Invesco Ltd.
Form 13F-HR
February 14, 2013

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2012

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: Invesco Ltd.
Address: Two Peachtree Pointe
1555 Peachtree Street, N.E., Suite 1800
Atlanta, GA 30309

Form 13F File Number 028-11246

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: Lisa Brinkley
Title: Global Assurance Officer
Phone: 404-479-2926

Signature, Place, and Date of Signing:

| | | |
|---|---|---|
| /s/ Lisa Brinkley | Atlanta, GA | 02/14/2013 |
| [Signature] | [City, State] | [Date] |

Report Type (Check only one.):

[ X ] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

[ ] 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

[ ] 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:

N/A

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 19

Form 13F Information Table Entry Total: 14,786

Form 13F Information Table Value Total: 189,543,972 (thousands)

List of Other Included Managers:

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

| No. | Form 13F File Number | Name |
|---|---|---|
| A | 028-11246 | Invesco Ltd. |
| 1 | 028-00255 | Invesco Advisers, Inc. |
| 2 | 028-6137 | Invesco Canada Limited |
| 3 | 028-12270 | Invesco National Trust Company |
| 4 | | Invesco Hong Kong Limited |
| 5 | | Invesco Asset Management Deutschland GmbH |
| 6 | 028-05683 | Invesco Asset Management Limited |
| 7 | | Invesco Asset Management, S.A. |
| 8 | | Invesco Asset Management Osterreich GmbH |
| 9 | | Invesco Management S.A. |
| 10 | | Invesco Taiwan Limited |
| 11 | | Invesco Asset Management Japan Limited |
| 12 | | Invesco Asset Management Ireland Limited |
| 13 | | Invesco Kapitalanlagegesellschaft GmbH |
| 14 | 028-06467 | Stein Roe Investment Counsel, Inc. |
| 15 | 028-11936 | Invesco PowerShares Capital Management LLC |
| 16 | | Invesco PowerShares Capital Management Ireland Ltd. |
| 17 | 028-11365 | Invesco Investment Advisers, LLC |
| 18 | | Invesco Australia Ltd. |
| 19 | | Concord Capital Ltd. |

| SECURITY DESCRIPTION | TITLE OF CLASS | CUSIP | MARKET VALUE THOUSANDS | PAR VALUE | SH/ PRN | PUT/ CALL | INVEST-MENT DISCRIPTION | OTH MNG |
|---|---|---|---|---|---|---|---|---|
| 1-800-FLOWERS.COM INC-CL A | COMMON | 68243Q106 | 220 | 59848 | SH | | DEFINED | 15 |
| 1ST SOURCE CORP | COMMON | 336901103 | 373 | 16902 | SH | | DEFINED | 15 |
| 1ST UNITED BANCORP INC NORTH | COMMON | 33740N105 | 155 | 24727 | SH | | DEFINED | 15 |
| 21VIANET GROUP INC ADR | COMMON | 90138A103 | 1377 | 143289 | SH | | DEFINED | 15 |
| 3D SYSTEMS CORPORATION | COMMON | 88554D205 | 11 | 200 | SH | | DEFINED | 14 |
| 3D SYSTEMS CORPORATION | COMMON | 88554D205 | 2621 | 49132 | SH | | DEFINED | 15 |
| 3M CO | COMMON | 88579Y101 | 38675 | 416535 | SH | | DEFINED | 1 |
| 3M CO | COMMON | 88579Y101 | 5942 | 64000 | SH | | DEFINED | 1,5 |
| 3M CO | COMMON | 88579Y101 | 5968 | 64277 | SH | | DEFINED | 11 |
| 3M CO | COMMON | 88579Y101 | 515 | 5547 | SH | | DEFINED | 11, |
| 3M CO | COMMON | 88579Y101 | 3657 | 39391 | SH | | DEFINED | 14 |
| 3M CO | COMMON | 88579Y101 | 42275 | 455304 | SH | | DEFINED | 15 |
| 3M CO | COMMON | 88579Y101 | 195 | 2099 | SH | | DEFINED | 16 |
| 3M CO | COMMON | 88579Y101 | 47501 | 511592 | SH | | DEFINED | 17 |
| 3M CO | COMMON | 88579Y101 | 26950 | 290258 | SH | | DEFINED | 2 |
| 3M CO | COMMON | 88579Y101 | 2772 | 29860 | SH | | DEFINED | 3 |
| 3M CO | COMMON | 88579Y101 | 2114 | 22766 | SH | | DEFINED | 4 |
| 3M CO | COMMON | 88579Y101 | 2242 | 24144 | SH | | DEFINED | 5 |
| 3M CO | COMMON | 88579Y101 | 11170 | 120300 | SH | | DEFINED | 6 |
| 3M CO | COMMON | 88579Y101 | 232 | 2500 | SH | | DEFINED | 7 |

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|---|---|---|---|---|---|---|---|
| 3M CO | COMMON | 88579Y101 | 1616 | 17400 | SH | DEFINED | 8,1 |
| 3SBIO INC-ADR | COMMON | 88575Y105 | 978 | 71721 | SH | DEFINED | 15 |
| 51JOB INC-ADR | COMMON | 316827104 | 1851 | 39597 | SH | DEFINED | 15 |
| 51JOB INC-ADR | COMMON | 316827104 | 130 | 2779 | SH | DEFINED | 2,4 |
| 51JOB INC-ADR | COMMON | 316827104 | 464 | 9926 | SH | DEFINED | 6,1 |
| 51JOB INC-ADR | COMMON | 316827104 | 1239 | 26513 | SH | DEFINED | 6,4 |
| 7 DAYS GROUP HOLDINGS LT-ADR | COMMON | 81783J101 | 845 | 70043 | SH | DEFINED | 15 |
| 8X8 INC | COMMON | 282914100 | 573 | 77706 | SH | DEFINED | 15 |
| AAON INC | COMMON | 000360206 | 1957 | 93750 | SH | DEFINED | 15 |
| AAON INC | COMMON | 000360206 | 248 | 11875 | SH | DEFINED | 3 |
| AAR CORP | COMMON | 000361105 | 963 | 51564 | SH | DEFINED | 15 |
| AAR CORP | COMMON | 000361105 | 105 | 5634 | SH | DEFINED | 17 |
| AARON'S INC-CL A | COMMON | 002535300 | 2106 | 74476 | SH | DEFINED | 15 |
| AARON'S INC-CL A | COMMON | 002535300 | 12 | 428 | SH | DEFINED | 17 |
| AARON'S INC-CL A | COMMON | 002535300 | 233 | 8252 | SH | DEFINED | 3 |
| ABAXIS INC | COMMON | 002567105 | 1740 | 46898 | SH | DEFINED | 15 |
| ABB LTD-SPON ADR | COMMON | 000375204 | 29245 | 1406707 | SH | DEFINED | 1 |
| ABB LTD-SPON ADR | COMMON | 000375204 | 725 | 34895 | SH | DEFINED | 15 |
| ABB LTD-SPON ADR | COMMON | 000375204 | 9840 | 473303 | SH | DEFINED | 17 |
| ABB LTD-SPON ADR | COMMON | 000375204 | 14280 | 686872 | SH | DEFINED | 2 |
| ABB LTD-SPON ADR | COMMON | 000375204 | 33 | 1600 | SH | DEFINED | 3 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 241016 | 3679632 | SH | DEFINED | 1 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 865 | 13200 | SH | DEFINED | 1,1 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 11888 | 181500 | SH | DEFINED | 1,5 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 197 | 3000 | SH | DEFINED | 1,9 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 328 | 5000 | SH | DEFINED | 10 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 9995 | 152601 | SH | DEFINED | 11 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 4957 | 75675 | SH | DEFINED | 12, |
| ABBOTT LABORATORIES | COMMON | 002824100 | 445 | 6800 | SH | DEFINED | 13 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 27138 | 414328 | SH | DEFINED | 14 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 9779 | 149297 | SH | DEFINED | 15 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 296 | 4523 | SH | DEFINED | 16 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 63536 | 970012 | SH | DEFINED | 17 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 37994 | 580055 | SH | DEFINED | 2 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 14703 | 224479 | SH | DEFINED | 3 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 747 | 11400 | SH | DEFINED | 3,1 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 3740 | 57100 | SH | DEFINED | 5 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 6733 | 102800 | SH | DEFINED | 6 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 413 | 6300 | SH | DEFINED | 7 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 1284 | 19600 | SH | DEFINED | 8,1 |
| ABBOTT LABORATORIES | COMMON | 002824100 | 426 | 6500 | SH | DEFINED | 9 |
| ABBOTT LABORATORIES | COMMON | 002824126 | 1385 | 44102 | SH | DEFINED | 1 |
| ABBOTT LABORATORIES | COMMON | 002824126 | 57437 | 1829190 | SH | DEFINED | 15 |
| ABBVIE INC | COMMON | 00287Y109 | 1240 | 36286 | SH | DEFINED | 1 |
| ABBVIE INC | COMMON | 00287Y109 | 1214 | 35552 | SH | DEFINED | 15 |
| ABERCROMBIE & FITCH CO CL A | COMMON | 002896207 | 96765 | 2017195 | SH | DEFINED | 1 |
| ABERCROMBIE & FITCH CO CL A | COMMON | 002896207 | 625 | 13026 | SH | DEFINED | 15 |
| ABERCROMBIE & FITCH CO CL A | COMMON | 002896207 | 16 | 340 | SH | DEFINED | 16 |
| ABERCROMBIE & FITCH CO CL A | COMMON | 002896207 | 103 | 2145 | SH | DEFINED | 17 |
| ABERDEEN ASIA-PAC INCOME FD CE | COMMON | 003009107 | 8208 | 1060526 | SH | DEFINED | 15 |
| ABERDEEN ASIA-PAC INCOME FD CE | COMMON | 003009107 | 2197 | 283820 | SH | DEFINED | 17 |
| ABERDEEN AUSTRALIA EQUITY FD C | COMMON | 003011103 | 3175 | 304150 | SH | DEFINED | 17 |
| ABIOMED INC | COMMON | 003654100 | 988 | 73484 | SH | DEFINED | 15 |
| ABM INDUSTRIES INC | COMMON | 000957100 | 14322 | 717900 | SH | DEFINED | 1 |
| ABM INDUSTRIES INC | COMMON | 000957100 | 10 | 500 | SH | DEFINED | 14 |
| ABM INDUSTRIES INC | COMMON | 000957100 | 636 | 31901 | SH | DEFINED | 15 |
| ABM INDUSTRIES INC | COMMON | 000957100 | 7 | 330 | SH | DEFINED | 16 |
| ABM INDUSTRIES INC | COMMON | 000957100 | 121 | 6041 | SH | DEFINED | 2,1 |
| ABM INDUSTRIES INC | COMMON | 000957100 | 1632 | 81786 | SH | DEFINED | 6,1 |
| ABRAXAS PETROLEUM CORP (NEV) | COMMON | 003830106 | 6 | 2655 | SH | DEFINED | 15 |
| ACACIA RESEARCH - ACACIA TEC | COMMON | 003881307 | 9599 | 374105 | SH | DEFINED | 1 |
| ACACIA RESEARCH - ACACIA TEC | COMMON | 003881307 | 660 | 25723 | SH | DEFINED | 12, |

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|---|---|---|---|---|---|---|---|
| ACACIA RESEARCH - ACACIA TEC | COMMON | 003881307 | 76 | 2945 | SH | DEFINED | 15 |
| ACADIA HEALTHCARE CO INC | COMMON | 00404A109 | 9970 | 426962 | SH | DEFINED | 1 |
| ACADIA HEALTHCARE CO INC | COMMON | 00404A109 | 176 | 7549 | SH | DEFINED | 15 |
| ACADIA REALTY TRUST | COMMON | 004239109 | 116327 | 4638235 | SH | DEFINED | 1 |
| ACADIA REALTY TRUST | COMMON | 004239109 | 1441 | 57471 | SH | DEFINED | 11, |
| ACADIA REALTY TRUST | COMMON | 004239109 | 1299 | 51789 | SH | DEFINED | 15 |
| ACADIA REALTY TRUST | COMMON | 004239109 | 1689 | 67339 | SH | DEFINED | 18, |
| ACADIA REALTY TRUST | COMMON | 004239109 | 467 | 18635 | SH | DEFINED | 2,1 |
| ACADIA REALTY TRUST | COMMON | 004239109 | 5656 | 225515 | SH | DEFINED | 3,1 |
| ACADIA REALTY TRUST | COMMON | 004239109 | 1116 | 44488 | SH | DEFINED | 6,1 |
| ACCELRYS INC | COMMON | 00430U103 | 2091 | 231102 | SH | DEFINED | 15 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 44027 | 662059 | SH | DEFINED | 1 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 865 | 13000 | SH | DEFINED | 10 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 4970 | 74731 | SH | DEFINED | 11 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 2062 | 31006 | SH | DEFINED | 12, |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 14034 | 211035 | SH | DEFINED | 14 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 11044 | 166077 | SH | DEFINED | 15 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 10 | 144 | SH | DEFINED | 15, |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 78 | 1169 | SH | DEFINED | 16 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 14088 | 211852 | SH | DEFINED | 17 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 61284 | 921562 | SH | DEFINED | 2 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 1144 | 17206 | SH | DEFINED | 2,1 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 3964 | 59603 | SH | DEFINED | 3 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 1676 | 25200 | SH | DEFINED | 5 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 39371 | 592048 | SH | DEFINED | 6 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 186 | 2800 | SH | DEFINED | 7 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 93 | 1400 | SH | DEFINED | 8,1 |
| ACCENTURE PLC - CL A | COMMON | G1151C101 | 1486 | 22350 | SH | DEFINED | 9 |
| ACCESS MIDSTREAM PARTNERS LP | COMMON | 00434L109 | 1241 | 37000 | SH | DEFINED | 1 |
| ACCESS MIDSTREAM PARTNERS LP | COMMON | 00434L109 | 1556 | 46390 | SH | DEFINED | 14 |
| ACCESS MIDSTREAM PARTNERS LP | COMMON | 00434L109 | 30927 | 922091 | SH | DEFINED | 3 |
| ACCESS NATIONAL CORP | COMMON | 004337101 | 914 | 70290 | SH | DEFINED | 1 |
| ACCESS NATIONAL CORP | COMMON | 004337101 | 269 | 20700 | SH | DEFINED | 3,1 |
| ACCO BRANDS CORP | COMMON | 00081T108 | 38489 | 5243695 | SH | DEFINED | 1 |
| ACCO BRANDS CORP | COMMON | 00081T108 | 0 | 23 | SH | DEFINED | 14 |
| ACCO BRANDS CORP | COMMON | 00081T108 | 404 | 55026 | SH | DEFINED | 15 |
| ACCRETIVE HEALTH INC | COMMON | 00438V103 | 45 | 3867 | SH | DEFINED | 15 |
| ACCRETIVE HEALTH INC | COMMON | 00438V103 | 5 | 400 | SH | DEFINED | 3 |
| ACCURAY INC | COMMON | 004397105 | 117 | 18232 | SH | DEFINED | 15 |
| ACCURIDE CORP | COMMON | 00439T206 | 153 | 47792 | SH | DEFINED | 15 |
| ACE LTD | COMMON | H0023R105 | 195669 | 2451994 | SH | DEFINED | 1 |
| ACE LTD | COMMON | H0023R105 | 2626 | 32908 | SH | DEFINED | 11 |
| ACE LTD | COMMON | H0023R105 | 948 | 11874 | SH | DEFINED | 11, |
| ACE LTD | COMMON | H0023R105 | 23944 | 300056 | SH | DEFINED | 15 |
| ACE LTD | COMMON | H0023R105 | 119 | 1487 | SH | DEFINED | 16 |
| ACE LTD | COMMON | H0023R105 | 1440 | 18049 | SH | DEFINED | 17 |
| ACE LTD | COMMON | H0023R105 | 13663 | 171217 | SH | DEFINED | 2 |
| ACE LTD | COMMON | H0023R105 | 40 | 497 | SH | DEFINED | 3 |
| ACE LTD | COMMON | H0023R105 | 869 | 10892 | SH | DEFINED | 5 |
| ACE LTD | COMMON | H0023R105 | 128 | 1600 | SH | DEFINED | 7 |
| ACETO CORP | COMMON | 004446100 | 268 | 26655 | SH | DEFINED | 15 |
| ACI WORLDWIDE INC | COMMON | 004498101 | 11223 | 256879 | SH | DEFINED | 1 |
| ACI WORLDWIDE INC | COMMON | 004498101 | 354 | 8101 | SH | DEFINED | 15 |
| ACME PACKET INC | COMMON | 004764106 | 22749 | 1028430 | SH | DEFINED | 1 |
| ACME PACKET INC | COMMON | 004764106 | 165 | 7440 | SH | DEFINED | 15 |
| ACME PACKET INC | COMMON | 004764106 | 1954 | 88351 | SH | DEFINED | 2 |
| ACORDA THERAPEUTICS INC | COMMON | 00484M106 | 31146 | 1252860 | SH | DEFINED | 1 |
| ACORDA THERAPEUTICS INC | COMMON | 00484M106 | 5495 | 221048 | SH | DEFINED | 15 |
| ACORDA THERAPEUTICS INC | COMMON | 00484M106 | 599 | 24093 | SH | DEFINED | 17 |
| ACTIVE NETWORK INC/THE | COMMON | 00506D100 | 7 | 1500 | SH | DEFINED | 14 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 39101 | 3681850 | SH | DEFINED | 1 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 2071 | 195000 | SH | DEFINED | 1,1 |

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|---|---|---|---|---|---|---|---|
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 7943 | 747906 | SH | DEFINED | 1,2 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 6374 | 600200 | SH | DEFINED | 1,5 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 428 | 40300 | SH | DEFINED | 1,9 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 960 | 90400 | SH | DEFINED | 10 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 451 | 42468 | SH | DEFINED | 11 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 1847 | 173900 | SH | DEFINED | 13 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 119088 | 11213567 | SH | DEFINED | 15 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 2750 | 258950 | SH | DEFINED | 16 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 1246 | 117320 | SH | DEFINED | 17 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 657 | 61900 | SH | DEFINED | 18 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 30 | 2844 | SH | DEFINED | 3 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 1623 | 152800 | SH | DEFINED | 3,1 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 529 | 49822 | SH | DEFINED | 5 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 18643 | 1755500 | SH | DEFINED | 6 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 1544 | 145400 | SH | DEFINED | 8,1 |
| ACTIVISION BLIZZARD INC | COMMON | 00507V109 | 792 | 74600 | SH | DEFINED | 9 |
| ACTUANT CORP CL A | COMMON | 00508X203 | 5355 | 191878 | SH | DEFINED | 1 |
| ACTUANT CORP CL A | COMMON | 00508X203 | 1250 | 44788 | SH | DEFINED | 15 |
| ACTUANT CORP CL A | COMMON | 00508X203 | 1032 | 36987 | SH | DEFINED | 17 |
| ACTUANT CORP CL A | COMMON | 00508X203 | 157 | 5626 | SH | DEFINED | 3 |
| ACTUANT CORP CL A | COMMON | 00508X203 | 78 | 2800 | SH | DEFINED | 3,1 |
| ACTUATE CORP | COMMON | 00508B102 | 7610 | 1358973 | SH | DEFINED | 1 |
| ACTUATE CORP | COMMON | 00508B102 | 84 | 15077 | SH | DEFINED | 15 |
| ACTUATE CORP | COMMON | 00508B102 | 63 | 11310 | SH | DEFINED | 2,1 |
| ACTUATE CORP | COMMON | 00508B102 | 842 | 150273 | SH | DEFINED | 6,1 |
| ACUITY BRANDS INC | COMMON | 00508Y102 | 37747 | 557318 | SH | DEFINED | 1 |
| ACUITY BRANDS INC | COMMON | 00508Y102 | 2171 | 32056 | SH | DEFINED | 15 |
| ACUITY BRANDS INC | COMMON | 00508Y102 | 108 | 1594 | SH | DEFINED | 16 |
| ACUITY BRANDS INC | COMMON | 00508Y102 | 581 | 8571 | SH | DEFINED | 17 |
| ACUITY BRANDS INC | COMMON | 00508Y102 | 11097 | 163849 | SH | DEFINED | 3 |
| ACXIOM CORP | COMMON | 005125109 | 2823 | 161700 | SH | DEFINED | 1 |
| ACXIOM CORP | COMMON | 005125109 | 395 | 22600 | SH | DEFINED | 1,5 |
| ACXIOM CORP | COMMON | 005125109 | 1587 | 90921 | SH | DEFINED | 15 |
| ACXIOM CORP | COMMON | 005125109 | 10021 | 573935 | SH | DEFINED | 2 |
| ACXIOM CORP | COMMON | 005125109 | 391 | 22400 | SH | DEFINED | 3,1 |
| ADA-ES INC | COMMON | 005208103 | 184 | 10908 | SH | DEFINED | 15 |
| ADAMS RESOURCES & ENERGY INC | COMMON | 006351308 | 171 | 4885 | SH | DEFINED | 15 |
| ADAMS RESOURCES & ENERGY INC | COMMON | 006351308 | 53 | 1500 | SH | DEFINED | 3,1 |
| ADCARE HEALTH SYSTEMS INC | COMMON | 00650W300 | 3 | 553 | SH | DEFINED | 3 |
| ADECOAGRO SA | COMMON | L00849106 | 3292 | 388191 | SH | DEFINED | 15 |
| ADECOAGRO SA | COMMON | L00849106 | 119 | 13998 | SH | DEFINED | 17 |
| ADMINISTRADORA FONDOS PENSIONE | COMMON | 00709P108 | 2409 | 23161 | SH | DEFINED | 15 |
| ADMINISTRADORA FONDOS PENSIONE | COMMON | 00709P108 | 20053 | 192818 | SH | DEFINED | 2 |
| ADOBE SYSTEMS INC | COMMON | 00724F101 | 343378 | 9113011 | SH | DEFINED | 1 |
| ADOBE SYSTEMS INC | COMMON | 00724F101 | 1809 | 48013 | SH | DEFINED | 11 |
| ADOBE SYSTEMS INC | COMMON | 00724F101 | 1202 | 31900 | SH | DEFINED | 14 |
| ADOBE SYSTEMS INC | COMMON | 00724F101 | 187303 | 4970889 | SH | DEFINED | 15 |
| ADOBE SYSTEMS INC | COMMON | 00724F101 | 4355 | 115583 | SH | DEFINED | 16 |
| ADOBE SYSTEMS INC | COMMON | 00724F101 | 2840 | 75379 | SH | DEFINED | 17 |
| ADOBE SYSTEMS INC | COMMON | 00724F101 | 1880 | 49904 | SH | DEFINED | 3 |
| ADOBE SYSTEMS INC | COMMON | 00724F101 | 732 | 19422 | SH | DEFINED | 4 |
| ADOBE SYSTEMS INC | COMMON | 00724F101 | 664 | 17626 | SH | DEFINED | 5 |
| ADT CORP-THE | COMMON | 00101J106 | 182473 | 3925005 | SH | DEFINED | 1 |
| ADT CORP-THE | COMMON | 00101J106 | 1046 | 22501 | SH | DEFINED | 11 |
| ADT CORP-THE | COMMON | 00101J106 | 279 | 6000 | SH | DEFINED | 14 |
| ADT CORP-THE | COMMON | 00101J106 | 1428 | 30714 | SH | DEFINED | 15 |
| ADT CORP-THE | COMMON | 00101J106 | 45 | 959 | SH | DEFINED | 16 |
| ADT CORP-THE | COMMON | 00101J106 | 214 | 4596 | SH | DEFINED | 17 |
| ADT CORP-THE | COMMON | 00101J106 | 542 | 11669 | SH | DEFINED | 3 |
| ADT CORP-THE | COMMON | 00101J106 | 377 | 8106 | SH | DEFINED | 5 |
| ADT CORP-THE | COMMON | 00101J106 | 51 | 1100 | SH | DEFINED | 7 |
| ADTRAN INC | COMMON | 00738A106 | 1343 | 68741 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| ADTRAN INC | COMMON | 00738A106 | 335 | 17160 | SH | DEFINED | 17 |
| ADTRAN INC | COMMON | 00738A106 | 37 | 1885 | SH | DEFINED | 3 |
| ADVANCE AUTO PARTS | COMMON | 00751Y106 | 46651 | 644797 | SH | DEFINED | 1 |
| ADVANCE AUTO PARTS | COMMON | 00751Y106 | 523 | 7235 | SH | DEFINED | 11 |
| ADVANCE AUTO PARTS | COMMON | 00751Y106 | 1119 | 15469 | SH | DEFINED | 14 |
| ADVANCE AUTO PARTS | COMMON | 00751Y106 | 970 | 13408 | SH | DEFINED | 15 |
| ADVANCE AUTO PARTS | COMMON | 00751Y106 | 12 | 168 | SH | DEFINED | 16 |
| ADVANCE AUTO PARTS | COMMON | 00751Y106 | 901 | 12447 | SH | DEFINED | 17 |
| ADVANCE AUTO PARTS | COMMON | 00751Y106 | 4586 | 63393 | SH | DEFINED | 3 |
| ADVANCE AUTO PARTS | COMMON | 00751Y106 | 29 | 400 | SH | DEFINED | 7 |
| ADVANCED ENERGY INDUSTRIES | COMMON | 007973100 | 26141 | 1893060 | SH | DEFINED | 1 |
| ADVANCED ENERGY INDUSTRIES | COMMON | 007973100 | 2397 | 173569 | SH | DEFINED | 15 |
| ADVANCED ENERGY INDUSTRIES | COMMON | 007973100 | 177 | 12804 | SH | DEFINED | 17 |
| ADVANCED ENERGY INDUSTRIES | COMMON | 007973100 | 57 | 4100 | SH | DEFINED | 3,1 |
| ADVANCED MICRO DEVICES | COMMON | 007903107 | 2620 | 1091496 | SH | DEFINED | 1 |
| ADVANCED MICRO DEVICES | COMMON | 007903107 | 1863 | 776170 | SH | DEFINED | 15 |
| ADVANCED MICRO DEVICES | COMMON | 007903107 | 6 | 2525 | SH | DEFINED | 16 |
| ADVANCED MICRO DEVICES | COMMON | 007903107 | 42 | 17584 | SH | DEFINED | 17 |
| ADVANCED MICRO DEVICES | COMMON | 007903107 | 49 | 20618 | SH | DEFINED | 2,1 |
| ADVANCED MICRO DEVICES | COMMON | 007903107 | 1 | 384 | SH | DEFINED | 3 |
| ADVANCED MICRO DEVICES 6.0 05- | CONVERT | 007903AL1 | 1860 | 2000000 | SH | DEFINED | 1 |
| ADVANCED SEMICONDUCTOR ENGINEE | COMMON | 00756M404 | 124 | 29075 | SH | DEFINED | 15 |
| ADVANTAGE OIL & GAS LTD | COMMON | 00765F101 | 10 | 3000 | SH | DEFINED | 14 |
| ADVANTAGE OIL & GAS LTD | COMMON | 00765F101 | 75 | 23185 | SH | DEFINED | 15 |
| ADVANTAGE OIL & GAS LTD | COMMON | 00765F101 | 31827 | 9866417 | SH | DEFINED | 2 |
| ADVENT CLAYMORE CONVERTIBLE CE | COMMON | 007639107 | 2447 | 377583 | SH | DEFINED | 17 |
| ADVENT CLAYMORE CVT SEC& INC C | COMMON | 00764C109 | 1017 | 63082 | SH | DEFINED | 17 |
| ADVENT SOFTWARE INC | COMMON | 007974108 | 192 | 8996 | SH | DEFINED | 15 |
| ADVENT/CLAYMORE ENH GR & INC C | COMMON | 00765E104 | 950 | 104408 | SH | DEFINED | 15 |
| ADVENT/CLAYMORE ENH GR & INC C | COMMON | 00765E104 | 251 | 27554 | SH | DEFINED | 17 |
| ADVISORY BOARD CO/ THE | COMMON | 00762W107 | 218 | 4661 | SH | DEFINED | 15 |
| AECOM TECHNOLOGY CORP | COMMON | 00766T100 | 2742 | 115210 | SH | DEFINED | 15 |
| AECOM TECHNOLOGY CORP | COMMON | 00766T100 | 17 | 697 | SH | DEFINED | 16 |
| AECOM TECHNOLOGY CORP | COMMON | 00766T100 | 98 | 4117 | SH | DEFINED | 17 |
| AEGEAN MARINE PETROLEUM NETW | COMMON | Y0017S102 | 322 | 60899 | SH | DEFINED | 15 |
| AEGION CORP | COMMON | 00770F104 | 52437 | 2363100 | SH | DEFINED | 1 |
| AEGION CORP | COMMON | 00770F104 | 21172 | 954141 | SH | DEFINED | 15 |
| AEGION CORP | COMMON | 00770F104 | 218 | 9842 | SH | DEFINED | 17 |
| AEGION CORP | COMMON | 00770F104 | 104 | 4690 | SH | DEFINED | 3 |
| AEGON NV AMER REG SHR | COMMON | 007924103 | 196 | 30371 | SH | DEFINED | 15 |
| AEGON NV AMER REG SHR | COMMON | 007924103 | 26 | 4095 | SH | DEFINED | 3 |
| AEP INDUSTRIES INC | COMMON | 001031103 | 379 | 6405 | SH | DEFINED | 15 |
| AEP INDUSTRIES INC | COMMON | 001031103 | 27 | 458 | SH | DEFINED | 17 |
| AERCAP HOLDINGS NV | COMMON | N00985106 | 32354 | 2358162 | SH | DEFINED | 1 |
| AERCAP HOLDINGS NV | COMMON | N00985106 | 235 | 17161 | SH | DEFINED | 15 |
| AERCAP HOLDINGS NV | COMMON | N00985106 | 8 | 619 | SH | DEFINED | 16 |
| AERCAP HOLDINGS NV | COMMON | N00985106 | 5 | 352 | SH | DEFINED | 3 |
| AEROFLEX HOLDING CORP | COMMON | 007767106 | 67 | 9592 | SH | DEFINED | 15 |
| AEROPOSTALE INC | COMMON | 007865108 | 325 | 25017 | SH | DEFINED | 15 |
| AEROPOSTALE INC | COMMON | 007865108 | 5 | 414 | SH | DEFINED | 16 |
| AEROPOSTALE INC | COMMON | 007865108 | 199 | 15264 | SH | DEFINED | 17 |
| AEROPOSTALE INC | COMMON | 007865108 | 88 | 6765 | SH | DEFINED | 3 |
| AEROVIRONMENT INC | COMMON | 008073108 | 12935 | 594971 | SH | DEFINED | 1 |
| AEROVIRONMENT INC | COMMON | 008073108 | 678 | 31174 | SH | DEFINED | 15 |
| AEROVIRONMENT INC | COMMON | 008073108 | 28 | 1303 | SH | DEFINED | 16 |
| AEROVIRONMENT INC | COMMON | 008073108 | 108 | 4988 | SH | DEFINED | 2,1 |
| AEROVIRONMENT INC | COMMON | 008073108 | 1388 | 63835 | SH | DEFINED | 6,1 |
| AES CORPORATION | COMMON | 00130H105 | 4978 | 465200 | SH | DEFINED | 1 |
| AES CORPORATION | COMMON | 00130H105 | 40 | 3700 | SH | DEFINED | 1,9 |
| AES CORPORATION | COMMON | 00130H105 | 687 | 64216 | SH | DEFINED | 11 |
| AES CORPORATION | COMMON | 00130H105 | 26 | 2400 | SH | DEFINED | 14 |
| AES CORPORATION | COMMON | 00130H105 | 2676 | 250094 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| AES CORPORATION | COMMON | 00130H105 | 68 | 6371 | SH | DEFINED | 16 |
| AES CORPORATION | COMMON | 00130H105 | 397 | 37102 | SH | DEFINED | 17 |
| AES CORPORATION | COMMON | 00130H105 | 7 | 628 | SH | DEFINED | 3 |
| AES CORPORATION | COMMON | 00130H105 | 146 | 13600 | SH | DEFINED | 3,1 |
| AES CORPORATION | COMMON | 00130H105 | 224 | 20931 | SH | DEFINED | 5 |
| AES CORPORATION | COMMON | 00130H105 | 39 | 3600 | SH | DEFINED | 8,1 |
| AETERNA ZENTARIS INC | COMMON | 007975303 | 4 | 1666 | SH | DEFINED | 3 |
| AETNA US HEALTHCARE INC -NEW | COMMON | 00817Y108 | 66731 | 1440959 | SH | DEFINED | 1 |
| AETNA US HEALTHCARE INC -NEW | COMMON | 00817Y108 | 306 | 6600 | SH | DEFINED | 10 |
| AETNA US HEALTHCARE INC -NEW | COMMON | 00817Y108 | 1502 | 32433 | SH | DEFINED | 11 |
| AETNA US HEALTHCARE INC -NEW | COMMON | 00817Y108 | 1968 | 42489 | SH | DEFINED | 12, |
| AETNA US HEALTHCARE INC -NEW | COMMON | 00817Y108 | 25207 | 544300 | SH | DEFINED | 14 |
| AETNA US HEALTHCARE INC -NEW | COMMON | 00817Y108 | 10980 | 237098 | SH | DEFINED | 15 |
| AETNA US HEALTHCARE INC -NEW | COMMON | 00817Y108 | 83 | 1793 | SH | DEFINED | 16 |
| AETNA US HEALTHCARE INC -NEW | COMMON | 00817Y108 | 2549 | 55033 | SH | DEFINED | 17 |
| AETNA US HEALTHCARE INC -NEW | COMMON | 00817Y108 | 37921 | 818857 | SH | DEFINED | 3 |
| AETNA US HEALTHCARE INC -NEW | COMMON | 00817Y108 | 751 | 16210 | SH | DEFINED | 5 |
| AETNA US HEALTHCARE INC -NEW | COMMON | 00817Y108 | 1269 | 27400 | SH | DEFINED | 6 |
| AETNA US HEALTHCARE INC -NEW | COMMON | 00817Y108 | 97 | 2100 | SH | DEFINED | 7 |
| AFC ENTERPRISES | COMMON | 00104Q107 | 5682 | 217434 | SH | DEFINED | 15 |
| AFC ENTERPRISES | COMMON | 00104Q107 | 48 | 1821 | SH | DEFINED | 16 |
| AFC ENTERPRISES | COMMON | 00104Q107 | 568 | 21730 | SH | DEFINED | 17 |
| AFFILIATED MANAGERS GROU CVT P | CONVERT | 00169X203 | 1790 | 34000 | SH | DEFINED | 1 |
| AFFILIATED MANAGERS GROUP | COMMON | 008252108 | 161333 | 1239590 | SH | DEFINED | 1 |
| AFFILIATED MANAGERS GROUP | COMMON | 008252108 | 651 | 5000 | SH | DEFINED | 11 |
| AFFILIATED MANAGERS GROUP | COMMON | 008252108 | 136 | 1047 | SH | DEFINED | 14 |
| AFFILIATED MANAGERS GROUP | COMMON | 008252108 | 4124 | 31686 | SH | DEFINED | 15 |
| AFFILIATED MANAGERS GROUP | COMMON | 008252108 | 12 | 94 | SH | DEFINED | 16 |
| AFFILIATED MANAGERS GROUP | COMMON | 008252108 | 158 | 1214 | SH | DEFINED | 2,1 |
| AFFILIATED MANAGERS GROUP | COMMON | 008252108 | 36 | 279 | SH | DEFINED | 3 |
| AFFILIATED MANAGERS GROUP | COMMON | 008252108 | 2159 | 16588 | SH | DEFINED | 6,1 |
| AFFILIATED MANAGERS GROUP | COMMON | 008252108 | 52 | 400 | SH | DEFINED | 7 |
| AFFLIATED MANAGERS GRP 3.95 CV | CONVERT | 008252AL2 | 77900 | 70339000 | SH | DEFINED | 1 |
| AFFLIATED MANAGERS GRP 3.95 CV | CONVERT | 008252AL2 | 111 | 100000 | SH | DEFINED | 15 |
| AFFYMAX INC | COMMON | 00826A109 | 2738 | 144195 | SH | DEFINED | 15 |
| AFFYMETRIX INC | COMMON | 00826T108 | 666 | 210227 | SH | DEFINED | 15 |
| AFLAC INC | COMMON | 001055102 | 71841 | 1352432 | SH | DEFINED | 1 |
| AFLAC INC | COMMON | 001055102 | 2454 | 46194 | SH | DEFINED | 11 |
| AFLAC INC | COMMON | 001055102 | 32 | 600 | SH | DEFINED | 13 |
| AFLAC INC | COMMON | 001055102 | 454 | 8550 | SH | DEFINED | 14 |
| AFLAC INC | COMMON | 001055102 | 16472 | 310090 | SH | DEFINED | 15 |
| AFLAC INC | COMMON | 001055102 | 67 | 1257 | SH | DEFINED | 15, |
| AFLAC INC | COMMON | 001055102 | 286 | 5376 | SH | DEFINED | 16 |
| AFLAC INC | COMMON | 001055102 | 33716 | 634722 | SH | DEFINED | 17 |
| AFLAC INC | COMMON | 001055102 | 761 | 14331 | SH | DEFINED | 2 |
| AFLAC INC | COMMON | 001055102 | 33 | 615 | SH | DEFINED | 2,1 |
| AFLAC INC | COMMON | 001055102 | 344 | 6467 | SH | DEFINED | 3 |
| AFLAC INC | COMMON | 001055102 | 981 | 18462 | SH | DEFINED | 5 |
| AFLAC INC | COMMON | 001055102 | 1865 | 35100 | SH | DEFINED | 6 |
| AFLAC INC | COMMON | 001055102 | 127 | 2400 | SH | DEFINED | 7 |
| AG MORTGAGE INVESTMENT TRUST I | COMMON | 001228105 | 240 | 10240 | SH | DEFINED | 1 |
| AG MORTGAGE INVESTMENT TRUST I | COMMON | 001228105 | 4 | 165 | SH | DEFINED | 14 |
| AG MORTGAGE INVESTMENT TRUST I | COMMON | 001228105 | 69 | 2951 | SH | DEFINED | 15 |
| AG MORTGAGE INVESTMENT TRUST I | COMMON | 001228105 | 339 | 14435 | SH | DEFINED | 3 |
| AG MORTGAGE INVESTMENT TRUST I | COMMON | 001228105 | 63 | 2700 | SH | DEFINED | 3,1 |
| AGCO CORP | COMMON | 001084102 | 462 | 9400 | SH | DEFINED | 11 |
| AGCO CORP | COMMON | 001084102 | 752 | 15318 | SH | DEFINED | 15 |
| AGCO CORP | COMMON | 001084102 | 23 | 466 | SH | DEFINED | 16 |
| AGCO CORP | COMMON | 001084102 | 1167 | 23748 | SH | DEFINED | 17 |
| AGCO CORP CVT 1.25 12-15-36 | CONVERT | 001084AM4 | 3475 | 2750000 | SH | DEFINED | 1 |
| AGIC CONV & INCOME FD II CEF | COMMON | 001191105 | 970 | 122365 | SH | DEFINED | 17 |
| AGIC CONVERTIVLE & INCOME FD C | COMMON | 001190107 | 1094 | 125941 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| AGIC EQUITY-CONVERTIBLE INCM F | COMMON | 00119P102 | 9773 | 587330 | SH | DEFINED | 17 |
| AGIC INTL-PREM STRATEGY FD CEF | COMMON | 00119Q100 | 106 | 10956 | SH | DEFINED | 17 |
| AGILENT TECHNOLOGIES INC | COMMON | 00846U101 | 162640 | 3972633 | SH | DEFINED | 1 |
| AGILENT TECHNOLOGIES INC | COMMON | 00846U101 | 655 | 16000 | SH | DEFINED | 10 |
| AGILENT TECHNOLOGIES INC | COMMON | 00846U101 | 1402 | 34249 | SH | DEFINED | 11 |
| AGILENT TECHNOLOGIES INC | COMMON | 00846U101 | 1584 | 38702 | SH | DEFINED | 12, |
| AGILENT TECHNOLOGIES INC | COMMON | 00846U101 | 458 | 11195 | SH | DEFINED | 14 |
| AGILENT TECHNOLOGIES INC | COMMON | 00846U101 | 2950 | 72048 | SH | DEFINED | 15 |
| AGILENT TECHNOLOGIES INC | COMMON | 00846U101 | 23 | 559 | SH | DEFINED | 16 |
| AGILENT TECHNOLOGIES INC | COMMON | 00846U101 | 636 | 15545 | SH | DEFINED | 17 |
| AGILENT TECHNOLOGIES INC | COMMON | 00846U101 | 36 | 884 | SH | DEFINED | 2,1 |
| AGILENT TECHNOLOGIES INC | COMMON | 00846U101 | 43 | 1042 | SH | DEFINED | 3 |
| AGILENT TECHNOLOGIES INC | COMMON | 00846U101 | 624 | 15244 | SH | DEFINED | 5 |
| AGILENT TECHNOLOGIES INC | COMMON | 00846U101 | 90 | 2200 | SH | DEFINED | 7 |
| AGILYSYS INC | COMMON | 00847J105 | 777 | 92870 | SH | DEFINED | 1 |
| AGILYSYS INC | COMMON | 00847J105 | 299 | 35687 | SH | DEFINED | 15 |
| AGILYSYS INC | COMMON | 00847J105 | 387 | 46200 | SH | DEFINED | 3,1 |
| AGL RESOURCES INC | COMMON | 001204106 | 86784 | 2171217 | SH | DEFINED | 1 |
| AGL RESOURCES INC | COMMON | 001204106 | 1 | 32 | SH | DEFINED | 14 |
| AGL RESOURCES INC | COMMON | 001204106 | 33159 | 829603 | SH | DEFINED | 15 |
| AGL RESOURCES INC | COMMON | 001204106 | 13 | 325 | SH | DEFINED | 16 |
| AGL RESOURCES INC | COMMON | 001204106 | 4382 | 109638 | SH | DEFINED | 17 |
| AGL RESOURCES INC | COMMON | 001204106 | 24 | 600 | SH | DEFINED | 3 |
| AGNICO-EAGLE MINES | COMMON | 008474108 | 859 | 16350 | SH | DEFINED | 11 |
| AGNICO-EAGLE MINES | COMMON | 008474108 | 1180 | 22447 | SH | DEFINED | 15 |
| AGNICO-EAGLE MINES | COMMON | 008474108 | 8010 | 152418 | SH | DEFINED | 2 |
| AGNICO-EAGLE MINES | COMMON | 008474108 | 280 | 5326 | SH | DEFINED | 2,1 |
| AGNICO-EAGLE MINES | COMMON | 008474108 | 473 | 9000 | SH | DEFINED | 5 |
| AGNICO-EAGLE MINES | COMMON | 008474108 | 2370 | 45100 | SH | DEFINED | 6 |
| AGNICO-EAGLE MINES LTD | COMMON | 008474108 | 43368 | 826687 | SH | DEFINED | 1 |
| AGNICO-EAGLE MINES LTD | COMMON | 008474108 | 336 | 6410 | SH | DEFINED | 17 |
| AGNICO-EAGLE MINES LTD | COMMON | 008474108 | 328 | 6253 | SH | DEFINED | 2,1 |
| AGNICO-EAGLE MINES LTD | COMMON | 008474108 | 686 | 13085 | SH | DEFINED | 9 |
| AGNICO-EAGLE MINES LTD | COMMON | 008474108 | 686 | 13085 | SH | DEFINED | 9,1 |
| AGREE REALTY CORP | COMMON | 008492100 | 1164 | 43466 | SH | DEFINED | 15 |
| AGRIUM INC | COMMON | 008916108 | 126538 | 1266161 | SH | DEFINED | 1 |
| AGRIUM INC | COMMON | 008916108 | 1511 | 15120 | SH | DEFINED | 11 |
| AGRIUM INC | COMMON | 008916108 | 4520 | 45230 | SH | DEFINED | 15 |
| AGRIUM INC | COMMON | 008916108 | 736 | 7368 | SH | DEFINED | 16 |
| AGRIUM INC | COMMON | 008916108 | 342 | 3422 | SH | DEFINED | 17 |
| AGRIUM INC | COMMON | 008916108 | 37938 | 379612 | SH | DEFINED | 2,1 |
| AGRIUM INC | COMMON | 008916108 | 683 | 6843 | SH | DEFINED | 2,1 |
| AGRIUM INC | COMMON | 008916108 | 1 | 12 | SH | DEFINED | 3 |
| AGRIUM INC | COMMON | 008916108 | 809 | 8094 | SH | DEFINED | 5 |
| AGRIUM INC | COMMON | 008916108 | 80 | 800 | SH | DEFINED | 7 |
| AH BELO CORP-A | COMMON | 001282102 | 66 | 14088 | SH | DEFINED | 15 |
| AIR LEASE CORP | COMMON | 00912X302 | 318 | 14782 | SH | DEFINED | 15 |
| AIR LEASE CORP CVT 3.875 144A | CONVERT | 00912XAA2 | 10959 | 10130000 | SH | DEFINED | 1 |
| AIR METHODS CORP | COMMON | 009128307 | 3892 | 105459 | SH | DEFINED | 15 |
| AIR METHODS CORP | COMMON | 009128307 | 46 | 1233 | SH | DEFINED | 17 |
| AIR PRODUCTS & CHEMICALS INC | COMMON | 009158106 | 97098 | 1155654 | SH | DEFINED | 1 |
| AIR PRODUCTS & CHEMICALS INC | COMMON | 009158106 | 1759 | 20930 | SH | DEFINED | 11 |
| AIR PRODUCTS & CHEMICALS INC | COMMON | 009158106 | 8198 | 97570 | SH | DEFINED | 15 |
| AIR PRODUCTS & CHEMICALS INC | COMMON | 009158106 | 53 | 636 | SH | DEFINED | 16 |
| AIR PRODUCTS & CHEMICALS INC | COMMON | 009158106 | 49724 | 591814 | SH | DEFINED | 17 |
| AIR PRODUCTS & CHEMICALS INC | COMMON | 009158106 | 644 | 7669 | SH | DEFINED | 3 |
| AIR PRODUCTS & CHEMICALS INC | COMMON | 009158106 | 686 | 8159 | SH | DEFINED | 5 |
| AIR PRODUCTS & CHEMICALS INC | COMMON | 009158106 | 8926 | 106232 | SH | DEFINED | 6 |
| AIR PRODUCTS & CHEMICALS INC | COMMON | 009158106 | 92 | 1100 | SH | DEFINED | 7 |
| AIR TRANSPORT SERVICES GROUP | COMMON | 00922R105 | 325 | 81116 | SH | DEFINED | 15 |
| AIRCASTLE LTD | COMMON | G0129K104 | 968 | 77228 | SH | DEFINED | 15 |
| AIRGAS INC | COMMON | 009363102 | 40896 | 447979 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| AIRGAS INC | COMMON | 009363102 | 584 | 6400 | SH | DEFINED | 11 |
| AIRGAS INC | COMMON | 009363102 | 19113 | 209371 | SH | DEFINED | 15 |
| AIRGAS INC | COMMON | 009363102 | 13 | 139 | SH | DEFINED | 16 |
| AIRGAS INC | COMMON | 009363102 | 27 | 300 | SH | DEFINED | 3 |
| AIRGAS INC | COMMON | 009363102 | 55 | 600 | SH | DEFINED | 7 |
| AIXTRON AG-SPONSORED ADR | COMMON | 009606104 | 3016 | 252392 | SH | DEFINED | 15 |
| AK STEEL HOLDING CORP | COMMON | 001547108 | 379 | 82442 | SH | DEFINED | 15 |
| AK STEEL HOLDING CORP | COMMON | 001547108 | 8 | 1638 | SH | DEFINED | 16 |
| AK STEEL HOLDING CORP | COMMON | 001547108 | 69 | 15070 | SH | DEFINED | 17 |
| AKAMAI TECHNOLOGIES | COMMON | 00971T101 | 54014 | 1320317 | SH | DEFINED | 1 |
| AKAMAI TECHNOLOGIES | COMMON | 00971T101 | 722 | 17644 | SH | DEFINED | 11 |
| AKAMAI TECHNOLOGIES | COMMON | 00971T101 | 765 | 18707 | SH | DEFINED | 12, |
| AKAMAI TECHNOLOGIES | COMMON | 00971T101 | 41 | 1000 | SH | DEFINED | 14 |
| AKAMAI TECHNOLOGIES | COMMON | 00971T101 | 75532 | 1846290 | SH | DEFINED | 15 |
| AKAMAI TECHNOLOGIES | COMMON | 00971T101 | 1692 | 41356 | SH | DEFINED | 16 |
| AKAMAI TECHNOLOGIES | COMMON | 00971T101 | 660 | 16135 | SH | DEFINED | 17 |
| AKAMAI TECHNOLOGIES | COMMON | 00971T101 | 5403 | 132077 | SH | DEFINED | 2 |
| AKAMAI TECHNOLOGIES | COMMON | 00971T101 | 35 | 845 | SH | DEFINED | 2,1 |
| AKAMAI TECHNOLOGIES | COMMON | 00971T101 | 43 | 1059 | SH | DEFINED | 3 |
| AKAMAI TECHNOLOGIES | COMMON | 00971T101 | 81 | 1973 | SH | DEFINED | 4 |
| AKAMAI TECHNOLOGIES | COMMON | 00971T101 | 331 | 8100 | SH | DEFINED | 5 |
| AKAMAI TECHNOLOGIES | COMMON | 00971T101 | 37 | 900 | SH | DEFINED | 7 |
| AKORN INC | COMMON | 009728106 | 10325 | 772815 | SH | DEFINED | 15 |
| AKORN INC | COMMON | 009728106 | 6 | 444 | SH | DEFINED | 3 |
| AKORN INC CVT 3.5 6-1-16 | CONVERT | 009728AB2 | 6693 | 4000000 | SH | DEFINED | 1 |
| AKS STEEL CORP(AKS) CVT 5.0 11 | CONVERT | 001546AP5 | 12403 | 11025000 | SH | DEFINED | 1 |
| ALAMO GROUP INC | COMMON | 011311107 | 271 | 8292 | SH | DEFINED | 15 |
| ALASKA AIR GROUP INC | COMMON | 011659109 | 1396 | 32400 | SH | DEFINED | 1 |
| ALASKA AIR GROUP INC | COMMON | 011659109 | 418 | 9700 | SH | DEFINED | 1,5 |
| ALASKA AIR GROUP INC | COMMON | 011659109 | 1021 | 23688 | SH | DEFINED | 15 |
| ALASKA AIR GROUP INC | COMMON | 011659109 | 16 | 374 | SH | DEFINED | 16 |
| ALASKA AIR GROUP INC | COMMON | 011659109 | 740 | 17175 | SH | DEFINED | 17 |
| ALASKA AIR GROUP INC | COMMON | 011659109 | 5 | 106 | SH | DEFINED | 3 |
| ALASKA COMM SYSTEMS GROUP | COMMON | 01167P101 | 262 | 134923 | SH | DEFINED | 15 |
| ALBANY INTL CORP CL A | COMMON | 012348108 | 662 | 29209 | SH | DEFINED | 15 |
| ALBANY MOLECULAR RESEARCH | COMMON | 012423109 | 192 | 36370 | SH | DEFINED | 15 |
| ALBEMARLE CORP | COMMON | 012653101 | 49920 | 803604 | SH | DEFINED | 1 |
| ALBEMARLE CORP | COMMON | 012653101 | 547 | 8800 | SH | DEFINED | 11 |
| ALBEMARLE CORP | COMMON | 012653101 | 716 | 11524 | SH | DEFINED | 15 |
| ALBEMARLE CORP | COMMON | 012653101 | 10 | 164 | SH | DEFINED | 16 |
| ALBEMARLE CORP | COMMON | 012653101 | 124 | 1999 | SH | DEFINED | 17 |
| ALBEMARLE CORP | COMMON | 012653101 | 518 | 8343 | SH | DEFINED | 3 |
| ALCATEL-LUCENT ADR | COMMON | 013904305 | 1 | 582 | SH | DEFINED | 14 |
| ALCATEL-LUCENT ADR | COMMON | 013904305 | 53 | 37843 | SH | DEFINED | 15 |
| ALCATEL-LUCENT ADR | COMMON | 013904305 | 1 | 455 | SH | DEFINED | 3 |
| ALCOA CVT BOND ENHD TRST 144A | CONVERT | 21255BAA1 | 22364 | 15000000 | SH | DEFINED | 1 |
| ALCOA INC | COMMON | 013817101 | 183369 | 21125494 | SH | DEFINED | 1 |
| ALCOA INC | COMMON | 013817101 | 863 | 99397 | SH | DEFINED | 11 |
| ALCOA INC | COMMON | 013817101 | 514 | 59200 | SH | DEFINED | 13 |
| ALCOA INC | COMMON | 013817101 | 3728 | 429462 | SH | DEFINED | 15 |
| ALCOA INC | COMMON | 013817101 | 90 | 10400 | SH | DEFINED | 16 |
| ALCOA INC | COMMON | 013817101 | 445 | 51255 | SH | DEFINED | 17 |
| ALCOA INC | COMMON | 013817101 | 33 | 3848 | SH | DEFINED | 2,1 |
| ALCOA INC | COMMON | 013817101 | 40 | 4604 | SH | DEFINED | 3 |
| ALCOA INC | COMMON | 013817101 | 251 | 28952 | SH | DEFINED | 5 |
| ALCOA INC | COMMON | 013817101 | 381 | 43900 | SH | DEFINED | 6 |
| ALCOA INC | COMMON | 013817101 | 33 | 3800 | SH | DEFINED | 7 |
| ALCOA INC 5.25 03-15-14 | CONVERT | 013817AT8 | 143 | 100000 | SH | DEFINED | 15 |
| ALERE INC | COMMON | 01449J105 | 68489 | 3702123 | SH | DEFINED | 1 |
| ALERE INC | COMMON | 01449J105 | 40809 | 2205911 | SH | DEFINED | 1,2 |
| ALERE INC | COMMON | 01449J105 | 167 | 9042 | SH | DEFINED | 11, |
| ALERE INC | COMMON | 01449J105 | 279 | 15059 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| ALERE INC | COMMON | 01449J105 | 7 | 394 | SH | DEFINED | 16 |
| ALERE INC | COMMON | 01449J105 | 6894 | 372668 | SH | DEFINED | 2 |
| ALERE INC | COMMON | 01449J105 | 41 | 2200 | SH | DEFINED | 3 |
| ALERIAN MLP ETF | COMMON | 00162Q866 | 78 | 4900 | SH | DEFINED | 14 |
| ALERIAN MLP ETF | COMMON | 00162Q866 | 1635 | 102507 | SH | DEFINED | 17 |
| ALEXANDER & BALDWIN INC | COMMON | 014491104 | 232 | 7909 | SH | DEFINED | 15 |
| ALEXANDER & BALDWIN INC | COMMON | 014491104 | 5 | 180 | SH | DEFINED | 16 |
| ALEXANDER & BALDWIN INC | COMMON | 014491104 | 149 | 5078 | SH | DEFINED | 17 |
| ALEXANDER'S INC | COMMON | 014752109 | 893 | 2700 | SH | DEFINED | 1 |
| ALEXANDER'S INC | COMMON | 014752109 | 129 | 390 | SH | DEFINED | 15 |
| ALEXANDER'S INC | COMMON | 014752109 | 99 | 300 | SH | DEFINED | 3 |
| ALEXANDRIA REAL EST EQUITIES | COMMON | 015271109 | 173338 | 2500545 | SH | DEFINED | 1 |
| ALEXANDRIA REAL EST EQUITIES | COMMON | 015271109 | 2501 | 36081 | SH | DEFINED | 11, |
| ALEXANDRIA REAL EST EQUITIES | COMMON | 015271109 | 717 | 10343 | SH | DEFINED | 15 |
| ALEXANDRIA REAL EST EQUITIES | COMMON | 015271109 | 8 | 110 | SH | DEFINED | 16 |
| ALEXANDRIA REAL EST EQUITIES | COMMON | 015271109 | 1499 | 21627 | SH | DEFINED | 17 |
| ALEXANDRIA REAL EST EQUITIES | COMMON | 015271109 | 2925 | 42191 | SH | DEFINED | 18, |
| ALEXANDRIA REAL EST EQUITIES | COMMON | 015271109 | 816 | 11773 | SH | DEFINED | 2,1 |
| ALEXANDRIA REAL EST EQUITIES | COMMON | 015271109 | 9792 | 141260 | SH | DEFINED | 3,1 |
| ALEXANDRIA REAL EST EQUITIES | COMMON | 015271109 | 1934 | 27898 | SH | DEFINED | 6,1 |
| ALEXANDRIA REAL ESTATE E SER | CONVERT | 015271505 | 5618 | 210000 | SH | DEFINED | 1 |
| ALEXION PHARMACEUTICALS INC | COMMON | 015351109 | 54540 | 581818 | SH | DEFINED | 1 |
| ALEXION PHARMACEUTICALS INC | COMMON | 015351109 | 1781 | 19000 | SH | DEFINED | 11 |
| ALEXION PHARMACEUTICALS INC | COMMON | 015351109 | 2007 | 21409 | SH | DEFINED | 12, |
| ALEXION PHARMACEUTICALS INC | COMMON | 015351109 | 142 | 1518 | SH | DEFINED | 14 |
| ALEXION PHARMACEUTICALS INC | COMMON | 015351109 | 187372 | 1998849 | SH | DEFINED | 15 |
| ALEXION PHARMACEUTICALS INC | COMMON | 015351109 | 4217 | 44988 | SH | DEFINED | 16 |
| ALEXION PHARMACEUTICALS INC | COMMON | 015351109 | 3992 | 42581 | SH | DEFINED | 17 |
| ALEXION PHARMACEUTICALS INC | COMMON | 015351109 | 25 | 264 | SH | DEFINED | 3 |
| ALEXION PHARMACEUTICALS INC | COMMON | 015351109 | 591 | 6300 | SH | DEFINED | 5 |
| ALEXION PHARMACEUTICALS INC | COMMON | 015351109 | 469 | 5000 | SH | DEFINED | 6 |
| ALEXION PHARMACEUTICALS INC | COMMON | 015351109 | 84 | 900 | SH | DEFINED | 7 |
| ALICO INC | COMMON | 016230104 | 10 | 276 | SH | DEFINED | 15 |
| ALIGN TECHNOLOGY INC | COMMON | 016255101 | 7559 | 272406 | SH | DEFINED | 1 |
| ALIGN TECHNOLOGY INC | COMMON | 016255101 | 4343 | 156510 | SH | DEFINED | 15 |
| ALIGN TECHNOLOGY INC | COMMON | 016255101 | 278 | 10000 | SH | DEFINED | 3 |
| ALKERMES PLC | COMMON | G01767105 | 2 | 103 | SH | DEFINED | 1 |
| ALKERMES PLC | COMMON | G01767105 | 174 | 9384 | SH | DEFINED | 15 |
| ALKERMES PLC | COMMON | G01767105 | 77 | 4170 | SH | DEFINED | 3 |
| ALLEGHANY CORP | COMMON | 017175100 | 369 | 1100 | SH | DEFINED | 11 |
| ALLEGHANY CORP | COMMON | 017175100 | 263 | 785 | SH | DEFINED | 15 |
| ALLEGHANY CORP | COMMON | 017175100 | 7 | 22 | SH | DEFINED | 16 |
| ALLEGHENY TECHNOLOGIES INC | COMMON | 01741R102 | 24241 | 798456 | SH | DEFINED | 1 |
| ALLEGHENY TECHNOLOGIES INC | COMMON | 01741R102 | 262 | 8618 | SH | DEFINED | 11 |
| ALLEGHENY TECHNOLOGIES INC | COMMON | 01741R102 | 2118 | 69758 | SH | DEFINED | 15 |
| ALLEGHENY TECHNOLOGIES INC | COMMON | 01741R102 | 13 | 413 | SH | DEFINED | 16 |
| ALLEGHENY TECHNOLOGIES INC | COMMON | 01741R102 | 25 | 830 | SH | DEFINED | 17 |
| ALLEGHENY TECHNOLOGIES INC | COMMON | 01741R102 | 3739 | 123158 | SH | DEFINED | 2 |
| ALLEGHENY TECHNOLOGIES INC | COMMON | 01741R102 | 48 | 1591 | SH | DEFINED | 2,1 |
| ALLEGHENY TECHNOLOGIES INC | COMMON | 01741R102 | 56 | 1842 | SH | DEFINED | 3 |
| ALLEGHENY TECHNOLOGIES INC | COMMON | 01741R102 | 146 | 4800 | SH | DEFINED | 5 |
| ALLEGHENY TECHNOLOGIES INC | COMMON | 01741R102 | 33 | 1100 | SH | DEFINED | 7 |
| ALLEGIANT TRAVEL CO | COMMON | 01748X102 | 677 | 9217 | SH | DEFINED | 15 |
| ALLEGIANT TRAVEL CO | COMMON | 01748X102 | 411 | 5597 | SH | DEFINED | 17 |
| ALLERGAN INC | COMMON | 018490102 | 120893 | 1317924 | SH | DEFINED | 1 |
| ALLERGAN INC | COMMON | 018490102 | 2734 | 29800 | SH | DEFINED | 11 |
| ALLERGAN INC | COMMON | 018490102 | 1494 | 16291 | SH | DEFINED | 12, |
| ALLERGAN INC | COMMON | 018490102 | 4284 | 46698 | SH | DEFINED | 14 |
| ALLERGAN INC | COMMON | 018490102 | 35273 | 384532 | SH | DEFINED | 15 |
| ALLERGAN INC | COMMON | 018490102 | 27 | 291 | SH | DEFINED | 16 |
| ALLERGAN INC | COMMON | 018490102 | 951 | 10366 | SH | DEFINED | 17 |
| ALLERGAN INC | COMMON | 018490102 | 3428 | 37371 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| ALLERGAN INC | COMMON | 018490102 | 1146 | 12495 | SH | DEFINED | 5 |
| ALLERGAN INC | COMMON | 018490102 | 128 | 1400 | SH | DEFINED | 7 |
| ALLETE INC | COMMON | 018522300 | 1588 | 38750 | SH | DEFINED | 15 |
| ALLETE INC | COMMON | 018522300 | 7 | 161 | SH | DEFINED | 16 |
| ALLETE INC | COMMON | 018522300 | 2961 | 72244 | SH | DEFINED | 17 |
| ALLIANCE CALIF MUNI INCOME CF | COMMON | 018546101 | 3631 | 247861 | SH | DEFINED | 17 |
| ALLIANCE DATA SYSTEMS CO CVT 1 | CONVERT | 018581AD0 | 10107 | 5480000 | SH | DEFINED | 1 |
| ALLIANCE DATA SYSTEMS CORP | COMMON | 018581108 | 119258 | 823832 | SH | DEFINED | 1 |
| ALLIANCE DATA SYSTEMS CORP | COMMON | 018581108 | 64198 | 443478 | SH | DEFINED | 1,2 |
| ALLIANCE DATA SYSTEMS CORP | COMMON | 018581108 | 1448 | 10000 | SH | DEFINED | 10 |
| ALLIANCE DATA SYSTEMS CORP | COMMON | 018581108 | 680 | 4700 | SH | DEFINED | 11 |
| ALLIANCE DATA SYSTEMS CORP | COMMON | 018581108 | 333 | 2301 | SH | DEFINED | 11, |
| ALLIANCE DATA SYSTEMS CORP | COMMON | 018581108 | 1889 | 13050 | SH | DEFINED | 12, |
| ALLIANCE DATA SYSTEMS CORP | COMMON | 018581108 | 13301 | 91883 | SH | DEFINED | 14 |
| ALLIANCE DATA SYSTEMS CORP | COMMON | 018581108 | 3300 | 22799 | SH | DEFINED | 15 |
| ALLIANCE DATA SYSTEMS CORP | COMMON | 018581108 | 11 | 78 | SH | DEFINED | 16 |
| ALLIANCE DATA SYSTEMS CORP | COMMON | 018581108 | 610 | 4214 | SH | DEFINED | 17 |
| ALLIANCE DATA SYSTEMS CORP | COMMON | 018581108 | 17417 | 120315 | SH | DEFINED | 2 |
| ALLIANCE DATA SYSTEMS CORP | COMMON | 018581108 | 26307 | 181728 | SH | DEFINED | 3 |
| ALLIANCE DATA SYSTEMS CORP | COMMON | 018581108 | 347 | 2400 | SH | DEFINED | 5 |
| ALLIANCE DATA SYSTEMS CORP | COMMON | 018581108 | 29 | 200 | SH | DEFINED | 7 |
| ALLIANCE FINANCIAL CORP | COMMON | 019205103 | 149 | 3433 | SH | DEFINED | 15 |
| ALLIANCE HOLDINGS GP LP | COMMON | 01861G100 | 17 | 354 | SH | DEFINED | 14 |
| ALLIANCE HOLDINGS GP LP | COMMON | 01861G100 | 251 | 5277 | SH | DEFINED | 3 |
| ALLIANCE NATIONAL MUNI INC CF | COMMON | 01864U106 | 13317 | 856408 | SH | DEFINED | 17 |
| ALLIANCE NEW YORK MUNI INC CF | COMMON | 018714105 | 864 | 60137 | SH | DEFINED | 17 |
| ALLIANCE ONE INTERNATIONAL INC | COMMON | 018772103 | 925 | 254065 | SH | DEFINED | 15 |
| ALLIANCE ONE INTERNATIONAL INC | COMMON | 018772103 | 156 | 42720 | SH | DEFINED | 3 |
| ALLIANCE RESOURCE PARTERNS LP | COMMON | 01877R108 | 260 | 4473 | SH | DEFINED | 15 |
| ALLIANCE RESOURCE PARTERNS LP | COMMON | 01877R108 | 85 | 1470 | SH | DEFINED | 3 |
| ALLIANCE WORLD DOLLAR GVT II C | COMMON | 01879R106 | 5384 | 344001 | SH | DEFINED | 15 |
| ALLIANCE WORLD DOLLAR GVT II C | COMMON | 01879R106 | 3214 | 205338 | SH | DEFINED | 17 |
| ALLIANCEBERNSTEIN INC FUND CEF | COMMON | 01881E101 | 14381 | 1775382 | SH | DEFINED | 15 |
| ALLIANCEBERNSTEIN INC FUND CEF | COMMON | 01881E101 | 13833 | 1707752 | SH | DEFINED | 17 |
| ALLIANT ENERGY CORP | COMMON | 018802108 | 458 | 10438 | SH | DEFINED | 11 |
| ALLIANT ENERGY CORP | COMMON | 018802108 | 107 | 2443 | SH | DEFINED | 14 |
| ALLIANT ENERGY CORP | COMMON | 018802108 | 800 | 18219 | SH | DEFINED | 15 |
| ALLIANT ENERGY CORP | COMMON | 018802108 | 25 | 568 | SH | DEFINED | 16 |
| ALLIANT ENERGY CORP | COMMON | 018802108 | 5793 | 131937 | SH | DEFINED | 17 |
| ALLIANT ENERGY CORP | COMMON | 018802108 | 9805 | 223296 | SH | DEFINED | 3 |
| ALLIANT TECHSYSTEMS INC | COMMON | 018804104 | 3974 | 64137 | SH | DEFINED | 1 |
| ALLIANT TECHSYSTEMS INC | COMMON | 018804104 | 1444 | 23302 | SH | DEFINED | 15 |
| ALLIANT TECHSYSTEMS INC | COMMON | 018804104 | 16 | 262 | SH | DEFINED | 16 |
| ALLIANT TECHSYSTEMS INC | COMMON | 018804104 | 93 | 1495 | SH | DEFINED | 17 |
| ALLIANT TECHSYSTEMS INC | COMMON | 018804104 | 261 | 4220 | SH | DEFINED | 3 |
| ALLIANT TECHSYSTEMS INC CVT 3 | CONVERT | 018804AK0 | 1584 | 1500000 | SH | DEFINED | 1 |
| ALLIED NEVADA GOLD CORP | COMMON | 019344100 | 14601 | 484616 | SH | DEFINED | 1 |
| ALLIED NEVADA GOLD CORP | COMMON | 019344100 | 499 | 16548 | SH | DEFINED | 15 |
| ALLIED NEVADA GOLD CORP | COMMON | 019344100 | 245 | 8126 | SH | DEFINED | 17 |
| ALLIED NEVADA GOLD CORP | COMMON | 019344100 | 36 | 1179 | SH | DEFINED | 2,1 |
| ALLIED NEVADA GOLD CORP | COMMON | 019344100 | 464 | 15412 | SH | DEFINED | 6,1 |
| ALLIED WORLD ASSURANCE CO | COMMON | H01531104 | 26211 | 332628 | SH | DEFINED | 1 |
| ALLIED WORLD ASSURANCE CO | COMMON | H01531104 | 7149 | 90719 | SH | DEFINED | 15 |
| ALLIED WORLD ASSURANCE CO | COMMON | H01531104 | 16 | 200 | SH | DEFINED | 16 |
| ALLIED WORLD ASSURANCE CO | COMMON | H01531104 | 1149 | 14577 | SH | DEFINED | 17 |
| ALLIED WORLD ASSURANCE CO | COMMON | H01531104 | 6 | 70 | SH | DEFINED | 3 |
| ALLOT COMMUNICATIONS LTD | COMMON | M0854Q105 | 60 | 3383 | SH | DEFINED | 14 |
| ALLOT COMMUNICATIONS LTD | COMMON | M0854Q105 | 5 | 257 | SH | DEFINED | 3 |
| ALLSCRIPTS HEALTHCARE SOLUTION | COMMON | 01988P108 | 370 | 39282 | SH | DEFINED | 15 |
| ALLSCRIPTS HEALTHCARE SOLUTION | COMMON | 01988P108 | 1510 | 160246 | SH | DEFINED | 3 |
| ALLSTATE CORP | COMMON | 020002101 | 474093 | 11802175 | SH | DEFINED | 1 |
| ALLSTATE CORP | COMMON | 020002101 | 321 | 8000 | SH | DEFINED | 1,1 |

