK NEW	SPONSORED ADR	50049M109	653	16130	SH	DEFINED	3
KOOKMIN BK NEW	SPONSORED ADR	50049M109	1622	30500	SH	DEFINED	7
KOOKMIN BK NEW	SPONSORED ADR	50049M109	17188	424648	SH	DEFINED	6
KOPIN CORP	COM	500600101	3	500	SH	DEFINED	12
KOPIN CORP	COM	500600101	7	1179	SH	DEFINED	11
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	24	2300	SH	DEFINED	2
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	12	1210	SH	DEFINED	11
KOREA FD	COM	500634100	87	4092	SH	DEFINED	12
KOS PHARMACEUTICALS INC	COM	500648100	38461	944060	SH	DEFINED	3
KOS PHARMACEUTICALS INC	COM	500648100	55	1350	SH	DEFINED	12
KOSAN BIOSCIENCES INC	COM	50064W107	53	5000	SH	DEFINED	
KOSS CORP	COM	500692108	400	16292	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	9	289	SH	DEFINED	2
KRAFT FOODS INC	CL A	50075N104	3642	113792	SH	DEFINED	12
KRAFT FOODS INC	CL A	50075N104	6	200	SH	DEFINED	9
KRAFT FOODS INC	CL A	50075N104	21	650	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	7	225	SH	DEFINED	4
KRAFT FOODS INC	CL A	50075N104	77	2400	SH	DEFINED	11
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	57	2990	SH	DEFINED	12
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	208	11000	SH	DEFINED	9
KRISPY KREME DOUGHNUTS INC	COM	501014104	509	14814	SH	DEFINED	12
KRISPY KREME DOUGHNUTS INC	COM	501014104	9	250	SH	DEFINED	2
KROGER CO	COM	501044101	3320	151800	SH	DEFINED	7
KROGER CO	COM	501044101	4293	257970	SH	DEFINED	2
KROGER CO	COM	501044101	381069	22900771	SH	DEFINED	10
KROGER CO	COM	501044101	3319	199487	SH	DEFINED	12
KROGER CO	COM	501044101	181418	10902500	SH	DEFINED	8
KROGER CO	COM	501044101	302	18175	SH	DEFINED	11
KROGER CO	COM	501044101	35	2100	SH	DEFINED	9
KROGER CO	COM	501044101	7	400	SH	DEFINED	4
KROGER CO	COM	501044101	3	200	SH	DEFINED	6
KROLL INC	COM	501049100	27	1023	SH	DEFINED	11
KROLL INC	COM	501049100	126	4707	SH	DEFINED	12
KRONOS INC	COM	501052104	2	51	SH	DEFINED	11

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KRONOS INC	COM	501052104	92	2825	SH	DEFINED	12
KT CORP	SPONSORED ADR	48268K101	4699	246900	SH	DEFINED	3
KT CORP	SPONSORED ADR	48268K101	968	50855	SH	DEFINED	6
KT CORP	SPONSORED ADR	48268K101	13	680	SH	DEFINED	11
KULICKE & SOFFA INDS INC	COM	501242101	115	9800	SH	DEFINED	12
KULICKE & SOFFA INDS INC	COM	501242101	9966	851818	SH	DEFINED	3
KVH INDS INC	COM	482738101	3	200	SH	DEFINED	12
KVH INDS INC	COM	482738101	27	1850	SH	DEFINED	11
KYOCERA CORP	ADR	501556203	55	500	SH	DEFINED	7
KYOCERA CORP	ADR	501556203	19	225	SH	DEFINED	11
L S B BANCSHARES N C	COM	502158108	21	1217	SH	DEFINED	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	356	5985	SH	DEFINED	4
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	13863	233074	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	2309	38812	SH	DEFINED	2
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	3	50	SH	DEFINED	6
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	655	11015	SH	DEFINED	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	171	2875	SH	DEFINED	11
LA BARGE INC	COM	502470107	19	2400	SH	DEFINED	12
LA QUINTA CORP	PAIRED CTF	50419U202	18	2441	SH	DEFINED	12
LA QUINTA CORP	PAIRED CTF	50419U202	29607	3925747	SH	DEFINED	6
LA QUINTA CORP	PAIRED CTF	50419U202	30	3961	SH	DEFINED	9
LA Z BOY INC	COM	505336107	17308	795400	SH	DEFINED	6
LA Z BOY INC	COM	505336107	3	140	SH	DEFINED	12
LABOR READY INC	COM NEW	505401208	3115	230400	SH	DEFINED	3
LABOR READY INC	COM NEW	505401208	12	900	SH	DEFINED	11
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	701	17857	SH	DEFINED	12
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	135	3450	SH	DEFINED	11
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	169	4300	SH	DEFINED	4
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	184	4700	SH	DEFINED	6
LABRANCHE & CO INC	COM	505447102	9559	852775	SH	DEFINED	6
LABRANCHE & CO INC	COM	505447102	44	3900	SH	DEFINED	12
LACLEDE GROUP INC	COM	505597104	61	2000	SH	DEFINED	2
LACLEDE GROUP INC	COM	505597104	6	208	SH	DEFINED	9
LACLEDE GROUP INC	COM	505597104	36	1195	SH	DEFINED	12
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	21	1030	SH	DEFINED	11
LAFARGE COPPEE S A	SPON ADR NEW	505861401	8509	415607	SH	DEFINED	6
LAFARGE NORTH AMERICA INC	COM	505862102	15183	373500	SH	DEFINED	6
LAFARGE NORTH AMERICA INC	COM	505862102	146	3600	SH	DEFINED	9
LAFARGE NORTH AMERICA INC	COM	505862102	159	3905	SH	DEFINED	11
LAFARGE NORTH AMERICA INC	COM	505862102	713	17536	SH	DEFINED	12
LAKELAND FINL CORP	COM	511656100	191	5679	SH	DEFINED	6
LAKELAND INDS INC	COM	511795106	40	2385	SH	DEFINED	6
LAM RESEARCH CORP	COM	512807108	33	1300	SH	DEFINED	11
LAM RESEARCH CORP	COM	512807108	246	9754	SH	DEFINED	12
LAMAR ADVERTISING CO	CL A	512815101	1817	45175	SH	DEFINED	12
LAMSON & SESSIONS CO	COM	513696104	6	1000	SH	DEFINED	11
LAMSON & SESSIONS CO	COM	513696104	17	3000	SH	DEFINED	6
LAN CHILE S A	SPONSORED ADR	501723100	4916	269500	SH	DEFINED	3
LANCASTER COLONY CORP	COM	513847103	56	1387	SH	DEFINED	12
LANCASTER COLONY CORP	COM	513847103	13	320	SH	DEFINED	11
LANCASTER COLONY CORP	COM	513847103	657	16250	SH	DEFINED	2
LANCE INC	COM	514606102	35	2125	SH	DEFINED	12
LANCE INC	COM	514606102	465	28400	SH	DEFINED	3
LANDAMERICA FINL GROUP INC	COM	514936103	17009	375800	SH	DEFINED	6
LANDAMERICA FINL GROUP INC	COM	514936103	1535	33925	SH	DEFINED	12
LANDAUER INC	COM	51476K103	1287	30650	SH	DEFINED	9
LANDAUER INC	COM	51476K103	4	100	SH	DEFINED	12
LANDEC CORP	COM	514766104	2	200	SH	DEFINED	12
LANDRYS RESTAURANTS INC	COM	51508L103	27	900	SH	DEFINED	12
LANDSTAR SYS INC	COM	515098101	638	15587	SH	DEFINED	12

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LANOPTICS LTD	ORD	M6706C103	233	27276	SH	DEFINED	12
LANTRONIX INC	COM	516548104	0	300	SH	DEFINED	12
LARGE SCALE BIOLOGY CORP	COM	517053104	2	1000	SH	DEFINED	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	47	2000	SH	DEFINED	2
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	2378	100780	SH	DEFINED	3
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	19	805	SH	DEFINED	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	12	500	SH	DEFINED	9
LASERSCOPE	COM	518081104	14	700	SH	DEFINED	12
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	32	2020	SH	DEFINED	12
LATIN AMERN DISCOVERY FD INC	COM	51828C106	11	825	SH	DEFINED	12
LATTICE SEMICONDUCTOR CORP	COM	518415104	65	7500	SH	DEFINED	12
LAUDER ESTEE COS INC	CL A	518439104	558	12583	SH	DEFINED	12
LAUDER ESTEE COS INC	CL A	518439104	58	1300	SH	DEFINED	2
LAUDER ESTEE COS INC	CL A	518439104	13	303	SH	DEFINED	9
LAUDER ESTEE COS INC	CL A	518439104	7	164	SH	DEFINED	11
LAUREL CAP GROUP INC	COM	518629100	165	6950	SH	DEFINED	12
LAWSON PRODS INC	COM	520776105	1	45	SH	DEFINED	12
LAZARE KAPLAN INTL INC	COM	521078105	61	7900	SH	DEFINED	12
LCA-VISION INC	COM PAR \$.001	501803308	12	500	SH	DEFINED	2
LCA-VISION INC	COM PAR \$.001	501803308	1	45	SH	DEFINED	12
LCA-VISION INC	COM PAR \$.001	501803308	1959	83100	SH	DEFINED	3
LEAPFROG ENTERPRISES INC	CL A	52186N106	26	1325	SH	DEFINED	12
LEAR CORP	COM	521865105	575	9275	SH	DEFINED	5
LEAR CORP	COM	521865105	6	100	SH	DEFINED	2
LEAR CORP	COM	521865105	225	3630	SH	DEFINED	12
LEAR CORP	COM	521865105	40898	660070	SH	DEFINED	3
LEAR CORP	COM	521865105	80	1290	SH	DEFINED	6
LEARNING TREE INTL INC	COM	522015106	6538	407590	SH	DEFINED	6
LEE ENTERPRISES INC	COM	523768109	3428	75867	SH	DEFINED	12
LEE ENTERPRISES INC	COM	523768109	50	1100	SH	DEFINED	4
LEE ENTERPRISES INC	COM	523768109	481	10650	SH	DEFINED	11
LEESPORT FINANCIAL CORP	COM	524477106	6	210	SH	DEFINED	12
LEGG MASON INC	COM	524901105	5483	59100	SH	DEFINED	2
LEGG MASON INC	COM	524901105	31239	336701	SH	DEFINED	12
LEGG MASON INC	COM	524901105	7817	84255	SH	DEFINED	1
LEGG MASON INC	COM	524901105	102	1100	SH	DEFINED	4
LEGG MASON INC	COM	524901105	12766	137597	SH	DEFINED	11
LEGGETT & PLATT INC	COM	524660107	671	28300	SH	DEFINED	2
LEGGETT & PLATT INC	COM	524660107	6361	268303	SH	DEFINED	5
LEGGETT & PLATT INC	COM	524660107	13119	553299	SH	DEFINED	4
LEGGETT & PLATT INC	COM	524660107	5	220	SH	DEFINED	6
LEGGETT & PLATT INC	COM	524660107	12	500	SH	DEFINED	11
LEGGETT & PLATT INC	COM	524660107	128	5400	SH	DEFINED	12
LEHMAN BROS HLDGS INC	COM	524908100	17	200	SH	DEFINED	9
LEHMAN BROS HLDGS INC	COM	524908100	2007	24220	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	1253	15120	SH	DEFINED	3
LEHMAN BROS HLDGS INC	COM	524908100	1038	12525	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	549	6620	SH	DEFINED	12
LEHMAN BROS HLDGS INC	COM	524908100	270	3258	SH	DEFINED	2
LEHMAN BROS HLDGS INC	COM	524908100	59	710	SH	DEFINED	11
LEHMAN BROS HLDGS INC	COM	524908100	195	2355	SH	DEFINED	4
LENNAR CORP	CL B	526057302	48	940	SH	DEFINED	12
LENNAR CORP	CL A	526057104	97	1800	SH	DEFINED	4
LENNAR CORP	CL A	526057104	17	312	SH	DEFINED	2
LENNAR CORP	CL A	526057104	355	5000	SH	DEFINED	7
LENNAR CORP	CL A	526057104	47994	888289	SH	DEFINED	3
LENNAR CORP	CL A	526057104	264	4889	SH	DEFINED	12
LENNAR CORP	CL B	526057302	33	500	SH	DEFINED	7
LENNOX INTL INC	COM	526107107	0	0	SH	DEFINED	11
LENNOX INTL INC	COM	526107107	28038	1511460	SH	DEFINED	3
LENNOX INTL INC	COM	526107107	15205	819700	SH	DEFINED	6
LESCO INC OHIO	COM	526872106	101	8000	SH	DEFINED	6

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LEUCADIA NATL CORP	COM	527288104	1455	27305	SH	DEFINED	12
LEUCADIA NATL CORP	COM	527288104	5	100	SH	DEFINED	2
LEUCADIA NATL CORP	COM	527288104	32	600	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	144	2700	SH	DEFINED	4
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	1039	258520	SH	DEFINED	12
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	140394	34923900	SH	DEFINED	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	16399	4079400	SH	DEFINED	8
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	185	45900	SH	DEFINED	9
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	5	1000	SH	DEFINED	7
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	16	4000	SH	DEFINED	11
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	135242	33642300	SH	DEFINED	10
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	713	178300	SH	DEFINED	6
LEXAR MEDIA INC	COM	52886P104	201	12150	SH	DEFINED	12
LEXAR MEDIA INC	COM	52886P104	8	500	SH	DEFINED	2
LEXINGTON CORP PPTYS TR	COM	529043101	4322	198330	SH	DEFINED	3
LEXINGTON CORP PPTYS TR	COM	529043101	31	1415	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	695	7550	SH	DEFINED	5
LEXMARK INTL NEW	CL A	529771107	492	5350	SH	DEFINED	11
LEXMARK INTL NEW	CL A	529771107	136	1480	SH	DEFINED	12
LEXMARK INTL NEW	CL A	529771107	9	100	SH	DEFINED	2
LIBBEY INC	COM	529898108	14	540	SH	DEFINED	11
LIBBEY INC	COM	529898108	6468	249450	SH	DEFINED	6
LIBBEY INC	COM	529898108	3	110	SH	DEFINED	12
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	858	85160	SH	DEFINED	12
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	110	15676	SH	DEFINED	12
LIBERTY CORP S C	COM	530370105	9	200	SH	DEFINED	12
LIBERTY MEDIA CORP DEB	COM	530715AL5	10988	15940000	PRN	DEFINED	14
LIBERTY MEDIA CORP NEW	COM SER A	530718105	120	10954	SH	DEFINED	2
LIBERTY MEDIA CORP NEW	DEB 0.750% 3/3	530718AF2	1	1000	SH	DEFINED	6
LIBERTY MEDIA CORP NEW	COM SER A	530718105	35763	3266000	SH	DEFINED	10
LIBERTY MEDIA CORP NEW	COM SER A	530718105	7192	656844	SH	DEFINED	12
LIBERTY MEDIA CORP NEW	COM SER A	530718105	7006	639781	SH	DEFINED	6
LIBERTY MEDIA CORP NEW	COM SER A	530718105	5301	484117	SH	DEFINED	1
LIBERTY MEDIA CORP NEW	COM SER A	530718105	179	16325	SH	DEFINED	4
LIBERTY MEDIA CORP NEW	COM SER A	530718105	64	5800	SH	DEFINED	11
LIBERTY MEDIA CORP NEW	COM SER A	530718105	2134	194898	SH	DEFINED	9
LIBERTY PPTY TR	SH BEN INT	531172104	844	18747	SH	DEFINED	9
LIBERTY PPTY TR	SH BEN INT	531172104	331	7365	SH	DEFINED	12
LIBERTY PPTY TR	SH BEN INT	531172104	68	1500	SH	DEFINED	11
LIFECORE BIOMEDICAL INC	COM	532187101	4	500	SH	DEFINED	12
LIFEPOINT HOSPITALS INC	COM	53219L109	36819	1138500	SH	DEFINED	13
LIFEPOINT HOSPITALS INC	COM	53219L109	2810	86900	SH	DEFINED	8
LIFEPOINT HOSPITALS INC	COM	53219L109	37	1156	SH	DEFINED	11
LIFEPOINT HOSPITALS INC	COM	53219L109	16	500	SH	DEFINED	9
LIFEPOINT HOSPITALS INC	COM	53219L109	2	66	SH	DEFINED	2
LIFEPOINT HOSPITALS INC	COM	53219L109	1	28	SH	DEFINED	12
LIGAND PHARMACEUTICALS INC	CL B	53220K207	10	500	SH	DEFINED	12
LIGHTPATH TECHNOLOGIES INC	CL A NEW	532257805	0	12	SH	DEFINED	12
LILLY ELI & CO	COM	532457108	573	8562	SH	DEFINED	11
LILLY ELI & CO	COM	532457108	18	200	SH	DEFINED	7
LILLY ELI & CO	COM	532457108	804	12025	SH	DEFINED	5
LILLY ELI & CO	COM	532457108	1556	23260	SH	DEFINED	2
LILLY ELI & CO	COM	532457108	33	500	SH	DEFINED	4
LILLY ELI & CO	COM	532457108	2060	30789	SH	DEFINED	9
LILLY ELI & CO	COM	532457108	8476	126697	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	8843	132179	SH	DEFINED	12
LILLY ELI & CO	COM	532457108	9652	144271	SH	DEFINED	1
LIMITED BRANDS INC	COM	532716107	829	41430	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	81	4060	SH	DEFINED	12
LIMITED BRANDS INC	COM	532716107	199	9935	SH	DEFINED	6
LINCARE HLDGS INC	COM	532791100	11	360	SH	DEFINED	6
LINCARE HLDGS INC	COM	532791100	509	16207	SH	DEFINED	12

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LINCOLN ELEC HLDGS INC	COM	533900106	11016	391319	SH	DEFINED	6
LINCOLN ELEC HLDGS INC	COM	533900106	25	900	SH	DEFINED	12
LINCOLN NATL CONV SECS FD IN	COM	534183108	30	2200	SH	DEFINED	12
LINCOLN NATL CORP IND	COM	534187109	7488	158250	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	6448	136264	SH	DEFINED	2
LINCOLN NATL CORP IND	COM	534187109	1408	29750	SH	DEFINED	12
LINCOLN NATL CORP IND	COM	534187109	175	3700	SH	DEFINED	11
LINCOLN NATL CORP IND	COM	534187109	239	5050	SH	DEFINED	6
LINCOLN NATL INCOME FD	COM	534217104	30	2000	SH	DEFINED	12
LINEAR TECHNOLOGY CORP	COM	535678106	10269	276860	SH	DEFINED	1
LINEAR TECHNOLOGY CORP	COM	535678106	1372	37049	SH	DEFINED	12
LINEAR TECHNOLOGY CORP	COM	535678106	293	7900	SH	DEFINED	5
LINEAR TECHNOLOGY CORP	COM	535678106	45	1200	SH	DEFINED	11
LINENS N THINGS INC	COM	535679104	9	250	SH	DEFINED	12
LINENS N THINGS INC	COM	535679104	15	414	SH	DEFINED	11
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	1	76	SH	DEFINED	12
LIONS GATE ENTMTNT CORP	COM NEW	535919203	96	15400	SH	DEFINED	3
LIPMAN ELECTRONIC ENGINEERIN	ORD	M6772H101	14	300	SH	DEFINED	12
LITHIA MTRS INC	CL A	536797103	4718	170650	SH	DEFINED	6
LITTELFUSE INC	COM	537008104	809	21755	SH	DEFINED	12
LIVEPERSON INC	COM	538146101	4	700	SH	DEFINED	12
LIZ CLAIBORNE INC	COM	539320101	567	15455	SH	DEFINED	12
LIZ CLAIBORNE INC	COM	539320101	25115	684520	SH	DEFINED	6
LL & E RTY TR	UNIT BEN INT	502003106	24	3700	SH	DEFINED	12
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	5419	174300	SH	DEFINED	10
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	2	80	SH	DEFINED	9
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	270	8700	SH	DEFINED	6
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	1312	42200	SH	DEFINED	8
LNB BANCORP INC	COM	502100100	189	9172	SH	DEFINED	6
LNR PPTY CORP	COM	501940100	37	700	SH	DEFINED	12
LNR PPTY CORP	COM	501940100	3	50	SH	DEFINED	6
LOCAL FINL CORP	COM	539553107	5002	229450	SH	DEFINED	6
LOCKHEED MARTIN CORP	COM	539830109	14	305	SH	DEFINED	9
LOCKHEED MARTIN CORP	COM	539830109	2898	63498	SH	DEFINED	12
LOCKHEED MARTIN CORP	COM	539830109	253	5550	SH	DEFINED	1
LOCKHEED MARTIN CORP	COM	539830109	436	9543	SH	DEFINED	2
LOEWS CORP	CAROLNA GP STK	540424207	1053	38500	SH	DEFINED	3
LOEWS CORP	CAROLNA GP STK	540424207	91	3340	SH	DEFINED	12
LOEWS CORP	COM	540424108	30538	517060	SH	DEFINED	6
LOEWS CORP	COM	540424108	1871	31675	SH	DEFINED	2
LOEWS CORP	COM	540424108	1114	18860	SH	DEFINED	12
LOEWS CORP	COM	540424108	20	335	SH	DEFINED	9
LOEWS CORP SUB NOTE	COM	540424AL2	35718	37170000	PRN	DEFINED	14
LONE STAR STEAKHOUSE SALOON	COM	542307103	28074	961551	SH	DEFINED	6
LONE STAR STEAKHOUSE SALOON	COM	542307103	15	528	SH	DEFINED	12
LONE STAR STEAKHOUSE SALOON	COM	542307103	29	1000	SH	DEFINED	9
LONE STAR TECHNOLOGIES INC	COM	542312103	35	1993	SH	DEFINED	12
LONGS DRUG STORES CORP	COM	543162101	0	0	SH	DEFINED	11
LONGS DRUG STORES CORP	COM	543162101	17	914	SH	DEFINED	12
LOOKSMART LTD	COM	543442107	1	350	SH	DEFINED	12
LOUDEYE CORP	COM	545754103	2	1000	SH	DEFINED	12
LOUDEYE CORP	COM	545754103	2	1000	SH	DEFINED	9
LOUDEYE TECHNOLOGIES	COM	545754103	64	35000	SH	DEFINED	
LOUISIANA PAC CORP	COM	546347105	5	200	SH	DEFINED	12
LOUISIANA PAC CORP	COM	546347105	82	3170	SH	DEFINED	2
LOWES COS INC	COM	548661107	9507	169377	SH	DEFINED	12
LOWES COS INC	COM	548661107	6497	115743	SH	DEFINED	2
LOWES COS INC	COM	548661107	22	392	SH	DEFINED	9
LOWES COS INC	COM	548661107	954	16995	SH	DEFINED	5
LOWES COS INC	COM	548661107	3638	64809	SH	DEFINED	11
LOWES COS INC	COM	548661107	4900	87290	SH	DEFINED	3
LSI INDS INC	COM	50216C108	5	400	SH	DEFINED	12



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LSI LOGIC CORP	COM	502161102	7	800	SH	DEFINED	2
LSI LOGIC CORP	COM	502161102	99	10640	SH	DEFINED	6
LSI LOGIC CORP	COM	502161102	62	6590	SH	DEFINED	12
LSI LOGIC CORP	COM	502161102	431	46145	SH	DEFINED	9
LTC PPTYS INC	COM	502175102	500	27620	SH	DEFINED	3
LTC PPTYS INC	COM	502175102	116	6400	SH	DEFINED	12
LTX CORP	COM	502392103	25	1650	SH	DEFINED	11
LTX CORP	COM	502392103	125	8270	SH	DEFINED	12
LUBRIZOL CORP	COM	549271104	24440	776110	SH	DEFINED	6
LUBRIZOL CORP	COM	549271104	1119	35531	SH	DEFINED	12
LUBRIZOL CORP	COM	549271104	504	16000	SH	DEFINED	9
LUCENT TECHNOLOGIES	COM	549463107	41	10000	SH	DEFINED	
LUCENT TECHNOLOGIES INC	COM	549463107	3166	770370	SH	DEFINED	6
LUCENT TECHNOLOGIES INC	COM	549463107	11	2618	SH	DEFINED	4
LUCENT TECHNOLOGIES INC	COM	549463107	33	8012	SH	DEFINED	9
LUCENT TECHNOLOGIES INC	COM	549463107	53	13015	SH	DEFINED	11
LUCENT TECHNOLOGIES INC	COM	549463107	59	14319	SH	DEFINED	2
LUCENT TECHNOLOGIES INC	COM	549463107	2500	608238	SH	DEFINED	12
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	108	6808	SH	DEFINED	2
LYDALL INC DEL	COM	550819106	3	262	SH	DEFINED	12
LYON WILLIAM HOMES	COM	552074106	4	40	SH	DEFINED	12
LYONDELL CHEMICAL CO	COM	552078107	79	5300	SH	DEFINED	12
LYONDELL CHEMICAL CO	COM	552078107	3544	238800	SH	DEFINED	6
M & T BK CORP	COM	55261F104	265	2952	SH	DEFINED	12
M & T BK CORP	COM	55261F104	15407	171472	SH	DEFINED	4
M & T BK CORP	COM	55261F104	3231	35960	SH	DEFINED	5
M & T BK CORP	COM	55261F104	90	1000	SH	DEFINED	2
M & T BK CORP	COM	55261F104	28	313	SH	DEFINED	9
M & T BK CORP	COM	55261F104	13	150	SH	DEFINED	11
M & T BK CORP	COM	55261F104	5858	65200	SH	DEFINED	1
M D C HLDGS INC	COM	552676108	8	111	SH	DEFINED	12
M D C HLDGS INC	COM	552676108	33469	475417	SH	DEFINED	3
M D C HLDGS INC	COM	552676108	4300	61086	SH	DEFINED	6
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	16	800	SH	DEFINED	12
M/I HOMES INC	COM	55305B101	5	96	SH	DEFINED	11
MACDERMID INC	COM	554273102	26	725	SH	DEFINED	12
MACERICH CO	COM	554382101	22	400	SH	DEFINED	12
MACK CALI RLTY CORP	COM	554489104	53	1175	SH	DEFINED	9
MACK CALI RLTY CORP	COM	554489104	45	1000	SH	DEFINED	1
MACK CALI RLTY CORP	COM	554489104	727	16190	SH	DEFINED	12
MACK CALI RLTY CORP	COM	554489104	2395	53320	SH	DEFINED	2
MACK CALI RLTY CORP	COM	554489104	9	190	SH	DEFINED	11
MACROMEDIA INC	COM	556100105	21	1040	SH	DEFINED	12
MACROMEDIA INC	COM	556100105	22	1100	SH	DEFINED	9
MACROVISION CORP	COM	555904101	4	212	SH	DEFINED	11
MACROVISION CORP	COM	555904101	6	300	SH	DEFINED	12
MADDEN STEVEN LTD	COM	556269108	3902	195495	SH	DEFINED	6
MAF BANCORP INC	COM	55261R108	4	100	SH	DEFINED	12
MAF BANCORP INC	COM	55261R108	10	225	SH	DEFINED	11
MAF BANCORP INC	COM	55261R108	4362	100373	SH	DEFINED	5
MAF BANCORP INC	COM	55261R108	16718	384675	SH	DEFINED	6
MAF BANCORP INC	COM	55261R108	100	2299	SH	DEFINED	2
MAF BANCORP INC	COM	55261R108	14854	341795	SH	DEFINED	4
MAGELLAN MIDSTREAM PRTRNS LP	COM UNIT RP LP	559080106	6756	123058	SH	DEFINED	12
MAGELLAN PETE CORP	COM	559091301	3	2000	SH	DEFINED	12
MAGNA ENTMT CORP	CL A	559211107	10	1615	SH	DEFINED	9
MAGNA ENTMT CORP	CL A	559211107	0	40	SH	DEFINED	7
MAGNA ENTMT CORP	CL A	559211107	6	1000	SH	DEFINED	12
MAGNA ENTMT CORP	CL A	559211107	5148	854830	SH	DEFINED	6
MAGNA INTL INC	CL A	559222401	15167	192830	SH	DEFINED	7
MAGNA INTL INC	CL A	559222401	572	7225	SH	DEFINED	5
MAGNA INTL INC	CL A	559222401	6	75	SH	DEFINED	12

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MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	16021	1580020	SH	DEFINED	3
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	13	1250	SH	DEFINED	12
MAGUIRE PPTYS INC	COM	559775101	418	16330	SH	DEFINED	12
MAGUIRE PPTYS INC	COM	559775101	35	1365	SH	DEFINED	11
MAIN STR BKS INC NEW	COM	56034R102	16	586	SH	DEFINED	2
MAINE & MARITIMES CORP	COM	560377103	3	100	SH	DEFINED	6
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	1366	38122	SH	DEFINED	6
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	96	2673	SH	DEFINED	12
MAIR HOLDINGS INC	COM	560635104	2	200	SH	DEFINED	2
MAIR HOLDINGS INC	COM	560635104	6508	701089	SH	DEFINED	6
MAJOR AUTOMOTIVE COS INC	COM	560775108	1	1000	SH	DEFINED	12
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	16	2300	SH	DEFINED	12
MANAGED HIGH YIELD PLUS FD I	COM	561911108	186	32165	SH	DEFINED	12
MANAGED MUNS PORTFOLIO INC	COM	561662107	76	6580	SH	DEFINED	12
MANATRON INC	COM	562048108	80	10000	SH	DEFINED	12
MANDALAY RESORT GROUP	COM	562567107	1673	29219	SH	DEFINED	12
MANDALAY RESORT GROUP	COM	562567107	11300	197350	SH	DEFINED	3
MANDALAY RESORT GROUP	COM	562567107	12317	215100	SH	DEFINED	8
MANDALAY RESORT GROUP	COM	562567107	143150	2500000	SH	DEFINED	10
MANITOWOC INC	COM	563571108	4	150	SH	DEFINED	12
MANITOWOC INC	COM	563571108	21	700	SH	DEFINED	2
MANITOWOC INC	COM	563571108	7465	252170	SH	DEFINED	6
MANNATECH INC	COM	563771104	4	350	SH	DEFINED	12
MANOR CARE INC NEW	COM	564055101	48	1350	SH	DEFINED	2
MANOR CARE INC NEW	COM	564055101	191	5400	SH	DEFINED	12
MANOR CARE INC NEW	COM	564055101	17	490	SH	DEFINED	3
MANPOWER INC	COM	56418H100	74447	1601000	SH	DEFINED	10
MANPOWER INC	COM	56418H100	146	3145	SH	DEFINED	12
MANPOWER INC	DBCV	8/1 56418HAC4	812	12000	SH	DEFINED	12
MANPOWER INC	COM	56418H100	6398	137600	SH	DEFINED	8
MANPOWER INC	COM	56418H100	660	14200	SH	DEFINED	3
MANTECH INTL CORP	CL A	564563104	82	4000	SH	DEFINED	12
MANUFACTURED HOME CMNTYS INC	COM	564682102	11	300	SH	DEFINED	12
MANUFACTURED HOME CMNTYS INC	COM	564682102	71	2000	SH	DEFINED	1
MANUGISTICS GROUP IN	COM	565011103	103	15000	SH	DEFINED	
MANUGISTICS GROUP INC	COM	565011103	10	1400	SH	DEFINED	12
MANULIFE FINL CORP	COM	56501R106	43308	1172112	SH	DEFINED	7
MANULIFE FINL CORP	COM	56501R106	93	2500	SH	DEFINED	2
MANULIFE FINL CORP	COM	56501R106	174	4694	SH	DEFINED	12
MAPINFO CORP	COM	565105103	89	6975	SH	DEFINED	12
MAPINFO CORP	COM	565105103	1508	117700	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	24681	733039	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	108	3200	SH	DEFINED	2
MARATHON OIL CORP	COM	565849106	103	3050	SH	DEFINED	6
MARATHON OIL CORP	COM	565849106	37	1108	SH	DEFINED	9
MARATHON OIL CORP	COM	565849106	3385	100538	SH	DEFINED	12
MARATHON OIL CORP	COM	565849106	34	1000	SH	DEFINED	11
MARCUS CORP	COM	566330106	33	1900	SH	DEFINED	11
MARCUS CORP	COM	566330106	44	2526	SH	DEFINED	12
MARIMBA INC	COM	56781Q109	38	6500	SH	DEFINED	3
MARIMBA INC	COM	56781Q109	53	9000	SH	DEFINED	12
MARINEMAX INC	COM	567908108	4958	186600	SH	DEFINED	6
MARKEL CORP	COM	570535104	259	900	SH	DEFINED	12
MARKEL CORP	COM	570535104	304	1057	SH	DEFINED	11
MARKETWATCH COM INC	COM	570619106	9	629	SH	DEFINED	12
MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	570759100	435	11084	SH	DEFINED	12
MARLTON TECHNOLOGIES INC	COM	571263102	0	250	SH	DEFINED	12
MARRIOTT INTL INC NEW	CL A	571903202	1617	37995	SH	DEFINED	12
MARRIOTT INTL INC NEW	CL A	571903202	2	50	SH	DEFINED	9
MARSH & MCLENNAN COS INC	COM	571748102	3006	64927	SH	DEFINED	9
MARSH & MCLENNAN COS INC	COM	571748102	11	248	SH	DEFINED	4
MARSH & MCLENNAN COS INC	COM	571748102	630	13600	SH	DEFINED	1

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MARSH & MCLENNAN COS INC	COM	571748102	3431	74099	SH	DEFINED	3
MARSH & MCLENNAN COS INC	COM	571748102	4951	106934	SH	DEFINED	12
MARSH & MCLENNAN COS INC	COM	571748102	13019	281180	SH	DEFINED	2
MARSH & MCLENNAN COS INC	COM	571748102	22498	485930	SH	DEFINED	6
MARSH & MCLENNAN COS INC	COM	571748102	629	13583	SH	DEFINED	11
MARSHALL & ILSLEY CORP	COM	571834100	82	2170	SH	DEFINED	6
MARSHALL & ILSLEY CORP	COM	571834100	188	4965	SH	DEFINED	12
MARSHALL & ILSLEY CORP	COM	571834100	2004	53000	SH	DEFINED	1
MARSHALL & ILSLEY CORP	COM	571834100	11595	306654	SH	DEFINED	3
MARSHALL & ILSLEY CORP	COM	571834100	637	16850	SH	DEFINED	2
MARSHALL EDWARDS INC	COM	572322303	21	1730	SH	DEFINED	12
MARTEK BIOSCIENCES CORP	COM	572901106	75	1311	SH	DEFINED	11
MARTEK BIOSCIENCES CORP	COM	572901106	40	700	SH	DEFINED	12
MARTEN TRANS LTD	COM	573075108	91	4810	SH	DEFINED	12
MARTHA STEWART LIVING OMNIME	CL A	573083102	78	7100	SH	DEFINED	12
MARTHA STEWART LIVING OMNIME	CL A	573083102	1	50	SH	DEFINED	9
MARTIN MARIETTA MATLS INC	COM	573284106	11566	250570	SH	DEFINED	6
MARTIN MARIETTA MATLS INC	COM	573284106	873	18903	SH	DEFINED	2
MARTIN MARIETTA MATLS INC	COM	573284106	186	4025	SH	DEFINED	12
MARTIN MARIETTA MATLS INC	COM	573284106	165	3575	SH	DEFINED	4
MARTIN MARIETTA MATLS INC	COM	573284106	16	340	SH	DEFINED	3
MARTIN MARIETTA MATLS INC	COM	573284106	58	1250	SH	DEFINED	11
MARTIN MIDSTREAM PRTRNS L P	UNIT L P INT	573331105	35	1200	SH	DEFINED	12
MARVEL ENTERPRISES INC	COM	57383M108	58	3000	SH	DEFINED	12
MARVEL ENTERPRISES INC	COM	57383M108	10	500	SH	DEFINED	2
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	175	3875	SH	DEFINED	12
MASCO CORP	COM	574599106	29139	957263	SH	DEFINED	3
MASCO CORP	COM	574599106	104	3420	SH	DEFINED	9
MASCO CORP	COM	574599106	54	1760	SH	DEFINED	11
MASCO CORP	COM	574599106	3496	114857	SH	DEFINED	12
MASCO CORP	COM	574599106	380	12471	SH	DEFINED	2
MASCO CORP	COM	574599106	336	11045	SH	DEFINED	5
MASCO CORP	COM	574599106	248	8150	SH	DEFINED	6
MASONITE INTL CORP	COM	575384102	834	29700	SH	DEFINED	7
MASSBANK CORP READ MASS	COM	576152102	48	1200	SH	DEFINED	1
MASSEY ENERGY CORP	COM	576206106	175	7918	SH	DEFINED	12
MASSEY ENERGY CORP	COM	576206106	55	2500	SH	DEFINED	9
MASSMUTUAL CORPORATE INVS IN	COM	576292106	633	26367	SH	DEFINED	12
MASTEC INC	COM	576323109	2800	295700	SH	DEFINED	3
MATRIA HEALTHCARE INC	COM NEW	576817209	546	21490	SH	DEFINED	3
MATRITECH INC	COM	576818108	0	300	SH	DEFINED	12
MATRIX BANCORP INC	COM	576819106	715	63000	SH	DEFINED	6
MATRIX SVC CO	COM	576853105	15	1100	SH	DEFINED	11
MATRIX INITIATIVES INC	COM	57685L105	10	1100	SH	DEFINED	12
MATSUSHITA ELEC INDL	ADR	576879209	12	765	SH	DEFINED	9
MATSUSHITA ELEC INDL	ADR	576879209	56	3650	SH	DEFINED	2
MATSUSHITA ELEC INDL	ADR	576879209	22	1400	SH	DEFINED	11
MATTEL INC	COM	577081102	3186	172790	SH	DEFINED	6
MATTEL INC	COM	577081102	3743	203000	SH	DEFINED	8
MATTEL INC	COM	577081102	413	22395	SH	DEFINED	12
MATTEL INC	COM	577081102	15	792	SH	DEFINED	11
MATTEL INC	COM	577081102	14	747	SH	DEFINED	1
MATTEL INC	COM	577081102	11	596	SH	DEFINED	2
MATTEL INC	COM	577081102	44256	2400000	SH	DEFINED	10
MATTHEWS INTL CORP	CL A	577128101	1476	44470	SH	DEFINED	3
MATTSON TECHNOLOGY INC	COM	577223100	36	3000	SH	DEFINED	12
MATTSON TECHNOLOGY INC	COM	577223100	1453	121450	SH	DEFINED	3
MAVERICK TUBE CORP	COM	577914104	5	200	SH	DEFINED	12
MAVERICK TUBE CORP	COM	577914104	9629	408890	SH	DEFINED	3
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	3915	173240	SH	DEFINED	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	184	3908	SH	DEFINED	12
MAXIM INTEGRATED PRODS INC	COM	57772K101	8	170	SH	DEFINED	9

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MAXIM INTEGRATED PRODS INC	COM	57772K101	245	5225	SH	DEFINED	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	27	580	SH	DEFINED	11
MAXIM INTEGRATED PRODS INC	COM	57772K101	15	319	SH	DEFINED	2
MAXIMUS INC	COM	577933104	4515	129000	SH	DEFINED	3
MAXIMUS INC	COM	577933104	33	955	SH	DEFINED	12
MAXTOR CORP	COM NEW	577729205	1249	153260	SH	DEFINED	6
MAXTOR CORP	COM NEW	577729205	22	2750	SH	DEFINED	11
MAXTOR CORP	COM NEW	577729205	48	5830	SH	DEFINED	4
MAXTOR CORP	COM NEW	577729205	49	6032	SH	DEFINED	12
MAXWELL SHOE INC	CL A	577766108	17	750	SH	DEFINED	6
MAXWELL TECHNOLOGIES INC	COM	577767106	3	225	SH	DEFINED	12
MAY DEPT STORES CO	COM	577778103	1568	45347	SH	DEFINED	9
MAY DEPT STORES CO	COM	577778103	26042	753083	SH	DEFINED	6
MAY DEPT STORES CO	COM	577778103	478	13828	SH	DEFINED	2
MAY DEPT STORES CO	COM	577778103	269	7775	SH	DEFINED	5
MAY DEPT STORES CO	COM	577778103	71	2050	SH	DEFINED	3
MAY DEPT STORES CO	COM	577778103	36	1050	SH	DEFINED	11
MAY DEPT STORES CO	COM	577778103	1683	48657	SH	DEFINED	12
MAY DEPT STORES CO	COM	577778103	5014	145000	SH	DEFINED	10
MAYORS JEWELERS INC DEL	COM	578462103	2	3000	SH	DEFINED	12
MAYTAG CORP	COM	578592107	16858	533980	SH	DEFINED	6
MAYTAG CORP	COM	578592107	116	3680	SH	DEFINED	2
MAYTAG CORP	COM	578592107	217	6886	SH	DEFINED	12
MAYTAG CORP	COM	578592107	18	570	SH	DEFINED	3
MAYTAG CORP	COM	578592107	66	2100	SH	DEFINED	9
MB FINANCIAL INC NEW	COM	55264U108	12	300	SH	DEFINED	12
MB FINANCIAL INC NEW	COM	55264U108	11169	286447	SH	DEFINED	3
MBIA CAP CLAYMORE MNG DUR IN	COM	55266X100	244	15700	SH	DEFINED	12
MBIA INC	COM	55262C100	2050	32698	SH	DEFINED	9
MBIA INC	COM	55262C100	16	260	SH	DEFINED	6
MBIA INC	COM	55262C100	360	5735	SH	DEFINED	11
MBIA INC	COM	55262C100	383	6101	SH	DEFINED	12
MBIA INC	COM	55262C100	411	6560	SH	DEFINED	2
MBIA INC	COM	55262C100	523	8349	SH	DEFINED	1
MBNA CORP	COM	55262L100	18637	674537	SH	DEFINED	3
MBNA CORP	COM	55262L100	41	1501	SH	DEFINED	4
MBNA CORP	COM	55262L100	323	11696	SH	DEFINED	9
MBNA CORP	COM	55262L100	501	18150	SH	DEFINED	5
MBNA CORP	COM	55262L100	544	19700	SH	DEFINED	1
MBNA CORP	COM	55262L100	808	29254	SH	DEFINED	11
MBNA CORP	COM	55262L100	3064	110908	SH	DEFINED	2
MBNA CORP	COM	55262L100	10176	368292	SH	DEFINED	12
MBNA CORP	COM	55262L100	28	780	SH	DEFINED	7
MCCLATCHY CO	CL A	579489105	469	6600	SH	DEFINED	11
MCCLATCHY CO	CL A	579489105	433	6100	SH	DEFINED	5
MCCLATCHY CO	CL A	579489105	71	1000	SH	DEFINED	4
MCCLATCHY CO	CL A	579489105	1128	15875	SH	DEFINED	12
MCCORMICK & CO INC	COM NON VTG	579780206	973	29041	SH	DEFINED	9
MCCORMICK & CO INC	COM NON VTG	579780206	328	9796	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	6073	181172	SH	DEFINED	12
MCCORMICK & CO INC	COM NON VTG	579780206	24720	737483	SH	DEFINED	2
MCCORMICK & CO INC	COM VTG	579780107	841	25072	SH	DEFINED	12
MCCORMICK & CO INC	COM NON VTG	579780206	11396	340000	SH	DEFINED	1
MCDATA CORP	CL B	580031102	34	5000	SH	DEFINED	12
MCDATA CORP	CL A	580031201	0	5	SH	DEFINED	2
MCDATA CORP	CL A	580031201	1	123	SH	DEFINED	9
MCDATA CORP	CL A	580031201	5	765	SH	DEFINED	12
MCDERMOTT INTL INC	COM	580037109	3	300	SH	DEFINED	12
MCDERMOTT INTL INC	COM	580037109	8	1000	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	8901	311554	SH	DEFINED	12
MCDONALDS CORP	COM	580135101	15	400	SH	DEFINED	7
MCDONALDS CORP	COM	580135101	231	8100	SH	DEFINED	5