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|---|---|---|---|---|---|---|---|
| ALLSTATE CORP | COMMON | 020002101 | 8516 | 212000 | SH | DEFINED | 1,5 |
| ALLSTATE CORP | COMMON | 020002101 | 333 | 8300 | SH | DEFINED | 1,9 |
| ALLSTATE CORP | COMMON | 020002101 | 1899 | 47278 | SH | DEFINED | 11 |
| ALLSTATE CORP | COMMON | 020002101 | 1044 | 26000 | SH | DEFINED | 13 |
| ALLSTATE CORP | COMMON | 020002101 | 206 | 5129 | SH | DEFINED | 14 |
| ALLSTATE CORP | COMMON | 020002101 | 14451 | 359757 | SH | DEFINED | 15 |
| ALLSTATE CORP | COMMON | 020002101 | 196 | 4869 | SH | DEFINED | 15, |
| ALLSTATE CORP | COMMON | 020002101 | 177 | 4409 | SH | DEFINED | 16 |
| ALLSTATE CORP | COMMON | 020002101 | 5443 | 135503 | SH | DEFINED | 17 |
| ALLSTATE CORP | COMMON | 020002101 | 353 | 8800 | SH | DEFINED | 18 |
| ALLSTATE CORP | COMMON | 020002101 | 506 | 12594 | SH | DEFINED | 3 |
| ALLSTATE CORP | COMMON | 020002101 | 1265 | 31500 | SH | DEFINED | 3,1 |
| ALLSTATE CORP | COMMON | 020002101 | 1996 | 49681 | SH | DEFINED | 5 |
| ALLSTATE CORP | COMMON | 020002101 | 7970 | 198400 | SH | DEFINED | 6 |
| ALLSTATE CORP | COMMON | 020002101 | 112 | 2800 | SH | DEFINED | 7 |
| ALLSTATE CORP | COMMON | 020002101 | 1631 | 40600 | SH | DEFINED | 8,1 |
| ALMOST FAMILY INC | COMMON | 020409108 | 561 | 27681 | SH | DEFINED | 15 |
| ALNYLAM PHARMACEUTICALS INC | COMMON | 02043Q107 | 111 | 6084 | SH | DEFINED | 15 |
| ALON USA ENERGY INC. | COMMON | 020520102 | 5050 | 279149 | SH | DEFINED | 15 |
| ALON USA ENERGY INC. | COMMON | 020520102 | 27 | 1486 | SH | DEFINED | 17 |
| ALPHA & OMEGA SEMICONDUCTOR | COMMON | G6331P104 | 164 | 19475 | SH | DEFINED | 15 |
| ALPHA NATURAL RESOURCES CVT 2. | CONVERT | 02076XAA0 | 6501 | 7000000 | SH | DEFINED | 1 |
| ALPHA NATURAL RESOURCES INC | COMMON | 02076X102 | 130 | 13304 | SH | DEFINED | 1 |
| ALPHA NATURAL RESOURCES INC | COMMON | 02076X102 | 930 | 95529 | SH | DEFINED | 15 |
| ALPHA NATURAL RESOURCES INC | COMMON | 02076X102 | 8 | 793 | SH | DEFINED | 16 |
| ALPHA NATURAL RESOURCES INC | COMMON | 02076X102 | 362 | 37120 | SH | DEFINED | 17 |
| ALPHA NATURAL RESOURCES INC | COMMON | 02076X102 | 2 | 172 | SH | DEFINED | 3 |
| ALPHATEC HOLDINGS INC | COMMON | 02081G102 | 8 | 4691 | SH | DEFINED | 15 |
| ALPINE GLOBAL DYNAMIC DIVIDE C | COMMON | 02082E106 | 8 | 1482 | SH | DEFINED | 17 |
| ALPINE GLOBAL PREMIER PROPER C | COMMON | 02083A103 | 20320 | 2791220 | SH | DEFINED | 17 |
| ALPINE TOTAL DYNAMIC DIVIDEN C | COMMON | 021060108 | 235 | 58227 | SH | DEFINED | 17 |
| ALTERA CORPORATION | COMMON | 021441100 | 3187 | 92659 | SH | DEFINED | 1 |
| ALTERA CORPORATION | COMMON | 021441100 | 1036 | 30138 | SH | DEFINED | 11 |
| ALTERA CORPORATION | COMMON | 021441100 | 710 | 20653 | SH | DEFINED | 14 |
| ALTERA CORPORATION | COMMON | 021441100 | 110092 | 3201277 | SH | DEFINED | 15 |
| ALTERA CORPORATION | COMMON | 021441100 | 2563 | 74530 | SH | DEFINED | 16 |
| ALTERA CORPORATION | COMMON | 021441100 | 279 | 8109 | SH | DEFINED | 17 |
| ALTERA CORPORATION | COMMON | 021441100 | 5921 | 172166 | SH | DEFINED | 3 |
| ALTERA CORPORATION | COMMON | 021441100 | 296 | 8600 | SH | DEFINED | 5 |
| ALTERA CORPORATION | COMMON | 021441100 | 38 | 1100 | SH | DEFINED | 7 |
| ALTERRA CAPITAL HOLDINGS LTD | COMMON | G0229R108 | 11256 | 399299 | SH | DEFINED | 15 |
| ALTERRA CAPITAL HOLDINGS LTD | COMMON | G0229R108 | 15 | 537 | SH | DEFINED | 16 |
| ALTERRA CAPITAL HOLDINGS LTD | COMMON | G0229R108 | 171 | 6070 | SH | DEFINED | 3 |
| ALTISOURCE PORTFOLIO SOLUTIONS | COMMON | L0175J104 | 347 | 4000 | SH | DEFINED | 14 |
| ALTISOURCE PORTFOLIO SOLUTIONS | COMMON | L0175J104 | 250 | 2887 | SH | DEFINED | 15 |
| ALTISOURCE RESIDENTI-CL B | COMMON | 02153W100 | 27 | 1733 | SH | DEFINED | 14 |
| ALTISOURCE RESIDENTI-CL B | COMMON | 02153W100 | 15 | 955 | SH | DEFINED | 15 |
| ALTISOURCE RESIDENTI-CL B | COMMON | 02153W100 | 0 | 22 | SH | DEFINED | 3 |
| ALTRA HOLDINGS INC | COMMON | 02208R106 | 1195 | 54175 | SH | DEFINED | 15 |
| ALTRA HOLDINGS INC | COMMON | 02208R106 | 100 | 4525 | SH | DEFINED | 3 |
| ALTRIA GROUP INC | COMMON | 02209S103 | 76227 | 2424511 | SH | DEFINED | 1 |
| ALTRIA GROUP INC | COMMON | 02209S103 | 6230 | 198160 | SH | DEFINED | 11 |
| ALTRIA GROUP INC | COMMON | 02209S103 | 575 | 18295 | SH | DEFINED | 14 |
| ALTRIA GROUP INC | COMMON | 02209S103 | 64199 | 2041957 | SH | DEFINED | 15 |
| ALTRIA GROUP INC | COMMON | 02209S103 | 359 | 11407 | SH | DEFINED | 16 |
| ALTRIA GROUP INC | COMMON | 02209S103 | 7480 | 237919 | SH | DEFINED | 17 |
| ALTRIA GROUP INC | COMMON | 02209S103 | 32588 | 1036512 | SH | DEFINED | 2 |
| ALTRIA GROUP INC | COMMON | 02209S103 | 2248 | 71509 | SH | DEFINED | 3 |
| ALTRIA GROUP INC | COMMON | 02209S103 | 2251 | 71599 | SH | DEFINED | 5 |
| ALTRIA GROUP INC | COMMON | 02209S103 | 152693 | 4856635 | SH | DEFINED | 6 |
| ALTRIA GROUP INC | COMMON | 02209S103 | 261 | 8300 | SH | DEFINED | 7 |
| ALUMINA LTD- SPONSORED ADR | COMMON | 022205108 | 29 | 7422 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| ALUMINUM CORP OF CHINA-ADR | COMMON | 022276109 | 386 | 32427 | SH | DEFINED | 15 |
| AMAG PHARMACEUTICALS INC | COMMON | 00163U106 | 95 | 6446 | SH | DEFINED | 15 |
| AMARIN CORP PLC ADR | COMMON | 023111206 | 29827 | 3686946 | SH | DEFINED | 1 |
| AMARIN CORP PLC ADR | COMMON | 023111206 | 903 | 111661 | SH | DEFINED | 12, |
| AMAZON.COM INC | COMMON | 023135106 | 170570 | 679912 | SH | DEFINED | 1 |
| AMAZON.COM INC | COMMON | 023135106 | 753 | 3000 | SH | DEFINED | 10 |
| AMAZON.COM INC | COMMON | 023135106 | 8824 | 35174 | SH | DEFINED | 11 |
| AMAZON.COM INC | COMMON | 023135106 | 1453 | 5790 | SH | DEFINED | 12, |
| AMAZON.COM INC | COMMON | 023135106 | 882 | 3516 | SH | DEFINED | 14 |
| AMAZON.COM INC | COMMON | 023135106 | 1136067 | 4528509 | SH | DEFINED | 15 |
| AMAZON.COM INC | COMMON | 023135106 | 26382 | 105163 | SH | DEFINED | 16 |
| AMAZON.COM INC | COMMON | 023135106 | 6071 | 24199 | SH | DEFINED | 17 |
| AMAZON.COM INC | COMMON | 023135106 | 1359 | 5419 | SH | DEFINED | 3 |
| AMAZON.COM INC | COMMON | 023135106 | 3080 | 12276 | SH | DEFINED | 5 |
| AMAZON.COM INC | COMMON | 023135106 | 351 | 1400 | SH | DEFINED | 7 |
| AMAZON.COM INC | COMMON | 023135106 | 820 | 3268 | SH | DEFINED | 9,1 |
| AMBASSADORS GROUP INC | COMMON | 023177108 | 65 | 15209 | SH | DEFINED | 15 |
| AMC NETWORKS INC-A | COMMON | 00164V103 | 5 | 100 | SH | DEFINED | 1 |
| AMC NETWORKS INC-A | COMMON | 00164V103 | 4155 | 83943 | SH | DEFINED | 15 |
| AMC NETWORKS INC-A | COMMON | 00164V103 | 16 | 327 | SH | DEFINED | 17 |
| AMC NETWORKS INC-A | COMMON | 00164V103 | 24 | 475 | SH | DEFINED | 3 |
| AMCOL INTERNATIONAL CORP | COMMON | 02341W103 | 1480 | 48233 | SH | DEFINED | 15 |
| AMDOCS LIMITED (DOX) CVT 0.5 0 | CONVERT | 02342TAD1 | 2 | 2000 | SH | DEFINED | 14 |
| AMDOCS LTD | COMMON | G02602103 | 219220 | 6449532 | SH | DEFINED | 1 |
| AMDOCS LTD | COMMON | G02602103 | 2889 | 85008 | SH | DEFINED | 15 |
| AMDOCS LTD | COMMON | G02602103 | 20 | 599 | SH | DEFINED | 16 |
| AMDOCS LTD | COMMON | G02602103 | 1157 | 34033 | SH | DEFINED | 17 |
| AMDOCS LTD | COMMON | G02602103 | 344 | 10115 | SH | DEFINED | 3 |
| AMEDISYS INC | COMMON | 023436108 | 1556 | 137652 | SH | DEFINED | 15 |
| AMEDISYS INC | COMMON | 023436108 | 1 | 52 | SH | DEFINED | 3 |
| AMER NATL BANKSHARES/DANVILLE | COMMON | 027745108 | 6 | 291 | SH | DEFINED | 15 |
| AMERCO INC | COMMON | 023586100 | 3281 | 25875 | SH | DEFINED | 15 |
| AMEREN CORPORATION | COMMON | 023608102 | 4031 | 131207 | SH | DEFINED | 1 |
| AMEREN CORPORATION | COMMON | 023608102 | 727 | 23675 | SH | DEFINED | 11 |
| AMEREN CORPORATION | COMMON | 023608102 | 1 | 25 | SH | DEFINED | 14 |
| AMEREN CORPORATION | COMMON | 023608102 | 34441 | 1121125 | SH | DEFINED | 15 |
| AMEREN CORPORATION | COMMON | 023608102 | 62 | 2008 | SH | DEFINED | 16 |
| AMEREN CORPORATION | COMMON | 023608102 | 10 | 317 | SH | DEFINED | 3 |
| AMERESCO INC | COMMON | 02361E108 | 3868 | 394309 | SH | DEFINED | 15 |
| AMERESCO INC | COMMON | 02361E108 | 29 | 2930 | SH | DEFINED | 16 |
| AMERICA MOVIL SAB DE CV | COMMON | 02364W105 | 235338 | 10170185 | SH | DEFINED | 1 |
| AMERICA MOVIL SAB DE CV | COMMON | 02364W105 | 28 | 1222 | SH | DEFINED | 14 |
| AMERICA MOVIL SAB DE CV | COMMON | 02364W105 | 14723 | 636266 | SH | DEFINED | 15 |
| AMERICA MOVIL SAB DE CV | COMMON | 02364W105 | 165 | 7120 | SH | DEFINED | 17 |
| AMERICA MOVIL SAB DE CV | COMMON | 02364W105 | 29974 | 1295336 | SH | DEFINED | 2 |
| AMERICA MOVIL SAB DE CV | COMMON | 02364W105 | 20164 | 871395 | SH | DEFINED | 2,1 |
| AMERICA MOVIL SAB DE CV | COMMON | 02364W105 | 210 | 9059 | SH | DEFINED | 3 |
| AMERICA MOVIL SAB DE CV | COMMON | 02364W105 | 25665 | 1109100 | SH | DEFINED | 6 |
| AMERICA MOVIL SAB DE CV | COMMON | 02364W105 | 1020 | 44100 | SH | DEFINED | 9 |
| AMERICAN APPAREL INC | COMMON | 023850100 | 0 | 50 | SH | DEFINED | 14 |
| AMERICAN APPAREL INC | COMMON | 023850100 | 90 | 88917 | SH | DEFINED | 15 |
| AMERICAN ASSETS TRUST INC | COMMON | 024013104 | 111 | 3977 | SH | DEFINED | 15 |
| AMERICAN ASSETS TRUST INC | COMMON | 024013104 | 1809 | 64781 | SH | DEFINED | 17 |
| AMERICAN AXLE & MFG HOLDINGS | COMMON | 024061103 | 577 | 51539 | SH | DEFINED | 15 |
| AMERICAN AXLE & MFG HOLDINGS | COMMON | 024061103 | 71 | 6305 | SH | DEFINED | 3 |
| AMERICAN CAMPUS COMMUNITIES | COMMON | 024835100 | 82231 | 1782587 | SH | DEFINED | 1 |
| AMERICAN CAMPUS COMMUNITIES | COMMON | 024835100 | 1010 | 21889 | SH | DEFINED | 15 |
| AMERICAN CAMPUS COMMUNITIES | COMMON | 024835100 | 35 | 755 | SH | DEFINED | 17 |
| AMERICAN CAPITAL AGENCY CORP | COMMON | 02503X105 | 959 | 33200 | SH | DEFINED | 11 |
| AMERICAN CAPITAL AGENCY CORP | COMMON | 02503X105 | 885 | 30620 | SH | DEFINED | 14 |
| AMERICAN CAPITAL AGENCY CORP | COMMON | 02503X105 | 9453 | 327085 | SH | DEFINED | 15 |
| AMERICAN CAPITAL AGENCY CORP | COMMON | 02503X105 | 7 | 244 | SH | DEFINED | 16 |

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|---|---|---|---|---|---|---|---|
| AMERICAN CAPITAL AGENCY CORP | COMMON | 02503X105 | 1196 | 41372 | SH | DEFINED | 17 |
| AMERICAN CAPITAL AGENCY CORP | COMMON | 02503X105 | 511 | 17672 | SH | DEFINED | 3 |
| AMERICAN CAPITAL LTD | COMMON | 02503Y103 | 19333 | 1608353 | SH | DEFINED | 15 |
| AMERICAN CAPITAL LTD | COMMON | 02503Y103 | 802 | 66755 | SH | DEFINED | 16 |
| AMERICAN CAPITAL LTD | COMMON | 02503Y103 | 487 | 40534 | SH | DEFINED | 17 |
| AMERICAN CAPITAL LTD | COMMON | 02503Y103 | 91 | 7541 | SH | DEFINED | 3 |
| AMERICAN CAPITAL LTD | COMMON | 02503Y103 | 916 | 76200 | SH | DEFINED | 6 |
| AMERICAN CAPITAL MORTGAGE INVS | COMMON | 02504A104 | 4 | 155 | SH | DEFINED | 14 |
| AMERICAN CAPITAL MORTGAGE INVS | COMMON | 02504A104 | 66 | 2812 | SH | DEFINED | 15 |
| AMERICAN CAPITAL MORTGAGE INVS | COMMON | 02504A104 | 292 | 12385 | SH | DEFINED | 3 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 74390 | 3626992 | SH | DEFINED | 1 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 242 | 11800 | SH | DEFINED | 1,1 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 3417 | 166600 | SH | DEFINED | 1,5 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 439 | 21400 | SH | DEFINED | 1,9 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 105 | 5100 | SH | DEFINED | 13 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 96 | 4684 | SH | DEFINED | 14 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 2183 | 106453 | SH | DEFINED | 15 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 21 | 1025 | SH | DEFINED | 16 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 703 | 34289 | SH | DEFINED | 17 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 441 | 21500 | SH | DEFINED | 18 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 4 | 204 | SH | DEFINED | 3 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 1661 | 81000 | SH | DEFINED | 3,1 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 474 | 23100 | SH | DEFINED | 5 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 4594 | 224000 | SH | DEFINED | 6 |
| AMERICAN EAGLE OUTFITTERS | COMMON | 02553E106 | 984 | 48000 | SH | DEFINED | 8,1 |
| AMERICAN ELECTRIC POWER | COMMON | 025537101 | 142426 | 3337061 | SH | DEFINED | 1 |
| AMERICAN ELECTRIC POWER | COMMON | 025537101 | 2047 | 47966 | SH | DEFINED | 11 |
| AMERICAN ELECTRIC POWER | COMMON | 025537101 | 10 | 239 | SH | DEFINED | 14 |
| AMERICAN ELECTRIC POWER | COMMON | 025537101 | 39359 | 922190 | SH | DEFINED | 15 |
| AMERICAN ELECTRIC POWER | COMMON | 025537101 | 127 | 2964 | SH | DEFINED | 16 |
| AMERICAN ELECTRIC POWER | COMMON | 025537101 | 8955 | 209824 | SH | DEFINED | 17 |
| AMERICAN ELECTRIC POWER | COMMON | 025537101 | 780 | 18282 | SH | DEFINED | 3 |
| AMERICAN ELECTRIC POWER | COMMON | 025537101 | 698 | 16349 | SH | DEFINED | 5 |
| AMERICAN EQUITY INV LIFE 3.5 1 | CONVERT | 025676AJ6 | 5426 | 4700000 | SH | DEFINED | 1 |
| AMERICAN EQUITY INVT LIFE HL | COMMON | 025676206 | 845 | 69242 | SH | DEFINED | 15 |
| AMERICAN EQUITY INVT LIFE HL | COMMON | 025676206 | 92 | 7555 | SH | DEFINED | 3 |
| AMERICAN EXPRESS COMPANY | COMMON | 025816109 | 140404 | 2442655 | SH | DEFINED | 1 |
| AMERICAN EXPRESS COMPANY | COMMON | 025816109 | 5709 | 99325 | SH | DEFINED | 11 |
| AMERICAN EXPRESS COMPANY | COMMON | 025816109 | 897 | 15600 | SH | DEFINED | 13 |
| AMERICAN EXPRESS COMPANY | COMMON | 025816109 | 7117 | 123810 | SH | DEFINED | 14 |
| AMERICAN EXPRESS COMPANY | COMMON | 025816109 | 7999 | 139154 | SH | DEFINED | 15 |
| AMERICAN EXPRESS COMPANY | COMMON | 025816109 | 204 | 3542 | SH | DEFINED | 16 |
| AMERICAN EXPRESS COMPANY | COMMON | 025816109 | 3878 | 67466 | SH | DEFINED | 17 |
| AMERICAN EXPRESS COMPANY | COMMON | 025816109 | 333 | 5800 | SH | DEFINED | 18 |
| AMERICAN EXPRESS COMPANY | COMMON | 025816109 | 13028 | 226650 | SH | DEFINED | 2 |
| AMERICAN EXPRESS COMPANY | COMMON | 025816109 | 1925 | 33495 | SH | DEFINED | 3 |
| AMERICAN EXPRESS COMPANY | COMMON | 025816109 | 1916 | 33342 | SH | DEFINED | 4 |
| AMERICAN EXPRESS COMPANY | COMMON | 025816109 | 2185 | 38016 | SH | DEFINED | 5 |
| AMERICAN EXPRESS COMPANY | COMMON | 025816109 | 10956 | 190600 | SH | DEFINED | 6 |
| AMERICAN EXPRESS COMPANY | COMMON | 025816109 | 241 | 4200 | SH | DEFINED | 7 |
| AMERICAN FINANCIAL GROUP INC | COMMON | 025932104 | 19178 | 485261 | SH | DEFINED | 1 |
| AMERICAN FINANCIAL GROUP INC | COMMON | 025932104 | 1932 | 48889 | SH | DEFINED | 15 |
| AMERICAN FINANCIAL GROUP INC | COMMON | 025932104 | 52 | 1320 | SH | DEFINED | 16 |
| AMERICAN FINANCIAL GROUP INC | COMMON | 025932104 | 1368 | 34605 | SH | DEFINED | 17 |
| AMERICAN FINANCIAL GROUP INC | COMMON | 025932104 | 162 | 4090 | SH | DEFINED | 2,1 |
| AMERICAN FINANCIAL GROUP INC | COMMON | 025932104 | 2079 | 52603 | SH | DEFINED | 6,1 |
| AMERICAN GREETINGS CORP CL A | COMMON | 026375105 | 1441 | 85327 | SH | DEFINED | 15 |
| AMERICAN INTERNATIONAL GROUP | COMMON | 026874784 | 35372 | 1002031 | SH | DEFINED | 1 |
| AMERICAN INTERNATIONAL GROUP | COMMON | 026874784 | 1871 | 53000 | SH | DEFINED | 1,5 |
| AMERICAN INTERNATIONAL GROUP | COMMON | 026874784 | 3824 | 108330 | SH | DEFINED | 11 |
| AMERICAN INTERNATIONAL GROUP | COMMON | 026874784 | 60 | 1690 | SH | DEFINED | 14 |
| AMERICAN INTERNATIONAL GROUP | COMMON | 026874784 | 14820 | 419828 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| AMERICAN INTERNATIONAL GROUP | COMMON | 026874784 | 31 | 869 | SH | DEFINED | 15, |
| AMERICAN INTERNATIONAL GROUP | COMMON | 026874784 | 290 | 8218 | SH | DEFINED | 16 |
| AMERICAN INTERNATIONAL GROUP | COMMON | 026874784 | 1165 | 33011 | SH | DEFINED | 17 |
| AMERICAN INTERNATIONAL GROUP | COMMON | 026874784 | 37 | 1044 | SH | DEFINED | 2,1 |
| AMERICAN INTERNATIONAL GROUP | COMMON | 026874784 | 53 | 1497 | SH | DEFINED | 3 |
| AMERICAN INTERNATIONAL GROUP | COMMON | 026874784 | 9 | 265 | SH | DEFINED | 4 |
| AMERICAN INTERNATIONAL GROUP | COMMON | 026874784 | 1303 | 36900 | SH | DEFINED | 5 |
| AMERICAN INTERNATIONAL GROUP | COMMON | 026874784 | 141 | 4000 | SH | DEFINED | 7 |
| AMERICAN INTERNATIONAL GROUP | COMMON | 026874784 | 289 | 8200 | SH | DEFINED | 8,1 |
| AMERICAN INTERNATIONAL-CW21 | COMMON | 026874156 | 15 | 1108 | SH | DEFINED | 1 |
| AMERICAN INTERNATIONAL-CW21 | COMMON | 026874156 | 4 | 273 | SH | DEFINED | 14 |
| AMERICAN INTERNATIONAL-CW21 | COMMON | 026874156 | 0 | 10 | SH | DEFINED | 3 |
| AMERICAN INTERNATIONAL-CW21 | COMMON | 026874156 | 2 | 140 | SH | DEFINED | 4 |
| AMERICAN NATIONAL INSURANCE | COMMON | 028591105 | 626 | 9160 | SH | DEFINED | 15 |
| AMERICAN NATIONAL INSURANCE | COMMON | 028591105 | 2 | 24 | SH | DEFINED | 3 |
| AMERICAN PUBLIC EDUCATION | COMMON | 02913V103 | 51468 | 1424915 | SH | DEFINED | 1,2 |
| AMERICAN PUBLIC EDUCATION | COMMON | 02913V103 | 173 | 4783 | SH | DEFINED | 11, |
| AMERICAN PUBLIC EDUCATION | COMMON | 02913V103 | 649 | 17962 | SH | DEFINED | 15 |
| AMERICAN PUBLIC EDUCATION | COMMON | 02913V103 | 10 | 276 | SH | DEFINED | 17 |
| AMERICAN PUBLIC EDUCATION | COMMON | 02913V103 | 8380 | 232012 | SH | DEFINED | 2 |
| AMERICAN RAILCAR INDUSTRIES | COMMON | 02916P103 | 258 | 8142 | SH | DEFINED | 15 |
| AMERICAN RAILCAR INDUSTRIES | COMMON | 02916P103 | 82 | 2600 | SH | DEFINED | 3,1 |
| AMERICAN REPROGRAPHICS CO | COMMON | 029263100 | 96 | 37335 | SH | DEFINED | 15 |
| AMERICAN SAFETY INS HOLDINGS | COMMON | G02995101 | 195 | 10295 | SH | DEFINED | 15 |
| AMERICAN SCIENCE & ENGINEERING | COMMON | 029429107 | 863 | 13229 | SH | DEFINED | 15 |
| AMERICAN SCIENCE & ENGINEERING | COMMON | 029429107 | 158 | 2425 | SH | DEFINED | 3 |
| AMERICAN SOFTWARE INC | COMMON | 029683109 | 93 | 11999 | SH | DEFINED | 15 |
| AMERICAN SOFTWARE INC | COMMON | 029683109 | 13 | 1700 | SH | DEFINED | 3,1 |
| AMERICAN STATES WATER CO | COMMON | 029899101 | 5 | 100 | SH | DEFINED | 1 |
| AMERICAN STATES WATER CO | COMMON | 029899101 | 27761 | 578587 | SH | DEFINED | 15 |
| AMERICAN STATES WATER CO | COMMON | 029899101 | 116 | 2425 | SH | DEFINED | 3 |
| AMERICAN SUPERCONDUCTOR CORP | COMMON | 030111108 | 2066 | 788689 | SH | DEFINED | 15 |
| AMERICAN SUPERCONDUCTOR CORP | COMMON | 030111108 | 30 | 11497 | SH | DEFINED | 16 |
| AMERICAN SUPERCONDUCTOR CORP | COMMON | 030111108 | 3 | 1000 | SH | DEFINED | 3 |
| AMERICAN TOWER CORP CL A | COMMON | 03027X100 | 512373 | 6630942 | SH | DEFINED | 1 |
| AMERICAN TOWER CORP CL A | COMMON | 03027X100 | 2980 | 38570 | SH | DEFINED | 11 |
| AMERICAN TOWER CORP CL A | COMMON | 03027X100 | 1051 | 13600 | SH | DEFINED | 11, |
| AMERICAN TOWER CORP CL A | COMMON | 03027X100 | 1683 | 21787 | SH | DEFINED | 14 |
| AMERICAN TOWER CORP CL A | COMMON | 03027X100 | 28324 | 366564 | SH | DEFINED | 15 |
| AMERICAN TOWER CORP CL A | COMMON | 03027X100 | 1119 | 14484 | SH | DEFINED | 15, |
| AMERICAN TOWER CORP CL A | COMMON | 03027X100 | 27 | 355 | SH | DEFINED | 16 |
| AMERICAN TOWER CORP CL A | COMMON | 03027X100 | 1836 | 23755 | SH | DEFINED | 17 |
| AMERICAN TOWER CORP CL A | COMMON | 03027X100 | 1229 | 15900 | SH | DEFINED | 18, |
| AMERICAN TOWER CORP CL A | COMMON | 03027X100 | 340 | 4400 | SH | DEFINED | 2,1 |
| AMERICAN TOWER CORP CL A | COMMON | 03027X100 | 7577 | 98053 | SH | DEFINED | 3 |
| AMERICAN TOWER CORP CL A | COMMON | 03027X100 | 31695 | 410188 | SH | DEFINED | 3,1 |
| AMERICAN TOWER CORP CL A | COMMON | 03027X100 | 811 | 10499 | SH | DEFINED | 6,1 |
| AMERICAN VANGUARD CORP | COMMON | 030371108 | 1750 | 56312 | SH | DEFINED | 15 |
| AMERICAN VANGUARD CORP | COMMON | 030371108 | 83 | 2673 | SH | DEFINED | 16 |
| AMERICAN WATER WORKS CO INC | COMMON | 030420103 | 30 | 800 | SH | DEFINED | 1 |
| AMERICAN WATER WORKS CO INC | COMMON | 030420103 | 642 | 17300 | SH | DEFINED | 11 |
| AMERICAN WATER WORKS CO INC | COMMON | 030420103 | 39820 | 1072438 | SH | DEFINED | 15 |
| AMERICAN WATER WORKS CO INC | COMMON | 030420103 | 204 | 5501 | SH | DEFINED | 16 |
| AMERICAN WATER WORKS CO INC | COMMON | 030420103 | 7069 | 190377 | SH | DEFINED | 17 |
| AMERICAN WATER WORKS CO INC | COMMON | 030420103 | 39 | 1055 | SH | DEFINED | 3 |
| AMERICAN WATER WORKS CO INC | COMMON | 030420103 | 56 | 1500 | SH | DEFINED | 7 |
| AMERICAN WOODMARK CORP | COMMON | 030506109 | 2318 | 83328 | SH | DEFINED | 15 |
| AMERICA'S CAR MART INC | COMMON | 03062T105 | 24389 | 601900 | SH | DEFINED | 1,2 |
| AMERICA'S CAR MART INC | COMMON | 03062T105 | 81 | 1987 | SH | DEFINED | 11, |
| AMERICA'S CAR MART INC | COMMON | 03062T105 | 244 | 6029 | SH | DEFINED | 15 |
| AMERICA'S CAR MART INC | COMMON | 03062T105 | 12030 | 296893 | SH | DEFINED | 2 |
| AMERIGAS PARTNERS LP | COMMON | 030975106 | 68 | 1754 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| AMERIPRISE FINANCIAL INC | COMMON | 03076C106 | 3247 | 51843 | SH | DEFINED | 1 |
| AMERIPRISE FINANCIAL INC | COMMON | 03076C106 | 1292 | 20628 | SH | DEFINED | 11 |
| AMERIPRISE FINANCIAL INC | COMMON | 03076C106 | 1815 | 28976 | SH | DEFINED | 14 |
| AMERIPRISE FINANCIAL INC | COMMON | 03076C106 | 4669 | 74545 | SH | DEFINED | 15 |
| AMERIPRISE FINANCIAL INC | COMMON | 03076C106 | 53 | 853 | SH | DEFINED | 16 |
| AMERIPRISE FINANCIAL INC | COMMON | 03076C106 | 105 | 1679 | SH | DEFINED | 17 |
| AMERIPRISE FINANCIAL INC | COMMON | 03076C106 | 35 | 561 | SH | DEFINED | 2,1 |
| AMERIPRISE FINANCIAL INC | COMMON | 03076C106 | 5221 | 83367 | SH | DEFINED | 3 |
| AMERIPRISE FINANCIAL INC | COMMON | 03076C106 | 383 | 6117 | SH | DEFINED | 5 |
| AMERIPRISE FINANCIAL INC | COMMON | 03076C106 | 808 | 12900 | SH | DEFINED | 6 |
| AMERIPRISE FINANCIAL INC | COMMON | 03076C106 | 88 | 1400 | SH | DEFINED | 7 |
| AMERIS BANCORP | COMMON | 03076K108 | 254 | 20361 | SH | DEFINED | 15 |
| AMERISAFE INC | COMMON | 03071H100 | 754 | 27657 | SH | DEFINED | 15 |
| AMERISOURCEBERGEN CORP | COMMON | 03073E105 | 6175 | 143017 | SH | DEFINED | 1 |
| AMERISOURCEBERGEN CORP | COMMON | 03073E105 | 1015 | 23506 | SH | DEFINED | 11 |
| AMERISOURCEBERGEN CORP | COMMON | 03073E105 | 669 | 15497 | SH | DEFINED | 14 |
| AMERISOURCEBERGEN CORP | COMMON | 03073E105 | 34757 | 804926 | SH | DEFINED | 15 |
| AMERISOURCEBERGEN CORP | COMMON | 03073E105 | 122 | 2833 | SH | DEFINED | 16 |
| AMERISOURCEBERGEN CORP | COMMON | 03073E105 | 1213 | 28097 | SH | DEFINED | 17 |
| AMERISOURCEBERGEN CORP | COMMON | 03073E105 | 5617 | 130088 | SH | DEFINED | 3 |
| AMERISOURCEBERGEN CORP | COMMON | 03073E105 | 675 | 15638 | SH | DEFINED | 5 |
| AMERISOURCEBERGEN CORP | COMMON | 03073E105 | 2327 | 53898 | SH | DEFINED | 6 |
| AMERISTAR CASINOS INC | COMMON | 03070Q101 | 1204 | 45888 | SH | DEFINED | 15 |
| AMES NATIONAL CORP | COMMON | 031001100 | 83 | 3771 | SH | DEFINED | 15 |
| AMETEK INC | COMMON | 031100100 | 80017 | 2129802 | SH | DEFINED | 1 |
| AMETEK INC | COMMON | 031100100 | 892 | 23750 | SH | DEFINED | 11 |
| AMETEK INC | COMMON | 031100100 | 827 | 22011 | SH | DEFINED | 14 |
| AMETEK INC | COMMON | 031100100 | 1108 | 29489 | SH | DEFINED | 15 |
| AMETEK INC | COMMON | 031100100 | 13 | 335 | SH | DEFINED | 16 |
| AMETEK INC | COMMON | 031100100 | 8613 | 229243 | SH | DEFINED | 2 |
| AMETEK INC | COMMON | 031100100 | 7325 | 194959 | SH | DEFINED | 3 |
| AMETEK INC | COMMON | 031100100 | 68 | 1800 | SH | DEFINED | 7 |
| AMEX CONSUMER STAPLES SPDR ETF | COMMON | 81369Y308 | 71 | 2047 | SH | DEFINED | 3 |
| AMG CAPITAL TRUST II | CONVERT | 00170F209 | 2737 | 58000 | SH | DEFINED | 1 |
| AMGEN CVT BND ENHD TRST 144A 0 | CONVERT | 21255AAA3 | 31050 | 25000000 | SH | DEFINED | 1 |
| AMGEN INC | COMMON | 031162100 | 502636 | 5831040 | SH | DEFINED | 1 |
| AMGEN INC | COMMON | 031162100 | 2784 | 32300 | SH | DEFINED | 1,1 |
| AMGEN INC | COMMON | 031162100 | 14663 | 170100 | SH | DEFINED | 1,5 |
| AMGEN INC | COMMON | 031162100 | 1465 | 17000 | SH | DEFINED | 1,9 |
| AMGEN INC | COMMON | 031162100 | 6465 | 75002 | SH | DEFINED | 11 |
| AMGEN INC | COMMON | 031162100 | 1767 | 20500 | SH | DEFINED | 13 |
| AMGEN INC | COMMON | 031162100 | 27900 | 323667 | SH | DEFINED | 14 |
| AMGEN INC | COMMON | 031162100 | 700476 | 8126169 | SH | DEFINED | 15 |
| AMGEN INC | COMMON | 031162100 | 306 | 3548 | SH | DEFINED | 15, |
| AMGEN INC | COMMON | 031162100 | 15741 | 182611 | SH | DEFINED | 16 |
| AMGEN INC | COMMON | 031162100 | 1662 | 19280 | SH | DEFINED | 17 |
| AMGEN INC | COMMON | 031162100 | 1440 | 16700 | SH | DEFINED | 18 |
| AMGEN INC | COMMON | 031162100 | 2452 | 28440 | SH | DEFINED | 3 |
| AMGEN INC | COMMON | 031162100 | 5534 | 64198 | SH | DEFINED | 3,1 |
| AMGEN INC | COMMON | 031162100 | 1945 | 22569 | SH | DEFINED | 4 |
| AMGEN INC | COMMON | 031162100 | 3957 | 45900 | SH | DEFINED | 5 |
| AMGEN INC | COMMON | 031162100 | 53375 | 619198 | SH | DEFINED | 6 |
| AMGEN INC | COMMON | 031162100 | 250 | 2900 | SH | DEFINED | 7 |
| AMGEN INC | COMMON | 031162100 | 3345 | 38800 | SH | DEFINED | 8,1 |
| AMGEN INC | COMMON | 031162100 | 1000 | 11600 | SH | DEFINED | 9 |
| AMGEN INC (AMGN) CVT 0.375 02- | CONVERT | 031162AQ3 | 16905 | 15102000 | SH | DEFINED | 1 |
| AMGEN INC (AMGN) CVT 0.375 02- | CONVERT | 031162AQ3 | 448 | 400000 | SH | DEFINED | 15 |
| AMKOR TECHNOLOGY INC | COMMON | 031652100 | 729 | 171976 | SH | DEFINED | 15 |
| AMKOR TECHNOLOGY INC | COMMON | 031652100 | 6 | 1431 | SH | DEFINED | 16 |
| AMN HEALTHCARE SERVICE | COMMON | 001744101 | 48059 | 4160956 | SH | DEFINED | 1 |
| AMN HEALTHCARE SERVICE | COMMON | 001744101 | 462 | 40000 | SH | DEFINED | 14 |
| AMN HEALTHCARE SERVICE | COMMON | 001744101 | 2872 | 248666 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| AMN HEALTHCARE SERVICE | COMMON | 001744101 | 39 | 3349 | SH | DEFINED | 16 |
| AMPAL-AMERICAN ISRAEL CORP-A | COMMON | 032015703 | 0 | 175 | SH | DEFINED | 14 |
| AMPCO-PITTSBURGH CORP | COMMON | 032037103 | 176 | 8786 | SH | DEFINED | 15 |
| AMPHENOL CORP CL A | COMMON | 032095101 | 121180 | 1872954 | SH | DEFINED | 1 |
| AMPHENOL CORP CL A | COMMON | 032095101 | 1038 | 16049 | SH | DEFINED | 11 |
| AMPHENOL CORP CL A | COMMON | 032095101 | 417 | 6442 | SH | DEFINED | 14 |
| AMPHENOL CORP CL A | COMMON | 032095101 | 10096 | 156040 | SH | DEFINED | 15 |
| AMPHENOL CORP CL A | COMMON | 032095101 | 16 | 240 | SH | DEFINED | 16 |
| AMPHENOL CORP CL A | COMMON | 032095101 | 506 | 7816 | SH | DEFINED | 2,1 |
| AMPHENOL CORP CL A | COMMON | 032095101 | 4802 | 74222 | SH | DEFINED | 3 |
| AMPHENOL CORP CL A | COMMON | 032095101 | 265 | 4100 | SH | DEFINED | 5 |
| AMSURG CORP | COMMON | 03232P405 | 21111 | 703478 | SH | DEFINED | 1 |
| AMSURG CORP | COMMON | 03232P405 | 3634 | 121101 | SH | DEFINED | 15 |
| AMSURG CORP | COMMON | 03232P405 | 171 | 5694 | SH | DEFINED | 2,1 |
| AMSURG CORP | COMMON | 03232P405 | 4 | 133 | SH | DEFINED | 3 |
| AMSURG CORP | COMMON | 03232P405 | 270 | 9000 | SH | DEFINED | 3,1 |
| AMSURG CORP | COMMON | 03232P405 | 2254 | 75098 | SH | DEFINED | 6,1 |
| AMTRUST FINANCIAL SERVICES | COMMON | 032359309 | 24469 | 852872 | SH | DEFINED | 1 |
| AMTRUST FINANCIAL SERVICES | COMMON | 032359309 | 1164 | 40578 | SH | DEFINED | 15 |
| AMYRIS INC | COMMON | 03236M101 | 1100 | 352420 | SH | DEFINED | 15 |
| AMYRIS INC | COMMON | 03236M101 | 34 | 10839 | SH | DEFINED | 16 |
| ANADARKO PETROLEUM CORP | COMMON | 032511107 | 609359 | 8200223 | SH | DEFINED | 1 |
| ANADARKO PETROLEUM CORP | COMMON | 032511107 | 3614 | 48635 | SH | DEFINED | 11 |
| ANADARKO PETROLEUM CORP | COMMON | 032511107 | 282 | 3800 | SH | DEFINED | 13 |
| ANADARKO PETROLEUM CORP | COMMON | 032511107 | 31015 | 417372 | SH | DEFINED | 14 |
| ANADARKO PETROLEUM CORP | COMMON | 032511107 | 4496 | 60509 | SH | DEFINED | 15 |
| ANADARKO PETROLEUM CORP | COMMON | 032511107 | 94 | 1269 | SH | DEFINED | 16 |
| ANADARKO PETROLEUM CORP | COMMON | 032511107 | 1259 | 16936 | SH | DEFINED | 17 |
| ANADARKO PETROLEUM CORP | COMMON | 032511107 | 33 | 444 | SH | DEFINED | 2,1 |
| ANADARKO PETROLEUM CORP | COMMON | 032511107 | 32662 | 439533 | SH | DEFINED | 3 |
| ANADARKO PETROLEUM CORP | COMMON | 032511107 | 1294 | 17418 | SH | DEFINED | 5 |
| ANADARKO PETROLEUM CORP | COMMON | 032511107 | 3188 | 42900 | SH | DEFINED | 6 |
| ANADARKO PETROLEUM CORP | COMMON | 032511107 | 163 | 2200 | SH | DEFINED | 7 |
| ANADARKO PETROLEUM CORP | COMMON | 032511107 | 14483 | 194902 | SH | DEFINED | 9,1 |
| ANADIGICS INC | COMMON | 032515108 | 139 | 55181 | SH | DEFINED | 15 |
| ANALOG DEVICES INC | COMMON | 032654105 | 122244 | 2906418 | SH | DEFINED | 1 |
| ANALOG DEVICES INC | COMMON | 032654105 | 1242 | 29521 | SH | DEFINED | 11 |
| ANALOG DEVICES INC | COMMON | 032654105 | 151 | 3600 | SH | DEFINED | 14 |
| ANALOG DEVICES INC | COMMON | 032654105 | 127489 | 3031117 | SH | DEFINED | 15 |
| ANALOG DEVICES INC | COMMON | 032654105 | 2964 | 70470 | SH | DEFINED | 16 |
| ANALOG DEVICES INC | COMMON | 032654105 | 6117 | 145446 | SH | DEFINED | 17 |
| ANALOG DEVICES INC | COMMON | 032654105 | 11394 | 270891 | SH | DEFINED | 2 |
| ANALOG DEVICES INC | COMMON | 032654105 | 253 | 6017 | SH | DEFINED | 3 |
| ANALOG DEVICES INC | COMMON | 032654105 | 543 | 12906 | SH | DEFINED | 5 |
| ANALOG DEVICES INC | COMMON | 032654105 | 84 | 2000 | SH | DEFINED | 7 |
| ANALOGIC CORP | COMMON | 032657207 | 973 | 13100 | SH | DEFINED | 1 |
| ANALOGIC CORP | COMMON | 032657207 | 2234 | 30068 | SH | DEFINED | 15 |
| ANALOGIC CORP | COMMON | 032657207 | 70 | 945 | SH | DEFINED | 3 |
| ANALOGIC CORP | COMMON | 032657207 | 334 | 4500 | SH | DEFINED | 3,1 |
| ANAREN INC | COMMON | 032744104 | 216 | 11122 | SH | DEFINED | 15 |
| ANDERSONS INC - THE | COMMON | 034164103 | 2819 | 65700 | SH | DEFINED | 15 |
| ANGIES LIST INC | COMMON | 034754101 | 196 | 16385 | SH | DEFINED | 15 |
| ANGIODYNAMICS INC | COMMON | 03475V101 | 255 | 23195 | SH | DEFINED | 15 |
| ANGIODYNAMICS INC | COMMON | 03475V101 | 41 | 3691 | SH | DEFINED | 3 |
| ANGLOGOLD ASHANTI LTD ADR | COMMON | 035128206 | 27292 | 870011 | SH | DEFINED | 1 |
| ANGLOGOLD ASHANTI LTD ADR | COMMON | 035128206 | 4245 | 135314 | SH | DEFINED | 15 |
| ANGLOGOLD ASHANTI LTD ADR | COMMON | 035128206 | 220 | 7010 | SH | DEFINED | 17 |
| ANGLOGOLD ASHANTI LTD ADR | COMMON | 035128206 | 13781 | 439302 | SH | DEFINED | 2,1 |
| ANHEUSER-BUSCH INBEV SPN ADR | COMMON | 03524A108 | 1064 | 12171 | SH | DEFINED | 11, |
| ANHEUSER-BUSCH INBEV SPN ADR | COMMON | 03524A108 | 922 | 10549 | SH | DEFINED | 12, |
| ANHEUSER-BUSCH INBEV SPN ADR | COMMON | 03524A108 | 1142 | 13068 | SH | DEFINED | 15 |
| ANHEUSER-BUSCH INBEV SPN ADR | COMMON | 03524A108 | 1006 | 11505 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| ANHEUSER-BUSCH INBEV SPN ADR | COMMON | 03524A108 | 99811 | 1141868 | SH | DEFINED | 2 |
| ANHEUSER-BUSCH INBEV SPN ADR | COMMON | 03524A108 | 6 | 65 | SH | DEFINED | 3 |
| ANIKA THERAPEUTICS INC | COMMON | 035255108 | 47 | 4741 | SH | DEFINED | 15 |
| ANIKA THERAPEUTICS INC | COMMON | 035255108 | 9 | 911 | SH | DEFINED | 3 |
| ANIXTER INTERNATIONAL INC | COMMON | 035290105 | 1893 | 29581 | SH | DEFINED | 15 |
| ANIXTER INTERNATIONAL INC | COMMON | 035290105 | 11 | 178 | SH | DEFINED | 16 |
| ANIXTER INTERNATIONAL INC | COMMON | 035290105 | 13 | 203 | SH | DEFINED | 17 |
| ANIXTER INTERNATIONAL INC | COMMON | 035290105 | 108 | 1687 | SH | DEFINED | 3 |
| ANIXTER INTL INC CVT 1.0 02-15 | CONVERT | 035290AJ4 | 571 | 500000 | SH | DEFINED | 1 |
| ANN INC | COMMON | 035623107 | 3205 | 94700 | SH | DEFINED | 1 |
| ANN INC | COMMON | 035623107 | 2693 | 79595 | SH | DEFINED | 15 |
| ANN INC | COMMON | 035623107 | 10 | 285 | SH | DEFINED | 16 |
| ANN INC | COMMON | 035623107 | 822 | 24277 | SH | DEFINED | 17 |
| ANN INC | COMMON | 035623107 | 30 | 900 | SH | DEFINED | 3,1 |
| ANNALY CAPITAL MANAGEMENT INC | COMMON | 035710409 | 1355 | 96500 | SH | DEFINED | 11 |
| ANNALY CAPITAL MANAGEMENT INC | COMMON | 035710409 | 13 | 960 | SH | DEFINED | 14 |
| ANNALY CAPITAL MANAGEMENT INC | COMMON | 035710409 | 9771 | 695957 | SH | DEFINED | 15 |
| ANNALY CAPITAL MANAGEMENT INC | COMMON | 035710409 | 55 | 3921 | SH | DEFINED | 16 |
| ANNALY CAPITAL MANAGEMENT INC | COMMON | 035710409 | 275 | 19561 | SH | DEFINED | 3 |
| ANNALY CAPITAL MANAGMNT CVT 5. | CONVERT | 035710AB8 | 4043 | 4000000 | SH | DEFINED | 1 |
| ANNALY CAPITAL MGMT CVT 4 02-1 | CONVERT | 035710AA0 | 115 | 100000 | SH | DEFINED | 15 |
| ANNIES INC | COMMON | 03600T104 | 1652 | 49418 | SH | DEFINED | 1 |
| ANNIES INC | COMMON | 03600T104 | 63 | 1894 | SH | DEFINED | 9,1 |
| ANSYS INC | COMMON | 03662Q105 | 38502 | 571757 | SH | DEFINED | 1 |
| ANSYS INC | COMMON | 03662Q105 | 613 | 9100 | SH | DEFINED | 11 |
| ANSYS INC | COMMON | 03662Q105 | 778 | 11559 | SH | DEFINED | 14 |
| ANSYS INC | COMMON | 03662Q105 | 11351 | 168565 | SH | DEFINED | 15 |
| ANSYS INC | COMMON | 03662Q105 | 7 | 103 | SH | DEFINED | 16 |
| ANSYS INC | COMMON | 03662Q105 | 7133 | 105918 | SH | DEFINED | 3 |
| ANSYS INC | COMMON | 03662Q105 | 61 | 900 | SH | DEFINED | 7 |
| ANTARES PHARMA INC | COMMON | 036642106 | 1055 | 277000 | SH | DEFINED | 14 |
| ANWORTH MORTGAGE ASSET CORP | COMMON | 037347101 | 7141 | 1235517 | SH | DEFINED | 15 |
| AOL INC | COMMON | 00184X105 | 33218 | 1121854 | SH | DEFINED | 1 |
| AOL INC | COMMON | 00184X105 | 1957 | 66100 | SH | DEFINED | 1,1 |
| AOL INC | COMMON | 00184X105 | 2123 | 71700 | SH | DEFINED | 1,5 |
| AOL INC | COMMON | 00184X105 | 418 | 14100 | SH | DEFINED | 1,9 |
| AOL INC | COMMON | 00184X105 | 1075 | 36300 | SH | DEFINED | 13 |
| AOL INC | COMMON | 00184X105 | 1 | 30 | SH | DEFINED | 14 |
| AOL INC | COMMON | 00184X105 | 5560 | 187784 | SH | DEFINED | 15 |
| AOL INC | COMMON | 00184X105 | 106 | 3564 | SH | DEFINED | 16 |
| AOL INC | COMMON | 00184X105 | 320 | 10808 | SH | DEFINED | 17 |
| AOL INC | COMMON | 00184X105 | 841 | 28400 | SH | DEFINED | 18 |
| AOL INC | COMMON | 00184X105 | 252 | 8499 | SH | DEFINED | 3 |
| AOL INC | COMMON | 00184X105 | 2090 | 70600 | SH | DEFINED | 3,1 |
| AOL INC | COMMON | 00184X105 | 69 | 2316 | SH | DEFINED | 4 |
| AOL INC | COMMON | 00184X105 | 447 | 15100 | SH | DEFINED | 5 |
| AOL INC | COMMON | 00184X105 | 11240 | 379600 | SH | DEFINED | 6 |
| AOL INC | COMMON | 00184X105 | 995 | 33600 | SH | DEFINED | 8,1 |
| AOL INC | COMMON | 00184X105 | 945 | 31900 | SH | DEFINED | 9 |
| AON PLC | COMMON | G0408V102 | 172813 | 3107592 | SH | DEFINED | 1 |
| AON PLC | COMMON | G0408V102 | 2766 | 49748 | SH | DEFINED | 11 |
| AON PLC | COMMON | G0408V102 | 298 | 5350 | SH | DEFINED | 14 |
| AON PLC | COMMON | G0408V102 | 28277 | 508493 | SH | DEFINED | 15 |
| AON PLC | COMMON | G0408V102 | 53 | 953 | SH | DEFINED | 16 |
| AON PLC | COMMON | G0408V102 | 80 | 1444 | SH | DEFINED | 17 |
| AON PLC | COMMON | G0408V102 | 672 | 12092 | SH | DEFINED | 3 |
| AON PLC | COMMON | G0408V102 | 596 | 10720 | SH | DEFINED | 5 |
| AON PLC | COMMON | G0408V102 | 32388 | 582420 | SH | DEFINED | 6 |
| AON PLC | COMMON | G0408V102 | 122 | 2200 | SH | DEFINED | 7 |
| AON PLC | COMMON | G0408V102 | 1994 | 35857 | SH | DEFINED | 9 |
| APACHE CORP | COMMON | 037411105 | 71900 | 915920 | SH | DEFINED | 1 |
| APACHE CORP | COMMON | 037411105 | 54 | 691 | SH | DEFINED | 1,1 |