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MCDONALDS CORP	COM	580135101	1768	61876	SH	DEFINED	9
MCDONALDS CORP	COM	580135101	10063	352236	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	30903	1081640	SH	DEFINED	6
MCDONALDS CORP	COM	580135101	15508	542804	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	544	19057	SH	DEFINED	11
MCG CAPITAL CORP	COM	58047P107	111	5500	SH	DEFINED	12
MCGRATH RENTCORP	COM	580589109	52	1700	SH	DEFINED	12
MCGRATH RENTCORP	COM	580589109	4422	145016	SH	DEFINED	6
MCGRAW HILL COS INC	COM	580645109	61	800	SH	DEFINED	4
MCGRAW HILL COS INC	COM	580645109	4376	57477	SH	DEFINED	2
MCGRAW HILL COS INC	COM	580645109	352	4620	SH	DEFINED	9
MCGRAW HILL COS INC	COM	580645109	244	3200	SH	DEFINED	11
MCGRAW HILL COS INC	COM	580645109	202	2650	SH	DEFINED	5
MCGRAW HILL COS INC	COM	580645109	628	8252	SH	DEFINED	12
MCGRAW HILL COS INC	COM	580645109	228	3000	SH	DEFINED	1
MCKESSON CORP	COM	58155Q103	23996	797485	SH	DEFINED	6
MCKESSON CORP	COM	58155Q103	8	200	SH	DEFINED	7
MCKESSON CORP	COM	58155Q103	42	1390	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	108	3600	SH	DEFINED	9
MCKESSON CORP	COM	58155Q103	262469	8722800	SH	DEFINED	8
MCKESSON CORP	COM	58155Q103	539671	17935235	SH	DEFINED	10
MCKESSON CORP	COM	58155Q103	6529	216973	SH	DEFINED	12
MCKESSON CORP	COM	58155Q103	416	13840	SH	DEFINED	11
MCKESSON HBOC INC CO	COM	58155Q103	90	3000	SH	DEFINED	
MCLEODUSA INC	CL A	582266706	6	4000	SH	DEFINED	9
MCLEODUSA INC	CL A	582266706	45	30409	SH	DEFINED	12
MCMORAN EXPLORATION CO	COM	582411104	3	186	SH	DEFINED	9
MCMORAN EXPLORATION CO	COM	582411104	5	313	SH	DEFINED	12
MCRAE INDS INC	CL A	582757209	4	400	SH	DEFINED	12
MDS INC	COM	55269P302	8991	537100	SH	DEFINED	7
MDU RES GROUP INC	COM	552690109	8321	354226	SH	DEFINED	3
MDU RES GROUP INC	COM	552690109	6818	290240	SH	DEFINED	6
MDU RES GROUP INC	COM	552690109	259	11012	SH	DEFINED	12
MDU RES GROUP INC	COM	552690109	18	750	SH	DEFINED	11
MDU RES GROUP INC	COM	552690109	63	2700	SH	DEFINED	2
MEADE INSTRUMENTS CORP	COM	583062104	33	8100	SH	DEFINED	12
MEADWESTVACO CORP	COM	583334107	2143	75760	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	102	3596	SH	DEFINED	12
MEADWESTVACO CORP	COM	583334107	604	21337	SH	DEFINED	5
MEADWESTVACO CORP	COM	583334107	771	27252	SH	DEFINED	2
MEASUREMENT SPECIALTIES INC	COM	583421102	10192	525920	SH	DEFINED	3
MECHANICAL TECHNOLOGY INC	COM	583538103	168	32715	SH	DEFINED	12
MED-DESIGN CORP	COM	583926100	10	2500	SH	DEFINED	12
MEDAREX INC	COM	583916101	3	390	SH	DEFINED	11
MEDAREX INC	COM	583916101	89	9900	SH	DEFINED	12
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1	18	SH	DEFINED	6
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	20	599	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	128	3768	SH	DEFINED	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	152	4463	SH	DEFINED	9
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	193	5676	SH	DEFINED	11
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	953	21320	SH	DEFINED	7
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	591	17370	SH	DEFINED	2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	6758	198760	SH	DEFINED	5
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	14683	431839	SH	DEFINED	4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	5744	168955	SH	DEFINED	12
MEDIA GEN INC	CL A	584404107	34	500	SH	DEFINED	4
MEDIA GEN INC	CL A	584404107	41	610	SH	DEFINED	6
MEDIA GEN INC	CL A	584404107	149	2215	SH	DEFINED	11
MEDIA GEN INC	CL A	584404107	215	3200	SH	DEFINED	5
MEDIA GEN INC	CL A	584404107	505	7504	SH	DEFINED	12
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	8	1014	SH	DEFINED	11
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	5268	656915	SH	DEFINED	6

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MEDICAL STAFFING NETWK HLDGS	COM	58463F104	240	30500	SH	DEFINED	12
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	16	400	SH	DEFINED	11
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	678	16940	SH	DEFINED	12
MEDIMMUNE INC	COM	584699102	5770	250000	SH	DEFINED	10
MEDIMMUNE INC	COM	584699102	9	381	SH	DEFINED	9
MEDIMMUNE INC	COM	584699102	42	1825	SH	DEFINED	11
MEDIMMUNE INC	COM	584699102	829	35920	SH	DEFINED	12
MEDIMMUNE INC	COM	584699102	7344	318219	SH	DEFINED	4
MEDIMMUNE INC	COM	584699102	3457	149775	SH	DEFINED	5
MEDIMMUNE INC	COM	584699102	2023	87665	SH	DEFINED	2
MEDIS TECHNOLOGIES LTD	COM	58500P107	75	5630	SH	DEFINED	12
MEDQUIST INC	COM	584949101	1269	80651	SH	DEFINED	6
MEDSOURCE TECHNOLOGIES INC	COM	58505Y103	1382	233520	SH	DEFINED	3
MEDSOURCE TECHNOLOGIES INC	COM	58505Y103	25	4200	SH	DEFINED	12
Medsource Technology	COM	58505Y103	474	80000	SH	DEFINED	
MEDTOX SCIENTIFIC INC	COM NEW	584977201	82	10400	SH	DEFINED	12
MEDTRONIC INC	COM	585055106	55	1151	SH	DEFINED	9
MEDTRONIC INC	COM	585055106	33777	707372	SH	DEFINED	1
MEDTRONIC INC	COM	585055106	8997	188409	SH	DEFINED	12
MEDTRONIC INC	COM	585055106	3665	76749	SH	DEFINED	11
MEDTRONIC INC	COM	585055106	63	1310	SH	DEFINED	4
MEDTRONIC INC	COM	585055106	7273	152320	SH	DEFINED	3
MEDTRONIC INC	COM	585055106	2007	42356	SH	DEFINED	5
MEDTRONIC INC	COM	585055106	24285	508582	SH	DEFINED	2
MELLON FINL CORP	COM	58551A108	10563	337592	SH	DEFINED	2
MELLON FINL CORP	COM	58551A108	4835	154517	SH	DEFINED	9
MELLON FINL CORP	COM	58551A108	1699	54310	SH	DEFINED	12
MELLON FINL CORP	COM	58551A108	363	11600	SH	DEFINED	1
MELLON FINL CORP	COM	58551A108	272	8700	SH	DEFINED	11
MELLON FINL CORP	COM	58551A108	161	5156	SH	DEFINED	4
MEMBERWORKS INC	COM	586002107	25330	723315	SH	DEFINED	3
MEMC ELECTR MATLS INC	COM	552715104	1232	134600	SH	DEFINED	6
MEMC ELECTR MATLS INC	COM	552715104	11	1150	SH	DEFINED	12
MENS WEARHOUSE INC	COM	587118100	22458	845224	SH	DEFINED	3
MENS WEARHOUSE INC	COM	587118100	11	420	SH	DEFINED	12
MENTOR CORP MINN	COM	587188103	14	450	SH	DEFINED	11
MENTOR CORP MINN	COM	587188103	740	24575	SH	DEFINED	12
MENTOR GRAPHICS CORP	COM	587200106	107	6000	SH	DEFINED	11
MENTOR GRAPHICS CORP	COM	587200106	246	13830	SH	DEFINED	12
MERCANTILE BANKSHARES CORP	COM	587405101	215	5000	SH	DEFINED	5
MERCANTILE BANKSHARES CORP	COM	587405101	9539	221993	SH	DEFINED	12
MERCANTILE BANKSHARES CORP	COM	587405101	3880	90300	SH	DEFINED	1
MERCANTILE BANKSHARES CORP	COM	587405101	277	6450	SH	DEFINED	11
MERCANTILE BANKSHARES CORP	COM	587405101	39	900	SH	DEFINED	4
MERCANTILE BANKSHARES CORP	COM	587405101	2	50	SH	DEFINED	6
MERCANTILE BANKSHARES CORP	COM	587405101	541	12600	SH	DEFINED	2
MERCHANTS BANCSHARES	COM	588448100	1575	54506	SH	DEFINED	6
MERCK & CO INC	COM	589331107	38888	880018	SH	DEFINED	3
MERCK & CO INC	COM	589331107	31476	712287	SH	DEFINED	12
MERCK & CO INC	COM	589331107	30130	681837	SH	DEFINED	6
MERCK & CO INC	COM	589331107	18451	417543	SH	DEFINED	2
MERCK & CO INC	COM	589331107	10598	182480	SH	DEFINED	7
MERCK & CO INC	COM	589331107	5435	123000	SH	DEFINED	10
MERCK & CO INC	COM	589331107	4488	101564	SH	DEFINED	1
MERCK & CO INC	COM	589331107	3230	73104	SH	DEFINED	5
MERCK & CO INC	COM	589331107	2058	46568	SH	DEFINED	9
MERCK & CO INC	COM	589331107	1854	41960	SH	DEFINED	11
MERCK & CO INC	COM	589331107	1121	25370	SH	DEFINED	4
MERCURY COMPUTER SYS	COM	589378108	15	600	SH	DEFINED	12
MERCURY GENL CORP NEW	COM	589400100	2	40	SH	DEFINED	6
MERCURY GENL CORP NEW	COM	589400100	169	3380	SH	DEFINED	12
MERCURY GENL CORP NEW	COM	589400100	1093	21900	SH	DEFINED	3

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MERCURY INTERACTIVE CORP	COM	589405109	906	20217	SH	DEFINED	12
MERCURY INTERACTIVE CORP	COM	589405109	3241	72335	SH	DEFINED	11
MEREDITH CORP	COM	589433101	61	1200	SH	DEFINED	11
MEREDITH CORP	COM	589433101	46	900	SH	DEFINED	12
MERIDIAN BIOSCIENCE INC	COM	589584101	22	2173	SH	DEFINED	2
MERIDIAN GOLD INC	COM	589975101	78	6400	SH	DEFINED	12
MERIDIAN RESOURCE CORP	COM	58977Q109	9252	1535650	SH	DEFINED	6
MERIDIAN RESOURCE CORP	COM	58977Q109	790	131200	SH	DEFINED	3
MERIDIAN RESOURCE CORP	COM	58977Q109	6	1000	SH	DEFINED	12
MERISEL INC	COM PAR \$.01	589849306	1	100	SH	DEFINED	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	10	1400	SH	DEFINED	2
MERISTAR HOSPITALITY CORP	COM	58984Y103	60	8672	SH	DEFINED	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	9	1271	SH	DEFINED	11
MERIT MED SYS INC	COM	589889104	4274	197518	SH	DEFINED	3
MERIT MED SYS INC	COM	589889104	678	31352	SH	DEFINED	12
MERITAGE CORP	COM	59001A102	14	186	SH	DEFINED	11
MERRILL LYNCH & CO INC	COM	590188108	219	3675	SH	DEFINED	11
MERRILL LYNCH & CO INC	COM	590188108	1471	24701	SH	DEFINED	12
MERRILL LYNCH & CO INC	COM	590188108	2916	37250	SH	DEFINED	7
MERRILL LYNCH & CO INC	COM	590188108	22560	378771	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM	590188108	34239	574870	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	550	9230	SH	DEFINED	2
MERRILL LYNCH & CO INC	COM	590188108	22	370	SH	DEFINED	4
MERRILL LYNCH & CO INC	COM	590188108	1121	18817	SH	DEFINED	9
MESA AIR GROUP INC	COM	590479101	54	6500	SH	DEFINED	2
MESA AIR GROUP INC	COM	590479101	1534	185900	SH	DEFINED	6
MESA AIR GROUP INC	COM	590479101	6189	750124	SH	DEFINED	3
MESA LABS INC	COM	59064R109	242	25300	SH	DEFINED	6
MESA RTY TR	UNIT BEN INT	590660106	97	1750	SH	DEFINED	12
MET PRO CORP	COM	590876306	45	2666	SH	DEFINED	12
METAL MGMT INC	COM NEW	591097209	10816	294884	SH	DEFINED	3
METALINK LTD	ORD	M69897102	16	2000	SH	DEFINED	12
METALICA RES INC	COM	59125J104	395	191600	SH	DEFINED	7
METALS USA INC	COM NEW	591324207	8635	667610	SH	DEFINED	6
METASOLV INC	COM	59139P104	33	10500	SH	DEFINED	5
METASOLV INC	COM	59139P104	4	1300	SH	DEFINED	12
METHANEX CORP	COM	59151K108	3	303	SH	DEFINED	11
METHODE ELECTRS INC	COM	591520200	61	4750	SH	DEFINED	12
METLIFE INC	COM	59156R108	225	6319	SH	DEFINED	11
METLIFE INC	COM	59156R108	627	17574	SH	DEFINED	5
METLIFE INC	COM	59156R108	3019	84607	SH	DEFINED	12
METLIFE INC	COM	59156R108	19991	560286	SH	DEFINED	3
METLIFE INC	COM	59156R108	35481	994421	SH	DEFINED	6
METLIFE INC	COM	59156R108	4	100	SH	DEFINED	2
METRO GOLDWYN MAYER INC	COM	591610100	10	600	SH	DEFINED	12
METRO GOLDWYN MAYER INC	COM	591610100	6	330	SH	DEFINED	6
METROCALL HLDGS INC	COM	59164X105	19988	288520	SH	DEFINED	6
METROCORP BANCSHARES INC	COM	591650106	47	3188	SH	DEFINED	12
METTLER TOLEDO INTERNATIONAL	COM	592688105	7	150	SH	DEFINED	2
METTLER TOLEDO INTERNATIONAL	COM	592688105	55	1240	SH	DEFINED	12
MEXICO EQUITY & INCOME FD	COM	592834105	188	13757	SH	DEFINED	12
MEXICO FD INC	COM	592835102	13	660	SH	DEFINED	9
MEXICO FD INC	COM	592835102	31	1544	SH	DEFINED	12
MFA MTG INVTS INC	COM	55272X102	1659	164248	SH	DEFINED	12
MFA MTG INVTS INC	COM	55272X102	77	7631	SH	DEFINED	11
MFS CHARTER INCOME TR	SH BEN INT	552727109	353	38696	SH	DEFINED	12
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	169	24495	SH	DEFINED	12
MFS INTER INCOME TR	SH BEN INT	55273C107	716	102969	SH	DEFINED	12
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	133	20713	SH	DEFINED	12
MFS MUN INCOME TR	SH BEN INT	552738106	677	84053	SH	DEFINED	12
MGE ENERGY INC	COM	55277P104	51	1650	SH	DEFINED	11
MGE ENERGY INC	COM	55277P104	0	0	SH	DEFINED	12

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MGI PHARMA INC	COM	552880106	165	2700	SH	DEFINED	12
MGIC INVT CORP WIS	COM	552848103	714430	11122993	SH	DEFINED	10
MGIC INVT CORP WIS	COM	552848103	328	5100	SH	DEFINED	11
MGIC INVT CORP WIS	COM	552848103	58	900	SH	DEFINED	2
MGIC INVT CORP WIS	COM	552848103	8	125	SH	DEFINED	9
MGIC INVT CORP WIS	COM	552848103	718	8500	SH	DEFINED	7
MGIC INVT CORP WIS	COM	552848103	5415	84300	SH	DEFINED	6
MGIC INVT CORP WIS	COM	552848103	353647	5505950	SH	DEFINED	8
MGIC INVT CORP WIS	COM	552848103	1469	22874	SH	DEFINED	12
MGM MIRAGE	COM	552953101	1242	27397	SH	DEFINED	12
MGM MIRAGE	COM	552953101	510	11250	SH	DEFINED	11
MGM MIRAGE	COM	552953101	458	10100	SH	DEFINED	5
MGM MIRAGE	COM	552953101	95	2100	SH	DEFINED	4
MGM MIRAGE	COM	552953101	9	200	SH	DEFINED	6
MGM MIRAGE	COM	552953101	6	100	SH	DEFINED	7
MI DEVS INC	CL A SUB VTG	55304X104	0	12	SH	DEFINED	12
MI DEVS INC	CL A SUB VTG	55304X104	23	800	SH	DEFINED	7
MICHAELS STORES INC	COM	594087108	539	11080	SH	DEFINED	3
MICHAELS STORES INC	COM	594087108	169	3475	SH	DEFINED	12
MICRO THERAPEUTICS INC	COM	59500W100	2	500	SH	DEFINED	12
MICROCHIP TECHNOLOGY INC	COM	595017104	4571	173025	SH	DEFINED	1
MICROCHIP TECHNOLOGY INC	COM	595017104	4	150	SH	DEFINED	12
MICROCHIP TECHNOLOGY INC	COM	595017104	26	1000	SH	DEFINED	11
MICROCHIP TECHNOLOGY INC	COM	595017104	20	750	SH	DEFINED	2
MICROMUSE INC	COM	595094103	668	85600	SH	DEFINED	12
MICRON TECHNOLOGY INC	COM	595112103	1	75	SH	DEFINED	9
MICRON TECHNOLOGY INC	COM	595112103	171	10250	SH	DEFINED	12
MICRON TECHNOLOGY INC	COM	595112103	175	10475	SH	DEFINED	4
MICRON TECHNOLOGY INC	COM	595112103	3796	227140	SH	DEFINED	6
MICRON TECHNOLOGY INC	COM	595112103	5565	333010	SH	DEFINED	3
MICROS SYS INC	COM	594901100	102	2250	SH	DEFINED	12
MICROS SYS INC	COM	594901100	7715	170770	SH	DEFINED	3
MICROSEMI CORP	COM	595137100	34	2500	SH	DEFINED	12
MICROSOFT CORP	COM	594918104	3814	152754	SH	DEFINED	9
MICROSOFT CORP	COM	594918104	3412	136876	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	11006	441472	SH	DEFINED	5
MICROSOFT CORP	COM	594918104	11374	456245	SH	DEFINED	6
MICROSOFT CORP	COM	594918104	14722	590541	SH	DEFINED	4
MICROSOFT CORP	COM	594918104	30223	1212312	SH	DEFINED	12
MICROSOFT CORP	COM	594918104	31736	1272979	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	43798	1756830	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	12331	377970	SH	DEFINED	7
MICROSOFT CORP	COM	594918104	34905	1397893	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	21309	853370	SH	DEFINED	10
MICROSTRATEGY INC	CL A NEW	594972408	27	500	SH	DEFINED	2
MICROSTRATEGY INC	CL A NEW	594972408	9	175	SH	DEFINED	12
MID PENN BANCORP INC	COM	59540G107	221	7904	SH	DEFINED	12
MID-AMER APT CMNTYS INC	COM	59522J103	2	54	SH	DEFINED	9
MID-AMER APT CMNTYS INC	COM	59522J103	1378	37114	SH	DEFINED	12
MID-AMER APT CMNTYS INC	COM	59522J103	3870	104220	SH	DEFINED	3
MID-STATE BANCSHARES	COM	595440108	114	4750	SH	DEFINED	1
MIDAS GROUP INC	COM	595626102	1	77	SH	DEFINED	12
MIDCAP SPDR TR	UNIT SER 1	595635103	43	300	SH	DEFINED	7
MIDCAP SPDR TR	UNIT SER 1	595635103	122	1100	SH	DEFINED	2
MIDCAP SPDR TR	UNIT SER 1	595635103	185	1675	SH	DEFINED	11
MIDCAP SPDR TR	UNIT SER 1	595635103	1213	10979	SH	DEFINED	12
MIDDLEBURG FINANCIAL CORP	COM	596094102	1050	29650	SH	DEFINED	12
MIDDLEBY CORP	COM	596278101	21632	474480	SH	DEFINED	3
MIDDLESEX WATER CO	COM	596680108	214	10348	SH	DEFINED	12
MIDWAY GAMES INC	COM	598148104	4	500	SH	DEFINED	12
MILACRON INC	COM	598709103	13	3800	SH	DEFINED	12
MILACRON INC	COM	598709103	78	22401	SH	DEFINED	2



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MILLEA HOLDINGS INC	ADR	60032R106	28934	369597	SH	DEFINED	6
MILLEA HOLDINGS INC	ADR	60032R106	31	395	SH	DEFINED	11
MILLENNIUM CELL INC	COM	60038B105	226	127000	SH	DEFINED	12
MILLENNIUM CHEMICALS INC	COM	599903101	0	14	SH	DEFINED	1
MILLENNIUM CHEMICALS INC	COM	599903101	2	114	SH	DEFINED	9
MILLENNIUM CHEMICALS INC	COM	599903101	62	4150	SH	DEFINED	12
MILLENNIUM PHARMACEUTICALS I	COM	599902103	100	5900	SH	DEFINED	4
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1140	67454	SH	DEFINED	12
MILLENNIUM PHARMACEUTICALS I	COM	599902103	3	200	SH	DEFINED	6
MILLENNIUM PHARMACEUTICALS I	COM	599902103	69	4100	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	26	975	SH	DEFINED	11
MILLER HERMAN INC	COM	600544100	95	3550	SH	DEFINED	12
MILLER HERMAN INC	COM	600544100	117	4400	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	120	4500	SH	DEFINED	9
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	2	112	SH	DEFINED	12
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	8	368	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	226	4400	SH	DEFINED	12
MILLS CORP	COM	601148109	80	1500	SH	DEFINED	11
MILLS CORP	COM	601148109	4552	85427	SH	DEFINED	12
MILLS CORP	COM	601148109	29535	554236	SH	DEFINED	3
MILLS CORP	COM	601148109	16	300	SH	DEFINED	2
MIM CORP	COM	553044108	2123	279090	SH	DEFINED	6
MIM CORP	COM	553044108	11	1470	SH	DEFINED	11
MIND C T I LTD	ORD	M70240102	2	500	SH	DEFINED	12
MINDSPEED TECHNOLOGIES INC	COM	602682106	14	2173	SH	DEFINED	12
MINE SAFETY APPLIANCES CO	COM	602720104	647	22800	SH	DEFINED	6
MINE SAFETY APPLIANCES CO	COM	602720104	26	900	SH	DEFINED	11
MINE SAFETY APPLIANCES CO	COM	602720104	482	17000	SH	DEFINED	3
MINE SAFETY APPLIANCES CO	COM	602720104	137	4815	SH	DEFINED	12
MINERALS TECHNOLOGIES INC	COM	603158106	3	57	SH	DEFINED	12
MIPS TECHNOLOGIES INC	COM	604567107	148	25700	SH	DEFINED	3
MIPS TECHNOLOGIES INC	COM	604567107	0	35	SH	DEFINED	12
MIRAMAR MINING CORP	COM	60466E100	4	2000	SH	DEFINED	12
MISONIX INC	COM	604871103	15	2000	SH	DEFINED	12
MISSION WEST PPTYS INC	COM	605203108	23	1750	SH	DEFINED	12
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	12066	1213555	SH	DEFINED	6
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	12	1200	SH	DEFINED	9
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	29	2880	SH	DEFINED	11
MITY ENTERPRISES INC	COM	606850105	645	37850	SH	DEFINED	6
MKS INSTRUMENT INC	COM	55306N104	24	1001	SH	DEFINED	12
ML MACADAMIA ORCHARDS L P	DEP UNIT CL A	55307U107	1	200	SH	DEFINED	12
MMO2 PLC	ADR	55309W101	1	52	SH	DEFINED	9
MOBILE MINI INC	COM	60740F105	3655	211261	SH	DEFINED	6
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	9534	72500	SH	DEFINED	3
MOBIUS MGMT SYSTEMS INC	COM	606925105	6	700	SH	DEFINED	12
MOD PAC CORP	COM	607495108	2	220	SH	DEFINED	12
MODINE MFG CO	COM	607828100	33	1270	SH	DEFINED	11
MOHAWK INDS INC	COM	608190104	183	2225	SH	DEFINED	4
MOHAWK INDS INC	COM	608190104	3	40	SH	DEFINED	11
MOHAWK INDS INC	COM	608190104	31	375	SH	DEFINED	12
MOLECULAR DEVICES CORP	COM	60851C107	2369	125720	SH	DEFINED	3
MOLEX INC	COM	608554101	36	1190	SH	DEFINED	12
MOLEX INC	COM	608554101	38	1258	SH	DEFINED	11
MOLEX INC	COM	608554101	358	11774	SH	DEFINED	2
MOLEX INC	CL A	608554200	34	1308	SH	DEFINED	11
MOLEX INC	CL A	608554200	39	1500	SH	DEFINED	1
MOLEX INC	CL A	608554200	65	2493	SH	DEFINED	12
MOLEX INC	CL A	608554200	275	10579	SH	DEFINED	2
MONACO COACH CORP	COM	60886R103	8	300	SH	DEFINED	12
MONACO COACH CORP	COM	60886R103	12	431	SH	DEFINED	11
MONACO COACH CORP	COM	60886R103	2014	75150	SH	DEFINED	3
MONARCH CASINO & RESORT INC	COM	609027107	1903	137129	SH	DEFINED	6

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MONARCH SERVICES INC	COM	609176102	0	258	SH	DEFINED	12
MONDAVI ROBERT CORP	CL A	609200100	8	200	SH	DEFINED	12
MONMOUTH REAL ESTATE INVT CO	CL A	609720107	9	1000	SH	DEFINED	12
MONRO MUFFLER BRAKE INC	COM	610236101	712	28493	SH	DEFINED	6
MONSANTO CO NEW	COM	61166W101	6	152	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	26	706	SH	DEFINED	9
MONSANTO CO NEW	COM	61166W101	46	1261	SH	DEFINED	2
MONSANTO CO NEW	COM	61166W101	266	7250	SH	DEFINED	6
MONSANTO CO NEW	COM	61166W101	2187	59635	SH	DEFINED	12
MONSTER WORLDWIDE INC	COM	611742107	16	600	SH	DEFINED	12
MONTGOMERY STR INCOME SECS I	COM	614115103	123	6400	SH	DEFINED	12
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	2259	60663	SH	DEFINED	12
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	19	500	SH	DEFINED	11
MONY GROUP INC	COM	615337102	3	100	SH	DEFINED	6
MONY GROUP INC	COM	615337102	4	113	SH	DEFINED	12
MOODYS CORP	COM	615369105	49	690	SH	DEFINED	9
MOODYS CORP	COM	615369105	99	1400	SH	DEFINED	4
MOODYS CORP	COM	615369105	842	11892	SH	DEFINED	2
MOODYS CORP	COM	615369105	308	4355	SH	DEFINED	11
MOODYS CORP	COM	615369105	1759	24850	SH	DEFINED	1
MOODYS CORP	COM	615369105	672	9497	SH	DEFINED	12
MOODYS CORP	COM	615369105	373	5275	SH	DEFINED	5
MOOG INC	CL A	615394202	18251	534910	SH	DEFINED	3
MOOG INC	CL A	615394202	6732	197295	SH	DEFINED	6
MORGAN FOODS INC	COM NEW	616900205	0	8	SH	DEFINED	12
MORGAN STANLEY	MUN INCOME III	61745P437	27	3000	SH	DEFINED	12
MORGAN STANLEY	MUN INCM OPPTN	61745P452	355	46700	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	98	1715	SH	DEFINED	4
MORGAN STANLEY	QULTY MUN SECS	61745P585	7	500	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	14047	245149	SH	DEFINED	3
MORGAN STANLEY	QLT MUN INV TR	61745P668	184	12470	SH	DEFINED	12
MORGAN STANLEY	MUN PREM INCOM	61745P429	59	5978	SH	DEFINED	12
MORGAN STANLEY	GOVT INCOME TR	61745P106	18	2000	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	32890	573997	SH	DEFINED	6
MORGAN STANLEY	COM NEW	617446448	3244	56610	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	1016	17731	SH	DEFINED	5
MORGAN STANLEY	COM NEW	617446448	496	8654	SH	DEFINED	2
MORGAN STANLEY	INCOME SEC INC	61745P874	5	295	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	138	2415	SH	DEFINED	9
MORGAN STANLEY	INSD MUN SECS	61745P833	0	4	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	120	1600	SH	DEFINED	7
MORGAN STANLEY	INSD MUN TR	61745P866	7	500	SH	DEFINED	12
MORGAN STANLEY	QUALT MUN INCM	61745P734	34	2330	SH	DEFINED	12
MORGAN STANLEY	INSD MUN INCM	61745P791	119	7900	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	266	4647	SH	DEFINED	11
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	243	20147	SH	DEFINED	12
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	224	22650	SH	DEFINED	12
MORGAN STANLEY EMER MKTS FD	COM	61744G107	644	41100	SH	DEFINED	12
MORGAN STANLEY EMER MKTS FD	COM	61744G107	5126	327140	SH	DEFINED	5
MORGAN STANLEY HIGH YIELD FD	COM	61744M104	13	1976	SH	DEFINED	12
MORGAN STANLEY INDIA INVS FD	COM	61745C105	30	1200	SH	DEFINED	12
MOSSIMO INC	COM	619696107	1	150	SH	DEFINED	12
MOTHERS WK INC	COM	619903107	1866	70000	SH	DEFINED	6
MOTHERS WK INC	COM	619903107	248	9295	SH	DEFINED	12
MOTOROLA INC	COM	620076109	211	12000	SH	DEFINED	1
MOTOROLA INC	COM	620076109	62	3500	SH	DEFINED	6
MOTOROLA INC	COM	620076109	125	7075	SH	DEFINED	11
MOTOROLA INC	COM	620076109	625	35490	SH	DEFINED	2
MOTOROLA INC	COM	620076109	4330	246018	SH	DEFINED	12
MOTOROLA INC	COM	620076109	15234	865553	SH	DEFINED	3
MOTOROLA INC	EQTY UNIT 7%	620076208	82	1685	SH	DEFINED	12
MOTOROLA INC	COM	620076109	42	1800	SH	DEFINED	7

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MOTOROLA INC	COM	620076109	1192	67753	SH	DEFINED	9
MOVADO GROUP INC	COM	624580106	3094	103350	SH	DEFINED	6
MOVADO GROUP INC	COM	624580106	1732	57840	SH	DEFINED	3
MOVIE GALLERY INC	COM	624581104	6	300	SH	DEFINED	12
MPS GROUP INC	COM	553409103	18	1625	SH	DEFINED	12
MRO SOFTWARE INC	COM	55347W105	3067	263930	SH	DEFINED	3
MRV COMMUNICATIONS INC	COM	553477100	2	700	SH	DEFINED	12
MSC INDL DIRECT INC	CL A	553530106	2321	77490	SH	DEFINED	3
MSC SOFTWARE CORP	COM	553531104	120	13600	SH	DEFINED	12
MTC TECHNOLOGIES INC	COM	55377A106	453	18050	SH	DEFINED	12
MTC Technology	COM	55377A106	753	30000	SH	DEFINED	
MTS SYS CORP	COM	553777103	10915	393060	SH	DEFINED	3
MUELLER INDS INC	COM	624756102	14	400	SH	DEFINED	11
MUELLER INDS INC	COM	624756102	14	400	SH	DEFINED	12
MULTI COLOR CORP	COM	625383104	64	3375	SH	DEFINED	12
MULTI COLOR CORP	COM	625383104	6	300	SH	DEFINED	2
MULTIMEDIA GAMES INC	COM	625453105	40	1600	SH	DEFINED	12
MUNI INTER DURATION FD INC	COM	62618U107	103	7000	SH	DEFINED	12
MUNIASSETS FD INC	COM	62618Q106	14	1159	SH	DEFINED	12
MUNICIPAL ADVANTAGE FD INC	COM	626189104	65	4500	SH	DEFINED	12
MUNICIPAL HIGH INCOME FD INC	COM	626214100	84	10600	SH	DEFINED	12
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	3757	146287	SH	DEFINED	12
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	8	300	SH	DEFINED	11
MUNIHANCED FD INC	COM	626243109	512	45425	SH	DEFINED	12
MUNIHOLDINGS FLA INSD FD	COM	62624W105	23	1500	SH	DEFINED	12
MUNIHOLDINGS INSD FD II INC	COM	62625A102	41	3000	SH	DEFINED	12
MUNIHOLDINGS INSD FD INC	COM	625930102	28	2000	SH	DEFINED	12
MUNIHOLDINGS N J INSD FD INC	COM	625936109	30	2000	SH	DEFINED	12
MUNIVEST FD INC	COM	626295109	76	7920	SH	DEFINED	12
MUNIYIELD CALIF FD INC	COM	626296107	71	4700	SH	DEFINED	12
MUNIYIELD CALIF INS FD	COM	62629L104	7	483	SH	DEFINED	12
MUNIYIELD FD INC	COM	626299101	77	5561	SH	DEFINED	12
MUNIYIELD INSD FD INC	COM	62630E107	14	915	SH	DEFINED	12
MUNIYIELD N J FD INC	COM	62630L101	15	1000	SH	DEFINED	12
MUNIYIELD PA INSD FD	COM	62630V109	6	400	SH	DEFINED	12
MUNIYIELD QUALITY FD II	COM	62630T104	63	4804	SH	DEFINED	12
MUNIYIELD QUALITY FD INC	COM	626302103	37	2450	SH	DEFINED	12
MURPHY OIL CORP	COM	626717102	31	498	SH	DEFINED	11
MURPHY OIL CORP	COM	626717102	12126	192560	SH	DEFINED	6
MURPHY OIL CORP	COM	626717102	1156	18360	SH	DEFINED	12
MUTUALFIRST FINL INC	COM	62845B104	44	1800	SH	DEFINED	11
MYERS INDS INC	COM	628464109	3429	278799	SH	DEFINED	12
MYERS INDS INC	COM	628464109	124	10100	SH	DEFINED	3
MYKROLIS CORP	COM	62852P103	857	60100	SH	DEFINED	3
MYKROLIS CORP	COM	62852P103	37	2570	SH	DEFINED	12
MYLAN LABS INC	COM	628530107	261	11470	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	282	9450	SH	DEFINED	7
MYLAN LABS INC	COM	628530107	53	2331	SH	DEFINED	9
MYLAN LABS INC	COM	628530107	1821	80114	SH	DEFINED	12
MYLAN LABS INC	COM	628530107	49	2173	SH	DEFINED	11
MYRIAD GENETICS INC	COM	62855J104	259	15950	SH	DEFINED	12
MYRIAD GENETICS INC	COM	62855J104	19	1200	SH	DEFINED	2
NABI BIOPHARMACEUTICALS	COM	629519109	260	16700	SH	DEFINED	12
NABORS INDUSTRIES LTD	SHS	G6359F103	75	1650	SH	DEFINED	11
NABORS INDUSTRIES LTD	SHS	G6359F103	6467	141350	SH	DEFINED	2
NABORS INDUSTRIES LTD	SHS	G6359F103	208	4550	SH	DEFINED	12
NABORS INDUSTRIES LTD	SHS	G6359F103	40	880	SH	DEFINED	9
NACCO INDS INC	CL A	629579103	32230	390948	SH	DEFINED	6
NACCO INDS INC	CL A	629579103	41	500	SH	DEFINED	2
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	165	6495	SH	DEFINED	12
NANOGEN INC	COM	630075109	40	5300	SH	DEFINED	12
NANOMETRICS INC	COM	630077105	3	200	SH	DEFINED	12

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NANOPHASE TECHNOLOGIES CORP	COM	630079101	4	400	SH	DEFINED	12
NAPRO BIOTHERAPUTICS INC	COM	630795102	1	500	SH	DEFINED	12
NASDAQ 100 TR	UNIT SER 1	631100104	48	1335	SH	DEFINED	9
NASDAQ 100 TR	UNIT SER 1	631100104	94	2000	SH	DEFINED	7
NASDAQ 100 TR	UNIT SER 1	631100104	172	4811	SH	DEFINED	2
NASDAQ 100 TR	UNIT SER 1	631100104	154	4286	SH	DEFINED	11
NASDAQ 100 TR	UNIT SER 1	631100104	4	125	SH	DEFINED	4
NASDAQ 100 TR	UNIT SER 1	631100104	1739	48501	SH	DEFINED	12
NASH FINCH CO	COM	631158102	3770	158600	SH	DEFINED	3
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	529	4470	SH	DEFINED	2
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCHBL	632525309	7	175	SH	DEFINED	12
NATIONAL BANKSHARES INC VA	COM	634865109	20	400	SH	DEFINED	12
NATIONAL CITY CORP	COM	635405103	1480	41600	SH	DEFINED	9
NATIONAL CITY CORP	COM	635405103	3322	93364	SH	DEFINED	12
NATIONAL CITY CORP	COM	635405103	1157	32523	SH	DEFINED	5
NATIONAL CITY CORP	COM	635405103	993	27900	SH	DEFINED	3
NATIONAL CITY CORP	COM	635405103	251	7056	SH	DEFINED	1
NATIONAL CITY CORP	COM	635405103	36	1020	SH	DEFINED	11
NATIONAL CITY CORP	COM	635405103	11	300	SH	DEFINED	6
NATIONAL CITY CORP	COM	635405103	5985	168200	SH	DEFINED	2
NATIONAL COMMERCE FINL CORP	COM	63545P104	1498	52360	SH	DEFINED	12
NATIONAL COMMERCE FINL CORP	COM	63545P104	1765	61689	SH	DEFINED	2
NATIONAL COMMERCE FINL CORP	COM	63545P104	227	7930	SH	DEFINED	3
NATIONAL COMMERCE FINL CORP	COM	63545P104	37	1293	SH	DEFINED	11
NATIONAL COMMERCE FINL CORP	COM	63545P104	10	340	SH	DEFINED	9
NATIONAL COMMERCE FINL CORP	COM	63545P104	3601	125850	SH	DEFINED	1
NATIONAL DENTEX CORP	COM	63563H109	936	34400	SH	DEFINED	6
NATIONAL FINL PARTNERS CORP	COM	63607P208	4645	144020	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	227	9212	SH	DEFINED	12
NATIONAL FUEL GAS CO N J	COM	636180101	14653	595670	SH	DEFINED	6
NATIONAL HEALTH INVS INC	COM	63633D104	31	1000	SH	DEFINED	11
NATIONAL HEALTH INVS INC	COM	63633D104	514	16680	SH	DEFINED	3
NATIONAL HEALTH INVS INC	COM	63633D104	203	6600	SH	DEFINED	12
NATIONAL HEALTH REALTY INC	COM	635905102	25	1335	SH	DEFINED	12
NATIONAL HOME HEALTH CARE CO	COM	636380107	723	69100	SH	DEFINED	6
NATIONAL INSTRS CORP	COM	636518102	14	450	SH	DEFINED	12
NATIONAL PENN BANCSHARES INC	COM	637138108	8	249	SH	DEFINED	11
NATIONAL PENN BANCSHARES INC	COM	637138108	21	680	SH	DEFINED	12
NATIONAL PRESTO INDS INC	COM	637215104	43	1100	SH	DEFINED	9
NATIONAL PRESTO INDS INC	COM	637215104	141	3650	SH	DEFINED	12
NATIONAL PROCESSING INC	COM	637229105	595	31300	SH	DEFINED	3
NATIONAL RESEARCH CORP	COM	637372103	8	500	SH	DEFINED	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	25443	572659	SH	DEFINED	3
NATIONAL SEMICONDUCTOR CORP	COM	637640103	26	586	SH	DEFINED	9
NATIONAL SEMICONDUCTOR CORP	COM	637640103	320	7195	SH	DEFINED	12
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	13	500	SH	DEFINED	9
NATIONAL WESTN LIFE INS CO	CL A	638522102	10	67	SH	DEFINED	12
NATIONAL WESTN LIFE INS CO	CL A	638522102	5554	37100	SH	DEFINED	6
NATIONAL-OILWELL INC	COM	637071101	68	2400	SH	DEFINED	6
NATIONAL-OILWELL INC	COM	637071101	0	12	SH	DEFINED	12
NATIONS BALANCED TARGET MAT	COM	63857K107	16	1700	SH	DEFINED	12
NATIONWIDE FINL SVCS INC	CL A	638612101	15842	439427	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	10757	298380	SH	DEFINED	3
NATIONWIDE FINL SVCS INC	CL A	638612101	70	1954	SH	DEFINED	2
NATIONWIDE FINL SVCS INC	CL A	638612101	60	1660	SH	DEFINED	12
NATIONWIDE FINL SVCS INC	CL A	638612101	8	215	SH	DEFINED	9
NATIONWIDE HEALTH PPTYS INC	COM	638620104	2892	129855	SH	DEFINED	12
NATIONWIDE HEALTH PPTYS INC	COM	638620104	267	12000	SH	DEFINED	9
NATIONWIDE HEALTH PPTYS INC	COM	638620104	9	400	SH	DEFINED	11
NATIONWIDE HEALTH PPTYS INC	COM	638620104	4726	212210	SH	DEFINED	3
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	62	1600	SH	DEFINED	12
NAUTILUS GROUP INC	COM	63910B102	2	120	SH	DEFINED	11

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NAUTILUS GROUP INC	COM	63910B102	60	3830	SH	DEFINED	12
NAUTILUS GROUP INC	COM	63910B102	17955	1140005	SH	DEFINED	6
NAVARRE CORP	COM	639208107	4	660	SH	DEFINED	12
NAVIGANT CONSULTING INC	COM	63935N107	299	14800	SH	DEFINED	5
NAVIGANT INTL INC	COM	63935R108	3469	192531	SH	DEFINED	6
NAVIGATORS GROUP INC	COM	638904102	717	24900	SH	DEFINED	6
NAVISITE INC	COM NEW	63935M208	0	58	SH	DEFINED	12
NAVISTAR INTL CORP NEW	COM	63934E108	0	10	SH	DEFINED	12
NBT BANCORP INC	COM	628778102	3748	166558	SH	DEFINED	6
NBTY INC	COM	628782104	3534	95045	SH	DEFINED	11
NBTY INC	COM	628782104	4221	113540	SH	DEFINED	3
NBTY INC	COM	628782104	149	4000	SH	DEFINED	9
NCI BUILDING SYS INC	COM	628852105	2	70	SH	DEFINED	12
NCI BUILDING SYS INC	COM	628852105	22439	955969	SH	DEFINED	6
NCI BUILDING SYS INC	COM	628852105	1046	44600	SH	DEFINED	3
NCO GROUP INC	COM	628858102	6513	278920	SH	DEFINED	6
NCO GROUP INC	COM	628858102	18	750	SH	DEFINED	12
NCO GROUP INC	COM	628858102	11	450	SH	DEFINED	9
NCR CORP NEW	COM	62886E108	5320	120750	SH	DEFINED	3
NCR CORP NEW	COM	62886E108	1	18	SH	DEFINED	1
NCR CORP NEW	COM	62886E108	604	13719	SH	DEFINED	12
NCR CORP NEW	COM	62886E108	46	1047	SH	DEFINED	2
NCR CORP NEW	COM	62886E108	6	130	SH	DEFINED	6
NCR CORP NEW	COM	62886E108	264	6000	SH	DEFINED	11
NDCHEALTH CORP	COM	639480102	2	86	SH	DEFINED	12
NDCHEALTH CORP	COM	639480102	5	184	SH	DEFINED	11
NEIMAN MARCUS GROUP INC	CL B	640204301	8	150	SH	DEFINED	12
NEIMAN MARCUS GROUP INC	CL A	640204202	93	1723	SH	DEFINED	12
NEIMAN MARCUS GROUP INC	CL B	640204301	3	60	SH	DEFINED	9
NEIMAN MARCUS GROUP INC	CL A	640204202	19042	353030	SH	DEFINED	3
NEIMAN MARCUS GROUP INC	CL B	640204301	206	4100	SH	DEFINED	6
NEKTAR THERAPEUTICS	COM	640268108	14	650	SH	DEFINED	2
NEKTAR THERAPEUTICS	COM	640268108	20	915	SH	DEFINED	11
NELNET INC	CL A	64031N108	5	185	SH	DEFINED	12
NELSON THOMAS INC	COM	640376109	521	19130	SH	DEFINED	3
NEORX CORP	COM PAR \$0.02	640520300	24	5520	SH	DEFINED	12
NEOWARE SYS INC	COM	64065P102	17	1650	SH	DEFINED	12
NET2PHONE	COM	64108N106	51	9800	SH	DEFINED	12
NETBANK INC	COM	640933107	11262	922334	SH	DEFINED	6
NETEASE COM INC	SPONSORED ADR	64110W102	75407	1514500	SH	DEFINED	13
NETEGRITY INC	COM	64110P107	19	2200	SH	DEFINED	12
NETFLIX COM INC	COM	64110L106	106	3100	SH	DEFINED	12
NETFLIX COM INC	COM	64110L106	1043	30568	SH	DEFINED	5
NETGEAR INC	COM	64111Q104	7	500	SH	DEFINED	11
NETIQ CORP	COM	64115P102	7	500	SH	DEFINED	12
NETMANAGE INC	COM NEW	641144308	20	2072	SH	DEFINED	12
NETOPIA INC	COM	64114K104	6	500	SH	DEFINED	12
NETSMART TECHNOLOGIES INC	COM NEW	64114W306	693	51070	SH	DEFINED	12
NETWORK APPLIANCE INC	COM	64120L104	0	19	SH	DEFINED	4
NETWORK APPLIANCE INC	COM	64120L104	3	100	SH	DEFINED	7
NETWORK APPLIANCE INC	COM	64120L104	15	705	SH	DEFINED	11
NETWORK APPLIANCE INC	COM	64120L104	1069	49633	SH	DEFINED	1
NETWORK APPLIANCE INC	COM	64120L104	1079	50319	SH	DEFINED	12
NETWORKS ASSOCS INC	COM	640938106	13	716	SH	DEFINED	2
NETWORKS ASSOCS INC	COM	640938106	566	31425	SH	DEFINED	12
NEUBERGER BERMAN INCOME OPP	COM SHS	64126L108	182	11909	SH	DEFINED	12
NEUBERGER BERMAN INTER MUNI	COM	64124P101	24	1626	SH	DEFINED	12
NEUBERGER BERMAN RE ES SEC F	COM	64190A103	349	23199	SH	DEFINED	12
NEUBERGER BERMAN REAL INCM F	COM	64126D106	7	350	SH	DEFINED	12
NEUBERGER BERMAN RLTY INC FD	COM	64126G109	810	45381	SH	DEFINED	12
NEUROBIOLOGICAL TECHNOLOGIES	COM	64124W106	5	1000	SH	DEFINED	12
NEUROCRINE BIOSCIENCES INC	COM	64125C109	112	1900	SH	DEFINED	12