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|---|---|---|---|---|---|---|---|
| APACHE CORP | COMMON | 037411105 | 2995 | 38150 | SH | DEFINED | 11 |
| APACHE CORP | COMMON | 037411105 | 34574 | 440435 | SH | DEFINED | 14 |
| APACHE CORP | COMMON | 037411105 | 7301 | 93003 | SH | DEFINED | 15 |
| APACHE CORP | COMMON | 037411105 | 79 | 1011 | SH | DEFINED | 16 |
| APACHE CORP | COMMON | 037411105 | 3060 | 38986 | SH | DEFINED | 17 |
| APACHE CORP | COMMON | 037411105 | 31 | 391 | SH | DEFINED | 2,1 |
| APACHE CORP | COMMON | 037411105 | 24121 | 307275 | SH | DEFINED | 3 |
| APACHE CORP | COMMON | 037411105 | 1068 | 13600 | SH | DEFINED | 5 |
| APACHE CORP | COMMON | 037411105 | 49923 | 635962 | SH | DEFINED | 6 |
| APACHE CORP | COMMON | 037411105 | 149 | 1900 | SH | DEFINED | 7 |
| APACHE CORP | COMMON | 037411105 | 5552 | 70730 | SH | DEFINED | 9,1 |
| APACHE CORP DEP SHRS for CVT P | COMMON | 037411808 | 8738 | 191200 | SH | DEFINED | 1 |
| APACHE CORP DEP SHRS for CVT P | COMMON | 037411808 | 114 | 2500 | SH | DEFINED | 15 |
| APARTMENT INVT & MGMT CO CL A | COMMON | 03748R101 | 4481 | 165608 | SH | DEFINED | 1 |
| APARTMENT INVT & MGMT CO CL A | COMMON | 03748R101 | 747 | 27611 | SH | DEFINED | 15 |
| APARTMENT INVT & MGMT CO CL A | COMMON | 03748R101 | 20 | 749 | SH | DEFINED | 16 |
| APARTMENT INVT & MGMT CO CL A | COMMON | 03748R101 | 2512 | 92849 | SH | DEFINED | 17 |
| APARTMENT INVT & MGMT CO CL A | COMMON | 03748R101 | 10 | 385 | SH | DEFINED | 3 |
| APCO OIL AND GAS INTERNATIONAL | COMMON | G0471F109 | 22 | 1770 | SH | DEFINED | 14 |
| APCO OIL AND GAS INTERNATIONAL | COMMON | G0471F109 | 2 | 136 | SH | DEFINED | 15 |
| APOGEE ENTERPRISES INC | COMMON | 037598109 | 4008 | 167194 | SH | DEFINED | 15 |
| APOGEE ENTERPRISES INC | COMMON | 037598109 | 161 | 6700 | SH | DEFINED | 3 |
| APOLLO COMMERCIAL REAL ESTATE | COMMON | 03762U105 | 253 | 15578 | SH | DEFINED | 15 |
| APOLLO GLOBAL MANAGEMENT LLC | COMMON | 037612306 | 6131 | 353184 | SH | DEFINED | 15 |
| APOLLO GLOBAL MANAGEMENT LLC | COMMON | 037612306 | 611 | 35214 | SH | DEFINED | 16 |
| APOLLO GROUP INC CL A | COMMON | 037604105 | 34623 | 1655033 | SH | DEFINED | 1 |
| APOLLO GROUP INC CL A | COMMON | 037604105 | 1287 | 61500 | SH | DEFINED | 1,1 |
| APOLLO GROUP INC CL A | COMMON | 037604105 | 3284 | 157000 | SH | DEFINED | 1,5 |
| APOLLO GROUP INC CL A | COMMON | 037604105 | 458 | 21900 | SH | DEFINED | 1,9 |
| APOLLO GROUP INC CL A | COMMON | 037604105 | 163 | 7800 | SH | DEFINED | 13 |
| APOLLO GROUP INC CL A | COMMON | 037604105 | 1654 | 79074 | SH | DEFINED | 15 |
| APOLLO GROUP INC CL A | COMMON | 037604105 | 62 | 2953 | SH | DEFINED | 16 |
| APOLLO GROUP INC CL A | COMMON | 037604105 | 169 | 8100 | SH | DEFINED | 18 |
| APOLLO GROUP INC CL A | COMMON | 037604105 | 11 | 520 | SH | DEFINED | 3 |
| APOLLO GROUP INC CL A | COMMON | 037604105 | 1728 | 82600 | SH | DEFINED | 3,1 |
| APOLLO GROUP INC CL A | COMMON | 037604105 | 504 | 24100 | SH | DEFINED | 5 |
| APOLLO GROUP INC CL A | COMMON | 037604105 | 2837 | 135600 | SH | DEFINED | 6 |
| APOLLO GROUP INC CL A | COMMON | 037604105 | 1100 | 52600 | SH | DEFINED | 8,1 |
| APOLLO INVESTMENT CORP CF | COMMON | 03761U106 | 157 | 18830 | SH | DEFINED | 1 |
| APOLLO INVESTMENT CORP CF | COMMON | 03761U106 | 10768 | 1288075 | SH | DEFINED | 15 |
| APOLLO INVESTMENT CORP CF | COMMON | 03761U106 | 447 | 53485 | SH | DEFINED | 16 |
| APOLLO INVESTMENT CORP CF | COMMON | 03761U106 | 1599 | 191236 | SH | DEFINED | 17 |
| APOLLO INVESTMENT CORP CF | COMMON | 03761U106 | 7 | 821 | SH | DEFINED | 3 |
| APOLLO INVESTMENT CORP CF | COMMON | 03761U106 | 84 | 10100 | SH | DEFINED | 3,1 |
| APOLLO INVT CORP CVT 5.75 01-1 | CONVERT | 03761UAE6 | 3131 | 3025000 | SH | DEFINED | 1 |
| APOLLO RESIDENTIAL MORTGAGE | COMMON | 03763V102 | 382 | 18903 | SH | DEFINED | 15 |
| APOLLO SENIOR FLOATING RATE FU | COMMON | 037636107 | 6393 | 340601 | SH | DEFINED | 17 |
| APOLLO SENIOR FLOATING RATE FU | COMMON | 037636107 | 563 | 30000 | SH | DEFINED | 9 |
| APPLE INC | COMMON | 037833100 | 1112897 | 2091232 | SH | DEFINED | 1 |
| APPLE INC | COMMON | 037833100 | 106 | 200 | SH | DEFINED | 1,1 |
| APPLE INC | COMMON | 037833100 | 21255 | 39940 | SH | DEFINED | 1,5 |
| APPLE INC | COMMON | 037833100 | 1501 | 2820 | SH | DEFINED | 1,9 |
| APPLE INC | COMMON | 037833100 | 4257 | 8000 | SH | DEFINED | 10 |
| APPLE INC | COMMON | 037833100 | 48578 | 91282 | SH | DEFINED | 11 |
| APPLE INC | COMMON | 037833100 | 997 | 1874 | SH | DEFINED | 11, |
| APPLE INC | COMMON | 037833100 | 8625 | 16207 | SH | DEFINED | 12, |
| APPLE INC | COMMON | 037833100 | 864 | 1624 | SH | DEFINED | 12, |
| APPLE INC | COMMON | 037833100 | 266 | 500 | SH | DEFINED | 13 |
| APPLE INC | COMMON | 037833100 | 172214 | 323605 | SH | DEFINED | 14 |
| APPLE INC | COMMON | 037833100 | 4979961 | 9357786 | SH | DEFINED | 15 |
| APPLE INC | COMMON | 037833100 | 338 | 635 | SH | DEFINED | 15, |
| APPLE INC | COMMON | 037833100 | 116207 | 218364 | SH | DEFINED | 16 |

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|---|---|---|---|---|---|---|---|
| APPLE INC | COMMON | 037833100 | 8192 | 15393 | SH | DEFINED | 17 |
| APPLE INC | COMMON | 037833100 | 585 | 1100 | SH | DEFINED | 18 |
| APPLE INC | COMMON | 037833100 | 112716 | 211804 | SH | DEFINED | 2 |
| APPLE INC | COMMON | 037833100 | 1968 | 3698 | SH | DEFINED | 2,1 |
| APPLE INC | COMMON | 037833100 | 92957 | 176474 | SH | DEFINED | 3 |
| APPLE INC | COMMON | 037833100 | 5673 | 10660 | SH | DEFINED | 3,1 |
| APPLE INC | COMMON | 037833100 | 3720 | 6991 | SH | DEFINED | 4 |
| APPLE INC | COMMON | 037833100 | 17477 | 32840 | SH | DEFINED | 5 |
| APPLE INC | COMMON | 037833100 | 28152 | 52900 | SH | DEFINED | 6 |
| APPLE INC | COMMON | 037833100 | 1809 | 3400 | SH | DEFINED | 7 |
| APPLE INC | COMMON | 037833100 | 4149 | 7796 | SH | DEFINED | 8,1 |
| APPLE INC | COMMON | 037833100 | 256 | 481 | SH | DEFINED | 9,1 |
| APPLIED INDUSTRIAL TECH INC | COMMON | 03820C105 | 1415 | 33692 | SH | DEFINED | 15 |
| APPLIED INDUSTRIAL TECH INC | COMMON | 03820C105 | 402 | 9577 | SH | DEFINED | 17 |
| APPLIED MATERIALS INC | COMMON | 038222105 | 288528 | 25220997 | SH | DEFINED | 1 |
| APPLIED MATERIALS INC | COMMON | 038222105 | 1381 | 120738 | SH | DEFINED | 11 |
| APPLIED MATERIALS INC | COMMON | 038222105 | 8 | 700 | SH | DEFINED | 14 |
| APPLIED MATERIALS INC | COMMON | 038222105 | 141915 | 12405188 | SH | DEFINED | 15 |
| APPLIED MATERIALS INC | COMMON | 038222105 | 3329 | 291021 | SH | DEFINED | 16 |
| APPLIED MATERIALS INC | COMMON | 038222105 | 14369 | 1256030 | SH | DEFINED | 17 |
| APPLIED MATERIALS INC | COMMON | 038222105 | 9 | 800 | SH | DEFINED | 2 |
| APPLIED MATERIALS INC | COMMON | 038222105 | 29 | 2540 | SH | DEFINED | 3 |
| APPLIED MATERIALS INC | COMMON | 038222105 | 70 | 6087 | SH | DEFINED | 4 |
| APPLIED MATERIALS INC | COMMON | 038222105 | 346 | 30275 | SH | DEFINED | 5 |
| APPLIED MATERIALS INC | COMMON | 038222105 | 81 | 7100 | SH | DEFINED | 7 |
| APPLIED MICRO CIRCUITS CORP | COMMON | 03822W406 | 270 | 32091 | SH | DEFINED | 15 |
| APPROACH RESOURCES INC | COMMON | 03834A103 | 1435 | 57381 | SH | DEFINED | 15 |
| APTARGROUP INC | COMMON | 038336103 | 197 | 4120 | SH | DEFINED | 14 |
| APTARGROUP INC | COMMON | 038336103 | 528 | 11064 | SH | DEFINED | 15 |
| APTARGROUP INC | COMMON | 038336103 | 8 | 178 | SH | DEFINED | 16 |
| APTARGROUP INC | COMMON | 038336103 | 26 | 545 | SH | DEFINED | 3 |
| AQUA AMERICA INC | COMMON | 03836W103 | 33062 | 1300633 | SH | DEFINED | 15 |
| AQUA AMERICA INC | COMMON | 03836W103 | 10 | 389 | SH | DEFINED | 16 |
| AQUA AMERICA INC | COMMON | 03836W103 | 2313 | 90996 | SH | DEFINED | 17 |
| AQUA AMERICA INC | COMMON | 03836W103 | 15 | 600 | SH | DEFINED | 3 |
| ARABIAN AMERICAN DEVELOPMENT | COMMON | 038465100 | 3 | 334 | SH | DEFINED | 15 |
| ARBITRON INC | COMMON | 03875Q108 | 1369 | 29321 | SH | DEFINED | 15 |
| ARBOR REALTY TRUST INC | COMMON | 038923108 | 758 | 126500 | SH | DEFINED | 1 |
| ARBOR REALTY TRUST INC | COMMON | 038923108 | 71 | 11833 | SH | DEFINED | 15 |
| ARBOR REALTY TRUST INC | COMMON | 038923108 | 366 | 61100 | SH | DEFINED | 3,1 |
| ARCA BIOPHARMA INC | COMMON | 00211Y100 | 0 | 118 | SH | DEFINED | 3 |
| ARCELORMITTAL 5.0 CVT 05-15-14 | CONVERT | 03938LAK0 | 19956 | 19200000 | SH | DEFINED | 1 |
| ARCELORMITTAL NY REGISTERED | COMMON | 03938L104 | 258 | 14784 | SH | DEFINED | 15 |
| ARCH CAPITAL GROUP LTD | COMMON | G0450A105 | 40111 | 911194 | SH | DEFINED | 1 |
| ARCH CAPITAL GROUP LTD | COMMON | G0450A105 | 581 | 13200 | SH | DEFINED | 11 |
| ARCH CAPITAL GROUP LTD | COMMON | G0450A105 | 10889 | 247361 | SH | DEFINED | 15 |
| ARCH CAPITAL GROUP LTD | COMMON | G0450A105 | 29 | 663 | SH | DEFINED | 16 |
| ARCH CAPITAL GROUP LTD | COMMON | G0450A105 | 773 | 17558 | SH | DEFINED | 17 |
| ARCH CAPITAL GROUP LTD | COMMON | G0450A105 | 8 | 174 | SH | DEFINED | 3 |
| ARCH COAL INC | COMMON | 039380100 | 597 | 81615 | SH | DEFINED | 15 |
| ARCH COAL INC | COMMON | 039380100 | 8 | 1034 | SH | DEFINED | 16 |
| ARCH COAL INC | COMMON | 039380100 | 490 | 66933 | SH | DEFINED | 17 |
| ARCH COAL INC | COMMON | 039380100 | 55 | 7550 | SH | DEFINED | 3 |
| ARCHER DANIELS 0.875 02-15-14 | CONVERT | 039483AW2 | 10957 | 10950000 | SH | DEFINED | 1 |
| ARCHER-DANIELS-MIDLAND CO | COMMON | 039483102 | 355457 | 12977627 | SH | DEFINED | 1 |
| ARCHER-DANIELS-MIDLAND CO | COMMON | 039483102 | 1786 | 65216 | SH | DEFINED | 11 |
| ARCHER-DANIELS-MIDLAND CO | COMMON | 039483102 | 574 | 20950 | SH | DEFINED | 11, |
| ARCHER-DANIELS-MIDLAND CO | COMMON | 039483102 | 14572 | 532011 | SH | DEFINED | 15 |
| ARCHER-DANIELS-MIDLAND CO | COMMON | 039483102 | 1600 | 58422 | SH | DEFINED | 16 |
| ARCHER-DANIELS-MIDLAND CO | COMMON | 039483102 | 6001 | 219079 | SH | DEFINED | 17 |
| ARCHER-DANIELS-MIDLAND CO | COMMON | 039483102 | 24 | 880 | SH | DEFINED | 3 |
| ARCHER-DANIELS-MIDLAND CO | COMMON | 039483102 | 522 | 19053 | SH | DEFINED | 5 |

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|---|---|---|---|---|---|---|---|
| ARCHER-DANIELS-MIDLAND CO | COMMON | 039483102 | 93 | 3400 | SH | DEFINED | 7 |
| ARCOS DORADOS HOLDINGS INC | COMMON | G0457F107 | 36276 | 3033097 | SH | DEFINED | 1 |
| ARCOS DORADOS HOLDINGS INC | COMMON | G0457F107 | 344 | 28800 | SH | DEFINED | 15 |
| ARCOS DORADOS HOLDINGS INC | COMMON | G0457F107 | 55 | 4559 | SH | DEFINED | 17 |
| ARCTIC CAT INC | COMMON | 039670104 | 980 | 29360 | SH | DEFINED | 1 |
| ARCTIC CAT INC | COMMON | 039670104 | 1582 | 47365 | SH | DEFINED | 15 |
| ARCTIC CAT INC | COMMON | 039670104 | 43 | 1279 | SH | DEFINED | 16 |
| ARCTIC CAT INC | COMMON | 039670104 | 151 | 4513 | SH | DEFINED | 17 |
| ARCTIC CAT INC | COMMON | 039670104 | 341 | 10200 | SH | DEFINED | 3,1 |
| ARDEN GROUP INC -CL A | COMMON | 039762109 | 5 | 52 | SH | DEFINED | 15 |
| ARENA PHARMACEUTICALS INC | COMMON | 040047102 | 12 | 1294 | SH | DEFINED | 15 |
| ARES CAP CORP CVT 144A 4.875 0 | CONVERT | 04010LAF0 | 5166 | 5000000 | SH | DEFINED | 1 |
| ARES CAP CORP CVT 5.75 144A 02 | CONVERT | 04010LAA1 | 19784 | 18425000 | SH | DEFINED | 1 |
| ARES CAP CORP CVT 5.75 144A 02 | CONVERT | 04010LAA1 | 161 | 150000 | SH | DEFINED | 15 |
| ARES CAPITAL CORP | COMMON | 04010L103 | 5 | 305 | SH | DEFINED | 14 |
| ARES CAPITAL CORP | COMMON | 04010L103 | 15098 | 862751 | SH | DEFINED | 15 |
| ARES CAPITAL CORP | COMMON | 04010L103 | 963 | 55014 | SH | DEFINED | 16 |
| ARES CAPITAL CORP | COMMON | 04010L103 | 1661 | 94893 | SH | DEFINED | 17 |
| ARES CAPITAL CORP | COMMON | 04010L103 | 426 | 24340 | SH | DEFINED | 3 |
| ARES CAPITAL CORP CVT 5.75 16 | CONVERT | 04010LAB9 | 3221 | 3000000 | SH | DEFINED | 1 |
| ARES CAPITAL CORP (ARCC)CVT144 | CONVERT | 04010LAH6 | 5075 | 5000000 | SH | DEFINED | 1 |
| ARES CAPITAL CORP CVT 5.125 6- | CONVERT | 04010LAD5 | 1845 | 1740000 | SH | DEFINED | 1 |
| ARGAN INC | COMMON | 04010E109 | 2028 | 112690 | SH | DEFINED | 1 |
| ARGAN INC | COMMON | 04010E109 | 8 | 447 | SH | DEFINED | 15 |
| ARGAN INC | COMMON | 04010E109 | 493 | 27400 | SH | DEFINED | 3,1 |
| ARGO GROUP INTERNATIONAL HOLDI | COMMON | G0464B107 | 32784 | 976004 | SH | DEFINED | 1 |
| ARGO GROUP INTERNATIONAL HOLDI | COMMON | G0464B107 | 906 | 26978 | SH | DEFINED | 15 |
| ARGO GROUP INTERNATIONAL HOLDI | COMMON | G0464B107 | 117 | 3493 | SH | DEFINED | 3 |
| ARIAD PHARMACEUTICALS INC | COMMON | 04033A100 | 13497 | 703704 | SH | DEFINED | 1 |
| ARIAD PHARMACEUTICALS INC | COMMON | 04033A100 | 1369 | 71400 | SH | DEFINED | 12, |
| ARIAD PHARMACEUTICALS INC | COMMON | 04033A100 | 33 | 1744 | SH | DEFINED | 14 |
| ARIAD PHARMACEUTICALS INC | COMMON | 04033A100 | 9 | 446 | SH | DEFINED | 15 |
| ARIAD PHARMACEUTICALS INC | COMMON | 04033A100 | 4328 | 225677 | SH | DEFINED | 2 |
| ARIAD PHARMACEUTICALS INC | COMMON | 04033A100 | 8 | 439 | SH | DEFINED | 3 |
| ARKANSAS BEST CORP | COMMON | 040790107 | 423 | 44291 | SH | DEFINED | 15 |
| ARKANSAS BEST CORP | COMMON | 040790107 | 6 | 603 | SH | DEFINED | 17 |
| ARM HOLDINGS PLC ADR | COMMON | 042068106 | 2687 | 71034 | SH | DEFINED | 1 |
| ARM HOLDINGS PLC ADR | COMMON | 042068106 | 340 | 8992 | SH | DEFINED | 12, |
| ARM HOLDINGS PLC ADR | COMMON | 042068106 | 2662 | 70358 | SH | DEFINED | 15 |
| ARMOUR RESIDENTIAL REIT INC | COMMON | 042315101 | 7 | 1128 | SH | DEFINED | 15 |
| ARMSTRONG WORLD INDUSTRIES | COMMON | 04247X102 | 366 | 7214 | SH | DEFINED | 15 |
| ARMSTRONG WORLD INDUSTRIES | COMMON | 04247X102 | 7 | 141 | SH | DEFINED | 16 |
| ARQULE INC | COMMON | 04269E107 | 331 | 118554 | SH | DEFINED | 15 |
| ARQULE INC | COMMON | 04269E107 | 70 | 25000 | SH | DEFINED | 3 |
| ARRAY BIOPHARMA INC | COMMON | 04269X105 | 1866 | 501712 | SH | DEFINED | 2 |
| ARRAY BIOPHARMA INC | COMMON | 04269X105 | 144 | 38684 | SH | DEFINED | 3 |
| ARRIS GROUP INC | COMMON | 04269Q100 | 20994 | 1405206 | SH | DEFINED | 1 |
| ARRIS GROUP INC | COMMON | 04269Q100 | 4278 | 286320 | SH | DEFINED | 15 |
| ARRIS GROUP INC | COMMON | 04269Q100 | 162 | 10861 | SH | DEFINED | 2,1 |
| ARRIS GROUP INC | COMMON | 04269Q100 | 293 | 19600 | SH | DEFINED | 3,1 |
| ARRIS GROUP INC | COMMON | 04269Q100 | 2167 | 145066 | SH | DEFINED | 6,1 |
| ARROW ELECTRONICS INC | COMMON | 042735100 | 402 | 10546 | SH | DEFINED | 11 |
| ARROW ELECTRONICS INC | COMMON | 042735100 | 1260 | 33087 | SH | DEFINED | 15 |
| ARROW ELECTRONICS INC | COMMON | 042735100 | 41 | 1083 | SH | DEFINED | 16 |
| ARROW ELECTRONICS INC | COMMON | 042735100 | 6 | 159 | SH | DEFINED | 3 |
| ARROW FINANCIAL CORP | COMMON | 042744102 | 5539 | 222008 | SH | DEFINED | 15 |
| ARTESIAN RESOURCES CORP-CL A | COMMON | 043113208 | 4 | 200 | SH | DEFINED | 15 |
| ARTHROCARE CORP | COMMON | 043136100 | 378 | 10938 | SH | DEFINED | 15 |
| ARTIO GLOBAL INVESTORS INC | COMMON | 04315B107 | 53 | 28051 | SH | DEFINED | 15 |
| ARUBA NETWORKS INC | COMMON | 043176106 | 1196 | 57644 | SH | DEFINED | 15 |
| ASA LTD CEF | COMMON | G3156P103 | 9341 | 433849 | SH | DEFINED | 17 |
| ASBURY AUTOMOTIVE GROUP | COMMON | 043436104 | 497 | 15524 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| ASBURY AUTOMOTIVE GROUP | COMMON | 043436104 | 9 | 281 | SH | DEFINED | 16 |
| ASCENA RETAIL GROUP INC | COMMON | 04351G101 | 330 | 17843 | SH | DEFINED | 15 |
| ASCENA RETAIL GROUP INC | COMMON | 04351G101 | 7 | 370 | SH | DEFINED | 16 |
| ASCENA RETAIL GROUP INC | COMMON | 04351G101 | 189 | 10225 | SH | DEFINED | 17 |
| ASCENT CAPITAL GROUP INC | COMMON | 043632108 | 440 | 7100 | SH | DEFINED | 1 |
| ASCENT CAPITAL GROUP INC | COMMON | 043632108 | 511 | 8253 | SH | DEFINED | 15 |
| ASCENT CAPITAL GROUP INC | COMMON | 043632108 | 7 | 106 | SH | DEFINED | 3 |
| ASCENT CAPITAL GROUP INC | COMMON | 043632108 | 130 | 2100 | SH | DEFINED | 3,1 |
| ASHFORD HOSPITALITY TRUST | COMMON | 044103109 | 1155 | 109914 | SH | DEFINED | 15 |
| ASHLAND INC | COMMON | 044209104 | 9445 | 117459 | SH | DEFINED | 15 |
| ASHLAND INC | COMMON | 044209104 | 38 | 469 | SH | DEFINED | 16 |
| ASHLAND INC | COMMON | 044209104 | 917 | 11409 | SH | DEFINED | 17 |
| ASHLAND INC | COMMON | 044209104 | 38 | 475 | SH | DEFINED | 3 |
| ASIAINFO- LINKAGE INC | COMMON | 04518A104 | 4268 | 393372 | SH | DEFINED | 15 |
| ASM INTERNATIONAL N.V. ADR | COMMON | N07045102 | 25 | 692 | SH | DEFINED | 15 |
| ASML HOLDING NV-NY REG SHS ADR | COMMON | N07059210 | 3 | 50 | SH | DEFINED | 1 |
| ASML HOLDING NV-NY REG SHS ADR | COMMON | N07059210 | 364 | 5647 | SH | DEFINED | 14 |
| ASML HOLDING NV-NY REG SHS ADR | COMMON | N07059210 | 340 | 5280 | SH | DEFINED | 15 |
| ASML HOLDING NV-NY REG SHS ADR | COMMON | N07059210 | 10 | 154 | SH | DEFINED | 3 |
| ASPEN INSURANCE HOLDINGS LTD | COMMON | G05384105 | 37671 | 1174295 | SH | DEFINED | 1 |
| ASPEN INSURANCE HOLDINGS LTD | COMMON | G05384105 | 1820 | 56742 | SH | DEFINED | 15 |
| ASPEN INSURANCE HOLDINGS LTD | COMMON | G05384105 | 58 | 1804 | SH | DEFINED | 16 |
| ASPEN INSURANCE HOLDINGS LTD | COMMON | G05384105 | 130 | 4060 | SH | DEFINED | 17 |
| ASPEN TECHNOLOGY INC | COMMON | 045327103 | 80501 | 2912482 | SH | DEFINED | 1 |
| ASPEN TECHNOLOGY INC | COMMON | 045327103 | 1196 | 43269 | SH | DEFINED | 12, |
| ASPEN TECHNOLOGY INC | COMMON | 045327103 | 2090 | 75599 | SH | DEFINED | 15 |
| ASSISTED LIVING CONCEPTS I-A | COMMON | 04544X300 | 126 | 12931 | SH | DEFINED | 15 |
| ASSOCIATED BANC CORP | COMMON | 045487105 | 969 | 73827 | SH | DEFINED | 15 |
| ASSOCIATED BANC CORP | COMMON | 045487105 | 15 | 1143 | SH | DEFINED | 16 |
| ASSOCIATED BANC CORP | COMMON | 045487105 | 3 | 220 | SH | DEFINED | 3 |
| ASSOCIATED ESTATES REALTY CORP | COMMON | 045604105 | 258 | 16008 | SH | DEFINED | 15 |
| ASSOCIATED ESTATES REALTY CORP | COMMON | 045604105 | 189 | 11735 | SH | DEFINED | 3 |
| ASSURANT INC | COMMON | 04621X108 | 15797 | 455239 | SH | DEFINED | 1 |
| ASSURANT INC | COMMON | 04621X108 | 3460 | 99700 | SH | DEFINED | 1,5 |
| ASSURANT INC | COMMON | 04621X108 | 253 | 7300 | SH | DEFINED | 11 |
| ASSURANT INC | COMMON | 04621X108 | 87 | 2500 | SH | DEFINED | 13 |
| ASSURANT INC | COMMON | 04621X108 | 2234 | 64385 | SH | DEFINED | 15 |
| ASSURANT INC | COMMON | 04621X108 | 67 | 1919 | SH | DEFINED | 16 |
| ASSURANT INC | COMMON | 04621X108 | 1223 | 35252 | SH | DEFINED | 17 |
| ASSURANT INC | COMMON | 04621X108 | 191 | 5500 | SH | DEFINED | 18 |
| ASSURANT INC | COMMON | 04621X108 | 1 | 42 | SH | DEFINED | 3 |
| ASSURANT INC | COMMON | 04621X108 | 153 | 4400 | SH | DEFINED | 5 |
| ASSURANT INC | COMMON | 04621X108 | 7908 | 227900 | SH | DEFINED | 6 |
| ASSURANT INC | COMMON | 04621X108 | 600 | 17300 | SH | DEFINED | 8,1 |
| ASSURED GUARANTY LTD | COMMON | G0585R106 | 28 | 2000 | SH | DEFINED | 14 |
| ASSURED GUARANTY LTD | COMMON | G0585R106 | 238 | 16748 | SH | DEFINED | 15 |
| ASSURED GUARANTY LTD | COMMON | G0585R106 | 8 | 578 | SH | DEFINED | 16 |
| ASTA FUNDING INC | COMMON | 046220109 | 77 | 8140 | SH | DEFINED | 1 |
| ASTA FUNDING INC | COMMON | 046220109 | 73 | 7625 | SH | DEFINED | 15 |
| ASTA FUNDING INC | COMMON | 046220109 | 44 | 4600 | SH | DEFINED | 3,1 |
| ASTEC INDUSTRIES INC | COMMON | 046224101 | 652 | 19533 | SH | DEFINED | 15 |
| ASTEX PHARMACEUTICALS | COMMON | 04624B103 | 84 | 28816 | SH | DEFINED | 15 |
| ASTEX PHARMACEUTICALS | COMMON | 04624B103 | 34 | 11700 | SH | DEFINED | 3,1 |
| ASTORIA FINANCIAL CORP | COMMON | 046265104 | 425 | 45383 | SH | DEFINED | 15 |
| ASTORIA FINANCIAL CORP | COMMON | 046265104 | 10 | 1044 | SH | DEFINED | 16 |
| ASTRAZENECA PLC ADR | COMMON | 046353108 | 2500 | 52896 | SH | DEFINED | 1 |
| ASTRAZENECA PLC ADR | COMMON | 046353108 | 22209 | 469838 | SH | DEFINED | 15 |
| ASTRAZENECA PLC ADR | COMMON | 046353108 | 2172 | 45946 | SH | DEFINED | 17 |
| ASTRAZENECA PLC ADR | COMMON | 046353108 | 188 | 3983 | SH | DEFINED | 3 |
| ASTRONICS CORP | COMMON | 046433108 | 1 | 30 | SH | DEFINED | 14 |
| ASTRONICS CORP | COMMON | 046433108 | 57 | 2507 | SH | DEFINED | 15 |
| AT&T INC | COMMON | 00206R102 | 267267 | 7928407 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| AT&T INC | COMMON | 00206R102 | 2410 | 71500 | SH | DEFINED | 1,1 |
| AT&T INC | COMMON | 00206R102 | 13828 | 410200 | SH | DEFINED | 1,5 |
| AT&T INC | COMMON | 00206R102 | 1412 | 41900 | SH | DEFINED | 1,9 |
| AT&T INC | COMMON | 00206R102 | 19163 | 568479 | SH | DEFINED | 11 |
| AT&T INC | COMMON | 00206R102 | 435 | 12900 | SH | DEFINED | 13 |
| AT&T INC | COMMON | 00206R102 | 4666 | 138402 | SH | DEFINED | 14 |
| AT&T INC | COMMON | 00206R102 | 107640 | 3193105 | SH | DEFINED | 15 |
| AT&T INC | COMMON | 00206R102 | 154 | 4583 | SH | DEFINED | 15, |
| AT&T INC | COMMON | 00206R102 | 1318 | 39108 | SH | DEFINED | 16 |
| AT&T INC | COMMON | 00206R102 | 125303 | 3717094 | SH | DEFINED | 17 |
| AT&T INC | COMMON | 00206R102 | 698 | 20700 | SH | DEFINED | 18 |
| AT&T INC | COMMON | 00206R102 | 6426 | 190632 | SH | DEFINED | 3 |
| AT&T INC | COMMON | 00206R102 | 5353 | 158786 | SH | DEFINED | 3,1 |
| AT&T INC | COMMON | 00206R102 | 8012 | 237676 | SH | DEFINED | 5 |
| AT&T INC | COMMON | 00206R102 | 22694 | 673200 | SH | DEFINED | 6 |
| AT&T INC | COMMON | 00206R102 | 725 | 21500 | SH | DEFINED | 7 |
| AT&T INC | COMMON | 00206R102 | 3037 | 90085 | SH | DEFINED | 8,1 |
| ATHENAHEALTH INC | COMMON | 04685W103 | 344 | 4700 | SH | DEFINED | 14 |
| ATHENAHEALTH INC | COMMON | 04685W103 | 187 | 2552 | SH | DEFINED | 15 |
| ATLANTIC AMERICAN CORP | COMMON | 048209100 | 16 | 5025 | SH | DEFINED | 14 |
| ATLANTIC AMERICAN CORP | COMMON | 048209100 | 41 | 13221 | SH | DEFINED | 3 |
| ATLANTIC POWER CORP | COMMON | 04878Q863 | 66 | 5795 | SH | DEFINED | 15 |
| ATLANTIC TELE-NETWORK INC | COMMON | 049079205 | 2053 | 55938 | SH | DEFINED | 15 |
| ATLANTIC TELE-NETWORK INC | COMMON | 049079205 | 30 | 825 | SH | DEFINED | 16 |
| ATLANTIC TELE-NETWORK INC | COMMON | 049079205 | 18 | 500 | SH | DEFINED | 3 |
| ATLANTICUS HOLDINGS CORP | COMMON | 04914Y102 | 58 | 17386 | SH | DEFINED | 1 |
| ATLANTICUS HOLDINGS CORP | COMMON | 04914Y102 | 32 | 9606 | SH | DEFINED | 3,1 |
| ATLAS AIR WORLDWIDE HOLDINGS | COMMON | 049164205 | 312 | 7040 | SH | DEFINED | 15 |
| ATLAS AIR WORLDWIDE HOLDINGS | COMMON | 049164205 | 7 | 154 | SH | DEFINED | 16 |
| ATLAS AIR WORLDWIDE HOLDINGS | COMMON | 049164205 | 4 | 93 | SH | DEFINED | 3 |
| ATLAS PIPELINE PARTNERS-UTS. | COMMON | 049392103 | 15816 | 500978 | SH | DEFINED | 3 |
| ATMEL CORP | COMMON | 049513104 | 498 | 76000 | SH | DEFINED | 10 |
| ATMEL CORP | COMMON | 049513104 | 165 | 25213 | SH | DEFINED | 15 |
| ATMEL CORP | COMMON | 049513104 | 4 | 681 | SH | DEFINED | 16 |
| ATMEL CORP | COMMON | 049513104 | 8 | 1271 | SH | DEFINED | 17 |
| ATMEL CORP | COMMON | 049513104 | 7 | 1000 | SH | DEFINED | 3 |
| ATMI INC | COMMON | 00207R101 | 987 | 47280 | SH | DEFINED | 15 |
| ATMI INC | COMMON | 00207R101 | 222 | 10632 | SH | DEFINED | 17 |
| ATMOS ENERGY CORP | COMMON | 049560105 | 4705 | 133979 | SH | DEFINED | 1 |
| ATMOS ENERGY CORP | COMMON | 049560105 | 6548 | 186445 | SH | DEFINED | 15 |
| ATMOS ENERGY CORP | COMMON | 049560105 | 25 | 700 | SH | DEFINED | 16 |
| ATMOS ENERGY CORP | COMMON | 049560105 | 8396 | 239056 | SH | DEFINED | 17 |
| ATMOS ENERGY CORP | COMMON | 049560105 | 135 | 3845 | SH | DEFINED | 3 |
| ATRION CORPORATION | COMMON | 049904105 | 128 | 653 | SH | DEFINED | 15 |
| ATWOOD OCEANICS INC | COMMON | 050095108 | 41568 | 907787 | SH | DEFINED | 1 |
| ATWOOD OCEANICS INC | COMMON | 050095108 | 338 | 7376 | SH | DEFINED | 15 |
| ATWOOD OCEANICS INC | COMMON | 050095108 | 6 | 139 | SH | DEFINED | 16 |
| ATWOOD OCEANICS INC | COMMON | 050095108 | 770 | 16822 | SH | DEFINED | 17 |
| AU OPTRONICS CORP ADR | COMMON | 002255107 | 87 | 19373 | SH | DEFINED | 15 |
| AURICO GOLD INC | COMMON | 05155C105 | 302 | 36543 | SH | DEFINED | 15 |
| AURICO GOLD INC | COMMON | 05155C105 | 42 | 5160 | SH | DEFINED | 2,1 |
| AURIZON MINES LTD | COMMON | 05155P106 | 11352 | 3262120 | SH | DEFINED | 1 |
| AURIZON MINES LTD | COMMON | 05155P106 | 70 | 20132 | SH | DEFINED | 15 |
| AURIZON MINES LTD | COMMON | 05155P106 | 445 | 127852 | SH | DEFINED | 9 |
| AURIZON MINES LTD | COMMON | 05155P106 | 445 | 127852 | SH | DEFINED | 9,1 |
| AUTODESK INC | COMMON | 052769106 | 83062 | 2349704 | SH | DEFINED | 1 |
| AUTODESK INC | COMMON | 052769106 | 6779 | 191781 | SH | DEFINED | 1,2 |
| AUTODESK INC | COMMON | 052769106 | 1273 | 36000 | SH | DEFINED | 10 |
| AUTODESK INC | COMMON | 052769106 | 799 | 22604 | SH | DEFINED | 11 |
| AUTODESK INC | COMMON | 052769106 | 771 | 21813 | SH | DEFINED | 12, |
| AUTODESK INC | COMMON | 052769106 | 82757 | 2341065 | SH | DEFINED | 15 |
| AUTODESK INC | COMMON | 052769106 | 1848 | 52282 | SH | DEFINED | 16 |