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NEUROGEN CORP	COM	64124E106	34	4000	SH	DEFINED	12
NEW AMER HIGH INCOME FD INC	COM	641876107	18	7778	SH	DEFINED	12
NEW CENTURY FINANCIAL CORP	COM	64352D101	16748	344900	SH	DEFINED	6
NEW CENTURY FINANCIAL CORP	COM	64352D101	60699	1249979	SH	DEFINED	3
NEW ENGLAND BUSINESS SVC INC	COM	643872104	68	2000	SH	DEFINED	2
NEW ENGLAND BUSINESS SVC INC	COM	643872104	47	1375	SH	DEFINED	12
NEW ENGLAND BUSINESS SVC INC	COM	643872104	8735	258050	SH	DEFINED	6
NEW ENGLAND BUSINESS SVC INC	COM	643872104	6796	200767	SH	DEFINED	5
NEW ENGLAND BUSINESS SVC INC	COM	643872104	325	9600	SH	DEFINED	3
NEW FRONTIER MEDIA INC	COM	644398109	5856	756570	SH	DEFINED	3
NEW IRELAND FUND INC	COM	645673104	23	1500	SH	DEFINED	12
NEW JERSEY RES	COM	646025106	66	1746	SH	DEFINED	9
NEW JERSEY RES	COM	646025106	29	771	SH	DEFINED	4
NEW JERSEY RES	COM	646025106	11	300	SH	DEFINED	11
NEW JERSEY RES	COM	646025106	308	8149	SH	DEFINED	12
NEW PLAN EXCEL RLTY TR INC	COM	648053106	11	400	SH	DEFINED	1
NEW PLAN EXCEL RLTY TR INC	COM	648053106	27	1000	SH	DEFINED	2
NEW PLAN EXCEL RLTY TR INC	COM	648053106	46	1700	SH	DEFINED	11
NEW PLAN EXCEL RLTY TR INC	COM	648053106	55	2000	SH	DEFINED	6
NEW PLAN EXCEL RLTY TR INC	COM	648053106	129	4700	SH	DEFINED	9
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1418	51841	SH	DEFINED	12
NEW YORK CMNTY BANCORP INC	COM	649445103	163	4753	SH	DEFINED	12
NEW YORK CMNTY BANCORP INC	COM	649445103	213	6206	SH	DEFINED	4
NEW YORK CMNTY BANCORP INC	COM	649445103	457	13333	SH	DEFINED	6
NEW YORK TIMES CO	CL A	650111107	18	400	SH	DEFINED	9
NEW YORK TIMES CO	CL A	650111107	38	850	SH	DEFINED	2
NEW YORK TIMES CO	CL A	650111107	93	2100	SH	DEFINED	4
NEW YORK TIMES CO	CL A	650111107	578	13070	SH	DEFINED	11
NEW YORK TIMES CO	CL A	650111107	1783	40346	SH	DEFINED	12
NEW YORK TIMES CO	CL A	650111107	10329	233679	SH	DEFINED	5
NEWCASTLE INVT CORP	COM	65105M108	0	0	SH	DEFINED	12
NEWELL RUBBERMAID INC	COM	651229106	818	35250	SH	DEFINED	9
NEWELL RUBBERMAID INC	COM	651229106	188	8117	SH	DEFINED	11
NEWELL RUBBERMAID INC	COM	651229106	3049	100000	SH	DEFINED	7
NEWELL RUBBERMAID INC	COM	651229106	4798	206815	SH	DEFINED	2
NEWELL RUBBERMAID INC	COM	651229106	6396	275679	SH	DEFINED	12
NEWELL RUBBERMAID INC	COM	651229106	7	300	SH	DEFINED	4
NEWFIELD EXPL CO	COM	651290108	14556	303690	SH	DEFINED	3
NEWFIELD EXPL CO	COM	651290108	34	714	SH	DEFINED	11
NEWFIELD EXPL CO	COM	651290108	69	1441	SH	DEFINED	12
NEWFIELD EXPL CO	COM	651290108	14439	301250	SH	DEFINED	6
NEWMONT MINING CORP	COM	651639106	3730	80000	SH	DEFINED	10
NEWMONT MINING CORP	COM	651639106	2642	56661	SH	DEFINED	12
NEWMONT MINING CORP	COM	651639106	262	5623	SH	DEFINED	5
NEWMONT MINING CORP	COM	651639106	236	5056	SH	DEFINED	2
NEWMONT MINING CORP	COM	651639106	89	1900	SH	DEFINED	4
NEWMONT MINING CORP	COM	651639106	6	137	SH	DEFINED	11
NEWMONT MINING CORP	COM	651639106	64	1046	SH	DEFINED	7
NEWPARK RES INC	COM PAR \$.01NEW	651718504	182	34932	SH	DEFINED	2
NEWPORT CORP	COM	651824104	89	5338	SH	DEFINED	12
NEWPORT CORP	COM	651824104	84	5000	SH	DEFINED	11
NEWS CORP LTD	SP ADR PFD	652487802	10	322	SH	DEFINED	9
NEWS CORP LTD	SP ADR PFD	652487802	12	376	SH	DEFINED	11
NEWS CORP LTD	SP ADR PFD	652487802	2190	69057	SH	DEFINED	10
NEWS CORP LTD	ADR NEW	652487703	67	1850	SH	DEFINED	11
NEWS CORP LTD	SP ADR PFD	652487802	2	60	SH	DEFINED	2
NEXSTAR BROADCASTING GROUP I	CL A	65336K103	196	16800	SH	DEFINED	12
NEXTEL COMMUNICATIONS	NOTE	65332VAY9	158	157000	PRN	DEFINED	
NEXTEL COMMUNICATIONS CONV BOND	COM	65332VAY9	5582	5534000	PRN	DEFINED	14
NEXTEL COMMUNICATIONS INC	CL A	65332V103	695964	28142500	SH	DEFINED	8
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1700200	68750513	SH	DEFINED	10
NEXTEL COMMUNICATIONS INC	CL A	65332V103	13247	535668	SH	DEFINED	12

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NEXTEL COMMUNICATIONS INC	CL A	65332V103	12628	512101	SH	DEFINED	3
NEXTEL COMMUNICATIONS INC	CL A	65332V103	4207	170619	SH	DEFINED	11
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1228	37900	SH	DEFINED	7
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1028	41575	SH	DEFINED	9
NEXTEL COMMUNICATIONS INC	CL A	65332V103	83	3370	SH	DEFINED	2
NEXTEL COMMUNICATIONS INC	CL A	65332V103	81	3300	SH	DEFINED	4
NEXTEL PARTNERS INC	CL A	65333F107	4130	326260	SH	DEFINED	12
NIC INC	COM	62914B100	25	4200	SH	DEFINED	12
NICHOLAS APPLGATE CV&INC FD	COM	65370G109	879	56392	SH	DEFINED	12
NICHOLAS-APPLGATE CV & INC	COM	65370F101	2537	154419	SH	DEFINED	12
NICOR INC	COM	654086107	24536	696450	SH	DEFINED	6
NICOR INC	COM	654086107	759	21531	SH	DEFINED	12
NII HLDGS INC	CL B NEW	62913F201	136617	3900000	SH	DEFINED	13
NII HLDGS INC	CL B NEW	62913F201	94581	2700000	SH	DEFINED	10
NII HLDGS INC	CL B NEW	62913F201	8034	229350	SH	DEFINED	8
NII HLDGS INC	CL B NEW	62913F201	5996	170910	SH	DEFINED	3
NII HLDGS INC	CL B NEW	62913F201	119	3385	SH	DEFINED	12
NIKE INC	CL B	654106103	3471	44575	SH	DEFINED	11
NIKE INC	CL B	654106103	3070	30000	SH	DEFINED	7
NIKE INC	CL B	654106103	1330	17074	SH	DEFINED	12
NIKE INC	CL B	654106103	8	100	SH	DEFINED	1
NIKE INC	CL B	654106103	322	4129	SH	DEFINED	2
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	31	1105	SH	DEFINED	11
NISOURCE INC	COM	65473P105	8	376	SH	DEFINED	11
NISOURCE INC	COM	65473P105	30	1425	SH	DEFINED	2
NISOURCE INC	COM	65473P105	108	5090	SH	DEFINED	6
NISOURCE INC	COM	65473P105	1965	92453	SH	DEFINED	12
NMS COMMUNICATIONS CORP	COM	629248105	36	5000	SH	DEFINED	12
NMS COMMUNICATIONS CORP	COM	629248105	3536	493800	SH	DEFINED	3
NN INC	COM	629337106	987	84400	SH	DEFINED	6
NN INC	COM	629337106	320	27450	SH	DEFINED	12
NN INC	COM	629337106	23	2000	SH	DEFINED	11
NOBLE CORPORATION	SHS	G65422100	353	9200	SH	DEFINED	5
NOBLE CORPORATION	SHS	G65422100	132	3427	SH	DEFINED	12
NOBLE CORPORATION	SHS	G65422100	43	1130	SH	DEFINED	11
NOBLE ENERGY INC	COM	655044105	488	10354	SH	DEFINED	12
NOBLE ENERGY INC	COM	655044105	7	153	SH	DEFINED	11
NOBLE INTL LTD	COM	655053106	13	500	SH	DEFINED	12
NOKIA CORP	SPONSORED ADR	654902204	8322	410395	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	157	5900	SH	DEFINED	7
NOKIA CORP	SPONSORED ADR	654902204	227	11199	SH	DEFINED	4
NOKIA CORP	SPONSORED ADR	654902204	345	17000	SH	DEFINED	5
NOKIA CORP	SPONSORED ADR	654902204	511	25176	SH	DEFINED	9
NOKIA CORP	SPONSORED ADR	654902204	9542	470519	SH	DEFINED	2
NOKIA CORP	SPONSORED ADR	654902204	24214	1194000	SH	DEFINED	10
NOKIA CORP	SPONSORED ADR	654902204	503	24801	SH	DEFINED	11
NOLAND CO	COM	655286102	41	905	SH	DEFINED	12
NOMURA HLDGS INC	SPONSORED ADR	65535H208	18882	1037387	SH	DEFINED	6
NORANDA INC	COM	655422103	3670	204000	SH	DEFINED	7
NORDIC AMERICAN TANKER SHIPP	COM	G65773106	8	300	SH	DEFINED	12
NORDSON CORP	COM	655663102	6249	166810	SH	DEFINED	3
NORDSTROM INC	COM	655664100	484	12121	SH	DEFINED	12
NORFOLK SOUTHERN CORP	COM	655844108	246	11130	SH	DEFINED	6
NORFOLK SOUTHERN CORP	COM	655844108	46	2100	SH	DEFINED	9
NORFOLK SOUTHERN CORP	COM	655844108	95	4288	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	2448	110804	SH	DEFINED	12
NORFOLK SOUTHERN CORP	COM	655844108	30	1350	SH	DEFINED	4
NORFOLK SOUTHERN CORP	COM	655844108	2922	132266	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	974	44075	SH	DEFINED	5
NORSK HYDRO A S	SPONSORED ADR	656531605	311	4450	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	4089	688426	SH	DEFINED	12
NORTEL NETWORKS CORP NEW	COM	656568102	39215	6684622	SH	DEFINED	7

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NORTEL NETWORKS CORP NEW	COM	656568102	3115	524480	SH	DEFINED	6
NORTEL NETWORKS CORP NEW	COM	656568102	481	81026	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	326	54800	SH	DEFINED	5
NORTEL NETWORKS CORP NEW	COM	656568102	3	572	SH	DEFINED	9
NORTH CENT BANCSHARES INC	COM	658418108	413	10900	SH	DEFINED	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	57	2300	SH	DEFINED	12
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	8	315	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	19	450	SH	DEFINED	11
NORTH FORK BANCORPORATION NY	COM	659424105	163	3850	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	212	5000	SH	DEFINED	5
NORTH FORK BANCORPORATION NY	COM	659424105	1625	38400	SH	DEFINED	9
NORTH FORK BANCORPORATION NY	COM	659424105	7789	184042	SH	DEFINED	12
NORTH FORK BANCORPORATION NY	COM	659424105	9111	215290	SH	DEFINED	3
NORTH FORK BANCORPORATION NY	COM	659424105	13853	327337	SH	DEFINED	1
NORTH FORK BANCORPORATION NY	COM	659424105	61	1450	SH	DEFINED	6
NORTH PITTSBURGH SYS INC	COM	661562108	1416	70348	SH	DEFINED	12
NORTH VALLEY BANCORP	COM	66304M105	1543	86271	SH	DEFINED	6
NORTHEAST PA FINL CORP	COM	663905107	6	300	SH	DEFINED	12
NORTHEAST UTILS	COM	664397106	93	5008	SH	DEFINED	12
NORTHEAST UTILS	COM	664397106	6122	328259	SH	DEFINED	3
NORTHEAST UTILS	COM	664397106	12899	691640	SH	DEFINED	6
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	1065	25291	SH	DEFINED	12
NORTHERN TR CORP	COM	665859104	2638	56624	SH	DEFINED	12
NORTHERN TR CORP	COM	665859104	112	2400	SH	DEFINED	1
NORTHERN TR CORP	COM	665859104	224	4815	SH	DEFINED	11
NORTHERN TR CORP	COM	665859104	1329	28528	SH	DEFINED	2
NORTHERN TR CORP	COM	665859104	380	8166	SH	DEFINED	5
NORTHFIELD LABS INC	COM	666135108	31	1900	SH	DEFINED	12
NORTHGATE EXPL LTD	COM	666416102	25	10000	SH	DEFINED	7
NORTHRIM BANCORP INC	COM	666762109	1952	76148	SH	DEFINED	6
NORTHRIM BANCORP INC	COM	666762109	308	12000	SH	DEFINED	1
NORTHROP GRUMMAN CORP	COM	666807102	24	245	SH	DEFINED	11
NORTHROP GRUMMAN CORP	COM	666807102	993	10093	SH	DEFINED	9
NORTHROP GRUMMAN CORP	COM	666807102	1480	15033	SH	DEFINED	12
NORTHROP GRUMMAN CORP	COM	666807102	27577	280195	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	143	1458	SH	DEFINED	2
NORTHWEST AIRLS CORP	CL A	667280101	45	4500	SH	DEFINED	12
NORTHWEST BANCORP INC PA	COM	667328108	13	504	SH	DEFINED	12
NORTHWEST NAT GAS CO	COM	667655104	19	600	SH	DEFINED	12
NORTHWEST NAT GAS CO	COM	667655104	15	470	SH	DEFINED	3
NORTHWEST NAT GAS CO	COM	667655104	9	275	SH	DEFINED	2
NOVA CHEMICALS CORP	COM	66977W109	2615	104400	SH	DEFINED	7
NOVADIGM INC	COM	669937104	15	2500	SH	DEFINED	12
NOVARTIS A G	SPONSORED ADR	66987V109	8337	195699	SH	DEFINED	6
NOVARTIS A G	SPONSORED ADR	66987V109	571	13400	SH	DEFINED	2
NOVARTIS A G	SPONSORED ADR	66987V109	64	1500	SH	DEFINED	1
NOVARTIS A G	SPONSORED ADR	66987V109	46	1082	SH	DEFINED	9
NOVASTAR FINL INC	COM	669947400	7047	106850	SH	DEFINED	3
NOVASTAR FINL INC	COM	669947400	55	830	SH	DEFINED	12
NOVATEL WIRELESS INC	COM NEW	66987M604	22	1000	SH	DEFINED	12
NOVAVAX INC	COM	670002104	4	675	SH	DEFINED	11
NOVAVAX INC	COM	670002104	16	2675	SH	DEFINED	12
NOVELL INC	COM	670006105	11	1000	SH	DEFINED	2
NOVELL INC	COM	670006105	111	9725	SH	DEFINED	12
NOVELLUS SYS INC	COM	670008101	3	100	SH	DEFINED	6
NOVELLUS SYS INC	COM	670008101	7	210	SH	DEFINED	9
NOVELLUS SYS INC	COM	670008101	104	3260	SH	DEFINED	12
NOVO-NORDISK A S	ADR	670100205	478	10300	SH	DEFINED	2
NPS PHARMACEUTICALS INC	COM	62936P103	63	2200	SH	DEFINED	12
NSTAR	COM	67019E107	20	400	SH	DEFINED	11
NSTAR	COM	67019E107	1104	21776	SH	DEFINED	12
NSTAR	COM	67019E107	14794	291685	SH	DEFINED	6



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NSTAR	COM	67019E107	37	737	SH	DEFINED	9
NSTOR TECHNOLOGIES INC	COM	67018N108	25	62000	SH	DEFINED	12
NTN COMMUNICATIONS	COM	629410309	22	7500	SH	DEFINED	
NU SKIN ENTERPRISES INC	CL A	67018T105	894	44350	SH	DEFINED	3
NUANCE COMMUNICATIONS INC	COM	669967101	376	57435	SH	DEFINED	12
NUCOR CORP	COM	670346105	18	300	SH	DEFINED	11
NUCOR CORP	COM	670346105	64	1042	SH	DEFINED	2
NUCOR CORP	COM	670346105	310	5050	SH	DEFINED	6
NUCOR CORP	COM	670346105	1659	26990	SH	DEFINED	12
NUEVO ENERGY CO	COM	670509108	39278	1206320	SH	DEFINED	3
NUEVO ENERGY CO	COM	670509108	7891	242350	SH	DEFINED	6
NUI CORP	COM	629431107	12	700	SH	DEFINED	12
NUI CORP	COM	629431107	7	430	SH	DEFINED	11
NUTRACEUTICAL INTL CORP	COM	67060Y101	565	26100	SH	DEFINED	6
NUVEEN CALIF PERFORM PLUS MU	COM	67062Q106	15	1000	SH	DEFINED	12
NUVEEN CALIF PREM INCOME MUN	COM	6706L0102	14	1000	SH	DEFINED	12
NUVEEN CALIF QUALITY INCM MU	COM	670985100	11	700	SH	DEFINED	12
NUVEEN CT DIV ADV MUN FD 3	COM	67071Y108	209	13972	SH	DEFINED	12
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	3627	243596	SH	DEFINED	12
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	2975	189741	SH	DEFINED	12
NUVEEN DIVERSIFIED DIV INCM	COM	6706EP105	600	37801	SH	DEFINED	12
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	376	23591	SH	DEFINED	12
NUVEEN FLA INVT QUALITY MUN	COM	670970102	600	35300	SH	DEFINED	12
NUVEEN FLA QUALITY INCOME MU	COM	670978105	406	24600	SH	DEFINED	12
NUVEEN GA PREM INCOME MUN FD	SH BEN INT	67060F102	14	800	SH	DEFINED	12
NUVEEN INS FL TX FR ADV MUN	COM	670655109	47	3000	SH	DEFINED	12
NUVEEN INS NY TX FR ADV MUN	COM	670656107	38	2500	SH	DEFINED	12
NUVEEN INSD DIVID ADVANTAGE	COM	67071L106	382	24615	SH	DEFINED	12
NUVEEN INSD FLA PREM INCOME	COM	67101V108	423	25137	SH	DEFINED	12
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	1146	70102	SH	DEFINED	12
NUVEEN INSD NEW YORK DIVID	COM	67071N102	44	2867	SH	DEFINED	12
NUVEEN INSD NY PREM INCOME F	COM	67101R107	28	1700	SH	DEFINED	12
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	224	14999	SH	DEFINED	12
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	424	25107	SH	DEFINED	12
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	1016	63808	SH	DEFINED	12
NUVEEN INVTS INC	CL A	67090F106	811	29117	SH	DEFINED	12
NUVEEN INVTS INC	CL A	67090F106	17	600	SH	DEFINED	11
NUVEEN MASS DIVID ADVANTAG M	COM SH BEN INT	67069P101	22	1345	SH	DEFINED	12
NUVEEN MD DIV ADV MUN FD 3	COM	67072A109	267	17922	SH	DEFINED	12
NUVEEN MD DIV ADV MUNI FD 2	COM SH BEN INT	67070V105	253	15807	SH	DEFINED	12
NUVEEN MD DIVID ADVANTAGE MU	COM SH BEN INT	67069R107	917	53623	SH	DEFINED	12
NUVEEN MD PREM INCOME MUN FD	COM	67061Q107	631	37346	SH	DEFINED	12
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	2641	162518	SH	DEFINED	12
NUVEEN MUN HIGH INC OPP FD	COM	670682103	616	39609	SH	DEFINED	12
NUVEEN MUN INCOME FD INC	COM	67062J102	77	7337	SH	DEFINED	12
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	2623	173725	SH	DEFINED	12
NUVEEN MUN VALUE FD INC	COM	670928100	1101	115519	SH	DEFINED	12
NUVEEN N C DIV ADV FD 2	COM	67071D104	262	15901	SH	DEFINED	12
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	153	9010	SH	DEFINED	12
NUVEEN NC DIV ADV MUN FD 3	COM	67072D103	263	16884	SH	DEFINED	12
NUVEEN NC DIVID ADVANTAGE MU	COM SH BEN INT	67069N106	166	9725	SH	DEFINED	12
NUVEEN NEW JERSEY DIVID	COM	67071T109	16	1000	SH	DEFINED	12
NUVEEN NJ DIV ADVANTAGE MUN	COM	67069Y102	40	2500	SH	DEFINED	12
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	137	8164	SH	DEFINED	12
NUVEEN NJ PREM INCOME MUN FD	COM	67101N106	69	4157	SH	DEFINED	12
NUVEEN NY DIV ADVANTG MUN FD	COM	67070A101	40	2500	SH	DEFINED	12
NUVEEN NY DIVID ADVNTG MUN F	COM	67066X107	8	500	SH	DEFINED	12
NUVEEN NY SELECT QUALITY MUN	COM	670976109	17	1040	SH	DEFINED	12
NUVEEN OH DIV ADV MUNI FD 2	COM SH BEN INT	67070R104	27	1650	SH	DEFINED	12
NUVEEN OH DIV ADVANTAGE MUN	COM	67070C107	43	2509	SH	DEFINED	12
NUVEEN OHIO DIVID ADVANTAGE	COM	67071V104	85	5215	SH	DEFINED	12
NUVEEN OHIO QUALITY INCOME M	COM	670980101	222	12000	SH	DEFINED	12

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NUVEEN PA DIV ADVANTAGE MUN	COM	67070E103	416	25337	SH	DEFINED	12
NUVEEN PA DIVID ADVANTAGE MU	COM	67071W102	366	22656	SH	DEFINED	12
NUVEEN PA INVT QUALITY MUN F	COM	670972108	401	25213	SH	DEFINED	12
NUVEEN PA PREM INCOME MUN FD	COM	67061F101	194	12182	SH	DEFINED	12
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	1922	123860	SH	DEFINED	12
NUVEEN PFD & CONV INC FD	COM	67073B106	1586	101314	SH	DEFINED	12
NUVEEN PFD & CONV INCOME FD	COM SHS	67073D102	1359	89970	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD	COM	67062T100	3114	208321	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	641	42701	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	321	23844	SH	DEFINED	12
NUVEEN PREMIER INSD MUN INCO	COM	670987106	67	4050	SH	DEFINED	12
NUVEEN PREMIER MUN INCOME FD	COM	670988104	274	17686	SH	DEFINED	12
NUVEEN QUALITY INCOME MUN FD	COM	670977107	561	36620	SH	DEFINED	12
NUVEEN QUALITY PFD INC FD 3	COM	67072W101	281	17501	SH	DEFINED	12
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	1230	76233	SH	DEFINED	12
NUVEEN QUALITY PFD INCOME FD	COM	67072C105	1845	111329	SH	DEFINED	12
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	1048	54360	SH	DEFINED	12
NUVEEN SELECT MAT MUN FD	SH BEN INT	67061T101	123	12400	SH	DEFINED	12
NUVEEN SELECT QUALITY MUN FD	COM	670973106	2746	176476	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	174	12170	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063C106	173	12515	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X100	58	4300	SH	DEFINED	12
NUVEEN SR INCOME FD	COM	67067Y104	308	31109	SH	DEFINED	12
NUVEEN TAX FREE ADV MUN FD	COM	670657105	313	20276	SH	DEFINED	12
NUVEEN TX ADV TOTAL RET STRG	COM	67090H102	92	4744	SH	DEFINED	12
NUVEEN VA DIV ADV MUNI FD 2	COM	67071C106	322	19046	SH	DEFINED	12
NUVEEN VA DIVID ADVANTAGE MU	COM SH BEN INT	67069M108	1000	56406	SH	DEFINED	12
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	321	17948	SH	DEFINED	12
NUVELO INC	COM NEW	67072M301	2	199	SH	DEFINED	12
NUVELO INC	COM NEW	67072M301	7	543	SH	DEFINED	2
NVE CORP	COM NEW	629445206	48	1000	SH	DEFINED	12
NVIDIA CORP	COM	67066G104	338	12800	SH	DEFINED	5
NVIDIA CORP	COM	67066G104	299	11300	SH	DEFINED	12
NVR INC	COM	62944T105	25944	56400	SH	DEFINED	3
NYMAGIC INC	COM	629484106	258	10200	SH	DEFINED	6
NYMOX PHARMACEUTICAL CORP	COM	67076P102	10	2000	SH	DEFINED	12
O CHARLEYS INC	COM	670823103	3109	170350	SH	DEFINED	6
O REILLY AUTOMOTIVE INC	COM	686091109	949	23700	SH	DEFINED	11
OAKLEY INC	COM	673662102	7	500	SH	DEFINED	12
OCCIDENTAL PETE CORP DEL	COM	674599105	1116	24225	SH	DEFINED	5
OCCIDENTAL PETE CORP DEL	COM	674599105	102	2220	SH	DEFINED	2
OCCIDENTAL PETE CORP DEL	COM	674599105	97	2100	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	30	641	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	23	500	SH	DEFINED	9
OCCIDENTAL PETE CORP DEL	COM	674599105	8	180	SH	DEFINED	6
OCCIDENTAL PETE CORP DEL	COM	674599105	1289	27983	SH	DEFINED	12
OCEANFIRST FINL CORP	COM	675234108	77	3100	SH	DEFINED	11
OCEANFIRST FINL CORP	COM	675234108	35	1400	SH	DEFINED	12
OCTEL CORP	COM	675727101	60	2000	SH	DEFINED	12
OCTEL CORP	COM	675727101	579	19400	SH	DEFINED	3
OCULAR SCIENCES INC	COM	675744106	4246	145660	SH	DEFINED	3
OCWEN FINL CORP	COM	675746101	154	15910	SH	DEFINED	2
ODYSSEY HEALTHCARE INC	COM	67611V101	49	2625	SH	DEFINED	12
ODYSSEY RE HLDGS CORP	COM	67612W108	334	12355	SH	DEFINED	4
ODYSSEY RE HLDGS CORP	COM	67612W108	16793	621970	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	218	11575	SH	DEFINED	5
OFFICE DEPOT INC	COM	676220106	268	14257	SH	DEFINED	12
OFFICE DEPOT INC	COM	676220106	164	8690	SH	DEFINED	6
OFFSHORE LOGISTICS INC	COM	676255102	19	845	SH	DEFINED	11
OFFSHORE LOGISTICS INC	COM	676255102	10422	452150	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	922	34883	SH	DEFINED	12
OGE ENERGY CORP	COM	670837103	19	712	SH	DEFINED	2

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OGE ENERGY CORP	COM	670837103	19110	722760	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	15	550	SH	DEFINED	11
OHIO CAS CORP	COM	677240103	932	46615	SH	DEFINED	12
OHIO CAS CORP	COM	677240103	102	5100	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	736	36800	SH	DEFINED	3
OIL STS INTL INC	COM	678026105	1034	76940	SH	DEFINED	3
OIL STS INTL INC	COM	678026105	15034	1118600	SH	DEFINED	6
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	28	400	SH	DEFINED	12
OILGEAR CO	COM	678042102	4	924	SH	DEFINED	12
OLD DOMINION FGHT LINES INC	COM	679580100	10	300	SH	DEFINED	11
OLD DOMINION FGHT LINES INC	COM	679580100	596	17691	SH	DEFINED	12
OLD DOMINION FGHT LINES INC	COM	679580100	385	11400	SH	DEFINED	3
OLD LINE BANCSHARES INC	COM	67984M100	6	500	SH	DEFINED	12
OLD NATL BANCORP IND	COM	680033107	1007	44539	SH	DEFINED	6
OLD POINT FINL CORP	COM	680194107	336	11185	SH	DEFINED	12
OLD REP INTL CORP	COM	680223104	27	1095	SH	DEFINED	11
OLD REP INTL CORP	COM	680223104	95	3860	SH	DEFINED	3
OLD REP INTL CORP	COM	680223104	5260	214165	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	1282	52185	SH	DEFINED	12
OLD SECOND BANCORP INC ILL	COM	680277100	47	905	SH	DEFINED	12
OLIN CORP	COM PAR \$1	680665205	334	18720	SH	DEFINED	12
OLIN CORP	COM PAR \$1	680665205	2733	153130	SH	DEFINED	3
OM GROUP INC	COM	670872100	14903	490240	SH	DEFINED	3
OMEGA FINL CORP	COM	682092101	102	2800	SH	DEFINED	12
OMEGA HEALTHCARE INVS INC	COM	681936100	5	481	SH	DEFINED	12
OMEGA PROTEIN CORP	COM	68210P107	8	1100	SH	DEFINED	12
OMI CORP NEW	COM	Y6476W104	11641	1017610	SH	DEFINED	3
OMI CORP NEW	COM	Y6476W104	29	2500	SH	DEFINED	12
OMNICARE INC	COM	681904108	2	48	SH	DEFINED	9
OMNICARE INC	COM	681904108	6	140	SH	DEFINED	6
OMNICARE INC	COM	681904108	93	2100	SH	DEFINED	4
OMNICARE INC	COM	681904108	264	5947	SH	DEFINED	12
OMNICARE INC	COM	681904108	12834	289500	SH	DEFINED	8
OMNICARE INC	COM	681904108	83119	1875000	SH	DEFINED	13
OMNICARE INC	COM	681904108	1491	33630	SH	DEFINED	3
OMNICELL INC	COM	68213N109	8	400	SH	DEFINED	12
OMNICOM GROUP INC	COM	681919106	67	840	SH	DEFINED	11
OMNICOM GROUP INC	COM	681919106	7762	96720	SH	DEFINED	3
OMNICOM GROUP INC	COM	681919106	1062	13236	SH	DEFINED	5
OMNICOM GROUP INC	COM	681919106	1186	14778	SH	DEFINED	12
OMNICOM GROUP INC	COM	681919106	234	2915	SH	DEFINED	4
OMNOVA SOLUTIONS INC	COM	682129101	2	475	SH	DEFINED	12
ON ASSIGNMENT INC	COM	682159108	5	900	SH	DEFINED	12
ON SEMICONDUCTOR CORP	COM	682189105	1	100	SH	DEFINED	12
ONE LIBERTY PPTYS INC	COM	682406103	118	5235	SH	DEFINED	12
ONEIDA LTD	COM	682505102	0	16	SH	DEFINED	12
ONEOK INC NEW	COM	682680103	67	2950	SH	DEFINED	12
ONEOK INC NEW	COM	682680103	37213	1650250	SH	DEFINED	6
ONVIA COM INC	COM NEW	68338T403	0	30	SH	DEFINED	12
ONYX ACCEP CORP	COM	682914106	638	60650	SH	DEFINED	6
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	7841	75400	SH	DEFINED	3
OPEN TEXT CORP	COM	683715106	31	800	SH	DEFINED	7
OPENWAVE SYS INC	COM NEW	683718308	4	283	SH	DEFINED	12
OPINION RESH CORP	COM	683755102	108	17300	SH	DEFINED	6
OPNET TECHNOLOGIES INC	COM	683757108	9	600	SH	DEFINED	12
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	23	700	SH	DEFINED	11
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	217	25090	SH	DEFINED	12
OPSWARE INC	COM	68383A101	15	2000	SH	DEFINED	12
OPTELECOM INC	COM PAR \$0.03	683818207	6	700	SH	DEFINED	12
OPTI INC	COM	683960108	3	2000	SH	DEFINED	12
OPTIMAL ROBOTICS CORP	CL A NEW	68388R208	84	11600	SH	DEFINED	12
ORACLE CORP	COM	68389X105	6709	558611	SH	DEFINED	12

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ORACLE CORP	COM	68389X105	4047	336998	SH	DEFINED	2
ORACLE CORP	COM	68389X105	6893	574431	SH	DEFINED	3
ORACLE CORP	COM	68389X105	17	1379	SH	DEFINED	4
ORACLE CORP	COM	68389X105	32	2000	SH	DEFINED	7
ORACLE CORP	COM	68389X105	496	41300	SH	DEFINED	5
ORACLE CORP	COM	68389X105	1930	160800	SH	DEFINED	11
ORACLE CORP	COM	68389X105	774	64449	SH	DEFINED	9
ORACLE CORP	COM	68389X105	4571	380893	SH	DEFINED	1
ORASURE TECHNOLOGIES INC	COM	68554V108	104	10000	SH	DEFINED	12
ORBITAL SCIENCES CORP	COM	685564106	33	2650	SH	DEFINED	12
ORBITAL SCIENCES CORP	COM	685564106	956	76300	SH	DEFINED	3
ORBITZ INC	CL A	68556Y100	45	1900	SH	DEFINED	12
ORBOTECH LTD	ORD	M75253100	5043	210002	SH	DEFINED	6
ORBOTECH LTD	ORD	M75253100	55	2300	SH	DEFINED	11
ORCHID BIOSCIENCES INC	COM	68571P100	68	35232	SH	DEFINED	12
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	13	750	SH	DEFINED	12
ORIENTAL FINL GROUP INC	COM	68618W100	2864	89923	SH	DEFINED	6
ORIENTAL FINL GROUP INC	COM	68618W100	8837	277469	SH	DEFINED	3
ORIX CORP	SPONSORED ADR	686330101	718	13030	SH	DEFINED	6
ORPHAN MED INC	COM	687303107	88	7600	SH	DEFINED	12
ORTHODONTIC CTRS AMER INC	COM	68750P103	12	1500	SH	DEFINED	12
ORTHODONTIC CTRS AMER INC	COM	68750P103	5918	749100	SH	DEFINED	6
ORTHOVITA INC	COM	68750U102	34	8500	SH	DEFINED	9
OSHKOSH B GOSH INC	CL A	688222207	6177	263890	SH	DEFINED	6
OSHKOSH TRUCK CORP	COM	688239201	22898	411100	SH	DEFINED	3
OSHKOSH TRUCK CORP	COM	688239201	11	200	SH	DEFINED	2
OSI PHARMACEUTICALS INC	COM	671040103	0	5	SH	DEFINED	9
OSI PHARMACEUTICALS INC	COM	671040103	154	4007	SH	DEFINED	12
OSTEOTECH INC	COM	688582105	15	2350	SH	DEFINED	3
OTTER TAIL CORP	COM	689648103	1	42	SH	DEFINED	12
OUTBACK STEAKHOUSE INC	COM	689899102	285	5845	SH	DEFINED	11
OUTBACK STEAKHOUSE INC	COM	689899102	827	16975	SH	DEFINED	12
OVERLAND STORAGE INC	COM	690310107	3671	216600	SH	DEFINED	3
OVERLAND STORAGE INC	COM	690310107	8	500	SH	DEFINED	12
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	304	8325	SH	DEFINED	12
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	770	21090	SH	DEFINED	3
Overseas Shipping	COM	690368105	73	2000	SH	DEFINED	
OWENS & MINOR INC NEW	COM	690732102	17832	704820	SH	DEFINED	3
OWENS & MINOR INC NEW	COM	690732102	9	360	SH	DEFINED	11
OWENS & MINOR INC NEW	COM	690732102	266	10500	SH	DEFINED	9
OWENS & MINOR INC NEW	COM	690732102	1555	61463	SH	DEFINED	12
OWENS & MINOR INC NEW	COM	690732102	17248	681750	SH	DEFINED	6
OWENS ILL INC	COM NEW	690768403	18	1250	SH	DEFINED	12
OWENS ILL INC	PFD CONV \$.01	690768502	170	5000	SH	DEFINED	12
OXFORD HEALTH PLANS INC	COM	691471106	3	56	SH	DEFINED	1
OXFORD HEALTH PLANS INC	COM	691471106	5	110	SH	DEFINED	6
OXFORD HEALTH PLANS INC	COM	691471106	94	1915	SH	DEFINED	12
OXFORD INDS INC	COM	691497309	32	685	SH	DEFINED	11
P & F INDS INC	CL A NEW	692830508	32	3800	SH	DEFINED	6
P A M TRANSN SVCS INC	COM	693149106	305	17765	SH	DEFINED	6
P F CHANGS CHINA BISTRO INC	COM	69333Y108	79	1565	SH	DEFINED	12
PAC-WEST TELECOM INC	COM	69371Y101	0	70	SH	DEFINED	12
PACCAR INC	COM	693718108	37	658	SH	DEFINED	11
PACCAR INC	COM	693718108	292	5189	SH	DEFINED	2
PACCAR INC	COM	693718108	3	58	SH	DEFINED	12
PACER INTL INC TENN	COM	69373H106	6105	277270	SH	DEFINED	3
PACHOLDER HIGH YIELD FD INC	COM	693742108	45	4500	SH	DEFINED	12
PACIFIC AMERN INCOME SHS INC	COM	693796104	3286	212695	SH	DEFINED	12
PACIFIC CAP BANCORP NEW	COM	69404P101	4527	114116	SH	DEFINED	1
PACIFIC CAP BANCORP NEW	COM	69404P101	18819	474380	SH	DEFINED	3
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	650	22825	SH	DEFINED	12
PACIFIC INTERNET LTD	ORD	Y66183107	757	67000	SH	DEFINED	3

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PACIFIC INTERNET LTD	ORD	Y66183107	1	100	SH	DEFINED	12
PACIFIC SUNWEAR CALIF INC	COM	694873100	6898	279155	SH	DEFINED	3
PACIFICARE HEALTH SYS DEL	COM	695112102	37	937	SH	DEFINED	11
PACIFICARE HEALTH SYS DEL	COM	695112102	3203	80976	SH	DEFINED	12
PACIFICARE HEALTH SYS DEL	COM	695112102	3663	92620	SH	DEFINED	3
PACIFICARE HEALTH SYS DEL	COM	695112102	29937	756767	SH	DEFINED	6
PACKAGING CORP AMER	COM	695156109	42	1850	SH	DEFINED	12
PACTIV CORP	COM	695257105	38	1725	SH	DEFINED	11
PACTIV CORP	COM	695257105	4	200	SH	DEFINED	6
PACTIV CORP	COM	695257105	857	38526	SH	DEFINED	12
PACTIV CORP	COM	695257105	3	156	SH	DEFINED	9
PAIN THERAPEUTICS INC	COM	69562K100	83	12000	SH	DEFINED	12
PALL CORP	COM	696429307	54	2400	SH	DEFINED	2
PALL CORP	COM	696429307	76	3330	SH	DEFINED	11
PALL CORP	COM	696429307	119	5255	SH	DEFINED	4
PALL CORP	COM	696429307	946	41673	SH	DEFINED	12
PALL CORP	COM	696429307	4473	150000	SH	DEFINED	7
PALMONE INC	COM	69713P107	1	50	SH	DEFINED	7
PALMONE INC	COM	69713P107	17	811	SH	DEFINED	12
PALMSOURCE INC	COM	697154102	0	15	SH	DEFINED	7
PALMSOURCE INC	COM	697154102	3	172	SH	DEFINED	12
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	11	607	SH	DEFINED	12
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	1	44	SH	DEFINED	2
PAMRAPO BANCORP INC	COM	697738102	24	800	SH	DEFINED	12
PAN AMERICAN SILVER CORP	COM	697900108	151	8450	SH	DEFINED	12
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	2	39	SH	DEFINED	12
PANAMSAT CORP NEW	COM	697933109	104	4230	SH	DEFINED	6
PANERA BREAD CO	CL A	69840W108	1233	31690	SH	DEFINED	12
PANTRY INC	COM	698657103	2470	123800	SH	DEFINED	3
PAPA JOHNS INTL INC	COM	698813102	290	8600	SH	DEFINED	3
PAPA JOHNS INTL INC	COM	698813102	12337	365550	SH	DEFINED	6
PARADIGM GENETICS INC	COM	69900R106	2	1806	SH	DEFINED	12
PARAGON TECHNOLOGIES INC	COM	69912T108	3	300	SH	DEFINED	12
PARALLEL PETE CORP DEL	COM	699157103	551	122900	SH	DEFINED	6
PARAMETRIC TECHNOLOGY CORP	COM	699173100	18	4000	SH	DEFINED	12
PARK NATL CORP	COM	700658107	200	1765	SH	DEFINED	12
PARK NATL CORP	COM	700658107	18	160	SH	DEFINED	2
PARKER DRILLING CO	COM	701081101	53	12700	SH	DEFINED	12
PARKER DRILLING CO	COM	701081101	63	15000	SH	DEFINED	
PARKER HANNIFIN CORP	COM	701094104	57	1012	SH	DEFINED	2
PARKER HANNIFIN CORP	COM	701094104	573	10142	SH	DEFINED	12
PARKER HANNIFIN CORP	COM	701094104	6	110	SH	DEFINED	9
PARKER HANNIFIN CORP	COM	701094104	322	5700	SH	DEFINED	5
PARKVALE FINL CORP	COM	701492100	1869	64999	SH	DEFINED	6
PARKVALE FINL CORP	COM	701492100	623	21728	SH	DEFINED	12
PARKWAY PPTYS INC	COM	70159Q104	2665	57000	SH	DEFINED	3
PARKWAY PPTYS INC	COM	70159Q104	17	373	SH	DEFINED	12
PARLUX FRAGRANCES INC	COM	701645103	216	23950	SH	DEFINED	6
PARTNERRE LTD	COM	G6852T105	268	4750	SH	DEFINED	5
PARTNERRE LTD	COM	G6852T105	17	310	SH	DEFINED	11
PARTNERRE LTD	COM	G6852T105	45	800	SH	DEFINED	3
PARTNERRE LTD	COM	G6852T105	2736	48460	SH	DEFINED	12
PARTNERS TRUST FINCL GROUP I	COM	70213A103	29	855	SH	DEFINED	12
PARTNERS TRUST FINCL GROUP I	COM	70213A103	55	1600	SH	DEFINED	11
PATINA OIL & GAS CORP	COM	703224105	3228	122980	SH	DEFINED	3
PATRICK INDS INC	COM	703343103	9	900	SH	DEFINED	11
PATRIOT BANK CORP PA	COM	70335P103	3	110	SH	DEFINED	12
PATTERSON DENTAL CO	COM	703412106	8576	125000	SH	DEFINED	1
PATTERSON DENTAL CO	COM	703412106	5	75	SH	DEFINED	9
PATTERSON DENTAL CO	COM	703412106	103	1500	SH	DEFINED	12
PATTERSON UTI ENERGY INC	COM	703481101	100	2817	SH	DEFINED	12
PATTERSON UTI ENERGY INC	COM	703481101	16	450	SH	DEFINED	3

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PAXAR CORP	COM	704227107	30	2000	SH	DEFINED	12
PAXSON COMMUNICATIONS CORP	COM	704231109	45	11550	SH	DEFINED	12
PAYCHEX INC	COM	704326107	7	200	SH	DEFINED	2
PAYCHEX INC	COM	704326107	285	8017	SH	DEFINED	9
PAYCHEX INC	COM	704326107	597	16758	SH	DEFINED	11
PAYCHEX INC	COM	704326107	1389	39025	SH	DEFINED	12
PAYCHEX INC	COM	704326107	10907	306380	SH	DEFINED	1
PAYLESS SHOESOURCE INC	COM	704379106	6	432	SH	DEFINED	12
PCCW LTD	SPONS ADR NEW	70454G207	5529	810041	SH	DEFINED	6
PDI INC	COM	69329V100	12397	490190	SH	DEFINED	3
PDI INC	COM	69329V100	114	4500	SH	DEFINED	12
PEABODY ENERGY CORP	COM	704549104	10	210	SH	DEFINED	9
PEABODY ENERGY CORP	COM	704549104	67	1430	SH	DEFINED	6
PEABODY ENERGY CORP	COM	704549104	2333	50152	SH	DEFINED	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	18	519	SH	DEFINED	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	1471	43446	SH	DEFINED	1
PEARSON PLC	SPONSORED ADR	705015105	10764	930275	SH	DEFINED	6
PEDIATRIC SVCS OF AMERICA	COM	705323103	929	67888	SH	DEFINED	6
PEDIATRIX MED GROUP	COM	705324101	35103	557190	SH	DEFINED	3
PEETS COFFEE & TEA INC	COM	705560100	89	4200	SH	DEFINED	2
PEETS COFFEE & TEA INC	COM	705560100	13	600	SH	DEFINED	12
PEGASYSTEMS INC	COM	705573103	553	67221	SH	DEFINED	6
PENFORD CORP	COM	707051108	5	300	SH	DEFINED	12
PENGROWTH ENERGY TR	COM	706902103	660	48202	SH	DEFINED	12
PENGROWTH ENERGY TR	COM	706902103	183	13400	SH	DEFINED	7
PENN NATL GAMING INC	COM	707569109	17	600	SH	DEFINED	4
PENN NATL GAMING INC	COM	707569109	29	1000	SH	DEFINED	12
PENN NATL GAMING INC	COM	707569109	20360	707680	SH	DEFINED	3
PENN TREATY AMERN CORP	COM	707874103	11	5000	SH	DEFINED	12
PENN VA RESOURCES PARTNERS L	COM	707884102	1365	38655	SH	DEFINED	12
PENNEY J C INC	COM	708160106	705	20268	SH	DEFINED	12
PENNEY J C INC	COM	708160106	104	3000	SH	DEFINED	11
PENNEY J C INC	COM	708160106	7	200	SH	DEFINED	9
PENNEY J C INC	COM	708160106	8213	236150	SH	DEFINED	6
PENNFED FINL SVCS INC	COM	708167101	1345	38300	SH	DEFINED	6
PENNFED FINL SVCS INC	COM	708167101	36	1006	SH	DEFINED	12
PENNS WOODS BANCORP INC	COM	708430103	347	7700	SH	DEFINED	12
PENNSYLVANIA COMM BANCORP IN	COM	708677109	872	17346	SH	DEFINED	1
PENNSYLVANIA COMM BANCORP IN	COM	708677109	166	3295	SH	DEFINED	12
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	908	24099	SH	DEFINED	9
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	908	24123	SH	DEFINED	12
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1282	34050	SH	DEFINED	3
PENTAIR INC	COM	709631105	53100	900000	SH	DEFINED	13
PENTAIR INC	COM	709631105	899	15235	SH	DEFINED	12
PENTAIR INC	COM	709631105	1244	21090	SH	DEFINED	6
PENTAIR INC	COM	709631105	3421	57990	SH	DEFINED	2
PENWEST PHARMACEUTICALS CO	COM	709754105	1	100	SH	DEFINED	12
PEOPLES BANCORP INC	COM	709789101	73	2623	SH	DEFINED	12
PEOPLES BANCORP INC	COM	709789101	1801	64394	SH	DEFINED	6
PEOPLES BANCORP N C INC	COM	710577107	5	297	SH	DEFINED	12
PEOPLES BK BRIDGEPORT CONN	COM	710198102	5	110	SH	DEFINED	12
PEOPLES ENERGY CORP	COM	711030106	34463	771850	SH	DEFINED	6
PEOPLES ENERGY CORP	COM	711030106	148	3313	SH	DEFINED	12
PEOPLES ENERGY CORP	COM	711030106	27	600	SH	DEFINED	2
PEOPLES HLDG CO	COM	711148106	664	19700	SH	DEFINED	6
PEOPLESOFT INC	COM	712713106	3417	184810	SH	DEFINED	6
PEOPLESOFT INC	COM	712713106	629	33995	SH	DEFINED	5
PEOPLESOFT INC	COM	712713106	64	3450	SH	DEFINED	3
PEOPLESOFT INC	COM	712713106	272	14700	SH	DEFINED	11
PEOPLESOFT INC	COM	712713106	924	49968	SH	DEFINED	12
PEOPLESOFT INC	COM	712713106	55	3000	SH	DEFINED	4
PEP BOYS MANNY MOE & JACK	COM	713278109	294	10610	SH	DEFINED	12