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|---|---|---|---|---|---|---|---|
| AUTODESK INC | COMMON | 052769106 | 183 | 5189 | SH | DEFINED | 17 |
| AUTODESK INC | COMMON | 052769106 | 40 | 1120 | SH | DEFINED | 2,1 |
| AUTODESK INC | COMMON | 052769106 | 13 | 355 | SH | DEFINED | 3 |
| AUTODESK INC | COMMON | 052769106 | 350 | 9910 | SH | DEFINED | 5 |
| AUTODESK INC | COMMON | 052769106 | 71 | 2000 | SH | DEFINED | 7 |
| AUTOLIV INC | COMMON | 052800109 | 613 | 9100 | SH | DEFINED | 11 |
| AUTOLIV INC | COMMON | 052800109 | 672 | 9968 | SH | DEFINED | 15 |
| AUTOLIV INC | COMMON | 052800109 | 25 | 372 | SH | DEFINED | 16 |
| AUTOLIV INC | COMMON | 052800109 | 113 | 1684 | SH | DEFINED | 3 |
| AUTOLIV INC | COMMON | 052800109 | 310 | 4600 | SH | DEFINED | 5 |
| AUTOMATIC DATA PROCESSING | COMMON | 053015103 | 112909 | 1983300 | SH | DEFINED | 1 |
| AUTOMATIC DATA PROCESSING | COMMON | 053015103 | 4028 | 70750 | SH | DEFINED | 11 |
| AUTOMATIC DATA PROCESSING | COMMON | 053015103 | 49247 | 865039 | SH | DEFINED | 14 |
| AUTOMATIC DATA PROCESSING | COMMON | 053015103 | 309494 | 5436396 | SH | DEFINED | 15 |
| AUTOMATIC DATA PROCESSING | COMMON | 053015103 | 6468 | 113616 | SH | DEFINED | 16 |
| AUTOMATIC DATA PROCESSING | COMMON | 053015103 | 44741 | 785891 | SH | DEFINED | 17 |
| AUTOMATIC DATA PROCESSING | COMMON | 053015103 | 640 | 11247 | SH | DEFINED | 2 |
| AUTOMATIC DATA PROCESSING | COMMON | 053015103 | 36221 | 636243 | SH | DEFINED | 3 |
| AUTOMATIC DATA PROCESSING | COMMON | 053015103 | 876 | 15389 | SH | DEFINED | 5 |
| AUTOMATIC DATA PROCESSING | COMMON | 053015103 | 37503 | 658759 | SH | DEFINED | 6 |
| AUTOMATIC DATA PROCESSING | COMMON | 053015103 | 131 | 2300 | SH | DEFINED | 7 |
| AUTOMATIC DATA PROCESSING | COMMON | 053015103 | 2223 | 39052 | SH | DEFINED | 9 |
| AUTONATION INC | COMMON | 05329W102 | 2698 | 67967 | SH | DEFINED | 1 |
| AUTONATION INC | COMMON | 05329W102 | 488 | 12289 | SH | DEFINED | 14 |
| AUTONATION INC | COMMON | 05329W102 | 1463 | 36858 | SH | DEFINED | 15 |
| AUTONATION INC | COMMON | 05329W102 | 33 | 820 | SH | DEFINED | 16 |
| AUTONATION INC | COMMON | 05329W102 | 4310 | 108553 | SH | DEFINED | 3 |
| AUTONAVI HOLDINGS LTD ADR | COMMON | 05330F106 | 1035 | 91303 | SH | DEFINED | 15 |
| AUTOZONE INC | COMMON | 053332102 | 3143 | 8869 | SH | DEFINED | 1 |
| AUTOZONE INC | COMMON | 053332102 | 1163 | 3282 | SH | DEFINED | 11 |
| AUTOZONE INC | COMMON | 053332102 | 1370 | 3864 | SH | DEFINED | 14 |
| AUTOZONE INC | COMMON | 053332102 | 31889 | 89973 | SH | DEFINED | 15 |
| AUTOZONE INC | COMMON | 053332102 | 17 | 48 | SH | DEFINED | 16 |
| AUTOZONE INC | COMMON | 053332102 | 768 | 2168 | SH | DEFINED | 17 |
| AUTOZONE INC | COMMON | 053332102 | 11361 | 32055 | SH | DEFINED | 3 |
| AUTOZONE INC | COMMON | 053332102 | 319 | 900 | SH | DEFINED | 5 |
| AUXILIUM PHARMACEUTICALS INC | COMMON | 05334D107 | 12667 | 683251 | SH | DEFINED | 1 |
| AUXILIUM PHARMACEUTICALS INC | COMMON | 05334D107 | 8311 | 448292 | SH | DEFINED | 15 |
| AUXILIUM PHARMACEUTICALS INC | COMMON | 05334D107 | 103 | 5529 | SH | DEFINED | 2,1 |
| AUXILIUM PHARMACEUTICALS INC | COMMON | 05334D107 | 1391 | 75022 | SH | DEFINED | 6,1 |
| AV HOMES INC | COMMON | 00234P102 | 4 | 300 | SH | DEFINED | 1 |
| AV HOMES INC | COMMON | 00234P102 | 262 | 18439 | SH | DEFINED | 15 |
| AVAGO TECHNOLOGIES LTD | COMMON | Y0486S104 | 211285 | 6675511 | SH | DEFINED | 1 |
| AVAGO TECHNOLOGIES LTD | COMMON | Y0486S104 | 722 | 22800 | SH | DEFINED | 11 |
| AVAGO TECHNOLOGIES LTD | COMMON | Y0486S104 | 1165 | 36812 | SH | DEFINED | 12, |
| AVAGO TECHNOLOGIES LTD | COMMON | Y0486S104 | 583 | 18421 | SH | DEFINED | 14 |
| AVAGO TECHNOLOGIES LTD | COMMON | Y0486S104 | 76942 | 2430976 | SH | DEFINED | 15 |
| AVAGO TECHNOLOGIES LTD | COMMON | Y0486S104 | 1802 | 56948 | SH | DEFINED | 16 |
| AVAGO TECHNOLOGIES LTD | COMMON | Y0486S104 | 9384 | 296496 | SH | DEFINED | 2,1 |
| AVAGO TECHNOLOGIES LTD | COMMON | Y0486S104 | 4632 | 146354 | SH | DEFINED | 3 |
| AVALON RARE METALS INC | COMMON | 053470100 | 188 | 137920 | SH | DEFINED | 15 |
| AVALONBAY COMMUNITIES INC | COMMON | 053484101 | 684987 | 5051895 | SH | DEFINED | 1 |
| AVALONBAY COMMUNITIES INC | COMMON | 053484101 | 1310 | 9663 | SH | DEFINED | 11 |
| AVALONBAY COMMUNITIES INC | COMMON | 053484101 | 7451 | 54956 | SH | DEFINED | 11, |
| AVALONBAY COMMUNITIES INC | COMMON | 053484101 | 1787 | 13177 | SH | DEFINED | 15 |
| AVALONBAY COMMUNITIES INC | COMMON | 053484101 | 795 | 5861 | SH | DEFINED | 15, |
| AVALONBAY COMMUNITIES INC | COMMON | 053484101 | 18 | 132 | SH | DEFINED | 16 |
| AVALONBAY COMMUNITIES INC | COMMON | 053484101 | 1056 | 7791 | SH | DEFINED | 17 |
| AVALONBAY COMMUNITIES INC | COMMON | 053484101 | 8730 | 64388 | SH | DEFINED | 18, |
| AVALONBAY COMMUNITIES INC | COMMON | 053484101 | 2436 | 17968 | SH | DEFINED | 2,1 |
| AVALONBAY COMMUNITIES INC | COMMON | 053484101 | 87 | 645 | SH | DEFINED | 3 |
| AVALONBAY COMMUNITIES INC | COMMON | 053484101 | 29314 | 216197 | SH | DEFINED | 3,1 |

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|---|---|---|---|---|---|---|---|
| AVALONBAY COMMUNITIES INC | COMMON | 053484101 | 5775 | 42593 | SH | DEFINED | 6,1 |
| AVENUE INCOME CREDIT STRATEG C | COMMON | 05358E106 | 5669 | 311975 | SH | DEFINED | 17 |
| AVERY DENNISON CORP | COMMON | 053611109 | 97900 | 2803554 | SH | DEFINED | 1 |
| AVERY DENNISON CORP | COMMON | 053611109 | 346 | 9897 | SH | DEFINED | 11 |
| AVERY DENNISON CORP | COMMON | 053611109 | 1371 | 39259 | SH | DEFINED | 15 |
| AVERY DENNISON CORP | COMMON | 053611109 | 28 | 794 | SH | DEFINED | 16 |
| AVERY DENNISON CORP | COMMON | 053611109 | 1353 | 38760 | SH | DEFINED | 17 |
| AVERY DENNISON CORP | COMMON | 053611109 | 193 | 5536 | SH | DEFINED | 3 |
| AVIAT NETWORKS INC | COMMON | 05366Y102 | 208 | 63090 | SH | DEFINED | 1 |
| AVIAT NETWORKS INC | COMMON | 05366Y102 | 217 | 66032 | SH | DEFINED | 15 |
| AVIAT NETWORKS INC | COMMON | 05366Y102 | 92 | 28000 | SH | DEFINED | 3,1 |
| AVID TECHNOLOGY INC | COMMON | 05367P100 | 551 | 72751 | SH | DEFINED | 15 |
| AVID TECHNOLOGY INC | COMMON | 05367P100 | 432 | 57056 | SH | DEFINED | 17 |
| AVIS BUDGET GROUP INC | COMMON | 053774105 | 1235 | 62309 | SH | DEFINED | 15 |
| AVIS BUDGET GROUP INC | COMMON | 053774105 | 39 | 1981 | SH | DEFINED | 16 |
| AVIS BUDGET GROUP INC | COMMON | 053774105 | 839 | 42326 | SH | DEFINED | 17 |
| AVIS BUDGET GROUP INC | COMMON | 053774105 | 248 | 12500 | SH | DEFINED | 3 |
| AVIS BUDGET GROUP INC 3.5 CVT | CONVERT | 053774AB1 | 12140 | 8865000 | SH | DEFINED | 1 |
| AVISTA CORP | COMMON | 05379B107 | 1629 | 67573 | SH | DEFINED | 15 |
| AVISTA CORP | COMMON | 05379B107 | 8 | 329 | SH | DEFINED | 16 |
| AVISTA CORP | COMMON | 05379B107 | 1617 | 67058 | SH | DEFINED | 17 |
| AVISTA CORP | COMMON | 05379B107 | 4 | 165 | SH | DEFINED | 3 |
| AVIVA PLC - SPON ADR | COMMON | 05382A104 | 291 | 23479 | SH | DEFINED | 15 |
| AVNET INC | COMMON | 053807103 | 54718 | 1787597 | SH | DEFINED | 1 |
| AVNET INC | COMMON | 053807103 | 417 | 13623 | SH | DEFINED | 11 |
| AVNET INC | COMMON | 053807103 | 1131 | 36937 | SH | DEFINED | 15 |
| AVNET INC | COMMON | 053807103 | 37 | 1222 | SH | DEFINED | 16 |
| AVNET INC | COMMON | 053807103 | 870 | 28420 | SH | DEFINED | 17 |
| AVON PRODUCTS INC | COMMON | 054303102 | 419273 | 29197308 | SH | DEFINED | 1 |
| AVON PRODUCTS INC | COMMON | 054303102 | 613 | 42685 | SH | DEFINED | 11 |
| AVON PRODUCTS INC | COMMON | 054303102 | 8625 | 600592 | SH | DEFINED | 15 |
| AVON PRODUCTS INC | COMMON | 054303102 | 33 | 2319 | SH | DEFINED | 16 |
| AVON PRODUCTS INC | COMMON | 054303102 | 2131 | 148365 | SH | DEFINED | 17 |
| AVON PRODUCTS INC | COMMON | 054303102 | 118 | 8203 | SH | DEFINED | 3 |
| AVON PRODUCTS INC | COMMON | 054303102 | 230 | 16011 | SH | DEFINED | 5 |
| AVX CORP | COMMON | 002444107 | 274 | 25400 | SH | DEFINED | 1 |
| AVX CORP | COMMON | 002444107 | 435 | 40379 | SH | DEFINED | 15 |
| AVX CORP | COMMON | 002444107 | 114 | 10618 | SH | DEFINED | 17 |
| AWARE INC/MASS | COMMON | 05453N100 | 190 | 34600 | SH | DEFINED | 1 |
| AWARE INC/MASS | COMMON | 05453N100 | 110 | 20000 | SH | DEFINED | 3,1 |
| AXCELIS TECHNOLOGIES | COMMON | 054540109 | 136 | 98499 | SH | DEFINED | 15 |
| AXIS CAPITAL HOLDINGS LTD | COMMON | G0692U109 | 1 | 20 | SH | DEFINED | 1 |
| AXIS CAPITAL HOLDINGS LTD | COMMON | G0692U109 | 342 | 9876 | SH | DEFINED | 11 |
| AXIS CAPITAL HOLDINGS LTD | COMMON | G0692U109 | 10043 | 289928 | SH | DEFINED | 15 |
| AXIS CAPITAL HOLDINGS LTD | COMMON | G0692U109 | 30 | 855 | SH | DEFINED | 16 |
| AXIS CAPITAL HOLDINGS LTD | COMMON | G0692U109 | 2 | 65 | SH | DEFINED | 3 |
| AXT INC | COMMON | 00246W103 | 7 | 2393 | SH | DEFINED | 15 |
| AZZ INC | COMMON | 002474104 | 911 | 23710 | SH | DEFINED | 1 |
| AZZ INC | COMMON | 002474104 | 1057 | 27513 | SH | DEFINED | 15 |
| AZZ INC | COMMON | 002474104 | 488 | 12700 | SH | DEFINED | 3,1 |
| B&G FOODS INC | COMMON | 05508R106 | 41485 | 1465373 | SH | DEFINED | 1 |
| B&G FOODS INC | COMMON | 05508R106 | 2305 | 81412 | SH | DEFINED | 15 |
| BABCOCK & WILCOX CO | COMMON | 05615F102 | 51771 | 1976003 | SH | DEFINED | 1 |
| BABCOCK & WILCOX CO | COMMON | 05615F102 | 375 | 14305 | SH | DEFINED | 15 |
| BABCOCK & WILCOX CO | COMMON | 05615F102 | 10 | 386 | SH | DEFINED | 16 |
| BABCOCK & WILCOX CO | COMMON | 05615F102 | 3 | 118 | SH | DEFINED | 3 |
| BADGER METER INC | COMMON | 056525108 | 18152 | 382868 | SH | DEFINED | 15 |
| BAIDU INC ADR | COMMON | 056752108 | 401043 | 3998829 | SH | DEFINED | 1 |
| BAIDU INC ADR | COMMON | 056752108 | 31 | 309 | SH | DEFINED | 1,1 |
| BAIDU INC ADR | COMMON | 056752108 | 5311 | 52952 | SH | DEFINED | 11 |
| BAIDU INC ADR | COMMON | 056752108 | 399 | 3974 | SH | DEFINED | 12, |
| BAIDU INC ADR | COMMON | 056752108 | 10 | 100 | SH | DEFINED | 14 |

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|---|---|---|---|---|---|---|---|
| BAIDU INC ADR | COMMON | 056752108 | 302165 | 3012910 | SH | DEFINED | 15 |
| BAIDU INC ADR | COMMON | 056752108 | 6368 | 63493 | SH | DEFINED | 16 |
| BAIDU INC ADR | COMMON | 056752108 | 84 | 839 | SH | DEFINED | 17 |
| BAIDU INC ADR | COMMON | 056752108 | 13978 | 139371 | SH | DEFINED | 2 |
| BAIDU INC ADR | COMMON | 056752108 | 30342 | 302544 | SH | DEFINED | 2,1 |
| BAIDU INC ADR | COMMON | 056752108 | 262 | 2613 | SH | DEFINED | 2,4 |
| BAIDU INC ADR | COMMON | 056752108 | 46 | 460 | SH | DEFINED | 3 |
| BAIDU INC ADR | COMMON | 056752108 | 8168 | 81446 | SH | DEFINED | 4 |
| BAIDU INC ADR | COMMON | 056752108 | 6619 | 66000 | SH | DEFINED | 4,9 |
| BAIDU INC ADR | COMMON | 056752108 | 70250 | 700466 | SH | DEFINED | 6 |
| BAIDU INC ADR | COMMON | 056752108 | 12244 | 122081 | SH | DEFINED | 6,1 |
| BAIDU INC ADR | COMMON | 056752108 | 16285 | 162375 | SH | DEFINED | 6,4 |
| BAIDU INC ADR | COMMON | 056752108 | 6088 | 60700 | SH | DEFINED | 9 |
| BAIDU INC ADR | COMMON | 056752108 | 227 | 2264 | SH | DEFINED | 9,1 |
| BAKER (MICHAEL) CORP | COMMON | 057149106 | 256 | 10255 | SH | DEFINED | 15 |
| BAKER (MICHAEL) CORP | COMMON | 057149106 | 12 | 482 | SH | DEFINED | 17 |
| BAKER HUGHES INC | COMMON | 057224107 | 210762 | 5159702 | SH | DEFINED | 1 |
| BAKER HUGHES INC | COMMON | 057224107 | 1773 | 43406 | SH | DEFINED | 11 |
| BAKER HUGHES INC | COMMON | 057224107 | 49 | 1200 | SH | DEFINED | 14 |
| BAKER HUGHES INC | COMMON | 057224107 | 2917 | 71423 | SH | DEFINED | 15 |
| BAKER HUGHES INC | COMMON | 057224107 | 58 | 1412 | SH | DEFINED | 16 |
| BAKER HUGHES INC | COMMON | 057224107 | 1776 | 43477 | SH | DEFINED | 17 |
| BAKER HUGHES INC | COMMON | 057224107 | 29 | 706 | SH | DEFINED | 2,1 |
| BAKER HUGHES INC | COMMON | 057224107 | 214 | 5231 | SH | DEFINED | 3 |
| BAKER HUGHES INC | COMMON | 057224107 | 690 | 16889 | SH | DEFINED | 5 |
| BAKER HUGHES INC | COMMON | 057224107 | 82 | 2000 | SH | DEFINED | 7 |
| BAKER HUGHES INC | COMMON | 057224107 | 1539 | 37685 | SH | DEFINED | 9,1 |
| BALCHEM CORP | COMMON | 057665200 | 520 | 14253 | SH | DEFINED | 15 |
| BALDWIN & LYONS INC -CL B | COMMON | 057755209 | 122 | 5133 | SH | DEFINED | 15 |
| BALL CORP | COMMON | 058498106 | 3318 | 74153 | SH | DEFINED | 1 |
| BALL CORP | COMMON | 058498106 | 650 | 14526 | SH | DEFINED | 11 |
| BALL CORP | COMMON | 058498106 | 107 | 2400 | SH | DEFINED | 14 |
| BALL CORP | COMMON | 058498106 | 43322 | 968087 | SH | DEFINED | 15 |
| BALL CORP | COMMON | 058498106 | 23 | 505 | SH | DEFINED | 16 |
| BALL CORP | COMMON | 058498106 | 576 | 12870 | SH | DEFINED | 3 |
| BALL CORP | COMMON | 058498106 | 31 | 700 | SH | DEFINED | 7 |
| BALLANTYNE STRONG INC | COMMON | 058516105 | 183 | 55490 | SH | DEFINED | 1 |
| BALLANTYNE STRONG INC | COMMON | 058516105 | 94 | 28500 | SH | DEFINED | 3,1 |
| BALLY TECHNOLOGIES INC | COMMON | 05874B107 | 13128 | 293636 | SH | DEFINED | 1 |
| BALLY TECHNOLOGIES INC | COMMON | 05874B107 | 2541 | 56840 | SH | DEFINED | 15 |
| BALLY TECHNOLOGIES INC | COMMON | 05874B107 | 954 | 21337 | SH | DEFINED | 17 |
| BALLY TECHNOLOGIES INC | COMMON | 05874B107 | 120 | 2692 | SH | DEFINED | 2,1 |
| BALLY TECHNOLOGIES INC | COMMON | 05874B107 | 1603 | 35846 | SH | DEFINED | 6,1 |
| BALTIC TRADING LTD | COMMON | Y0553W103 | 67 | 22483 | SH | DEFINED | 15 |
| BANCFIRST CORP | COMMON | 05945F103 | 44 | 1050 | SH | DEFINED | 1 |
| BANCFIRST CORP | COMMON | 05945F103 | 205 | 4839 | SH | DEFINED | 15 |
| BANCFIRST CORP | COMMON | 05945F103 | 13 | 300 | SH | DEFINED | 3,1 |
| BANCO BILBAO VIZCAYA-SP ADR | COMMON | 05946K101 | 876 | 93028 | SH | DEFINED | 15 |
| BANCO BILBAO VIZCAYA-SP ADR | COMMON | 05946K101 | 207 | 21936 | SH | DEFINED | 3 |
| BANCO BRADESCO SA ADR REP1 PRF | COMMON | 059460303 | 392911 | 22620107 | SH | DEFINED | 1 |
| BANCO BRADESCO SA ADR REP1 PRF | COMMON | 059460303 | 642 | 36934 | SH | DEFINED | 14 |
| BANCO BRADESCO SA ADR REP1 PRF | COMMON | 059460303 | 11796 | 679125 | SH | DEFINED | 15 |
| BANCO BRADESCO SA ADR REP1 PRF | COMMON | 059460303 | 458 | 26349 | SH | DEFINED | 17 |
| BANCO BRADESCO SA ADR REP1 PRF | COMMON | 059460303 | 19457 | 1120127 | SH | DEFINED | 2,1 |
| BANCO BRADESCO SA ADR REP1 PRF | COMMON | 059460303 | 2 | 118 | SH | DEFINED | 3 |
| BANCO DE CHILE ADR W-I | COMMON | 059520106 | 22 | 233 | SH | DEFINED | 15 |
| BANCO LATINOAMERICANO DE COMER | COMMON | P16994132 | 1279 | 59340 | SH | DEFINED | 1 |
| BANCO LATINOAMERICANO DE COMER | COMMON | P16994132 | 451 | 20913 | SH | DEFINED | 15 |
| BANCO LATINOAMERICANO DE COMER | COMMON | P16994132 | 444 | 20600 | SH | DEFINED | 3,1 |
| BANCO MACRO SA-ADR | COMMON | 05961W105 | 4 | 211 | SH | DEFINED | 15 |
| BANCO SANTANDER BRASIL SA | COMMON | 05967A107 | 108 | 14850 | SH | DEFINED | 1 |
| BANCO SANTANDER BRASIL SA | COMMON | 05967A107 | 22 | 3017 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| BANCO SANTANDER CHILE ADR | COMMON | 05965X109 | 11524 | 404510 | SH | DEFINED | 15 |
| BANCO SANTANDER SA | COMMON | 05964H105 | 2 | 300 | SH | DEFINED | 14 |
| BANCO SANTANDER SA | COMMON | 05964H105 | 1415 | 173242 | SH | DEFINED | 15 |
| BANCO SANTANDER SA | COMMON | 05964H105 | 11 | 1375 | SH | DEFINED | 17 |
| BANCO SANTANDER SA | COMMON | 05964H105 | 0 | 54 | SH | DEFINED | 3 |
| BANCOLOMBIA SA ADR | COMMON | 05968L102 | 2059 | 30920 | SH | DEFINED | 15 |
| BANCOLOMBIA SA ADR | COMMON | 05968L102 | 53 | 800 | SH | DEFINED | 6 |
| BANCORP INC/THE | COMMON | 05969A105 | 183 | 16698 | SH | DEFINED | 15 |
| BANCORPSOUTH INC | COMMON | 059692103 | 4 | 299 | SH | DEFINED | 14 |
| BANCORPSOUTH INC | COMMON | 059692103 | 1524 | 104783 | SH | DEFINED | 15 |
| BANCORPSOUTH INC | COMMON | 059692103 | 9 | 631 | SH | DEFINED | 16 |
| BANCORPSOUTH INC | COMMON | 059692103 | 48 | 3304 | SH | DEFINED | 17 |
| BANK MUTUAL CORP | COMMON | 063750103 | 338 | 78673 | SH | DEFINED | 15 |
| BANK OF AMERICA CORP | COMMON | 060505104 | 328036 | 28254640 | SH | DEFINED | 1 |
| BANK OF AMERICA CORP | COMMON | 060505104 | 12176 | 1048753 | SH | DEFINED | 11 |
| BANK OF AMERICA CORP | COMMON | 060505104 | 443 | 38183 | SH | DEFINED | 11, |
| BANK OF AMERICA CORP | COMMON | 060505104 | 15000 | 1291983 | SH | DEFINED | 14 |
| BANK OF AMERICA CORP | COMMON | 060505104 | 68609 | 5909501 | SH | DEFINED | 15 |
| BANK OF AMERICA CORP | COMMON | 060505104 | 23 | 1954 | SH | DEFINED | 15, |
| BANK OF AMERICA CORP | COMMON | 060505104 | 1814 | 156245 | SH | DEFINED | 16 |
| BANK OF AMERICA CORP | COMMON | 060505104 | 4116 | 354560 | SH | DEFINED | 17 |
| BANK OF AMERICA CORP | COMMON | 060505104 | 47 | 4059 | SH | DEFINED | 2,1 |
| BANK OF AMERICA CORP | COMMON | 060505104 | 23361 | 2012186 | SH | DEFINED | 3 |
| BANK OF AMERICA CORP | COMMON | 060505104 | 4264 | 367300 | SH | DEFINED | 5 |
| BANK OF AMERICA CORP | COMMON | 060505104 | 7891 | 679678 | SH | DEFINED | 6 |
| BANK OF AMERICA CORP | COMMON | 060505104 | 506 | 43600 | SH | DEFINED | 7 |
| BANK OF AMERICA CORP CVT PFD 7 | CONVERT | 060505682 | 16464 | 14506 | SH | DEFINED | 1 |
| BANK OF AMERICA CORP CVT PFD 7 | CONVERT | 060505682 | 114 | 100 | SH | DEFINED | 15 |
| BANK OF HAWAII CORP | COMMON | 062540109 | 9 | 200 | SH | DEFINED | 14 |
| BANK OF HAWAII CORP | COMMON | 062540109 | 3341 | 75855 | SH | DEFINED | 15 |
| BANK OF HAWAII CORP | COMMON | 062540109 | 9 | 198 | SH | DEFINED | 16 |
| BANK OF HAWAII CORP | COMMON | 062540109 | 291 | 6600 | SH | DEFINED | 3 |
| BANK OF IRELAND-SPONS ADR | COMMON | 46267Q202 | 71 | 10907 | SH | DEFINED | 15 |
| BANK OF KENTUCKY FINL CORP | COMMON | 062896105 | 2 | 90 | SH | DEFINED | 15 |
| BANK OF MARIN BANCORP-CA | COMMON | 063425102 | 96 | 2574 | SH | DEFINED | 15 |
| BANK OF MONTREAL | COMMON | 063671101 | 4016 | 65460 | SH | DEFINED | 11 |
| BANK OF MONTREAL | COMMON | 063671101 | 885 | 14431 | SH | DEFINED | 15 |
| BANK OF MONTREAL | COMMON | 063671101 | 7 | 119 | SH | DEFINED | 16 |
| BANK OF MONTREAL | COMMON | 063671101 | 1534 | 25027 | SH | DEFINED | 17 |
| BANK OF MONTREAL | COMMON | 063671101 | 23508 | 383181 | SH | DEFINED | 2 |
| BANK OF MONTREAL | COMMON | 063671101 | 17325 | 282397 | SH | DEFINED | 2,1 |
| BANK OF MONTREAL | COMMON | 063671101 | 3789 | 61806 | SH | DEFINED | 2,1 |
| BANK OF MONTREAL | COMMON | 063671101 | 1417 | 23100 | SH | DEFINED | 5 |
| BANK OF MONTREAL | COMMON | 063671101 | 172 | 2800 | SH | DEFINED | 7 |
| BANK OF NEW YORK MELLON CORP | COMMON | 064058100 | 396515 | 15428581 | SH | DEFINED | 1 |
| BANK OF NEW YORK MELLON CORP | COMMON | 064058100 | 2961 | 115213 | SH | DEFINED | 11 |
| BANK OF NEW YORK MELLON CORP | COMMON | 064058100 | 1168 | 45436 | SH | DEFINED | 14 |
| BANK OF NEW YORK MELLON CORP | COMMON | 064058100 | 9255 | 360101 | SH | DEFINED | 15 |
| BANK OF NEW YORK MELLON CORP | COMMON | 064058100 | 100 | 3891 | SH | DEFINED | 15, |
| BANK OF NEW YORK MELLON CORP | COMMON | 064058100 | 170 | 6605 | SH | DEFINED | 16 |
| BANK OF NEW YORK MELLON CORP | COMMON | 064058100 | 1006 | 39136 | SH | DEFINED | 17 |
| BANK OF NEW YORK MELLON CORP | COMMON | 064058100 | 33 | 1292 | SH | DEFINED | 2,1 |
| BANK OF NEW YORK MELLON CORP | COMMON | 064058100 | 343 | 13352 | SH | DEFINED | 3 |
| BANK OF NEW YORK MELLON CORP | COMMON | 064058100 | 998 | 38827 | SH | DEFINED | 5 |
| BANK OF NEW YORK MELLON CORP | COMMON | 064058100 | 1198 | 46600 | SH | DEFINED | 6 |
| BANK OF NEW YORK MELLON CORP | COMMON | 064058100 | 144 | 5600 | SH | DEFINED | 7 |
| BANK OF NOVA SCOTIA | COMMON | 064149107 | 6618 | 114251 | SH | DEFINED | 11 |
| BANK OF NOVA SCOTIA | COMMON | 064149107 | 1208 | 20864 | SH | DEFINED | 15 |
| BANK OF NOVA SCOTIA | COMMON | 064149107 | 10 | 171 | SH | DEFINED | 16 |
| BANK OF NOVA SCOTIA | COMMON | 064149107 | 214705 | 3706715 | SH | DEFINED | 2 |
| BANK OF NOVA SCOTIA | COMMON | 064149107 | 25485 | 439984 | SH | DEFINED | 2,1 |
| BANK OF NOVA SCOTIA | COMMON | 064149107 | 5127 | 88584 | SH | DEFINED | 2,1 |

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|---|---|---|---|---|---|---|---|
| BANK OF NOVA SCOTIA | COMMON | 064149107 | 3 | 50 | SH | DEFINED | 3 |
| BANK OF NOVA SCOTIA | COMMON | 064149107 | 2230 | 38500 | SH | DEFINED | 5 |
| BANK OF NOVA SCOTIA | COMMON | 064149107 | 243 | 4200 | SH | DEFINED | 7 |
| BANK OF SOUTH CAROLINA | COMMON | 065066102 | 69 | 6462 | SH | DEFINED | 3 |
| BANK OF THE OZARKS | COMMON | 063904106 | 1072 | 32032 | SH | DEFINED | 15 |
| BANK OF THE OZARKS | COMMON | 063904106 | 10 | 310 | SH | DEFINED | 3 |
| BANKFINANCIAL CORP | COMMON | 06643P104 | 6 | 800 | SH | DEFINED | 1 |
| BANKFINANCIAL CORP | COMMON | 06643P104 | 105 | 14176 | SH | DEFINED | 15 |
| BANKRATE INC | COMMON | 06647F102 | 80 | 6462 | SH | DEFINED | 15 |
| BANKUNITED INC | COMMON | 06652K103 | 42 | 1710 | SH | DEFINED | 1 |
| BANKUNITED INC | COMMON | 06652K103 | 507 | 20756 | SH | DEFINED | 15 |
| BANNER CORP | COMMON | 06652V208 | 1521 | 49489 | SH | DEFINED | 15 |
| BANRO CORPORATION | COMMON | 066800103 | 0 | 2 | SH | DEFINED | 14 |
| BANRO CORPORATION | COMMON | 066800103 | 69 | 24552 | SH | DEFINED | 15 |
| BANRO CORPORATION | COMMON | 066800103 | 52 | 18511 | SH | DEFINED | 2,1 |
| BARCLAYS BANK PLC 7.1 SERIES 3 | PREFERRED | 06739H776 | 3735 | 149027 | SH | DEFINED | 17 |
| BARCLAYS BANK PLC PFD | PREFERRED | 06739F390 | 6924 | 276950 | SH | DEFINED | 15 |
| BARCLAYS BANK PLC PFD | PREFERRED | 06739F390 | 1407 | 56268 | SH | DEFINED | 17 |
| BARCLAYS BANK PLC PFD | PREFERRED | 06739H511 | 700 | 27800 | SH | DEFINED | 1 |
| BARCLAYS BANK PLC PFD | PREFERRED | 06739H511 | 25 | 1000 | SH | DEFINED | 14 |
| BARCLAYS BANK PLC PFD | PREFERRED | 06739H511 | 11422 | 453632 | SH | DEFINED | 15 |
| BARCLAYS BANK PLC PFD | PREFERRED | 06739H511 | 4012 | 159339 | SH | DEFINED | 17 |
| BARCLAYS BANK PLC PFD 8.125 | PREFERRED | 06739H362 | 1556 | 61200 | SH | DEFINED | 1 |
| BARCLAYS BANK PLC PFD 8.125 | PREFERRED | 06739H362 | 128294 | 5045003 | SH | DEFINED | 15 |
| BARCLAYS BANK PLC PFD 8.125 | PREFERRED | 06739H362 | 252 | 9900 | SH | DEFINED | 3 |
| BARCLAYS PLC ADR | COMMON | 06738E204 | 4747 | 274080 | SH | DEFINED | 1 |
| BARCLAYS PLC ADR | COMMON | 06738E204 | 818 | 47245 | SH | DEFINED | 15 |
| BARD (C.R.) INC | COMMON | 067383109 | 3555 | 36369 | SH | DEFINED | 1 |
| BARD (C.R.) INC | COMMON | 067383109 | 732 | 7487 | SH | DEFINED | 11 |
| BARD (C.R.) INC | COMMON | 067383109 | 127 | 1300 | SH | DEFINED | 14 |
| BARD (C.R.) INC | COMMON | 067383109 | 30257 | 309566 | SH | DEFINED | 15 |
| BARD (C.R.) INC | COMMON | 067383109 | 15 | 150 | SH | DEFINED | 16 |
| BARD (C.R.) INC | COMMON | 067383109 | 5440 | 55658 | SH | DEFINED | 17 |
| BARD (C.R.) INC | COMMON | 067383109 | 631 | 6458 | SH | DEFINED | 3 |
| BARD (C.R.) INC | COMMON | 067383109 | 404 | 4132 | SH | DEFINED | 5 |
| BARD (C.R.) INC | COMMON | 067383109 | 78 | 800 | SH | DEFINED | 7 |
| BARNES & NOBLE INC | COMMON | 067774109 | 745 | 49400 | SH | DEFINED | 1 |
| BARNES & NOBLE INC | COMMON | 067774109 | 481 | 31878 | SH | DEFINED | 15 |
| BARNES & NOBLE INC | COMMON | 067774109 | 11 | 740 | SH | DEFINED | 16 |
| BARNES & NOBLE INC | COMMON | 067774109 | 308 | 20390 | SH | DEFINED | 17 |
| BARNES GROUP INC | COMMON | 067806109 | 814 | 36248 | SH | DEFINED | 15 |
| BARNES GROUP INC | COMMON | 067806109 | 178 | 7912 | SH | DEFINED | 17 |
| BARNES GROUP INC | COMMON | 067806109 | 100 | 4463 | SH | DEFINED | 3 |
| BARRETT BUSINESS SVCS INC | COMMON | 068463108 | 1559 | 40930 | SH | DEFINED | 1 |
| BARRETT BUSINESS SVCS INC | COMMON | 068463108 | 231 | 6073 | SH | DEFINED | 15 |
| BARRETT BUSINESS SVCS INC | COMMON | 068463108 | 750 | 19700 | SH | DEFINED | 3,1 |
| BARRICK GOLD CORP | COMMON | 067901108 | 73569 | 2098037 | SH | DEFINED | 1 |
| BARRICK GOLD CORP | COMMON | 067901108 | 3509 | 99973 | SH | DEFINED | 11 |
| BARRICK GOLD CORP | COMMON | 067901108 | 472 | 13454 | SH | DEFINED | 11, |
| BARRICK GOLD CORP | COMMON | 067901108 | 442 | 12600 | SH | DEFINED | 13 |
| BARRICK GOLD CORP | COMMON | 067901108 | 1352 | 38625 | SH | DEFINED | 14 |
| BARRICK GOLD CORP | COMMON | 067901108 | 3274 | 93284 | SH | DEFINED | 15 |
| BARRICK GOLD CORP | COMMON | 067901108 | 3 | 89 | SH | DEFINED | 16 |
| BARRICK GOLD CORP | COMMON | 067901108 | 514 | 14685 | SH | DEFINED | 17 |
| BARRICK GOLD CORP | COMMON | 067901108 | 66376 | 1891005 | SH | DEFINED | 2 |
| BARRICK GOLD CORP | COMMON | 067901108 | 30824 | 878154 | SH | DEFINED | 2,1 |
| BARRICK GOLD CORP | COMMON | 067901108 | 1237 | 35326 | SH | DEFINED | 2,1 |
| BARRICK GOLD CORP | COMMON | 067901108 | 60 | 1700 | SH | DEFINED | 3 |
| BARRICK GOLD CORP | COMMON | 067901108 | 2658 | 75739 | SH | DEFINED | 3,1 |
| BARRICK GOLD CORP | COMMON | 067901108 | 455 | 13004 | SH | DEFINED | 4 |
| BARRICK GOLD CORP | COMMON | 067901108 | 1194 | 34005 | SH | DEFINED | 5 |
| BARRICK GOLD CORP | COMMON | 067901108 | 2148 | 61200 | SH | DEFINED | 6 |

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|---|---|---|---|---|---|---|---|
| BARRICK GOLD CORP | COMMON | 067901108 | 147 | 4200 | SH | DEFINED | 7 |
| BARRICK GOLD CORP | COMMON | 067901108 | 1078 | 30779 | SH | DEFINED | 9 |
| BARRICK GOLD CORP | COMMON | 067901108 | 1078 | 30779 | SH | DEFINED | 9,1 |
| BARRY (R.G.) | COMMON | 068798107 | 315 | 22221 | SH | DEFINED | 14 |
| BASIC ENERGY SERVICES INC | COMMON | 06985P100 | 5483 | 480542 | SH | DEFINED | 15 |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 80122 | 1201952 | SH | DEFINED | 1 |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 467 | 7000 | SH | DEFINED | 10 |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 4577 | 68658 | SH | DEFINED | 11 |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 1104 | 16558 | SH | DEFINED | 11, |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 2155 | 32328 | SH | DEFINED | 12, |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 957 | 14350 | SH | DEFINED | 12, |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 985 | 14782 | SH | DEFINED | 14 |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 13401 | 201028 | SH | DEFINED | 15 |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 91 | 1369 | SH | DEFINED | 16 |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 12894 | 193431 | SH | DEFINED | 17 |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 65723 | 985946 | SH | DEFINED | 2 |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 1675 | 25124 | SH | DEFINED | 3 |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 1377 | 20657 | SH | DEFINED | 5 |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 43381 | 650780 | SH | DEFINED | 6 |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 173 | 2600 | SH | DEFINED | 7 |
| BAXTER INTERNATIONAL INC | COMMON | 071813109 | 1909 | 28631 | SH | DEFINED | 9 |
| BAYTEX ENERGY CORP | COMMON | 07317Q105 | 519 | 12000 | SH | DEFINED | 11 |
| BAYTEX ENERGY CORP | COMMON | 07317Q105 | 165 | 3815 | SH | DEFINED | 14 |
| BAYTEX ENERGY CORP | COMMON | 07317Q105 | 48 | 1109 | SH | DEFINED | 15 |
| BAYTEX ENERGY CORP | COMMON | 07317Q105 | 174 | 4027 | SH | DEFINED | 2,1 |
| BAYTEX ENERGY CORP | COMMON | 07317Q105 | 204 | 4727 | SH | DEFINED | 2,1 |
| BAYTEX ENERGY CORP | COMMON | 07317Q105 | 44 | 1020 | SH | DEFINED | 3 |
| BAYTEX ENERGY CORP | COMMON | 07317Q105 | 48 | 1100 | SH | DEFINED | 7 |
| BAZAARVOICE INC | COMMON | 073271108 | 2944 | 314909 | SH | DEFINED | 6 |
| BB&T CORPORATION | COMMON | 054937107 | 244746 | 8407620 | SH | DEFINED | 1 |
| BB&T CORPORATION | COMMON | 054937107 | 2014 | 69184 | SH | DEFINED | 11 |
| BB&T CORPORATION | COMMON | 054937107 | 291 | 10000 | SH | DEFINED | 14 |
| BB&T CORPORATION | COMMON | 054937107 | 6559 | 225329 | SH | DEFINED | 15 |
| BB&T CORPORATION | COMMON | 054937107 | 11 | 375 | SH | DEFINED | 15, |
| BB&T CORPORATION | COMMON | 054937107 | 114 | 3911 | SH | DEFINED | 16 |
| BB&T CORPORATION | COMMON | 054937107 | 6607 | 226960 | SH | DEFINED | 17 |
| BB&T CORPORATION | COMMON | 054937107 | 7652 | 262851 | SH | DEFINED | 3 |
| BB&T CORPORATION | COMMON | 054937107 | 783 | 26900 | SH | DEFINED | 5 |
| BB&T CORPORATION | COMMON | 054937107 | 99 | 3400 | SH | DEFINED | 7 |
| BBCN BANCORP INC | COMMON | 073295107 | 5313 | 459226 | SH | DEFINED | 1 |
| BBCN BANCORP INC | COMMON | 073295107 | 834 | 72077 | SH | DEFINED | 15 |
| BBVA BANCO FRANCES SA ADR | COMMON | 07329M100 | 3 | 656 | SH | DEFINED | 15 |
| BCE INC | COMMON | 05534B760 | 1131 | 26309 | SH | DEFINED | 11 |
| BCE INC | COMMON | 05534B760 | 572 | 13300 | SH | DEFINED | 13 |
| BCE INC | COMMON | 05534B760 | 399 | 9274 | SH | DEFINED | 15 |
| BCE INC | COMMON | 05534B760 | 2 | 56 | SH | DEFINED | 16 |
| BCE INC | COMMON | 05534B760 | 1860 | 43316 | SH | DEFINED | 17 |
| BCE INC | COMMON | 05534B760 | 146 | 3400 | SH | DEFINED | 18 |
| BCE INC | COMMON | 05534B760 | 27020 | 628762 | SH | DEFINED | 2 |
| BCE INC | COMMON | 05534B760 | 846 | 19682 | SH | DEFINED | 2,1 |
| BCE INC | COMMON | 05534B760 | 1218 | 28363 | SH | DEFINED | 2,1 |
| BCE INC | COMMON | 05534B760 | 270 | 6278 | SH | DEFINED | 5 |
| BCE INC | COMMON | 05534B760 | 6936 | 161400 | SH | DEFINED | 6 |
| BCE INC | COMMON | 05534B760 | 877 | 20400 | SH | DEFINED | 9 |
| B-E AEROSPACE INC | COMMON | 073302101 | 38290 | 775092 | SH | DEFINED | 1 |
| B-E AEROSPACE INC | COMMON | 073302101 | 88 | 1774 | SH | DEFINED | 14 |
| B-E AEROSPACE INC | COMMON | 073302101 | 4604 | 93196 | SH | DEFINED | 15 |
| B-E AEROSPACE INC | COMMON | 073302101 | 11 | 223 | SH | DEFINED | 16 |
| B-E AEROSPACE INC | COMMON | 073302101 | 590 | 11953 | SH | DEFINED | 17 |
| B-E AEROSPACE INC | COMMON | 073302101 | 71 | 1442 | SH | DEFINED | 3 |
| B-E AEROSPACE INC | COMMON | 073302101 | 114 | 2300 | SH | DEFINED | 8,1 |
| BEACON ROOFING SUPPLY INC | COMMON | 073685109 | 24481 | 735615 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| BEACON ROOFING SUPPLY INC | COMMON | 073685109 | 4896 | 147110 | SH | DEFINED | 15 |
| BEACON ROOFING SUPPLY INC | COMMON | 073685109 | 197 | 5907 | SH | DEFINED | 2,1 |
| BEACON ROOFING SUPPLY INC | COMMON | 073685109 | 376 | 11300 | SH | DEFINED | 3,1 |
| BEACON ROOFING SUPPLY INC | COMMON | 073685109 | 2580 | 77512 | SH | DEFINED | 6,1 |
| BEAM INC | COMMON | 073730103 | 3005 | 49187 | SH | DEFINED | 1 |
| BEAM INC | COMMON | 073730103 | 809 | 13236 | SH | DEFINED | 11 |
| BEAM INC | COMMON | 073730103 | 221 | 3614 | SH | DEFINED | 14 |
| BEAM INC | COMMON | 073730103 | 215 | 3520 | SH | DEFINED | 15 |
| BEAM INC | COMMON | 073730103 | 2747 | 44967 | SH | DEFINED | 17 |
| BEAM INC | COMMON | 073730103 | 34 | 560 | SH | DEFINED | 3 |
| BEAM INC | COMMON | 073730103 | 351 | 5741 | SH | DEFINED | 5 |
| BEAZER HOMES USA INC | COMMON | 07556Q881 | 886 | 52483 | SH | DEFINED | 15 |
| BEBE STORES INC | COMMON | 075571109 | 10688 | 2671897 | SH | DEFINED | 1 |
| BEBE STORES INC | COMMON | 075571109 | 100 | 24939 | SH | DEFINED | 15 |
| BEBE STORES INC | COMMON | 075571109 | 67 | 16648 | SH | DEFINED | 2,1 |
| BEBE STORES INC | COMMON | 075571109 | 31 | 7715 | SH | DEFINED | 3 |
| BEBE STORES INC | COMMON | 075571109 | 929 | 232171 | SH | DEFINED | 6,1 |
| BEBE STORES INC | COMMON | 075571109 | 252 | 62963 | SH | DEFINED | 9,1 |
| BECTON DICKINSON & CO | COMMON | 075887109 | 3445 | 44059 | SH | DEFINED | 1 |
| BECTON DICKINSON & CO | COMMON | 075887109 | 1530 | 19571 | SH | DEFINED | 11 |
| BECTON DICKINSON & CO | COMMON | 075887109 | 1333 | 17047 | SH | DEFINED | 11, |
| BECTON DICKINSON & CO | COMMON | 075887109 | 1155 | 14774 | SH | DEFINED | 12, |
| BECTON DICKINSON & CO | COMMON | 075887109 | 6261 | 80075 | SH | DEFINED | 14 |
| BECTON DICKINSON & CO | COMMON | 075887109 | 38378 | 490831 | SH | DEFINED | 15 |
| BECTON DICKINSON & CO | COMMON | 075887109 | 50 | 638 | SH | DEFINED | 16 |
| BECTON DICKINSON & CO | COMMON | 075887109 | 17330 | 221636 | SH | DEFINED | 17 |
| BECTON DICKINSON & CO | COMMON | 075887109 | 113678 | 1453870 | SH | DEFINED | 2 |
| BECTON DICKINSON & CO | COMMON | 075887109 | 290 | 3703 | SH | DEFINED | 3 |
| BECTON DICKINSON & CO | COMMON | 075887109 | 690 | 8822 | SH | DEFINED | 5 |
| BECTON DICKINSON & CO | COMMON | 075887109 | 86 | 1100 | SH | DEFINED | 7 |
| BED BATH & BEYOND INC | COMMON | 075896100 | 3879 | 69388 | SH | DEFINED | 1 |
| BED BATH & BEYOND INC | COMMON | 075896100 | 1282 | 22930 | SH | DEFINED | 11 |
| BED BATH & BEYOND INC | COMMON | 075896100 | 974 | 17422 | SH | DEFINED | 14 |
| BED BATH & BEYOND INC | COMMON | 075896100 | 133164 | 2381756 | SH | DEFINED | 15 |
| BED BATH & BEYOND INC | COMMON | 075896100 | 3000 | 53653 | SH | DEFINED | 16 |
| BED BATH & BEYOND INC | COMMON | 075896100 | 624 | 11157 | SH | DEFINED | 17 |
| BED BATH & BEYOND INC | COMMON | 075896100 | 7264 | 129922 | SH | DEFINED | 3 |
| BED BATH & BEYOND INC | COMMON | 075896100 | 574 | 10258 | SH | DEFINED | 5 |
| BED BATH & BEYOND INC | COMMON | 075896100 | 67 | 1200 | SH | DEFINED | 7 |
| BEL FUSE INC-CL B | COMMON | 077347300 | 71 | 3640 | SH | DEFINED | 1 |
| BEL FUSE INC-CL B | COMMON | 077347300 | 330 | 16861 | SH | DEFINED | 15 |
| BEL FUSE INC-CL B | COMMON | 077347300 | 35 | 1800 | SH | DEFINED | 3,1 |
| BELDEN INC | COMMON | 077454106 | 115257 | 2561847 | SH | DEFINED | 1 |
| BELDEN INC | COMMON | 077454106 | 2779 | 61764 | SH | DEFINED | 15 |
| BELDEN INC | COMMON | 077454106 | 348 | 7725 | SH | DEFINED | 17 |
| BELDEN INC | COMMON | 077454106 | 204 | 4532 | SH | DEFINED | 2,1 |
| BELDEN INC | COMMON | 077454106 | 306 | 6803 | SH | DEFINED | 3 |
| BELDEN INC | COMMON | 077454106 | 27 | 600 | SH | DEFINED | 3,1 |
| BELDEN INC | COMMON | 077454106 | 2707 | 60176 | SH | DEFINED | 6,1 |
| BELO CORPORATION | COMMON | 080555105 | 81 | 10600 | SH | DEFINED | 14 |
| BELO CORPORATION | COMMON | 080555105 | 3244 | 422884 | SH | DEFINED | 15 |
| BEMIS COMPANY | COMMON | 081437105 | 2771 | 82807 | SH | DEFINED | 1 |
| BEMIS COMPANY | COMMON | 081437105 | 29218 | 873233 | SH | DEFINED | 15 |
| BEMIS COMPANY | COMMON | 081437105 | 18 | 526 | SH | DEFINED | 16 |
| BEMIS COMPANY | COMMON | 081437105 | 4197 | 125442 | SH | DEFINED | 17 |
| BEMIS COMPANY | COMMON | 081437105 | 2677 | 80000 | SH | DEFINED | 3 |
| BENCHMARK ELECTRONICS INC | COMMON | 08160H101 | 1878 | 112978 | SH | DEFINED | 15 |
| BENCHMARK ELECTRONICS INC | COMMON | 08160H101 | 8 | 501 | SH | DEFINED | 16 |
| BENEFICIAL MUTUAL BANCORP IN | COMMON | 08173R104 | 118 | 12455 | SH | DEFINED | 15 |
| BERKLEY (WR) CORP | COMMON | 084423102 | 19309 | 511627 | SH | DEFINED | 1 |
| BERKLEY (WR) CORP | COMMON | 084423102 | 414 | 10980 | SH | DEFINED | 11 |
| BERKLEY (WR) CORP | COMMON | 084423102 | 418 | 11083 | SH | DEFINED | 14 |

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|---|---|---|---|---|---|---|---|
| BERKLEY (WR) CORP | COMMON | 084423102 | 12313 | 326267 | SH | DEFINED | 15 |
| BERKLEY (WR) CORP | COMMON | 084423102 | 22 | 592 | SH | DEFINED | 16 |
| BERKLEY (WR) CORP | COMMON | 084423102 | 120 | 3170 | SH | DEFINED | 17 |
| BERKLEY (WR) CORP | COMMON | 084423102 | 16236 | 430200 | SH | DEFINED | 2 |
| BERKLEY (WR) CORP | COMMON | 084423102 | 162 | 4299 | SH | DEFINED | 2,1 |
| BERKLEY (WR) CORP | COMMON | 084423102 | 12 | 312 | SH | DEFINED | 3 |
| BERKLEY (WR) CORP | COMMON | 084423102 | 2098 | 55590 | SH | DEFINED | 6,1 |
| BERKSHIRE HATHAWAY INC CL A | COMMON | 084670108 | 132719 | 990 | SH | DEFINED | 1 |
| BERKSHIRE HATHAWAY INC CL A | COMMON | 084670108 | 4424 | 33 | SH | DEFINED | 14 |
| BERKSHIRE HATHAWAY INC CL A | COMMON | 084670108 | 536 | 4 | SH | DEFINED | 16 |
| BERKSHIRE HATHAWAY INC CL A | COMMON | 084670108 | 8446 | 63 | SH | DEFINED | 3 |
| BERKSHIRE HATHAWAY INC CL B | COMMON | 084670702 | 70511 | 786080 | SH | DEFINED | 1 |
| BERKSHIRE HATHAWAY INC CL B | COMMON | 084670702 | 9096 | 101400 | SH | DEFINED | 1,5 |
| BERKSHIRE HATHAWAY INC CL B | COMMON | 084670702 | 771 | 8600 | SH | DEFINED | 1,9 |
| BERKSHIRE HATHAWAY INC CL B | COMMON | 084670702 | 7992 | 89100 | SH | DEFINED | 11 |
| BERKSHIRE HATHAWAY INC CL B | COMMON | 084670702 | 9012 | 100465 | SH | DEFINED | 14 |
| BERKSHIRE HATHAWAY INC CL B | COMMON | 084670702 | 63361 | 706363 | SH | DEFINED | 15 |
| BERKSHIRE HATHAWAY INC CL B | COMMON | 084670702 | 92 | 1024 | SH | DEFINED | 15, |
| BERKSHIRE HATHAWAY INC CL B | COMMON | 084670702 | 403 | 4491 | SH | DEFINED | 16 |
| BERKSHIRE HATHAWAY INC CL B | COMMON | 084670702 | 5094 | 56785 | SH | DEFINED | 3 |
| BERKSHIRE HATHAWAY INC CL B | COMMON | 084670702 | 2924 | 32600 | SH | DEFINED | 3,1 |
| BERKSHIRE HATHAWAY INC CL B | COMMON | 084670702 | 3624 | 40400 | SH | DEFINED | 5 |
| BERKSHIRE HATHAWAY INC CL B | COMMON | 084670702 | 305 | 3400 | SH | DEFINED | 7 |
| BERKSHIRE HATHAWAY INC CL B | COMMON | 084670702 | 1363 | 15200 | SH | DEFINED | 8,1 |
| BERKSHIRE HILLS BANCORP INC | COMMON | 084680107 | 243 | 10185 | SH | DEFINED | 15 |
| BERRY PETROLEUM CO CL A | COMMON | 085789105 | 32731 | 975600 | SH | DEFINED | 1 |
| BERRY PETROLEUM CO CL A | COMMON | 085789105 | 515 | 15339 | SH | DEFINED | 15 |
| BEST BUY COMPANY INC | COMMON | 086516101 | 9121 | 769698 | SH | DEFINED | 1 |
| BEST BUY COMPANY INC | COMMON | 086516101 | 342 | 28841 | SH | DEFINED | 11 |
| BEST BUY COMPANY INC | COMMON | 086516101 | 159 | 13427 | SH | DEFINED | 11, |
| BEST BUY COMPANY INC | COMMON | 086516101 | 1 | 53 | SH | DEFINED | 14 |
| BEST BUY COMPANY INC | COMMON | 086516101 | 1898 | 160139 | SH | DEFINED | 15 |
| BEST BUY COMPANY INC | COMMON | 086516101 | 50 | 4203 | SH | DEFINED | 16 |
| BEST BUY COMPANY INC | COMMON | 086516101 | 63 | 5280 | SH | DEFINED | 17 |
| BEST BUY COMPANY INC | COMMON | 086516101 | 21 | 1806 | SH | DEFINED | 3 |
| BEST BUY COMPANY INC | COMMON | 086516101 | 171 | 14453 | SH | DEFINED | 5 |
| BGC PARTNERS INC-CL A | COMMON | 05541T101 | 8712 | 2517985 | SH | DEFINED | 15 |
| BHP BILLITON PLC-ADR | COMMON | 05545E209 | 15160 | 215437 | SH | DEFINED | 15 |
| BHP BILLITON PLC-ADR | COMMON | 05545E209 | 1045 | 14850 | SH | DEFINED | 17 |
| BHP LTD-ADR | COMMON | 088606108 | 40493 | 516356 | SH | DEFINED | 1 |
| BHP LTD-ADR | COMMON | 088606108 | 5923 | 75530 | SH | DEFINED | 14 |
| BHP LTD-ADR | COMMON | 088606108 | 17218 | 219557 | SH | DEFINED | 15 |
| BHP LTD-ADR | COMMON | 088606108 | 8809 | 112330 | SH | DEFINED | 17 |
| BHP LTD-ADR | COMMON | 088606108 | 576 | 7340 | SH | DEFINED | 3 |
| BHP LTD-ADR | COMMON | 088606108 | 255 | 3255 | SH | DEFINED | 9 |
| BHP LTD-ADR | COMMON | 088606108 | 255 | 3255 | SH | DEFINED | 9,1 |
| BIG 5 SPORTING GOODS CORP | COMMON | 08915P101 | 624 | 47603 | SH | DEFINED | 15 |
| BIG LOTS INC | COMMON | 089302103 | 38630 | 1357344 | SH | DEFINED | 1 |
| BIG LOTS INC | COMMON | 089302103 | 516 | 18139 | SH | DEFINED | 15 |
| BIG LOTS INC | COMMON | 089302103 | 9 | 308 | SH | DEFINED | 16 |
| BIGLARI HOLDINGS INC | COMMON | 08986R101 | 452 | 1160 | SH | DEFINED | 1 |
| BIGLARI HOLDINGS INC | COMMON | 08986R101 | 710 | 1821 | SH | DEFINED | 15 |
| BIGLARI HOLDINGS INC | COMMON | 08986R101 | 70 | 180 | SH | DEFINED | 3,1 |
| BILL BARRETT CORP | COMMON | 06846N104 | 149 | 8365 | SH | DEFINED | 15 |
| BILL BARRETT CORP | COMMON | 06846N104 | 4 | 225 | SH | DEFINED | 16 |
| BILL BARRETT CORP | COMMON | 06846N104 | 64 | 3590 | SH | DEFINED | 3 |
| BIO RAD LABORATORIES CL A | COMMON | 090572207 | 16909 | 160957 | SH | DEFINED | 1 |
| BIO RAD LABORATORIES CL A | COMMON | 090572207 | 1560 | 14854 | SH | DEFINED | 15 |
| BIO RAD LABORATORIES CL A | COMMON | 090572207 | 628 | 5980 | SH | DEFINED | 17 |
| BIO RAD LABORATORIES CL A | COMMON | 090572207 | 142 | 1348 | SH | DEFINED | 2,1 |
| BIO RAD LABORATORIES CL A | COMMON | 090572207 | 49 | 470 | SH | DEFINED | 3 |
| BIO RAD LABORATORIES CL A | COMMON | 090572207 | 1850 | 17608 | SH | DEFINED | 6,1 |

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|---|---|---|---|---|---|---|---|
| BIOCRYST PHARMACEUTICALS INC | COMMON | 09058V103 | 2 | 1272 | SH | DEFINED | 15 |
| BIOCRYST PHARMACEUTICALS INC | COMMON | 09058V103 | 22 | 15796 | SH | DEFINED | 3 |
| BIODEL INC | COMMON | 09064M204 | 15 | 6200 | SH | DEFINED | 3,1 |
| BIODELIVERY SCIENCES INTERNATI | COMMON | 09060J106 | 838 | 194412 | SH | DEFINED | 15 |
| BIOGEN IDEC INC | COMMON | 09062X103 | 104621 | 714768 | SH | DEFINED | 1 |
| BIOGEN IDEC INC | COMMON | 09062X103 | 249 | 1700 | SH | DEFINED | 10 |
| BIOGEN IDEC INC | COMMON | 09062X103 | 3189 | 21786 | SH | DEFINED | 11 |
| BIOGEN IDEC INC | COMMON | 09062X103 | 2814 | 19224 | SH | DEFINED | 12, |
| BIOGEN IDEC INC | COMMON | 09062X103 | 1211 | 8277 | SH | DEFINED | 14 |
| BIOGEN IDEC INC | COMMON | 09062X103 | 363864 | 2485920 | SH | DEFINED | 15 |
| BIOGEN IDEC INC | COMMON | 09062X103 | 8067 | 55117 | SH | DEFINED | 16 |
| BIOGEN IDEC INC | COMMON | 09062X103 | 1694 | 11571 | SH | DEFINED | 17 |
| BIOGEN IDEC INC | COMMON | 09062X103 | 288 | 1967 | SH | DEFINED | 3 |
| BIOGEN IDEC INC | COMMON | 09062X103 | 1817 | 12414 | SH | DEFINED | 4 |
| BIOGEN IDEC INC | COMMON | 09062X103 | 1215 | 8300 | SH | DEFINED | 5 |
| BIOGEN IDEC INC | COMMON | 09062X103 | 1354 | 9250 | SH | DEFINED | 6 |
| BIOGEN IDEC INC | COMMON | 09062X103 | 117 | 800 | SH | DEFINED | 7 |
| BIOMARIN PHARMACEUTICAL INC | COMMON | 09061G101 | 137270 | 2790046 | SH | DEFINED | 1 |
| BIOMARIN PHARMACEUTICAL INC | COMMON | 09061G101 | 458 | 9300 | SH | DEFINED | 10 |
| BIOMARIN PHARMACEUTICAL INC | COMMON | 09061G101 | 2572 | 52271 | SH | DEFINED | 12, |
| BIOMARIN PHARMACEUTICAL INC | COMMON | 09061G101 | 7029 | 142869 | SH | DEFINED | 15 |
| BIOMARIN PHARMACEUTICAL INC | COMMON | 09061G101 | 8 | 171 | SH | DEFINED | 3 |
| BIOMED REALTY TRUST INC | COMMON | 09063H107 | 69134 | 3576522 | SH | DEFINED | 1 |
| BIOMED REALTY TRUST INC | COMMON | 09063H107 | 540 | 27943 | SH | DEFINED | 15 |
| BIOMED REALTY TRUST INC | COMMON | 09063H107 | 172 | 8909 | SH | DEFINED | 15, |
| BIOMED REALTY TRUST INC | COMMON | 09063H107 | 10 | 512 | SH | DEFINED | 16 |
| BIOMED REALTY TRUST INC | COMMON | 09063H107 | 79 | 4085 | SH | DEFINED | 3 |
| BIO-REFERENCE LABS INC | COMMON | 09057G602 | 2528 | 88307 | SH | DEFINED | 15 |
| BIO-REFERENCE LABS INC | COMMON | 09057G602 | 382 | 13331 | SH | DEFINED | 17 |
| BIOSCRIP INC | COMMON | 09069N108 | 628 | 58283 | SH | DEFINED | 15 |
| BJ'S RESTAURANTS INC | COMMON | 09180C106 | 840 | 25533 | SH | DEFINED | 15 |
| BJ'S RESTAURANTS INC | COMMON | 09180C106 | 3 | 87 | SH | DEFINED | 3 |
| BLACK BOX CORPORATION | COMMON | 091826107 | 1414 | 58101 | SH | DEFINED | 15 |
| BLACK BOX CORPORATION | COMMON | 091826107 | 63 | 2585 | SH | DEFINED | 3 |
| BLACK DIAMOND INC | COMMON | 09202G101 | 74 | 9051 | SH | DEFINED | 15 |
| BLACK HILLS CORP | COMMON | 092113109 | 6597 | 181536 | SH | DEFINED | 15 |
| BLACK HILLS CORP | COMMON | 092113109 | 8 | 232 | SH | DEFINED | 16 |
| BLACK HILLS CORP | COMMON | 092113109 | 513 | 14108 | SH | DEFINED | 17 |
| BLACK HILLS CORP | COMMON | 092113109 | 4 | 119 | SH | DEFINED | 3 |
| BLACKBAUD INC | COMMON | 09227Q100 | 1136 | 49772 | SH | DEFINED | 15 |
| BLACKBAUD INC | COMMON | 09227Q100 | 111 | 4875 | SH | DEFINED | 3 |
| BLACKROCK BUILD AMERICA BOND C | COMMON | 09248X100 | 7805 | 341294 | SH | DEFINED | 15 |
| BLACKROCK BUILD AMERICA BOND C | COMMON | 09248X100 | 3415 | 149303 | SH | DEFINED | 17 |
| BLACKROCK CALIFOR MUNI IN TR C | COMMON | 09248E102 | 7219 | 441790 | SH | DEFINED | 17 |
| BLACKROCK CORE BOND TRUST CEF | COMMON | 09249E101 | 1663 | 111593 | PRN | DEFINED | 15 |
| BLACKROCK CORE BOND TRUST CEF | COMMON | 09249E101 | 927 | 62225 | PRN | DEFINED | 17 |
| BLACKROCK CORPORATE HY FD 3 CE | COMMON | 09255M104 | 1192 | 157413 | SH | DEFINED | 15 |
| BLACKROCK CORPORATE HY FD 3 CE | COMMON | 09255M104 | 1584 | 209246 | SH | DEFINED | 17 |
| BLACKROCK CORPORATE HY FD 5 CE | COMMON | 09255N102 | 1984 | 157985 | SH | DEFINED | 15 |
| BLACKROCK CORPORATE HY FD 5 CE | COMMON | 09255N102 | 3434 | 273412 | SH | DEFINED | 17 |
| BLACKROCK CORPORATE HY FD VI C | COMMON | 09255P107 | 1838 | 148342 | SH | DEFINED | 15 |
| BLACKROCK CORPORATE HY FD VI C | COMMON | 09255P107 | 1858 | 149981 | SH | DEFINED | 17 |
| BLACKROCK CORPORATE HY FUND CE | COMMON | 09255L106 | 1077 | 139203 | SH | DEFINED | 15 |
| BLACKROCK CORPORATE HY FUND CE | COMMON | 09255L106 | 37 | 4730 | SH | DEFINED | 17 |
| BLACKROCK CREDIT ALLOCATION IN | COMMON | 092508100 | 4853 | 353474 | SH | DEFINED | 15 |
| BLACKROCK CREDIT ALLOCATION IN | COMMON | 092508100 | 1212 | 88244 | SH | DEFINED | 17 |
| BLACKROCK DEBT STRATEGIES FD C | COMMON | 09255R103 | 2160 | 502290 | SH | DEFINED | 15 |
| BLACKROCK DEBT STRATEGIES FD C | COMMON | 09255R103 | 2425 | 563838 | SH | DEFINED | 17 |
| BLACKROCK DEFINED OPPORTUNIT C | COMMON | 09255Q105 | 5611 | 395720 | SH | DEFINED | 17 |
| BLACKROCK ENH CAP AND INC CEF | COMMON | 09256A109 | 4120 | 331735 | SH | DEFINED | 15 |
| BLACKROCK ENH CAP AND INC CEF | COMMON | 09256A109 | 9098 | 732565 | SH | DEFINED | 17 |
| BLACKROCK ENHANCED EQUITY DIVI | COMMON | 09251A104 | 9986 | 1390771 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| BLACKROCK ENHANCED EQUITY DIVI | COMMON | 09251A104 | 4163 | 579749 | SH | DEFINED | 17 |
| BLACKROCK ENHANCED GOVT FUND C | COMMON | 09255K108 | 978 | 62565 | PRN | DEFINED | 15 |
| BLACKROCK ENHANCED GOVT FUND C | COMMON | 09255K108 | 2431 | 155544 | PRN | DEFINED | 17 |
| BLACKROCK FLOAT RT INCOME ST C | COMMON | 09255X100 | 2692 | 177680 | SH | DEFINED | 15 |
| BLACKROCK FLOAT RT INCOME ST C | COMMON | 09255X100 | 9574 | 631962 | SH | DEFINED | 17 |
| BLACKROCK GLBL FLT RT INC TR C | COMMON | 091941104 | 1226 | 81471 | SH | DEFINED | 15 |
| BLACKROCK GLBL FLT RT INC TR C | COMMON | 091941104 | 3394 | 225515 | SH | DEFINED | 17 |
| BLACKROCK GLOBAL ENRG & RES CE | COMMON | 09250U101 | 4763 | 202239 | SH | DEFINED | 15 |
| BLACKROCK GLOBAL ENRG & RES CE | COMMON | 09250U101 | 7258 | 308212 | SH | DEFINED | 17 |
| BLACKROCK GLOBAL OPP EQTY TR | COMMON | 092501105 | 7147 | 541435 | SH | DEFINED | 15 |
| BLACKROCK GLOBAL OPP EQTY TR | COMMON | 092501105 | 6259 | 474134 | SH | DEFINED | 17 |
| BLACKROCK HEALTH SCIENCES TR C | COMMON | 09250W107 | 1004 | 35842 | SH | DEFINED | 15 |
| BLACKROCK HEALTH SCIENCES TR C | COMMON | 09250W107 | 330 | 11789 | SH | DEFINED | 17 |
| BLACKROCK INC | COMMON | 09247X101 | 11286 | 54597 | SH | DEFINED | 1 |
| BLACKROCK INC | COMMON | 09247X101 | 176 | 850 | SH | DEFINED | 1,5 |
| BLACKROCK INC | COMMON | 09247X101 | 2687 | 13000 | SH | DEFINED | 11 |
| BLACKROCK INC | COMMON | 09247X101 | 16958 | 82040 | SH | DEFINED | 14 |
| BLACKROCK INC | COMMON | 09247X101 | 4600 | 22254 | SH | DEFINED | 15 |
| BLACKROCK INC | COMMON | 09247X101 | 56 | 270 | SH | DEFINED | 16 |
| BLACKROCK INC | COMMON | 09247X101 | 7612 | 36823 | SH | DEFINED | 17 |
| BLACKROCK INC | COMMON | 09247X101 | 16589 | 80254 | SH | DEFINED | 3 |
| BLACKROCK INC | COMMON | 09247X101 | 620 | 3000 | SH | DEFINED | 5 |
| BLACKROCK INC | COMMON | 09247X101 | 124 | 600 | SH | DEFINED | 7 |
| BLACKROCK INCOME OPPTY TRST CE | COMMON | 092475102 | 2257 | 199006 | SH | DEFINED | 15 |
| BLACKROCK INCOME OPPTY TRST CE | COMMON | 092475102 | 4873 | 429682 | SH | DEFINED | 17 |
| BLACKROCK INCOME TRUST CEF | COMMON | 09247F100 | 2745 | 373490 | PRN | DEFINED | 15 |
| BLACKROCK INCOME TRUST CEF | COMMON | 09247F100 | 3031 | 412332 | PRN | DEFINED | 17 |
| BLACKROCK INS MUNI INCOME TR C | COMMON | 092479104 | 3215 | 198451 | PRN | DEFINED | 17 |
| BLACKROCK INTERNATIONAL GROW C | COMMON | 092524107 | 6275 | 853760 | SH | DEFINED | 15 |
| BLACKROCK INTERNATIONAL GROW C | COMMON | 092524107 | 6865 | 933956 | SH | DEFINED | 17 |
| BLACKROCK INVT QUALITY MUNI CF | COMMON | 09247D105 | 328 | 20061 | SH | DEFINED | 17 |
| BLACKROCK KELSO CAPITAL CORP | COMMON | 092533108 | 2344 | 233051 | SH | DEFINED | 15 |
| BLACKROCK KELSO CAPITAL CORP | COMMON | 092533108 | 226 | 22514 | SH | DEFINED | 16 |
| BLACKROCK KELSO CAPITAL CORP | COMMON | 092533108 | 202 | 20056 | SH | DEFINED | 17 |
| BLACKROCK LNG-TM MUN ADV TST C | COMMON | 09250B103 | 1583 | 125756 | SH | DEFINED | 17 |
| BLACKROCK LTD DURATION INC CF | COMMON | 09249W101 | 2334 | 128431 | SH | DEFINED | 15 |
| BLACKROCK LTD DURATION INC CF | COMMON | 09249W101 | 9684 | 532992 | SH | DEFINED | 17 |
| BLACKROCK MUN INC TRUST II CEF | COMMON | 09249N101 | 908 | 55997 | SH | DEFINED | 17 |
| BLACKROCK MUNI 2020 TERM TRS C | COMMON | 09249X109 | 9557 | 572304 | SH | DEFINED | 17 |
| BLACKROCK MUNI BOND TRUST CEF | COMMON | 09249H104 | 357 | 20991 | SH | DEFINED | 17 |
| BLACKROCK MUNI INTERM DURATI C | COMMON | 09253X102 | 3178 | 191114 | SH | DEFINED | 17 |
| BLACKROCK MUNI NY INT DUR FD C | COMMON | 09255F109 | 975 | 63154 | SH | DEFINED | 17 |
| BLACKROCK MUNIASSETS FUND CEF | COMMON | 09254J102 | 90 | 6434 | SH | DEFINED | 17 |
| BLACKROCK MUNICIPAL INC TRST C | COMMON | 09248F109 | 356 | 22952 | SH | DEFINED | 17 |
| BLACKROCK MUNICIPAL INCOME CEF | COMMON | 09248H105 | 2711 | 170823 | SH | DEFINED | 17 |
| BLACKROCK MUNIENHANCED FUND CE | COMMON | 09253Y100 | 14684 | 1194753 | SH | DEFINED | 17 |
| BLACKROCK MUNIHOLDINGS CA IN C | COMMON | 09254L107 | 6661 | 407659 | SH | DEFINED | 17 |
| BLACKROCK MUNIHOLDINGS FD II C | COMMON | 09253P109 | 4031 | 242269 | SH | DEFINED | 17 |
| BLACKROCK MUNIHOLDINGS FUND CE | COMMON | 09253N104 | 1937 | 105498 | SH | DEFINED | 17 |
| BLACKROCK MUNIHOLDINGS IN II C | COMMON | 09254C107 | 1123 | 74466 | SH | DEFINED | 17 |
| BLACKROCK MUNIHOLDINGS INSUR C | COMMON | 09254P108 | 576 | 35753 | SH | DEFINED | 17 |
| BLACKROCK MUNIHOLDINGS NY IN C | COMMON | 09255C106 | 1704 | 105497 | SH | DEFINED | 17 |
| BLACKROCK MUNIHOLDINGS QUALI C | COMMON | 09254A101 | 14638 | 969384 | SH | DEFINED | 17 |
| BLACKROCK MUNIVEST FUND CEF | COMMON | 09253R105 | 730 | 66208 | SH | DEFINED | 17 |
| BLACKROCK MUNIVEST FUND II CEF | COMMON | 09253T101 | 386 | 22052 | SH | DEFINED | 17 |
| BLACKROCK MUNIYIELD CA INSUR C | COMMON | 09254N103 | 6892 | 419488 | SH | DEFINED | 17 |
| BLACKROCK MUNIYIELD CALI FD CE | COMMON | 09254M105 | 6932 | 409479 | SH | DEFINED | 17 |
| BLACKROCK MUNIYIELD FL FUND CE | COMMON | 09254R104 | 9006 | 533841 | SH | DEFINED | 17 |
| BLACKROCK MUNIYIELD FLORIDA CE | COMMON | 09254T100 | 3318 | 211327 | SH | DEFINED | 17 |
| BLACKROCK MUNIYIELD FUND CEF | COMMON | 09253W104 | 1303 | 79567 | SH | DEFINED | 17 |
| BLACKROCK MUNIYIELD INSURED CE | COMMON | 09254E103 | 9452 | 617756 | PRN | DEFINED | 17 |
| BLACKROCK MUNIYIELD NY INSUR C | COMMON | 09255E102 | 1776 | 117644 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| BLACKROCK MUNIYIELD QUAL II CE | COMMON | 09254G108 | 10027 | 694377 | SH | DEFINED | 17 |
| BLACKROCK MUNIYIELD QUALITY CE | COMMON | 09254F100 | 1327 | 75244 | SH | DEFINED | 17 |
| BLACKROCK NEW YORK MUN II CEF | COMMON | 09249R102 | 488 | 30527 | SH | DEFINED | 17 |
| BLACKROCK NEW YORK MUNI BOND C | COMMON | 09249P106 | 328 | 19815 | SH | DEFINED | 17 |
| BLACKROCK NEW YORK MUNI INC CE | COMMON | 09248L106 | 123 | 7475 | SH | DEFINED | 17 |
| BLACKROCK NY INS MUN INC TR CE | COMMON | 09249U105 | 964 | 59812 | PRN | DEFINED | 17 |
| BLACKROCK REAL ASSET EQUITY CE | COMMON | 09254B109 | 3982 | 388086 | SH | DEFINED | 15 |
| BLACKROCK REAL ASSET EQUITY CE | COMMON | 09254B109 | 20620 | 2009771 | SH | DEFINED | 17 |
| BLACKROCK RESOURCES COMMOD MF | COMMON | 09257A108 | 4445 | 347264 | SH | DEFINED | 17 |
| BLACKROCK SENIOR HIGH INCOME C | COMMON | 09255T109 | 1125 | 267963 | SH | DEFINED | 15 |
| BLACKROCK SENIOR HIGH INCOME C | COMMON | 09255T109 | 950 | 226226 | SH | DEFINED | 17 |
| BLACKROCK STRATEGIC MUNICIPL C | COMMON | 09248T109 | 939 | 63297 | SH | DEFINED | 17 |
| BLACKROCK UTILITY AND INFRAS C | COMMON | 09248D104 | 4702 | 262817 | SH | DEFINED | 17 |
| BLACKSTONE GROUP LP-THE | COMMON | 09253U108 | 390 | 25000 | SH | DEFINED | 14 |
| BLACKSTONE GROUP LP-THE | COMMON | 09253U108 | 2040 | 130873 | SH | DEFINED | 15 |
| BLACKSTONE GROUP LP-THE | COMMON | 09253U108 | 1525 | 97799 | SH | DEFINED | 16 |
| BLOCK H & R INC | COMMON | 093671105 | 12044 | 648595 | SH | DEFINED | 1 |
| BLOCK H & R INC | COMMON | 093671105 | 1413 | 76100 | SH | DEFINED | 1,5 |
| BLOCK H & R INC | COMMON | 093671105 | 494 | 26579 | SH | DEFINED | 11 |
| BLOCK H & R INC | COMMON | 093671105 | 1365 | 73500 | SH | DEFINED | 13 |
| BLOCK H & R INC | COMMON | 093671105 | 8 | 445 | SH | DEFINED | 14 |
| BLOCK H & R INC | COMMON | 093671105 | 940 | 50633 | SH | DEFINED | 15 |
| BLOCK H & R INC | COMMON | 093671105 | 24 | 1310 | SH | DEFINED | 16 |
| BLOCK H & R INC | COMMON | 093671105 | 724 | 38991 | SH | DEFINED | 3 |
| BLOCK H & R INC | COMMON | 093671105 | 4724 | 254400 | SH | DEFINED | 6 |
| BLOOMIN' BRANDS INC | COMMON | 094235108 | 3 | 212 | SH | DEFINED | 3 |
| BLOUNT INTERNATIONAL INC | COMMON | 095180105 | 198 | 12516 | SH | DEFINED | 15 |
| BLOUNT INTERNATIONAL INC | COMMON | 095180105 | 5 | 321 | SH | DEFINED | 3 |
| BLUCORA INC | COMMON | 095229100 | 3356 | 213620 | SH | DEFINED | 15 |
| BLUCORA INC | COMMON | 095229100 | 55 | 3500 | SH | DEFINED | 3,1 |
| BLUE NILE INC | COMMON | 09578R103 | 706 | 18337 | SH | DEFINED | 15 |
| BLUEKNIGHT ENERGY PART CVT PFD | CONVERT | 09625U208 | 116 | 13530 | SH | DEFINED | 3 |
| BLYTH INC | COMMON | 09643P207 | 315 | 20266 | SH | DEFINED | 15 |
| BMC SOFTWARE INC | COMMON | 055921100 | 48768 | 1230905 | SH | DEFINED | 1 |
| BMC SOFTWARE INC | COMMON | 055921100 | 2068 | 52200 | SH | DEFINED | 1,5 |
| BMC SOFTWARE INC | COMMON | 055921100 | 67 | 1700 | SH | DEFINED | 1,9 |
| BMC SOFTWARE INC | COMMON | 055921100 | 622 | 15705 | SH | DEFINED | 11 |
| BMC SOFTWARE INC | COMMON | 055921100 | 11959 | 301854 | SH | DEFINED | 14 |
| BMC SOFTWARE INC | COMMON | 055921100 | 65224 | 1646234 | SH | DEFINED | 15 |
| BMC SOFTWARE INC | COMMON | 055921100 | 1435 | 36225 | SH | DEFINED | 16 |
| BMC SOFTWARE INC | COMMON | 055921100 | 126 | 3173 | SH | DEFINED | 17 |
| BMC SOFTWARE INC | COMMON | 055921100 | 71 | 1800 | SH | DEFINED | 18 |
| BMC SOFTWARE INC | COMMON | 055921100 | 20212 | 510141 | SH | DEFINED | 3 |
| BMC SOFTWARE INC | COMMON | 055921100 | 258 | 6500 | SH | DEFINED | 3,1 |
| BMC SOFTWARE INC | COMMON | 055921100 | 422 | 10656 | SH | DEFINED | 5 |
| BMC SOFTWARE INC | COMMON | 055921100 | 5594 | 141200 | SH | DEFINED | 6 |
| BMC SOFTWARE INC | COMMON | 055921100 | 36 | 900 | SH | DEFINED | 7 |
| BMC SOFTWARE INC | COMMON | 055921100 | 166 | 4200 | SH | DEFINED | 8,1 |
| BOARDWALK PIPELINE PARTNERS | COMMON | 096627104 | 12569 | 504762 | SH | DEFINED | 3 |
| BOB EVANS FARMS | COMMON | 096761101 | 2645 | 65806 | SH | DEFINED | 15 |
| BODY CENTRAL CORP | COMMON | 09689U102 | 4 | 444 | SH | DEFINED | 15 |
| BODY CENTRAL CORP | COMMON | 09689U102 | 5 | 501 | SH | DEFINED | 17 |
| BODY CENTRAL CORP | COMMON | 09689U102 | 75 | 7500 | SH | DEFINED | 3 |
| BOEING CO | COMMON | 097023105 | 233730 | 3101519 | SH | DEFINED | 1 |
| BOEING CO | COMMON | 097023105 | 5258 | 69769 | SH | DEFINED | 11 |
| BOEING CO | COMMON | 097023105 | 473 | 6279 | SH | DEFINED | 14 |
| BOEING CO | COMMON | 097023105 | 10238 | 135848 | SH | DEFINED | 15 |
| BOEING CO | COMMON | 097023105 | 193 | 2561 | SH | DEFINED | 16 |
| BOEING CO | COMMON | 097023105 | 619 | 8208 | SH | DEFINED | 17 |
| BOEING CO | COMMON | 097023105 | 6339 | 84117 | SH | DEFINED | 2 |
| BOEING CO | COMMON | 097023105 | 924 | 12259 | SH | DEFINED | 3 |
| BOEING CO | COMMON | 097023105 | 1831 | 24300 | SH | DEFINED | 5 |

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|---|---|---|---|---|---|---|---|
| BOEING CO | COMMON | 097023105 | 219 | 2900 | SH | DEFINED | 7 |
| BOFI HOLDING INC | COMMON | 05566U108 | 165 | 5916 | SH | DEFINED | 15 |
| BOINGO WIRELESS INC | COMMON | 09739C102 | 75 | 9967 | SH | DEFINED | 15 |
| BOISE INC | COMMON | 09746Y105 | 1767 | 222218 | SH | DEFINED | 15 |
| BOK FINANCIAL CORPORATION | COMMON | 05561Q201 | 1628 | 29896 | SH | DEFINED | 15 |
| BONANZA CREEK ENERGY INC | COMMON | 097793103 | 13 | 463 | SH | DEFINED | 15 |
| BOND ENHANCED TR LKD TO BSKT C | CONVERT | 09787TAA4 | 32755 | 25000000 | SH | DEFINED | 1 |
| BON-TON STORES | COMMON | 09776J101 | 628 | 51676 | SH | DEFINED | 15 |
| BOOZ ALLEN HAMILTON HOLDING CO | COMMON | 099502106 | 4005 | 287680 | SH | DEFINED | 1 |
| BOOZ ALLEN HAMILTON HOLDING CO | COMMON | 099502106 | 43712 | 3140249 | SH | DEFINED | 1,2 |
| BOOZ ALLEN HAMILTON HOLDING CO | COMMON | 099502106 | 793 | 57000 | SH | DEFINED | 1,5 |
| BOOZ ALLEN HAMILTON HOLDING CO | COMMON | 099502106 | 144 | 10374 | SH | DEFINED | 11, |
| BOOZ ALLEN HAMILTON HOLDING CO | COMMON | 099502106 | 1216 | 87363 | SH | DEFINED | 15 |
| BOOZ ALLEN HAMILTON HOLDING CO | COMMON | 099502106 | 6143 | 441304 | SH | DEFINED | 2 |
| BOOZ ALLEN HAMILTON HOLDING CO | COMMON | 099502106 | 491 | 35300 | SH | DEFINED | 3,1 |
| BORG WARNER INC | COMMON | 099724106 | 3137 | 43807 | SH | DEFINED | 1 |
| BORG WARNER INC | COMMON | 099724106 | 802 | 11200 | SH | DEFINED | 11 |
| BORG WARNER INC | COMMON | 099724106 | 87 | 1213 | SH | DEFINED | 14 |
| BORG WARNER INC | COMMON | 099724106 | 3856 | 53835 | SH | DEFINED | 15 |
| BORG WARNER INC | COMMON | 099724106 | 14 | 195 | SH | DEFINED | 16 |
| BORG WARNER INC | COMMON | 099724106 | 2451 | 34225 | SH | DEFINED | 17 |
| BORG WARNER INC | COMMON | 099724106 | 33 | 459 | SH | DEFINED | 2,1 |
| BORG WARNER INC | COMMON | 099724106 | 41 | 566 | SH | DEFINED | 3 |
| BORG WARNER INC | COMMON | 099724106 | 251 | 3500 | SH | DEFINED | 5 |
| BORG WARNER INC | COMMON | 099724106 | 57 | 800 | SH | DEFINED | 7 |
| BOSTON BEER COMPANY INC CL A | COMMON | 100557107 | 28542 | 212284 | SH | DEFINED | 1 |
| BOSTON BEER COMPANY INC CL A | COMMON | 100557107 | 1513 | 11255 | SH | DEFINED | 15 |
| BOSTON PRIVATE FINANCIAL HOLDI | COMMON | 101119105 | 17086 | 1896337 | SH | DEFINED | 1 |
| BOSTON PRIVATE FINANCIAL HOLDI | COMMON | 101119105 | 1302 | 144481 | SH | DEFINED | 15 |
| BOSTON PRIVATE FINANCIAL HOLDI | COMMON | 101119105 | 132 | 14639 | SH | DEFINED | 2,1 |
| BOSTON PRIVATE FINANCIAL HOLDI | COMMON | 101119105 | 93 | 10300 | SH | DEFINED | 3,1 |
| BOSTON PRIVATE FINANCIAL HOLDI | COMMON | 101119105 | 1817 | 201711 | SH | DEFINED | 6,1 |
| BOSTON PROPERTIE LP CVT 3.625 | CONVERT | 10112RAM6 | 105 | 100000 | SH | DEFINED | 15 |
| BOSTON PROPERTIES INC | COMMON | 101121101 | 363812 | 3438350 | SH | DEFINED | 1 |
| BOSTON PROPERTIES INC | COMMON | 101121101 | 1575 | 14884 | SH | DEFINED | 11 |
| BOSTON PROPERTIES INC | COMMON | 101121101 | 2728 | 25784 | SH | DEFINED | 11, |
| BOSTON PROPERTIES INC | COMMON | 101121101 | 529 | 5000 | SH | DEFINED | 14 |
| BOSTON PROPERTIES INC | COMMON | 101121101 | 1632 | 15423 | SH | DEFINED | 15 |
| BOSTON PROPERTIES INC | COMMON | 101121101 | 352 | 3326 | SH | DEFINED | 15, |
| BOSTON PROPERTIES INC | COMMON | 101121101 | 37 | 351 | SH | DEFINED | 16 |
| BOSTON PROPERTIES INC | COMMON | 101121101 | 4228 | 39957 | SH | DEFINED | 17 |
| BOSTON PROPERTIES INC | COMMON | 101121101 | 3267 | 30872 | SH | DEFINED | 18, |
| BOSTON PROPERTIES INC | COMMON | 101121101 | 899 | 8493 | SH | DEFINED | 2,1 |
| BOSTON PROPERTIES INC | COMMON | 101121101 | 11246 | 106287 | SH | DEFINED | 3 |
| BOSTON PROPERTIES INC | COMMON | 101121101 | 10924 | 103244 | SH | DEFINED | 3,1 |
| BOSTON PROPERTIES INC | COMMON | 101121101 | 2160 | 20410 | SH | DEFINED | 6,1 |
| BOSTON PROPERTIES LP 3.75 05-1 | CONVERT | 10112RAG9 | 35078 | 32200000 | SH | DEFINED | 1 |
| BOSTON SCIENTIFIC CORP | COMMON | 101137107 | 32060 | 5595165 | SH | DEFINED | 1 |
| BOSTON SCIENTIFIC CORP | COMMON | 101137107 | 810 | 141382 | SH | DEFINED | 11 |
| BOSTON SCIENTIFIC CORP | COMMON | 101137107 | 0 | 50 | SH | DEFINED | 14 |
| BOSTON SCIENTIFIC CORP | COMMON | 101137107 | 1799 | 314032 | SH | DEFINED | 15 |
| BOSTON SCIENTIFIC CORP | COMMON | 101137107 | 60 | 10506 | SH | DEFINED | 16 |
| BOSTON SCIENTIFIC CORP | COMMON | 101137107 | 667 | 116386 | SH | DEFINED | 17 |
| BOSTON SCIENTIFIC CORP | COMMON | 101137107 | 79579 | 13888109 | SH | DEFINED | 2 |
| BOSTON SCIENTIFIC CORP | COMMON | 101137107 | 357 | 62296 | SH | DEFINED | 5 |
| BOTTOMLINE TECHNOLOGIES EPAY C | COMMON | 101388AA4 | 4443 | 4000000 | PRN | DEFINED | 1 |
| BOTTOMLINE TECHNOLOGIES INC | COMMON | 101388106 | 9161 | 347143 | SH | DEFINED | 1 |
| BOTTOMLINE TECHNOLOGIES INC | COMMON | 101388106 | 1058 | 40084 | SH | DEFINED | 15 |
| BOTTOMLINE TECHNOLOGIES INC | COMMON | 101388106 | 142 | 5375 | SH | DEFINED | 3 |
| BOX SHIPS INC | COMMON | Y09675102 | 393 | 95800 | SH | DEFINED | 3 |
| BOYD GAMING CORP | COMMON | 103304101 | 131 | 19700 | SH | DEFINED | 1 |
| BOYD GAMING CORP | COMMON | 103304101 | 620 | 93311 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| BOYD GAMING CORP | COMMON | 103304101 | 6 | 860 | SH | DEFINED | 16 |
| BOYD GAMING CORP | COMMON | 103304101 | 12 | 1868 | SH | DEFINED | 17 |
| BOYD GAMING CORP | COMMON | 103304101 | 36 | 5400 | SH | DEFINED | 3,1 |
| BP PLC ADR | COMMON | 055622104 | 375231 | 9011320 | SH | DEFINED | 1 |
| BP PLC ADR | COMMON | 055622104 | 2191 | 52617 | SH | DEFINED | 14 |
| BP PLC ADR | COMMON | 055622104 | 2157 | 51807 | SH | DEFINED | 15 |
| BP PLC ADR | COMMON | 055622104 | 3113 | 74767 | SH | DEFINED | 17 |
| BP PLC ADR | COMMON | 055622104 | 1689 | 40560 | SH | DEFINED | 3 |
| BP PLC ADR | COMMON | 055622104 | 1239 | 29766 | SH | DEFINED | 9,1 |
| BP PRUDHOE BAY ROYALTY TRUST | COMMON | 055630107 | 34 | 500 | SH | DEFINED | 3 |
| BPZ RESOURCES INC | COMMON | 055639108 | 107 | 33834 | SH | DEFINED | 15 |
| BRADY CORP- CL A | COMMON | 104674106 | 53 | 1600 | SH | DEFINED | 1 |
| BRADY CORP- CL A | COMMON | 104674106 | 1550 | 46394 | SH | DEFINED | 15 |
| BRADY CORP- CL A | COMMON | 104674106 | 204 | 6106 | SH | DEFINED | 17 |
| BRANDYWINE REALTY TRUST | COMMON | 105368203 | 1874 | 153700 | SH | DEFINED | 1 |
| BRANDYWINE REALTY TRUST | COMMON | 105368203 | 1171 | 96028 | SH | DEFINED | 15 |
| BRANDYWINE REALTY TRUST | COMMON | 105368203 | 12 | 996 | SH | DEFINED | 16 |
| BRANDYWINE REALTY TRUST | COMMON | 105368203 | 2 | 156 | SH | DEFINED | 3 |
| BRAVO BRIO RESTAURANT GROUP | COMMON | 10567B109 | 4828 | 359520 | SH | DEFINED | 1 |
| BRAVO BRIO RESTAURANT GROUP | COMMON | 10567B109 | 90 | 6695 | SH | DEFINED | 15 |
| BRE PROPERTIES INC | COMMON | 05564E106 | 104367 | 2053258 | SH | DEFINED | 1 |
| BRE PROPERTIES INC | COMMON | 05564E106 | 319 | 6284 | SH | DEFINED | 15 |
| BRE PROPERTIES INC | COMMON | 05564E106 | 8 | 167 | SH | DEFINED | 16 |
| BRE PROPERTIES INC | COMMON | 05564E106 | 212 | 4177 | SH | DEFINED | 17 |
| BRE PROPERTIES INC | COMMON | 05564E106 | 1164 | 22892 | SH | DEFINED | 3 |
| BREITBURN ENERGY PARTNERS LP | COMMON | 106776107 | 5 | 290 | SH | DEFINED | 3 |
| BRF - BRASIL FOODS SA-ADR | COMMON | 10552T107 | 19 | 900 | SH | DEFINED | 14 |
| BRF - BRASIL FOODS SA-ADR | COMMON | 10552T107 | 4993 | 236513 | SH | DEFINED | 15 |
| BRF - BRASIL FOODS SA-ADR | COMMON | 10552T107 | 660 | 31268 | SH | DEFINED | 17 |
| BRIDGE BANCORP INC | COMMON | 108035106 | 87 | 4290 | SH | DEFINED | 15 |
| BRIDGE CAPITAL HOLDINGS | COMMON | 108030107 | 2 | 146 | SH | DEFINED | 15 |
| BRIDGEPOINT EDUCATION INC | COMMON | 10807M105 | 47 | 4577 | SH | DEFINED | 15 |
| BRIGGS & STRATTON | COMMON | 109043109 | 1153 | 54720 | SH | DEFINED | 15 |
| BRIGGS & STRATTON | COMMON | 109043109 | 9 | 407 | SH | DEFINED | 16 |
| BRIGGS & STRATTON | COMMON | 109043109 | 1653 | 78434 | SH | DEFINED | 17 |
| BRIGGS & STRATTON | COMMON | 109043109 | 100 | 4725 | SH | DEFINED | 3 |
| BRINKER INTERNATIONAL INC | COMMON | 109641100 | 35724 | 1152756 | SH | DEFINED | 1 |
| BRINKER INTERNATIONAL INC | COMMON | 109641100 | 1010 | 32600 | SH | DEFINED | 1,5 |
| BRINKER INTERNATIONAL INC | COMMON | 109641100 | 4505 | 145380 | SH | DEFINED | 15 |
| BRINKER INTERNATIONAL INC | COMMON | 109641100 | 12 | 393 | SH | DEFINED | 16 |
| BRINKER INTERNATIONAL INC | COMMON | 109641100 | 161 | 5200 | SH | DEFINED | 3,1 |
| BRINKER INTERNATIONAL INC | COMMON | 109641100 | 474 | 15300 | SH | DEFINED | 6 |
| BRISTOL-MYERS SQUIBB CO | COMMON | 110122108 | 574550 | 17629633 | SH | DEFINED | 1 |
| BRISTOL-MYERS SQUIBB CO | COMMON | 110122108 | 5331 | 163588 | SH | DEFINED | 11 |
| BRISTOL-MYERS SQUIBB CO | COMMON | 110122108 | 9228 | 283154 | SH | DEFINED | 14 |
| BRISTOL-MYERS SQUIBB CO | COMMON | 110122108 | 57264 | 1757089 | SH | DEFINED | 15 |
| BRISTOL-MYERS SQUIBB CO | COMMON | 110122108 | 212 | 6506 | SH | DEFINED | 16 |
| BRISTOL-MYERS SQUIBB CO | COMMON | 110122108 | 4122 | 126474 | SH | DEFINED | 17 |
| BRISTOL-MYERS SQUIBB CO | COMMON | 110122108 | 2592 | 79529 | SH | DEFINED | 3 |
| BRISTOL-MYERS SQUIBB CO | COMMON | 110122108 | 2013 | 61753 | SH | DEFINED | 5 |
| BRISTOL-MYERS SQUIBB CO | COMMON | 110122108 | 212 | 6500 | SH | DEFINED | 7 |
| BRISTOW GROUP INC | COMMON | 110394103 | 268 | 5000 | SH | DEFINED | 14 |
| BRISTOW GROUP INC | COMMON | 110394103 | 6120 | 114052 | SH | DEFINED | 15 |
| BRISTOW GROUP INC | COMMON | 110394103 | 9 | 162 | SH | DEFINED | 16 |
| BRISTOW GROUP INC | COMMON | 110394103 | 67 | 1247 | SH | DEFINED | 17 |
| BRISTOW GROUP INC | COMMON | 110394103 | 8 | 153 | SH | DEFINED | 3 |
| BRISTOW GROUP INC CVT 3 06-15- | CONVERT | 110394AC7 | 1328 | 1250000 | SH | DEFINED | 1 |
| BRITISH AMERN TOB PLC ADR | COMMON | 110448107 | 35995 | 355510 | SH | DEFINED | 1 |
| BRITISH AMERN TOB PLC ADR | COMMON | 110448107 | 15985 | 157876 | SH | DEFINED | 15 |
| BRITISH AMERN TOB PLC ADR | COMMON | 110448107 | 9989 | 98653 | SH | DEFINED | 17 |
| BRITISH AMERN TOB PLC ADR | COMMON | 110448107 | 42 | 415 | SH | DEFINED | 3 |
| BROADCOM CORP CL A | COMMON | 111320107 | 133681 | 4025338 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| BROADCOM CORP CL A | COMMON | 111320107 | 1385 | 41700 | SH | DEFINED | 10 |
| BROADCOM CORP CL A | COMMON | 111320107 | 1642 | 49433 | SH | DEFINED | 11 |
| BROADCOM CORP CL A | COMMON | 111320107 | 2383 | 71750 | SH | DEFINED | 12, |
| BROADCOM CORP CL A | COMMON | 111320107 | 84 | 2523 | SH | DEFINED | 14 |
| BROADCOM CORP CL A | COMMON | 111320107 | 170945 | 5147387 | SH | DEFINED | 15 |
| BROADCOM CORP CL A | COMMON | 111320107 | 3955 | 119099 | SH | DEFINED | 16 |
| BROADCOM CORP CL A | COMMON | 111320107 | 1744 | 52518 | SH | DEFINED | 17 |
| BROADCOM CORP CL A | COMMON | 111320107 | 352 | 10610 | SH | DEFINED | 2,1 |
| BROADCOM CORP CL A | COMMON | 111320107 | 31 | 934 | SH | DEFINED | 2,1 |
| BROADCOM CORP CL A | COMMON | 111320107 | 12 | 367 | SH | DEFINED | 3 |
| BROADCOM CORP CL A | COMMON | 111320107 | 379 | 11412 | SH | DEFINED | 5 |
| BROADRIDGE FINANCIAL SOL | COMMON | 11133T103 | 16 | 718 | SH | DEFINED | 14 |
| BROADRIDGE FINANCIAL SOL | COMMON | 11133T103 | 388 | 16946 | SH | DEFINED | 15 |
| BROADRIDGE FINANCIAL SOL | COMMON | 11133T103 | 8 | 367 | SH | DEFINED | 16 |
| BROADRIDGE FINANCIAL SOL | COMMON | 11133T103 | 489 | 21355 | SH | DEFINED | 17 |
| BROADRIDGE FINANCIAL SOL | COMMON | 11133T103 | 15 | 650 | SH | DEFINED | 3 |
| BROADWIND ENERGY INC | COMMON | 11161T207 | 23 | 10555 | SH | DEFINED | 15 |
| BROCADE COMMUNICATIONS SYS | COMMON | 111621306 | 13211 | 2478574 | SH | DEFINED | 1 |
| BROCADE COMMUNICATIONS SYS | COMMON | 111621306 | 1360 | 255200 | SH | DEFINED | 1,5 |
| BROCADE COMMUNICATIONS SYS | COMMON | 111621306 | 691 | 129561 | SH | DEFINED | 12, |
| BROCADE COMMUNICATIONS SYS | COMMON | 111621306 | 2060 | 386574 | SH | DEFINED | 15 |
| BROCADE COMMUNICATIONS SYS | COMMON | 111621306 | 9 | 1782 | SH | DEFINED | 16 |
| BROCADE COMMUNICATIONS SYS | COMMON | 111621306 | 588 | 110401 | SH | DEFINED | 17 |
| BROCADE COMMUNICATIONS SYS | COMMON | 111621306 | 1 | 220 | SH | DEFINED | 3 |
| BROCADE COMMUNICATIONS SYS | COMMON | 111621306 | 438 | 82100 | SH | DEFINED | 3,1 |
| BROOKDALE SENIOR LIVING INC | COMMON | 112463104 | 101202 | 3996932 | SH | DEFINED | 1 |
| BROOKDALE SENIOR LIVING INC | COMMON | 112463104 | 513 | 20252 | SH | DEFINED | 15 |
| BROOKDALE SENIOR LIVING INC | COMMON | 112463104 | 10 | 411 | SH | DEFINED | 16 |
| BROOKDALE SENIOR NOTES 2.75 CV | CONVERT | 112463AA2 | 70772 | 61574000 | SH | DEFINED | 1 |
| BROOKFIELD ASSET MANAGE-CL A | COMMON | 112585104 | 2035 | 55535 | SH | DEFINED | 2,1 |
| BROOKFIELD ASSET MANAGE-CL A | COMMON | 112585104 | 302 | 8237 | SH | DEFINED | 3 |
| BROOKFIELD ASSET MANAGEMENT IN | COMMON | 112585104 | 2031 | 55299 | SH | DEFINED | 1 |
| BROOKFIELD ASSET MANAGEMENT IN | COMMON | 112585104 | 2056 | 55974 | SH | DEFINED | 11 |
| BROOKFIELD ASSET MANAGEMENT IN | COMMON | 112585104 | 581 | 15829 | SH | DEFINED | 15 |
| BROOKFIELD ASSET MANAGEMENT IN | COMMON | 112585104 | 5 | 126 | SH | DEFINED | 16 |
| BROOKFIELD ASSET MANAGEMENT IN | COMMON | 112585104 | 280503 | 7638319 | SH | DEFINED | 2 |
| BROOKFIELD ASSET MANAGEMENT IN | COMMON | 112585104 | 23579 | 641876 | SH | DEFINED | 2,1 |
| BROOKFIELD ASSET MANAGEMENT IN | COMMON | 112585104 | 107 | 2900 | SH | DEFINED | 7 |
| BROOKFIELD ASSET MGMT SER 18 C | CONVERT | 112585823 | 2045 | 82568 | SH | DEFINED | 2,1 |
| BROOKFIELD ASSET MGMT SER 18 C | CONVERT | 112585823 | 1551 | 62624 | SH | DEFINED | 2,1 |
| BROOKFIELD CANADA OFFICE PRO | COMMON | 112823109 | 1369 | 46401 | SH | DEFINED | 1 |
| BROOKFIELD INFRASTRUCTURE PA | COMMON | G16252101 | 669 | 18984 | SH | DEFINED | 2 |
| BROOKFIELD INFRASTRUCTURE PA | COMMON | G16252101 | 14 | 399 | SH | DEFINED | 3 |
| BROOKFIELD OFFICE PROPERTIES I | COMMON | 112900105 | 41926 | 2452263 | SH | DEFINED | 1 |
| BROOKFIELD OFFICE PROPERTIES I | COMMON | 112900105 | 467 | 27325 | SH | DEFINED | 11 |
| BROOKFIELD OFFICE PROPERTIES I | COMMON | 112900105 | 1312 | 76735 | SH | DEFINED | 11, |
| BROOKFIELD OFFICE PROPERTIES I | COMMON | 112900105 | 22 | 1300 | SH | DEFINED | 13 |
| BROOKFIELD OFFICE PROPERTIES I | COMMON | 112900105 | 427 | 25023 | SH | DEFINED | 15 |
| BROOKFIELD OFFICE PROPERTIES I | COMMON | 112900105 | 1 | 73 | SH | DEFINED | 16 |
| BROOKFIELD OFFICE PROPERTIES I | COMMON | 112900105 | 125 | 7375 | SH | DEFINED | 17 |
| BROOKFIELD OFFICE PROPERTIES I | COMMON | 112900105 | 1538 | 89935 | SH | DEFINED | 18, |
| BROOKFIELD OFFICE PROPERTIES I | COMMON | 112900105 | 828 | 48453 | SH | DEFINED | 2,1 |
| BROOKFIELD OFFICE PROPERTIES I | COMMON | 112900105 | 461 | 27090 | SH | DEFINED | 2,1 |
| BROOKFIELD OFFICE PROPERTIES I | COMMON | 112900105 | 11 | 650 | SH | DEFINED | 3 |
| BROOKFIELD OFFICE PROPERTIES I | COMMON | 112900105 | 437 | 25537 | SH | DEFINED | 5 |
| BROOKFIELD OFFICE PROPERTIES I | COMMON | 112900105 | 1016 | 59423 | SH | DEFINED | 6,1 |
| BROOKLINE BANCORP INC | COMMON | 11373M107 | 1321 | 155395 | SH | DEFINED | 15 |
| BROOKLINE BANCORP INC | COMMON | 11373M107 | 59 | 6995 | SH | DEFINED | 3 |
| BROOKS AUTOMATION INC | COMMON | 114340102 | 10319 | 1281900 | SH | DEFINED | 1 |
| BROOKS AUTOMATION INC | COMMON | 114340102 | 682 | 84686 | SH | DEFINED | 15 |
| BROOKS AUTOMATION INC | COMMON | 114340102 | 63 | 7809 | SH | DEFINED | 17 |
| BROOKS AUTOMATION INC | COMMON | 114340102 | 59 | 7275 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| BROWN & BROWN INC | COMMON | 115236101 | 36542 | 1435263 | SH | DEFINED | 1 |
| BROWN & BROWN INC | COMMON | 115236101 | 87 | 3401 | SH | DEFINED | 14 |
| BROWN & BROWN INC | COMMON | 115236101 | 589 | 23121 | SH | DEFINED | 15 |
| BROWN & BROWN INC | COMMON | 115236101 | 9 | 353 | SH | DEFINED | 16 |
| BROWN FORMAN CORP CL B | COMMON | 115637209 | 2996 | 47372 | SH | DEFINED | 1 |
| BROWN FORMAN CORP CL B | COMMON | 115637209 | 760 | 12012 | SH | DEFINED | 11 |
| BROWN FORMAN CORP CL B | COMMON | 115637209 | 558 | 8825 | SH | DEFINED | 14 |
| BROWN FORMAN CORP CL B | COMMON | 115637209 | 35479 | 560934 | SH | DEFINED | 15 |
| BROWN FORMAN CORP CL B | COMMON | 115637209 | 15 | 243 | SH | DEFINED | 16 |
| BROWN FORMAN CORP CL B | COMMON | 115637209 | 13227 | 209129 | SH | DEFINED | 17 |
| BROWN FORMAN CORP CL B | COMMON | 115637209 | 4880 | 77154 | SH | DEFINED | 3 |
| BROWN FORMAN CORP CL B | COMMON | 115637209 | 484 | 7650 | SH | DEFINED | 5 |
| BROWN SHOE COMPANY INC | COMMON | 115736100 | 1547 | 84230 | SH | DEFINED | 1 |
| BROWN SHOE COMPANY INC | COMMON | 115736100 | 4490 | 244414 | SH | DEFINED | 15 |
| BROWN SHOE COMPANY INC | COMMON | 115736100 | 46 | 2527 | SH | DEFINED | 16 |
| BROWN SHOE COMPANY INC | COMMON | 115736100 | 722 | 39281 | SH | DEFINED | 17 |
| BROWN SHOE COMPANY INC | COMMON | 115736100 | 683 | 37200 | SH | DEFINED | 3,1 |
| BROWN-FORMAN CORP -CL A | COMMON | 115637100 | 368 | 5977 | SH | DEFINED | 14 |
| BRUKER CORP | COMMON | 116794108 | 3941 | 258663 | SH | DEFINED | 15 |
| BRUKER CORP | COMMON | 116794108 | 210 | 13750 | SH | DEFINED | 3 |
| BRUNSWICK CORP | COMMON | 117043109 | 38674 | 1329477 | SH | DEFINED | 1 |
| BRUNSWICK CORP | COMMON | 117043109 | 2576 | 88540 | SH | DEFINED | 15 |
| BRUNSWICK CORP | COMMON | 117043109 | 10 | 346 | SH | DEFINED | 16 |
| BRUNSWICK CORP | COMMON | 117043109 | 928 | 31888 | SH | DEFINED | 17 |
| BRUNSWICK CORP | COMMON | 117043109 | 3 | 100 | SH | DEFINED | 3 |
| BRUNSWICK CORP | COMMON | 117043109 | 99 | 3400 | SH | DEFINED | 3,1 |
| BRYN MAWR BANK CORP | COMMON | 117665109 | 139 | 6231 | SH | DEFINED | 15 |
| BT GROUP PLC-ADS | COMMON | 05577E101 | 483 | 12699 | SH | DEFINED | 15 |
| BUCKEYE PARTNERS LP | COMMON | 118230101 | 288 | 6351 | SH | DEFINED | 15 |
| BUCKEYE PARTNERS LP | COMMON | 118230101 | 77 | 1699 | SH | DEFINED | 3 |
| BUCKEYE TECHNOLOGIES INC | COMMON | 118255108 | 1609 | 56057 | SH | DEFINED | 15 |
| BUCKEYE TECHNOLOGIES INC | COMMON | 118255108 | 829 | 28880 | SH | DEFINED | 17 |
| BUFFALO WILD WINGS INC | COMMON | 119848109 | 1316 | 18072 | SH | DEFINED | 15 |
| BUILD-A-BEAR WORKSHOP INC | COMMON | 120076104 | 260 | 68090 | SH | DEFINED | 1 |
| BUILD-A-BEAR WORKSHOP INC | COMMON | 120076104 | 156 | 40768 | SH | DEFINED | 15 |
| BUILD-A-BEAR WORKSHOP INC | COMMON | 120076104 | 105 | 27600 | SH | DEFINED | 3,1 |
| BUILDERS FIRSTSOURCE INC | COMMON | 12008R107 | 251 | 45044 | SH | DEFINED | 15 |
| BUNGE LIMITED | COMMON | G16962105 | 1046 | 14383 | SH | DEFINED | 11 |
| BUNGE LIMITED | COMMON | G16962105 | 13037 | 179350 | SH | DEFINED | 15 |
| BUNGE LIMITED | COMMON | G16962105 | 836 | 11502 | SH | DEFINED | 16 |
| BUNGE LIMITED | COMMON | G16962105 | 435 | 5991 | SH | DEFINED | 17 |
| BUNGE LIMITED | COMMON | G16962105 | 316 | 4342 | SH | DEFINED | 5 |
| BUNGE LIMITED | COMMON | G16962105 | 36 | 500 | SH | DEFINED | 7 |
| BUNGE LTD CVT PFD 4.875 | CONVERT | G16962204 | 2177 | 21400 | SH | DEFINED | 1 |
| BUNGE LTD CVT PFD 4.875 | CONVERT | G16962204 | 1 | 14 | SH | DEFINED | 3 |
| BURGER KING WORLDWIDE INC | COMMON | 121220107 | 5 | 307 | SH | DEFINED | 17 |
| C & F FINANCIAL CORP | COMMON | 12466Q104 | 81 | 2090 | SH | DEFINED | 1 |
| C & F FINANCIAL CORP | COMMON | 12466Q104 | 47 | 1200 | SH | DEFINED | 3,1 |
| C&J ENERGY SERVICES INC | COMMON | 12467B304 | 4834 | 225451 | SH | DEFINED | 15 |
| C.H. ROBINSON WORLDWIDE INC | COMMON | 12541W209 | 3094 | 48947 | SH | DEFINED | 1 |
| C.H. ROBINSON WORLDWIDE INC | COMMON | 12541W209 | 955 | 15100 | SH | DEFINED | 11 |
| C.H. ROBINSON WORLDWIDE INC | COMMON | 12541W209 | 76 | 1198 | SH | DEFINED | 14 |
| C.H. ROBINSON WORLDWIDE INC | COMMON | 12541W209 | 105419 | 1667499 | SH | DEFINED | 15 |
| C.H. ROBINSON WORLDWIDE INC | COMMON | 12541W209 | 2383 | 37691 | SH | DEFINED | 16 |
| C.H. ROBINSON WORLDWIDE INC | COMMON | 12541W209 | 981 | 15511 | SH | DEFINED | 17 |
| C.H. ROBINSON WORLDWIDE INC | COMMON | 12541W209 | 240 | 3795 | SH | DEFINED | 3 |
| C.H. ROBINSON WORLDWIDE INC | COMMON | 12541W209 | 223 | 3523 | SH | DEFINED | 5 |
| C.H. ROBINSON WORLDWIDE INC | COMMON | 12541W209 | 76 | 1200 | SH | DEFINED | 7 |
| CA INC | COMMON | 12673P105 | 24232 | 1102462 | SH | DEFINED | 1 |
| CA INC | COMMON | 12673P105 | 1855 | 84400 | SH | DEFINED | 1,5 |
| CA INC | COMMON | 12673P105 | 716 | 32581 | SH | DEFINED | 11 |
| CA INC | COMMON | 12673P105 | 242 | 11000 | SH | DEFINED | 13 |