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PEPCO HOLDINGS INC	COM	713291102	1271	62200	SH	DEFINED	12
PEPCO HOLDINGS INC	COM	713291102	80	3921	SH	DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	67	3280	SH	DEFINED	6
PEPCO HOLDINGS INC	COM	713291102	10	466	SH	DEFINED	11
PEPCO HOLDINGS INC	COM	713291102	6	315	SH	DEFINED	9
PEPSI BOTTLING GROUP INC	COM	713409100	7931	266600	SH	DEFINED	8
PEPSI BOTTLING GROUP INC	COM	713409100	22576	758870	SH	DEFINED	3
PEPSI BOTTLING GROUP INC	COM	713409100	12	420	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	30	1000	SH	DEFINED	11
PEPSI BOTTLING GROUP INC	COM	713409100	4683	157419	SH	DEFINED	12
PEPSI BOTTLING GROUP INC	COM	713409100	98919	3325000	SH	DEFINED	10
PEPSIAMERICAS INC	COM	71343P200	139	6813	SH	DEFINED	12
PEPSIAMERICAS INC	COM	71343P200	36	1767	SH	DEFINED	2
PEPSIAMERICAS INC	COM	71343P200	7382	361509	SH	DEFINED	3
PEPSIAMERICAS INC	COM	71343P200	82	4010	SH	DEFINED	6
PEPSICO INC	COM	713448108	27485	510398	SH	DEFINED	2
PEPSICO INC	COM	713448108	18396	341620	SH	DEFINED	12
PEPSICO INC	COM	713448108	15185	281997	SH	DEFINED	1
PEPSICO INC	COM	713448108	135	2509	SH	DEFINED	4
PEPSICO INC	COM	713448108	868	16120	SH	DEFINED	6
PEPSICO INC	COM	713448108	4683	86960	SH	DEFINED	9
PEPSICO INC	COM	713448108	6932	97950	SH	DEFINED	7
PEPSICO INC	COM	713448108	1994	37032	SH	DEFINED	5
PEPSICO INC	COM	713448108	19496	362048	SH	DEFINED	11
PEPSICO INC	COM	713448108	18104	336198	SH	DEFINED	3
PER-SE TECHNOLOGIES INC	COM NEW	713569309	0	24	SH	DEFINED	12
PEREGRINE PHARMACEUTICALS IN	COM	713661106	5	2000	SH	DEFINED	12
PEREGRINE PHARMACEUTICALS IN	COM	713661106	0	100	SH	DEFINED	2
PEREGRINE PHARMACEUTICALS IN	COM	713661106	2	1000	SH	DEFINED	1
PERFORMANCE FOOD GROUP CO	COM	713755106	15	435	SH	DEFINED	9
PERFORMANCE FOOD GROUP CO	COM	713755106	19	557	SH	DEFINED	11
PERFORMANCE FOOD GROUP CO	COM	713755106	302	8785	SH	DEFINED	12
PERINI CORP	COM	713839108	1717	109000	SH	DEFINED	6
PERINI CORP	COM	713839108	24	1500	SH	DEFINED	12
PERKINELMER INC	COM	714046109	78	3784	SH	DEFINED	12
PERKINELMER INC	COM	714046109	4	176	SH	DEFINED	2
PERKINELMER INC	COM	714046109	2	90	SH	DEFINED	6
PERKINELMER INC	COM	714046109	47669	2303976	SH	DEFINED	3
PEROT SYS CORP	CL A	714265105	2709	203701	SH	DEFINED	12
Perot Systems	COM	714265105	983	73900	SH	DEFINED	
PERRIGO CO	COM	714290103	194	9690	SH	DEFINED	12
PERRIGO CO	COM	714290103	4777	238250	SH	DEFINED	3
PETRO-CDA	COM	71644E102	37	840	SH	DEFINED	3
PETRO-CDA	COM	71644E102	46344	1057050	SH	DEFINED	7
PETFUND ENERGY TRUST	TR UNIT	71648W108	424	32041	SH	DEFINED	12
PETFUND ENERGY TRUST	TR UNIT	71648W108	9	699	SH	DEFINED	7
PETROKAZAKHSTAN INC	COM	71649P102	59	2087	SH	DEFINED	12
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	6567	196276	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	104	3095	SH	DEFINED	11
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	50	1500	SH	DEFINED	2
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	27	800	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	43563	1478200	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	27	900	SH	DEFINED	11
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	3	90	SH	DEFINED	9
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	2	75	SH	DEFINED	6
PETROLEUM & RES CORP	COM	716549100	81	3416	SH	DEFINED	12
PETROLEUM DEV CORP	COM	716578109	11266	393230	SH	DEFINED	3
PETROLEUM DEV CORP	COM	716578109	6	200	SH	DEFINED	12
PETROLEUM DEV CORP	COM	716578109	3	100	SH	DEFINED	6
PETROQUEST ENERGY INC	COM	716748108	71	20000	SH	DEFINED	
PETROQUEST ENERGY INC	COM	716748108	70	19700	SH	DEFINED	12
PETSMART INC	COM	716768106	543	19935	SH	DEFINED	12

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PETSMART INC	COM	716768106	41	1500	SH	DEFINED	11
PFF BANCORP INC	COM	69331W104	2032	53300	SH	DEFINED	3
PFF BANCORP INC	COM	69331W104	21	560	SH	DEFINED	11
PFF BANCORP INC	COM	69331W104	9455	247960	SH	DEFINED	6
PFIZER INC	COM	717081103	5266	150246	SH	DEFINED	9
PFIZER INC	COM	717081103	82184	2344755	SH	DEFINED	3
PFIZER INC	COM	717081103	4136	118000	SH	DEFINED	10
PFIZER INC	COM	717081103	5726	163373	SH	DEFINED	11
PFIZER INC	COM	717081103	8578	244734	SH	DEFINED	5
PFIZER INC	COM	717081103	14852	322425	SH	DEFINED	7
PFIZER INC	COM	717081103	32146	917162	SH	DEFINED	1
PFIZER INC	COM	717081103	39068	1114647	SH	DEFINED	6
PFIZER INC	COM	717081103	40965	1168745	SH	DEFINED	2
PFIZER INC	COM	717081103	59174	1688285	SH	DEFINED	12
PG&E CORP	COM	69331C108	814	28084	SH	DEFINED	12
PG&E CORP	COM	69331C108	6289	217090	SH	DEFINED	6
PG&E CORP	COM	69331C108	6	210	SH	DEFINED	9
PHARMACEUTICAL HLDERS TR	DEPOSITRY RCPT	71712A206	244	3200	SH	DEFINED	12
PHARMACEUTICAL PROD DEV INC	COM	717124101	2	52	SH	DEFINED	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	326	10950	SH	DEFINED	12
PHARMACEUTICAL RES INC	COM	717125108	119	2100	SH	DEFINED	3
PHARMACEUTICAL RES INC	COM	717125108	296	5200	SH	DEFINED	12
PHARMACOPEIA INC	COM	71713B104	155	7680	SH	DEFINED	12
PHARMACOPEIA INC	COM	71713B104	759	37747	SH	DEFINED	9
PHARMANETICS INC	COM	71713J107	12	5050	SH	DEFINED	12
PHARMOS CORP	COM NEW	717139208	674	166800	SH	DEFINED	3
PHELPS DODGE CORP	COM	717265102	140	1715	SH	DEFINED	12
PHELPS DODGE CORP	COM	717265102	17594	215450	SH	DEFINED	6
PHELPS DODGE CORP	COM	717265102	21	252	SH	DEFINED	2
PHELPS DODGE CORP	COM	717265102	2	27	SH	DEFINED	11
PHILADELPHIA CONS HLDG CORP	COM	717528103	2134	36800	SH	DEFINED	3
PHILADELPHIA CONS HLDG CORP	COM	717528103	8057	138908	SH	DEFINED	1
PHILADELPHIA CONS HLDG CORP	COM	717528103	87	1500	SH	DEFINED	12
PHILLIPS VAN HEUSEN CORP	COM	718592108	67	3600	SH	DEFINED	12
PHILLIPS VAN HEUSEN CORP	COM	718592108	259	14000	SH	DEFINED	3
PHILLIPS VAN HEUSEN CORP	COM	718592108	10150	548650	SH	DEFINED	6
PHOENIX COS INC NEW	COM	71902E109	28	2063	SH	DEFINED	12
PHOENIX COS INC NEW	COM	71902E109	13	941	SH	DEFINED	2
PHOENIX COS INC NEW	COM	71902E109	0	18	SH	DEFINED	11
PHOSPHATE RESOURCE PARTNERS	DEPOSITARY UNT	719217101	0	139	SH	DEFINED	12
PHOTON DYNAMICS INC	COM	719364101	40	1235	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	15	850	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	4	200	SH	DEFINED	12
PIEDMONT NAT GAS INC	COM	720186105	823	19502	SH	DEFINED	12
PIEDMONT NAT GAS INC	COM	720186105	34	800	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	27	645	SH	DEFINED	11
PIER 1 IMPORTS INC	COM	720279108	2763	116580	SH	DEFINED	12
PIER 1 IMPORTS INC	COM	720279108	104	4400	SH	DEFINED	2
PIER 1 IMPORTS INC	COM	720279108	29	1222	SH	DEFINED	11
PIMCO CA MUNICIPAL INCOME FD	COM	72200N106	28	2000	SH	DEFINED	12
PIMCO COML MTG SECS TR INC	COM	693388100	318	21625	SH	DEFINED	12
PIMCO CORPORATE INCOME FD	COM	72200U100	169	10715	SH	DEFINED	12
PIMCO CORPORATE OPP FD	COM	72201B101	2159	125767	SH	DEFINED	12
PIMCO FLOATING RATE INCOME F	COM	72201H108	291	14429	SH	DEFINED	12
PIMCO HIGH INCOME FD	COM SHS	722014107	546	36920	SH	DEFINED	12
PIMCO MUN INCOME FD II	COM	72200W106	42	2800	SH	DEFINED	12
PIMCO MUN INCOME FD III	COM	72201A103	309	20998	SH	DEFINED	12
PIMCO MUNICIPAL INCOME FD	COM	72200R107	30	2000	SH	DEFINED	12
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	1246	97974	SH	DEFINED	12
PINNACLE ENTMT INC	COM	723456109	873	63292	SH	DEFINED	12
PINNACLE ENTMT INC	COM	723456109	12	900	SH	DEFINED	11
PINNACLE ENTMT INC	COM	723456109	24300	1760900	SH	DEFINED	13



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PINNACLE FINL PARTNERS INC	COM	72346Q104	37	1200	SH	DEFINED	12
PINNACLE SYS INC	COM	723481107	1	100	SH	DEFINED	12
PINNACLE WEST CAP CORP	COM	723484101	17	420	SH	DEFINED	11
PINNACLE WEST CAP CORP	COM	723484101	69	1750	SH	DEFINED	6
PINNACLE WEST CAP CORP	COM	723484101	290	7380	SH	DEFINED	12
PIONEER HIGH INCOME TR	COM	72369H106	61	3674	SH	DEFINED	12
PIONEER INTREST SHS	COM	723703104	44	3800	SH	DEFINED	12
PIONEER MUN HIGH INC ADV TR	COM	723762100	75	5000	SH	DEFINED	12
PIONEER NAT RES CO	COM	723787107	7659	237125	SH	DEFINED	1
PIONEER NAT RES CO	COM	723787107	6	177	SH	DEFINED	11
PIONEER NAT RES CO	COM	723787107	121	3749	SH	DEFINED	12
PIONEER RAILCORP	COM	723839106	2	1000	SH	DEFINED	12
PIONEER TAX ADVNTAGE BALANC	COM	72388R101	628	44900	SH	DEFINED	12
PIPER JAFFRAY COS	COM	724078100	151	2781	SH	DEFINED	2
PIPER JAFFRAY COS	COM	724078100	2	38	SH	DEFINED	4
PIPER JAFFRAY COS	COM	724078100	2	44	SH	DEFINED	9
PIPER JAFFRAY COS	COM	724078100	9	169	SH	DEFINED	1
PIPER JAFFRAY COS	COM	724078100	75	1385	SH	DEFINED	12
PIPER JAFFRAY COS	COM	724078100	1	15	SH	DEFINED	3
PIPER JAFFRAY COS	COM	724078100	12	225	SH	DEFINED	11
PITNEY BOWES INC	COM	724479100	3667	86056	SH	DEFINED	9
PITNEY BOWES INC	COM	724479100	7028	125500	SH	DEFINED	7
PITNEY BOWES INC	COM	724479100	1940	45510	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	1563	36678	SH	DEFINED	12
PITNEY BOWES INC	COM	724479100	1292	30312	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	123	2878	SH	DEFINED	11
PITTSBURGH & W VA RR	SH BEN INT	724819107	9	1000	SH	DEFINED	12
PIXAR	COM	725811103	39	605	SH	DEFINED	12
PIXAR	COM	725811103	58	905	SH	DEFINED	11
PLACER DOME INC	COM	725906101	8	442	SH	DEFINED	11
PLACER DOME INC	COM	725906101	37	2042	SH	DEFINED	2
PLACER DOME INC	COM	725906101	397	22066	SH	DEFINED	12
PLACER DOME INC	COM	725906101	24122	1343900	SH	DEFINED	7
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	363	10400	SH	DEFINED	12
PLAINS EXPL& PRODTN CO	COM	726505100	0	10	SH	DEFINED	12
PLAINS EXPL& PRODTN CO	COM	726505100	5856	314160	SH	DEFINED	3
PLAINS EXPL& PRODTN CO	COM	726505100	447	24000	SH	DEFINED	2
PLAINS EXPL& PRODTN CO	COM	726505100	5329	285891	SH	DEFINED	6
PLAINS RES INC	COM PAR \$0.10	726540503	436	24000	SH	DEFINED	2
PLANAR SYS INC	COM	726900103	2	154	SH	DEFINED	11
PLANAR SYS INC	COM	726900103	415	29100	SH	DEFINED	6
PLANTRONICS INC NEW	COM	727493108	4	100	SH	DEFINED	9
PLANTRONICS INC NEW	COM	727493108	9	250	SH	DEFINED	12
PLANTRONICS INC NEW	COM	727493108	10596	289440	SH	DEFINED	3
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	6	200	SH	DEFINED	12
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	28924	902390	SH	DEFINED	6
PLAYBOY ENTERPRISES INC	CL B	728117300	493	35140	SH	DEFINED	3
PLAYTEX PRODS INC	COM	72813P100	28	4000	SH	DEFINED	12
PLAYTEX PRODS INC	COM	72813P100	3776	546400	SH	DEFINED	6
PLC SYS INC	COM	69341D104	32	25000	SH	DEFINED	12
PLUG POWER INC	COM	72919P103	26	3329	SH	DEFINED	12
PLUM CREEK TIMBER CO INC	COM	729251108	13	411	SH	DEFINED	9
PLUM CREEK TIMBER CO INC	COM	729251108	71	2200	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM	729251108	185	5693	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM	729251108	559	17200	SH	DEFINED	5
PLUM CREEK TIMBER CO INC	COM	729251108	4047	124586	SH	DEFINED	12
PLUM CREEK TIMBER CO INC	COM	729251108	23	708	SH	DEFINED	1
PMC COML TR	SH BEN INT	693434102	19	1235	SH	DEFINED	12
PMC COML TR	SH BEN INT	693434102	8	518	SH	DEFINED	2
PMC-SIERRA INC	COM	69344F106	10	590	SH	DEFINED	12
PMC-SIERRA INC	COM	69344F106	9	550	SH	DEFINED	9
PMI GROUP INC	COM	69344M101	191	5120	SH	DEFINED	12

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PMI GROUP INC	COM	69344M101	13481	360835	SH	DEFINED	2
PMI GROUP INC	COM	69344M101	9768	261453	SH	DEFINED	6
PMI GROUP INC	COM	69344M101	301	8065	SH	DEFINED	5
PMI GROUP INC	COM	69344M101	364	9738	SH	DEFINED	11
PNC FINL SVCS GROUP INC	COM	693475105	4751	85734	SH	DEFINED	12
PNC FINL SVCS GROUP INC	COM	693475105	6404	115548	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	7343	132503	SH	DEFINED	5
PNC FINL SVCS GROUP INC	COM	693475105	14569	262885	SH	DEFINED	4
PNC FINL SVCS GROUP INC	PFD CV D \$1.80	693475501	3	34	SH	DEFINED	12
PNC FINL SVCS GROUP INC	COM	693475105	3602	64999	SH	DEFINED	9
PNC FINL SVCS GROUP INC	COM	693475105	3475	62695	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	142	2555	SH	DEFINED	11
PNM RES INC	COM	69349H107	19892	661950	SH	DEFINED	6
PNM RES INC	COM	69349H107	12223	406750	SH	DEFINED	3
POCAHONTAS BANCORP INC	COM	730234101	17	1000	SH	DEFINED	12
POGO PRODUCING CO	COM	730448107	28445	620126	SH	DEFINED	3
POGO PRODUCING CO	COM	730448107	175	3824	SH	DEFINED	12
POGO PRODUCING CO	COM	730448107	4	95	SH	DEFINED	11
POINT 360	COM	730698107	218	50200	SH	DEFINED	6
POLARIS INDS INC	COM	731068102	0	0	SH	DEFINED	12
POLARIS INDS INC	COM	731068102	33	730	SH	DEFINED	11
POLARIS INDS INC	COM	731068102	11351	249800	SH	DEFINED	6
POLO RALPH LAUREN CORP	CL A	731572103	4	130	SH	DEFINED	6
POLO RALPH LAUREN CORP	CL A	731572103	93	2700	SH	DEFINED	12
POLYCOM INC	COM	73172K104	15448	728010	SH	DEFINED	3
POLYCOM INC	COM	73172K104	2431	114515	SH	DEFINED	12
POLYMEDICA CORP	COM	731738100	19	717	SH	DEFINED	11
POLYMEDICA CORP	COM	731738100	5	200	SH	DEFINED	12
POLYONE CORP	COM	73179P106	1612	242450	SH	DEFINED	6
POLYONE CORP	COM	73179P106	200	30000	SH	DEFINED	
POMEROY IT SOLUTIONS INC	COM	731822102	8	585	SH	DEFINED	2
POPE & TALBOT INC	COM	732827100	18	1050	SH	DEFINED	12
POPULAR INC	COM	733174106	3602	83564	SH	DEFINED	12
POPULAR INC	COM	733174106	24	550	SH	DEFINED	6
PORTAL SOFTWARE INC	COM NEW	736126301	18	2609	SH	DEFINED	12
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	2	211	SH	DEFINED	9
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	26	2320	SH	DEFINED	11
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	8243	737860	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	3065	86600	SH	DEFINED	3
POSCO	SPONSORED ADR	693483109	833	23535	SH	DEFINED	6
POSSIS MEDICAL INC	COM	737407106	23	800	SH	DEFINED	2
POST PPTYS INC	COM	737464107	1118	38835	SH	DEFINED	12
POST PPTYS INC	COM	737464107	429	14900	SH	DEFINED	2
POST PPTYS INC	COM	737464107	16	550	SH	DEFINED	9
POTASH CORP SASK INC	COM	73755L107	121	1455	SH	DEFINED	12
POWER-ONE INC	COM	739308104	15	1350	SH	DEFINED	12
POWERWAVE TECHNOLOGIES INC	COM	739363109	4	500	SH	DEFINED	12
POWERWAVE TECHNOLOGIES INC	COM	739363109	86	11000	SH	DEFINED	1
POZEN INC	COM	73941U102	207	15000	SH	DEFINED	12
PPG INDS INC	COM	693506107	10	175	SH	DEFINED	11
PPG INDS INC	COM	693506107	28298	485380	SH	DEFINED	6
PPG INDS INC	COM	693506107	3242	55601	SH	DEFINED	12
PPG INDS INC	COM	693506107	743	12752	SH	DEFINED	2
PPG INDS INC	COM	693506107	93	1600	SH	DEFINED	9
PPG INDS INC	COM	693506107	108	1860	SH	DEFINED	3
PPL CORP	COM	69351T106	52	1150	SH	DEFINED	11
PPL CORP	COM	69351T106	2039	44715	SH	DEFINED	12
PPL CORP	COM	69351T106	904	19821	SH	DEFINED	9
PPL CORP	COM	69351T106	14	300	SH	DEFINED	2
PPL CORP	COM	69351T106	657	14400	SH	DEFINED	5
PPL CORP	COM	69351T106	155	3400	SH	DEFINED	6
PRAECIS PHARMACEUTICALS INC	COM	739421105	14	2375	SH	DEFINED	12

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PRAECIS PHARMACEUTICALS INC	COM	739421105	2	407	SH	DEFINED	11
PRAECIS PHARMACEUTICALS INC	COM	739421105	20	3400	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	26	700	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	2429	65435	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	2127	57310	SH	DEFINED	6
PRAXAIR INC	COM	74005P104	396	10680	SH	DEFINED	12
PRAXAIR INC	COM	74005P104	264	7100	SH	DEFINED	5
PRE PAID LEGAL SVCS INC	COM	740065107	6167	251900	SH	DEFINED	6
PRE PAID LEGAL SVCS INC	COM	740065107	41	1675	SH	DEFINED	12
PRECIS INC	COM	740184106	524	140930	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	15284	347130	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	99	2250	SH	DEFINED	11
PRECISION CASTPARTS CORP	COM	740189105	266	6046	SH	DEFINED	12
PRECISION DRILLING	COM	74022D100	89	1900	SH	DEFINED	
PRECISION DRILLING CORP	COM	74022D100	16030	344130	SH	DEFINED	3
PRECISION DRILLING CORP	COM	74022D100	17985	385600	SH	DEFINED	7
PREFERRED & CORP INC STRATEG	COM	74039B105	12	490	SH	DEFINED	12
PREFERRED INCOME STRATEGIES	COM	74038E100	10	400	SH	DEFINED	12
PREMCOR INC	COM	74045Q104	7066	228160	SH	DEFINED	6
PRENTISS PPTYS TR	SH BEN INT	740706106	18	500	SH	DEFINED	12
PRESIDENTIAL LIFE CORP	COM	740884101	5099	341450	SH	DEFINED	6
PRESIDENTIAL LIFE CORP	COM	740884101	38	2535	SH	DEFINED	12
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	217	49300	SH	DEFINED	12
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	1	300	SH	DEFINED	6
PRICE T ROWE GROUP INC	COM	74144T108	6440	119637	SH	DEFINED	12
PRICE T ROWE GROUP INC	COM	74144T108	10	195	SH	DEFINED	2
PRICE T ROWE GROUP INC	COM	74144T108	1056	19613	SH	DEFINED	11
PRICE T ROWE GROUP INC	COM	74144T108	14	200	SH	DEFINED	7
PRICELINE COM INC	COM NEW	741503403	67	2469	SH	DEFINED	12
PRIDE INTL INC DEL	COM	74153Q102	64	3740	SH	DEFINED	6
PRIDE INTL INC DEL	COM	74153Q102	230	13500	SH	DEFINED	12
PRIME HOSPITALITY CORP	COM	741917108	3	300	SH	DEFINED	9
PRIME MED SVCS INC NEW	COM	74156D108	1412	256810	SH	DEFINED	6
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	373	18349	SH	DEFINED	12
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	101	5000	SH	DEFINED	7
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	36435	4286463	SH	DEFINED	3
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	87	10300	SH	DEFINED	12
PRINCETON REVIEW INC	COM	742352107	17	2000	SH	DEFINED	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	324	9090	SH	DEFINED	6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	367	10290	SH	DEFINED	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	11539	323857	SH	DEFINED	3
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	9022	253204	SH	DEFINED	2
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	426	11970	SH	DEFINED	11
PRIORITY HEALTHCARE CORP	CL B	74264T102	5282	248100	SH	DEFINED	8
PRIORITY HEALTHCARE CORP	CL B	74264T102	55354	2600000	SH	DEFINED	10
PRIORITY HEALTHCARE CORP	CL B	74264T102	165	7734	SH	DEFINED	12
PRIORITY HEALTHCARE CORP	CL B	74264T102	19	913	SH	DEFINED	11
PRIVATEBANCORP INC	COM	742962103	1465	28400	SH	DEFINED	3
PRO PHARMACEUTICALS INC	COM	74267T109	24	5600	SH	DEFINED	12
PROASSURANCE CORP	COM	74267C106	70	2002	SH	DEFINED	12
PROASSURANCE CORP	COM	74267C106	7	200	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	593	4300	SH	DEFINED	7
PROCTER & GAMBLE CO	COM	742718109	814	7763	SH	DEFINED	9
PROCTER & GAMBLE CO	COM	742718109	168	1600	SH	DEFINED	4
PROCTER & GAMBLE CO	COM	742718109	8222	78395	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	17652	168309	SH	DEFINED	5
PROCTER & GAMBLE CO	COM	742718109	72310	689456	SH	DEFINED	2
PROCTER & GAMBLE CO	COM	742718109	19218	183239	SH	DEFINED	3
PROCTER & GAMBLE CO	COM	742718109	2971	28321	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	31920	304351	SH	DEFINED	12
PROGRESS ENERGY INC	COM	743263105	3661	77764	SH	DEFINED	11
PROGRESS ENERGY INC	COM	743263105	2620	55650	SH	DEFINED	12

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PROGRESS ENERGY INC	COM	743263105	637	13524	SH	DEFINED	2
PROGRESS ENERGY INC	COM	743263105	228	4837	SH	DEFINED	6
PROGRESS ENERGY INC	COM	743263105	202	4300	SH	DEFINED	9
PROGRESS ENERGY INC	COM	743263105	7	150	SH	DEFINED	4
PROGRESS SOFTWARE CORP	COM	743312100	14669	611450	SH	DEFINED	3
PROGRESS SOFTWARE CORP	COM	743312100	500	20835	SH	DEFINED	12
PROGRESS SOFTWARE CORP	COM	743312100	113	4700	SH	DEFINED	11
PROGRESSIVE CORP OHIO	COM	743315103	13	150	SH	DEFINED	9
PROGRESSIVE CORP OHIO	COM	743315103	25	290	SH	DEFINED	11
PROGRESSIVE CORP OHIO	COM	743315103	6	65	SH	DEFINED	2
PROGRESSIVE CORP OHIO	COM	743315103	540	6167	SH	DEFINED	12
PROLOGIS	SH BEN INT	743410102	244	6800	SH	DEFINED	12
PROLOGIS	SH BEN INT	743410102	109	3050	SH	DEFINED	2
PROQUEST COMPANY	COM	74346P102	6	200	SH	DEFINED	12
PROSOFTTRAINING	COM	743477101	0	650	SH	DEFINED	12
PROSPERITY BANCSHARES INC	COM	743606105	101	4250	SH	DEFINED	3
PROTECTIVE LIFE CORP	COM	743674103	17771	474530	SH	DEFINED	6
PROTECTIVE LIFE CORP	COM	743674103	24	650	SH	DEFINED	11
PROTECTIVE LIFE CORP	COM	743674103	50	1325	SH	DEFINED	12
PROTEIN DESIGN LABS INC	COM	74369L103	113	4725	SH	DEFINED	4
PROTEIN DESIGN LABS INC	COM	74369L103	1140	47870	SH	DEFINED	12
PROTERION CORP	COM	74370Y102	1	5000	SH	DEFINED	12
PROVIDENT BANKSHARES CORP	COM	743859100	3351	106794	SH	DEFINED	6
PROVIDENT BANKSHARES CORP	COM	743859100	1722	54867	SH	DEFINED	12
PROVIDENT BANKSHARES CORP	COM	743859100	13	414	SH	DEFINED	4
PROVIDENT ENERGY TR	TR UNIT	74386K104	341	41406	SH	DEFINED	12
PROVIDENT FINL GROUP INC	COM	743866105	435	10824	SH	DEFINED	2
PROVIDENT FINL GROUP INC	COM	743866105	2424	60335	SH	DEFINED	4
PROVIDENT FINL GROUP INC	COM	743866105	17600	438040	SH	DEFINED	6
PROVIDENT FINL GROUP INC	COM	743866105	134	3325	SH	DEFINED	12
PROVIDENT FINL SVCS INC	COM	74386T105	43	2300	SH	DEFINED	3
PROVIDENT FINL SVCS INC	COM	74386T105	30	1600	SH	DEFINED	4
PROVIDENT FINL SVCS INC	COM	74386T105	136	7300	SH	DEFINED	11
PROVIDENT FINL SVCS INC	COM	74386T105	192	10267	SH	DEFINED	12
PROVIDIAN FINL CORP	COM	74406A102	179143	13675000	SH	DEFINED	10
PROVIDIAN FINL CORP	COM	74406A102	131000	10000000	SH	DEFINED	13
PROVIDIAN FINL CORP	COM	74406A102	5	400	SH	DEFINED	6
PROVIDIAN FINL CORP	COM	74406A102	2232	170402	SH	DEFINED	12
PROVIDIAN FINL CORP	COM	74406A102	26301	2007700	SH	DEFINED	8
PROVIDIAN FINL CORP	COM	74406A102	66	5000	SH	DEFINED	
PROVINCE HEALTHCARE CO	COM	743977100	14	900	SH	DEFINED	12
PROVINCE HEALTHCARE CO	COM	743977100	9082	571170	SH	DEFINED	3
PROXIM CORP	CL A	744283102	9	5000	SH	DEFINED	12
PROXYMED PHARMACY INC	COM NEW	744290305	5	246	SH	DEFINED	12
PRUDENTIAL FINL INC	COM	744320102	6	130	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	744320102	88	1500	SH	DEFINED	7
PRUDENTIAL FINL INC	COM	744320102	1	26	SH	DEFINED	9
PRUDENTIAL FINL INC	COM	744320102	9832	219557	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	1148	25626	SH	DEFINED	12
PRUDENTIAL FINL INC	COM	744320102	102	2287	SH	DEFINED	2
PRUDENTIAL FINL INC	COM	744320102	4	100	SH	DEFINED	6
PSS WORLD MED INC	COM	69366A100	9	800	SH	DEFINED	12
PSS WORLD MED INC	COM	69366A100	1899	169670	SH	DEFINED	3
PTEK HLDGS INC	COM	69366M104	503	54700	SH	DEFINED	12
PTEK HLDGS INC	COM	69366M104	29917	3255370	SH	DEFINED	3
PUBLIC STORAGE INC	COM A DP1/1000	74460D729	0	15	SH	DEFINED	12
PUBLIC STORAGE INC	COM	74460D109	85	1739	SH	DEFINED	12
PUBLIC STORAGE INC	COM	74460D109	24	500	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	4007	85295	SH	DEFINED	12
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	774	16473	SH	DEFINED	9
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	205	4370	SH	DEFINED	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	140	2987	SH	DEFINED	11

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PUBLIC SVC ENTERPRISE GROUP	COM	744573106	28	606	SH	DEFINED	2
PUBLICIS S A NEW	SPONSORED ADR	74463M106	14643	478975	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	5364	239543	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	353	15775	SH	DEFINED	12
PUGET ENERGY INC NEW	COM	745310102	5	202	SH	DEFINED	9
PULASKI FINL CORP	COM	745548107	582	30000	SH	DEFINED	12
PULITZER INC	COM	745769109	212	4400	SH	DEFINED	3
PULTE HOMES INC	COM	745867101	63	1140	SH	DEFINED	6
PULTE HOMES INC	COM	745867101	62	1110	SH	DEFINED	3
PULTE HOMES INC	COM	745867101	7	132	SH	DEFINED	12
PURE WORLD INC	COM	74622C106	10	6017	SH	DEFINED	12
PUTNAM HIGH INCOME BOND FD	SH BEN INT	746779107	11	1400	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	7	940	SH	DEFINED	12
PUTNAM MANAGED HIGH YIELD TR	SH BEN INT	746819101	36	4200	SH	DEFINED	12
PUTNAM MANAGED MUN INCOM TR	COM	746823103	46	6104	SH	DEFINED	12
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	521	78161	SH	DEFINED	12
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	1589	231654	SH	DEFINED	12
PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	746922103	151	11000	SH	DEFINED	12
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	4756	709882	SH	DEFINED	5
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	997	148434	SH	DEFINED	12
PUTNAM TAX FREE HEALTH CARE	SH BEN INT	746920107	150	11933	SH	DEFINED	12
PXRE GROUP LTD	COM	G73018106	855	30600	SH	DEFINED	3
PXRE GROUP LTD	COM	G73018106	3	95	SH	DEFINED	11
Q E P INC	COM	74727K102	382	23575	SH	DEFINED	6
QAD INC	COM	74727D108	447	33670	SH	DEFINED	3
QIAGEN N V	ORD	N72482107	351	26675	SH	DEFINED	12
QLOGIC CORP	COM	747277101	56	1695	SH	DEFINED	12
QLT INC	COM	746927102	15	600	SH	DEFINED	12
QLT INC	COM	746927102	988	39000	SH	DEFINED	7
QLT INC	COM	746927102	42567	1666678	SH	DEFINED	3
QUAKER CHEM CORP	COM	747316107	18	700	SH	DEFINED	12
QUAKER CITY BANCORP INC	COM	74731K106	1206	22175	SH	DEFINED	6
QUALCOMM INC	COM	747525103	5755	86638	SH	DEFINED	12
QUALCOMM INC	COM	747525103	832	12550	SH	DEFINED	5
QUALCOMM INC	COM	747525103	838	12648	SH	DEFINED	11
QUALCOMM INC	COM	747525103	5182	78170	SH	DEFINED	3
QUALCOMM INC	COM	747525103	17520	263770	SH	DEFINED	10
QUALCOMM INC	COM	747525103	9	100	SH	DEFINED	7
QUALCOMM INC	COM	747525103	574	8635	SH	DEFINED	9
QUALCOMM INC	COM	747525103	602	9067	SH	DEFINED	2
QUALITY DISTR INC FLA	COM	74756M102	86	6110	SH	DEFINED	12
QUALITY SYS INC	COM	747582104	910	20027	SH	DEFINED	12
QUANEX CORP	COM	747620102	10645	250517	SH	DEFINED	6
QUANEX CORP	COM	747620102	33	770	SH	DEFINED	11
QUANTUM CORP	COM DSSG	747906204	635	171540	SH	DEFINED	12
QUANTUM CORP	COM DSSG	747906204	63	16900	SH	DEFINED	11
QUANTUM CORP	COM DSSG	747906204	61	16600	SH	DEFINED	5
QUANTUM CORP	COM DSSG	747906204	5	1410	SH	DEFINED	4
QUEBECOR WORLD INC	COM NON-VTG	748203106	1	50	SH	DEFINED	7
QUEBECOR WORLD INC	COM NON-VTG	748203106	160	8700	SH	DEFINED	3
QUEST DIAGNOSTICS INC	COM	74834L100	17	200	SH	DEFINED	9
QUEST DIAGNOSTICS INC	COM	74834L100	23	276	SH	DEFINED	11
QUEST DIAGNOSTICS INC	COM	74834L100	191	2302	SH	DEFINED	12
QUEST DIAGNOSTICS INC	COM	74834L100	8	100	SH	DEFINED	2
QUEST SOFTWARE INC	COM	74834T103	262	16000	SH	DEFINED	12
QUESTAR CORP	COM	748356102	26	725	SH	DEFINED	12
QUESTAR CORP	COM	748356102	124	3390	SH	DEFINED	11
QUESTAR CORP	COM	748356102	135	3693	SH	DEFINED	9
QUESTAR CORP	COM	748356102	379	10400	SH	DEFINED	5
QUESTAR CORP	COM	748356102	14095	386810	SH	DEFINED	3
QUESTAR CORP	COM	748356102	58	1600	SH	DEFINED	2

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QUESTCOR PHARMACEUTICALS INC	COM	74835Y101	0	500	SH	DEFINED	12
QUIDEL CORP	COM	74838J101	12	1760	SH	DEFINED	3
QUIGLEY CORP	COM NEW	74838L304	15	1500	SH	DEFINED	12
QUIKSILVER INC	COM	74838C106	37	1700	SH	DEFINED	12
QUILMES INDL QUINSA SOCIETE	SP ADR CL B	74838Y207	3744	205400	SH	DEFINED	3
QUOVADX INC	COM	74913K106	7	2000	SH	DEFINED	12
QUOVADX INC	COM	74913K106	93	25400	SH	DEFINED	3
QWEST COMMUNICATIONS INTL IN	COM	749121109	19	4455	SH	DEFINED	2
QWEST COMMUNICATIONS INTL IN	COM	749121109	5118411	118756681	SH	DEFINED	10
QWEST COMMUNICATIONS INTL IN	COM	749121109	249957	57994600	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	2166	502593	SH	DEFINED	12
QWEST COMMUNICATIONS INTL IN	COM	749121109	250	57925	SH	DEFINED	5
QWEST COMMUNICATIONS INTL IN	COM	749121109	213	49410	SH	DEFINED	11
QWEST COMMUNICATIONS INTL IN	COM	749121109	0	13	SH	DEFINED	1
QWEST COMMUNICATIONS INTL IN	COM	749121109	20	4723	SH	DEFINED	9
QWEST COMMUNICATIONS INTL IN	COM	749121109	74	17209	SH	DEFINED	4
R & B INC	COM	749124103	1308	70750	SH	DEFINED	6
R & G FINANCIAL CORP	CL B	749136107	5	146	SH	DEFINED	11
R & G FINANCIAL CORP	CL B	749136107	93	2700	SH	DEFINED	12
R & G FINANCIAL CORP	CL B	749136107	51699	1496774	SH	DEFINED	3
R H DONNELLEY CORP	COM NEW	74955W307	104	2224	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW	74955W307	71	1521	SH	DEFINED	12
R H DONNELLEY CORP	COM NEW	74955W307	304	6500	SH	DEFINED	9
R H DONNELLEY CORP	COM NEW	74955W307	10104	216350	SH	DEFINED	6
RADA ELECTR INDS LTD	SHS NEW	M81863108	1	360	SH	DEFINED	12
RADIAN GROUP INC	COM	750236101	14794	347274	SH	DEFINED	8
RADIAN GROUP INC	COM	750236101	5	110	SH	DEFINED	11
RADIAN GROUP INC	COM	750236101	65	1529	SH	DEFINED	2
RADIAN GROUP INC	COM	750236101	2448	57470	SH	DEFINED	6
RADIAN GROUP INC	COM	750236101	23	538	SH	DEFINED	12
RADIAN GROUP INC	COM	750236101	106500	2500000	SH	DEFINED	10
RADIO ONE INC	CL A	75040P108	19	1000	SH	DEFINED	12
RADIO ONE INC	CL D NON VTG	75040P405	276	14900	SH	DEFINED	5
RADIO SHACK CORP	COM	750438103	245	7400	SH	DEFINED	5
RADIO SHACK CORP	COM	750438103	1217	36692	SH	DEFINED	12
RADIO SHACK CORP	COM	750438103	18695	563786	SH	DEFINED	3
RADIO SHACK CORP	COM	750438103	103	3100	SH	DEFINED	11
RADYNE COMSTREAM INC	COM NEW	750611402	10	1000	SH	DEFINED	12
RADYNE COMSTREAM INC	COM NEW	750611402	1496	157500	SH	DEFINED	3
RAILAMERICA INC	COM	750753105	55	4530	SH	DEFINED	12
RAINDANCE COMM	COM	75086X106	3	1000	SH	DEFINED	12
RAINING DATA CORP	COM	75087R108	23	6500	SH	DEFINED	12
RAINMAKER SYSTEMS	COM	750875106	6	2000	SH	DEFINED	12
RAIT INVT TR	COM	749227104	61	2050	SH	DEFINED	12
RAMBUS INC DEL	COM	750917106	4	150	SH	DEFINED	9
RAMBUS INC DEL	COM	750917106	17	600	SH	DEFINED	2
RAMBUS INC DEL	COM	750917106	73	2600	SH	DEFINED	12
RAMTRON INTL CORP	COM NEW	751907304	0	100	SH	DEFINED	12
RARE HOSPITALITY INTL INC	COM	753820109	14	521	SH	DEFINED	11
RARE HOSPITALITY INTL INC	COM	753820109	2191	78970	SH	DEFINED	3
RARE HOSPITALITY INTL INC	COM	753820109	0	10	SH	DEFINED	12
RAVEN INDS INC	COM	754212108	138	4500	SH	DEFINED	12
RAYMOND JAMES FINANCIAL INC	COM	754730109	1	50	SH	DEFINED	6
RAYMOND JAMES FINANCIAL INC	COM	754730109	2	100	SH	DEFINED	11
RAYMOND JAMES FINANCIAL INC	COM	754730109	57	2310	SH	DEFINED	3
RAYMOND JAMES FINANCIAL INC	COM	754730109	101	4078	SH	DEFINED	12
RAYONIER INC	COM	754907103	28	649	SH	DEFINED	2
RAYONIER INC	COM	754907103	1667	38128	SH	DEFINED	12
RAYOVAC CORP	COM	755081106	4	135	SH	DEFINED	11
RAYOVAC CORP	COM	755081106	26	900	SH	DEFINED	12
RAYOVAC CORP	COM	755081106	14122	493770	SH	DEFINED	3
RAYOVAC CORP	COM	755081106	17689	618500	SH	DEFINED	6

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RAYTHEON CO	COM NEW	755111507	1592	50795	SH	DEFINED	9
RAYTHEON CO	COM NEW	755111507	2058	65662	SH	DEFINED	12
RAYTHEON CO	COM NEW	755111507	36830	1175172	SH	DEFINED	6
RAYTHEON CO	COM NEW	755111507	0	8	SH	DEFINED	1
RAYTHEON CO	COM NEW	755111507	334	10670	SH	DEFINED	2
RC2 CORP	COM	749388104	306	10890	SH	DEFINED	6
RC2 CORP	COM	749388104	11321	411690	SH	DEFINED	3
RC2 CORP	COM	749388104	16	590	SH	DEFINED	11
RCG COMPANIES INC	COM	749328100	3	1858	SH	DEFINED	12
RCM TECHNOLOGIES INC	COM NEW	749360400	926	132625	SH	DEFINED	6
RCN CORP	COM	749361101	2	6536	SH	DEFINED	4
READERS DIGEST ASSN INC	COM	755267101	10021	711700	SH	DEFINED	6
READERS DIGEST ASSN INC	COM	755267101	28	1983	SH	DEFINED	12
READERS DIGEST ASSOC	COM	755267101	283	20100	SH	DEFINED	
REAL ESTATE INCOME FUND INC	COM	755881109	70	3800	SH	DEFINED	12
REALNETWORKS INC	COM	75605L104	65	10850	SH	DEFINED	12
REALTY INCOME CORP	COM	756109104	337	7550	SH	DEFINED	12
REAVES UTIL INCOME FD	COM SH BEN INT	756158101	75	3750	SH	DEFINED	12
RECKSON ASSOCS RLTY CORP	COM	75621K106	27	950	SH	DEFINED	11
RECKSON ASSOCS RLTY CORP	COM	75621K106	1130	40163	SH	DEFINED	12
RED HAT INC	COM	756577102	339	14710	SH	DEFINED	5
RED HAT INC	COM	756577102	26	1150	SH	DEFINED	2
RED HAT INC	COM	756577102	243	10650	SH	DEFINED	12
REDBACK NETWORKS INC	COM NEW	757209507	3	514	SH	DEFINED	12
REDWOOD TR INC	COM	758075402	14504	233290	SH	DEFINED	3
REDWOOD TR INC	COM	758075402	597	9596	SH	DEFINED	12
REDWOOD TR INC	COM	758075402	8	126	SH	DEFINED	11
REEBOK INTL LTD	COM	758110100	368	8892	SH	DEFINED	12
REEBOK INTL LTD	COM	758110100	24	590	SH	DEFINED	6
REEBOK INTL LTD	COM	758110100	21363	516645	SH	DEFINED	3
REED ELSEVIER N V	SPONSORED ADR	758204101	84	3155	SH	DEFINED	6
REED ELSEVIER P L C	SPONSORED ADR	758205108	1013	28545	SH	DEFINED	6
REGAL BELOIT CORP	COM	758750103	505	25300	SH	DEFINED	
REGAL BELOIT CORP	COM	758750103	28	1420	SH	DEFINED	12
REGAL ENTMT GROUP	CL A	758766109	976	44390	SH	DEFINED	6
REGAL ENTMT GROUP	CL A	758766109	147	6700	SH	DEFINED	12
REGENCY CTRS CORP	COM	758849103	98	2100	SH	DEFINED	12
REGENERATION TECH INC DEL	COM	75886N100	75	6600	SH	DEFINED	12
REGENERON PHARMACEUTICALS	COM	75886F107	7	500	SH	DEFINED	2
REGENT COMMUNICATIONS INC DE	COM	758865109	4	636	SH	DEFINED	11
REGIONS FINL CORP	COM	758940100	99	2720	SH	DEFINED	11
REGIONS FINL CORP	COM	758940100	9	236	SH	DEFINED	9
REGIONS FINL CORP	COM	758940100	99	2720	SH	DEFINED	2
REGIONS FINL CORP	COM	758940100	230	6310	SH	DEFINED	6
REGIONS FINL CORP	COM	758940100	1351	37000	SH	DEFINED	12
REGIS CORP MINN	COM	758932107	4668	105035	SH	DEFINED	12
REGIS CORP MINN	COM	758932107	10292	231603	SH	DEFINED	3
REGISTER COM INC	COM	75914G101	6	1050	SH	DEFINED	12
REHABCARE GROUP INC	COM	759148109	101	5100	SH	DEFINED	6
REHABCARE GROUP INC	COM	759148109	17	860	SH	DEFINED	12
REINSURANCE GROUP AMER INC	COM	759351109	7	170	SH	DEFINED	9
REINSURANCE GROUP AMER INC	COM	759351109	15281	372970	SH	DEFINED	6
RELIANCE STEEL & ALUMINUM CO	COM	759509102	2	60	SH	DEFINED	12
RELIANCE STEEL & ALUMINUM CO	COM	759509102	18	500	SH	DEFINED	11
RELIANT RES INC	COM	75952B105	3	315	SH	DEFINED	9
RELIANT RES INC	COM	75952B105	71070	8651640	SH	DEFINED	6
RELIANT RES INC	COM	75952B105	1761	214510	SH	DEFINED	3
RELIANT RES INC	COM	75952B105	57	6952	SH	DEFINED	12
RELIANT RES INC	COM	75952B105	87	10536	SH	DEFINED	2
RENAISSANCE LEARNING INC	COM	75968L105	1627	61700	SH	DEFINED	3
RENAISSANCE RE HLDGS LTD	COM	G7496G103	233	4483	SH	DEFINED	12
RENAISSANCE RE HLDGS LTD	COM	G7496G103	280	5375	SH	DEFINED	5

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RENAISSANCE RE HLDGS LTD	COM	G7496G103	1139	21900	SH	DEFINED	11
RENAISSANCE RE HLDGS LTD	COM	G7496G103	17596	338390	SH	DEFINED	6
RENAL CARE GROUP INC	COM	759930100	188	4105	SH	DEFINED	12
RENT A CTR INC NEW	COM	76009N100	20084	609341	SH	DEFINED	3
RENT A CTR INC NEW	COM	76009N100	7644	231925	SH	DEFINED	6
RENT WAY INC	COM	76009U104	44	5000	SH	DEFINED	12
RENTECH INC	COM	760112102	56	61000	SH	DEFINED	12
REPSOL YPF S A	SPONSORED ADR	76026T205	11	505	SH	DEFINED	9
REPSOL YPF S A	SPONSORED ADR	76026T205	38	1835	SH	DEFINED	11
REPSOL YPF S A	SPONSORED ADR	76026T205	318	15300	SH	DEFINED	2
REPSOL YPF S A	SPONSORED ADR	76026T205	1082	52002	SH	DEFINED	6
REPUBLIC BANCORP INC	COM	760282103	1298	92400	SH	DEFINED	3
REPUBLIC BANCORP INC	COM	760282103	40	2880	SH	DEFINED	12
REPUBLIC BANCORP INC	COM	760282103	13454	957590	SH	DEFINED	6
REPUBLIC BANCORP INC	COM	760282103	27	1951	SH	DEFINED	11
REPUBLIC BANCORP KY	CL A	760281204	384	19740	SH	DEFINED	12
REPUBLIC FIRST BANCORP INC	COM	760416107	3	264	SH	DEFINED	9
REPUBLIC FIRST BANCORP INC	COM	760416107	811	62400	SH	DEFINED	6
REPUBLIC SVCS INC	COM	760759100	637	23519	SH	DEFINED	12
REPUBLIC SVCS INC	COM	760759100	3	110	SH	DEFINED	6
REPUBLIC SVCS INC	COM	760759100	17084	631100	SH	DEFINED	8
REPUBLIC SVCS INC	COM	760759100	140596	5193800	SH	DEFINED	10
REPUBLIC SVCS INC	COM	760759100	43317	1600200	SH	DEFINED	13
RES-CARE INC	COM	760943100	1354	105932	SH	DEFINED	6
RES-CARE INC	COM	760943100	264	20640	SH	DEFINED	3
RESEARCH FRONTIERS INC	COM	760911107	9	900	SH	DEFINED	12
RESEARCH IN MOTION LTD	COM	760975102	29728	319200	SH	DEFINED	7
RESEARCH IN MOTION LTD	COM	760975102	29	315	SH	DEFINED	12
RESEARCH IN MOTION LTD	COM	760975102	22	240	SH	DEFINED	9
RESOURCES BANKSHARES CORP	COM	76121R104	144	4426	SH	DEFINED	12
RESPIRONICS INC	COM	761230101	39577	732637	SH	DEFINED	3
RESTORATION HARDWARE	COM	760981100	50	10000	SH	DEFINED	
RETALIX LTD	ORD	M8215W109	22	1100	SH	DEFINED	12
REUTERS GROUP PLC	SPONSORED ADR	76132M102	18	410	SH	DEFINED	11
REUTERS GROUP PLC	SPONSORED ADR	76132M102	996	23300	SH	DEFINED	6
REUTERS GROUP PLC	SPONSORED ADR	76132M102	7	170	SH	DEFINED	9
REVLON INC	CL A	761525500	1	300	SH	DEFINED	12
REX STORES CORP	COM	761624105	2522	160223	SH	DEFINED	6
REXAM PLC	SP ADR NEW2001	761655406	14923	356831	SH	DEFINED	6
REYNOLDS & REYNOLDS CO	CL A	761695105	25	875	SH	DEFINED	2
REYNOLDS & REYNOLDS CO	CL A	761695105	511	18000	SH	DEFINED	5
REYNOLDS & REYNOLDS CO	CL A	761695105	3	90	SH	DEFINED	6
REYNOLDS & REYNOLDS CO	CL A	761695105	224	7890	SH	DEFINED	12
REYNOLDS R J TOB HLDGS INC	COM	76182K105	7	120	SH	DEFINED	2
REYNOLDS R J TOB HLDGS INC	COM	76182K105	173	2853	SH	DEFINED	12
REYNOLDS R J TOB HLDGS INC	COM	76182K105	88	1450	SH	DEFINED	3
REYNOLDS R J TOB HLDGS INC	COM	76182K105	8	133	SH	DEFINED	6
RF MICRODEVICES INC	COM	749941100	3399	401751	SH	DEFINED	12
RF MICRODEVICES INC	COM	749941100	4673	552400	SH	DEFINED	3
RGC RES INC	COM	74955L103	32	1370	SH	DEFINED	12
RIGGS NATL CORP WASH DC	COM	766570105	443	25749	SH	DEFINED	12
RIO TINTO PLC	SPONSORED ADR	767204100	10905	108043	SH	DEFINED	6
RIO TINTO PLC	SPONSORED ADR	767204100	10634	105730	SH	DEFINED	2
RIO TINTO PLC	SPONSORED ADR	767204100	819	8140	SH	DEFINED	11
RIO TINTO PLC	SPONSORED ADR	767204100	15	150	SH	DEFINED	9
RITE AID CORP	COM	767754104	73	13500	SH	DEFINED	2
RITE AID CORP	COM	767754104	22	4000	SH	DEFINED	9
RITE AID CORP	COM	767754104	477	87622	SH	DEFINED	12
RIVIANA FOODS INC	COM	769536103	1746	62366	SH	DEFINED	6
RIVIANA FOODS INC	COM	769536103	172	6162	SH	DEFINED	12
RLI CORP	COM	749607107	7224	187150	SH	DEFINED	1
RLI CORP	COM	749607107	69	1786	SH	DEFINED	12



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RMK HIGH INCOME FD INC	COM SHS	74963B105	634	38005	SH	DEFINED	12
RMR REAL ESTATE FD	SH BEN INT	74963F106	177	11840	SH	DEFINED	12
ROANOKE ELEC STL CORP	COM	769841107	17	1200	SH	DEFINED	12
ROBERT HALF INTL INC	COM	770323103	219	9270	SH	DEFINED	12
ROCK-TENN CO	CL A	772739207	7	490	SH	DEFINED	12
ROCK-TENN CO	CL A	772739207	9	600	SH	DEFINED	11
ROCK-TENN CO	CL A	772739207	335	23250	SH	DEFINED	3
ROCK-TENN CO	CL A	772739207	36	2500	SH	DEFINED	6
ROCKWELL AUTOMATION INC	COM	773903109	23719	684127	SH	DEFINED	3
ROCKWELL AUTOMATION INC	COM	773903109	4197	121050	SH	DEFINED	11
ROCKWELL AUTOMATION INC	COM	773903109	359	10360	SH	DEFINED	12
ROCKWELL AUTOMATION INC	COM	773903109	35	1000	SH	DEFINED	2
ROCKWELL AUTOMATION INC	COM	773903109	28	800	SH	DEFINED	9
ROCKWELL COLLINS INC	COM	774341101	8	240	SH	DEFINED	6
ROCKWELL COLLINS INC	COM	774341101	1580	49970	SH	DEFINED	12
ROCKWELL COLLINS INC	COM	774341101	32	1000	SH	DEFINED	2
ROCKWELL COLLINS INC	COM	774341101	66	2100	SH	DEFINED	9
ROFIN SINAR TECHNOLO	COM	775043102	30	1000	SH	DEFINED	
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	14552	489630	SH	DEFINED	3
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	17	585	SH	DEFINED	11
ROGERS COMMUNICATIONS INC	CL B	775109200	19987	1072150	SH	DEFINED	7
ROGERS COMMUNICATIONS INC	CL B	775109200	748	40000	SH	DEFINED	12
ROGERS CORP	COM	775133101	23	432	SH	DEFINED	11
ROGERS CORP	COM	775133101	16	300	SH	DEFINED	12
ROHM & HAAS CO	COM	775371107	36	900	SH	DEFINED	11
ROHM & HAAS CO	COM	775371107	115	2874	SH	DEFINED	12
ROHM & HAAS CO	COM	775371107	252	6325	SH	DEFINED	2
ROHM & HAAS CO	COM	775371107	4267	107100	SH	DEFINED	3
ROLLINS INC	COM	775711104	19513	757180	SH	DEFINED	3
ROLLINS INC	COM	775711104	23	900	SH	DEFINED	9
ROLLINS INC	COM	775711104	10	384	SH	DEFINED	12
ROPER INDS INC NEW	COM	776696106	10	200	SH	DEFINED	12
ROSS STORES INC	COM	778296103	40	1310	SH	DEFINED	12
ROSS SYS INC	COM NEW	778303206	2	100	SH	DEFINED	12
ROSTELECOM OPEN JT STK LNG D	SPONSORED ADR	778529107	3951	265200	SH	DEFINED	3
ROTO ROOTER INC NEW	COM	778787101	5	100	SH	DEFINED	2
ROTO ROOTER INC NEW	COM	778787101	86	1700	SH	DEFINED	9
ROUSE CO	COM	779273101	857	15981	SH	DEFINED	12
ROUSE CO	COM	779273101	176	3292	SH	DEFINED	9
ROUSE CO	COM	779273101	23	432	SH	DEFINED	2
ROUSE CO	COM	779273101	19	350	SH	DEFINED	11
ROWAN COMPANIES INC	COM	779382100	105	5000	SH	DEFINED	
ROWAN COS INC	COM	779382100	10	493	SH	DEFINED	11
ROWAN COS INC	COM	779382100	13	594	SH	DEFINED	12
ROWAN COS INC	COM	779382100	19	880	SH	DEFINED	6
ROWE COS	COM	779528108	3	600	SH	DEFINED	12
ROXIO INC	COM	780008108	0	5	SH	DEFINED	7
ROXIO INC	COM	780008108	1	180	SH	DEFINED	12
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	10	1335	SH	DEFINED	11
ROYAL BANCSHARES PA INC	CL A	780081105	41	1590	SH	DEFINED	6
ROYAL BANCSHARES PA INC	CL A	780081105	3	102	SH	DEFINED	12
ROYAL BK CDA MONTREAL QUE	COM	780087102	2331	48858	SH	DEFINED	12
ROYAL BK CDA MONTREAL QUE	COM	780087102	71318	1498479	SH	DEFINED	7
ROYAL CARIBBEAN CRUISES LTD	NOTE	2/0 780153AK8	1361	25000	SH	DEFINED	12
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	107	2436	SH	DEFINED	12
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	9079	205498	SH	DEFINED	6
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	4202	88320	SH	DEFINED	3
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	3570	75039	SH	DEFINED	2
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	1903	40000	SH	DEFINED	10
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	1263	26536	SH	DEFINED	9
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	772	16206	SH	DEFINED	1
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	651	13680	SH	DEFINED	5

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ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	71	1500	SH	DEFINED	6
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	7686	161543	SH	DEFINED	12
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	313	5000	SH	DEFINED	7
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	224	4700	SH	DEFINED	4
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	185	3884	SH	DEFINED	11
ROYAL GOLD INC	COM	780287108	16	900	SH	DEFINED	12
ROYAL KPN NV	SPONSORED ADR	780641205	8826	1122810	SH	DEFINED	6
ROYCE FOCUS TR	COM	78080N108	89	9376	SH	DEFINED	12
ROYCE MICRO-CAP TR INC	COM	780915104	2868	214185	SH	DEFINED	12
ROYCE VALUE TR INC	COM	780910105	5477	307692	SH	DEFINED	12
RPM INTL INC	COM	749685103	2782	168200	SH	DEFINED	3
RPM INTL INC	COM	749685103	3012	182115	SH	DEFINED	11
RPM INTL INC	COM	749685103	1224	74000	SH	DEFINED	6
RPM INTL INC	COM	749685103	307	18585	SH	DEFINED	12
RUBY TUESDAY INC	COM	781182100	118	3680	SH	DEFINED	2
RUBY TUESDAY INC	COM	781182100	1695	52727	SH	DEFINED	12
RUBY TUESDAY INC	COM	781182100	22333	694650	SH	DEFINED	3
RUDDICK CORP	COM	781258108	20364	1006150	SH	DEFINED	6
RUDDICK CORP	COM	781258108	107	5300	SH	DEFINED	12
RUDDICK CORP	COM	781258108	4818	238060	SH	DEFINED	3
RUSH ENTERPRISES INC	CL A	781846209	128	11000	SH	DEFINED	6
RUSS BERRIE & CO	COM	782233100	56	1600	SH	DEFINED	11
RUSSELL CORP	COM	782352108	8	450	SH	DEFINED	12
RUSSELL CORP	COM	782352108	13247	725480	SH	DEFINED	6
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	13	377	SH	DEFINED	2
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	1128	25100	SH	DEFINED	7
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	10215	298786	SH	DEFINED	6
RYANS FAMILY STEAK HOUSE INC	COM	783519101	22	1300	SH	DEFINED	11
RYANS FAMILY STEAK HOUSE INC	COM	783519101	12415	722625	SH	DEFINED	6
RYANS FAMILY STEAK HOUSE INC	COM	783519101	2259	131500	SH	DEFINED	3
RYANS FAMILY STEAK HOUSE INC	COM	783519101	126	7376	SH	DEFINED	12
RYDER SYS INC	COM	783549108	41	1050	SH	DEFINED	11
RYDER SYS INC	COM	783549108	1117	28850	SH	DEFINED	12
RYDER SYS INC	COM	783549108	1183	30550	SH	DEFINED	6
RYDEX ETF TRUST	S&P 500 EQ TRD	78355W106	278	1985	SH	DEFINED	12
RYERSON TULL INC NEW	COM	78375P107	304	23227	SH	DEFINED	12
RYLAND GROUP INC	COM	783764103	61	683	SH	DEFINED	12
RYLAND GROUP INC	COM	783764103	64646	727746	SH	DEFINED	3
RYLAND GROUP INC	COM	783764103	13	150	SH	DEFINED	11
S & T BANCORP INC	COM	783859101	905	30109	SH	DEFINED	6
S Y BANCORP INC	COM	785060104	22	1000	SH	DEFINED	12
S&K FAMOUS BRANDS INC	COM	783774102	373	21000	SH	DEFINED	6
S&P 500 PROTECTED EQUITY FD	COM	78379P103	19	2080	SH	DEFINED	12
S1 CORPORATION	COM	78463B101	12	1600	SH	DEFINED	12
SABINE ROYALTY TR	UNIT BEN INT	785688102	122	3745	SH	DEFINED	12
SABRE HLDGS CORP	CL A	785905100	1606	64741	SH	DEFINED	12
SABRE HLDGS CORP	CL A	785905100	31196	1257400	SH	DEFINED	10
SABRE HLDGS CORP	CL A	785905100	4715	190030	SH	DEFINED	3
SABRE HLDGS CORP	CL A	785905100	4535	182800	SH	DEFINED	8
SABRE HLDGS CORP	CL A	785905100	4837	194964	SH	DEFINED	6
SAFECO CORP	COM	786429100	3396	78676	SH	DEFINED	2
SAFECO CORP	COM	786429100	1759	40738	SH	DEFINED	12
SAFECO CORP	COM	786429100	117	2710	SH	DEFINED	6
SAFECO CORP	COM	786429100	95	2200	SH	DEFINED	11
SAFEGUARD SCIENTIFICS INC	COM	786449108	284	76240	SH	DEFINED	12
SAFENET INC	COM	78645R107	4923	131142	SH	DEFINED	3
SAFENET INC	COM	78645R107	1	14	SH	DEFINED	12
SAFENET INC	COM	78645R107	14	374	SH	DEFINED	11
SAFETY INS GROUP INC	COM	78648T100	2498	131744	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	7	325	SH	DEFINED	4
SAFEWAY INC	COM NEW	786514208	141	6843	SH	DEFINED	11
SAFEWAY INC	COM NEW	786514208	373	18146	SH	DEFINED	12

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SAFEWAY INC	COM NEW	786514208	672	32665	SH	DEFINED	5
SAFEWAY INC	COM NEW	786514208	1052	51110	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	2052	99700	SH	DEFINED	8
SAFEWAY INC	COM NEW	786514208	2119	102985	SH	DEFINED	2
SAGA COMMUNICATIONS	CL A	786598102	12	656	SH	DEFINED	12
SAKS INC	COM	79377W108	24202	1375141	SH	DEFINED	3
SAKS INC	COM	79377W108	14	800	SH	DEFINED	1
SAKS INC	COM	79377W108	65	3700	SH	DEFINED	6
SAKS INC	COM	79377W108	840	47755	SH	DEFINED	12
SALISBURY BANCORP INC	COM	795226109	8	200	SH	DEFINED	12
SALIX PHARMACEUTICALS INC	COM	795435106	145	5000	SH	DEFINED	12
SALOMON BR EMRG MKTS INC II.	COM	794910109	97	6000	SH	DEFINED	12
SALOMON BR EMRG MKTS INC II.	COM	794910109	16	1000	SH	DEFINED	9
SALOMON BR GLBL PRTRNS INC F	COM	794914101	25	1650	SH	DEFINED	12
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	285	25229	SH	DEFINED	12
SALOMON BROS EMERG MKT DEBT	COM	79550E107	103	5269	SH	DEFINED	12
SALOMON BROS GLBL HIGH INC F	COM	79550G102	5	325	SH	DEFINED	12
SALOMON BROS HIGH INCOME FD	COM	79547Q106	140	12300	SH	DEFINED	12
SALOMON BROS HIGH INCOME FD	COM	794907105	480	37570	SH	DEFINED	12
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	471	28900	SH	DEFINED	12
SALOMON BROTHERS FD INC	COM	795477108	206	16955	SH	DEFINED	12
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	148	7350	SH	DEFINED	12
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	241	10523	SH	DEFINED	2
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	190	29000	SH	DEFINED	12
SANDERSON FARMS INC	COM	800013104	40	1086	SH	DEFINED	12
SANDERSON FARMS INC	COM	800013104	2	60	SH	DEFINED	11
SANDERSON FARMS INC	COM	800013104	11669	317685	SH	DEFINED	3
SANDERSON FARMS INC	COM	800013104	1647	44850	SH	DEFINED	6
SANDISK CORP	COM	80004C101	22	780	SH	DEFINED	2
SANDISK CORP	COM	80004C101	72	2530	SH	DEFINED	4
SANDISK CORP	COM	80004C101	5593	150000	SH	DEFINED	7
SANDISK CORP	COM	80004C101	16808	592660	SH	DEFINED	3
SANDISK CORP	COM	80004C101	1387	48880	SH	DEFINED	12
SANDY SPRING BANCORP INC	COM	800363103	1297	35761	SH	DEFINED	12
SANFILIPPO JOHN B & SON INC	COM	800422107	1101	30000	SH	DEFINED	3
SANFILIPPO JOHN B & SON INC	COM	800422107	270	7350	SH	DEFINED	6
SANGAMO BIOSCIENCES INC	COM	800677106	23	3650	SH	DEFINED	12
SANMINA SCI CORP	COM	800907107	13649	1236340	SH	DEFINED	3
SANMINA SCI CORP	COM	800907107	2923	264740	SH	DEFINED	11
SANMINA SCI CORP	COM	800907107	300	27150	SH	DEFINED	5
SANMINA SCI CORP	COM	800907107	267	24253	SH	DEFINED	12
SANMINA SCI CORP	COM	800907107	284	25700	SH	DEFINED	4
SANTA FE ENERGY TR	RCPT DEP UNITS	802013102	2	50	SH	DEFINED	12
SANTOS LIMITED	SPONSORED ADR	803021609	0	19	SH	DEFINED	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	21	538	SH	DEFINED	9
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	50	1270	SH	DEFINED	2
SAPIENT CORP	COM	803062108	4	600	SH	DEFINED	12
SAPPI LTD	SPON ADR NEW	803069202	33168	2429867	SH	DEFINED	6
SARA LEE CORP	COM	803111103	92	4200	SH	DEFINED	11
SARA LEE CORP	COM	803111103	694	31750	SH	DEFINED	5
SARA LEE CORP	COM	803111103	14	500	SH	DEFINED	7
SARA LEE CORP	COM	803111103	1194	54630	SH	DEFINED	3
SARA LEE CORP	COM	803111103	1318	60304	SH	DEFINED	9
SARA LEE CORP	COM	803111103	2081	95209	SH	DEFINED	2
SARA LEE CORP	COM	803111103	5686	260116	SH	DEFINED	12
SARA LEE CORP	COM	803111103	40020	1830708	SH	DEFINED	6
SAUER-DANFOSS INC	COM	804137107	27	2000	SH	DEFINED	12
SAUL CTRS INC	COM	804395101	52	1700	SH	DEFINED	11
SAUL CTRS INC	COM	804395101	674	22070	SH	DEFINED	12
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	4000	1044438	SH	DEFINED	3
SAVVIS COMMUNICATIONS CORP	COM	805423100	94	45000	SH	DEFINED	12
SBA COMMUNICATIONS CORP	COM	78388J106	126	32500	SH	DEFINED	12

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SBC COMMUNICATIONS INC	COM	78387G103	12232	498468	SH	DEFINED	2
SBC COMMUNICATIONS INC	COM	78387G103	40	1646	SH	DEFINED	4
SBC COMMUNICATIONS INC	COM	78387G103	22299	908692	SH	DEFINED	6
SBC COMMUNICATIONS INC	COM	78387G103	11855	483092	SH	DEFINED	3
SBC COMMUNICATIONS INC	COM	78387G103	8592	350141	SH	DEFINED	12
SBC COMMUNICATIONS INC	COM	78387G103	4838	150000	SH	DEFINED	7
SBC COMMUNICATIONS INC	COM	78387G103	778	31688	SH	DEFINED	11
SBC COMMUNICATIONS INC	COM	78387G103	435	17714	SH	DEFINED	5
SBC COMMUNICATIONS INC	COM	78387G103	355	14463	SH	DEFINED	9
SBC COMMUNICATIONS INC	COM	78387G103	244	9946	SH	DEFINED	1
SBS TECHNOLOGIES INC	COM	78387P103	771	49900	SH	DEFINED	3
SBS TECHNOLOGIES INC	COM	78387P103	2	100	SH	DEFINED	12
SCANA CORP NEW	COM	80589M102	154	4352	SH	DEFINED	11
SCANA CORP NEW	COM	80589M102	18	510	SH	DEFINED	2
SCANA CORP NEW	COM	80589M102	75	2130	SH	DEFINED	6
SCANA CORP NEW	COM	80589M102	2280	64493	SH	DEFINED	12
SCANSOFT INC	COM	80603P107	22	3900	SH	DEFINED	12
SCANSOFT INC	COM	80603P107	406	73154	SH	DEFINED	11
SCANSOURCE INC	COM	806037107	2521	52590	SH	DEFINED	3
SCHEIN HENRY INC	COM	806407102	563	7900	SH	DEFINED	3
SCHEIN HENRY INC	COM	806407102	36	500	SH	DEFINED	12
SCHEIN HENRY INC	COM	806407102	86	1200	SH	DEFINED	4
SCHERING A G	SPONSORED ADR	806585204	11	235	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	49	3000	SH	DEFINED	6
SCHERING PLOUGH CORP	COM	806605101	6179	380965	SH	DEFINED	12
SCHERING PLOUGH CORP	COM	806605101	86	5300	SH	DEFINED	4
SCHERING PLOUGH CORP	COM	806605101	90	5573	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	148	9131	SH	DEFINED	9
SCHERING PLOUGH CORP	COM	806605101	1206	74356	SH	DEFINED	2
SCHERING PLOUGH CORP	COM	806605101	2806	172979	SH	DEFINED	3
SCHERING PLOUGH CORP	COM	806605101	4	200	SH	DEFINED	7
SCHLUMBERGER LTD	COM	806857108	3771	59067	SH	DEFINED	2
SCHLUMBERGER LTD	COM	806857108	420	6585	SH	DEFINED	5
SCHLUMBERGER LTD	COM	806857108	472	7400	SH	DEFINED	1
SCHLUMBERGER LTD	COM	806857108	833	13047	SH	DEFINED	9
SCHLUMBERGER LTD	COM	806857108	1121	17556	SH	DEFINED	3
SCHLUMBERGER LTD	COM	806857108	1593	24950	SH	DEFINED	6
SCHLUMBERGER LTD	COM	806857108	1493	23390	SH	DEFINED	11
SCHLUMBERGER LTD	COM	806857108	6180	96788	SH	DEFINED	12
SCHLUMBERGER LTD	COM	806857108	6310	75200	SH	DEFINED	7
SCHLUMBERGER LTD	COM	806857108	166	2600	SH	DEFINED	4
SCHNITZER STL INDS	CL A	806882106	35230	1105075	SH	DEFINED	3
SCHOLASTIC CORP	COM	807066105	15	550	SH	DEFINED	12
SCHOLASTIC CORP	COM	807066105	31	1130	SH	DEFINED	1
SCHOLASTIC CORP	COM	807066105	2295	84205	SH	DEFINED	6
SCHOOL SPECIALTY INC	COM	807863105	11227	315631	SH	DEFINED	6
SCHULMAN A INC	COM	808194104	14	700	SH	DEFINED	11
SCHULMAN A INC	COM	808194104	381	19390	SH	DEFINED	12
SCHWAB CHARLES CORP NEW	COM	808513105	21	1840	SH	DEFINED	11
SCHWAB CHARLES CORP NEW	COM	808513105	265	22849	SH	DEFINED	12
SCHWAB CHARLES CORP NEW	COM	808513105	842	72518	SH	DEFINED	9
SCHWAB CHARLES CORP NEW	COM	808513105	1009	86874	SH	DEFINED	2
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	24	750	SH	DEFINED	11
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	908	28100	SH	DEFINED	3
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	9685	299850	SH	DEFINED	6
SCICLONE PHARMACEUTICALS INC	COM	80862K104	2262	418800	SH	DEFINED	12
SCIENTIFIC ATLANTA INC	COM	808655104	3	100	SH	DEFINED	9
SCIENTIFIC ATLANTA INC	COM	808655104	78	2400	SH	DEFINED	4
SCIENTIFIC ATLANTA INC	COM	808655104	194	6000	SH	DEFINED	2
SCIENTIFIC ATLANTA INC	COM	808655104	404	12500	SH	DEFINED	11
SCIENTIFIC ATLANTA INC	COM	808655104	437	13500	SH	DEFINED	5
SCIENTIFIC ATLANTA INC	COM	808655104	1556	48127	SH	DEFINED	12

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SCIENTIFIC ATLANTA INC	COM	808655104	13718	424170	SH	DEFINED	3
SCIENTIFIC GAMES CORP	CL A	80874P109	52	2800	SH	DEFINED	9
SCIENTIFIC GAMES CORP	CL A	80874P109	77	4100	SH	DEFINED	12
SCIENTIFIC GAMES CORP	CL A	80874P109	8024	428640	SH	DEFINED	3
SCIQUEST INC	COM NEW	80908Q404	1	266	SH	DEFINED	12
SCITEX LTD	ORD	809090103	27	4875	SH	DEFINED	12
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	15	526	SH	DEFINED	9
SCOTTISH RE GROUP LTD	ORD	G7885T104	16	660	SH	DEFINED	11
SCOTTS CO	CL A	810186106	353	5500	SH	DEFINED	2
SCOTTS CO	CL A	810186106	1421	22150	SH	DEFINED	12
SCOTTS CO	CL A	810186106	1	20	SH	DEFINED	6
SCP POOL CORP	COM	784028102	537	14410	SH	DEFINED	11
SCP POOL CORP	COM	784028102	56	1500	SH	DEFINED	12
SCRIPPS E W CO OHIO	CL A	811054204	25	250	SH	DEFINED	11
SCRIPPS E W CO OHIO	CL A	811054204	165	1632	SH	DEFINED	12
SCRIPPS E W CO OHIO	CL A	811054204	404	4000	SH	DEFINED	5
SCRIPPS E W CO OHIO	CL A	811054204	503	4971	SH	DEFINED	2
SCS TRANSN INC	COM	81111T102	6326	290200	SH	DEFINED	3
SCUDDER GLOBAL HIGH INCOME F	COM	81115E101	4	500	SH	DEFINED	12
SCUDDER HIGH INCOME TR	SH BEN INT	811153105	137	19590	SH	DEFINED	12
SCUDDER INTER GOVT TR	SH BEN INT	811163104	74	10745	SH	DEFINED	12
SCUDDER MULTI-MARKET INCOME	SH BEN INT	81118Q101	87	9775	SH	DEFINED	12
SCUDDER RREEF REAL EST FD II	COM	81119R108	361	23251	SH	DEFINED	12
SCUDDER RREEF REAL ESTATE FD	COM	81119Q100	438	21111	SH	DEFINED	12
SCUDDER STRATEGIC MUN INCOME	COM SH BEN INT	811234103	74	5650	SH	DEFINED	12
SEA CONTAINERS LTD	CL A	811371707	63	3035	SH	DEFINED	12
SEA CONTAINERS LTD	CL B	811371103	31	1496	SH	DEFINED	12
SEABOARD CORP	COM	811543107	17	50	SH	DEFINED	12
SEABULK INTL INC	COM	81169P101	2	174	SH	DEFINED	12
SEACHANGE INTL INC	COM	811699107	46	3000	SH	DEFINED	12
SEACOAST BKG CORP FLA	COM	811707306	23	1100	SH	DEFINED	11
SEACOAST BKG CORP FLA	COM	811707306	123	5940	SH	DEFINED	1
SEACOAST BKG CORP FLA	COM	811707306	1895	91536	SH	DEFINED	12
SEACOAST FINL SVCS CORP	COM	81170Q106	3	100	SH	DEFINED	12
SEAGATE TECHNOLOGY	SHS	G7945J104	83	5150	SH	DEFINED	11
SEAGATE TECHNOLOGY	SHS	G7945J104	11	500	SH	DEFINED	7
Seagate Technology	COM	G7945J104	662	40000	SH	DEFINED	
SEAGATE TECHNOLOGY	SHS	G7945J104	11896	737435	SH	DEFINED	6
SEAGATE TECHNOLOGY	SHS	G7945J104	3196	198152	SH	DEFINED	12
SEAGATE TECHNOLOGY	SHS	G7945J104	119307	7396600	SH	DEFINED	10
SEAGATE TECHNOLOGY	SHS	G7945J104	61671	3823400	SH	DEFINED	8
SEALED AIR CORP NEW	COM	81211K100	25	500	SH	DEFINED	2
SEALED AIR CORP NEW	COM	81211K100	21	415	SH	DEFINED	12
SEALED AIR CORP NEW	COM	81211K100	10	195	SH	DEFINED	9
SEALED AIR CORP NEW	COM	81211K100	90	1819	SH	DEFINED	4
SEALED AIR CORP NEW	COM	81211K100	13894	279380	SH	DEFINED	3
SEALED AIR CORP NEW	COM	81211K100	24	480	SH	DEFINED	11
SEARS ROEBUCK & CO	COM	812387108	11	248	SH	DEFINED	9
SEARS ROEBUCK & CO	COM	812387108	67	1552	SH	DEFINED	2
SEARS ROEBUCK & CO	COM	812387108	3223	75010	SH	DEFINED	6
SEARS ROEBUCK & CO	COM	812387108	928	21594	SH	DEFINED	12
SEATTLE GENETICS INC	COM	812578102	1204	142351	SH	DEFINED	12
Seattle Genetics	COM	812578102	578	75000	SH	DEFINED	
SECOND BANCORP INC	COM	813114105	3601	111013	SH	DEFINED	6
SECURE COMPUTING CORP	COM	813705100	20	1250	SH	DEFINED	12
SEI INVESTMENTS CO	COM	784117103	719	21800	SH	DEFINED	12
SEI INVESTMENTS CO	COM	784117103	6	180	SH	DEFINED	9
SELECT COMFORT CORP	COM	81616X103	4	150	SH	DEFINED	12
SELECT MEDICAL CORP	COM	816196109	15732	942020	SH	DEFINED	3
SELECT MEDICAL CORP	COM	816196109	17	1000	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	205	6971	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	74	2814	SH	DEFINED	12

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SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	133	4458	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	21	904	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	89	3043	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	26	983	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	10	500	SH	DEFINED	2
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	146	6000	SH	DEFINED	2
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	507	20862	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	20	619	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	426	21154	SH	DEFINED	12
SELECTICA INC	COM	816288104	120	22000	SH	DEFINED	1
SELECTIVE INS GROUP INC	COM	816300107	11	300	SH	DEFINED	12
SELECTIVE INS GROUP INC	COM	816300107	82	2350	SH	DEFINED	11
SELECTIVE INS GROUP INC	COM	816300107	3421	97552	SH	DEFINED	3
SELIGMAN QUALITY MUN FD INC	COM	816343107	11	835	SH	DEFINED	12
SELIGMAN SELECT MUN FD INC	COM	816344105	75	6700	SH	DEFINED	12
SEMICONDUCTOR HLDERS TR	DEP RCPT	816636203	324	8200	SH	DEFINED	12
SEMITOOL INC	COM	816909105	1305	103100	SH	DEFINED	3
SEMOTUS SOLUTIONS INC	COM	81684P107	2	2600	SH	DEFINED	12
SEMPRA ENERGY	COM	816851109	26	816	SH	DEFINED	11
SEMPRA ENERGY	COM	816851109	128	4030	SH	DEFINED	6
SEMPRA ENERGY	COM	816851109	524	16485	SH	DEFINED	12
SEMPRA ENERGY	COM	816851109	21439	674193	SH	DEFINED	3
SEMPRA ENERGY	INCOME EQTY UT	816851208	9978	260000	SH	DEFINED	7
SEMTECH CORP	COM	816850101	18	805	SH	DEFINED	11
SENECA FOODS CORP NEW	CL B	817070105	7	400	SH	DEFINED	12
SENIOR HIGH INCOME PORTFOLIO	COM	81721E107	188	30913	SH	DEFINED	12
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	4	187	SH	DEFINED	9
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	2521	129264	SH	DEFINED	12
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	10595	543340	SH	DEFINED	3
SENSIENT TECHNOLOGIES CORP	COM	81725T100	26	1400	SH	DEFINED	2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	1010	54085	SH	DEFINED	12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	19215	1029200	SH	DEFINED	6
SEPRACOR INC	COM	817315104	91390	1900000	SH	DEFINED	10
SEPRACOR INC	COM	817315104	129870	2700000	SH	DEFINED	13
SEPRACOR INC	COM	817315104	148	3067	SH	DEFINED	12
SEPRACOR INC	COM	817315104	24064	500300	SH	DEFINED	8
SEQUA CORPORATION	CL A	817320104	1	14	SH	DEFINED	12
SERENA SOFTWARE INC	COM	817492101	8	400	SH	DEFINED	11
SERVICE CORP INTL	COM	817565104	6	860	SH	DEFINED	6
SERVICE CORP INTL	COM	817565104	5934	794390	SH	DEFINED	3
SERVICE CORP INTL	COM	817565104	56	7500	SH	DEFINED	2
SERVICE CORP INTL	COM	817565104	5	700	SH	DEFINED	11
SERVICE CORP INTL	COM	817565104	4	500	SH	DEFINED	9
SERVICE CORP INTL	COM	817565104	1122	150150	SH	DEFINED	12
SERVICEMASTER CO	COM	81760N109	2970	247327	SH	DEFINED	12
SERVICEMASTER CO	COM	81760N109	29	2400	SH	DEFINED	3
SERVICEMASTER CO	COM	81760N109	65	5378	SH	DEFINED	11
SERVICEMASTER CO	COM	81760N109	263	21886	SH	DEFINED	2
SERVICEMASTER CO	COM	81760N109	518	43097	SH	DEFINED	9
SFBC INTL INC	COM	784121105	111	3740	SH	DEFINED	12
SFBC INTL INC	COM	784121105	11077	370700	SH	DEFINED	3
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	287	17600	SH	DEFINED	12
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	1041	63720	SH	DEFINED	6
SHAW GROUP INC	COM	820280105	12414	1145200	SH	DEFINED	6
SHAW GROUP INC	COM	820280105	526	48507	SH	DEFINED	12
SHELBOURNE PPTYS I INC	COM	821373107	0	12	SH	DEFINED	12
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	31	770	SH	DEFINED	9
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	623	15612	SH	DEFINED	2
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	1052	26352	SH	DEFINED	12
SHENANDOAH TELECOMMUNICATION	COM	82312B106	154	6760	SH	DEFINED	12
SHERWIN WILLIAMS CO	COM	824348106	517	13464	SH	DEFINED	12
SHERWIN WILLIAMS CO	COM	824348106	5	140	SH	DEFINED	9

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SHERWIN WILLIAMS CO	COM	824348106	346	9000	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM	824348106	972	25280	SH	DEFINED	6
SHERWIN WILLIAMS CO	COM	824348106	21696	564564	SH	DEFINED	3
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	17157	583066	SH	DEFINED	6
SHOE CARNIVAL INC	COM	824889109	8	500	SH	DEFINED	12
SHOE CARNIVAL INC	COM	824889109	454	29300	SH	DEFINED	6
SHOPKO STORES INC	COM	824911101	15	1020	SH	DEFINED	11
SHOPKO STORES INC	COM	824911101	151	10350	SH	DEFINED	12
SHOPKO STORES INC	COM	824911101	9173	627395	SH	DEFINED	6
SHORE BANCSHARES INC	COM	825107105	224	6857	SH	DEFINED	12
SHUFFLE MASTER INC	COM	825549108	12	262	SH	DEFINED	11
SHUFFLE MASTER INC	COM	825549108	4314	92795	SH	DEFINED	12
SHURGARD STORAGE CTRS INC	COM	82567D104	95	2386	SH	DEFINED	12
SHURGARD STORAGE CTRS INC	COM	82567D104	11	275	SH	DEFINED	9
SI INTL INC	COM	78427V102	2259	97750	SH	DEFINED	3
SI INTL INC	COM	78427V102	7	300	SH	DEFINED	12
SIEBEL SYS INC	COM	826170102	25	2130	SH	DEFINED	3
SIEBEL SYS INC	COM	826170102	9	750	SH	DEFINED	2
SIEBEL SYS INC	COM	826170102	1	46	SH	DEFINED	6
SIEBEL SYS INC	COM	826170102	16	1400	SH	DEFINED	1
SIEBEL SYS INC	COM	826170102	43	3710	SH	DEFINED	12
SIERRA HEALTH SVCS INC	COM	826322109	23698	651050	SH	DEFINED	3
SIERRA HEALTH SVCS INC	COM	826322109	7	200	SH	DEFINED	12
SIERRA HEALTH SVCS INC	COM	826322109	20	550	SH	DEFINED	11
SIERRA PAC RES NEW	COM	826428104	453	61224	SH	DEFINED	12
SIERRA PAC RES NEW	COM	826428104	8643	1167040	SH	DEFINED	6
SIERRA WIRELESS INC	COM	826516106	0	0	SH	DEFINED	12
SIERRA WIRELESS INC	COM	826516106	18	500	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	122	2200	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	333	6012	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	371	6700	SH	DEFINED	5
SIGMA ALDRICH CORP	COM	826552101	1055	19057	SH	DEFINED	12
SIGMA DESIGNS INC	COM	826565103	50	7000	SH	DEFINED	12
SILGAN HOLDINGS INC	COM	827048109	26810	586314	SH	DEFINED	6
SILGAN HOLDINGS INC	COM	827048109	24288	531124	SH	DEFINED	3
SILICON GRAPHICS INC	COM	827056102	2492	981160	SH	DEFINED	3
SILICON GRAPHICS INC	COM	827056102	1	254	SH	DEFINED	12
SILICON LABORATORIES INC	COM	826919102	53	1000	SH	DEFINED	12
SILICON STORAGE TECHNOLOGY I	COM	827057100	173	13350	SH	DEFINED	12
SILICON STORAGE TECHNOLOGY I	COM	827057100	13534	1045900	SH	DEFINED	3
SILICON VY BANCSHARES	COM	827064106	315	9700	SH	DEFINED	11
SILICON VY BANCSHARES	COM	827064106	14240	438970	SH	DEFINED	3
SILICONIX INC	COM NEW	827079203	7	150	SH	DEFINED	12
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	2194	427700	SH	DEFINED	3
SILVER STD RES INC	COM	82823L106	106	5000	SH	DEFINED	7
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	2715	98600	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	2635	45093	SH	DEFINED	9
SIMON PPTY GROUP INC NEW	COM	828806109	117	2000	SH	DEFINED	2
SIMON PPTY GROUP INC NEW	COM	828806109	161	2750	SH	DEFINED	11
SIMON PPTY GROUP INC NEW	COM	828806109	559	8000	SH	DEFINED	7
SIMON PPTY GROUP INC NEW	COM	828806109	4635	79305	SH	DEFINED	12
SIMPSON MANUFACTURING CO INC	COM	829073105	81	1650	SH	DEFINED	12
SINA CORP	ORD	G81477104	456	12050	SH	DEFINED	12
SINCLAIR BROADCAST GROUP INC	CL A	829226109	8	600	SH	DEFINED	2
SINCLAIR BROADCAST GROUP INC	CL A	829226109	184	14750	SH	DEFINED	12
SINCLAIR BROADCAST GROUP INC	PFDD CV EXCH D	829226505	67	1445	SH	DEFINED	12
SINGAPORE FD INC	COM	82929L109	16	2000	SH	DEFINED	12
SINOPEC SHANGHAI PETROCHEMIC	SPON ADR H	82935M109	18	400	SH	DEFINED	2
SIRIUS SATELLITE RADIO INC	COM	82966U103	340	100000	SH	DEFINED	11
SIRIUS SATELLITE RADIO INC	COM	82966U103	9	2500	SH	DEFINED	1
SIRIUS SATELLITE RADIO INC	COM	82966U103	459	135120	SH	DEFINED	12
SIRNA THERAPEUTICS INC	COM	829669100	3	664	SH	DEFINED	12