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|---|---|---|---|---|---|---|---|
| CA INC | COMMON | 12673P105 | 52 | 2379 | SH | DEFINED | 14 |
| CA INC | COMMON | 12673P105 | 100717 | 4582197 | SH | DEFINED | 15 |
| CA INC | COMMON | 12673P105 | 2357 | 107230 | SH | DEFINED | 16 |
| CA INC | COMMON | 12673P105 | 1860 | 84623 | SH | DEFINED | 17 |
| CA INC | COMMON | 12673P105 | 7 | 321 | SH | DEFINED | 3 |
| CA INC | COMMON | 12673P105 | 348 | 15848 | SH | DEFINED | 5 |
| CA INC | COMMON | 12673P105 | 1392 | 63347 | SH | DEFINED | 6 |
| CABELAS INC- CL A | COMMON | 126804301 | 277 | 6646 | SH | DEFINED | 15 |
| CABELAS INC- CL A | COMMON | 126804301 | 8 | 185 | SH | DEFINED | 16 |
| CABELAS INC- CL A | COMMON | 126804301 | 30 | 723 | SH | DEFINED | 3 |
| CABLEVISION SYSTEMS CL A | COMMON | 12686C109 | 4455 | 298213 | SH | DEFINED | 1 |
| CABLEVISION SYSTEMS CL A | COMMON | 12686C109 | 248 | 16599 | SH | DEFINED | 11 |
| CABLEVISION SYSTEMS CL A | COMMON | 12686C109 | 1246 | 83408 | SH | DEFINED | 15 |
| CABLEVISION SYSTEMS CL A | COMMON | 12686C109 | 23 | 1568 | SH | DEFINED | 16 |
| CABLEVISION SYSTEMS CL A | COMMON | 12686C109 | 536 | 35844 | SH | DEFINED | 17 |
| CABOT CORP | COMMON | 127055101 | 340 | 8551 | SH | DEFINED | 15 |
| CABOT CORP | COMMON | 127055101 | 10 | 244 | SH | DEFINED | 16 |
| CABOT CORP | COMMON | 127055101 | 72 | 1800 | SH | DEFINED | 3 |
| CABOT MICROELECTRONICS CORP | COMMON | 12709P103 | 1105 | 31132 | SH | DEFINED | 15 |
| CABOT MICROELECTRONICS CORP | COMMON | 12709P103 | 18 | 504 | SH | DEFINED | 3 |
| CABOT OIL & GAS CORP CL A | COMMON | 127097103 | 16111 | 323905 | SH | DEFINED | 1 |
| CABOT OIL & GAS CORP CL A | COMMON | 127097103 | 1010 | 20300 | SH | DEFINED | 11 |
| CABOT OIL & GAS CORP CL A | COMMON | 127097103 | 103 | 2075 | SH | DEFINED | 14 |
| CABOT OIL & GAS CORP CL A | COMMON | 127097103 | 5290 | 106347 | SH | DEFINED | 15 |
| CABOT OIL & GAS CORP CL A | COMMON | 127097103 | 12 | 234 | SH | DEFINED | 16 |
| CABOT OIL & GAS CORP CL A | COMMON | 127097103 | 829 | 16671 | SH | DEFINED | 17 |
| CABOT OIL & GAS CORP CL A | COMMON | 127097103 | 21 | 415 | SH | DEFINED | 3 |
| CABOT OIL & GAS CORP CL A | COMMON | 127097103 | 328 | 6600 | SH | DEFINED | 5 |
| CABOT OIL & GAS CORP CL A | COMMON | 127097103 | 2595 | 52176 | SH | DEFINED | 9,1 |
| CACI INTERNATIONAL INC CL A | COMMON | 127190304 | 1971 | 35810 | SH | DEFINED | 15 |
| CACI INTERNATIONAL INC CL A | COMMON | 127190304 | 8 | 149 | SH | DEFINED | 16 |
| CACI INTERNATIONAL INC CL A | COMMON | 127190304 | 161 | 2917 | SH | DEFINED | 17 |
| CADENCE DESIGN SYS INC | COMMON | 127387108 | 95179 | 7045104 | SH | DEFINED | 1 |
| CADENCE DESIGN SYS INC | COMMON | 127387108 | 1463 | 108278 | SH | DEFINED | 12, |
| CADENCE DESIGN SYS INC | COMMON | 127387108 | 3098 | 229332 | SH | DEFINED | 15 |
| CADENCE DESIGN SYS INC | COMMON | 127387108 | 184 | 13590 | SH | DEFINED | 2,1 |
| CADENCE DESIGN SYS INC | COMMON | 127387108 | 636 | 47100 | SH | DEFINED | 3,1 |
| CADENCE DESIGN SYS INC | COMMON | 127387108 | 2475 | 183212 | SH | DEFINED | 6,1 |
| CADENCE PHARMACEUTICALS INC | COMMON | 12738T100 | 8 | 1606 | SH | DEFINED | 15 |
| CADIZ INC | COMMON | 127537207 | 1645 | 207644 | SH | DEFINED | 15 |
| CAE INC | COMMON | 124765108 | 352 | 34687 | SH | DEFINED | 1 |
| CAE INC | COMMON | 124765108 | 259 | 25550 | SH | DEFINED | 11 |
| CAE INC | COMMON | 124765108 | 67 | 6586 | SH | DEFINED | 15 |
| CAE INC | COMMON | 124765108 | 3769 | 371281 | SH | DEFINED | 2,1 |
| CAE INC | COMMON | 124765108 | 50 | 4900 | SH | DEFINED | 7 |
| CAI INTERNATIONAL INC | COMMON | 12477X106 | 189 | 8605 | SH | DEFINED | 15 |
| CAL DIVE INTERNATIONAL INC | COMMON | 12802T101 | 369 | 213334 | SH | DEFINED | 15 |
| CALAMOS ASSET MANAGEMENT-A | COMMON | 12811R104 | 528 | 49907 | SH | DEFINED | 15 |
| CALAMOS CONVERTIBLE OPP&INC CE | COMMON | 128117108 | 2387 | 199923 | SH | DEFINED | 17 |
| CALAMOS CVT AND HIGH INCOME CE | COMMON | 12811P108 | 7749 | 637795 | SH | DEFINED | 17 |
| CALAMOS GLOBAL DYNAMIC INCOM C | COMMON | 12811L107 | 2854 | 341851 | SH | DEFINED | 17 |
| CALAMOS GLOBAL TOTAL RETURN CE | COMMON | 128118106 | 89 | 6504 | SH | DEFINED | 17 |
| CALAMOS STRAT TOT RETURN FD CF | COMMON | 128125101 | 1781 | 181592 | SH | DEFINED | 17 |
| CALAMP CORP | COMMON | 128126109 | 54 | 6439 | SH | DEFINED | 15 |
| CALAVO GROWERS INC | COMMON | 128246105 | 711 | 28220 | SH | DEFINED | 15 |
| CALGON CARBON CORP | COMMON | 129603106 | 22142 | 1561512 | SH | DEFINED | 15 |
| CALGON CARBON CORP | COMMON | 129603106 | 662 | 46720 | SH | DEFINED | 17 |
| CALGON CARBON CORP | COMMON | 129603106 | 127 | 8953 | SH | DEFINED | 3 |
| CALIFORNIA WATER SERVICE GRP | COMMON | 130788102 | 20350 | 1108972 | SH | DEFINED | 15 |
| CALIFORNIA WATER SERVICE GRP | COMMON | 130788102 | 594 | 32387 | SH | DEFINED | 17 |
| CALIX INC | COMMON | 13100M509 | 120 | 15579 | SH | DEFINED | 15 |
| CALLAWAY GOLF CO (ELY) CVT 144 | CONVERT | 131193AB0 | 3169 | 3000000 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| CALLAWAY GOLF COMPANY | COMMON | 131193104 | 1 | 100 | SH | DEFINED | 14 |
| CALLAWAY GOLF COMPANY | COMMON | 131193104 | 1010 | 155348 | SH | DEFINED | 15 |
| CALLON PETROLEUM CORP | COMMON | 13123X102 | 164 | 34866 | SH | DEFINED | 15 |
| CAL-MAINE FOODS INC | COMMON | 128030202 | 2214 | 55040 | SH | DEFINED | 1 |
| CAL-MAINE FOODS INC | COMMON | 128030202 | 4276 | 106324 | SH | DEFINED | 15 |
| CAL-MAINE FOODS INC | COMMON | 128030202 | 543 | 13500 | SH | DEFINED | 3,1 |
| CALPINE CORP-W/I | COMMON | 131347304 | 12111 | 668026 | SH | DEFINED | 1 |
| CALPINE CORP-W/I | COMMON | 131347304 | 558 | 30800 | SH | DEFINED | 11 |
| CALPINE CORP-W/I | COMMON | 131347304 | 4460 | 246025 | SH | DEFINED | 15 |
| CALPINE CORP-W/I | COMMON | 131347304 | 35 | 1943 | SH | DEFINED | 16 |
| CALPINE CORP-W/I | COMMON | 131347304 | 54 | 3002 | SH | DEFINED | 3 |
| CALPINE CORP-W/I | COMMON | 131347304 | 256 | 14100 | SH | DEFINED | 5 |
| CALPINE CORP-W/I | COMMON | 131347304 | 29 | 1600 | SH | DEFINED | 7 |
| CALUMET SPECIALTY PRODUCTS LP | COMMON | 131476103 | 3311 | 108956 | SH | DEFINED | 15 |
| CAMBIUM LEARNING GROUP INC | COMMON | 13201A107 | 1 | 506 | SH | DEFINED | 15 |
| CAMBREX CORP | COMMON | 132011107 | 1909 | 167789 | SH | DEFINED | 15 |
| CAMBREX CORP | COMMON | 132011107 | 251 | 22100 | SH | DEFINED | 3,1 |
| CAMDEN NATIONAL CORP | COMMON | 133034108 | 147 | 4314 | SH | DEFINED | 15 |
| CAMDEN PROPERTY TRUST | COMMON | 133131102 | 117619 | 1724365 | SH | DEFINED | 1 |
| CAMDEN PROPERTY TRUST | COMMON | 133131102 | 539 | 7900 | SH | DEFINED | 11 |
| CAMDEN PROPERTY TRUST | COMMON | 133131102 | 417 | 6119 | SH | DEFINED | 15 |
| CAMDEN PROPERTY TRUST | COMMON | 133131102 | 330 | 4841 | SH | DEFINED | 15, |
| CAMDEN PROPERTY TRUST | COMMON | 133131102 | 10 | 153 | SH | DEFINED | 16 |
| CAMDEN PROPERTY TRUST | COMMON | 133131102 | 409 | 6000 | SH | DEFINED | 17 |
| CAMECO CORP | COMMON | 13321L108 | 8769 | 444658 | SH | DEFINED | 1 |
| CAMECO CORP | COMMON | 13321L108 | 795 | 40254 | SH | DEFINED | 11 |
| CAMECO CORP | COMMON | 13321L108 | 9599 | 486710 | SH | DEFINED | 15 |
| CAMECO CORP | COMMON | 13321L108 | 41 | 2061 | SH | DEFINED | 17 |
| CAMECO CORP | COMMON | 13321L108 | 11797 | 597400 | SH | DEFINED | 2 |
| CAMECO CORP | COMMON | 13321L108 | 283 | 14307 | SH | DEFINED | 2,1 |
| CAMECO CORP | COMMON | 13321L108 | 334 | 16922 | SH | DEFINED | 2,1 |
| CAMECO CORP | COMMON | 13321L108 | 32 | 1637 | SH | DEFINED | 3 |
| CAMECO CORP | COMMON | 13321L108 | 251 | 12700 | SH | DEFINED | 5 |
| CAMECO CORP | COMMON | 13321L108 | 327 | 16596 | SH | DEFINED | 9 |
| CAMECO CORP | COMMON | 13321L108 | 327 | 16596 | SH | DEFINED | 9,1 |
| CAMERON INTERNATIONAL CORP | COMMON | 13342B105 | 297170 | 5263379 | SH | DEFINED | 1 |
| CAMERON INTERNATIONAL CORP | COMMON | 13342B105 | 1374 | 24342 | SH | DEFINED | 11 |
| CAMERON INTERNATIONAL CORP | COMMON | 13342B105 | 3565 | 63136 | SH | DEFINED | 15 |
| CAMERON INTERNATIONAL CORP | COMMON | 13342B105 | 30 | 529 | SH | DEFINED | 16 |
| CAMERON INTERNATIONAL CORP | COMMON | 13342B105 | 1025 | 18148 | SH | DEFINED | 17 |
| CAMERON INTERNATIONAL CORP | COMMON | 13342B105 | 864 | 15304 | SH | DEFINED | 2,1 |
| CAMERON INTERNATIONAL CORP | COMMON | 13342B105 | 40 | 703 | SH | DEFINED | 2,1 |
| CAMERON INTERNATIONAL CORP | COMMON | 13342B105 | 623 | 11032 | SH | DEFINED | 3 |
| CAMERON INTERNATIONAL CORP | COMMON | 13342B105 | 518 | 9180 | SH | DEFINED | 5 |
| CAMERON INTERNATIONAL CORP | COMMON | 13342B105 | 90 | 1600 | SH | DEFINED | 7 |
| CAMERON INTERNATIONAL CORP | COMMON | 13342B105 | 10689 | 189324 | SH | DEFINED | 9,1 |
| CAMPBELL SOUP CO | COMMON | 134429109 | 117541 | 3368897 | SH | DEFINED | 1 |
| CAMPBELL SOUP CO | COMMON | 134429109 | 2596 | 74400 | SH | DEFINED | 1,5 |
| CAMPBELL SOUP CO | COMMON | 134429109 | 619 | 17735 | SH | DEFINED | 11 |
| CAMPBELL SOUP CO | COMMON | 134429109 | 66 | 1900 | SH | DEFINED | 13 |
| CAMPBELL SOUP CO | COMMON | 134429109 | 223 | 6400 | SH | DEFINED | 14 |
| CAMPBELL SOUP CO | COMMON | 134429109 | 37590 | 1077373 | SH | DEFINED | 15 |
| CAMPBELL SOUP CO | COMMON | 134429109 | 32 | 908 | SH | DEFINED | 16 |
| CAMPBELL SOUP CO | COMMON | 134429109 | 1153 | 33050 | SH | DEFINED | 17 |
| CAMPBELL SOUP CO | COMMON | 134429109 | 276 | 7908 | SH | DEFINED | 5 |
| CAMPBELL SOUP CO | COMMON | 134429109 | 1008 | 28900 | SH | DEFINED | 6 |
| CAMPUS CREST COMMUNITIES INC | COMMON | 13466Y105 | 3 | 250 | SH | DEFINED | 14 |
| CAMPUS CREST COMMUNITIES INC | COMMON | 13466Y105 | 140 | 11450 | SH | DEFINED | 15 |
| CAMPUS CREST COMMUNITIES INC | COMMON | 13466Y105 | 240 | 19545 | SH | DEFINED | 3 |
| CAN IMPERIAL BK OF COMMERCE | COMMON | 136069101 | 3283 | 40722 | SH | DEFINED | 11 |
| CAN IMPERIAL BK OF COMMERCE | COMMON | 136069101 | 2019 | 25049 | SH | DEFINED | 13 |
| CAN IMPERIAL BK OF COMMERCE | COMMON | 136069101 | 714 | 8855 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| CAN IMPERIAL BK OF COMMERCE | COMMON | 136069101 | 6 | 70 | SH | DEFINED | 16 |
| CAN IMPERIAL BK OF COMMERCE | COMMON | 136069101 | 22857 | 283538 | SH | DEFINED | 2 |
| CAN IMPERIAL BK OF COMMERCE | COMMON | 136069101 | 14226 | 176468 | SH | DEFINED | 2,1 |
| CAN IMPERIAL BK OF COMMERCE | COMMON | 136069101 | 3053 | 37868 | SH | DEFINED | 2,1 |
| CAN IMPERIAL BK OF COMMERCE | COMMON | 136069101 | 81 | 1000 | SH | DEFINED | 3 |
| CAN IMPERIAL BK OF COMMERCE | COMMON | 136069101 | 1209 | 15000 | SH | DEFINED | 5 |
| CAN IMPERIAL BK OF COMMERCE | COMMON | 136069101 | 1861 | 23088 | SH | DEFINED | 6 |
| CAN IMPERIAL BK OF COMMERCE | COMMON | 136069101 | 137 | 1700 | SH | DEFINED | 7 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 132613 | 1456475 | SH | DEFINED | 1 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 3974 | 43642 | SH | DEFINED | 11 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 3442 | 37800 | SH | DEFINED | 13 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 1547 | 17000 | SH | DEFINED | 14 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 6935 | 76199 | SH | DEFINED | 15 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 4 | 46 | SH | DEFINED | 16 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 4779 | 52515 | SH | DEFINED | 17 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 346 | 3800 | SH | DEFINED | 18 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 35921 | 394486 | SH | DEFINED | 2 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 29694 | 326098 | SH | DEFINED | 2,1 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 1887 | 20730 | SH | DEFINED | 2,1 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 1067 | 11728 | SH | DEFINED | 3 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 1357 | 14900 | SH | DEFINED | 5 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 9689 | 106400 | SH | DEFINED | 6 |
| CANADIAN NATL RAILWAY CO | COMMON | 136375102 | 182 | 2000 | SH | DEFINED | 7 |
| CANADIAN NATURAL RESOURCES | COMMON | 136385101 | 145526 | 5040578 | SH | DEFINED | 1 |
| CANADIAN NATURAL RESOURCES | COMMON | 136385101 | 3171 | 109820 | SH | DEFINED | 11 |
| CANADIAN NATURAL RESOURCES | COMMON | 136385101 | 635 | 22000 | SH | DEFINED | 14 |
| CANADIAN NATURAL RESOURCES | COMMON | 136385101 | 5108 | 176924 | SH | DEFINED | 15 |
| CANADIAN NATURAL RESOURCES | COMMON | 136385101 | 4 | 132 | SH | DEFINED | 16 |
| CANADIAN NATURAL RESOURCES | COMMON | 136385101 | 36 | 1260 | SH | DEFINED | 17 |
| CANADIAN NATURAL RESOURCES | COMMON | 136385101 | 254803 | 8825573 | SH | DEFINED | 2 |
| CANADIAN NATURAL RESOURCES | COMMON | 136385101 | 45623 | 1580221 | SH | DEFINED | 2,1 |
| CANADIAN NATURAL RESOURCES | COMMON | 136385101 | 1591 | 55121 | SH | DEFINED | 2,1 |
| CANADIAN NATURAL RESOURCES | COMMON | 136385101 | 64 | 2200 | SH | DEFINED | 3 |
| CANADIAN NATURAL RESOURCES | COMMON | 136385101 | 1017 | 35222 | SH | DEFINED | 5 |
| CANADIAN NATURAL RESOURCES | COMMON | 136385101 | 1103 | 38200 | SH | DEFINED | 6 |
| CANADIAN NATURAL RESOURCES | COMMON | 136385101 | 139 | 4800 | SH | DEFINED | 7 |
| CANADIAN NATURAL RESOURCES | COMMON | 136385101 | 978 | 33875 | SH | DEFINED | 9,1 |
| CANADIAN PACIFIC RAILWAY LTD | COMMON | 13645T100 | 8 | 82 | SH | DEFINED | 1 |
| CANADIAN PACIFIC RAILWAY LTD | COMMON | 13645T100 | 2033 | 20010 | SH | DEFINED | 17 |
| CANADIAN PACIFIC RAILWAY LTD | COMMON | 13645T100 | 842 | 8281 | SH | DEFINED | 2,1 |
| CANADIAN PACIFIC RAILWAY LTD | COMMON | 13645T100 | 128 | 1260 | SH | DEFINED | 3 |
| CANADIAN SOLAR INC | COMMON | 136635109 | 1422 | 418329 | SH | DEFINED | 15 |
| CANON INC- SP ADR | COMMON | 138006309 | 8432 | 215042 | SH | DEFINED | 1 |
| CANON INC- SP ADR | COMMON | 138006309 | 21455 | 547185 | SH | DEFINED | 15 |
| CANON INC- SP ADR | COMMON | 138006309 | 53 | 1353 | SH | DEFINED | 17 |
| CANON INC- SP ADR | COMMON | 138006309 | 4 | 100 | SH | DEFINED | 3 |
| CANTEL MEDICAL CORP | COMMON | 138098108 | 1587 | 53382 | SH | DEFINED | 15 |
| CANTEL MEDICAL CORP | COMMON | 138098108 | 135 | 4537 | SH | DEFINED | 3 |
| CAPELLA EDUCATION CO | COMMON | 139594105 | 224 | 7940 | SH | DEFINED | 1 |
| CAPELLA EDUCATION CO | COMMON | 139594105 | 460 | 16293 | SH | DEFINED | 15 |
| CAPELLA EDUCATION CO | COMMON | 139594105 | 178 | 6300 | SH | DEFINED | 3,1 |
| CAPITAL CITY BANK GROUP INC | COMMON | 139674105 | 16 | 1400 | SH | DEFINED | 15 |
| CAPITAL LEASE FUNDING INC | COMMON | 140288101 | 1279 | 229693 | SH | DEFINED | 15 |
| CAPITAL ONE FINANCIAL CORP | COMMON | 14040H105 | 231676 | 3999243 | SH | DEFINED | 1 |
| CAPITAL ONE FINANCIAL CORP | COMMON | 14040H105 | 3279 | 56607 | SH | DEFINED | 11 |
| CAPITAL ONE FINANCIAL CORP | COMMON | 14040H105 | 42 | 725 | SH | DEFINED | 14 |
| CAPITAL ONE FINANCIAL CORP | COMMON | 14040H105 | 16758 | 289276 | SH | DEFINED | 15 |
| CAPITAL ONE FINANCIAL CORP | COMMON | 14040H105 | 28 | 475 | SH | DEFINED | 15, |
| CAPITAL ONE FINANCIAL CORP | COMMON | 14040H105 | 161 | 2783 | SH | DEFINED | 16 |
| CAPITAL ONE FINANCIAL CORP | COMMON | 14040H105 | 1460 | 25196 | SH | DEFINED | 17 |
| CAPITAL ONE FINANCIAL CORP | COMMON | 14040H105 | 65 | 1126 | SH | DEFINED | 3 |
| CAPITAL ONE FINANCIAL CORP | COMMON | 14040H105 | 906 | 15638 | SH | DEFINED | 5 |

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|---|---|---|---|---|---|---|---|
| CAPITAL ONE FINANCIAL CORP | COMMON | 14040H105 | 133 | 2300 | SH | DEFINED | 7 |
| CAPITAL PRODUCT PARTNERS LP | COMMON | Y11082107 | 57 | 8712 | SH | DEFINED | 15 |
| CAPITAL PRODUCT PARTNERS LP | COMMON | Y11082107 | 221 | 33603 | SH | DEFINED | 3 |
| CAPITAL SENIOR LIVING CORP | COMMON | 140475104 | 968 | 51784 | SH | DEFINED | 15 |
| CAPITAL SOUTHWEST CORP | COMMON | 140501107 | 1847 | 18539 | SH | DEFINED | 15 |
| CAPITAL SOUTHWEST CORP | COMMON | 140501107 | 178 | 1786 | SH | DEFINED | 16 |
| CAPITAL SOUTHWEST CORP | COMMON | 140501107 | 116 | 1164 | SH | DEFINED | 17 |
| CAPITALSOURCE INC | COMMON | 14055X102 | 768 | 101340 | SH | DEFINED | 1 |
| CAPITALSOURCE INC | COMMON | 14055X102 | 205 | 27000 | SH | DEFINED | 14 |
| CAPITALSOURCE INC | COMMON | 14055X102 | 4873 | 642906 | SH | DEFINED | 15 |
| CAPITALSOURCE INC | COMMON | 14055X102 | 20 | 2622 | SH | DEFINED | 16 |
| CAPITALSOURCE INC | COMMON | 14055X102 | 17 | 2204 | SH | DEFINED | 17 |
| CAPITALSOURCE INC | COMMON | 14055X102 | 6 | 775 | SH | DEFINED | 3 |
| CAPITALSOURCE INC | COMMON | 14055X102 | 79 | 10400 | SH | DEFINED | 3,1 |
| CAPITOL FEDERAL FINANCIAL INC | COMMON | 14057J101 | 448 | 38352 | SH | DEFINED | 1 |
| CAPITOL FEDERAL FINANCIAL INC | COMMON | 14057J101 | 813 | 69518 | SH | DEFINED | 15 |
| CAPSTEAD MTG CORP | COMMON | 14067E506 | 7934 | 691701 | SH | DEFINED | 15 |
| CARBO CERAMICS INC | COMMON | 140781105 | 1971 | 25162 | SH | DEFINED | 15 |
| CARBO CERAMICS INC | COMMON | 140781105 | 617 | 7876 | SH | DEFINED | 17 |
| CARBO CERAMICS INC | COMMON | 140781105 | 259 | 3302 | SH | DEFINED | 3 |
| CARBONITE INC | COMMON | 141337105 | 67 | 7271 | SH | DEFINED | 15 |
| CARDINAL FINANCIAL CORP | COMMON | 14149F109 | 179 | 10993 | SH | DEFINED | 15 |
| CARDINAL HEALTH INC | COMMON | 14149Y108 | 158336 | 3844966 | SH | DEFINED | 1 |
| CARDINAL HEALTH INC | COMMON | 14149Y108 | 1367 | 33200 | SH | DEFINED | 11 |
| CARDINAL HEALTH INC | COMMON | 14149Y108 | 1294 | 31434 | SH | DEFINED | 12, |
| CARDINAL HEALTH INC | COMMON | 14149Y108 | 91 | 2216 | SH | DEFINED | 14 |
| CARDINAL HEALTH INC | COMMON | 14149Y108 | 11896 | 288873 | SH | DEFINED | 15 |
| CARDINAL HEALTH INC | COMMON | 14149Y108 | 152 | 3682 | SH | DEFINED | 16 |
| CARDINAL HEALTH INC | COMMON | 14149Y108 | 896 | 21749 | SH | DEFINED | 17 |
| CARDINAL HEALTH INC | COMMON | 14149Y108 | 605 | 14681 | SH | DEFINED | 2,1 |
| CARDINAL HEALTH INC | COMMON | 14149Y108 | 134 | 3266 | SH | DEFINED | 3 |
| CARDINAL HEALTH INC | COMMON | 14149Y108 | 617 | 14984 | SH | DEFINED | 5 |
| CARDINAL HEALTH INC | COMMON | 14149Y108 | 78 | 1900 | SH | DEFINED | 7 |
| CARDIONET INC | COMMON | 14159L103 | 222 | 97510 | SH | DEFINED | 1 |
| CARDIONET INC | COMMON | 14159L103 | 87 | 38000 | SH | DEFINED | 3,1 |
| CARDTRONICS INC | COMMON | 14161H108 | 11074 | 466486 | SH | DEFINED | 1 |
| CARDTRONICS INC | COMMON | 14161H108 | 486 | 20456 | SH | DEFINED | 14 |
| CARDTRONICS INC | COMMON | 14161H108 | 1183 | 49820 | SH | DEFINED | 15 |
| CARDTRONICS INC | COMMON | 14161H108 | 11 | 448 | SH | DEFINED | 17 |
| CARDTRONICS INC | COMMON | 14161H108 | 3412 | 143730 | SH | DEFINED | 3 |
| CAREER EDUCATION CORP | COMMON | 141665109 | 318 | 90506 | SH | DEFINED | 15 |
| CAREER EDUCATION CORP | COMMON | 141665109 | 3 | 948 | SH | DEFINED | 16 |
| CAREFUSION CORP | COMMON | 14170T101 | 32996 | 1154502 | SH | DEFINED | 1 |
| CAREFUSION CORP | COMMON | 14170T101 | 622 | 21750 | SH | DEFINED | 11 |
| CAREFUSION CORP | COMMON | 14170T101 | 1321 | 46225 | SH | DEFINED | 12, |
| CAREFUSION CORP | COMMON | 14170T101 | 2 | 74 | SH | DEFINED | 14 |
| CAREFUSION CORP | COMMON | 14170T101 | 1755 | 61399 | SH | DEFINED | 15 |
| CAREFUSION CORP | COMMON | 14170T101 | 29 | 1009 | SH | DEFINED | 16 |
| CAREFUSION CORP | COMMON | 14170T101 | 1052 | 36819 | SH | DEFINED | 17 |
| CAREFUSION CORP | COMMON | 14170T101 | 81 | 2839 | SH | DEFINED | 3 |
| CAREFUSION CORP | COMMON | 14170T101 | 31 | 1100 | SH | DEFINED | 7 |
| CARIBOU COFFEE CO INC | COMMON | 142042209 | 109 | 6702 | SH | DEFINED | 15 |
| CARIBOU COFFEE CO INC | COMMON | 142042209 | 7 | 438 | SH | DEFINED | 3 |
| CARLISLE COS INC | COMMON | 142339100 | 9206 | 156663 | SH | DEFINED | 1 |
| CARLISLE COS INC | COMMON | 142339100 | 777 | 13220 | SH | DEFINED | 15 |
| CARLISLE COS INC | COMMON | 142339100 | 12 | 196 | SH | DEFINED | 16 |
| CARLISLE COS INC | COMMON | 142339100 | 547 | 9303 | SH | DEFINED | 17 |
| CARLYLE GROUP | COMMON | 14309L102 | 7474 | 287140 | SH | DEFINED | 15 |
| CARLYLE GROUP | COMMON | 14309L102 | 745 | 28630 | SH | DEFINED | 16 |
| CARMAX INC | COMMON | 143130102 | 3130 | 83384 | SH | DEFINED | 1 |
| CARMAX INC | COMMON | 143130102 | 844 | 22496 | SH | DEFINED | 11 |
| CARMAX INC | COMMON | 143130102 | 2176 | 57959 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| CARMAX INC | COMMON | 143130102 | 29 | 776 | SH | DEFINED | 16 |
| CARMAX INC | COMMON | 143130102 | 915 | 24364 | SH | DEFINED | 2 |
| CARMAX INC | COMMON | 143130102 | 30 | 808 | SH | DEFINED | 3 |
| CARMAX INC | COMMON | 143130102 | 304 | 8100 | SH | DEFINED | 5 |
| CARMAX INC | COMMON | 143130102 | 71 | 1900 | SH | DEFINED | 7 |
| CARMIKE CINEMAS INC | COMMON | 143436400 | 205 | 13689 | SH | DEFINED | 15 |
| CARNIVAL CORP | COMMON | 143658300 | 333784 | 9077614 | SH | DEFINED | 1 |
| CARNIVAL CORP | COMMON | 143658300 | 1627 | 44240 | SH | DEFINED | 11 |
| CARNIVAL CORP | COMMON | 143658300 | 4766 | 129617 | SH | DEFINED | 15 |
| CARNIVAL CORP | COMMON | 143658300 | 51 | 1377 | SH | DEFINED | 16 |
| CARNIVAL CORP | COMMON | 143658300 | 11496 | 312652 | SH | DEFINED | 2 |
| CARNIVAL CORP | COMMON | 143658300 | 143 | 3890 | SH | DEFINED | 3 |
| CARNIVAL CORP | COMMON | 143658300 | 629 | 17099 | SH | DEFINED | 5 |
| CARNIVAL PLC-ADR | COMMON | 14365C103 | 135 | 3482 | SH | DEFINED | 15 |
| CARPENTER TECHNOLOGY | COMMON | 144285103 | 34232 | 663023 | SH | DEFINED | 1 |
| CARPENTER TECHNOLOGY | COMMON | 144285103 | 1005 | 19462 | SH | DEFINED | 15 |
| CARPENTER TECHNOLOGY | COMMON | 144285103 | 425 | 8232 | SH | DEFINED | 17 |
| CARPENTER TECHNOLOGY | COMMON | 144285103 | 2 | 39 | SH | DEFINED | 3 |
| CARRIAGE SVCS INC | COMMON | 143905107 | 71 | 6010 | SH | DEFINED | 15 |
| CARRIZO OIL & GAS INC | COMMON | 144577103 | 628 | 30000 | SH | DEFINED | 14 |
| CARRIZO OIL & GAS INC | COMMON | 144577103 | 1456 | 69595 | SH | DEFINED | 15 |
| CARRIZO OIL & GAS INC | COMMON | 144577103 | 266 | 12697 | SH | DEFINED | 17 |
| CARRIZO OIL & GAS INC | COMMON | 144577103 | 16 | 750 | SH | DEFINED | 3 |
| CARROLS RESTAURANT GROUP INC | COMMON | 14574X104 | 86 | 14324 | SH | DEFINED | 15 |
| CARTERS INC | COMMON | 146229109 | 369 | 6634 | SH | DEFINED | 15 |
| CARTERS INC | COMMON | 146229109 | 7 | 128 | SH | DEFINED | 16 |
| CARTERS INC | COMMON | 146229109 | 300 | 5396 | SH | DEFINED | 17 |
| CASCADE CORP | COMMON | 147195101 | 307 | 4771 | SH | DEFINED | 15 |
| CASCADE CORP | COMMON | 147195101 | 342 | 5317 | SH | DEFINED | 17 |
| CASELLA WASTE SYSTEMS INC CL A | COMMON | 147448104 | 130 | 29589 | SH | DEFINED | 15 |
| CASEY'S GENERAL STORES INC | COMMON | 147528103 | 3357 | 63223 | SH | DEFINED | 15 |
| CASEY'S GENERAL STORES INC | COMMON | 147528103 | 9 | 177 | SH | DEFINED | 16 |
| CASEY'S GENERAL STORES INC | COMMON | 147528103 | 7 | 138 | SH | DEFINED | 3 |
| CASH AMERICA INTL INC | COMMON | 14754D100 | 1324 | 33372 | SH | DEFINED | 15 |
| CASH AMERICA INTL INC | COMMON | 14754D100 | 1211 | 30529 | SH | DEFINED | 17 |
| CASS INFORMATION SYSTEMS INC | COMMON | 14808P109 | 153 | 3627 | SH | DEFINED | 15 |
| CASTLE (A.M.) & CO | COMMON | 148411101 | 545 | 36866 | SH | DEFINED | 15 |
| CASTLE BRANDS INC | COMMON | 148435100 | 125 | 445800 | SH | DEFINED | 14 |
| CASUAL MALE RETAIL GROUP INC | COMMON | 148711302 | 192 | 45696 | SH | DEFINED | 15 |
| CATAMARAN CORP | COMMON | 148887102 | 19781 | 419988 | SH | DEFINED | 1 |
| CATAMARAN CORP | COMMON | 148887102 | 962 | 20400 | SH | DEFINED | 11 |
| CATAMARAN CORP | COMMON | 148887102 | 782 | 16612 | SH | DEFINED | 14 |
| CATAMARAN CORP | COMMON | 148887102 | 110800 | 2352449 | SH | DEFINED | 15 |
| CATAMARAN CORP | COMMON | 148887102 | 2237 | 47501 | SH | DEFINED | 16 |
| CATAMARAN CORP | COMMON | 148887102 | 191 | 4063 | SH | DEFINED | 17 |
| CATAMARAN CORP | COMMON | 148887102 | 4995 | 105916 | SH | DEFINED | 2,1 |
| CATAMARAN CORP | COMMON | 148887102 | 5963 | 126594 | SH | DEFINED | 3 |
| CATAMARAN CORP | COMMON | 148887102 | 387 | 8200 | SH | DEFINED | 5 |
| CATERPILLAR INC | COMMON | 149123101 | 5363 | 59851 | SH | DEFINED | 1 |
| CATERPILLAR INC | COMMON | 149123101 | 5703 | 63643 | SH | DEFINED | 11 |
| CATERPILLAR INC | COMMON | 149123101 | 1165 | 13004 | SH | DEFINED | 14 |
| CATERPILLAR INC | COMMON | 149123101 | 15233 | 169992 | SH | DEFINED | 15 |
| CATERPILLAR INC | COMMON | 149123101 | 133 | 1485 | SH | DEFINED | 16 |
| CATERPILLAR INC | COMMON | 149123101 | 1959 | 21862 | SH | DEFINED | 17 |
| CATERPILLAR INC | COMMON | 149123101 | 1907 | 21278 | SH | DEFINED | 3 |
| CATERPILLAR INC | COMMON | 149123101 | 2075 | 23158 | SH | DEFINED | 5 |
| CATERPILLAR INC | COMMON | 149123101 | 224 | 2500 | SH | DEFINED | 7 |
| CATHAY GENERAL BANCORP | COMMON | 149150104 | 1452 | 74370 | SH | DEFINED | 15 |
| CATO CORP CL A | COMMON | 149205106 | 3013 | 109856 | SH | DEFINED | 15 |
| CATO CORP CL A | COMMON | 149205106 | 130 | 4737 | SH | DEFINED | 17 |
| CATO CORP CL A | COMMON | 149205106 | 7 | 254 | SH | DEFINED | 3 |
| CATO CORP CL A | COMMON | 149205106 | 47 | 1700 | SH | DEFINED | 3,1 |

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|---|---|---|---|---|---|---|---|
| CAVCO INDUSTRIES INC | COMMON | 149568107 | 103 | 2066 | SH | DEFINED | 15 |
| CAVIUM INC | COMMON | 14964U108 | 3211 | 102893 | SH | DEFINED | 1 |
| CAVIUM INC | COMMON | 14964U108 | 112 | 3594 | SH | DEFINED | 14 |
| CAVIUM INC | COMMON | 14964U108 | 1406 | 45054 | SH | DEFINED | 15 |
| CAVIUM INC | COMMON | 14964U108 | 7 | 210 | SH | DEFINED | 3 |
| CBEYOND INC | COMMON | 149847105 | 936 | 103564 | SH | DEFINED | 15 |
| CBIZ INC | COMMON | 124805102 | 311 | 52559 | SH | DEFINED | 15 |
| CBL & ASSOCIATES PROPERTIES | COMMON | 124830100 | 163427 | 7705166 | SH | DEFINED | 1 |
| CBL & ASSOCIATES PROPERTIES | COMMON | 124830100 | 1090 | 51400 | SH | DEFINED | 11, |
| CBL & ASSOCIATES PROPERTIES | COMMON | 124830100 | 1043 | 49181 | SH | DEFINED | 15 |
| CBL & ASSOCIATES PROPERTIES | COMMON | 124830100 | 15 | 707 | SH | DEFINED | 16 |
| CBL & ASSOCIATES PROPERTIES | COMMON | 124830100 | 769 | 36239 | SH | DEFINED | 17 |
| CBL & ASSOCIATES PROPERTIES | COMMON | 124830100 | 1277 | 60200 | SH | DEFINED | 18, |
| CBL & ASSOCIATES PROPERTIES | COMMON | 124830100 | 358 | 16900 | SH | DEFINED | 2,1 |
| CBL & ASSOCIATES PROPERTIES | COMMON | 124830100 | 2 | 83 | SH | DEFINED | 3 |
| CBL & ASSOCIATES PROPERTIES | COMMON | 124830100 | 4272 | 201400 | SH | DEFINED | 3,1 |
| CBL & ASSOCIATES PROPERTIES | COMMON | 124830100 | 53 | 2500 | SH | DEFINED | 4,1 |
| CBL & ASSOCIATES PROPERTIES | COMMON | 124830100 | 843 | 39761 | SH | DEFINED | 6,1 |
| CBOE HOLDINGS INC | COMMON | 12503M108 | 247 | 8400 | SH | DEFINED | 1 |
| CBOE HOLDINGS INC | COMMON | 12503M108 | 593 | 20116 | SH | DEFINED | 15 |
| CBOE HOLDINGS INC | COMMON | 12503M108 | 236 | 8001 | SH | DEFINED | 17 |
| CBRE CLARION GLOBAL REAL ESTAT | COMMON | 12504G100 | 11442 | 1291459 | SH | DEFINED | 17 |
| CBRE GROUP INC | COMMON | 12504L109 | 2919 | 146703 | SH | DEFINED | 1 |
| CBRE GROUP INC | COMMON | 12504L109 | 611 | 30700 | SH | DEFINED | 11 |
| CBRE GROUP INC | COMMON | 12504L109 | 119 | 5973 | SH | DEFINED | 14 |
| CBRE GROUP INC | COMMON | 12504L109 | 2125 | 106763 | SH | DEFINED | 15 |
| CBRE GROUP INC | COMMON | 12504L109 | 17 | 856 | SH | DEFINED | 16 |
| CBRE GROUP INC | COMMON | 12504L109 | 555 | 27879 | SH | DEFINED | 17 |
| CBRE GROUP INC | COMMON | 12504L109 | 43 | 2140 | SH | DEFINED | 2,1 |
| CBRE GROUP INC | COMMON | 12504L109 | 42 | 2126 | SH | DEFINED | 3 |
| CBRE GROUP INC | COMMON | 12504L109 | 373 | 18741 | SH | DEFINED | 5 |
| CBRE GROUP INC | COMMON | 12504L109 | 639 | 32100 | SH | DEFINED | 6 |
| CBRE GROUP INC | COMMON | 12504L109 | 32 | 1600 | SH | DEFINED | 7 |
| CBS CORP CL A | COMMON | 124857103 | 4 | 100 | SH | DEFINED | 3 |
| CBS CORP- CLASS B NON VOTING | COMMON | 124857202 | 123663 | 3250021 | SH | DEFINED | 1 |
| CBS CORP- CLASS B NON VOTING | COMMON | 124857202 | 2212 | 58141 | SH | DEFINED | 11 |
| CBS CORP- CLASS B NON VOTING | COMMON | 124857202 | 15089 | 396549 | SH | DEFINED | 15 |
| CBS CORP- CLASS B NON VOTING | COMMON | 124857202 | 93 | 2450 | SH | DEFINED | 16 |
| CBS CORP- CLASS B NON VOTING | COMMON | 124857202 | 76 | 1987 | SH | DEFINED | 17 |
| CBS CORP- CLASS B NON VOTING | COMMON | 124857202 | 108 | 2836 | SH | DEFINED | 3 |
| CBS CORP- CLASS B NON VOTING | COMMON | 124857202 | 875 | 22986 | SH | DEFINED | 5 |
| CBS CORP- CLASS B NON VOTING | COMMON | 124857202 | 118 | 3100 | SH | DEFINED | 7 |
| CBS CORP- CLASS B NON VOTING | COMMON | 124857202 | 922 | 24236 | SH | DEFINED | 9,1 |
| CDI CORP | COMMON | 125071100 | 358 | 20910 | SH | DEFINED | 15 |
| CEC ENTERTAINMENT INC | COMMON | 125137109 | 1005 | 30280 | SH | DEFINED | 15 |
| CECO ENVIRONMENTAL CORP | COMMON | 125141101 | 40 | 4036 | SH | DEFINED | 15 |
| CEDAR FAIR LP | COMMON | 150185106 | 33 | 1000 | SH | DEFINED | 3 |
| CEDAR REALTY TRUST INC | COMMON | 150602209 | 1752 | 331900 | SH | DEFINED | 1 |
| CEDAR REALTY TRUST INC | COMMON | 150602209 | 735 | 139184 | SH | DEFINED | 15 |
| CEDAR REALTY TRUST INC | COMMON | 150602209 | 685 | 129700 | SH | DEFINED | 3,1 |
| CELADON GROUP INC | COMMON | 150838100 | 444 | 24583 | SH | DEFINED | 15 |
| CELANESE CORP-SERIES A | COMMON | 150870103 | 686 | 15400 | SH | DEFINED | 11 |
| CELANESE CORP-SERIES A | COMMON | 150870103 | 482 | 10826 | SH | DEFINED | 14 |
| CELANESE CORP-SERIES A | COMMON | 150870103 | 545 | 12238 | SH | DEFINED | 15 |
| CELANESE CORP-SERIES A | COMMON | 150870103 | 16 | 360 | SH | DEFINED | 16 |
| CELANESE CORP-SERIES A | COMMON | 150870103 | 14920 | 335049 | SH | DEFINED | 2 |
| CELANESE CORP-SERIES A | COMMON | 150870103 | 4390 | 98575 | SH | DEFINED | 3 |
| CELANESE CORP-SERIES A | COMMON | 150870103 | 489 | 10984 | SH | DEFINED | 5 |
| CELESTICA INC | COMMON | 15101Q108 | 1748 | 214818 | SH | DEFINED | 1 |
| CELESTICA INC | COMMON | 15101Q108 | 71 | 8773 | SH | DEFINED | 15 |
| CELESTICA INC | COMMON | 15101Q108 | 38857 | 4776476 | SH | DEFINED | 2,1 |
| CELESTICA INC | COMMON | 15101Q108 | 286 | 35097 | SH | DEFINED | 2,1 |