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SIRVA INC	COM	82967Y104	40	1660	SH	DEFINED	12
SIX FLAGS INC	COM	83001P109	9	1170	SH	DEFINED	12
SK TELECOM LTD	SPONSORED ADR	78440P108	60	2800	SH	DEFINED	2
SK TELECOM LTD	SPONSORED ADR	78440P108	6750	316903	SH	DEFINED	3
SKIBO FINL CORP	COM	830611109	200	11847	SH	DEFINED	12
SKY FINL GROUP INC	COM	83080P103	40	1525	SH	DEFINED	11
SKY FINL GROUP INC	COM	83080P103	368	14200	SH	DEFINED	12
SKY FINL GROUP INC	COM	83080P103	6764	260655	SH	DEFINED	6
SKY FINL GROUP INC	COM	83080P103	6413	247120	SH	DEFINED	3
SKYLINE CORP	COM	830830105	4	100	SH	DEFINED	12
SKYWEST INC	COM	830879102	9378	485428	SH	DEFINED	6
SKYWORKS SOLUTIONS INC	COM	83088M102	1343	115149	SH	DEFINED	12
SKYWORKS SOLUTIONS INC	COM	83088M102	1	105	SH	DEFINED	9
SKYWORKS SOLUTIONS INC	COM	83088M102	1	52	SH	DEFINED	6
SL GREEN RLTG CORP	COM	78440X101	14	300	SH	DEFINED	12
SLM CORP	COM	78442P106	771	18427	SH	DEFINED	12
SLM CORP	COM	78442P106	347	8290	SH	DEFINED	2
SLM CORP	COM	78442P106	190	4537	SH	DEFINED	11
SLM CORP	COM	78442P106	61	1455	SH	DEFINED	9
SLM CORP	COM	78442P106	6	132	SH	DEFINED	4
SM&A	COM	78465D105	10	900	SH	DEFINED	12
SMEDVIG A S	SPON ADR REP A	83169H105	229	24590	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	692	13693	SH	DEFINED	6
SMITH & WOLLENSKY RESTAURANT	COM	831758107	14	1980	SH	DEFINED	12
SMITH A O	COM	831865209	32	1100	SH	DEFINED	11
SMITH A O	COM	831865209	32	1100	SH	DEFINED	2
SMITH A O	COM	831865209	1	50	SH	DEFINED	12
SMITH INTL INC	COM	832110100	3658	68362	SH	DEFINED	11
SMITHFIELD FOODS INC	COM	832248108	96	3550	SH	DEFINED	11
SMITHFIELD FOODS INC	COM	832248108	217	8000	SH	DEFINED	2
SMITHFIELD FOODS INC	COM	832248108	56	2070	SH	DEFINED	6
SMITHFIELD FOODS INC	COM	832248108	8796	324325	SH	DEFINED	12
SMUCKER J M CO	COM NEW	832696405	1	28	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	2068	39182	SH	DEFINED	2
SMUCKER J M CO	COM NEW	832696405	1415	26807	SH	DEFINED	12
SMUCKER J M CO	COM NEW	832696405	11	204	SH	DEFINED	1
SMUCKER J M CO	COM NEW	832696405	1	12	SH	DEFINED	4
SMUCKER J M CO	COM NEW	832696405	15	276	SH	DEFINED	9
SMURFIT-STONE CONTAINER CORP	COM	832727101	122	6930	SH	DEFINED	6
SMURFIT-STONE CONTAINER CORP	COM	832727101	295	16800	SH	DEFINED	5
SMURFIT-STONE CONTAINER CORP	COM	832727101	80	4535	SH	DEFINED	12
SNAP ON INC	COM	833034101	6	200	SH	DEFINED	2
SNAP ON INC	COM	833034101	35	1080	SH	DEFINED	6
SNAP ON INC	COM	833034101	38	1175	SH	DEFINED	11
SNAP ON INC	COM	833034101	709	21930	SH	DEFINED	12
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	82	2000	SH	DEFINED	2
SOLA INTL INC	COM	834092108	10263	441400	SH	DEFINED	6
SOLETRON CORP	COM	834182107	14	2516	SH	DEFINED	2
SOLETRON CORP	COM	834182107	85	15390	SH	DEFINED	12
SOLETRON CORP	COM	834182107	507	91703	SH	DEFINED	5
SOLETRON CORP	COM	834182107	560	101200	SH	DEFINED	4
SOLETRON CORP	COM	834182107	14	2500	SH	DEFINED	11
SOMANETICS CORP	COM NEW	834445405	3	200	SH	DEFINED	12
SONIC AUTOMOTIVE INC	CL A	83545G102	13	500	SH	DEFINED	12
SONIC AUTOMOTIVE INC	CL A	83545G102	6613	264000	SH	DEFINED	6
SONIC CORP	COM	835451105	14	400	SH	DEFINED	12
SONIC FDRY INC	COM	83545R108	0	200	SH	DEFINED	12
SONIC INNOVATIONS INC	COM	83545M109	12	1000	SH	DEFINED	3
SONIC INNOVATIONS INC	COM	83545M109	12	1000	SH	DEFINED	12
SONIC SOLUTIONS	COM	835460106	14	750	SH	DEFINED	12
SONICWALL INC	COM	835470105	371	41150	SH	DEFINED	3
SONICWALL INC	COM	835470105	14	1600	SH	DEFINED	12



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SONICWALL INC	COM	835470105	90	10000	SH	DEFINED	1
SONICWALL INC	COM	835470105	6	720	SH	DEFINED	9
SONOCO PRODS CO	COM	835495102	1114	45888	SH	DEFINED	12
SONOCO PRODS CO	COM	835495102	22047	907690	SH	DEFINED	6
SONOCO PRODS CO	COM	835495102	5	225	SH	DEFINED	11
SONOSITE INC	COM	83568G104	132	6210	SH	DEFINED	12
SONUS NETWORKS INC	COM	835916107	102	27550	SH	DEFINED	12
SONY CORP	ADR NEW	835699307	10	237	SH	DEFINED	9
SONY CORP	ADR NEW	835699307	1133	27100	SH	DEFINED	2
SORRENTO NETWORKS CORP	COM NEW	83586Q209	0	40	SH	DEFINED	12
SOTHEBYS HLDGS INC	CL A	835898107	19	1475	SH	DEFINED	12
SOURCE INTERLINK COS INC	COM NEW	836151209	1	100	SH	DEFINED	12
SOURCE INTERLINK COS INC	COM NEW	836151209	1014	81130	SH	DEFINED	3
SOURCECORP	COM	836167106	11	425	SH	DEFINED	12
SOURCECORP	COM	836167106	4990	188291	SH	DEFINED	6
SOURCECORP	COM	836167106	2499	94300	SH	DEFINED	3
SOUTH FINL GROUP INC	COM	837841105	40723	1376230	SH	DEFINED	3
SOUTH FINL GROUP INC	COM	837841105	332	11224	SH	DEFINED	12
SOUTH FINL GROUP INC	COM	837841105	6	200	SH	DEFINED	11
SOUTH JERSEY INDS INC	COM	838518108	8213	200750	SH	DEFINED	6
SOUTH JERSEY INDS INC	COM	838518108	4	102	SH	DEFINED	12
SOUTHERN AFRICA FD INC	COM	842157109	25	1400	SH	DEFINED	12
SOUTHERN CMNTY FINL CORP	COM	842632101	175	15657	SH	DEFINED	12
SOUTHERN CO	COM	842587107	111	3640	SH	DEFINED	2
SOUTHERN CO	COM	842587107	4093	134182	SH	DEFINED	12
SOUTHERN CO	COM	842587107	924	30305	SH	DEFINED	9
SOUTHERN CO	COM	842587107	87	2840	SH	DEFINED	11
SOUTHERN CO	COM	842587107	9	300	SH	DEFINED	6
SOUTHERN CO	COM	842587107	3764	93900	SH	DEFINED	7
SOUTHERN FINL BANCORP INC	COM	842870107	606	13585	SH	DEFINED	1
SOUTHERN FINL BANCORP INC	COM	842870107	126	2829	SH	DEFINED	12
SOUTHERN PAC PETE NL	SPONS ADR NEW	843581406	0	68	SH	DEFINED	2
SOUTHERN PERU COPPER CORP	COM	843611104	6950	171818	SH	DEFINED	3
SOUTHERN UN CO NEW	COM	844030106	95	5015	SH	DEFINED	12
SOUTHERN UN CO NEW	COM	844030106	14	735	SH	DEFINED	9
SOUTHERN UN CO NEW	COM	844030106	533	28150	SH	DEFINED	4
SOUTHSIDE BANCSHARES INC	COM	84470P109	106	5700	SH	DEFINED	12
SOUTHTRUST CORP	COM	844730101	2689	81091	SH	DEFINED	12
SOUTHTRUST CORP	COM	844730101	2417	72880	SH	DEFINED	3
SOUTHTRUST CORP	COM	844730101	478	14400	SH	DEFINED	5
SOUTHTRUST CORP	COM	844730101	106	3200	SH	DEFINED	11
SOUTHTRUST CORP	COM	844730101	43	1300	SH	DEFINED	2
SOUTHTRUST CORP	COM	844730101	5	160	SH	DEFINED	6
SOUTHWEST AIRLS CO	COM	844741108	1571	110571	SH	DEFINED	12
SOUTHWEST AIRLS CO	COM	844741108	88	6169	SH	DEFINED	9
SOUTHWEST AIRLS CO	COM	844741108	78	5499	SH	DEFINED	11
SOUTHWEST AIRLS CO	COM	844741108	41	2900	SH	DEFINED	2
SOUTHWEST BANCORP INC OKLA	COM	844767103	1800	103900	SH	DEFINED	6
SOUTHWEST BANCORPORATION TEX	COM	84476R109	2227	59025	SH	DEFINED	1
SOUTHWEST BANCORPORATION TEX	COM	84476R109	8	200	SH	DEFINED	11
SOUTHWEST BANCORPORATION TEX	COM	84476R109	136	3595	SH	DEFINED	12
SOUTHWEST GAS CORP	COM	844895102	152	6492	SH	DEFINED	12
SOUTHWEST GAS CORP	COM	844895102	13	570	SH	DEFINED	3
SOUTHWEST WTR CO	COM	845331107	28	2060	SH	DEFINED	12
SOUTHWESTERN ENERGY CO	COM	845467109	1958	81180	SH	DEFINED	3
SOVEREIGN BANCORP INC	COM	845905108	30	1387	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	8539	398640	SH	DEFINED	6
SOVEREIGN BANCORP INC	COM	845905108	15	700	SH	DEFINED	2
SOVEREIGN BANCORP INC	COM	845905108	38	1794	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	6520	304400	SH	DEFINED	8
SOVEREIGN BANCORP INC	COM	845905108	8752	408600	SH	DEFINED	3
SOVEREIGN BANCORP INC	COM	845905108	6143	286787	SH	DEFINED	1

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SOVEREIGN BANCORP INC	COM	845905108	2674	124824	SH	DEFINED	12
SOVEREIGN BANCORP INC	COM	845905108	3	142	SH	DEFINED	9
SOVEREIGN BANCORP INC	COM	845905108	77112	3600000	SH	DEFINED	10
SOVRAN SELF STORAGE INC	COM	84610H108	30	725	SH	DEFINED	12
SOVRAN SELF STORAGE INC	COM	84610H108	15	353	SH	DEFINED	9
SPARTAN MTRS INC	COM	846819100	15	1400	SH	DEFINED	11
SPARTECH CORP	COM NEW	847220209	12	500	SH	DEFINED	12
SPATIALIGHT INC	COM	847248101	15	4000	SH	DEFINED	12
SPDR TR	UNIT SER 1	78462F103	1942	13088	SH	DEFINED	7
SPDR TR	UNIT SER 1	78462F103	3008	26580	SH	DEFINED	12
SPDR TR	UNIT SER 1	78462F103	368	3250	SH	DEFINED	5
SPECTRUM CTL INC	COM	847615101	10	1240	SH	DEFINED	12
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	6	769	SH	DEFINED	12
SPECTRUM SIGNAL PROCESSING I	COM	84763F107	13	13000	SH	DEFINED	12
SPEEDWAY MOTORSPORTS INC	COM	847788106	13	435	SH	DEFINED	12
SPHERION CORP	COM	848420105	451	44092	SH	DEFINED	12
SPHERIX INC	COM	84842R106	58	9330	SH	DEFINED	12
SPINNAKER EXPL CO	COM	84855W109	17	460	SH	DEFINED	11
SPINNAKER EXPL CO	COM	84855W109	25	692	SH	DEFINED	12
SPINNAKER EXPL CO	COM	84855W109	3001	83550	SH	DEFINED	3
SPINNAKER EXPL CO	COM	84855W109	22134	616870	SH	DEFINED	6
SPORTS AUTH INC NEW	COM	84917U109	30	740	SH	DEFINED	12
SPRINT CORP	COM FON GROUP	852061100	5928	321648	SH	DEFINED	6
SPRINT CORP	COM FON GROUP	852061100	83	4500	SH	DEFINED	11
SPRINT CORP	COM FON GROUP	852061100	820	44475	SH	DEFINED	5
SPRINT CORP	COM FON GROUP	852061100	797	43270	SH	DEFINED	2
SPRINT CORP	PCS COM SER 1	852061506	17	1900	SH	DEFINED	9
SPRINT CORP	PCS COM SER 1	852061506	72	7832	SH	DEFINED	2
SPRINT CORP	PCS COM SER 1	852061506	184	20000	SH	DEFINED	4
SPRINT CORP	PCS COM SER 1	852061506	343	37325	SH	DEFINED	5
SPRINT CORP	PCS COM SER 1	852061506	395	42931	SH	DEFINED	12
SPRINT CORP	PCS COM SER 1	852061506	14465	1572270	SH	DEFINED	3
SPRINT CORP	COM FON GROUP	852061100	96	5200	SH	DEFINED	9
SPRINT CORP	COM FON GROUP	852061100	4822	261637	SH	DEFINED	12
SPSS INC	COM	78462K102	21	1150	SH	DEFINED	12
SPSS INC	COM	78462K102	357	19400	SH	DEFINED	3
SPSS INC	COM	78462K102	2	128	SH	DEFINED	11
SPX CORP	COM	784635104	4	94	SH	DEFINED	11
SPX CORP	COM	784635104	107	2351	SH	DEFINED	12
SPX CORP	COM	784635104	160	3522	SH	DEFINED	9
SPX CORP	COM	784635104	4954	108930	SH	DEFINED	6
SRA INTL INC	CL A	78464R105	7	183	SH	DEFINED	12
SS&C TECHNOLOGIES INC	COM	85227Q100	14319	587308	SH	DEFINED	3
ST JOE CO	COM	790148100	10	250	SH	DEFINED	2
ST JOE CO	COM	790148100	48	1175	SH	DEFINED	11
ST JOE CO	COM	790148100	2079	51101	SH	DEFINED	12
ST JUDE MED INC	COM	790849103	593	8230	SH	DEFINED	12
ST JUDE MED INC	COM	790849103	579	8030	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	1	12	SH	DEFINED	9
ST JUDE MED INC	COM	790849103	569	6000	SH	DEFINED	7
ST MARY LD & EXPL CO	COM	792228108	381	11400	SH	DEFINED	2
ST MARY LD & EXPL CO	COM	792228108	11579	346510	SH	DEFINED	6
ST MARY LD & EXPL CO	COM	792228108	3792	113440	SH	DEFINED	3
ST MARY LD & EXPL CO	COM	792228108	33	1000	SH	DEFINED	12
ST PAUL COS INC	COM	792860108	8	200	SH	DEFINED	4
ST PAUL COS INC	COM	792860108	24	590	SH	DEFINED	9
ST PAUL COS INC	COM	792860108	49	1222	SH	DEFINED	11
ST PAUL COS INC	COM	792860108	74	1850	SH	DEFINED	2
ST PAUL COS INC	COM	792860108	523	13072	SH	DEFINED	12
ST PAUL COS INC	COM	792860108	21830	545630	SH	DEFINED	6
ST PAUL COS INC	EQUITY UNIT	792860306	33	450	SH	DEFINED	12
ST PAUL COS INC	EQUITY UNIT	792860306	4861	50000	SH	DEFINED	7

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STAGE STORES INC	COM NEW	85254C305	15043	388398	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	8548	131000	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	7108	108942	SH	DEFINED	1
STANDARD COML CORP	COM	853258101	3253	175350	SH	DEFINED	6
STANDARD MICROSYSTEMS CORP	COM	853626109	8305	310710	SH	DEFINED	3
STANDARD MICROSYSTEMS CORP	COM	853626109	24	880	SH	DEFINED	4
STANDARD MTR PRODS INC	COM	853666105	12	750	SH	DEFINED	12
STANDARD PAC CORP NEW	COM	85375C101	30	500	SH	DEFINED	12
STANDARD PAC CORP NEW	COM	85375C101	35587	593116	SH	DEFINED	3
STANDARD PAC CORP NEW	COM	85375C101	26169	436145	SH	DEFINED	6
STANDARD PAC CORP NEW	COM	85375C101	270	4500	SH	DEFINED	5
STANDEX INTL CORP	COM	854231107	2337	86550	SH	DEFINED	6
STANDEX INTL CORP	COM	854231107	158	5860	SH	DEFINED	12
STANLEY FURNITURE INC	COM NEW	854305208	807	20740	SH	DEFINED	3
STANLEY FURNITURE INC	COM NEW	854305208	2871	73750	SH	DEFINED	6
STANLEY WKS	COM	854616109	44	1020	SH	DEFINED	3
STANLEY WKS	COM	854616109	960	22481	SH	DEFINED	12
STANLEY WKS	COM	854616109	47	1100	SH	DEFINED	9
STANLEY WKS	COM	854616109	5	125	SH	DEFINED	11
STANLEY WKS	COM	854616109	2411	56500	SH	DEFINED	6
STAPLES INC	COM	855030102	32733	1292762	SH	DEFINED	3
STAPLES INC	COM	855030102	6529	257150	SH	DEFINED	1
STAPLES INC	COM	855030102	405	15970	SH	DEFINED	12
STAPLES INC	COM	855030102	176	6950	SH	DEFINED	2
STAPLES INC	COM	855030102	83	3258	SH	DEFINED	9
STAPLES INC	COM	855030102	6	236	SH	DEFINED	11
STAR GAS PARTNERS L P	UNIT LTD PARTNR	85512C105	216	8460	SH	DEFINED	12
STAR GAS PARTNERS L P	UNIT LTD PARTNR	85512C105	77	3000	SH	DEFINED	2
STAR SCIENTIFIC INC	COM	85517P101	29	7000	SH	DEFINED	12
STARBUCKS CORP	COM	855244109	72	1900	SH	DEFINED	2
STARBUCKS CORP	COM	855244109	1062	28144	SH	DEFINED	12
STARBUCKS CORP	COM	855244109	87	2300	SH	DEFINED	4
STARBUCKS CORP	COM	855244109	32	855	SH	DEFINED	11
STARBUCKS CORP	COM	855244109	9	232	SH	DEFINED	9
STARBUCKS CORP	COM	855244109	741	19555	SH	DEFINED	5
STARTEK INC	COM	85569C107	1795	49400	SH	DEFINED	3
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	-275	-6781	SH	DEFINED	12
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	744	18375	SH	DEFINED	1
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	104	2559	SH	DEFINED	9
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	84	2068	SH	DEFINED	2
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	78	1930	SH	DEFINED	6
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	5	100	SH	DEFINED	7
STATE AUTO FINL CORP	COM	855707105	90	3500	SH	DEFINED	12
STATE FINL SVCS CORP	CL A	856855101	14	500	SH	DEFINED	12
STATE STR CORP	UNIT 99/99/9999	857477202	31	125	SH	DEFINED	12
STATE STR CORP	COM	857477103	481	9235	SH	DEFINED	11
STATE STR CORP	COM	857477103	52	1000	SH	DEFINED	2
STATE STR CORP	COM	857477103	34442	660704	SH	DEFINED	1
STATE STR CORP	UNIT 99/99/9999	857477202	4268	17278	SH	DEFINED	2
STATE STR CORP	COM	857477103	49	945	SH	DEFINED	9
STATE STR CORP	COM	857477103	37	704	SH	DEFINED	4
STATE STR CORP	COM	857477103	356	6825	SH	DEFINED	5
STATE STR CORP	COM	857477103	3382	64880	SH	DEFINED	12
STATEN IS BANCORP INC	COM	857550107	40	1606	SH	DEFINED	12
STATION CASINOS INC	COM	857689103	1471	33300	SH	DEFINED	3
STATION CASINOS INC	COM	857689103	18	400	SH	DEFINED	12
STEAK N SHAKE CO	COM	857873103	487	25300	SH	DEFINED	3
STEAK N SHAKE CO	COM	857873103	10	503	SH	DEFINED	12
STEEL DYNAMICS INC	COM	858119100	10236	413078	SH	DEFINED	6
STEEL TECHNOLOGIES INC	COM	858147101	15	800	SH	DEFINED	3
STEELCASE INC	CL A	858155203	54	4190	SH	DEFINED	6
STEELCASE INC	CL A	858155203	17	1300	SH	DEFINED	12

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STEIN MART INC	COM	858375108	3	200	SH	DEFINED	12
STEINER LEISURE LTD	ORD	P8744Y102	52	3200	SH	DEFINED	12
STEINWAY MUSICAL INSTRS INC	COM ORD	858495104	17	520	SH	DEFINED	3
STELMAR SHIPPING LTD	COM	V8726M103	7	250	SH	DEFINED	12
STEMCELLS INC	COM	85857R105	5	3000	SH	DEFINED	12
STERICYCLE INC	COM	858912108	89	1850	SH	DEFINED	12
STERIS CORP	COM	859152100	39	1500	SH	DEFINED	4
STERIS CORP	COM	859152100	68	2622	SH	DEFINED	2
STERIS CORP	COM	859152100	1345	52140	SH	DEFINED	12
STERIS CORP	COM	859152100	1	50	SH	DEFINED	6
STERIS CORP	COM	859152100	920	35650	SH	DEFINED	3
STERLING BANCSHARES INC	COM	858907108	200	14919	SH	DEFINED	12
STERLING CONSTRUCTION CO INC	COM	859241101	0	11	SH	DEFINED	12
STERLING FINL CORP	COM	859317109	267	10393	SH	DEFINED	12
STERLING FINL CORP	COM	859317109	84	3275	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	2637	71750	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	15	400	SH	DEFINED	11
STERLING FINL CORP WASH	COM	859319105	4938	134360	SH	DEFINED	6
STEWART & STEVENSON SVCS INC	COM	860342104	844	57750	SH	DEFINED	12
STEWART ENTERPRISES INC	CL A	860370105	1205	165800	SH	DEFINED	6
STEWART ENTERPRISES INC	CL A	860370105	230	31600	SH	DEFINED	3
STEWART ENTERPRISES INC	CL A	860370105	75	10335	SH	DEFINED	12
STEWART INFORMATION SVCS COR	COM	860372101	12006	305500	SH	DEFINED	6
STEWART INFORMATION SVCS COR	COM	860372101	1	36	SH	DEFINED	11
STILLWATER MNG CO	COM	86074Q102	58	3700	SH	DEFINED	12
STILLWATER MNG CO	COM	86074Q102	18	872	SH	DEFINED	7
STILLWATER MNG CO	COM	86074Q102	3	214	SH	DEFINED	9
STMICROELECTRONICS N V	NY REGISTRY	861012102	55	2340	SH	DEFINED	12
STONE ENERGY CORP	COM	861642106	26733	540500	SH	DEFINED	6
STONE ENERGY CORP	COM	861642106	17	335	SH	DEFINED	12
STONE ENERGY CORP	COM	861642106	1844	37276	SH	DEFINED	2
STONE ENERGY CORP	COM	861642106	29420	594830	SH	DEFINED	3
STONEPATH GROUP INC	COM	861837102	450	115900	SH	DEFINED	6
STONERIDGE INC	COM	86183P102	1450	100550	SH	DEFINED	6
STONERIDGE INC	COM	86183P102	1569	108800	SH	DEFINED	3
STORA ENSO CORP	SPON ADR REP R	86210M106	3921	309957	SH	DEFINED	6
STORA ENSO CORP	SPON ADR REP R	86210M106	9893	782086	SH	DEFINED	5
STORAGE COMPUTER CORP	COM	86211A101	17	38700	SH	DEFINED	12
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	21708	780006	SH	DEFINED	3
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	3	100	SH	DEFINED	6
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	232	8327	SH	DEFINED	12
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	529	19000	SH	DEFINED	5
STRATEGIC DISTR INC	COM NEW	862701307	0	3	SH	DEFINED	12
STRATEX NETWORKS INC	COM	86279T109	13	2818	SH	DEFINED	9
STRATTEC SEC CORP	COM	863111100	2172	34300	SH	DEFINED	6
STRATTEC SEC CORP	COM	863111100	11	168	SH	DEFINED	12
STRATUS PPTYS INC	COM NEW	863167201	5	397	SH	DEFINED	12
STRAYER ED INC	COM	863236105	761	6507	SH	DEFINED	12
STREETTRACKS SER TR	DJ SML CAP VAL	86330E406	632	3650	SH	DEFINED	12
STREETTRACKS SER TR	DJ LRG CAP GRW	86330E109	1	30	SH	DEFINED	12
STRIDE RITE CORP	COM	863314100	143	13450	SH	DEFINED	12
STRIDE RITE CORP	COM	863314100	10	900	SH	DEFINED	1
STRIDE RITE CORP	COM	863314100	3	250	SH	DEFINED	2
STRIDE RITE CORP	COM	863314100	4665	439665	SH	DEFINED	6
STRIDE RITE CORP	COM	863314100	654	61600	SH	DEFINED	3
STRYKER CORP	COM	863667101	4157	46954	SH	DEFINED	11
STRYKER CORP	COM	863667101	124	1400	SH	DEFINED	2
STRYKER CORP	COM	863667101	22	250	SH	DEFINED	9
STRYKER CORP	COM	863667101	21687	244976	SH	DEFINED	1
STRYKER CORP	COM	863667101	89	1000	SH	DEFINED	4
STRYKER CORP	COM	863667101	1847	20858	SH	DEFINED	12
STRYKER CORP	COM	863667101	313	3530	SH	DEFINED	5

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STUDENT LN CORP	COM	863902102	16	100	SH	DEFINED	12
STURGIS BANCORP INC	COM	864087101	15	1100	SH	DEFINED	12
STURM RUGER & CO INC	COM	864159108	29	2140	SH	DEFINED	12
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	1	SH	DEFINED	7
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	666	19666	SH	DEFINED	12
SUEZ	SPONSORED ADR	864686100	12	600	SH	DEFINED	2
SUFFOLK BANCORP	COM	864739107	14	400	SH	DEFINED	11
SUFFOLK BANCORP	COM	864739107	0	4	SH	DEFINED	12
SUMMA INDS	COM	86562T105	549	59300	SH	DEFINED	6
SUMMA INDS	COM	86562T105	5	500	SH	DEFINED	11
SUMMIT AMER TELEVISION INC	COM	86600T109	2	500	SH	DEFINED	12
SUMMIT BANCSHARES INC TEX	COM	866011109	100	3338	SH	DEFINED	12
SUMMIT PPTYS INC	COM	866239106	2172	91050	SH	DEFINED	9
SUMMIT PPTYS INC	COM	866239106	188	7871	SH	DEFINED	12
SUMMIT PPTYS INC	COM	866239106	70	2925	SH	DEFINED	11
SUN BANCORP INC	COM	86663B102	40	1600	SH	DEFINED	3
SUN BANCORP INC	COM	86663B102	2	60	SH	DEFINED	12
SUN BANCORP INC	COM	866634108	7	368	SH	DEFINED	12
SUN BANCORP INC	COM	86663B102	1899	75100	SH	DEFINED	1
SUN COMMUNITIES INC	COM	866674104	28	650	SH	DEFINED	2
SUN COMMUNITIES INC	COM	866674104	28	650	SH	DEFINED	11
SUN HYDRAULICS CORP	COM	866942105	2	200	SH	DEFINED	12
SUN LIFE FINL INC	COM	866796105	16	606	SH	DEFINED	12
SUN LIFE FINL INC	COM	866796105	2310	85997	SH	DEFINED	3
SUN LIFE FINL INC	COM	866796105	18524	691605	SH	DEFINED	7
SUN MICROSYSTEMS INC	COM	866810104	188	45000	SH	DEFINED	
SUN MICROSYSTEMS INC	COM	866810104	2104	505715	SH	DEFINED	12
SUN MICROSYSTEMS INC	COM	866810104	5768	1383296	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	821	197240	SH	DEFINED	2
SUN MICROSYSTEMS INC	COM	866810104	163	39271	SH	DEFINED	9
SUN MICROSYSTEMS INC	COM	866810104	97	23144	SH	DEFINED	11
SUN MICROSYSTEMS INC	COM	866810104	2	400	SH	DEFINED	7
SUN MICROSYSTEMS INC	COM	866810104	11788	2826836	SH	DEFINED	4
SUNCOR ENERGY INC	COM	867229106	34254	1251550	SH	DEFINED	7
SUNCOR ENERGY INC	COM	867229106	148	5394	SH	DEFINED	12
SUNGARD DATA SYS INC	COM	867363103	3723	135884	SH	DEFINED	2
SUNGARD DATA SYS INC	COM	867363103	1860	67880	SH	DEFINED	12
SUNGARD DATA SYS INC	COM	867363103	64	2350	SH	DEFINED	3
SUNGARD DATA SYS INC	COM	867363103	33	1200	SH	DEFINED	4
SUNGARD DATA SYS INC	COM	867363103	16	575	SH	DEFINED	11
SUNGARD DATA SYS INC	COM	867363103	7	240	SH	DEFINED	6
SUNOCO INC	COM	86764P109	90	1440	SH	DEFINED	6
SUNOCO INC	COM	86764P109	847	13573	SH	DEFINED	12
SUNOCO INC	COM	86764P109	131	2103	SH	DEFINED	9
SUNOCO INC	COM	86764P109	31	500	SH	DEFINED	11
SUNOCO INC	COM	86764P109	14	228	SH	DEFINED	2
SUNOCO INC	COM	86764P109	28120	450784	SH	DEFINED	3
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	131	3267	SH	DEFINED	12
SUNOPTA INC	COM	8676EP108	25	2500	SH	DEFINED	12
Sunrise Assisted Living	COM	86768K106	1972	55000	SH	DEFINED	
SUNRISE SENIOR LIVING INC	COM	86768K106	6733	187813	SH	DEFINED	12
SUNRISE SENIOR LIVING INC	COM	86768K106	18	500	SH	DEFINED	9
SUNRISE SENIOR LIVING INC	COM	86768K106	14379	401100	SH	DEFINED	6
SUNTRUST BKS INC	COM	867914103	565	8109	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	5894	84552	SH	DEFINED	1
SUNTRUST BKS INC	COM	867914103	429	6150	SH	DEFINED	5
SUNTRUST BKS INC	COM	867914103	11310	162237	SH	DEFINED	12
SUNTRUST BKS INC	COM	867914103	66	941	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	72	1026	SH	DEFINED	9
SUNTRUST BKS INC	COM	867914103	10	150	SH	DEFINED	6
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	3	1100	SH	DEFINED	12
SUPERGEN INC	COM	868059106	109	8500	SH	DEFINED	12

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SUPERIOR ENERGY SVCS INC	COM	868157108	5323	528060	SH	DEFINED	3
SUPERIOR ENERGY SVCS INC	COM	868157108	23	2250	SH	DEFINED	12
SUPERIOR INDS INTL INC	COM	868168105	5001	141100	SH	DEFINED	6
SUPERIOR INDS INTL INC	COM	868168105	154	4353	SH	DEFINED	12
SUPERIOR INDS INTL INC	COM	868168105	280	7900	SH	DEFINED	5
SUPERIOR INDS INTL INC	COM	868168105	125	3530	SH	DEFINED	11
SUPERIOR UNIFORM GP INC	COM	868358102	205	12500	SH	DEFINED	12
SUPERVALU INC	COM	868536103	22744	744712	SH	DEFINED	3
SUPERVALU INC	COM	868536103	24089	788760	SH	DEFINED	6
SUPERVALU INC	COM	868536103	1892	61957	SH	DEFINED	12
SUPERVALU INC	COM	868536103	324	10625	SH	DEFINED	5
SUPERVALU INC	COM	868536103	25	810	SH	DEFINED	11
SUPERVALU INC	COM	868536103	6	205	SH	DEFINED	9
SUPREME INDS INC	CL A	868607102	18	2546	SH	DEFINED	11
SURMODICS INC	COM	868873100	16	800	SH	DEFINED	2
SUSQUEHANNA BANCSHARES INC P	COM	869099101	11	420	SH	DEFINED	9
SUSQUEHANNA BANCSHARES INC P	COM	869099101	21	825	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	366	14299	SH	DEFINED	12
SWIFT ENERGY CO	COM	870738101	6876	364760	SH	DEFINED	3
SWIFT ENERGY CO	COM	870738101	4785	253900	SH	DEFINED	6
SWIFT ENERGY CO	COM	870738101	131	6925	SH	DEFINED	12
SWIFT TRANSN CO	COM	870756103	4578	264780	SH	DEFINED	6
SWIFT TRANSN CO	COM	870756103	1354	78310	SH	DEFINED	3
SWIFT TRANSN CO	COM	870756103	224	13043	SH	DEFINED	12
SWISS HELVETIA FD INC	COM	870875101	56	4269	SH	DEFINED	12
SWISSCOM AG	SPONSORED ADR	871013108	29	885	SH	DEFINED	11
SWS GROUP INC	COM	78503N107	8	440	SH	DEFINED	12
SYBASE INC	COM	871130100	108714	5179300	SH	DEFINED	10
SYBASE INC	COM	871130100	311	14800	SH	DEFINED	11
SYBASE INC	COM	871130100	3532	168254	SH	DEFINED	12
SYBASE INC	COM	871130100	9347	445300	SH	DEFINED	8
SYBASE INC	COM	871130100	36	1700	SH	DEFINED	4
SYBASE INC	COM	871130100	62070	2957125	SH	DEFINED	3
SYBRON DENTAL SPECIALTIES IN	COM	871142105	926	33994	SH	DEFINED	12
SYBRON DENTAL SPECIALTIES IN	COM	871142105	39462	1448150	SH	DEFINED	3
SYBRON DENTAL SPECIALTIES IN	COM	871142105	33	1215	SH	DEFINED	11
SYCAMORE NETWORKS INC	COM	871206108	1	125	SH	DEFINED	12
SYLVAN INC	COM	871371100	193	16046	SH	DEFINED	12
SYLVAN INC	COM	871371100	510	42000	SH	DEFINED	6
SYLVAN LEARNING SYS INC	COM	871399101	460	13110	SH	DEFINED	12
SYLVAN LEARNING SYS INC	COM	871399101	32	900	SH	DEFINED	11
SYMANTEC CORP	COM	871503108	3755	81102	SH	DEFINED	12
SYMANTEC CORP	COM	871503108	5232	113000	SH	DEFINED	8
SYMANTEC CORP	COM	871503108	46	1004	SH	DEFINED	1
SYMANTEC CORP	COM	871503108	65	1400	SH	DEFINED	2
SYMANTEC CORP	COM	871503108	124	2669	SH	DEFINED	11
SYMANTEC CORP	COM	871503108	64820	1400000	SH	DEFINED	10
SYMBION INC DEL	COM	871507109	644	35490	SH	DEFINED	3
SYMBOL TECHNOLOGIES INC	COM	871508107	18	1282	SH	DEFINED	2
SYMBOL TECHNOLOGIES INC	COM	871508107	809	58612	SH	DEFINED	12
SYMBOL TECHNOLOGIES INC	COM	871508107	144	10400	SH	DEFINED	1
SYMYX TECHNOLOGIES	COM	87155S108	103	3600	SH	DEFINED	12
SYNAGRO TECHNOLOGIES INC	COM NEW	871562203	0	26	SH	DEFINED	12
SYNGENTA AG	SPONSORED ADR	87160A100	24	1670	SH	DEFINED	11
SYNGENTA AG	SPONSORED ADR	87160A100	9	614	SH	DEFINED	9
SYNOPSYS INC	COM	871607107	9247	321858	SH	DEFINED	6
SYNOPSYS INC	COM	871607107	121	4170	SH	DEFINED	12
SYNOVUS FINL CORP	COM	87161C105	29	1192	SH	DEFINED	2
SYNOVUS FINL CORP	COM	87161C105	1927	78805	SH	DEFINED	12
SYNOVUS FINL CORP	COM	87161C105	1	50	SH	DEFINED	6
SYPRIS SOLUTIONS INC	COM	871655106	893	52500	SH	DEFINED	12
SYSCO CORP	COM	871829107	50	1283	SH	DEFINED	9

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SYSCO CORP	COM	871829107	219	5600	SH	DEFINED	5
SYSCO CORP	COM	871829107	25490	652744	SH	DEFINED	2
SYSCO CORP	COM	871829107	6612	169325	SH	DEFINED	1
SYSCO CORP	COM	871829107	1806	46236	SH	DEFINED	12
SYSCO CORP	COM	871829107	509	13044	SH	DEFINED	11
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	109	10433	SH	DEFINED	2
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	181	17300	SH	DEFINED	5
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	2246	216200	SH	DEFINED	3
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	20	550	SH	DEFINED	12
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	50	1366	SH	DEFINED	11
TALBOTS INC	COM	874161102	730	20400	SH	DEFINED	9
TALBOTS INC	COM	874161102	63	1770	SH	DEFINED	12
TALISMAN ENERGY INC	COM	87425E103	7	116	SH	DEFINED	9
TALISMAN ENERGY INC	COM	87425E103	50	853	SH	DEFINED	12
TALISMAN ENERGY INC	COM	87425E103	16421	279400	SH	DEFINED	7
TALISMAN ENERGY INC	COM	87425E103	5	90	SH	DEFINED	1
TALK AMERICA HLDGS INC	COM NEW	87426R202	88	10345	SH	DEFINED	12
TANDY BRANDS ACCESSORIES INC	COM	875378101	1176	89500	SH	DEFINED	6
TANGER FACTORY OUTLET CTRS I	COM	875465106	222	4900	SH	DEFINED	1
TANGER FACTORY OUTLET CTRS I	COM	875465106	1081	23846	SH	DEFINED	12
TANOX INC	COM	87588Q109	24	1600	SH	DEFINED	2
TANOX INC	COM	87588Q109	16862	1132450	SH	DEFINED	3
TARAGON RLTY INVS INC	COM	876287103	20	1424	SH	DEFINED	9
TARGET CORP	COM	87612E106	4476	99374	SH	DEFINED	11
TARGET CORP	COM	87612E106	38	838	SH	DEFINED	4
TARGET CORP	COM	87612E106	392	8700	SH	DEFINED	5
TARGET CORP	COM	87612E106	3152	53250	SH	DEFINED	7
TARGET CORP	COM	87612E106	4719	104770	SH	DEFINED	3
TARGET CORP	COM	87612E106	4787	106289	SH	DEFINED	12
TARGET CORP	COM	87612E106	10069	223552	SH	DEFINED	1
TARGET CORP	COM	87612E106	24663	547574	SH	DEFINED	6
TARGET CORP	COM	87612E106	34564	767416	SH	DEFINED	2
TARGET CORP	COM	87612E106	1456	32330	SH	DEFINED	9
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	147	2540	SH	DEFINED	12
TASER INTL INC	COM	87651B104	0	0	SH	DEFINED	12
TASTY BAKING CO	COM	876553306	49	5000	SH	DEFINED	9
TASTY BAKING CO	COM	876553306	358	36350	SH	DEFINED	12
TAUBMAN CTRS INC	COM	876664103	63	2500	SH	DEFINED	12
TBC CORP	COM	872180104	21	700	SH	DEFINED	11
TBC CORP	COM	872180104	285	9687	SH	DEFINED	12
TC PIPELINES LP	UT COM LTD PRT	87233Q108	520	14260	SH	DEFINED	12
TCF FINL CORP	COM	872275102	135	2640	SH	DEFINED	12
TCF FINL CORP	COM	872275102	4832	94625	SH	DEFINED	1
TCW CONV SECS FD INC	COM	872340104	103	20900	SH	DEFINED	12
TDK CORP	AMERN DEP SH	872351408	33	440	SH	DEFINED	11
TDK CORP	AMERN DEP SH	872351408	11279	148575	SH	DEFINED	6
TEAMSTAFF INC	COM NEW	87815U204	1	285	SH	DEFINED	12
TECH DATA CORP	COM	878237106	667	16300	SH	DEFINED	6
TECH DATA CORP	COM	878237106	241	5875	SH	DEFINED	5
TECH DATA CORP	COM	878237106	181	4433	SH	DEFINED	12
TECHNE CORP	COM	878377100	16	400	SH	DEFINED	12
TECHNE CORP	COM	878377100	12416	304400	SH	DEFINED	3
TECHNE CORP	COM	878377100	1872	45900	SH	DEFINED	11
TECHNICAL OLYMPIC USA INC	COM	878483106	157	4900	SH	DEFINED	3
TECHNIP NEW	SPONSORED ADR	878546209	21892	632840	SH	DEFINED	6
TECHNITROL INC	COM	878555101	8333	443252	SH	DEFINED	4
TECHNITROL INC	COM	878555101	5164	274703	SH	DEFINED	5
TECHNITROL INC	COM	878555101	69	3657	SH	DEFINED	12
TECHNITROL INC	COM	878555101	19	995	SH	DEFINED	11
TECHNOLOGY INVESTMENT CAPITAL CORP	COM	878717305	146	10000	SH	DEFINED	
TECHNOLOGY INVT CAP CORP	COM	878717305	29	2000	SH	DEFINED	11
TECHNOLOGY INVT CAP CORP	COM	878717305	3979	272725	SH	DEFINED	12

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TECO ENERGY INC	COM	872375100	9915	677730	SH	DEFINED	6
TECO ENERGY INC	COM	872375100	1653	112997	SH	DEFINED	12
TECO ENERGY INC	COM	872375100	34	2300	SH	DEFINED	11
TECUMSEH PRODS CO	CL A	878895200	87	2070	SH	DEFINED	12
TECUMSEH PRODS CO	CL A	878895200	577	13700	SH	DEFINED	3
TECUMSEH PRODS CO	CL A	878895200	9	225	SH	DEFINED	11
TECUMSEH PRODS CO	CL A	878895200	12356	293490	SH	DEFINED	6
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	183	2650	SH	DEFINED	12
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	15	220	SH	DEFINED	3
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	3	50	SH	DEFINED	11
TEGAL CORP	COM	879008100	11	5000	SH	DEFINED	12
TEJON RANCH CO DEL	COM	879080109	21	562	SH	DEFINED	12
TEKELEC	COM	879101103	18	1078	SH	DEFINED	12
TEKELEC	COM	879101103	20	1200	SH	DEFINED	11
TEKTRONIX INC	COM	879131100	39	1200	SH	DEFINED	3
TEKTRONIX INC	COM	879131100	162	4960	SH	DEFINED	12
TEKTRONIX INC	COM	879131100	2135	65282	SH	DEFINED	2
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	1	116	SH	DEFINED	11
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	0	30	SH	DEFINED	9
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	43	1360	SH	DEFINED	11
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	3	82	SH	DEFINED	9
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	34	1061	SH	DEFINED	11
TELECOMM ARGENTINA STET-FRAN	SPON ADR REP B	879273209	10546	990200	SH	DEFINED	3
TELECOMM ARGENTINA STET-FRAN	SPON ADR REP B	879273209	12	1080	SH	DEFINED	11
TELECOMMUNICATION SYS INC	CL A	87929J103	43	5975	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	20	1056	SH	DEFINED	12
TELEDYNE TECHNOLOGIES INC	COM	879360105	1349	72140	SH	DEFINED	3
TELEFLEX INC	COM	879369106	7046	143124	SH	DEFINED	12
TELEFLEX INC	COM	879369106	7	140	SH	DEFINED	9
TELEFLEX INC	COM	879369106	21	420	SH	DEFINED	3
TELEFLEX INC	COM	879369106	45	914	SH	DEFINED	11
TELEFLEX INC	COM	879369106	49	1000	SH	DEFINED	2
TELEFLEX INC	COM	879369106	419	8520	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	13916	305298	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	757	16627	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	120	2643	SH	DEFINED	9
TELEFONICA S A	SPONSORED ADR	879382208	24	522	SH	DEFINED	11
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	1760	38400	SH	DEFINED	7
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	18266	522568	SH	DEFINED	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	132	3774	SH	DEFINED	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	39	1106	SH	DEFINED	9
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	27	785	SH	DEFINED	11
TELEPHONE & DATA SYS INC	COM	879433100	9	125	SH	DEFINED	9
TELEPHONE & DATA SYS INC	COM	879433100	377	5315	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	1782	25142	SH	DEFINED	12
TELEPHONE & DATA SYS INC	COM	879433100	7052	99500	SH	DEFINED	6
TELEPHONE & DATA SYS INC	COM	879433100	7	95	SH	DEFINED	11
TELIK INC	COM	87959M109	346	12900	SH	DEFINED	12
TELLABS INC	COM	879664100	413	47846	SH	DEFINED	12
TELLABS INC	COM	879664100	283	32747	SH	DEFINED	9
TELLABS INC	COM	879664100	72	8300	SH	DEFINED	3
TELLABS INC	COM	879664100	101	11610	SH	DEFINED	6
TELLABS INC	COM	879664100	219	25300	SH	DEFINED	5
TELUS CORP	NON-VTG SHS	87971M202	30	1830	SH	DEFINED	7
TEMPLE INLAND INC	COM	879868107	220	3475	SH	DEFINED	12
TEMPLE INLAND INC	COM	879868107	1384	21850	SH	DEFINED	6
TEMPLE INLAND INC	COM	879868107	152	2400	SH	DEFINED	2
TEMPLE INLAND INC	COM	879868107	103	1632	SH	DEFINED	9
TEMPLE INLAND INC	COM	879868107	32	504	SH	DEFINED	11
TEMPLETON DRAGON FD INC	COM	88018T101	256	16600	SH	DEFINED	5



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TEMPLETON DRAGON FD INC	COM	88018T101	100	6500	SH	DEFINED	12
TEMPLETON EMERG MKTS INCOME	COM	880192109	3186	227867	SH	DEFINED	12
TEMPLETON EMERGING MKTS FD I	COM	880191101	191	13400	SH	DEFINED	12
TEMPLETON GLOBAL INCOME FD I	COM	880198106	2101	231374	SH	DEFINED	12
TEMPLETON RUS AND EAST EUR F	COM	88022F105	137	3000	SH	DEFINED	12
TENET HEALTHCARE CORP	COM	88033G100	11938	1069706	SH	DEFINED	6
TENET HEALTHCARE CORP	COM	88033G100	72322	6480500	SH	DEFINED	8
TENET HEALTHCARE CORP	COM	88033G100	197601	17706179	SH	DEFINED	10
TENET HEALTHCARE CORP	COM	88033G100	1085	97228	SH	DEFINED	12
TENET HEALTHCARE CORP	COM	88033G100	220	15000	SH	DEFINED	7
TENET HEALTHCARE CORP	COM	88033G100	4	402	SH	DEFINED	9
TENET HEALTHCARE CORP	COM	88033G100	71	6400	SH	DEFINED	11
TENET HEALTHCARE/NAT	COM	88033G100	56	5000	SH	DEFINED	
TENGASCO INC	COM NEW	88033R205	5	10000	SH	DEFINED	12
TENNANT CO	COM	880345103	36	900	SH	DEFINED	2
TENNANT CO	COM	880345103	182	4600	SH	DEFINED	3
TENNECO AUTOMOTIVE INC	COM	880349105	4	281	SH	DEFINED	12
TENNECO AUTOMOTIVE INC	COM	880349105	22573	1778840	SH	DEFINED	3
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	2030	48375	SH	DEFINED	12
TERADYNE INC	COM	880770102	6	240	SH	DEFINED	3
TERADYNE INC	COM	880770102	376	15790	SH	DEFINED	12
TERAYON COMMUNICATION SYS	COM	880775101	19	5420	SH	DEFINED	12
TEREX CORP NEW	COM	880779103	7	200	SH	DEFINED	12
TEREX CORP NEW	COM	880779103	47594	1287360	SH	DEFINED	3
TESORO PETE CORP	COM	881609101	38307	2038698	SH	DEFINED	3
TESORO PETE CORP	COM	881609101	5966	318105	SH	DEFINED	6
TESSCO TECHNOLOGIES INC	COM	872386107	33	2575	SH	DEFINED	12
TETRA TECH INC NEW	COM	88162G103	92	4270	SH	DEFINED	12
TETRA TECH INC NEW	COM	88162G103	34	1600	SH	DEFINED	3
TETRA TECHNOLOGIES INC DEL	COM	88162F105	17	650	SH	DEFINED	12
TETRA TECHNOLOGIES INC DEL	COM	88162F105	9672	370150	SH	DEFINED	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	231	3650	SH	DEFINED	5
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	82	1300	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	76	1200	SH	DEFINED	9
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	25	401	SH	DEFINED	4
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	32124	506600	SH	DEFINED	3
TEXAS GENCO HLDGS INC	COM	882443104	1415	39580	SH	DEFINED	3
TEXAS GENCO HLDGS INC	COM	882443104	1	20	SH	DEFINED	9
TEXAS GENCO HLDGS INC	COM	882443104	2	56	SH	DEFINED	2
TEXAS GENCO HLDGS INC	COM	882443104	4	118	SH	DEFINED	12
TEXAS INDS INC	COM	882491103	7	200	SH	DEFINED	9
TEXAS INDS INC	COM	882491103	37	1030	SH	DEFINED	12
TEXAS INSTRS INC	COM	882508104	15585	533381	SH	DEFINED	3
TEXAS INSTRS INC	COM	882508104	75	2571	SH	DEFINED	4
TEXAS INSTRS INC	COM	882508104	198	6773	SH	DEFINED	9
TEXAS INSTRS INC	COM	882508104	377	12906	SH	DEFINED	11
TEXAS INSTRS INC	COM	882508104	691	23650	SH	DEFINED	5
TEXAS INSTRS INC	COM	882508104	1906	65240	SH	DEFINED	2
TEXAS INSTRS INC	COM	882508104	8074	276327	SH	DEFINED	12
TEXAS PAC LD TR	SUB CTF PROP I T	882610108	22	350	SH	DEFINED	12
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	383	9000	SH	DEFINED	3
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	7612	178891	SH	DEFINED	1
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	120	2815	SH	DEFINED	12
TEXTRON INC	COM	883203101	5210	98029	SH	DEFINED	12
TEXTRON INC	COM	883203101	144	2700	SH	DEFINED	2
TEXTRON INC	COM	883203101	46789	880329	SH	DEFINED	6
TEXTRON INC	COM	883203101	44	825	SH	DEFINED	11
TEXTRON INC	COM	883203101	23	440	SH	DEFINED	3
TEXTRON INC	COM	883203101	532	10000	SH	DEFINED	9
TEXTRON INC	COM	883203101	938	17650	SH	DEFINED	5
TF FINL CORP	COM	872391107	13	400	SH	DEFINED	11
THAI CAP FD INC	COM NEW	882905201	3	350	SH	DEFINED	12

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THERAGENICS CORP	COM	883375107	8	1500	SH	DEFINED	12
THERMO ELECTRON CORP	COM	883556102	129	4560	SH	DEFINED	6
THERMO ELECTRON CORP	COM	883556102	40	1413	SH	DEFINED	11
THERMO ELECTRON CORP	COM	883556102	46	1612	SH	DEFINED	12
THERMO ELECTRON CORP	COM	883556102	46	1635	SH	DEFINED	2
THOMAS & BETTS CORP	COM	884315102	33	1525	SH	DEFINED	12
THOMAS INDS INC	COM	884425109	6472	205450	SH	DEFINED	6
THOMAS INDS INC	COM	884425109	59	1875	SH	DEFINED	12
THOMSON CORP	COM	884903105	49	1600	SH	DEFINED	12
THOMSON CORP	COM	884903105	30096	975435	SH	DEFINED	7
THOR INDS INC	COM	885160101	28	1050	SH	DEFINED	11
THOR INDS INC	COM	885160101	979	36450	SH	DEFINED	12
THORATEC CORP	COM NEW	885175307	26	2100	SH	DEFINED	2
THORATEC CORP	COM NEW	885175307	281	22475	SH	DEFINED	12
THORNBURG MTG INC	COM	885218107	117	3750	SH	DEFINED	12
THORNBURG MTG INC	COM	885218107	33913	1090442	SH	DEFINED	3
THORNBURG MTG INC	COM	885218107	31	1000	SH	DEFINED	2
THQ INC	COM NEW	872443403	373	18455	SH	DEFINED	12
THREE FIVE SYS INC	COM	88554L108	3	500	SH	DEFINED	12
TIBCO SOFTWARE INC	COM	88632Q103	2	290	SH	DEFINED	6
TIBCO SOFTWARE INC	COM	88632Q103	8	1000	SH	DEFINED	12
TIDEWATER INC	COM	886423102	5	175	SH	DEFINED	9
TIDEWATER INC	COM	886423102	46	1650	SH	DEFINED	11
TIDEWATER INC	COM	886423102	1468	52181	SH	DEFINED	12
TIDEWATER INC	COM	886423102	23696	842599	SH	DEFINED	6
TIERONE CORP	COM	88650R108	2	80	SH	DEFINED	12
TIERONE CORP	COM	88650R108	23	1000	SH	DEFINED	11
TIFFANY & CO NEW	COM	886547108	8	200	SH	DEFINED	9
TIFFANY & CO NEW	COM	886547108	-44	-1164	SH	DEFINED	12
TIFFANY & CO NEW	COM	886547108	571	14950	SH	DEFINED	5
TIFFANY & CO NEW	COM	886547108	20	527	SH	DEFINED	2
TIFFANY & CO NEW	COM	886547108	11	300	SH	DEFINED	11
TIMBERLAND BANCORP INC	COM	887098101	22	950	SH	DEFINED	12
TIMBERLAND BANCORP INC	COM	887098101	974	42200	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	6	100	SH	DEFINED	9
TIMBERLAND CO	CL A	887100105	57	965	SH	DEFINED	11
TIMBERLAND CO	CL A	887100105	911	15320	SH	DEFINED	12
TIMBERLAND CO	CL A	887100105	13316	223980	SH	DEFINED	3
TIME WARNER INC	COM	887317105	1703	101026	SH	DEFINED	9
TIME WARNER INC	COM	887317105	466243	27653798	SH	DEFINED	10
TIME WARNER INC	COM	887317105	228283	13539900	SH	DEFINED	8
TIME WARNER INC	COM	887317105	20984	1244616	SH	DEFINED	3
TIME WARNER INC	COM	887317105	15315	908349	SH	DEFINED	12
TIME WARNER INC	COM	887317105	8946	530632	SH	DEFINED	2
TIME WARNER INC	COM	887317105	2993	135100	SH	DEFINED	7
TIME WARNER INC	COM	887317105	719	42654	SH	DEFINED	11
TIME WARNER INC	COM	887317105	416	24701	SH	DEFINED	1
TIME WARNER INC	COM	887317105	382	22650	SH	DEFINED	5
TIME WARNER INC	COM	887317105	8	500	SH	DEFINED	4
TIME WARNER INC	COM	887317105	5404	320500	SH	DEFINED	6
TIMKEN CO	COM	887389104	340	14627	SH	DEFINED	12
TIMKEN CO	COM	887389104	17	750	SH	DEFINED	6
TIMKEN CO W/RTS TO P	COM	887389104	46	2000	SH	DEFINED	
TIPPERARY CORP	COM PAR \$0.02	888002300	50	14000	SH	DEFINED	12
TITAN CORP	COM	888266103	3	130	SH	DEFINED	12
TITAN PHARMACEUTICALS INC DE	COM	888314101	5	1000	SH	DEFINED	12
TITAN PHARMACEUTICALS INC DE	COM	888314101	1	227	SH	DEFINED	11
TIVO INC	COM	888706108	19	2100	SH	DEFINED	12
TJX COS INC NEW	COM	872540109	17929	730000	SH	DEFINED	10
TJX COS INC NEW	COM	872540109	14	550	SH	DEFINED	9
TJX COS INC NEW	COM	872540109	157	6400	SH	DEFINED	4
TJX COS INC NEW	COM	872540109	181	7376	SH	DEFINED	11

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TJX COS INC NEW	COM	872540109	4768	194156	SH	DEFINED	6
TJX COS INC NEW	COM	872540109	5337	217294	SH	DEFINED	12
TLC VISION CORP	COM	872549100	116	10070	SH	DEFINED	6
TLC VISION CORP	COM	872549100	1421	124500	SH	DEFINED	7
TLC VISION CORP	COM	872549100	46	4000	SH	DEFINED	12
TODHUNTER INTL INC DEL	COM	889050100	241	20100	SH	DEFINED	6
TODHUNTER INTL INC DEL	COM	889050100	8	700	SH	DEFINED	11
TOFUTTI BRANDS INC	COM	88906B105	2	500	SH	DEFINED	1
TOLL BROTHERS INC	COM	889478103	18	400	SH	DEFINED	2
TOLL BROTHERS INC	COM	889478103	4	99	SH	DEFINED	11
TOLL BROTHERS INC	COM	889478103	31	675	SH	DEFINED	12
TOMKINS PLC	SPONSORED ADR	890030208	63	3200	SH	DEFINED	2
TOO INC	COM	890333107	0	17	SH	DEFINED	2
TOO INC	COM	890333107	8	400	SH	DEFINED	11
TOO INC	COM	890333107	25	1189	SH	DEFINED	12
TOO INC	COM	890333107	18686	892480	SH	DEFINED	6
TOOTSIE ROLL INDS INC	COM	890516107	751	20538	SH	DEFINED	2
TOOTSIE ROLL INDS INC	COM	890516107	24	652	SH	DEFINED	11
TOOTSIE ROLL INDS INC	COM	890516107	82	2241	SH	DEFINED	4
TOOTSIE ROLL INDS INC	COM	890516107	754	20625	SH	DEFINED	12
TOOTSIE ROLL INDS INC	COM	890516107	27	751	SH	DEFINED	9
TOPPS INC	COM	890786106	124	12984	SH	DEFINED	12
TOPPS INC	COM	890786106	79	8300	SH	DEFINED	11
TORCH ENERGY ROYALTY TRUST	UNIT BEN INT	891013104	4	500	SH	DEFINED	9
TORCHMARK CORP	COM	891027104	12456	231575	SH	DEFINED	6
TORCHMARK CORP	COM	891027104	83	1550	SH	DEFINED	12
TORCHMARK CORP	COM	891027104	8	150	SH	DEFINED	2
TORO CO	COM	891092108	25	400	SH	DEFINED	9
TORO CO	COM	891092108	12657	204150	SH	DEFINED	6
TORO CO	COM	891092108	3	55	SH	DEFINED	11
TORO CO	COM	891092108	1098	17710	SH	DEFINED	12
TORO CO	COM	891092108	33024	532647	SH	DEFINED	3
TORONTO DOMINION BK ONT	COM NEW	891160509	73542	2094297	SH	DEFINED	7
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	788	31450	SH	DEFINED	12
TOTAL S A	SPONSORED ADR	89151E109	193	2100	SH	DEFINED	11
TOTAL S A	SPONSORED ADR	89151E109	7	80	SH	DEFINED	4
TOTAL S A	SPONSORED ADR	89151E109	9576	104082	SH	DEFINED	2
TOTAL S A	SPONSORED ADR	89151E109	3	36	SH	DEFINED	9
TOTAL SYS SVCS INC	COM	891906109	188	8927	SH	DEFINED	12
TOWER AUTOMOTIVE INC	COM	891707101	11	2250	SH	DEFINED	12
TOWER AUTOMOTIVE INC	COM	891707101	1	200	SH	DEFINED	6
TOWN & CTRY TR	SH BEN INT	892081100	356	13100	SH	DEFINED	12
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	30265	406844	SH	DEFINED	6
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	3	34	SH	DEFINED	9
TOYS R US INC	COM	892335100	9888	588580	SH	DEFINED	6
TOYS R US INC	COM	892335100	55	3300	SH	DEFINED	3
TOYS R US INC	COM	892335100	600	35695	SH	DEFINED	12
TOYS R US INC	COM	892335100	1303	77547	SH	DEFINED	9
TRACK DATA CORP	COM	891918104	40	35720	SH	DEFINED	12
TRACTOR SUPPLY CO	COM	892356106	12	300	SH	DEFINED	2
TRACTOR SUPPLY CO	COM	892356106	10	252	SH	DEFINED	11
TRACTOR SUPPLY CO	COM	892356106	220	5677	SH	DEFINED	12
TRADESTATION GROUP INC	COM	89267P105	28	4100	SH	DEFINED	12
TRAFFIX INC	COM	892721101	15	3000	SH	DEFINED	12
TRAFFIX INC	COM	892721101	10	2000	SH	DEFINED	2
TRANSACTION SYS ARCHITECTS	CL A	893416107	22110	955479	SH	DEFINED	3
TRANSACTION SYS ARCHITECTS	CL A	893416107	72	3100	SH	DEFINED	12
TRANSALTA CORP	COM	89346D107	176	12981	SH	DEFINED	7
TRANSAMERICA INCOME SHS INC	COM	893506105	143	5800	SH	DEFINED	12
TRANSATLANTIC HLDGS INC	COM	893521104	98	1127	SH	DEFINED	1
TRANSATLANTIC HLDGS INC	COM	893521104	80	920	SH	DEFINED	6
TRANSATLANTIC HLDGS INC	COM	893521104	2	25	SH	DEFINED	9

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TRANSATLANTIC HLDGS INC	COM	893521104	152	1747	SH	DEFINED	12
TRANSCANADA CORP	COM	89353D107	4216	196100	SH	DEFINED	12
TRANSCANADA CORP	COM	89353D107	27120	1260331	SH	DEFINED	7
TRANSCONTINENTAL RLTY INVS	COM NEW	893617209	5	315	SH	DEFINED	9
TRANSKARYOTIC THERAPIES INC	COM	893735100	36	2120	SH	DEFINED	12
TRANSKARYOTIC THERAPIES INC	COM	893735100	319	18560	SH	DEFINED	3
TRANSMETA CORP DEL	COM	89376R109	2	600	SH	DEFINED	12
TRANSMONTAIGNE INC	COM	893934109	4	600	SH	DEFINED	12
TRANSMONTAIGNE INC	COM	893934109	525	86000	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	158	5657	SH	DEFINED	2
TRANSOCEAN INC	ORD	G90078109	9064	325000	SH	DEFINED	10
TRANSOCEAN INC	ORD	G90078109	9110	326647	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	39	1382	SH	DEFINED	9
TRANSOCEAN INC	ORD	G90078109	542	19434	SH	DEFINED	12
TRANSWITCH CORP	COM	894065101	8	3550	SH	DEFINED	12
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	3347	193788	SH	DEFINED	6
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	13	732	SH	DEFINED	9
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	6	367	SH	DEFINED	11
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	32	1859	SH	DEFINED	2
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	7	402	SH	DEFINED	1
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	19	1090	SH	DEFINED	9
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	39	2242	SH	DEFINED	2
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	517	30129	SH	DEFINED	5
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	580	33797	SH	DEFINED	12
TRAVELERS PPTY CAS CORP NEW	NT CV JR 2032	89420G307	12	480	SH	DEFINED	12
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	7351	428651	SH	DEFINED	6
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	4540	200017	SH	DEFINED	7
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	124	7200	SH	DEFINED	3
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	0	8	SH	DEFINED	7
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	306	17727	SH	DEFINED	12
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	3	194	SH	DEFINED	1
Travis Boats	COM	894363100	115	108500	SH	DEFINED	
TREDEGAR CORP	COM	894650100	20	1350	SH	DEFINED	12
TREX INC	COM	89531P105	416	12200	SH	DEFINED	12
TRI CONTL CORP	COM	895436103	379	22054	SH	DEFINED	12
TRIAD GTY INC	COM	895925105	13343	252955	SH	DEFINED	6
TRIAD GTY INC	COM	895925105	42	800	SH	DEFINED	12
TRIAD HOSPITALS INC	COM	89579K109	34	1093	SH	DEFINED	12
TRIAD HOSPITALS INC	COM	89579K109	16	520	SH	DEFINED	11
TRIAD HOSPITALS INC	COM	89579K109	2	69	SH	DEFINED	2
TRIARC COS INC	CL B SER 1	895927309	364	33170	SH	DEFINED	3
TRIARC COS INC	CL B SER 1	895927309	529	48242	SH	DEFINED	12
TRIARC COS INC	CL A	895927101	268	24500	SH	DEFINED	12
TRIBUNE CO NEW	COM	896047107	3725	73854	SH	DEFINED	11
TRIBUNE CO NEW	COM	896047107	4767	94517	SH	DEFINED	4
TRIBUNE CO NEW	COM	896047107	23	455	SH	DEFINED	2
TRIBUNE CO NEW	COM	896047107	66	1000	SH	DEFINED	7
TRIBUNE CO NEW	COM	896047107	872	17278	SH	DEFINED	12
TRIBUNE CO NEW	COM	896047107	3034	60160	SH	DEFINED	5
TRICO BANCSHARES	COM	896095106	916	24500	SH	DEFINED	12
TRICO BANCSHARES	COM	896095106	1705	45600	SH	DEFINED	6
TRIDENT MICROSYSTEMS INC	COM	895919108	8	500	SH	DEFINED	11
TRIMBLE NAVIGATION LTD	COM	896239100	10	450	SH	DEFINED	2
TRIMERIS INC	COM	896263100	4	300	SH	DEFINED	12
TRINITY INDS INC	COM	896522109	17	600	SH	DEFINED	12
TRIPATH IMAGING INC	COM	896942109	15	1600	SH	DEFINED	12
TRIPATH TECHNOLOGY INC	COM	89672P104	1	333	SH	DEFINED	12
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	5	745	SH	DEFINED	12
TRIUMPH GROUP INC NEW	COM	896818101	23	700	SH	DEFINED	11
TRIUMPH GROUP INC NEW	COM	896818101	1062	32130	SH	DEFINED	12
TRIUMPH GROUP INC NEW	COM	896818101	6574	198900	SH	DEFINED	6
TRIZEC PROPERTIES INC	COM	89687P107	1797	104793	SH	DEFINED	9

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TRIZEC PROPERTIES INC	COM	89687P107	1261	73500	SH	DEFINED	12
TROVER SOLUTIONS INC	COM	897249108	14	2000	SH	DEFINED	12
TROVER SOLUTIONS INC	COM	897249108	821	118350	SH	DEFINED	6
TRUST CO NJ JERSEY CITY NEW	COM	898304100	62	1500	SH	DEFINED	11
TRUST CO NJ JERSEY CITY NEW	COM	898304100	145	3503	SH	DEFINED	12
TRUSTCO BK CORP N Y	COM	898349105	1277	94851	SH	DEFINED	12
TRUSTCO BK CORP N Y	COM	898349105	37	2775	SH	DEFINED	11
TRUSTMARK CORP	COM	898402102	15946	549468	SH	DEFINED	6
TRUSTMARK CORP	COM	898402102	7022	241980	SH	DEFINED	3
TRUSTMARK CORP	COM	898402102	1291	44348	SH	DEFINED	12
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	2161	99270	SH	DEFINED	3
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	76	2500	SH	DEFINED	12
TSR INC	COM	872885108	412	52500	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM	87305R109	2583	207010	SH	DEFINED	3
TUESDAY MORNING CORP	COM NEW	899035505	1397	40550	SH	DEFINED	3
TULARIK INC	COM	899165104	27	1100	SH	DEFINED	12
TULARIK INC	COM	899165104	2304	93850	SH	DEFINED	3
TUPPERWARE CORP	COM	899896104	12	700	SH	DEFINED	12
TXU CORP	COM	873168108	3	100	SH	DEFINED	2
TXU CORP	COM	873168108	11	375	SH	DEFINED	11
TXU CORP	COM	873168108	730	25459	SH	DEFINED	12
TXU CORP	COM	873168108	3583	125020	SH	DEFINED	3
TXU CORP	COM	873168108	6923	241647	SH	DEFINED	6
TXU CORP	COM	873168108	0	17	SH	DEFINED	1
TYCO INTL LTD NEW	COM	902124106	257850	9000000	SH	DEFINED	13
TYCO INTL LTD NEW	COM	902124106	760	26540	SH	DEFINED	11
TYCO INTL LTD NEW	COM	902124106	1408	37400	SH	DEFINED	7
TYCO INTL LTD NEW	COM	902124106	3554	124048	SH	DEFINED	2
TYCO INTL LTD NEW	COM	902124106	7976	278395	SH	DEFINED	6
TYCO INTL LTD NEW	COM	902124106	9231	322197	SH	DEFINED	3
TYCO INTL LTD NEW	COM	902124106	11279	393666	SH	DEFINED	5
TYCO INTL LTD NEW	COM	902124106	694	24229	SH	DEFINED	9
TYCO INTL LTD NEW	COM	902124106	23873	833260	SH	DEFINED	4
TYCO INTL LTD NEW	COM	902124106	648845	22647300	SH	DEFINED	8
TYCO INTL LTD NEW	COM	902124106	1387722	48437068	SH	DEFINED	10
TYCO INTL LTD NEW	NOTE	11/1 902124AC0	1163	15000	SH	DEFINED	12
TYCO INTL LTD NEW	COM	902124106	21750	759168	SH	DEFINED	12
TYLER TECHNOLOGIES INC	COM	902252105	17069	1757858	SH	DEFINED	3
TYSON FOODS INC	CL A	902494103	54	3000	SH	DEFINED	4
TYSON FOODS INC	CL A	902494103	49	2700	SH	DEFINED	9
TYSON FOODS INC	CL A	902494103	119	6600	SH	DEFINED	6
TYSON FOODS INC	CL A	902494103	21	1169	SH	DEFINED	2
TYSON FOODS INC	CL A	902494103	14401	797850	SH	DEFINED	3
U S B HLDG INC	COM	902910108	3966	161597	SH	DEFINED	6
U S CONCRETE INC	COM	90333L102	4	615	SH	DEFINED	11
U S G CORP	COM NEW	903293405	4	250	SH	DEFINED	12
U S I HLDGS	COM	90333H101	15	1000	SH	DEFINED	12
U S PHYSICAL THERAPY INC	COM	90337L108	3	184	SH	DEFINED	11
U S RESTAURANT PPTYS INC	COM	902971100	3	150	SH	DEFINED	12
U S RESTAURANT PPTYS INC	COM	902971100	6984	372700	SH	DEFINED	3
UBS AG	NAMEN AKT	H8920M855	386	5187	SH	DEFINED	12
UCBH HOLDINGS INC	COM	90262T308	10	252	SH	DEFINED	12
UCBH HOLDINGS INC	COM	90262T308	3474	86772	SH	DEFINED	1
UGI CORP NEW	COM	902681105	0	1	SH	DEFINED	7
UGI CORP NEW	COM	902681105	22426	681236	SH	DEFINED	3
UGI CORP NEW	COM	902681105	30	900	SH	DEFINED	9
UGI CORP NEW	COM	902681105	14	430	SH	DEFINED	12
UICI	COM	902737105	14969	1014180	SH	DEFINED	6
UIL HLDG CORP	COM	902748102	3059	63500	SH	DEFINED	3
UIL HLDG CORP	COM	902748102	596	12364	SH	DEFINED	12
UIL HLDG CORP	COM	902748102	13	275	SH	DEFINED	11
ULTRA PETROLEUM CORP	COM	903914109	9	300	SH	DEFINED	12

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ULTRATECH INC	COM	904034105	18	790	SH	DEFINED	11
UMB FINL CORP	COM	902788108	16	323	SH	DEFINED	12
UMB FINL CORP	COM	902788108	20	400	SH	DEFINED	4
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	8059	331100	SH	DEFINED	3
UNIFI INC	COM	904677101	30	6755	SH	DEFINED	12
UNILEVER N V	N Y SHS NEW	904784709	54	784	SH	DEFINED	9
UNILEVER N V	N Y SHS NEW	904784709	292	4205	SH	DEFINED	1
UNILEVER N V	N Y SHS NEW	904784709	567	8160	SH	DEFINED	6
UNILEVER N V	N Y SHS NEW	904784709	232	3343	SH	DEFINED	11
UNILEVER N V	N Y SHS NEW	904784709	553	7962	SH	DEFINED	12
UNILEVER PLC	SPON ADR NEW	904767704	55	1360	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	9	225	SH	DEFINED	9
UNILEVER PLC	SPON ADR NEW	904767704	4	100	SH	DEFINED	11
UNILEVER PLC	SPON ADR NEW	904767704	132	2500	SH	DEFINED	7
UNION BANKSHARES CORP	COM	905399101	13	400	SH	DEFINED	12
UNION PAC CORP	COM	907818108	45	755	SH	DEFINED	9
UNION PAC CORP	COM	907818108	356	5950	SH	DEFINED	5
UNION PAC CORP	COM	907818108	3306	55270	SH	DEFINED	3
UNION PAC CORP	COM	907818108	8298	138720	SH	DEFINED	2
UNION PAC CORP	COM	907818108	1051	17563	SH	DEFINED	12
UNION PAC CORP	COM	907818108	6	100	SH	DEFINED	6
UNION PAC CORP	COM	907818108	314	5255	SH	DEFINED	11
UNION PLANTERS CORP	COM	908068109	3988	133591	SH	DEFINED	12
UNION PLANTERS CORP	COM	908068109	264	8837	SH	DEFINED	9
UNION PLANTERS CORP	COM	908068109	195	6545	SH	DEFINED	6
UNION PLANTERS CORP	COM	908068109	31	1050	SH	DEFINED	11
UNION PLANTERS CORP	COM	908068109	25	850	SH	DEFINED	2
UNIONBANCAL CORP	COM	908906100	31864	608200	SH	DEFINED	10
UNIONBANCAL CORP	COM	908906100	28341	540957	SH	DEFINED	3
UNIONBANCAL CORP	COM	908906100	2750	52500	SH	DEFINED	8
UNISOURCE ENERGY CORP	COM	909205106	25	1000	SH	DEFINED	12
UNISYS CORP	COM	909214108	171	12000	SH	DEFINED	
UNISYS CORP	COM	909214108	5872	411205	SH	DEFINED	5
UNISYS CORP	COM	909214108	55692	3900000	SH	DEFINED	13
UNISYS CORP	COM	909214108	1064	74513	SH	DEFINED	9
UNISYS CORP	COM	909214108	826	57872	SH	DEFINED	12
UNISYS CORP	COM	909214108	262	18370	SH	DEFINED	6
UNISYS CORP	COM	909214108	64	4450	SH	DEFINED	3
UNISYS CORP	COM	909214108	20	1395	SH	DEFINED	2
UNISYS CORP	COM	909214108	12	865	SH	DEFINED	11
UNISYS CORP	COM	909214108	10199	714217	SH	DEFINED	4
UNITED AUTO GROUP INC	COM	909440109	103	3770	SH	DEFINED	12
UNITED AUTO GROUP INC	COM	909440109	15514	567050	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	58	1900	SH	DEFINED	4
UNITED BANKSHARES INC WEST V	COM	909907107	7245	237533	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	278	9104	SH	DEFINED	12
UNITED CMNTY FINL CORP OHIO	COM	909839102	7	525	SH	DEFINED	6
UNITED DEFENSE INDS INC	COM	91018B104	33602	1057010	SH	DEFINED	6
UNITED DEFENSE INDS INC	COM	91018B104	124	3910	SH	DEFINED	12
UNITED DEFENSE INDS INC	COM	91018B104	39	1241	SH	DEFINED	11
UNITED DOMINION REALTY TR IN	COM	910197102	188	9600	SH	DEFINED	2
UNITED DOMINION REALTY TR IN	COM	910197102	883	44996	SH	DEFINED	12
UNITED DOMINION REALTY TR IN	COM	910197102	76	3899	SH	DEFINED	11
UNITED DOMINION REALTY TR IN	COM	910197102	1505	76695	SH	DEFINED	9
UNITED FIRE & CAS CO	COM	910331107	410	9700	SH	DEFINED	6
UNITED FIRE & CAS CO	COM	910331107	101	2400	SH	DEFINED	12
UNITED INDL CORP	COM	910671106	2296	121200	SH	DEFINED	6
UNITED INDL CORP	COM	910671106	20	1045	SH	DEFINED	12
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	7564	1454581	SH	DEFINED	3
UNITED MOBILE HOMES INC	COM	911024107	656	40715	SH	DEFINED	12
UNITED NAT FOODS INC	COM	911163103	14	300	SH	DEFINED	12
UNITED ONLINE INC	COM	911268100	35832	2130302	SH	DEFINED	3

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UNITED ONLINE INC	COM	911268100	7	400	SH	DEFINED	11
UNITED ONLINE INC	COM	911268100	3	180	SH	DEFINED	9
UNITED ONLINE INC	COM	911268100	2	106	SH	DEFINED	12
UNITED PARCEL SERVICE INC	CL B	911312106	427	6113	SH	DEFINED	11
UNITED PARCEL SERVICE INC	CL B	911312106	5255	75246	SH	DEFINED	12
UNITED PARCEL SERVICE INC	CL B	911312106	37	400	SH	DEFINED	7
UNITED PARCEL SERVICE INC	CL B	911312106	153	2193	SH	DEFINED	9
UNITED PARCEL SERVICE INC	CL B	911312106	213	3044	SH	DEFINED	2
UNITED PARCEL SERVICE INC	CL B	911312106	1617	23150	SH	DEFINED	5
UNITED PARCEL SERVICE INC	CL B	911312106	13835	198091	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	16319	233665	SH	DEFINED	1
UNITED RENTALS INC	COM	911363109	42	2380	SH	DEFINED	11
UNITED RENTALS INC	COM	911363109	492	27700	SH	DEFINED	6
UNITED RENTALS INC	COM	911363109	1617	91011	SH	DEFINED	12
UNITED STATES CELLULAR CORP	COM	911684108	7	174	SH	DEFINED	11
UNITED STATES CELLULAR CORP	COM	911684108	63	1630	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	228	5894	SH	DEFINED	12
UNITED STATES LIME & MINERAL	COM	911922102	1464	182323	SH	DEFINED	12
UNITED STATES STL CORP NEW	COM	912909108	53	1425	SH	DEFINED	12
UNITED STATES STL CORP NEW	COM	912909108	7	190	SH	DEFINED	9
UNITED STATES STL CORP NEW	COM	912909108	10116	271425	SH	DEFINED	6
UNITED STATES STL CORP NEW	COM	912909108	410	11000	SH	DEFINED	5
UNITED STATIONERS INC	COM	913004107	40962	972977	SH	DEFINED	3
UNITED STATIONERS INC	COM	913004107	8	200	SH	DEFINED	12
UNITED TECHNOLOGIES CORP	COM	913017109	35224	408161	SH	DEFINED	6
UNITED TECHNOLOGIES CORP	COM	913017109	18537	214797	SH	DEFINED	3
UNITED TECHNOLOGIES CORP	COM	913017109	6317	55700	SH	DEFINED	7
UNITED TECHNOLOGIES CORP	COM	913017109	5671	65722	SH	DEFINED	1
UNITED TECHNOLOGIES CORP	COM	913017109	5000	57940	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	2851	33031	SH	DEFINED	12
UNITED TECHNOLOGIES CORP	COM	913017109	1154	13372	SH	DEFINED	5
UNITED TECHNOLOGIES CORP	COM	913017109	914	10591	SH	DEFINED	11
UNITED TECHNOLOGIES CORP	COM	913017109	126	1460	SH	DEFINED	9
UNITED TECHNOLOGIES CORP	COM	913017109	9	100	SH	DEFINED	4
UNITED THERAPEUTICS CORP DEL	COM	91307C102	5	200	SH	DEFINED	12
UNITEDGLOBALCOM	CL A	913247508	13	1560	SH	DEFINED	3
UNITEDGLOBALCOM	CL A	913247508	7166	844072	SH	DEFINED	6
UNITEDHEALTH GROUP INC	COM	91324P102	530815	8237350	SH	DEFINED	8
UNITEDHEALTH GROUP INC	COM	91324P102	13736	213152	SH	DEFINED	12
UNITEDHEALTH GROUP INC	COM	91324P102	7686	119275	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	906	10700	SH	DEFINED	7
UNITEDHEALTH GROUP INC	COM	91324P102	514	7977	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	396	6141	SH	DEFINED	9
UNITEDHEALTH GROUP INC	COM	91324P102	337	5225	SH	DEFINED	4
UNITEDHEALTH GROUP INC	COM	91324P102	230	3569	SH	DEFINED	2
UNITEDHEALTH GROUP INC	COM	91324P102	1136251	17632691	SH	DEFINED	10
UNITEDHEALTH GROUP INC	COM	91324P102	19100	296393	SH	DEFINED	3
UNITIL CORP	COM	913259107	554	20000	SH	DEFINED	12
UNITRIN INC	COM	913275103	621	14466	SH	DEFINED	12
UNITRIN INC	COM	913275103	2	40	SH	DEFINED	6
UNIVERSAL ACCESS GLOBAL HLDG	COM NEW	91336M204	1	340	SH	DEFINED	12
UNIVERSAL AMERN FINL CORP	COM	913377107	2395	199550	SH	DEFINED	3
UNIVERSAL AMERN FINL CORP	COM	913377107	2846	237150	SH	DEFINED	6
UNIVERSAL COMPRESSION HLDGS	COM	913431102	15	470	SH	DEFINED	12
UNIVERSAL COMPRESSION HLDGS	COM	913431102	18149	551640	SH	DEFINED	3
UNIVERSAL CORP VA	COM	913456109	11689	230000	SH	DEFINED	12
UNIVERSAL CORP VA	COM	913456109	26711	525600	SH	DEFINED	6
UNIVERSAL ELECTRS INC	COM	913483103	8	600	SH	DEFINED	11
UNIVERSAL FST PRODS INC	COM	913543104	11742	382350	SH	DEFINED	3
UNIVERSAL FST PRODS INC	COM	913543104	11501	374511	SH	DEFINED	6
UNIVERSAL FST PRODS INC	COM	913543104	6	200	SH	DEFINED	11
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	7	200	SH	DEFINED	12

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UNIVERSAL HLTH SVCS INC	CL B	913903100	32	700	SH	DEFINED	4
UNIVERSAL HLTH SVCS INC	CL B	913903100	308	6693	SH	DEFINED	11
UNIVERSAL HLTH SVCS INC	CL B	913903100	382	8300	SH	DEFINED	5
UNIVERSAL HLTH SVCS INC	CL B	913903100	857	18608	SH	DEFINED	12
UNIVERSAL HLTH SVCS INC	CL B	913903100	3491	75780	SH	DEFINED	6
UNIVEST CORP PA	COM	915271100	6	125	SH	DEFINED	12
UNIVISION COMMUNICATIONS INC	CL A	914906102	1003	30395	SH	DEFINED	4
UNIVISION COMMUNICATIONS INC	CL A	914906102	383	11600	SH	DEFINED	5
UNIVISION COMMUNICATIONS INC	CL A	914906102	119	3600	SH	DEFINED	11
UNIVISION COMMUNICATIONS INC	CL A	914906102	18	550	SH	DEFINED	12
UNIVISION COMMUNICATIONS INC	CL A	914906102	11200	339285	SH	DEFINED	1
UNIZAN FINANCIAL CORP	COM	91528W101	300	12100	SH	DEFINED	12
UNIZAN FINANCIAL CORP	COM	91528W101	4539	182217	SH	DEFINED	6
UNIZAN FINANCIAL CORP	COM	91528W101	15	600	SH	DEFINED	11
UNOCAL CORP	COM	915289102	52	1400	SH	DEFINED	9
UNOCAL CORP	COM	915289102	78	2100	SH	DEFINED	11
UNOCAL CORP	COM	915289102	275	7390	SH	DEFINED	6
UNOCAL CORP	COM	915289102	426	11427	SH	DEFINED	12
UNOCAL CORP	COM	915289102	854	22910	SH	DEFINED	2
UNOVA INC	COM	91529B106	11	500	SH	DEFINED	12
UNOVA INC	COM	91529B106	3916	181200	SH	DEFINED	3
UNUMPROVIDENT CORP	COM	91529Y106	48279	3300000	SH	DEFINED	13
UNUMPROVIDENT CORP	COM	91529Y106	2	115	SH	DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	19	1000	SH	DEFINED	7
UNUMPROVIDENT CORP	COM	91529Y106	349	23855	SH	DEFINED	9
UNUMPROVIDENT CORP	COM	91529Y106	383	26199	SH	DEFINED	6
UNUMPROVIDENT CORP	COM	91529Y106	410	28028	SH	DEFINED	12
UNUMPROVIDENT CORP	COM	91529Y106	5732	391800	SH	DEFINED	8
UNUMPROVIDENT CORP	COM	91529Y106	65835	4500000	SH	DEFINED	10
UPM KYMMENE CORP	SPONSORED ADR	915436109	74	4000	SH	DEFINED	2
UPM KYMMENE CORP	SPONSORED ADR	915436109	10486	567400	SH	DEFINED	6
URBAN OUTFITTERS INC	COM	917047102	40	825	SH	DEFINED	12
UROLOGIX INC	COM	917273104	363	45400	SH	DEFINED	3
URS CORP NEW	COM	903236107	45	1563	SH	DEFINED	12
URS CORP NEW	COM	903236107	3399	118100	SH	DEFINED	3
URS CORP NEW	COM	903236107	14760	512850	SH	DEFINED	6
URSTADT BIDDLE PPTYS INS	COM	917286106	236	15870	SH	DEFINED	12
URSTADT BIDDLE PPTYS INS	CL A	917286205	59	3600	SH	DEFINED	12
US AIRWAYS GROUP INC	CL A	911905503	2962	661698	SH	DEFINED	6
US BANCORP DEL	COM NEW	902973304	124	4475	SH	DEFINED	9
US BANCORP DEL	COM NEW	902973304	110	3962	SH	DEFINED	4
US BANCORP DEL	COM NEW	902973304	483	17471	SH	DEFINED	1
US BANCORP DEL	COM NEW	902973304	423	15301	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	44243	1600079	SH	DEFINED	6
US BANCORP DEL	COM NEW	902973304	23349	844452	SH	DEFINED	2
US BANCORP DEL	COM NEW	902973304	22093	799009	SH	DEFINED	3
US BANCORP DEL	COM NEW	902973304	6087	220154	SH	DEFINED	12
US ONCOLOGY INC	COM	90338W103	35912	2428118	SH	DEFINED	3
USF CORP	COM	91729Q101	7867	229280	SH	DEFINED	6
USF CORP	COM	91729Q101	3	100	SH	DEFINED	12
UST INC	COM	902911106	325	9000	SH	DEFINED	11
UST INC	COM	902911106	430	11902	SH	DEFINED	12
UST INC	COM	902911106	867	24020	SH	DEFINED	6
UTAH MED PRODS INC	COM	917488108	36	1461	SH	DEFINED	6
UTSTARCOM INC	COM	918076100	2	70	SH	DEFINED	6
UTSTARCOM INC	COM	918076100	52	1825	SH	DEFINED	11
UTSTARCOM INC	COM	918076100	243	8450	SH	DEFINED	9
UTSTARCOM INC	COM	918076100	2852	99150	SH	DEFINED	12
UTSTARCOM INC	COM	918076100	13654	474750	SH	DEFINED	10
V F CORP	COM	918204108	75	1600	SH	DEFINED	2
V F CORP	COM	918204108	146	3125	SH	DEFINED	6
V F CORP	COM	918204108	537	11500	SH	DEFINED	5



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V F CORP	COM	918204108	822	17592	SH	DEFINED	12
VA SOFTWARE CORP	COM	91819B105	0	100	SH	DEFINED	2
VA SOFTWARE CORP	COM	91819B105	7	2355	SH	DEFINED	12
VAIL BANKS INC	COM	918779109	164	13279	SH	DEFINED	6
VAIL RESORTS INC	COM	91879Q109	14913	946040	SH	DEFINED	6
VALASSIS COMMUNICATIONS INC	NOTE	6/0 918866AH7	181	3000	SH	DEFINED	12
VALASSIS COMMUNICATIONS INC	COM	918866104	34845	1146220	SH	DEFINED	6
VALEANT PHARMACEUTICALS INTL	COM	91911X104	46	1940	SH	DEFINED	3
VALEANT PHARMACEUTICALS INTL	COM	91911X104	609	25522	SH	DEFINED	12
VALERO ENERGY CORP NEW	COM	91913Y100	26	435	SH	DEFINED	9
VALERO ENERGY CORP NEW	COM	91913Y100	30	505	SH	DEFINED	11
VALERO ENERGY CORP NEW	COM	91913Y100	222	3700	SH	DEFINED	6
VALERO ENERGY CORP NEW	COM	91913Y100	412	6865	SH	DEFINED	5
VALERO ENERGY CORP NEW	COM	91913Y100	684	11410	SH	DEFINED	3
VALERO ENERGY CORP NEW	COM	91913Y100	1156	19279	SH	DEFINED	12
VALERO L P	COM UT LTD PRT	91913W104	2265	41410	SH	DEFINED	12
VALLEY NATL BANCORP	COM	919794107	311	11106	SH	DEFINED	12
VALMONT INDS INC	COM	920253101	20	1000	SH	DEFINED	2
VALSPAR CORP	COM	920355104	94	1906	SH	DEFINED	11
VALSPAR CORP	COM	920355104	6764	137400	SH	DEFINED	3
VALSPAR CORP	COM	920355104	7917	160810	SH	DEFINED	2
VALSPAR CORP	COM	920355104	7234	146946	SH	DEFINED	12
VALUECLICK INC	COM	92046N102	10	963	SH	DEFINED	11
VALUEVISION MEDIA INC	CL A	92047K107	30	1922	SH	DEFINED	11
VALUEVISION MEDIA INC	CL A	92047K107	46	3000	SH	DEFINED	12
VAN KAMPEN ADVANTAGE MUN II	SH BEN INT	92112K107	38	2500	SH	DEFINED	12
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	92	5463	SH	DEFINED	12
VAN KAMPEN ADVANTAGE PA MUN	SH BEN INT	920937109	14	800	SH	DEFINED	12
VAN KAMPEN BD FD	COM	920955101	150	8300	SH	DEFINED	12
VAN KAMPEN FLA QUALITY MUN T	COM	920921103	57	3600	SH	DEFINED	12
VAN KAMPEN HIGH INCOME TR	SH BEN INT	920911104	10	2280	SH	DEFINED	12
VAN KAMPEN HIGH INCOME TR II	SH BEN INT	920913100	10	2000	SH	DEFINED	12
VAN KAMPEN INCOME TR	SH BEN INT	920957107	15	2500	SH	DEFINED	12
VAN KAMPEN INVT GRADE MUN TR	COM	920915105	41	4200	SH	DEFINED	12
VAN KAMPEN MUN INCOME TR	COM	920909108	364	36933	SH	DEFINED	12
VAN KAMPEN MUN OPPORTUNITY T	COM	920935103	85	4911	SH	DEFINED	12
VAN KAMPEN MUN TR	SH BEN INT	920919107	198	12869	SH	DEFINED	12
VAN KAMPEN OHIO QUALITY MUN	COM	920923109	70	4050	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	17	1000	SH	DEFINED	12
VAN KAMPEN PA VALUE MUN INCO	COM	92112T108	84	5000	SH	DEFINED	12
VAN KAMPEN SENIOR INCOME TR	COM	920961109	241	27548	SH	DEFINED	12
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	71	4838	SH	DEFINED	12
VAN KAMPEN TR INSD MUNS	COM	920928108	13	800	SH	DEFINED	12
VAN KAMPEN TR INVT FLA MUNS	COM	920932100	173	9900	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	238	14565	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE N J	COM	920933108	36	2000	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE N Y	COM	920931102	31	1700	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE PA	COM	920934106	72	4333	SH	DEFINED	12
VAN KAMPEN VALUE MUN INCOME	COM	921132106	11	700	SH	DEFINED	12
VANGUARD INDEX TR	STK MRK VIPERS	922908769	27	250	SH	DEFINED	12
VANS INC	COM	921930103	4292	289990	SH	DEFINED	3
VARCO INTL INC DEL	COM	922122106	14	760	SH	DEFINED	3
VARCO INTL INC DEL	COM	922122106	33	1840	SH	DEFINED	6
VARCO INTL INC DEL	COM	922122106	3	162	SH	DEFINED	11
VARIAN INC	COM	922206107	24	600	SH	DEFINED	2
VARIAN INC	COM	922206107	20	500	SH	DEFINED	12
VARIAN INC	COM	922206107	12	302	SH	DEFINED	9
VARIAN MED SYS INC	COM	92220P105	613	7100	SH	DEFINED	5
VARIAN MED SYS INC	COM	92220P105	104	1200	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	52	604	SH	DEFINED	9
VARIAN MED SYS INC	COM	92220P105	3426	39690	SH	DEFINED	12