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|---|---|---|---|---|---|---|---|
| CELGENE CORP | COMMON | 151020104 | 188326 | 2399980 | SH | DEFINED | 1 |
| CELGENE CORP | COMMON | 151020104 | 3602 | 45900 | SH | DEFINED | 1,5 |
| CELGENE CORP | COMMON | 151020104 | 714 | 9100 | SH | DEFINED | 1,9 |
| CELGENE CORP | COMMON | 151020104 | 188 | 2400 | SH | DEFINED | 10 |
| CELGENE CORP | COMMON | 151020104 | 3302 | 42075 | SH | DEFINED | 11 |
| CELGENE CORP | COMMON | 151020104 | 2010 | 25620 | SH | DEFINED | 12, |
| CELGENE CORP | COMMON | 151020104 | 24 | 300 | SH | DEFINED | 13 |
| CELGENE CORP | COMMON | 151020104 | 1257 | 16015 | SH | DEFINED | 14 |
| CELGENE CORP | COMMON | 151020104 | 342366 | 4363016 | SH | DEFINED | 15 |
| CELGENE CORP | COMMON | 151020104 | 7714 | 98310 | SH | DEFINED | 16 |
| CELGENE CORP | COMMON | 151020104 | 4071 | 51878 | SH | DEFINED | 17 |
| CELGENE CORP | COMMON | 151020104 | 11698 | 149072 | SH | DEFINED | 2 |
| CELGENE CORP | COMMON | 151020104 | 718 | 9151 | SH | DEFINED | 2,1 |
| CELGENE CORP | COMMON | 151020104 | 1991 | 25371 | SH | DEFINED | 3 |
| CELGENE CORP | COMMON | 151020104 | 2684 | 34200 | SH | DEFINED | 3,1 |
| CELGENE CORP | COMMON | 151020104 | 2087 | 26600 | SH | DEFINED | 5 |
| CELGENE CORP | COMMON | 151020104 | 2385 | 30400 | SH | DEFINED | 6 |
| CELGENE CORP | COMMON | 151020104 | 157 | 2000 | SH | DEFINED | 7 |
| CELGENE CORP | COMMON | 151020104 | 1059 | 13500 | SH | DEFINED | 8,1 |
| CELLCOM ISRAEL LTD | COMMON | M2196U109 | 29 | 3479 | SH | DEFINED | 15 |
| CELLDEX THERAPEUTICS INC | COMMON | 15117B103 | 123 | 18371 | SH | DEFINED | 15 |
| CELLDEX THERAPEUTICS INC | COMMON | 15117B103 | 0 | 15 | SH | DEFINED | 3 |
| CEMEX SAB DE CV CVT3.25 3-16 | CONVERT | 151290BB8 | 10090 | 8900000 | SH | DEFINED | 1 |
| CEMEX SAB DE CV-SPONS ADR PART | COMMON | 151290889 | 6297 | 638002 | SH | DEFINED | 15 |
| CEMEX SAB DE CVT 4.875 3-15 | CONVERT | 151290AV5 | 84507 | 77529000 | SH | DEFINED | 1 |
| CENCOSUD SA - ADR | COMMON | 15132H101 | 1838 | 112532 | SH | DEFINED | 15 |
| CENOVUS ENERGY IN | COMMON | 15135U109 | 140958 | 4200537 | SH | DEFINED | 1 |
| CENOVUS ENERGY IN | COMMON | 15135U109 | 2572 | 76652 | SH | DEFINED | 11 |
| CENOVUS ENERGY IN | COMMON | 15135U109 | 808 | 24080 | SH | DEFINED | 11, |
| CENOVUS ENERGY IN | COMMON | 15135U109 | 700 | 20870 | SH | DEFINED | 12, |
| CENOVUS ENERGY IN | COMMON | 15135U109 | 327 | 9754 | SH | DEFINED | 15 |
| CENOVUS ENERGY IN | COMMON | 15135U109 | 3 | 99 | SH | DEFINED | 16 |
| CENOVUS ENERGY IN | COMMON | 15135U109 | 173724 | 5176757 | SH | DEFINED | 2 |
| CENOVUS ENERGY IN | COMMON | 15135U109 | 17437 | 519607 | SH | DEFINED | 2,1 |
| CENOVUS ENERGY IN | COMMON | 15135U109 | 898 | 26747 | SH | DEFINED | 5 |
| CENOVUS ENERGY IN | COMMON | 15135U109 | 1436 | 42800 | SH | DEFINED | 6 |
| CENOVUS ENERGY IN | COMMON | 15135U109 | 121 | 3600 | SH | DEFINED | 7 |
| CENOVUS ENERGY IN | COMMON | 15135U109 | 1719 | 51233 | SH | DEFINED | 9,1 |
| CENOVUS ENERGY INC | COMMON | 15135U109 | 464 | 13830 | SH | DEFINED | 14 |
| CENOVUS ENERGY INC | COMMON | 15135U109 | 44 | 1309 | SH | DEFINED | 17 |
| CENOVUS ENERGY INC | COMMON | 15135U109 | 1351 | 40270 | SH | DEFINED | 2,1 |
| CENOVUS ENERGY INC | COMMON | 15135U109 | 80 | 2400 | SH | DEFINED | 3 |
| CENTENE CORP | COMMON | 15135B101 | 47487 | 1158214 | SH | DEFINED | 1 |
| CENTENE CORP | COMMON | 15135B101 | 5801 | 141480 | SH | DEFINED | 15 |
| CENTENE CORP | COMMON | 15135B101 | 42 | 1019 | SH | DEFINED | 16 |
| CENTENE CORP | COMMON | 15135B101 | 53 | 1289 | SH | DEFINED | 17 |
| CENTENE CORP | COMMON | 15135B101 | 49 | 1200 | SH | DEFINED | 3 |
| CENTER BANCORP INC | COMMON | 151408101 | 516 | 44590 | SH | DEFINED | 1 |
| CENTER BANCORP INC | COMMON | 151408101 | 8 | 650 | SH | DEFINED | 15 |
| CENTER BANCORP INC | COMMON | 151408101 | 251 | 21700 | SH | DEFINED | 3,1 |
| CENTERPOINT ENERGY INC | COMMON | 15189T107 | 37496 | 1947854 | SH | DEFINED | 1 |
| CENTERPOINT ENERGY INC | COMMON | 15189T107 | 729 | 37886 | SH | DEFINED | 11 |
| CENTERPOINT ENERGY INC | COMMON | 15189T107 | 385 | 20000 | SH | DEFINED | 14 |
| CENTERPOINT ENERGY INC | COMMON | 15189T107 | 28380 | 1474309 | SH | DEFINED | 15 |
| CENTERPOINT ENERGY INC | COMMON | 15189T107 | 45 | 2352 | SH | DEFINED | 16 |
| CENTERPOINT ENERGY INC | COMMON | 15189T107 | 4956 | 257465 | SH | DEFINED | 17 |
| CENTERPOINT ENERGY INC | COMMON | 15189T107 | 176 | 9138 | SH | DEFINED | 3 |
| CENTERPOINT ENERGY INC | COMMON | 15189T107 | 221 | 11500 | SH | DEFINED | 5 |
| CENTERSTATE BANKS INC | COMMON | 15201P109 | 205 | 24022 | SH | DEFINED | 15 |
| CENTRAIS ELETRICAS BRASILEIRAS | COMMON | 15234Q207 | 740 | 237205 | SH | DEFINED | 15 |
| CENTRAL EURO DISTRIBUTION | COMMON | 153435102 | 99 | 45755 | SH | DEFINED | 15 |
| CENTRAL EURO DISTRIBUTION | COMMON | 153435102 | 4 | 1647 | SH | DEFINED | 16 |

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|---|---|---|---|---|---|---|---|
| CENTRAL EURO DISTRIBUTION | COMMON | 153435102 | 3 | 1412 | SH | DEFINED | 17 |
| CENTRAL EURO MEDIA ENTER CVT 5 | CONVERT | 153443AH9 | 3741 | 4100000 | SH | DEFINED | 1 |
| CENTRAL EUROPEAN MEDIA | COMMON | G20045202 | 624 | 100997 | SH | DEFINED | 15 |
| CENTRAL EUROPEAN MEDIA | COMMON | G20045202 | 13 | 2118 | SH | DEFINED | 17 |
| CENTRAL GARDEN & PET CO | COMMON | 153527106 | 210 | 20944 | SH | DEFINED | 15 |
| CENTRAL GARDEN AND PET CO-A | COMMON | 153527205 | 1413 | 134984 | SH | DEFINED | 15 |
| CENTRAL GOLDTRUST CEF | COMMON | 153546106 | 82 | 1300 | SH | DEFINED | 14 |
| CENTRAL GOLDTRUST CEF | COMMON | 153546106 | 50 | 800 | SH | DEFINED | 3 |
| CENTRAL PACIFIC FINANCIAL CO | COMMON | 154760409 | 562 | 36060 | SH | DEFINED | 1 |
| CENTRAL PACIFIC FINANCIAL CO | COMMON | 154760409 | 337 | 21588 | SH | DEFINED | 15 |
| CENTRAL PACIFIC FINANCIAL CO | COMMON | 154760409 | 139 | 8900 | SH | DEFINED | 3,1 |
| CENTURY ALUMINUM COMPANY | COMMON | 156431108 | 893 | 101874 | SH | DEFINED | 15 |
| CENTURY ALUMINUM COMPANY | COMMON | 156431108 | 221 | 25179 | SH | DEFINED | 17 |
| CENTURY ALUMINUM COMPANY | COMMON | 156431108 | 9 | 1000 | SH | DEFINED | 3 |
| CENTURY BANCORP INC CL A | COMMON | 156432106 | 55 | 1670 | SH | DEFINED | 1 |
| CENTURY BANCORP INC CL A | COMMON | 156432106 | 6 | 180 | SH | DEFINED | 15 |
| CENTURY BANCORP INC CL A | COMMON | 156432106 | 16 | 500 | SH | DEFINED | 3,1 |
| CENTURYLINK INC | COMMON | 156700106 | 10044 | 256741 | SH | DEFINED | 1 |
| CENTURYLINK INC | COMMON | 156700106 | 2432 | 62166 | SH | DEFINED | 11 |
| CENTURYLINK INC | COMMON | 156700106 | 669 | 17100 | SH | DEFINED | 14 |
| CENTURYLINK INC | COMMON | 156700106 | 38153 | 975286 | SH | DEFINED | 15 |
| CENTURYLINK INC | COMMON | 156700106 | 162 | 4153 | SH | DEFINED | 16 |
| CENTURYLINK INC | COMMON | 156700106 | 7099 | 181469 | SH | DEFINED | 17 |
| CENTURYLINK INC | COMMON | 156700106 | 504 | 12883 | SH | DEFINED | 3 |
| CENTURYLINK INC | COMMON | 156700106 | 701 | 17925 | SH | DEFINED | 5 |
| CENTURYLINK INC | COMMON | 156700106 | 113 | 2900 | SH | DEFINED | 7 |
| CENVEO INC | COMMON | 15670S105 | 258 | 95576 | SH | DEFINED | 15 |
| CEPHEID INC | COMMON | 15670R107 | 18285 | 540010 | SH | DEFINED | 1 |
| CEPHEID INC | COMMON | 15670R107 | 1194 | 35271 | SH | DEFINED | 12, |
| CEPHEID INC | COMMON | 15670R107 | 85 | 2520 | SH | DEFINED | 15 |
| CEPHEID INC | COMMON | 15670R107 | 8 | 223 | SH | DEFINED | 17 |
| CERNER CORP | COMMON | 156782104 | 49977 | 644781 | SH | DEFINED | 1 |
| CERNER CORP | COMMON | 156782104 | 1108 | 14300 | SH | DEFINED | 11 |
| CERNER CORP | COMMON | 156782104 | 1265 | 16323 | SH | DEFINED | 12, |
| CERNER CORP | COMMON | 156782104 | 1027 | 13250 | SH | DEFINED | 14 |
| CERNER CORP | COMMON | 156782104 | 138744 | 1790019 | SH | DEFINED | 15 |
| CERNER CORP | COMMON | 156782104 | 3092 | 39887 | SH | DEFINED | 16 |
| CERNER CORP | COMMON | 156782104 | 1002 | 12933 | SH | DEFINED | 17 |
| CERNER CORP | COMMON | 156782104 | 193 | 2484 | SH | DEFINED | 3 |
| CERNER CORP | COMMON | 156782104 | 310 | 4000 | SH | DEFINED | 5 |
| CERNER CORP | COMMON | 156782104 | 93 | 1200 | SH | DEFINED | 7 |
| CERVECERIAS UNIDAS SA (CIA) AD | COMMON | 204429104 | 380 | 12000 | SH | DEFINED | 6 |
| CERVECERIAS UNIDAS SA (CIA) AD | COMMON | 204429104 | 372 | 11750 | SH | DEFINED | 9 |
| CEVA INC | COMMON | 157210105 | 367 | 23306 | SH | DEFINED | 15 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 76279 | 375464 | SH | DEFINED | 1 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 792 | 3900 | SH | DEFINED | 1,1 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 9833 | 48400 | SH | DEFINED | 1,5 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 935 | 4600 | SH | DEFINED | 1,9 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 1239 | 6100 | SH | DEFINED | 11 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 1016 | 5000 | SH | DEFINED | 13 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 41 | 200 | SH | DEFINED | 14 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 19517 | 96065 | SH | DEFINED | 15 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 1047 | 5154 | SH | DEFINED | 16 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 2276 | 11203 | SH | DEFINED | 17 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 731 | 3600 | SH | DEFINED | 18 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 29 | 145 | SH | DEFINED | 2,1 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 130 | 640 | SH | DEFINED | 3 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 3535 | 17400 | SH | DEFINED | 3,1 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 1432 | 7050 | SH | DEFINED | 5 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 17177 | 84550 | SH | DEFINED | 6 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 61 | 300 | SH | DEFINED | 7 |
| CF INDUSTRIES HOLDINGS INC | COMMON | 125269100 | 2133 | 10500 | SH | DEFINED | 8,1 |

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|---|---|---|---|---|---|---|---|
| CGI GROUP INC | COMMON | 39945C109 | 129155 | 5584911 | SH | DEFINED | 1 |
| CGI GROUP INC | COMMON | 39945C109 | 473 | 20442 | SH | DEFINED | 11 |
| CGI GROUP INC | COMMON | 39945C109 | 71 | 3077 | SH | DEFINED | 15 |
| CGI GROUP INC | COMMON | 39945C109 | 54974 | 2377253 | SH | DEFINED | 2,1 |
| CGI GROUP INC CL A | COMMON | 39945C109 | 303 | 13119 | SH | DEFINED | 2,1 |
| CH ENERGY GROUP INC | COMMON | 12541M102 | 2107 | 32308 | SH | DEFINED | 15 |
| CHANGYOU.COM LTD | COMMON | 15911M107 | 1029 | 39050 | SH | DEFINED | 15 |
| CHANGYOU.COM LTD | COMMON | 15911M107 | 58 | 2200 | SH | DEFINED | 2,1 |
| CHANGYOU.COM LTD | COMMON | 15911M107 | 253 | 9587 | SH | DEFINED | 2,4 |
| CHANGYOU.COM LTD | COMMON | 15911M107 | 1549 | 58820 | SH | DEFINED | 6 |
| CHANGYOU.COM LTD | COMMON | 15911M107 | 24 | 900 | SH | DEFINED | 6,1 |
| CHANGYOU.COM LTD | COMMON | 15911M107 | 1959 | 74377 | SH | DEFINED | 6,1 |
| CHANGYOU.COM LTD | COMMON | 15911M107 | 2873 | 109062 | SH | DEFINED | 6,4 |
| CHARLES RIVER LABORATORI 2.25 | CONVERT | 159864AB3 | 2005 | 2000000 | SH | DEFINED | 1 |
| CHARLES RIVER LABORATORIES | COMMON | 159864107 | 19301 | 515106 | SH | DEFINED | 1 |
| CHARLES RIVER LABORATORIES | COMMON | 159864107 | 53756 | 1434633 | SH | DEFINED | 1,2 |
| CHARLES RIVER LABORATORIES | COMMON | 159864107 | 204 | 5440 | SH | DEFINED | 11, |
| CHARLES RIVER LABORATORIES | COMMON | 159864107 | 1159 | 30921 | SH | DEFINED | 15 |
| CHARLES RIVER LABORATORIES | COMMON | 159864107 | 7 | 184 | SH | DEFINED | 16 |
| CHARLES RIVER LABORATORIES | COMMON | 159864107 | 322 | 8603 | SH | DEFINED | 17 |
| CHARLES RIVER LABORATORIES | COMMON | 159864107 | 7517 | 200618 | SH | DEFINED | 2 |
| CHARLES RIVER LABORATORIES | COMMON | 159864107 | 144 | 3844 | SH | DEFINED | 2,1 |
| CHARLES RIVER LABORATORIES | COMMON | 159864107 | 1858 | 49587 | SH | DEFINED | 6,1 |
| CHARM COMMUNICATIONS INC ADR | COMMON | 16112R101 | 27 | 6737 | SH | DEFINED | 2,1 |
| CHARM COMMUNICATIONS INC ADR | COMMON | 16112R101 | 78 | 19215 | SH | DEFINED | 2,4 |
| CHARM COMMUNICATIONS INC ADR | COMMON | 16112R101 | 2628 | 650600 | SH | DEFINED | 6 |
| CHARM COMMUNICATIONS INC ADR | COMMON | 16112R101 | 34 | 8490 | SH | DEFINED | 6,1 |
| CHARM COMMUNICATIONS INC ADR | COMMON | 16112R101 | 596 | 147487 | SH | DEFINED | 6,1 |
| CHARM COMMUNICATIONS INC ADR | COMMON | 16112R101 | 796 | 197056 | SH | DEFINED | 6,4 |
| CHART INDUSTRIES INC | COMMON | 16115Q308 | 34 | 508 | SH | DEFINED | 14 |
| CHART INDUSTRIES INC | COMMON | 16115Q308 | 1324 | 19854 | SH | DEFINED | 15 |
| CHART INDUSTRIES INC | COMMON | 16115Q308 | 16 | 243 | SH | DEFINED | 17 |
| CHART INDUSTRIES INC | COMMON | 16115Q308 | 6 | 86 | SH | DEFINED | 3 |
| CHART INDUSTRIES INC CVT 2.0 0 | CONVERT | 16115QAC4 | 9030 | 7330000 | SH | DEFINED | 1 |
| CHARTER COMMUNICATIONS INC | COMMON | 16117M305 | 259 | 3400 | SH | DEFINED | 11 |
| CHARTER COMMUNICATIONS INC | COMMON | 16117M305 | 238 | 3123 | SH | DEFINED | 14 |
| CHARTER COMMUNICATIONS INC | COMMON | 16117M305 | 1526 | 20014 | SH | DEFINED | 15 |
| CHARTER COMMUNICATIONS INC | COMMON | 16117M305 | 52 | 679 | SH | DEFINED | 16 |
| CHARTER COMMUNICATIONS INC | COMMON | 16117M305 | 2108 | 27646 | SH | DEFINED | 3 |
| CHARTER COMMUNICATIONS INC | COMMON | 16117M305 | 328 | 4300 | SH | DEFINED | 5 |
| CHATHAM LODGING TRUST | COMMON | 16208T102 | 956 | 62149 | SH | DEFINED | 15 |
| CHECK POINT SOFTWARE TECH LTD | COMMON | M22465104 | 97846 | 2053871 | SH | DEFINED | 1 |
| CHECK POINT SOFTWARE TECH LTD | COMMON | M22465104 | 2858 | 60000 | SH | DEFINED | 10 |
| CHECK POINT SOFTWARE TECH LTD | COMMON | M22465104 | 1295 | 27173 | SH | DEFINED | 12, |
| CHECK POINT SOFTWARE TECH LTD | COMMON | M22465104 | 13288 | 278931 | SH | DEFINED | 14 |
| CHECK POINT SOFTWARE TECH LTD | COMMON | M22465104 | 96856 | 2033083 | SH | DEFINED | 15 |
| CHECK POINT SOFTWARE TECH LTD | COMMON | M22465104 | 2269 | 47634 | SH | DEFINED | 16 |
| CHECK POINT SOFTWARE TECH LTD | COMMON | M22465104 | 978 | 20526 | SH | DEFINED | 2,1 |
| CHECK POINT SOFTWARE TECH LTD | COMMON | M22465104 | 24717 | 518829 | SH | DEFINED | 3 |
| CHECKPOINT SYSTEMS INC | COMMON | 162825103 | 7069 | 658159 | SH | DEFINED | 1 |
| CHECKPOINT SYSTEMS INC | COMMON | 162825103 | 943 | 87768 | SH | DEFINED | 15 |
| CHEESECAKE FACTORY (THE) | COMMON | 163072101 | 2744 | 83879 | SH | DEFINED | 15 |
| CHEFS WAREHOUSE HOLDINGS LLC | COMMON | 163086101 | 5 | 300 | SH | DEFINED | 15 |
| CHEMED CORP | COMMON | 16359R103 | 40491 | 590332 | SH | DEFINED | 1 |
| CHEMED CORP | COMMON | 16359R103 | 3441 | 50168 | SH | DEFINED | 15 |
| CHEMED CORP | COMMON | 16359R103 | 292 | 4250 | SH | DEFINED | 17 |
| CHEMED CORP CVT 1.875 05-15-14 | CONVERT | 16359RAC7 | 6711 | 6441000 | SH | DEFINED | 1 |
| CHEMICAL FINANCIAL CORP | COMMON | 163731102 | 604 | 25436 | SH | DEFINED | 15 |
| CHEMTURA CORP | COMMON | 163893209 | 449 | 21120 | SH | DEFINED | 1 |
| CHEMTURA CORP | COMMON | 163893209 | 628 | 29534 | SH | DEFINED | 15 |
| CHEMTURA CORP | COMMON | 163893209 | 14 | 642 | SH | DEFINED | 16 |
| CHEMTURA CORP | COMMON | 163893209 | 202 | 9500 | SH | DEFINED | 3,1 |

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| CHENIERE ENERGY PARTNERS LP | COMMON | 16411Q101 | 3581 | 168420 | SH | DEFINED | 3 |
| CHEROKEE INC | COMMON | 16444H102 | 148 | 10784 | SH | DEFINED | 15 |
| CHESAPEAKE ENERGY CORP | COMMON | 165167107 | 2960 | 178104 | SH | DEFINED | 1 |
| CHESAPEAKE ENERGY CORP | COMMON | 165167107 | 1089 | 65518 | SH | DEFINED | 11 |
| CHESAPEAKE ENERGY CORP | COMMON | 165167107 | 185 | 11160 | SH | DEFINED | 14 |
| CHESAPEAKE ENERGY CORP | COMMON | 165167107 | 3553 | 213756 | SH | DEFINED | 15 |
| CHESAPEAKE ENERGY CORP | COMMON | 165167107 | 52 | 3111 | SH | DEFINED | 16 |
| CHESAPEAKE ENERGY CORP | COMMON | 165167107 | 690 | 41539 | SH | DEFINED | 17 |
| CHESAPEAKE ENERGY CORP | COMMON | 165167107 | 32 | 1938 | SH | DEFINED | 2,1 |
| CHESAPEAKE ENERGY CORP | COMMON | 165167107 | 20 | 1216 | SH | DEFINED | 3 |
| CHESAPEAKE ENERGY CORP | COMMON | 165167107 | 332 | 19950 | SH | DEFINED | 5 |
| CHESAPEAKE ENERGY CORP 144A CV | CONVERT | 165167784 | 133 | 150 | SH | DEFINED | 15 |
| CHESAPEAKE ENERGY CORP 2.5 05- | CONVERT | 165167BZ9 | 7560 | 8400000 | SH | DEFINED | 1 |
| CHESAPEAKE ENERGY CORP 2.5 05- | CONVERT | 165167BZ9 | 90 | 100000 | SH | DEFINED | 15 |
| CHESAPEAKE ENERGY CORP CVP 4.5 | CONVERT | 165167842 | 32 | 400 | SH | DEFINED | 14 |
| CHESAPEAKE ENERGY CORP CVP 4.5 | CONVERT | 165167842 | 40 | 500 | SH | DEFINED | 3 |
| CHESAPEAKE ENGY CORP (CHK) CVT | CONVERT | 165167BW6 | 7416 | 7755000 | SH | DEFINED | 1 |
| CHESAPEAKE GRANITE WASH TRUST | COMMON | 165185109 | 21 | 1250 | SH | DEFINED | 3 |
| CHESAPEAKE LODGING TRUST | COMMON | 165240102 | 241 | 11546 | SH | DEFINED | 15 |
| CHESAPEAKE LODGING TRUST | COMMON | 165240102 | 48 | 2294 | SH | DEFINED | 15, |
| CHESAPEAKE UTILITIES CORP | COMMON | 165303108 | 755 | 16620 | SH | DEFINED | 1 |
| CHESAPEAKE UTILITIES CORP | COMMON | 165303108 | 774 | 17046 | SH | DEFINED | 15 |
| CHESAPEAKE UTILITIES CORP | COMMON | 165303108 | 245 | 5400 | SH | DEFINED | 3,1 |
| CHEVRON CORP | COMMON | 166764100 | 881929 | 8155440 | SH | DEFINED | 1 |
| CHEVRON CORP | COMMON | 166764100 | 52 | 482 | SH | DEFINED | 1,1 |
| CHEVRON CORP | COMMON | 166764100 | 21487 | 198700 | SH | DEFINED | 1,5 |
| CHEVRON CORP | COMMON | 166764100 | 2055 | 19000 | SH | DEFINED | 1,9 |
| CHEVRON CORP | COMMON | 166764100 | 22373 | 206891 | SH | DEFINED | 11 |
| CHEVRON CORP | COMMON | 166764100 | 860 | 7956 | SH | DEFINED | 11, |
| CHEVRON CORP | COMMON | 166764100 | 11684 | 108049 | SH | DEFINED | 14 |
| CHEVRON CORP | COMMON | 166764100 | 67433 | 623570 | SH | DEFINED | 15 |
| CHEVRON CORP | COMMON | 166764100 | 261 | 2412 | SH | DEFINED | 15, |
| CHEVRON CORP | COMMON | 166764100 | 996 | 9209 | SH | DEFINED | 16 |
| CHEVRON CORP | COMMON | 166764100 | 65810 | 608565 | SH | DEFINED | 17 |
| CHEVRON CORP | COMMON | 166764100 | 38870 | 359437 | SH | DEFINED | 3 |
| CHEVRON CORP | COMMON | 166764100 | 7764 | 71800 | SH | DEFINED | 3,1 |
| CHEVRON CORP | COMMON | 166764100 | 2001 | 18500 | SH | DEFINED | 4 |
| CHEVRON CORP | COMMON | 166764100 | 9041 | 83600 | SH | DEFINED | 5 |
| CHEVRON CORP | COMMON | 166764100 | 127647 | 1180385 | SH | DEFINED | 6 |
| CHEVRON CORP | COMMON | 166764100 | 779 | 7200 | SH | DEFINED | 7 |
| CHEVRON CORP | COMMON | 166764100 | 4942 | 45697 | SH | DEFINED | 8,1 |
| CHEVRON CORP | COMMON | 166764100 | 3129 | 28931 | SH | DEFINED | 9 |
| CHEVRON CORP | COMMON | 166764100 | 10371 | 95902 | SH | DEFINED | 9,1 |
| CHICAGO BRIDGE & IRON CO NV | COMMON | 167250109 | 32243 | 695640 | SH | DEFINED | 1 |
| CHICAGO BRIDGE & IRON CO NV | COMMON | 167250109 | 4975 | 107340 | SH | DEFINED | 15 |
| CHICAGO BRIDGE & IRON CO NV | COMMON | 167250109 | 109 | 2343 | SH | DEFINED | 3 |
| CHICO'S FAS INC | COMMON | 168615102 | 8717 | 472211 | SH | DEFINED | 15 |
| CHICO'S FAS INC | COMMON | 168615102 | 768 | 41627 | SH | DEFINED | 17 |
| CHICO'S FAS INC | COMMON | 168615102 | 5 | 274 | SH | DEFINED | 3 |
| CHILDREN'S PLACE | COMMON | 168905107 | 1689 | 38130 | SH | DEFINED | 15 |
| CHILDREN'S PLACE | COMMON | 168905107 | 117 | 2648 | SH | DEFINED | 17 |
| CHIMERA INVESTMENT CORP | COMMON | 16934Q109 | 8250 | 3161102 | SH | DEFINED | 15 |
| CHIMERA INVESTMENT CORP | COMMON | 16934Q109 | 12 | 4410 | SH | DEFINED | 16 |
| CHIMERA INVESTMENT CORP | COMMON | 16934Q109 | 5 | 2001 | SH | DEFINED | 3 |
| CHINA AUTOMOTIVE SYSTEMS INC | COMMON | 16936R105 | 136 | 28450 | SH | DEFINED | 1 |
| CHINA AUTOMOTIVE SYSTEMS INC | COMMON | 16936R105 | 34 | 7100 | SH | DEFINED | 3,1 |
| CHINA CORD BLOOD CORP CO | COMMON | G21107100 | 628 | 240516 | SH | DEFINED | 15 |
| CHINA EASTN AIRLS LTD ADR | COMMON | 16937R104 | 452 | 22509 | SH | DEFINED | 17 |
| CHINA GERUI ADV MATERIALS GP | COMMON | G21101103 | 40 | 22357 | SH | DEFINED | 15 |
| CHINA GREEN AGRICULTURE INC CG | COMMON | 16943W105 | 70 | 21482 | SH | DEFINED | 15 |
| CHINA LIFE INSURANCE CO- ADR | COMMON | 16939P106 | 11952 | 240530 | SH | DEFINED | 15 |
| CHINA LIFE INSURANCE CO- ADR | COMMON | 16939P106 | 317 | 6385 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| CHINA LODGING GROUP LTD ADR | COMMON | 16949N109 | 1449 | 84982 | SH | DEFINED | 15 |
| CHINA MING YANG WIND POW-ADS | COMMON | 16951C108 | 606 | 504803 | SH | DEFINED | 15 |
| CHINA MOBILE LTD SP ADR | COMMON | 16941M109 | 21013 | 357850 | SH | DEFINED | 1 |
| CHINA MOBILE LTD SP ADR | COMMON | 16941M109 | 12 | 200 | SH | DEFINED | 14 |
| CHINA MOBILE LTD SP ADR | COMMON | 16941M109 | 51983 | 885269 | SH | DEFINED | 15 |
| CHINA MOBILE LTD SP ADR | COMMON | 16941M109 | 1791 | 30507 | SH | DEFINED | 17 |
| CHINA MOBILE LTD SP ADR | COMMON | 16941M109 | 58 | 990 | SH | DEFINED | 3 |
| CHINA PETROLEUM & CHEMICAL ADR | COMMON | 16941R108 | 1 | 7 | SH | DEFINED | 1 |
| CHINA PETROLEUM & CHEMICAL ADR | COMMON | 16941R108 | 11326 | 98552 | SH | DEFINED | 15 |
| CHINA PETROLEUM & CHEMICAL ADR | COMMON | 16941R108 | 2467 | 21463 | SH | DEFINED | 17 |
| CHINA PETROLEUM & CHEMICAL ADR | COMMON | 16941R108 | 3 | 22 | SH | DEFINED | 3 |
| CHINA SOUTHN AIRLS LTD ADR | COMMON | 169409109 | 325 | 12567 | SH | DEFINED | 17 |
| CHINA TELECOM CORP LTD - ADR | COMMON | 169426103 | 4142 | 72850 | SH | DEFINED | 15 |
| CHINA TELECOM CORP LTD - ADR | COMMON | 169426103 | 738 | 12984 | SH | DEFINED | 17 |
| CHINA UNICOM LTD ADR | COMMON | 16945R104 | 5621 | 345071 | SH | DEFINED | 15 |
| CHINA UNICOM LTD ADR | COMMON | 16945R104 | 522 | 32020 | SH | DEFINED | 17 |
| CHINA YUCHAI INTL LTD | COMMON | G21082105 | 2644 | 167678 | SH | DEFINED | 15 |
| CHINDEX INTERNATIONAL INC | COMMON | 169467107 | 705 | 67122 | SH | DEFINED | 15 |
| CHIPMOS TECHNOLOGIES BERMUDA L | COMMON | G2110R114 | 233 | 20059 | SH | DEFINED | 15 |
| CHIPOTLE MEXICAN GRILL INC | COMMON | 169656105 | 55733 | 187364 | SH | DEFINED | 1 |
| CHIPOTLE MEXICAN GRILL INC | COMMON | 169656105 | 922 | 3100 | SH | DEFINED | 11 |
| CHIPOTLE MEXICAN GRILL INC | COMMON | 169656105 | 342 | 1150 | SH | DEFINED | 15 |
| CHIPOTLE MEXICAN GRILL INC | COMMON | 169656105 | 5 | 16 | SH | DEFINED | 16 |
| CHIPOTLE MEXICAN GRILL INC | COMMON | 169656105 | 19 | 65 | SH | DEFINED | 3 |
| CHIPOTLE MEXICAN GRILL INC | COMMON | 169656105 | 446 | 1500 | SH | DEFINED | 5 |
| CHIPOTLE MEXICAN GRILL INC | COMMON | 169656105 | 59 | 200 | SH | DEFINED | 7 |
| CHIPOTLE MEXICAN GRILL INC | COMMON | 169656105 | 187 | 629 | SH | DEFINED | 9,1 |
| CHIQUITA BRANDS INTL | COMMON | 170032809 | 275 | 33288 | SH | DEFINED | 15 |
| CHIQUITA BRANDS INTL | COMMON | 170032809 | 6 | 740 | SH | DEFINED | 16 |
| CHOICE HOTELS INTL INC | COMMON | 169905106 | 24573 | 730891 | SH | DEFINED | 1 |
| CHOICE HOTELS INTL INC | COMMON | 169905106 | 261 | 7767 | SH | DEFINED | 15 |
| CHOICE HOTELS INTL INC | COMMON | 169905106 | 105 | 3113 | SH | DEFINED | 3 |
| CHRISTOPHER & BANKS CORP | COMMON | 171046105 | 448 | 82276 | SH | DEFINED | 15 |
| CHUBB CORP | COMMON | 171232101 | 198990 | 2641926 | SH | DEFINED | 1 |
| CHUBB CORP | COMMON | 171232101 | 1953 | 25923 | SH | DEFINED | 11 |
| CHUBB CORP | COMMON | 171232101 | 5541 | 73568 | SH | DEFINED | 14 |
| CHUBB CORP | COMMON | 171232101 | 36829 | 488972 | SH | DEFINED | 15 |
| CHUBB CORP | COMMON | 171232101 | 109 | 1447 | SH | DEFINED | 16 |
| CHUBB CORP | COMMON | 171232101 | 27084 | 359582 | SH | DEFINED | 17 |
| CHUBB CORP | COMMON | 171232101 | 473 | 6282 | SH | DEFINED | 2,1 |
| CHUBB CORP | COMMON | 171232101 | 789 | 10475 | SH | DEFINED | 3 |
| CHUBB CORP | COMMON | 171232101 | 772 | 10248 | SH | DEFINED | 5 |
| CHUBB CORP | COMMON | 171232101 | 128 | 1700 | SH | DEFINED | 7 |
| CHUNGHWA TELECOM LTD-ADR | COMMON | 17133Q502 | 4649 | 143752 | SH | DEFINED | 15 |
| CHURCH & DWIGHT CO INC | COMMON | 171340102 | 42720 | 797465 | SH | DEFINED | 1 |
| CHURCH & DWIGHT CO INC | COMMON | 171340102 | 729 | 13600 | SH | DEFINED | 11 |
| CHURCH & DWIGHT CO INC | COMMON | 171340102 | 608 | 11350 | SH | DEFINED | 14 |
| CHURCH & DWIGHT CO INC | COMMON | 171340102 | 11269 | 210362 | SH | DEFINED | 15 |
| CHURCH & DWIGHT CO INC | COMMON | 171340102 | 12 | 227 | SH | DEFINED | 16 |
| CHURCH & DWIGHT CO INC | COMMON | 171340102 | 595 | 11111 | SH | DEFINED | 17 |
| CHURCH & DWIGHT CO INC | COMMON | 171340102 | 5117 | 95524 | SH | DEFINED | 3 |
| CHURCH & DWIGHT CO INC | COMMON | 171340102 | 27 | 500 | SH | DEFINED | 7 |
| CHURCHILL DOWNS INC | COMMON | 171484108 | 19 | 291 | SH | DEFINED | 14 |
| CHURCHILL DOWNS INC | COMMON | 171484108 | 1983 | 29848 | SH | DEFINED | 15 |
| CHUY'S HOLDINGS INC | COMMON | 171604101 | 4 | 200 | SH | DEFINED | 1 |
| CIA SANEAMENTO BASICO DE-ADR | COMMON | 20441A102 | 1 | 13 | SH | DEFINED | 1 |
| CIA SANEAMENTO BASICO DE-ADR | COMMON | 20441A102 | 65892 | 788464 | SH | DEFINED | 15 |
| CIA SANEAMENTO BASICO DE-ADR | COMMON | 20441A102 | 2324 | 27808 | SH | DEFINED | 17 |
| CIA SANEAMENTO BASICO DE-ADR | COMMON | 20441A102 | 5 | 54 | SH | DEFINED | 3 |
| CIBER INC | COMMON | 17163B102 | 21928 | 6565173 | SH | DEFINED | 1 |
| CIBER INC | COMMON | 17163B102 | 602 | 180216 | SH | DEFINED | 15 |
| CIENA CORP | COMMON | 171779309 | 9484 | 604046 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| CIENA CORP | COMMON | 171779309 | 580 | 36918 | SH | DEFINED | 12, |
| CIENA CORP | COMMON | 171779309 | 79 | 5000 | SH | DEFINED | 14 |
| CIENA CORP | COMMON | 171779309 | 1420 | 90471 | SH | DEFINED | 15 |
| CIENA CORP 144A 4.0 03-15-15 | CONVERT | 171779AF8 | 114 | 100000 | SH | DEFINED | 15 |
| CIENA CORP 3.75 144A 10-18 | CONVERT | 171779AG6 | 1773 | 1575000 | SH | DEFINED | 1 |
| CIENA CORP CVT 0.875 06-15-17 | CONVERT | 171779AE1 | 86 | 100000 | SH | DEFINED | 15 |
| CIENA CORP CVT 4 12-15-20 | CONVERT | 171779AK7 | 50943 | 44516000 | SH | DEFINED | 1 |
| CIFC CORP | COMMON | 12547R105 | 4 | 450 | SH | DEFINED | 14 |
| CIGNA CORP | COMMON | 125509109 | 187397 | 3505369 | SH | DEFINED | 1 |
| CIGNA CORP | COMMON | 125509109 | 1518 | 28399 | SH | DEFINED | 11 |
| CIGNA CORP | COMMON | 125509109 | 914 | 17100 | SH | DEFINED | 14 |
| CIGNA CORP | COMMON | 125509109 | 2054 | 38417 | SH | DEFINED | 15 |
| CIGNA CORP | COMMON | 125509109 | 64 | 1190 | SH | DEFINED | 16 |
| CIGNA CORP | COMMON | 125509109 | 1248 | 23353 | SH | DEFINED | 17 |
| CIGNA CORP | COMMON | 125509109 | 63 | 1175 | SH | DEFINED | 3 |
| CIGNA CORP | COMMON | 125509109 | 512 | 9577 | SH | DEFINED | 5 |
| CIMAREX ENERGY CO | COMMON | 171798101 | 492 | 8518 | SH | DEFINED | 11 |
| CIMAREX ENERGY CO | COMMON | 171798101 | 3414 | 59141 | SH | DEFINED | 15 |
| CIMAREX ENERGY CO | COMMON | 171798101 | 10 | 165 | SH | DEFINED | 16 |
| CIMAREX ENERGY CO | COMMON | 171798101 | 104 | 1807 | SH | DEFINED | 17 |
| CIMAREX ENERGY CO | COMMON | 171798101 | 6 | 102 | SH | DEFINED | 3 |
| CIMAREX ENERGY CO | COMMON | 171798101 | 289 | 5000 | SH | DEFINED | 5 |
| CIMAREX ENERGY CO | COMMON | 171798101 | 40 | 700 | SH | DEFINED | 7 |
| CINCINNATI BELL INC | COMMON | 171871106 | 2261 | 412539 | SH | DEFINED | 15 |
| CINCINNATI BELL INC | COMMON | 171871106 | 10 | 1856 | SH | DEFINED | 16 |
| CINCINNATI BELL INC | COMMON | 171871106 | 681 | 124252 | SH | DEFINED | 17 |
| CINCINNATI FINANCIAL CORP | COMMON | 172062101 | 2785 | 71109 | SH | DEFINED | 1 |
| CINCINNATI FINANCIAL CORP | COMMON | 172062101 | 590 | 15071 | SH | DEFINED | 11 |
| CINCINNATI FINANCIAL CORP | COMMON | 172062101 | 34267 | 875039 | SH | DEFINED | 15 |
| CINCINNATI FINANCIAL CORP | COMMON | 172062101 | 39 | 995 | SH | DEFINED | 16 |
| CINCINNATI FINANCIAL CORP | COMMON | 172062101 | 6236 | 159249 | SH | DEFINED | 17 |
| CINCINNATI FINANCIAL CORP | COMMON | 172062101 | 59 | 1502 | SH | DEFINED | 3 |
| CINCINNATI FINANCIAL CORP | COMMON | 172062101 | 113 | 2886 | SH | DEFINED | 5 |
| CINCINNATI FINANCIAL CORP | COMMON | 172062101 | 55 | 1400 | SH | DEFINED | 7 |
| CINEMARK HOLDINGS INC | COMMON | 17243V102 | 58988 | 2270509 | SH | DEFINED | 1 |
| CINEMARK HOLDINGS INC | COMMON | 17243V102 | 2335 | 89889 | SH | DEFINED | 15 |
| CINEMARK HOLDINGS INC | COMMON | 17243V102 | 11 | 441 | SH | DEFINED | 16 |
| CINEMARK HOLDINGS INC | COMMON | 17243V102 | 177 | 6825 | SH | DEFINED | 17 |
| CINEMARK HOLDINGS INC | COMMON | 17243V102 | 122 | 4700 | SH | DEFINED | 3 |
| CINTAS CORP | COMMON | 172908105 | 109949 | 2688250 | SH | DEFINED | 1 |
| CINTAS CORP | COMMON | 172908105 | 465 | 11359 | SH | DEFINED | 11 |
| CINTAS CORP | COMMON | 172908105 | 2275 | 55627 | SH | DEFINED | 15 |
| CINTAS CORP | COMMON | 172908105 | 18 | 444 | SH | DEFINED | 16 |
| CINTAS CORP | COMMON | 172908105 | 4409 | 107790 | SH | DEFINED | 17 |
| CINTAS CORP | COMMON | 172908105 | 7 | 166 | SH | DEFINED | 3 |
| CIRCOR INTERNATIONAL INC | COMMON | 17273K109 | 629 | 15881 | SH | DEFINED | 15 |
| CIRCOR INTERNATIONAL INC | COMMON | 17273K109 | 565 | 14269 | SH | DEFINED | 17 |
| CIRRUS LOGIC INC | COMMON | 172755100 | 11827 | 408259 | SH | DEFINED | 1 |
| CIRRUS LOGIC INC | COMMON | 172755100 | 598 | 20654 | SH | DEFINED | 12, |
| CIRRUS LOGIC INC | COMMON | 172755100 | 2637 | 91036 | SH | DEFINED | 15 |
| CIRRUS LOGIC INC | COMMON | 172755100 | 490 | 16902 | SH | DEFINED | 17 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 472636 | 24053457 | SH | DEFINED | 1 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 2940 | 149600 | SH | DEFINED | 1,1 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 16342 | 831700 | SH | DEFINED | 1,5 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 1507 | 76700 | SH | DEFINED | 1,9 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 10278 | 523086 | SH | DEFINED | 11 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 739 | 37596 | SH | DEFINED | 11, |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 1723 | 87681 | SH | DEFINED | 12, |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 4791 | 243800 | SH | DEFINED | 13 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 40868 | 2079874 | SH | DEFINED | 14 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 1044737 | 53168901 | SH | DEFINED | 15 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 365 | 18575 | SH | DEFINED | 15, |

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|---|---|---|---|---|---|---|---|
| CISCO SYSTEMS INC | COMMON | 17275R102 | 24438 | 1243678 | SH | DEFINED | 16 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 5862 | 298349 | SH | DEFINED | 17 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 1493 | 76000 | SH | DEFINED | 18 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 152164 | 7743963 | SH | DEFINED | 2 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 1082 | 55071 | SH | DEFINED | 2,1 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 34510 | 1756274 | SH | DEFINED | 3 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 5704 | 290300 | SH | DEFINED | 3,1 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 1231 | 62669 | SH | DEFINED | 4 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 5166 | 262901 | SH | DEFINED | 5 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 61487 | 3129196 | SH | DEFINED | 6 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 417 | 21200 | SH | DEFINED | 7 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 3598 | 183100 | SH | DEFINED | 8,1 |
| CISCO SYSTEMS INC | COMMON | 17275R102 | 981 | 49900 | SH | DEFINED | 9 |
| CIT GROUP INC | COMMON | 125581801 | 726 | 18800 | SH | DEFINED | 11 |
| CIT GROUP INC | COMMON | 125581801 | 39 | 1000 | SH | DEFINED | 14 |
| CIT GROUP INC | COMMON | 125581801 | 952 | 24629 | SH | DEFINED | 15 |
| CIT GROUP INC | COMMON | 125581801 | 29 | 744 | SH | DEFINED | 16 |
| CIT GROUP INC | COMMON | 125581801 | 353 | 9140 | SH | DEFINED | 17 |
| CIT GROUP INC | COMMON | 125581801 | 45 | 1168 | SH | DEFINED | 3 |
| CIT GROUP INC | COMMON | 125581801 | 386 | 10000 | SH | DEFINED | 5 |
| CITI TRENDS INC | COMMON | 17306X102 | 463 | 33673 | SH | DEFINED | 1 |
| CITI TRENDS INC | COMMON | 17306X102 | 306 | 22247 | SH | DEFINED | 15 |
| CITIGROUP INC COM | COMMON | 172967424 | 1309995 | 33114122 | SH | DEFINED | 1 |
| CITIGROUP INC COM | COMMON | 172967424 | 3323 | 84000 | SH | DEFINED | 1,1 |
| CITIGROUP INC COM | COMMON | 172967424 | 10317 | 260797 | SH | DEFINED | 1,5 |
| CITIGROUP INC COM | COMMON | 172967424 | 1780 | 45000 | SH | DEFINED | 1,9 |
| CITIGROUP INC COM | COMMON | 172967424 | 11313 | 285982 | SH | DEFINED | 11 |
| CITIGROUP INC COM | COMMON | 172967424 | 4280 | 108200 | SH | DEFINED | 13 |
| CITIGROUP INC COM | COMMON | 172967424 | 13214 | 334017 | SH | DEFINED | 14 |
| CITIGROUP INC COM | COMMON | 172967424 | 40932 | 1034692 | SH | DEFINED | 15 |
| CITIGROUP INC COM | COMMON | 172967424 | 111 | 2807 | SH | DEFINED | 15, |
| CITIGROUP INC COM | COMMON | 172967424 | 1117 | 28240 | SH | DEFINED | 16 |
| CITIGROUP INC COM | COMMON | 172967424 | 1089 | 27537 | SH | DEFINED | 17 |
| CITIGROUP INC COM | COMMON | 172967424 | 1662 | 42000 | SH | DEFINED | 18 |
| CITIGROUP INC COM | COMMON | 172967424 | 1843 | 46600 | SH | DEFINED | 2 |
| CITIGROUP INC COM | COMMON | 172967424 | 47 | 1177 | SH | DEFINED | 2,1 |
| CITIGROUP INC COM | COMMON | 172967424 | 17206 | 434943 | SH | DEFINED | 3 |
| CITIGROUP INC COM | COMMON | 172967424 | 6753 | 170700 | SH | DEFINED | 3,1 |
| CITIGROUP INC COM | COMMON | 172967424 | 5714 | 144440 | SH | DEFINED | 5 |
| CITIGROUP INC COM | COMMON | 172967424 | 66417 | 1678894 | SH | DEFINED | 6 |
| CITIGROUP INC COM | COMMON | 172967424 | 423 | 10700 | SH | DEFINED | 7 |
| CITIGROUP INC COM | COMMON | 172967424 | 3434 | 86800 | SH | DEFINED | 8,1 |
| CITIZENS & NORTHERN CORP | COMMON | 172922106 | 608 | 32170 | SH | DEFINED | 1 |
| CITIZENS & NORTHERN CORP | COMMON | 172922106 | 129 | 6828 | SH | DEFINED | 15 |
| CITIZENS & NORTHERN CORP | COMMON | 172922106 | 331 | 17500 | SH | DEFINED | 3,1 |
| CITIZENS INC | COMMON | 174740100 | 158 | 14303 | SH | DEFINED | 15 |
| CITIZENS REPUBLIC BANCORP INC | COMMON | 174420307 | 1130 | 59542 | SH | DEFINED | 15 |
| CITRIX SYSTEMS INC | COMMON | 177376100 | 251812 | 3837420 | SH | DEFINED | 1 |
| CITRIX SYSTEMS INC | COMMON | 177376100 | 787 | 12000 | SH | DEFINED | 10 |
| CITRIX SYSTEMS INC | COMMON | 177376100 | 1204 | 18346 | SH | DEFINED | 11 |
| CITRIX SYSTEMS INC | COMMON | 177376100 | 2090 | 31847 | SH | DEFINED | 12, |
| CITRIX SYSTEMS INC | COMMON | 177376100 | 106 | 1617 | SH | DEFINED | 14 |
| CITRIX SYSTEMS INC | COMMON | 177376100 | 125443 | 1911665 | SH | DEFINED | 15 |
| CITRIX SYSTEMS INC | COMMON | 177376100 | 2848 | 43403 | SH | DEFINED | 16 |
| CITRIX SYSTEMS INC | COMMON | 177376100 | 35 | 534 | SH | DEFINED | 2,1 |
| CITRIX SYSTEMS INC | COMMON | 177376100 | 11 | 174 | SH | DEFINED | 3 |
| CITRIX SYSTEMS INC | COMMON | 177376100 | 333 | 5073 | SH | DEFINED | 5 |
| CITY HOLDING CO | COMMON | 177835105 | 3759 | 107865 | SH | DEFINED | 15 |
| CITY HOLDING CO | COMMON | 177835105 | 75 | 2155 | SH | DEFINED | 3 |
| CITY NATIONAL CORP | COMMON | 178566105 | 1036 | 20916 | SH | DEFINED | 15 |
| CITY NATIONAL CORP | COMMON | 178566105 | 12 | 240 | SH | DEFINED | 16 |
| CITY TELECOM (H.K.) LTD-ADR | COMMON | 178677209 | 147 | 23234 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| CLARCOR INC | COMMON | 179895107 | 2050 | 42898 | SH | DEFINED | 15 |
| CLARCOR INC | COMMON | 179895107 | 283 | 5924 | SH | DEFINED | 3 |
| CLAYMORE GUGGENHEIM STRATEGIC | COMMON | 40167F101 | 259 | 12047 | PRN | DEFINED | 17 |
| CLAYMORE/BNY BRIC ETF | COMMON | 18383M100 | 2675 | 74275 | SH | DEFINED | 14 |
| CLAYMORE/BNY BRIC ETF | COMMON | 18383M100 | 94 | 2600 | SH | DEFINED | 3 |
| CLAYTON WILLIAMS ENERGY INC | COMMON | 969490101 | 85 | 2133 | SH | DEFINED | 15 |
| CLEAN ENERGY FUELS CORP | COMMON | 184499101 | 843 | 67733 | SH | DEFINED | 15 |
| CLEAN ENERGY FUELS CORP | COMMON | 184499101 | 92 | 7359 | SH | DEFINED | 17 |
| CLEAN HARBORS INC | COMMON | 184496107 | 9596 | 174433 | SH | DEFINED | 1 |
| CLEAN HARBORS INC | COMMON | 184496107 | 21535 | 391470 | SH | DEFINED | 15 |
| CLEAN HARBORS INC | COMMON | 184496107 | 3 | 52 | SH | DEFINED | 3 |
| CLEAR CHANNEL OUTDOOR CL A | COMMON | 18451C109 | 304 | 43291 | SH | DEFINED | 15 |
| CLEAR CHANNEL OUTDOOR CL A | COMMON | 18451C109 | 3 | 377 | SH | DEFINED | 3 |
| CLEARBRIDGE ENERGY MLP FUND CE | COMMON | 184692101 | 5319 | 230953 | SH | DEFINED | 17 |
| CLEARBRIDGE ENERGY MLP OPPOR C | COMMON | 18469P100 | 5950 | 286892 | SH | DEFINED | 17 |
| CLEARBRIDGE ENERGY MLP TOTAL C | COMMON | 18469Q108 | 326 | 17128 | SH | DEFINED | 17 |
| CLEARWATER PAPER CORP | COMMON | 18538R103 | 928 | 23694 | SH | DEFINED | 15 |
| CLEARWIRE CORP-CLASS A | COMMON | 18538Q105 | 1257 | 434986 | SH | DEFINED | 15 |
| CLECO CORPORATION | COMMON | 12561W105 | 297 | 7420 | SH | DEFINED | 1 |
| CLECO CORPORATION | COMMON | 12561W105 | 827 | 20670 | SH | DEFINED | 15 |
| CLECO CORPORATION | COMMON | 12561W105 | 9 | 216 | SH | DEFINED | 16 |
| CLECO CORPORATION | COMMON | 12561W105 | 4080 | 101977 | SH | DEFINED | 17 |
| CLECO CORPORATION | COMMON | 12561W105 | 140 | 3506 | SH | DEFINED | 3 |
| CLECO CORPORATION | COMMON | 12561W105 | 76 | 1900 | SH | DEFINED | 3,1 |
| CLIFFS NATURAL RESOURCES INC | COMMON | 18683K101 | 3147 | 81585 | SH | DEFINED | 1 |
| CLIFFS NATURAL RESOURCES INC | COMMON | 18683K101 | 532 | 13800 | SH | DEFINED | 11 |
| CLIFFS NATURAL RESOURCES INC | COMMON | 18683K101 | 540 | 14000 | SH | DEFINED | 14 |
| CLIFFS NATURAL RESOURCES INC | COMMON | 18683K101 | 2263 | 58665 | SH | DEFINED | 15 |
| CLIFFS NATURAL RESOURCES INC | COMMON | 18683K101 | 11 | 290 | SH | DEFINED | 16 |
| CLIFFS NATURAL RESOURCES INC | COMMON | 18683K101 | 1237 | 32068 | SH | DEFINED | 17 |
| CLIFFS NATURAL RESOURCES INC | COMMON | 18683K101 | 40 | 1027 | SH | DEFINED | 2,1 |
| CLIFFS NATURAL RESOURCES INC | COMMON | 18683K101 | 96 | 2495 | SH | DEFINED | 3 |
| CLIFFS NATURAL RESOURCES INC | COMMON | 18683K101 | 290 | 7515 | SH | DEFINED | 5 |
| CLIFTON SAVINGS BANCORP | COMMON | 18712Q103 | 5 | 400 | SH | DEFINED | 1 |
| CLIFTON SAVINGS BANCORP | COMMON | 18712Q103 | 2 | 138 | SH | DEFINED | 15 |
| CLOROX COMPANY | COMMON | 189054109 | 2920 | 39873 | SH | DEFINED | 1 |
| CLOROX COMPANY | COMMON | 189054109 | 840 | 11478 | SH | DEFINED | 11 |
| CLOROX COMPANY | COMMON | 189054109 | 242 | 3300 | SH | DEFINED | 14 |
| CLOROX COMPANY | COMMON | 189054109 | 52134 | 712021 | SH | DEFINED | 15 |
| CLOROX COMPANY | COMMON | 189054109 | 29 | 399 | SH | DEFINED | 16 |
| CLOROX COMPANY | COMMON | 189054109 | 10229 | 139696 | SH | DEFINED | 17 |
| CLOROX COMPANY | COMMON | 189054109 | 466 | 6363 | SH | DEFINED | 3 |
| CLOROX COMPANY | COMMON | 189054109 | 420 | 5741 | SH | DEFINED | 5 |
| CLOROX COMPANY | COMMON | 189054109 | 29 | 400 | SH | DEFINED | 7 |
| CLOUD PEAK ENERGY INC | COMMON | 18911Q102 | 4391 | 227150 | SH | DEFINED | 15 |
| CLOUD PEAK ENERGY INC | COMMON | 18911Q102 | 573 | 29628 | SH | DEFINED | 17 |
| CLOUGH GLBL OPPORTUNITIES FD C | COMMON | 18914E106 | 7153 | 609256 | SH | DEFINED | 17 |
| CLOUGH GLOBAL ALLOCATION FD CE | COMMON | 18913Y103 | 6012 | 438812 | SH | DEFINED | 17 |
| CLOUGH GLOBAL EQUITY FUND CEF | COMMON | 18914C100 | 610 | 46930 | SH | DEFINED | 17 |
| CME GROUP INC | COMMON | 12572Q105 | 6132 | 121027 | SH | DEFINED | 1 |
| CME GROUP INC | COMMON | 12572Q105 | 1578 | 31140 | SH | DEFINED | 11 |
| CME GROUP INC | COMMON | 12572Q105 | 925 | 18254 | SH | DEFINED | 11, |
| CME GROUP INC | COMMON | 12572Q105 | 802 | 15820 | SH | DEFINED | 12, |
| CME GROUP INC | COMMON | 12572Q105 | 10829 | 213716 | SH | DEFINED | 14 |
| CME GROUP INC | COMMON | 12572Q105 | 2239 | 44185 | SH | DEFINED | 15 |
| CME GROUP INC | COMMON | 12572Q105 | 58 | 1142 | SH | DEFINED | 16 |
| CME GROUP INC | COMMON | 12572Q105 | 2312 | 45623 | SH | DEFINED | 17 |
| CME GROUP INC | COMMON | 12572Q105 | 75983 | 1499563 | SH | DEFINED | 2 |
| CME GROUP INC | COMMON | 12572Q105 | 12394 | 244594 | SH | DEFINED | 3 |
| CME GROUP INC | COMMON | 12572Q105 | 400 | 7895 | SH | DEFINED | 5 |
| CME GROUP INC | COMMON | 12572Q105 | 81 | 1600 | SH | DEFINED | 7 |
| CMS ENERGY CORP | COMMON | 125896100 | 28988 | 1189006 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| CMS ENERGY CORP | COMMON | 125896100 | 627 | 25700 | SH | DEFINED | 11 |
| CMS ENERGY CORP | COMMON | 125896100 | 1 | 36 | SH | DEFINED | 14 |
| CMS ENERGY CORP | COMMON | 125896100 | 38987 | 1599135 | SH | DEFINED | 15 |
| CMS ENERGY CORP | COMMON | 125896100 | 31 | 1265 | SH | DEFINED | 16 |
| CMS ENERGY CORP | COMMON | 125896100 | 9272 | 380296 | SH | DEFINED | 17 |
| CMS ENERGY CORP | COMMON | 125896100 | 33 | 1343 | SH | DEFINED | 3 |
| CMS ENERGY CORP | COMMON | 125896100 | 56 | 2300 | SH | DEFINED | 7 |
| CMS ENERGY CORP CVT 5.5 06-15- | CONVERT | 125896BD1 | 1774 | 1000000 | SH | DEFINED | 1 |
| CNA FINANCIAL CORP | COMMON | 126117100 | 978 | 34903 | SH | DEFINED | 15 |
| CNB FINANCIAL CORP/PA | COMMON | 126128107 | 105 | 6431 | SH | DEFINED | 15 |
| CNH GLOBAL N.V. | COMMON | N20935206 | 771 | 19132 | SH | DEFINED | 15 |
| CNH GLOBAL N.V. | COMMON | N20935206 | 252 | 6243 | SH | DEFINED | 17 |
| CNINSURE INC-ADR | COMMON | 18976M103 | 839 | 128048 | SH | DEFINED | 15 |
| CNINSURE INC-ADR | COMMON | 18976M103 | 12705 | 1939764 | SH | DEFINED | 2 |
| CNO FINANCIAL GROUP INC | COMMON | 12621E103 | 40760 | 4368688 | SH | DEFINED | 1 |
| CNO FINANCIAL GROUP INC | COMMON | 12621E103 | 1042 | 111700 | SH | DEFINED | 15 |
| CNO FINANCIAL GROUP INC | COMMON | 12621E103 | 34 | 3601 | SH | DEFINED | 16 |
| CNO FINANCIAL GROUP INC | COMMON | 12621E103 | 1323 | 141794 | SH | DEFINED | 17 |
| CNO FINANCIAL GROUP INC | COMMON | 12621E103 | 199 | 21345 | SH | DEFINED | 3 |
| CNO FINANCIAL GROUP INC 7 12-1 | CONVERT | 12621EAC7 | 178 | 100000 | SH | DEFINED | 15 |
| CNOOC LTD- ADR | COMMON | 126132109 | 59575 | 270794 | SH | DEFINED | 1 |
| CNOOC LTD- ADR | COMMON | 126132109 | 44 | 200 | SH | DEFINED | 14 |
| CNOOC LTD- ADR | COMMON | 126132109 | 30395 | 138157 | SH | DEFINED | 15 |
| CNOOC LTD- ADR | COMMON | 126132109 | 2635 | 11976 | SH | DEFINED | 17 |
| CNOOC LTD- ADR | COMMON | 126132109 | 44 | 200 | SH | DEFINED | 3 |
| COACH INC | COMMON | 189754104 | 126509 | 2279026 | SH | DEFINED | 1 |
| COACH INC | COMMON | 189754104 | 1541 | 27768 | SH | DEFINED | 11 |
| COACH INC | COMMON | 189754104 | 3995 | 71971 | SH | DEFINED | 14 |
| COACH INC | COMMON | 189754104 | 1116 | 20106 | SH | DEFINED | 15 |
| COACH INC | COMMON | 189754104 | 12 | 219 | SH | DEFINED | 16 |
| COACH INC | COMMON | 189754104 | 3474 | 62588 | SH | DEFINED | 17 |
| COACH INC | COMMON | 189754104 | 1006 | 18115 | SH | DEFINED | 2 |
| COACH INC | COMMON | 189754104 | 368 | 6637 | SH | DEFINED | 3 |
| COACH INC | COMMON | 189754104 | 767 | 13816 | SH | DEFINED | 5 |
| COACH INC | COMMON | 189754104 | 14004 | 252283 | SH | DEFINED | 6 |
| COACH INC | COMMON | 189754104 | 94 | 1700 | SH | DEFINED | 7 |
| COBALT INTERNATIONAL ENERGY | COMMON | 19075F106 | 7414 | 301874 | SH | DEFINED | 1 |
| COBALT INTERNATIONAL ENERGY | COMMON | 19075F106 | 440 | 17900 | SH | DEFINED | 11 |
| COBALT INTERNATIONAL ENERGY | COMMON | 19075F106 | 38 | 1564 | SH | DEFINED | 14 |
| COBALT INTERNATIONAL ENERGY | COMMON | 19075F106 | 230 | 9382 | SH | DEFINED | 15 |
| COBALT INTERNATIONAL ENERGY | COMMON | 19075F106 | 535 | 21766 | SH | DEFINED | 17 |
| COBALT INTERNATIONAL ENERGY | COMMON | 19075F106 | 1276 | 51953 | SH | DEFINED | 9,1 |
| COBALT INTL ENERGY CIE CVT 2.6 | CONVERT | 19075FAA4 | 8782 | 8700000 | SH | DEFINED | 1 |
| COBIZ FINANCIAL INC | COMMON | 190897108 | 215 | 28815 | SH | DEFINED | 15 |
| COCA COLA HELLENIC BTLNG-ADS | COMMON | 1912EP104 | 15347 | 651122 | SH | DEFINED | 1 |
| COCA COLA HELLENIC BTLNG-ADS | COMMON | 1912EP104 | 76 | 3222 | SH | DEFINED | 15 |
| COCA-COLA BOTTLING CO CONSOL | COMMON | 191098102 | 330 | 4967 | SH | DEFINED | 15 |
| COCA-COLA COMPANY | COMMON | 191216100 | 269561 | 7436164 | SH | DEFINED | 1 |
| COCA-COLA COMPANY | COMMON | 191216100 | 10857 | 299500 | SH | DEFINED | 1,5 |
| COCA-COLA COMPANY | COMMON | 191216100 | 736 | 20300 | SH | DEFINED | 1,9 |
| COCA-COLA COMPANY | COMMON | 191216100 | 14351 | 395902 | SH | DEFINED | 11 |
| COCA-COLA COMPANY | COMMON | 191216100 | 497 | 13700 | SH | DEFINED | 13 |
| COCA-COLA COMPANY | COMMON | 191216100 | 31350 | 864839 | SH | DEFINED | 14 |
| COCA-COLA COMPANY | COMMON | 191216100 | 61874 | 1706863 | SH | DEFINED | 15 |
| COCA-COLA COMPANY | COMMON | 191216100 | 360 | 9938 | SH | DEFINED | 16 |
| COCA-COLA COMPANY | COMMON | 191216100 | 48465 | 1336978 | SH | DEFINED | 17 |
| COCA-COLA COMPANY | COMMON | 191216100 | 29603 | 816625 | SH | DEFINED | 3 |
| COCA-COLA COMPANY | COMMON | 191216100 | 2780 | 76700 | SH | DEFINED | 3,1 |
| COCA-COLA COMPANY | COMMON | 191216100 | 1718 | 47400 | SH | DEFINED | 4 |
| COCA-COLA COMPANY | COMMON | 191216100 | 5630 | 155300 | SH | DEFINED | 5 |
| COCA-COLA COMPANY | COMMON | 191216100 | 7628 | 210428 | SH | DEFINED | 6 |
| COCA-COLA COMPANY | COMMON | 191216100 | 566 | 15600 | SH | DEFINED | 7 |