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VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	21	500	SH	DEFINED	12
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	25	600	SH	DEFINED	2
VASCULAR SOLUTIONS INC	COM	92231M109	5	500	SH	DEFINED	12
VASOGEN INC	COM	92232F103	3	500	SH	DEFINED	12
VASOMEDICAL INC	COM	922321104	15	10000	SH	DEFINED	2
VASOMEDICAL INC	COM	922321104	15	10067	SH	DEFINED	12
VAXGEN INC	COM NEW	922390208	20	1790	SH	DEFINED	12
VCA ANTECH INC	COM	918194101	1087	30500	SH	DEFINED	12
VECTOR GROUP LTD	COM	92240M108	6	363	SH	DEFINED	1
VECTOR GROUP LTD	COM	92240M108	1	69	SH	DEFINED	12
VECTREN CORP	COM	92240G101	15176	615140	SH	DEFINED	6
VECTREN CORP	COM	92240G101	155	6282	SH	DEFINED	2
VECTREN CORP	COM	92240G101	102	4126	SH	DEFINED	12
VEECO INSTRS INC DEL	COM	922417100	8	300	SH	DEFINED	12
VENTANA MED SYS INC	COM	92276H106	41	1000	SH	DEFINED	12
VENTAS INC	COM	92276F100	29774	1083480	SH	DEFINED	3
VENTAS INC	COM	92276F100	290	10547	SH	DEFINED	2
VENTAS INC	COM	92276F100	157	5700	SH	DEFINED	12
VENTAS INC	COM	92276F100	38	1400	SH	DEFINED	4
VENTIV HEALTH INC	COM	922793104	0	33	SH	DEFINED	12
VERINT SYS INC	COM	92343X100	12	400	SH	DEFINED	12
VERISIGN INC	COM	92343E102	82950	5000000	SH	DEFINED	13
VERISIGN INC	COM	92343E102	2	100	SH	DEFINED	11
VERISIGN INC	COM	92343E102	5405	325777	SH	DEFINED	12
VERISIGN INC	COM	92343E102	2	100	SH	DEFINED	6
VERISIGN INC	COM	92343E102	8	500	SH	DEFINED	2
VERISIGN INC	COM	92343E102	12668	763600	SH	DEFINED	3
VERISITY LTD	ORD	M97385112	5	594	SH	DEFINED	11
VERITAS SOFTWARE CO	COM	923436109	270	10030	SH	DEFINED	11
VERITAS SOFTWARE CO	COM	923436109	13	500	SH	DEFINED	3
VERITAS SOFTWARE CO	COM	923436109	262	9732	SH	DEFINED	12
VERITAS SOFTWARE CO	COM	923436109	48	1800	SH	DEFINED	4
VERITAS SOFTWARE CO	COM	923436109	6	223	SH	DEFINED	9
VERIZON COMMUNICATIONS	COM	92343V104	16088	440291	SH	DEFINED	12
VERIZON COMMUNICATIONS	COM	92343V104	4000	109481	SH	DEFINED	9
VERIZON COMMUNICATIONS	COM	92343V104	22767	623082	SH	DEFINED	6
VERIZON COMMUNICATIONS	COM	92343V104	10355	283384	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM	92343V104	3858	80466	SH	DEFINED	7
VERIZON COMMUNICATIONS	COM	92343V104	1021	27942	SH	DEFINED	5
VERIZON COMMUNICATIONS	COM	92343V104	1000	27377	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343V104	176	4812	SH	DEFINED	4
VERIZON COMMUNICATIONS	COM	92343V104	8596	235250	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM	92343V104	29312	802179	SH	DEFINED	3
VERMONT PURE HLDGS LTD NEW	COM	924237100	15	4800	SH	DEFINED	12
VERTEX PHARMACEUTICALS INC	COM	92532F100	16	1700	SH	DEFINED	12
VERTICALNET INC	COM NEW	92532L206	1	496	SH	DEFINED	12
VESTA INS GROUP INC	COM	925391104	4	900	SH	DEFINED	12
VESTA INSURANCE GROUP	COM	925391104	26	6000	SH	DEFINED	
VI TECHNOLOGIES INC	COM	917920100	0	200	SH	DEFINED	12
VIACOM INC	CL B	925524308	112	2858	SH	DEFINED	9
VIACOM INC	CL A	925524100	2133	53956	SH	DEFINED	12
VIACOM INC	CL B	925524308	0	0	SH	DEFINED	6
VIACOM INC	CL B	925524308	251	6394	SH	DEFINED	11
VIACOM INC	CL A	925524100	2	40	SH	DEFINED	2
VIACOM INC	CL B	925524308	3579	91278	SH	DEFINED	12
VIACOM INC	CL A	925524100	8	200	SH	DEFINED	11
VIACOM INC	CL B	925524308	662	16885	SH	DEFINED	1
VIACOM INC	CL B	925524308	15828	403671	SH	DEFINED	3
VIACOM INC	CL A	925524100	8	200	SH	DEFINED	9
VIACOM INC	CL B	925524308	636	16226	SH	DEFINED	5
VIACOM INC	CL B	925524308	233	5930	SH	DEFINED	2
VIAD CORP	COM	92552R109	2	100	SH	DEFINED	6

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VIAD CORP	COM	92552R109	41	1700	SH	DEFINED	9
VIAD CORP	COM	92552R109	1305	54000	SH	DEFINED	3
VIAD CORP	COM	92552R109	134	5526	SH	DEFINED	12
VIASAT INC	COM	92552V100	15919	639826	SH	DEFINED	3
VIASYS HEALTHCARE INC	COM NEW	92553Q209	5	219	SH	DEFINED	12
VIASYS HEALTHCARE INC	COM NEW	92553Q209	3	146	SH	DEFINED	1
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1	56	SH	DEFINED	2
VICAL INC	COM	925602104	14	2300	SH	DEFINED	12
VICOR CORP	COM	925815102	28	2300	SH	DEFINED	12
VICURON PHARMACEUTICALS INC	COM	926471103	803	35280	SH	DEFINED	12
VIGNETTE CORP	COM	926734104	1	540	SH	DEFINED	12
VION PHARMACEUTICALS INC	COM	927624106	0	100	SH	DEFINED	2
VION PHARMACEUTICALS INC	COM	927624106	147	36850	SH	DEFINED	12
VIRAGEN INC	COM	927638106	2	8333	SH	DEFINED	12
VIRGINIA COMM BANCORP INC	COM	92778Q109	213	7137	SH	DEFINED	12
VIRGINIA FINL GROUP INC	COM	927810101	71	2038	SH	DEFINED	12
VIROPHARMA INC	COM	928241108	1	500	SH	DEFINED	12
VISHAY INTERTECHNOLOGY INC	COM	928298108	148	6951	SH	DEFINED	12
VISHAY INTERTECHNOLOGY INC	COM	928298108	22	1032	SH	DEFINED	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	8	394	SH	DEFINED	9
VISHAY INTERTECHNOLOGY INC	COM	928298108	421	19740	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	5	220	SH	DEFINED	6
VISTACARE INC	CL A	92839Y109	479	17700	SH	DEFINED	11
VISTEON CORP	COM	92839U107	4	390	SH	DEFINED	9
VISTEON CORP	COM	92839U107	479	50009	SH	DEFINED	12
VISUAL NETWORKS INC	COM	928444108	20	6072	SH	DEFINED	12
VISX INC DEL	COM	92844S105	8279	424115	SH	DEFINED	3
VISX INC DEL	COM	92844S105	28	1430	SH	DEFINED	12
VITALWORKS INC	COM	928483106	1189	315263	SH	DEFINED	6
VITESSE SEMICONDUCTOR CORP	COM	928497106	97	13750	SH	DEFINED	12
VITESSE SEMICONDUCTOR CORP	COM	928497106	21	3000	SH	DEFINED	2
VITRAN INC	COM	92850E107	152	10500	SH	DEFINED	3
VITRIA TECHNOLOGY	COM NEW	92849Q401	1	137	SH	DEFINED	12
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	594	22400	SH	DEFINED	6
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	317	11960	SH	DEFINED	9
VIVUS INC	COM	928551100	0	11	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	6998	292804	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	15129	633000	SH	DEFINED	10
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	1	426	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	575	24075	SH	DEFINED	9
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	756	31650	SH	DEFINED	5
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	3058	127967	SH	DEFINED	11
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	275	11524	SH	DEFINED	2
VOLT INFORMATION SCIENCES IN	COM	928703107	5	200	SH	DEFINED	12
VORNADO RLTY TR	SH BEN INT	929042109	542	8967	SH	DEFINED	12
VORNADO RLTY TR	SH BEN INT	929042109	1846	30516	SH	DEFINED	9
VORNADO RLTY TR	SH BEN INT	929042109	8050	133100	SH	DEFINED	2
VULCAN MATLS CO	COM	929160109	332	6990	SH	DEFINED	12
VULCAN MATLS CO	COM	929160109	2	35	SH	DEFINED	9
VULCAN MATLS CO	COM	929160109	2	50	SH	DEFINED	6
VULCAN MATLS CO	COM	929160109	31	660	SH	DEFINED	11
VULCAN MATLS CO	COM	929160109	3803	80160	SH	DEFINED	3
W HLDG CO INC	COM	929251106	42	2250	SH	DEFINED	12
W HLDG CO INC	COM	929251106	50534	2703789	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	54	1760	SH	DEFINED	11
W P CAREY & CO LLC	COM	92930Y107	898	29004	SH	DEFINED	12
W P CAREY & CO LLC	COM	92930Y107	616	19900	SH	DEFINED	3
WABTEC CORP	COM	929740108	0	17	SH	DEFINED	12
WACHOVIA CORP 2ND NEW	COM	929903102	790	16801	SH	DEFINED	11
WACHOVIA CORP 2ND NEW	COM	929903102	52803	1123475	SH	DEFINED	6
WACHOVIA CORP 2ND NEW	COM	929903102	25245	537119	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	21688	461457	SH	DEFINED	12

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WACHOVIA CORP 2ND NEW	COM	929903102	20211	430019	SH	DEFINED	4
WACHOVIA CORP 2ND NEW	COM	929903102	839	13700	SH	DEFINED	7
WACHOVIA CORP 2ND NEW	COM	929903102	620	13200	SH	DEFINED	9
WACHOVIA CORP 2ND NEW	COM	929903102	496	10552	SH	DEFINED	2
WACHOVIA CORP 2ND NEW	COM	929903102	108	2300	SH	DEFINED	1
WACHOVIA CORP 2ND NEW	COM	929903102	12659	269347	SH	DEFINED	5
WADDELL & REED FINL INC	CL A	930059100	43	1745	SH	DEFINED	11
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	3	200	SH	DEFINED	12
WAL MART STORES INC	COM	931142103	17254	289067	SH	DEFINED	12
WAL MART STORES INC	COM	931142103	56780	951245	SH	DEFINED	3
WAL MART STORES INC	COM	931142103	8713	145985	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	6519	83105	SH	DEFINED	7
WAL MART STORES INC	COM	931142103	4773	79956	SH	DEFINED	2
WAL MART STORES INC	COM	931142103	2089	35000	SH	DEFINED	10
WAL MART STORES INC	COM	931142103	1903	31879	SH	DEFINED	11
WAL MART STORES INC	COM	931142103	1422	23815	SH	DEFINED	5
WAL MART STORES INC	COM	931142103	1283	21488	SH	DEFINED	9
WAL MART STORES INC	COM	931142103	62	1042	SH	DEFINED	4
WAL MART STORES INC	COM	931142103	0	0	SH	DEFINED	6
WALGREEN CO	COM	931422109	1235	37480	SH	DEFINED	5
WALGREEN CO	COM	931422109	19	450	SH	DEFINED	7
WALGREEN CO	COM	931422109	21055	639008	SH	DEFINED	1
WALGREEN CO	COM	931422109	4120	125052	SH	DEFINED	2
WALGREEN CO	COM	931422109	3632	110233	SH	DEFINED	12
WALGREEN CO	COM	931422109	3599	109237	SH	DEFINED	3
WALGREEN CO	COM	931422109	278	8433	SH	DEFINED	11
WALGREEN CO	COM	931422109	101	3053	SH	DEFINED	9
WALGREEN CO	COM	931422109	89	2711	SH	DEFINED	4
WALTER INDS INC	COM	93317Q105	2132	178600	SH	DEFINED	6
WARNACO GROUP INC	COM NEW	934390402	8	400	SH	DEFINED	12
WARWICK VALLEY TEL CO	COM	936750108	13	500	SH	DEFINED	12
WASHINGTON BKG CO OAK HBR WA	COM	937303105	577	35742	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	45936	1799373	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	2203	86307	SH	DEFINED	2
WASHINGTON FED INC	COM	938824109	458	17926	SH	DEFINED	4
WASHINGTON FED INC	COM	938824109	320	12528	SH	DEFINED	12
WASHINGTON FED INC	COM	938824109	56	2192	SH	DEFINED	11
WASHINGTON FED INC	COM	938824109	37	1433	SH	DEFINED	9
WASHINGTON GROUP INTL COMMON STK COM	COM	938862208	1274	35141	SH	DEFINED	14
WASHINGTON GROUP INTL INC	COM NEW	938862208	15	400	SH	DEFINED	2
WASHINGTON GROUP INTL INC	COM NEW	938862208	7948	216860	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	2471	57856	SH	DEFINED	4
WASHINGTON MUT INC	COM	939322103	690708	16172038	SH	DEFINED	10
WASHINGTON MUT INC	COM	939322103	330951	7748800	SH	DEFINED	8
WASHINGTON MUT INC	COM	939322103	22278	521616	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	16413	384299	SH	DEFINED	12
WASHINGTON MUT INC	COM	939322103	8542	200000	SH	DEFINED	13
WASHINGTON MUT INC	COM	939322103	2304	53955	SH	DEFINED	11
WASHINGTON MUT INC	COM	939322103	1479	34628	SH	DEFINED	9
WASHINGTON MUT INC	COM	939322103	1309	23600	SH	DEFINED	7
WASHINGTON MUT INC	COM	939322103	655	15325	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	425	9953	SH	DEFINED	2
WASHINGTON MUT INC	COM	939322103	214	5000	SH	DEFINED	1
WASHINGTON MUT INC	COM	939322103	16184	378928	SH	DEFINED	3
WASHINGTON POST CO	CL B	939640108	1106	1251	SH	DEFINED	12
WASHINGTON POST CO	CL B	939640108	221	250	SH	DEFINED	5
WASHINGTON POST CO	CL B	939640108	124	140	SH	DEFINED	11
WASHINGTON POST CO	CL B	939640108	58	50	SH	DEFINED	7
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	51	1575	SH	DEFINED	9
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	16	500	SH	DEFINED	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	273	8400	SH	DEFINED	2
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	1489	45873	SH	DEFINED	12

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WASHINGTON SVGBK FSB WALDRF	COM	939696100	11	1000	SH	DEFINED	12
WASHINGTON TR BANCORP	COM	940610108	161	6089	SH	DEFINED	12
WASTE INDUSTRIES USA INC	COM	941057101	1668	159771	SH	DEFINED	6
WASTE INDUSTRIES USA INC	COM	941057101	2	225	SH	DEFINED	12
WASTE INDUSTRIES USA INC	COM	941057101	4	400	SH	DEFINED	11
WASTE MGMT INC DEL	COM	94106L109	299929	9938000	SH	DEFINED	8
WASTE MGMT INC DEL	COM	94106L109	15974	529293	SH	DEFINED	4
WASTE MGMT INC DEL	COM	94106L109	9239	306119	SH	DEFINED	5
WASTE MGMT INC DEL	COM	94106L109	6969	230915	SH	DEFINED	12
WASTE MGMT INC DEL	COM	94106L109	4241	140520	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	825	20800	SH	DEFINED	7
WASTE MGMT INC DEL	COM	94106L109	252	8360	SH	DEFINED	11
WASTE MGMT INC DEL	COM	94106L109	196	6493	SH	DEFINED	9
WASTE MGMT INC DEL	COM	94106L109	5	150	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	634960	21039102	SH	DEFINED	10
WATER PIK TECHNOLOGIES INC	COM	94113U100	4	250	SH	DEFINED	12
WATER PIK TECHNOLOGIES INC	COM	94113U100	2160	153300	SH	DEFINED	6
WATER PIK TECHNOLOGIES INC	COM	94113U100	8	600	SH	DEFINED	11
WATERS CORP	COM	941848103	429	10505	SH	DEFINED	12
WATERS CORP	COM	941848103	135	3300	SH	DEFINED	9
WATERS CORP	COM	941848103	163	4000	SH	DEFINED	4
WATERSIDE CAP CORP	COM	941872103	55	7839	SH	DEFINED	12
WATSCO INC	COM	942622200	21342	735930	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM	942683103	35246	823688	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM	942683103	5089	118940	SH	DEFINED	6
WATSON PHARMACEUTICALS INC	COM	942683103	1588	37104	SH	DEFINED	12
WATSON PHARMACEUTICALS INC	COM	942683103	252	5900	SH	DEFINED	5
WATSON PHARMACEUTICALS INC	COM	942683103	34	800	SH	DEFINED	11
WATSON PHARMACEUTICALS INC	COM	942683103	11	250	SH	DEFINED	9
WATSON PHARMACEUTICALS INC	COM	942683103	11	260	SH	DEFINED	2
WATSON WYATT & CO HLDGS	CL A	942712100	1	50	SH	DEFINED	12
WATTS WATER TECHNOLOGIES INC	CL A	942749102	23	1000	SH	DEFINED	12
WATTS WATER TECHNOLOGIES INC	CL A	942749102	5797	247835	SH	DEFINED	6
WAUSAU-MOSINEE PAPER CORP	COM	943315101	628	44540	SH	DEFINED	12
WAUSAU-MOSINEE PAPER CORP	COM	943315101	11	800	SH	DEFINED	2
WAVE SYSTEMS CORP	CL A	943526103	20	17900	SH	DEFINED	12
WAYNE BANCORP INC OHIO	COM	944293109	25	1068	SH	DEFINED	12
WAYNE BANCORP INC OHIO	COM	944293109	669	28282	SH	DEFINED	6
WAYPOINT FINL CORP	COM	946756103	159	5933	SH	DEFINED	12
WAYPOINT FINL CORP	COM	946756103	37	1365	SH	DEFINED	4
WCI CMNTYS INC	COM	92923C104	9907	395800	SH	DEFINED	3
WD-40 CO	COM	929236107	987	28197	SH	DEFINED	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	229	5450	SH	DEFINED	4
WEATHERFORD INTERNATIONAL LT	COM	G95089101	416	9899	SH	DEFINED	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	48	1150	SH	DEFINED	3
WEATHERFORD INTERNATIONAL LT	COM	G95089101	357	8500	SH	DEFINED	5
WEBEX COMMUNICATIONS INC	COM	94767L109	60	2005	SH	DEFINED	12
WEBMD CORP	COM	94769M105	31782	3575000	SH	DEFINED	13
WEBMD CORP	COM	94769M105	5853	658409	SH	DEFINED	12
WEBMD CORP	COM	94769M105	27	3000	SH	DEFINED	1
WEBMD CORP	COM	94769M105	222	25000	SH	DEFINED	
WEBMETHODS INC	COM	94768C108	9	1000	SH	DEFINED	12
WEBSense INC	COM	947684106	45	1530	SH	DEFINED	12
WEBSense INC	COM	947684106	31	1045	SH	DEFINED	11
WEBSense INC	COM	947684106	3558	120160	SH	DEFINED	6
WEBSTER FINL CORP CONN	COM	947890109	16991	335060	SH	DEFINED	6
WEBSTER FINL CORP CONN	COM	947890109	90	1770	SH	DEFINED	3
WEBSTER FINL CORP CONN	COM	947890109	227	4486	SH	DEFINED	5
WEBSTER FINL CORP CONN	COM	947890109	51	1000	SH	DEFINED	4
WEBSTER FINL CORP CONN	COM	947890109	4232	83456	SH	DEFINED	12
WEBSTER FINL CORP CONN	COM	947890109	261	5150	SH	DEFINED	11
WEIGHT WATCHERS INTL INC NEW	COM	948626106	57	1350	SH	DEFINED	12

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WEIGHT WATCHERS INTL INC NEW	COM	948626106	144	3400	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	732	21150	SH	DEFINED	3
WEINGARTEN RLTY INVS	SH BEN INT	948741103	1899	54876	SH	DEFINED	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	3801	111348	SH	DEFINED	9
WEINGARTEN RLTY INVS	SH BEN INT	948741103	91	2661	SH	DEFINED	2
WEINGARTEN RLTY INVS	SH BEN INT	948741103	51	1478	SH	DEFINED	11
WEIS MKTS INC	COM	948849104	1049	31094	SH	DEFINED	12
WEIS MKTS INC	COM	948849104	15	435	SH	DEFINED	2
WEIS MKTS INC	COM	948849104	27	800	SH	DEFINED	11
WELLCHOICE INC	COM	949475107	2	60	SH	DEFINED	6
WELLCHOICE INC	COM	949475107	1587	43020	SH	DEFINED	3
WELLMAN INC	COM	949702104	832	99575	SH	DEFINED	6
WELLMAN INC	COM	949702104	13	1500	SH	DEFINED	12
WELLMAN INC	COM	949702104	125	15000	SH	DEFINED	
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	85	750	SH	DEFINED	1
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	205208	1804500	SH	DEFINED	10
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	13	118	SH	DEFINED	9
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	19114	168080	SH	DEFINED	3
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	31864	280200	SH	DEFINED	8
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	343	3020	SH	DEFINED	11
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	316	2780	SH	DEFINED	12
WELLS FARGO & CO NEW	COM	949746101	11389	200972	SH	DEFINED	12
WELLS FARGO & CO NEW	COM	949746101	41207	727144	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	5663	99937	SH	DEFINED	2
WELLS FARGO & CO NEW	COM	949746101	2398	42317	SH	DEFINED	4
WELLS FARGO & CO NEW	COM	949746101	2396	42285	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	965	17035	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	632	11149	SH	DEFINED	1
WELLS FARGO & CO NEW	COM	949746101	465	8200	SH	DEFINED	6
WELLS FARGO & CO NEW	COM	949746101	391	5250	SH	DEFINED	7
WELLS FARGO & CO NEW	COM	949746101	162	2861	SH	DEFINED	9
WELLS FINL CORP	COM	949759104	40	1250	SH	DEFINED	12
WELLSFORD REAL PPTYS INC	COM NEW	950240200	1960	107315	SH	DEFINED	6
WENDYS INTL INC	COM	950590109	37	900	SH	DEFINED	3
WENDYS INTL INC	COM	950590109	8022	150000	SH	DEFINED	7
WENDYS INTL INC	COM	950590109	321	7878	SH	DEFINED	12
WENDYS INTL INC	COM	950590109	21	525	SH	DEFINED	11
WENDYS INTL INC	COM	950590109	661	16250	SH	DEFINED	5
WERNER ENTERPRISES INC	COM	950755108	694	36635	SH	DEFINED	12
WERNER ENTERPRISES INC	COM	950755108	32	1700	SH	DEFINED	11
WESBANCO INC	COM	950810101	148	4875	SH	DEFINED	12
WESBANCO INC	COM	950810101	33	1075	SH	DEFINED	11
WESCO FINL CORP	COM	950817106	39	100	SH	DEFINED	12
WESCO INTL INC	COM	95082P105	2099	140850	SH	DEFINED	3
WESCO INTL INC	COM	95082P105	3101	208100	SH	DEFINED	6
WEST COAST BANCORP ORE NEW	COM	952145100	1767	77660	SH	DEFINED	6
WEST CORP	COM	952355105	3019	120750	SH	DEFINED	3
WEST MARINE INC	COM	954235107	29	900	SH	DEFINED	12
WEST MARINE INC	COM	954235107	32	1000	SH	DEFINED	9
WEST PHARMACEUTICAL SVSC INC	COM	955306105	499	13330	SH	DEFINED	3
WEST PHARMACEUTICAL SVSC INC	COM	955306105	289	7714	SH	DEFINED	12
WEST PHARMACEUTICAL SVSC INC	COM	955306105	72	1930	SH	DEFINED	11
WESTAMERICA BANCORPORATION	COM	957090103	10	200	SH	DEFINED	12
WESTAR ENERGY INC	COM	95709T100	22	1059	SH	DEFINED	2
WESTAR ENERGY INC	COM	95709T100	30	1446	SH	DEFINED	9
WESTAR ENERGY INC	COM	95709T100	1152	54967	SH	DEFINED	12
WESTAR ENERGY INC	COM	95709T100	11884	567000	SH	DEFINED	3
WESTCORP INC	COM	957907108	22341	506937	SH	DEFINED	6
WESTELL TECHNOLOGIES INC	CL A	957541105	7	1000	SH	DEFINED	12
WESTELL TECHNOLOGIES INC	CL A	957541105	27863	3816809	SH	DEFINED	3
WESTERN ASSET CLAYMORE US TR	COM SH BEN INT	95766Q106	8818	570344	SH	DEFINED	12
WESTERN ASSET PREMIER BD FD	SHS BEN INT	957664105	6630	419641	SH	DEFINED	12

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WESTERN DIGITAL CORP	COM	958102105	18	1573	SH	DEFINED	9
WESTERN DIGITAL CORP	COM	958102105	60	5319	SH	DEFINED	11
WESTERN DIGITAL CORP	COM	958102105	3997	355955	SH	DEFINED	12
WESTERN DIGITAL CORP	COM	958102105	11211	998340	SH	DEFINED	6
WESTERN GAS RES INC	COM	958259103	5	106	SH	DEFINED	11
WESTERN SIERRA BANCORP	COM	959522103	3578	81406	SH	DEFINED	1
WESTERN WIRELESS CORP	CL A	95988E204	9573	409260	SH	DEFINED	3
WESTPORT RES CORP NEW	COM	961418100	41	1230	SH	DEFINED	6
WESTWOOD HLDGS GROUP INC	COM	961765104	2	110	SH	DEFINED	12
WESTWOOD ONE INC	COM	961815107	294	10000	SH	DEFINED	1
WESTWOOD ONE INC	COM	961815107	244	8300	SH	DEFINED	5
WESTWOOD ONE INC	COM	961815107	69	2350	SH	DEFINED	12
WEYERHAEUSER CO	COM	962166104	7	100	SH	DEFINED	6
WEYERHAEUSER CO	COM	962166104	62	950	SH	DEFINED	3
WEYERHAEUSER CO	COM	962166104	13	200	SH	DEFINED	9
WEYERHAEUSER CO	COM	962166104	24	280	SH	DEFINED	7
WEYERHAEUSER CO	COM	962166104	272	4154	SH	DEFINED	2
WEYERHAEUSER CO	COM	962166104	9	130	SH	DEFINED	11
WEYERHAEUSER CO	COM	962166104	1143	17443	SH	DEFINED	12
WFS FINL INC	COM	92923B106	15	335	SH	DEFINED	6
WFS FINL INC	COM	92923B106	152	3500	SH	DEFINED	3
WGL HLDGS INC	COM	92924F106	12	400	SH	DEFINED	2
WGL HLDGS INC	COM	92924F106	47	1550	SH	DEFINED	11
WGL HLDGS INC	COM	92924F106	1392	46230	SH	DEFINED	12
WGL HLDGS INC	COM	92924F106	27924	927700	SH	DEFINED	6
WHEATON RIV MINERALS LTD	COM	962902102	34	10000	SH	DEFINED	7
WHIRLPOOL CORP	COM	963320106	48	694	SH	DEFINED	12
WHIRLPOOL CORP	COM	963320106	4941	71740	SH	DEFINED	3
WHIRLPOOL CORP	COM	963320106	1649	23940	SH	DEFINED	6
WHIRLPOOL CORP	COM	963320106	529	7675	SH	DEFINED	5
WHITE ELECTR DESIGNS CORP	COM	963801105	31	4000	SH	DEFINED	12
WHITE MTNS INS GROUP LTD	COM	G9618E107	52	100	SH	DEFINED	2
WHITE MTNS INS GROUP LTD	COM	G9618E107	52	100	SH	DEFINED	11
WHITE MTNS INS GROUP LTD	COM	G9618E107	1179	2247	SH	DEFINED	12
WHITING PETE CORP NEW	COM	966387102	24	1000	SH	DEFINED	12
WHITING PETE CORP NEW	COM	966387102	333	14100	SH	DEFINED	3
WHITNEY HLDG CORP	COM	966612103	283	6773	SH	DEFINED	12
WHITNEY HLDG CORP	COM	966612103	175	4200	SH	DEFINED	11
WHOLE FOODS MKT INC	COM	966837106	236	3150	SH	DEFINED	12
WHOLE FOODS MKT INC	COM	966837106	150	2000	SH	DEFINED	1
WHX CORP	PFD CV SER A	929248201	4	500	SH	DEFINED	12
WILBER CORP	COM	967797101	426	30976	SH	DEFINED	12
WILD OATS MARKETS INC	COM	96808B107	4	350	SH	DEFINED	2
WILD OATS MARKETS INC	COM	96808B107	1	100	SH	DEFINED	12
WILEY JOHN & SONS INC	CL A	968223206	308	10300	SH	DEFINED	3
WILEY JOHN & SONS INC	CL B	968223305	96	3200	SH	DEFINED	12
WILEY JOHN & SONS INC	CL A	968223206	2911	97273	SH	DEFINED	12
WILEY JOHN & SONS INC	CL A	968223206	213	7100	SH	DEFINED	5
WILEY JOHN & SONS INC	CL A	968223206	45	1500	SH	DEFINED	4
WILEY JOHN & SONS INC	CL A	968223206	308	10300	SH	DEFINED	11
WILLIAMS CLAYTON ENERGY INC	COM	969490101	98	2820	SH	DEFINED	3
WILLIAMS COS INC DEL	COM	969457100	2	175	SH	DEFINED	4
WILLIAMS COS INC DEL	COM	969457100	25628	2677938	SH	DEFINED	6
WILLIAMS COS INC DEL	COM	969457100	38	3964	SH	DEFINED	2
WILLIAMS COS INC DEL	COM	969457100	3	340	SH	DEFINED	3
WILLIAMS COS INC DEL	COM	969457100	2	250	SH	DEFINED	9
WILLIAMS COS INC DEL	COM	969457100	1645	171887	SH	DEFINED	12
WILLIAMS SONOMA INC	COM	969904101	195	5715	SH	DEFINED	12
WILLIAMS SONOMA INC	COM	969904101	409	11966	SH	DEFINED	2
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	30	815	SH	DEFINED	11
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	61	1640	SH	DEFINED	12
WILLOW GROVE BANCORP INC NEW	COM	97111W101	59	3300	SH	DEFINED	11

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WILMINGTON TRUST CORP	COM	971807102	192	5150	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	235	6300	SH	DEFINED	2
WILMINGTON TRUST CORP	COM	971807102	934	25000	SH	DEFINED	4
WILMINGTON TRUST CORP	COM	971807102	2899	77563	SH	DEFINED	12
WILSON GREATBATCH TECHNOLOGI	COM	972232102	4	124	SH	DEFINED	11
WIND RIVER SYSTEMS INC	COM	973149107	51	4650	SH	DEFINED	12
WINN DIXIE STORES INC	COM	974280109	8886	1169250	SH	DEFINED	6
WINN DIXIE STORES INC	COM	974280109	80	10470	SH	DEFINED	12
WINNEBAGO INDS INC	COM	974637100	4664	149640	SH	DEFINED	3
WINNEBAGO INDS INC	COM	974637100	8	270	SH	DEFINED	11
WINNEBAGO INDS INC	COM	974637100	2	64	SH	DEFINED	12
WINSTON HOTELS INC	COM	97563A102	55	5200	SH	DEFINED	12
WINTON FINL CORP	COM	976446104	7	500	SH	DEFINED	2
WINTON FINL CORP	COM	976446104	66	4611	SH	DEFINED	12
WINTON FINL CORP	COM	976446104	76	5300	SH	DEFINED	6
WINTRUST FINANCIAL CORP	COM	97650W108	10	203	SH	DEFINED	11
WINTRUST FINANCIAL CORP	COM	97650W108	4878	100315	SH	DEFINED	3
WIRELESS FACILITIES INC	COM	97653A103	8	700	SH	DEFINED	12
WIRELESS TELECOM GROUP INC	COM	976524108	2	600	SH	DEFINED	12
WISCONSIN ENERGY CORP	COM	976657106	35	1100	SH	DEFINED	11
WISCONSIN ENERGY CORP	COM	976657106	238	7400	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	662	20580	SH	DEFINED	12
WISCONSIN ENERGY CORP	COM	976657106	40	1250	SH	DEFINED	9
WISCONSIN ENERGY CORP	COM	976657106	71	2220	SH	DEFINED	6
WITNESS SYS INC	COM	977424100	193	14950	SH	DEFINED	3
WMS INDS INC	COM	929297109	9	300	SH	DEFINED	11
WMS INDS INC	COM	929297109	33	1060	SH	DEFINED	12
WOLVERINE WORLD WIDE INC	COM	978097103	1949	80780	SH	DEFINED	3
WOLVERINE WORLD WIDE INC	COM	978097103	17	700	SH	DEFINED	12
WORKFLOW MGMT INC	COM	98137N109	824	155450	SH	DEFINED	6
WORLD ACCEP CORP DEL	COM	981419104	4163	212300	SH	DEFINED	6
WORLD ACCEP CORP DEL	COM	981419104	2705	137950	SH	DEFINED	3
WORLD ACCEP CORP DEL	COM	981419104	1	72	SH	DEFINED	11
WORLD FUEL SVCS CORP	COM	981475106	12466	339384	SH	DEFINED	3
WORLD FUEL SVCS CORP	COM	981475106	4077	111000	SH	DEFINED	6
WORLD WRESTLING ENTMT INC	CL A	98156Q108	4870	336950	SH	DEFINED	6
WORLDGATE COMMUNICATIONS INC	COM	98156L307	11	7765	SH	DEFINED	12
WORLDWIDE RESTRNT CONCEPTS I	COM	98160A107	576	186550	SH	DEFINED	6
WORTHINGTON INDS INC	COM	981811102	3009	156976	SH	DEFINED	12
WORTHINGTON INDS INC	COM	981811102	104	5400	SH	DEFINED	2
WORTHINGTON INDS INC	COM	981811102	10	500	SH	DEFINED	11
WORTHINGTON INDS INC	COM	981811102	12365	645325	SH	DEFINED	6
WPP GROUP PLC	SPON ADR NEW	929309300	179	3525	SH	DEFINED	11
WPP GROUP PLC	SPON ADR NEW	929309300	7378	144900	SH	DEFINED	10
WPP GROUP PLC	SPON ADR NEW	929309300	16184	316051	SH	DEFINED	6
WPP GROUP PLC	SPON ADR NEW	929309300	161516	3171950	SH	DEFINED	8
WPS RESOURCES CORP	COM	92931B106	163	3420	SH	DEFINED	9
WPS RESOURCES CORP	COM	92931B106	625	13076	SH	DEFINED	12
WPS RESOURCES CORP	COM	92931B106	8752	183100	SH	DEFINED	6
WRIGLEY WM JR CO	COM	982526105	2825	47782	SH	DEFINED	12
WRIGLEY WM JR CO	COM	982526105	8007	135434	SH	DEFINED	1
WRIGLEY WM JR CO	COM	982526105	248	4200	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	103	1740	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	12	200	SH	DEFINED	9
WSFS FINL CORP	COM	929328102	60	1200	SH	DEFINED	3
WSFS FINL CORP	COM	929328102	80	1600	SH	DEFINED	11
WSFS FINL CORP	COM	929328102	112	2227	SH	DEFINED	12
WSFS FINL CORP	COM	929328102	1585	31600	SH	DEFINED	6
WSTRN ASSET/CLYMRE US TR INF	COM	95766R104	12217	806430	SH	DEFINED	12
WVS FINL CORP	COM	929358109	19	1000	SH	DEFINED	12
WYETH	COM	983024100	1473	39222	SH	DEFINED	5
WYETH	COM	983024100	24243	645608	SH	DEFINED	6



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WYETH	COM	983024100	20281	540095	SH	DEFINED	3
WYETH	COM	983024100	9623	256267	SH	DEFINED	12
WYETH	COM	983024100	4088	108861	SH	DEFINED	2
WYETH	COM	983024100	1353	36014	SH	DEFINED	1
WYETH	COM	983024100	939	25000	SH	DEFINED	10
WYETH	COM	983024100	467	12433	SH	DEFINED	11
WYETH	COM	983024100	187	4984	SH	DEFINED	9
WYETH	COM	983024100	52	1383	SH	DEFINED	4
WYETH	COM	983024100	6136	124350	SH	DEFINED	7
WYNDHAM INTL INC	CL A	983101106	1	1427	SH	DEFINED	12
WYNN RESORTS LTD	COM	983134107	4	100	SH	DEFINED	12
XCEL ENERGY INC	COM	98389B100	231	12993	SH	DEFINED	9
XCEL ENERGY INC	COM	98389B100	100	5616	SH	DEFINED	2
XCEL ENERGY INC	COM	98389B100	114	6399	SH	DEFINED	11
XCEL ENERGY INC	COM	98389B100	137	7720	SH	DEFINED	6
XCEL ENERGY INC	COM	98389B100	2375	133376	SH	DEFINED	12
XCEL ENERGY INC	COM	98389B100	13322	747984	SH	DEFINED	3
XCELERA INC	COM	G31611109	2	790	SH	DEFINED	12
XEROX CORP	COM	984121103	58	3950	SH	DEFINED	3
XEROX CORP	COM	984121103	8	527	SH	DEFINED	9
XEROX CORP	COM	984121103	77	5275	SH	DEFINED	11
XEROX CORP	COM	984121103	3318	227722	SH	DEFINED	12
XEROX CORP	COM	984121103	7324	502670	SH	DEFINED	6
XEROX CORP	PFD CONV SER C	984121509	11	80	SH	DEFINED	12
XETA TECHNOLOGIES INC	COM	983909102	14	2200	SH	DEFINED	12
XICOR INC	COM	984903104	12	800	SH	DEFINED	12
XILINX INC	COM	983919101	9	230	SH	DEFINED	11
XILINX INC	COM	983919101	632	16627	SH	DEFINED	12
XILINX INC	COM	983919101	6	150	SH	DEFINED	9
XL CAP LTD	CL A	G98255105	723	9509	SH	DEFINED	12
XL CAP LTD	CL A	G98255105	152	2000	SH	DEFINED	11
XL CAP LTD	CL A	G98255105	35	464	SH	DEFINED	6
XM SATELLITE RADIO HLDGS INC	CL A	983759101	107536	3840555	SH	DEFINED	10
XM SATELLITE RADIO HLDGS INC	CL A	983759101	100800	3600000	SH	DEFINED	13
XM SATELLITE RADIO HLDGS INC	CL A	983759101	3366	120220	SH	DEFINED	12
XM SATELLITE RADIO HLDGS INC	CL A	983759101	459	16400	SH	DEFINED	9
XM SATELLITE RADIO HLDGS INC	CL A	983759101	3	115	SH	DEFINED	11
XM SATELLITE RADIO HLDGS INC	CL A	983759101	15310	546800	SH	DEFINED	8
XOMA LTD	ORD	G9825R107	5	1000	SH	DEFINED	12
XTO ENERGY INC	COM	98385X106	172	6800	SH	DEFINED	12
XTO ENERGY INC	COM	98385X106	16	620	SH	DEFINED	11
XTO ENERGY INC	COM	98385X106	11788	467040	SH	DEFINED	1
XYBERNAUT CORP	COM	984149104	1	710	SH	DEFINED	12
XYBERNAUT CORP	COM	984149104	1	550	SH	DEFINED	6
YAHOO INC	COM	984332106	8970	184600	SH	DEFINED	10
YAHOO INC	COM	984332106	579	11907	SH	DEFINED	12
YAHOO INC	COM	984332106	435	8950	SH	DEFINED	9
YAHOO INC	COM	984332106	15	315	SH	DEFINED	11
YAHOO INC	COM	984332106	48590	1000000	SH	DEFINED	13
YAMANA GOLD INC	COM	98462Y100	1196	357200	SH	DEFINED	7
YANKEE CANDLE INC	COM	984757104	46	1650	SH	DEFINED	12
YANKEE CANDLE INC	COM	984757104	1575	57100	SH	DEFINED	3
YANKEE CANDLE INC	COM	984757104	276	10000	SH	DEFINED	11
YARDVILLE NATL BANCORP	COM	985021104	2	100	SH	DEFINED	6
YARDVILLE NATL BANCORP	COM	985021104	47	1900	SH	DEFINED	4
YARDVILLE NATL BANCORP	COM	985021104	143	5800	SH	DEFINED	9
YARDVILLE NATL BANCORP	COM	985021104	648	26241	SH	DEFINED	12
YARDVILLE NATL BANCORP	COM	985021104	40	1600	SH	DEFINED	11
YELLOW ROADWAY CORP	COM	985577105	47	1389	SH	DEFINED	11
YELLOW ROADWAY CORP	COM	985577105	210	6250	SH	DEFINED	12
YORK INTL CORP NEW	COM	986670107	26	655	SH	DEFINED	12
YORK INTL CORP NEW	COM	986670107	28	700	SH	DEFINED	11

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YORK INTL CORP NEW	COM	986670107	29295	745230	SH	DEFINED	6
YORK INTL CORP NEW	COM	986670107	40511	1030550	SH	DEFINED	3
YOUNG BROADCASTING INC	CL A	987434107	47	2570	SH	DEFINED	12
YUM BRANDS INC	COM	988498101	2182	57439	SH	DEFINED	12
YUM BRANDS INC	COM	988498101	699	18400	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	513	13500	SH	DEFINED	4
YUM BRANDS INC	COM	988498101	113	2970	SH	DEFINED	3
YUM BRANDS INC	COM	988498101	83	2176	SH	DEFINED	2
YUM BRANDS INC	COM	988498101	2	50	SH	DEFINED	6
YUM BRANDS INC	COM	988498101	12	320	SH	DEFINED	9
ZALE CORP NEW	COM	988858106	1089	17700	SH	DEFINED	3
ZALE CORP NEW	COM	988858106	25364	412090	SH	DEFINED	6
ZAPATA CORP	COM PAR \$	989070602	10	180	SH	DEFINED	12
ZARLINK SEMICONDUCTOR INC	COM	989139100	5	1300	SH	DEFINED	12
ZEBRA TECHNOLOGIES CORP	CL A	989207105	10	150	SH	DEFINED	12
ZENITH NATL INS CORP	COM	989390109	3538	90250	SH	DEFINED	3
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	2	500	SH	DEFINED	12
ZILA INC	COM PAR \$0.01	989513205	2	500	SH	DEFINED	12
ZIMMER HLDGS INC	COM	98956P102	1	16	SH	DEFINED	4
ZIMMER HLDGS INC	COM	98956P102	97	1000	SH	DEFINED	7
ZIMMER HLDGS INC	COM	98956P102	102	1379	SH	DEFINED	1
ZIMMER HLDGS INC	COM	98956P102	329	4465	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	1494	20251	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	4238	57447	SH	DEFINED	12
ZIONS BANCORPORATION	COM	989701107	1236	21612	SH	DEFINED	12
ZIONS BANCORPORATION	COM	989701107	14041	245898	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	144	2520	SH	DEFINED	6
ZIONS BANCORPORATION	COM	989701107	40	700	SH	DEFINED	11
ZIONS BANCORPORATION	COM	989701107	27403	479904	SH	DEFINED	3
ZIX CORP	COM	98974P100	3	176	SH	DEFINED	2
ZIX CORP	COM	98974P100	10	656	SH	DEFINED	12
ZOLL MED CORP	COM	989922109	6	146	SH	DEFINED	11
ZOLTEK COS INC	COM	98975W104	14	1500	SH	DEFINED	12
ZOMAX INC MINN	COM	989929104	2	600	SH	DEFINED	12
ZONAGEN INC	COM	98975L108	6	2000	SH	DEFINED	12
ZORAN CORP	COM	98975F101	14	800	SH	DEFINED	11
ZORAN CORP	COM	98975F101	123	7070	SH	DEFINED	12
ZWEIG FD	COM	989834106	262	52597	SH	DEFINED	12
ZWEIG TOTAL RETURN FD INC	COM	989837109	26	5059	SH	DEFINED	12