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|---|---|---|---|---|---|---|---|
| COCA-COLA COMPANY | COMMON | 191216100 | 2458 | 67793 | SH | DEFINED | 8,1 |
| COCA-COLA ENTERPRISES | COMMON | 19122T109 | 4022 | 126747 | SH | DEFINED | 1 |
| COCA-COLA ENTERPRISES | COMMON | 19122T109 | 1180 | 37200 | SH | DEFINED | 1,5 |
| COCA-COLA ENTERPRISES | COMMON | 19122T109 | 885 | 27900 | SH | DEFINED | 11 |
| COCA-COLA ENTERPRISES | COMMON | 19122T109 | 155 | 4900 | SH | DEFINED | 13 |
| COCA-COLA ENTERPRISES | COMMON | 19122T109 | 6938 | 218653 | SH | DEFINED | 15 |
| COCA-COLA ENTERPRISES | COMMON | 19122T109 | 89 | 2808 | SH | DEFINED | 16 |
| COCA-COLA ENTERPRISES | COMMON | 19122T109 | 40 | 1262 | SH | DEFINED | 3 |
| COCA-COLA ENTERPRISES | COMMON | 19122T109 | 257 | 8100 | SH | DEFINED | 5 |
| COCA-COLA FEMSA SAB DE CV ADR | COMMON | 191241108 | 5911 | 39660 | SH | DEFINED | 15 |
| COCA-COLA FEMSA SAB DE CV ADR | COMMON | 191241108 | 845 | 5670 | SH | DEFINED | 17 |
| COCA-COLA FEMSA SAB DE CV ADR | COMMON | 191241108 | 19 | 125 | SH | DEFINED | 3 |
| CODEXIS INC | COMMON | 192005106 | 4 | 2010 | SH | DEFINED | 15 |
| COEUR D ALENE MINES CORP | COMMON | 192108504 | 5621 | 228508 | SH | DEFINED | 1 |
| COEUR D ALENE MINES CORP | COMMON | 192108504 | 1 | 50 | SH | DEFINED | 14 |
| COEUR D ALENE MINES CORP | COMMON | 192108504 | 610 | 24784 | SH | DEFINED | 15 |
| COEUR D ALENE MINES CORP | COMMON | 192108504 | 6 | 230 | SH | DEFINED | 16 |
| COEUR D ALENE MINES CORP | COMMON | 192108504 | 554 | 22521 | SH | DEFINED | 17 |
| COEUR D ALENE MINES CORP | COMMON | 192108504 | 10252 | 416736 | SH | DEFINED | 2,1 |
| COEUR D ALENE MINES CORP | COMMON | 192108504 | 718 | 29200 | SH | DEFINED | 3,1 |
| COEUR D ALENE MINES CORP | COMMON | 192108504 | 136 | 5514 | SH | DEFINED | 9 |
| COEUR D ALENE MINES CORP | COMMON | 192108504 | 136 | 5514 | SH | DEFINED | 9,1 |
| COGENT COMMUNICATIONS GROUP | COMMON | 19239V302 | 1121 | 49532 | SH | DEFINED | 15 |
| COGNEX CORP | COMMON | 192422103 | 38064 | 1034635 | SH | DEFINED | 1 |
| COGNEX CORP | COMMON | 192422103 | 1584 | 43063 | SH | DEFINED | 15 |
| COGNIZANT TECH SOLUTIONS CRP | COMMON | 192446102 | 250653 | 3392593 | SH | DEFINED | 1 |
| COGNIZANT TECH SOLUTIONS CRP | COMMON | 192446102 | 2216 | 30000 | SH | DEFINED | 10 |
| COGNIZANT TECH SOLUTIONS CRP | COMMON | 192446102 | 2145 | 29030 | SH | DEFINED | 11 |
| COGNIZANT TECH SOLUTIONS CRP | COMMON | 192446102 | 3453 | 46730 | SH | DEFINED | 12, |
| COGNIZANT TECH SOLUTIONS CRP | COMMON | 192446102 | 9810 | 132777 | SH | DEFINED | 14 |
| COGNIZANT TECH SOLUTIONS CRP | COMMON | 192446102 | 221381 | 2996407 | SH | DEFINED | 15 |
| COGNIZANT TECH SOLUTIONS CRP | COMMON | 192446102 | 5156 | 69789 | SH | DEFINED | 16 |
| COGNIZANT TECH SOLUTIONS CRP | COMMON | 192446102 | 3791 | 51318 | SH | DEFINED | 17 |
| COGNIZANT TECH SOLUTIONS CRP | COMMON | 192446102 | 8571 | 116015 | SH | DEFINED | 2 |
| COGNIZANT TECH SOLUTIONS CRP | COMMON | 192446102 | 12606 | 170623 | SH | DEFINED | 3 |
| COGNIZANT TECH SOLUTIONS CRP | COMMON | 192446102 | 675 | 9133 | SH | DEFINED | 4 |
| COGNIZANT TECH SOLUTIONS CRP | COMMON | 192446102 | 582 | 7872 | SH | DEFINED | 5 |
| COGNIZANT TECH SOLUTIONS CRP | COMMON | 192446102 | 148 | 2000 | SH | DEFINED | 7 |
| COHEN & STEERS GLOBAL INCOME F | COMMON | 19248M103 | 413 | 40006 | SH | DEFINED | 17 |
| COHEN & STEERS INC | COMMON | 19247A100 | 128 | 4212 | SH | DEFINED | 15 |
| COHEN & STEERS INC | COMMON | 19247A100 | 181 | 5950 | SH | DEFINED | 3 |
| COHEN & STEERS INFRASTRUCTURE | COMMON | 19248A109 | 721 | 38476 | SH | DEFINED | 17 |
| COHEN & STEERS LIMITED DURATIO | COMMON | 19248C105 | 289 | 11537 | SH | DEFINED | 17 |
| COHEN & STEERS QUAL INC RLTY C | COMMON | 19247L106 | 2102 | 206872 | SH | DEFINED | 1 |
| COHEN & STEERS QUAL INC RLTY C | COMMON | 19247L106 | 6593 | 648960 | SH | DEFINED | 17 |
| COHEN & STEERS REIT & PR CF | COMMON | 19247X100 | 3099 | 182401 | SH | DEFINED | 17 |
| COHEN & STEERS SELECT PREFER C | COMMON | 19248Y107 | 1503 | 56154 | SH | DEFINED | 15 |
| COHEN & STEERS SELECT PREFER C | COMMON | 19248Y107 | 5521 | 206307 | SH | DEFINED | 17 |
| COHERENT INC | COMMON | 192479103 | 1605 | 31692 | SH | DEFINED | 15 |
| COHERENT INC | COMMON | 192479103 | 185 | 3650 | SH | DEFINED | 3 |
| COHU INC | COMMON | 192576106 | 402 | 37044 | SH | DEFINED | 15 |
| COINSTAR INC | COMMON | 19259P300 | 1905 | 36620 | SH | DEFINED | 15 |
| COINSTAR INC | COMMON | 19259P300 | 849 | 16328 | SH | DEFINED | 17 |
| COINSTAR INC CVT 4.0 09-01-14 | CONVERT | 19259PAF9 | 708 | 500000 | SH | DEFINED | 1 |
| COLDWATER CREEK INC | COMMON | 193068202 | 318 | 66045 | SH | DEFINED | 15 |
| COLEMAN CABLE INC | COMMON | 193459302 | 118 | 12752 | SH | DEFINED | 15 |
| COLFAX CORP | COMMON | 194014106 | 266 | 6587 | SH | DEFINED | 15 |
| COLFAX CORP | COMMON | 194014106 | 8 | 206 | SH | DEFINED | 3 |
| COLGATE-PALMOLIVE CO | COMMON | 194162103 | 6813 | 65175 | SH | DEFINED | 1 |
| COLGATE-PALMOLIVE CO | COMMON | 194162103 | 4830 | 46200 | SH | DEFINED | 11 |
| COLGATE-PALMOLIVE CO | COMMON | 194162103 | 15921 | 152295 | SH | DEFINED | 14 |
| COLGATE-PALMOLIVE CO | COMMON | 194162103 | 51717 | 494707 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| COLGATE-PALMOLIVE CO | COMMON | 194162103 | 519 | 4966 | SH | DEFINED | 16 |
| COLGATE-PALMOLIVE CO | COMMON | 194162103 | 32705 | 312843 | SH | DEFINED | 17 |
| COLGATE-PALMOLIVE CO | COMMON | 194162103 | 6284 | 60112 | SH | DEFINED | 3 |
| COLGATE-PALMOLIVE CO | COMMON | 194162103 | 1851 | 17702 | SH | DEFINED | 5 |
| COLGATE-PALMOLIVE CO | COMMON | 194162103 | 209 | 2000 | SH | DEFINED | 7 |
| COLONIAL PROPERTIES TRUST | COMMON | 195872106 | 76421 | 3576071 | SH | DEFINED | 1 |
| COLONIAL PROPERTIES TRUST | COMMON | 195872106 | 1640 | 76742 | SH | DEFINED | 15 |
| COLONIAL PROPERTIES TRUST | COMMON | 195872106 | 108 | 5050 | SH | DEFINED | 15, |
| COLONIAL PROPERTIES TRUST | COMMON | 195872106 | 9 | 443 | SH | DEFINED | 16 |
| COLONIAL PROPERTIES TRUST | COMMON | 195872106 | 757 | 35441 | SH | DEFINED | 17 |
| COLONY FINANCIAL INC | COMMON | 19624R106 | 211 | 10801 | SH | DEFINED | 15 |
| COLUMBIA BANKING SYSTEM INC | COMMON | 197236102 | 1208 | 67315 | SH | DEFINED | 15 |
| COLUMBIA SPORTSWEAR CO | COMMON | 198516106 | 26624 | 498947 | SH | DEFINED | 1 |
| COLUMBIA SPORTSWEAR CO | COMMON | 198516106 | 418 | 7831 | SH | DEFINED | 15 |
| COLUMBIA SPORTSWEAR CO | COMMON | 198516106 | 184 | 3450 | SH | DEFINED | 3 |
| COLUMBUS MCKINNON CORP/NY | COMMON | 199333105 | 298 | 18047 | SH | DEFINED | 15 |
| COLUMIBA SELIG PREM TECH CEF | COMMON | 19842X109 | 1328 | 91520 | SH | DEFINED | 15 |
| COLUMIBA SELIG PREM TECH CEF | COMMON | 19842X109 | 645 | 44453 | SH | DEFINED | 17 |
| COMCAST CORP SPECIAL CL A | COMMON | 20030N200 | 2048 | 57010 | SH | DEFINED | 11 |
| COMCAST CORP SPECIAL CL A | COMMON | 20030N200 | 2143 | 59672 | SH | DEFINED | 14 |
| COMCAST CORP SPECIAL CL A | COMMON | 20030N200 | 1897 | 52803 | SH | DEFINED | 15 |
| COMCAST CORP SPECIAL CL A | COMMON | 20030N200 | 71 | 1986 | SH | DEFINED | 16 |
| COMCAST CORP SPECIAL CL A | COMMON | 20030N200 | 733 | 20396 | SH | DEFINED | 3 |
| COMCAST CORP SPECIAL CL A | COMMON | 20030N200 | 841 | 23427 | SH | DEFINED | 5 |
| COMCAST CORP CL A | COMMON | 20030N101 | 1050908 | 28129240 | SH | DEFINED | 1 |
| COMCAST CORP CL A | COMMON | 20030N101 | 15501 | 414900 | SH | DEFINED | 1,5 |
| COMCAST CORP CL A | COMMON | 20030N101 | 1405 | 37600 | SH | DEFINED | 1,9 |
| COMCAST CORP CL A | COMMON | 20030N101 | 7671 | 205320 | SH | DEFINED | 11 |
| COMCAST CORP CL A | COMMON | 20030N101 | 27285 | 730333 | SH | DEFINED | 14 |
| COMCAST CORP CL A | COMMON | 20030N101 | 809171 | 21658762 | SH | DEFINED | 15 |
| COMCAST CORP CL A | COMMON | 20030N101 | 61 | 1632 | SH | DEFINED | 15, |
| COMCAST CORP CL A | COMMON | 20030N101 | 18865 | 504952 | SH | DEFINED | 16 |
| COMCAST CORP CL A | COMMON | 20030N101 | 1127 | 30174 | SH | DEFINED | 17 |
| COMCAST CORP CL A | COMMON | 20030N101 | 7629 | 204197 | SH | DEFINED | 2 |
| COMCAST CORP CL A | COMMON | 20030N101 | 937 | 25074 | SH | DEFINED | 2,1 |
| COMCAST CORP CL A | COMMON | 20030N101 | 25646 | 686464 | SH | DEFINED | 3 |
| COMCAST CORP CL A | COMMON | 20030N101 | 5320 | 142400 | SH | DEFINED | 3,1 |
| COMCAST CORP CL A | COMMON | 20030N101 | 2656 | 71100 | SH | DEFINED | 5 |
| COMCAST CORP CL A | COMMON | 20030N101 | 747 | 20000 | SH | DEFINED | 6 |
| COMCAST CORP CL A | COMMON | 20030N101 | 295 | 7900 | SH | DEFINED | 7 |
| COMCAST CORP CL A | COMMON | 20030N101 | 3262 | 87300 | SH | DEFINED | 8,1 |
| COMCAST CORP CL A | COMMON | 20030N101 | 1064 | 28489 | SH | DEFINED | 9,1 |
| COMERICA INC | COMMON | 200340107 | 225080 | 7418600 | SH | DEFINED | 1 |
| COMERICA INC | COMMON | 200340107 | 586 | 19320 | SH | DEFINED | 11 |
| COMERICA INC | COMMON | 200340107 | 4288 | 141336 | SH | DEFINED | 15 |
| COMERICA INC | COMMON | 200340107 | 38 | 1258 | SH | DEFINED | 16 |
| COMERICA INC | COMMON | 200340107 | 826 | 27228 | SH | DEFINED | 17 |
| COMERICA INC | COMMON | 200340107 | 25 | 812 | SH | DEFINED | 3 |
| COMERICA INC | COMMON | 200340107 | 228 | 7500 | SH | DEFINED | 5 |
| COMFORT SYSTEMS USA INC | COMMON | 199908104 | 639 | 52587 | SH | DEFINED | 15 |
| COMMERCE BANCSHARES INC | COMMON | 200525103 | 3384 | 96532 | SH | DEFINED | 1 |
| COMMERCE BANCSHARES INC | COMMON | 200525103 | 99 | 2826 | SH | DEFINED | 14 |
| COMMERCE BANCSHARES INC | COMMON | 200525103 | 2108 | 60125 | SH | DEFINED | 15 |
| COMMERCE BANCSHARES INC | COMMON | 200525103 | 12 | 330 | SH | DEFINED | 16 |
| COMMERCE BANCSHARES INC | COMMON | 200525103 | 27 | 775 | SH | DEFINED | 2,1 |
| COMMERCE BANCSHARES INC | COMMON | 200525103 | 17 | 484 | SH | DEFINED | 3 |
| COMMERCE BANCSHARES INC | COMMON | 200525103 | 1 | 25 | SH | DEFINED | 6 |
| COMMERCE BANCSHARES INC | COMMON | 200525103 | 373 | 10633 | SH | DEFINED | 6,1 |
| COMMERCIAL METALS CO | COMMON | 201723103 | 1952 | 131360 | SH | DEFINED | 1 |
| COMMERCIAL METALS CO | COMMON | 201723103 | 666 | 44831 | SH | DEFINED | 15 |
| COMMERCIAL METALS CO | COMMON | 201723103 | 19 | 1295 | SH | DEFINED | 16 |
| COMMERCIAL METALS CO | COMMON | 201723103 | 836 | 56263 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| COMMERCIAL METALS CO | COMMON | 201723103 | 238 | 16017 | SH | DEFINED | 3 |
| COMMERCIAL METALS CO | COMMON | 201723103 | 250 | 16800 | SH | DEFINED | 3,1 |
| COMMERCIAL VEHICLE GROUP INC | COMMON | 202608105 | 162 | 19783 | SH | DEFINED | 15 |
| COMMONWEALTH REIT | COMMON | 203233101 | 429 | 27073 | SH | DEFINED | 15 |
| COMMONWEALTH REIT | COMMON | 203233101 | 13 | 811 | SH | DEFINED | 16 |
| COMMONWEALTH REIT 6.5 SER D PF | PREFERRED | 203233408 | 3769 | 163284 | SH | DEFINED | 17 |
| COMMUNITY BANK SYSTEM INC | COMMON | 203607106 | 6762 | 247152 | SH | DEFINED | 15 |
| COMMUNITY HEALTH SYSTEMS | COMMON | 203668108 | 2076 | 67537 | SH | DEFINED | 15 |
| COMMUNITY HEALTH SYSTEMS | COMMON | 203668108 | 43 | 1395 | SH | DEFINED | 16 |
| COMMUNITY HEALTH SYSTEMS | COMMON | 203668108 | 749 | 24357 | SH | DEFINED | 17 |
| COMMUNITY HEALTH SYSTEMS | COMMON | 203668108 | 41 | 1330 | SH | DEFINED | 3 |
| COMMUNITY TRUST BANCORP INC | COMMON | 204149108 | 4996 | 152402 | SH | DEFINED | 15 |
| COMMVAULT SYSTEMS INC | COMMON | 204166102 | 53219 | 763953 | SH | DEFINED | 1 |
| COMMVAULT SYSTEMS INC | COMMON | 204166102 | 904 | 12973 | SH | DEFINED | 12, |
| COMMVAULT SYSTEMS INC | COMMON | 204166102 | 4130 | 59293 | SH | DEFINED | 15 |
| COMMVAULT SYSTEMS INC | COMMON | 204166102 | 188 | 2700 | SH | DEFINED | 3 |
| COMPAGNIE GENERAL DE GEOPHYSIQ | COMMON | 204386106 | 88 | 2879 | SH | DEFINED | 15 |
| COMPANHIA BRASILEIRA DE DISTRB | COMMON | 20440T201 | 3973 | 89505 | SH | DEFINED | 15 |
| COMPANHIA BRASILEIRA DE DISTRB | COMMON | 20440T201 | 896 | 20190 | SH | DEFINED | 17 |
| COMPANHIA DE BEBIDAS ADR | COMMON | 20441W203 | 40 | 945 | SH | DEFINED | 1 |
| COMPANHIA DE BEBIDAS ADR | COMMON | 20441W203 | 31 | 750 | SH | DEFINED | 14 |
| COMPANHIA DE BEBIDAS ADR | COMMON | 20441W203 | 13799 | 328616 | SH | DEFINED | 15 |
| COMPANHIA DE BEBIDAS ADR | COMMON | 20441W203 | 2928 | 69724 | SH | DEFINED | 17 |
| COMPANHIA DE BEBIDAS ADR | COMMON | 20441W203 | 4 | 107 | SH | DEFINED | 3 |
| COMPANHIA DE BEBIDAS ADR | COMMON | 20441W203 | 59 | 1400 | SH | DEFINED | 6 |
| COMPANHIA DE BEBIDAS ADR | COMMON | 20441W203 | 59 | 1400 | SH | DEFINED | 9 |
| COMPANHIA DE BEBIDAS-CM ADR | COMMON | 20441W104 | 19651 | 471468 | SH | DEFINED | 15 |
| COMPANHIA ENERGETICA DE MINAS | COMMON | 204409601 | 2607 | 240029 | SH | DEFINED | 15 |
| COMPANHIA ENERGETICA DE MINAS | COMMON | 204409601 | 741 | 68195 | SH | DEFINED | 17 |
| COMPANHIA PARANAENSE ENERG COP | COMMON | 20441B407 | 436 | 28411 | SH | DEFINED | 1 |
| COMPANHIA PARANAENSE ENERG COP | COMMON | 20441B407 | 594 | 38722 | SH | DEFINED | 17 |
| COMPANHIA PARANAENSE ENERG COP | COMMON | 20441B407 | 2 | 135 | SH | DEFINED | 3 |
| COMPANHIA SIDERURGICA NACIONAL | COMMON | 20440W105 | 859 | 145549 | SH | DEFINED | 15 |
| COMPANIA DE MINAS BUENAVENTURA | COMMON | 204448104 | 3089 | 85929 | SH | DEFINED | 1 |
| COMPANIA DE MINAS BUENAVENTURA | COMMON | 204448104 | 2344 | 65206 | SH | DEFINED | 15 |
| COMPANIA DE MINAS BUENAVENTURA | COMMON | 204448104 | 239 | 6636 | SH | DEFINED | 17 |
| COMPANIA DE MINAS BUENAVENTURA | COMMON | 204448104 | 119 | 3300 | SH | DEFINED | 9 |
| COMPANIA DE MINAS BUENAVENTURA | COMMON | 204448104 | 119 | 3300 | SH | DEFINED | 9,1 |
| COMPASS DIVERSIFIED HOLDINGS | COMMON | 20451Q104 | 2457 | 167046 | SH | DEFINED | 15 |
| COMPASS DIVERSIFIED HOLDINGS | COMMON | 20451Q104 | 230 | 15612 | SH | DEFINED | 16 |
| COMPASS DIVERSIFIED HOLDINGS | COMMON | 20451Q104 | 7643 | 519573 | SH | DEFINED | 3 |
| COMPASS MINERALS INTERNATIONAL | COMMON | 20451N101 | 38609 | 516786 | SH | DEFINED | 1 |
| COMPASS MINERALS INTERNATIONAL | COMMON | 20451N101 | 1424 | 19056 | SH | DEFINED | 15 |
| COMPASS MINERALS INTERNATIONAL | COMMON | 20451N101 | 118 | 1577 | SH | DEFINED | 2,1 |
| COMPASS MINERALS INTERNATIONAL | COMMON | 20451N101 | 1580 | 21153 | SH | DEFINED | 6,1 |
| COMPRESSCO PARTNERS LP | COMMON | 20467A101 | 70 | 4197 | SH | DEFINED | 15 |
| COMPUTER PROGRAMS & SYSTEMS | COMMON | 205306103 | 2410 | 47870 | SH | DEFINED | 15 |
| COMPUTER PROGRAMS & SYSTEMS | COMMON | 205306103 | 8 | 153 | SH | DEFINED | 17 |
| COMPUTER PROGRAMS & SYSTEMS | COMMON | 205306103 | 133 | 2650 | SH | DEFINED | 3 |
| COMPUTER SCIENCES CORP | COMMON | 205363104 | 25003 | 624288 | SH | DEFINED | 1 |
| COMPUTER SCIENCES CORP | COMMON | 205363104 | 5635 | 140700 | SH | DEFINED | 1,5 |
| COMPUTER SCIENCES CORP | COMMON | 205363104 | 180 | 4500 | SH | DEFINED | 1,9 |
| COMPUTER SCIENCES CORP | COMMON | 205363104 | 610 | 15220 | SH | DEFINED | 11 |
| COMPUTER SCIENCES CORP | COMMON | 205363104 | 8931 | 222995 | SH | DEFINED | 15 |
| COMPUTER SCIENCES CORP | COMMON | 205363104 | 408 | 10199 | SH | DEFINED | 16 |
| COMPUTER SCIENCES CORP | COMMON | 205363104 | 169 | 4232 | SH | DEFINED | 17 |
| COMPUTER SCIENCES CORP | COMMON | 205363104 | 35 | 881 | SH | DEFINED | 2,1 |
| COMPUTER SCIENCES CORP | COMMON | 205363104 | 677 | 16900 | SH | DEFINED | 3,1 |
| COMPUTER SCIENCES CORP | COMMON | 205363104 | 492 | 12273 | SH | DEFINED | 5 |
| COMPUTER SCIENCES CORP | COMMON | 205363104 | 48 | 1200 | SH | DEFINED | 6 |
| COMPUTER SCIENCES CORP | COMMON | 205363104 | 36 | 900 | SH | DEFINED | 7 |
| COMPUTER SCIENCES CORP | COMMON | 205363104 | 765 | 19100 | SH | DEFINED | 8,1 |

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| COMPUTER TASK GROUP INC | COMMON | 205477102 | 180 | 9849 | SH | DEFINED | 15 |
| COMPUWARE CORP | COMMON | 205638109 | 340 | 31304 | SH | DEFINED | 15 |
| COMPUWARE CORP | COMMON | 205638109 | 8 | 696 | SH | DEFINED | 16 |
| COMPUWARE CORP | COMMON | 205638109 | 7 | 619 | SH | DEFINED | 3 |
| COMSCORE INC | COMMON | 20564W105 | 615 | 44642 | SH | DEFINED | 15 |
| COMSTOCK RESOURCES INC | COMMON | 205768203 | 1909 | 126242 | SH | DEFINED | 15 |
| COMSTOCK RESOURCES INC | COMMON | 205768203 | 136 | 9026 | SH | DEFINED | 17 |
| COMTECH TELECOMMUNICATIONS | COMMON | 205826209 | 3592 | 141530 | SH | DEFINED | 1 |
| COMTECH TELECOMMUNICATIONS | COMMON | 205826209 | 1071 | 42191 | SH | DEFINED | 15 |
| COMTECH TELECOMMUNICATIONS | COMMON | 205826209 | 1076 | 42408 | SH | DEFINED | 17 |
| COMTECH TELECOMMUNICATIONS | COMMON | 205826209 | 759 | 29900 | SH | DEFINED | 3,1 |
| COMVERSE INC | COMMON | 20585P105 | 238 | 8356 | SH | DEFINED | 15 |
| COMVERSE TECHNOLOGY INC | COMMON | 205862402 | 321 | 83469 | SH | DEFINED | 15 |
| COMVERSE TECHNOLOGY INC | COMMON | 205862402 | 92 | 24074 | SH | DEFINED | 3 |
| CONAGRA FOODS INC | COMMON | 205887102 | 68874 | 2334710 | SH | DEFINED | 1 |
| CONAGRA FOODS INC | COMMON | 205887102 | 1174 | 39812 | SH | DEFINED | 11 |
| CONAGRA FOODS INC | COMMON | 205887102 | 27 | 900 | SH | DEFINED | 13 |
| CONAGRA FOODS INC | COMMON | 205887102 | 97 | 3300 | SH | DEFINED | 14 |
| CONAGRA FOODS INC | COMMON | 205887102 | 40356 | 1367986 | SH | DEFINED | 15 |
| CONAGRA FOODS INC | COMMON | 205887102 | 61 | 2058 | SH | DEFINED | 16 |
| CONAGRA FOODS INC | COMMON | 205887102 | 1501 | 50890 | SH | DEFINED | 17 |
| CONAGRA FOODS INC | COMMON | 205887102 | 44 | 1487 | SH | DEFINED | 3 |
| CONAGRA FOODS INC | COMMON | 205887102 | 532 | 18035 | SH | DEFINED | 5 |
| CONAGRA FOODS INC | COMMON | 205887102 | 900 | 30500 | SH | DEFINED | 6 |
| CONAGRA FOODS INC | COMMON | 205887102 | 83 | 2800 | SH | DEFINED | 7 |
| CONCEPTUS INC | COMMON | 206016107 | 146 | 6970 | SH | DEFINED | 15 |
| CONCHO RESOURCES INC | COMMON | 20605P101 | 22594 | 280458 | SH | DEFINED | 1 |
| CONCHO RESOURCES INC | COMMON | 20605P101 | 741 | 9200 | SH | DEFINED | 11 |
| CONCHO RESOURCES INC | COMMON | 20605P101 | 600 | 7444 | SH | DEFINED | 14 |
| CONCHO RESOURCES INC | COMMON | 20605P101 | 193 | 2393 | SH | DEFINED | 15 |
| CONCHO RESOURCES INC | COMMON | 20605P101 | 7 | 86 | SH | DEFINED | 16 |
| CONCHO RESOURCES INC | COMMON | 20605P101 | 272 | 3376 | SH | DEFINED | 17 |
| CONCHO RESOURCES INC | COMMON | 20605P101 | 4076 | 50599 | SH | DEFINED | 3 |
| CONCHO RESOURCES INC | COMMON | 20605P101 | 177 | 2200 | SH | DEFINED | 5 |
| CONCHO RESOURCES INC | COMMON | 20605P101 | 56 | 700 | SH | DEFINED | 7 |
| CONCUR TECHNOLOGIES INC | COMMON | 206708109 | 432 | 6391 | SH | DEFINED | 15 |
| CONCUR TECHNOLOGIES INC 144A 2 | CONVERT | 206708AA7 | 3705 | 2650000 | SH | DEFINED | 1 |
| CONMED CORP | COMMON | 207410101 | 2198 | 78625 | SH | DEFINED | 15 |
| CONMED CORP | COMMON | 207410101 | 286 | 10222 | SH | DEFINED | 17 |
| CONN INC | COMMON | 208242107 | 3848 | 125507 | SH | DEFINED | 15 |
| CONN INC | COMMON | 208242107 | 52 | 1702 | SH | DEFINED | 16 |
| CONN INC | COMMON | 208242107 | 41 | 1330 | SH | DEFINED | 17 |
| CONN INC | COMMON | 208242107 | 15 | 500 | SH | DEFINED | 3,1 |
| CONNECTICUT WATER SVC INC | COMMON | 207797101 | 4047 | 135903 | SH | DEFINED | 15 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 272680 | 4702195 | SH | DEFINED | 1 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 2830 | 48800 | SH | DEFINED | 1,1 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 13732 | 236800 | SH | DEFINED | 1,5 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 1351 | 23300 | SH | DEFINED | 1,9 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 6762 | 116600 | SH | DEFINED | 11 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 496 | 8546 | SH | DEFINED | 11, |
| CONOCOPHILLIPS | COMMON | 20825C104 | 881 | 15200 | SH | DEFINED | 13 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 2260 | 38968 | SH | DEFINED | 14 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 56875 | 980778 | SH | DEFINED | 15 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 197 | 3405 | SH | DEFINED | 15, |
| CONOCOPHILLIPS | COMMON | 20825C104 | 547 | 9436 | SH | DEFINED | 16 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 7857 | 135485 | SH | DEFINED | 17 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 1450 | 25000 | SH | DEFINED | 18 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 2317 | 39959 | SH | DEFINED | 3 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 4947 | 85300 | SH | DEFINED | 3,1 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 999 | 17221 | SH | DEFINED | 4 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 3863 | 66622 | SH | DEFINED | 5 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 32109 | 553700 | SH | DEFINED | 6 |

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|---|---|---|---|---|---|---|---|
| CONOCOPHILLIPS | COMMON | 20825C104 | 261 | 4500 | SH | DEFINED | 7 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 3131 | 54000 | SH | DEFINED | 8,1 |
| CONOCOPHILLIPS | COMMON | 20825C104 | 2570 | 44324 | SH | DEFINED | 9,1 |
| CONS TOMOKA LAND CO-FLORIDA | COMMON | 210226106 | 6 | 185 | SH | DEFINED | 15 |
| CONSOL ENERGY INC | COMMON | 20854P109 | 2770 | 86292 | SH | DEFINED | 1 |
| CONSOL ENERGY INC | COMMON | 20854P109 | 717 | 22333 | SH | DEFINED | 11 |
| CONSOL ENERGY INC | COMMON | 20854P109 | 3180 | 99064 | SH | DEFINED | 15 |
| CONSOL ENERGY INC | COMMON | 20854P109 | 19 | 587 | SH | DEFINED | 16 |
| CONSOL ENERGY INC | COMMON | 20854P109 | 452 | 14073 | SH | DEFINED | 17 |
| CONSOL ENERGY INC | COMMON | 20854P109 | 31 | 980 | SH | DEFINED | 2,1 |
| CONSOL ENERGY INC | COMMON | 20854P109 | 3 | 101 | SH | DEFINED | 3 |
| CONSOL ENERGY INC | COMMON | 20854P109 | 220 | 6849 | SH | DEFINED | 5 |
| CONSOLIDATED COMMUNICATIONS | COMMON | 209034107 | 942 | 59202 | SH | DEFINED | 15 |
| CONSOLIDATED EDISON INC | COMMON | 209115104 | 6389 | 115040 | SH | DEFINED | 1 |
| CONSOLIDATED EDISON INC | COMMON | 209115104 | 1608 | 28948 | SH | DEFINED | 11 |
| CONSOLIDATED EDISON INC | COMMON | 209115104 | 915 | 16478 | SH | DEFINED | 14 |
| CONSOLIDATED EDISON INC | COMMON | 209115104 | 49216 | 886128 | SH | DEFINED | 15 |
| CONSOLIDATED EDISON INC | COMMON | 209115104 | 86 | 1554 | SH | DEFINED | 16 |
| CONSOLIDATED EDISON INC | COMMON | 209115104 | 33231 | 598330 | SH | DEFINED | 17 |
| CONSOLIDATED EDISON INC | COMMON | 209115104 | 498 | 8963 | SH | DEFINED | 3 |
| CONSOLIDATED EDISON INC | COMMON | 209115104 | 442 | 7954 | SH | DEFINED | 5 |
| CONSOLIDATED EDISON INC | COMMON | 209115104 | 89 | 1600 | SH | DEFINED | 7 |
| CONSOLIDATED GRAPHICS INC | COMMON | 209341106 | 559 | 16004 | SH | DEFINED | 15 |
| CONSOLIDATED WATER CO-ORD SH | COMMON | G23773107 | 114 | 15420 | SH | DEFINED | 1 |
| CONSOLIDATED WATER CO-ORD SH | COMMON | G23773107 | 2737 | 369830 | SH | DEFINED | 15 |
| CONSOLIDATED WATER CO-ORD SH | COMMON | G23773107 | 26 | 3524 | SH | DEFINED | 16 |
| CONSOLIDATED WATER CO-ORD SH | COMMON | G23773107 | 34 | 4600 | SH | DEFINED | 3,1 |
| CONSTANT CONTACT INC | COMMON | 210313102 | 130 | 9114 | SH | DEFINED | 15 |
| CONSTELLATION BRANDS INC CL A | COMMON | 21036P108 | 21171 | 598229 | SH | DEFINED | 1 |
| CONSTELLATION BRANDS INC CL A | COMMON | 21036P108 | 3412 | 96400 | SH | DEFINED | 1,5 |
| CONSTELLATION BRANDS INC CL A | COMMON | 21036P108 | 198 | 5600 | SH | DEFINED | 1,9 |
| CONSTELLATION BRANDS INC CL A | COMMON | 21036P108 | 528 | 14928 | SH | DEFINED | 11 |
| CONSTELLATION BRANDS INC CL A | COMMON | 21036P108 | 4318 | 122001 | SH | DEFINED | 15 |
| CONSTELLATION BRANDS INC CL A | COMMON | 21036P108 | 29 | 817 | SH | DEFINED | 16 |
| CONSTELLATION BRANDS INC CL A | COMMON | 21036P108 | 750 | 21200 | SH | DEFINED | 3,1 |
| CONSTELLATION BRANDS INC CL A | COMMON | 21036P108 | 565 | 15975 | SH | DEFINED | 5 |
| CONSTELLATION BRANDS INC CL A | COMMON | 21036P108 | 1709 | 48300 | SH | DEFINED | 6 |
| CONSTELLATION BRANDS INC CL A | COMMON | 21036P108 | 849 | 24000 | SH | DEFINED | 8,1 |
| CONSUMER DISCRETIONARY SELT ET | COMMON | 81369Y407 | 131 | 2751 | SH | DEFINED | 3 |
| CONTANGO OIL & GAS | COMMON | 21075N204 | 2889 | 68210 | SH | DEFINED | 15 |
| CONTANGO OIL & GAS | COMMON | 21075N204 | 187 | 4418 | SH | DEFINED | 17 |
| CONTANGO OIL & GAS | COMMON | 21075N204 | 5 | 125 | SH | DEFINED | 3 |
| CONTINENTAL AIRLINES INCCVT4.5 | CONVERT | 210795PU8 | 4328 | 3000000 | SH | DEFINED | 1 |
| CONTINENTAL RESOURCES INC | COMMON | 212015101 | 279 | 3800 | SH | DEFINED | 11 |
| CONTINENTAL RESOURCES INC | COMMON | 212015101 | 281 | 3820 | SH | DEFINED | 15 |
| CONTINENTAL RESOURCES INC | COMMON | 212015101 | 534 | 7267 | SH | DEFINED | 17 |
| CONTINENTAL RESOURCES INC | COMMON | 212015101 | 70 | 959 | SH | DEFINED | 3 |
| CONVERGYS CORP | COMMON | 212485106 | 2542 | 154910 | SH | DEFINED | 1 |
| CONVERGYS CORP | COMMON | 212485106 | 197 | 12000 | SH | DEFINED | 1,5 |
| CONVERGYS CORP | COMMON | 212485106 | 1780 | 108489 | SH | DEFINED | 15 |
| CONVERGYS CORP | COMMON | 212485106 | 79 | 4824 | SH | DEFINED | 16 |
| CONVERGYS CORP | COMMON | 212485106 | 301 | 18342 | SH | DEFINED | 17 |
| CONVERGYS CORP | COMMON | 212485106 | 932 | 56800 | SH | DEFINED | 3,1 |
| CONVERGYS CORP CVT 5.75 09-15- | CONVERT | 212485AE6 | 1222 | 750000 | SH | DEFINED | 1 |
| CON-WAY INC | COMMON | 205944101 | 21204 | 762173 | SH | DEFINED | 1,2 |
| CON-WAY INC | COMMON | 205944101 | 83 | 2991 | SH | DEFINED | 11, |
| CON-WAY INC | COMMON | 205944101 | 346 | 12430 | SH | DEFINED | 15 |
| CON-WAY INC | COMMON | 205944101 | 11 | 379 | SH | DEFINED | 16 |
| CON-WAY INC | COMMON | 205944101 | 592 | 21295 | SH | DEFINED | 17 |
| CON-WAY INC | COMMON | 205944101 | 3205 | 115191 | SH | DEFINED | 2 |
| CON-WAY INC | COMMON | 205944101 | 69 | 2490 | SH | DEFINED | 3 |
| COOPER TIRE & RUBBER | COMMON | 216831107 | 7131 | 281199 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| COOPER TIRE & RUBBER | COMMON | 216831107 | 1558 | 61423 | SH | DEFINED | 15 |
| COOPER TIRE & RUBBER | COMMON | 216831107 | 60 | 2369 | SH | DEFINED | 16 |
| COOPER TIRE & RUBBER | COMMON | 216831107 | 366 | 14432 | SH | DEFINED | 17 |
| COOPER TIRE & RUBBER | COMMON | 216831107 | 53 | 2095 | SH | DEFINED | 3 |
| COPA HOLDINGS SA-CLASS A | COMMON | P31076105 | 25 | 256 | SH | DEFINED | 1,1 |
| COPA HOLDINGS SA-CLASS A | COMMON | P31076105 | 825 | 8300 | SH | DEFINED | 12 |
| COPA HOLDINGS SA-CLASS A | COMMON | P31076105 | 2884 | 28995 | SH | DEFINED | 15 |
| COPA HOLDINGS SA-CLASS A | COMMON | P31076105 | 129 | 1300 | SH | DEFINED | 2,1 |
| COPA HOLDINGS SA-CLASS A | COMMON | P31076105 | 37866 | 380753 | SH | DEFINED | 6 |
| COPA HOLDINGS SA-CLASS A | COMMON | P31076105 | 646 | 6500 | SH | DEFINED | 8 |
| COPA HOLDINGS SA-CLASS A | COMMON | P31076105 | 269 | 2700 | SH | DEFINED | 9 |
| COPANO ENERGY LLC-UNITS | COMMON | 217202100 | 316 | 10000 | SH | DEFINED | 14 |
| COPANO ENERGY LLC-UNITS | COMMON | 217202100 | 240 | 7584 | SH | DEFINED | 3 |
| COPART INC | COMMON | 217204106 | 4921 | 166821 | SH | DEFINED | 15 |
| COPART INC | COMMON | 217204106 | 7 | 254 | SH | DEFINED | 16 |
| COPART INC | COMMON | 217204106 | 3 | 108 | SH | DEFINED | 3 |
| CORE LABORATORIES N V | COMMON | N22717107 | 514 | 4700 | SH | DEFINED | 11 |
| CORE LABORATORIES N V | COMMON | N22717107 | 7870 | 72000 | SH | DEFINED | 15 |
| CORE LABORATORIES N V | COMMON | N22717107 | 866 | 7918 | SH | DEFINED | 3 |
| CORELOGIC INC | COMMON | 21871D103 | 9917 | 368370 | SH | DEFINED | 1 |
| CORELOGIC INC | COMMON | 21871D103 | 3319 | 123300 | SH | DEFINED | 1,5 |
| CORELOGIC INC | COMMON | 21871D103 | 66 | 2450 | SH | DEFINED | 14 |
| CORELOGIC INC | COMMON | 21871D103 | 3120 | 115908 | SH | DEFINED | 15 |
| CORELOGIC INC | COMMON | 21871D103 | 122 | 4538 | SH | DEFINED | 16 |
| CORELOGIC INC | COMMON | 21871D103 | 828 | 30741 | SH | DEFINED | 17 |
| CORELOGIC INC | COMMON | 21871D103 | 35 | 1300 | SH | DEFINED | 18 |
| CORELOGIC INC | COMMON | 21871D103 | 646 | 24000 | SH | DEFINED | 3,1 |
| CORE-MARK HOLDING CO INC | COMMON | 218681104 | 336 | 7095 | SH | DEFINED | 15 |
| CORE-MARK HOLDING CO INC | COMMON | 218681104 | 9 | 199 | SH | DEFINED | 16 |
| CORENERGY INFRASTRUCTURE TRU | COMMON | 21870U205 | 31 | 5210 | SH | DEFINED | 1 |
| CORENERGY INFRASTRUCTURE TRU | COMMON | 21870U205 | 8 | 1300 | SH | DEFINED | 3,1 |
| CORESITE REALTY CORP | COMMON | 21870Q105 | 221 | 7996 | SH | DEFINED | 15 |
| CORESITE REALTY CORP | COMMON | 21870Q105 | 158 | 5725 | SH | DEFINED | 3 |
| CORINTHIAN COLLEGES INC | COMMON | 218868107 | 668 | 272818 | SH | DEFINED | 15 |
| CORNERSTONE ONDEMAND INC | COMMON | 21925Y103 | 422 | 14307 | SH | DEFINED | 15 |
| CORNERSTONE ONDEMAND INC | COMMON | 21925Y103 | 5 | 181 | SH | DEFINED | 3 |
| CORNING INC | COMMON | 219350105 | 265981 | 21076141 | SH | DEFINED | 1 |
| CORNING INC | COMMON | 219350105 | 4584 | 363200 | SH | DEFINED | 1,5 |
| CORNING INC | COMMON | 219350105 | 1830 | 144976 | SH | DEFINED | 11 |
| CORNING INC | COMMON | 219350105 | 941 | 74553 | SH | DEFINED | 11, |
| CORNING INC | COMMON | 219350105 | 137 | 10890 | SH | DEFINED | 14 |
| CORNING INC | COMMON | 219350105 | 11839 | 938118 | SH | DEFINED | 15 |
| CORNING INC | COMMON | 219350105 | 16 | 1239 | SH | DEFINED | 15, |
| CORNING INC | COMMON | 219350105 | 71 | 5612 | SH | DEFINED | 16 |
| CORNING INC | COMMON | 219350105 | 1369 | 108457 | SH | DEFINED | 17 |
| CORNING INC | COMMON | 219350105 | 490 | 38843 | SH | DEFINED | 3 |
| CORNING INC | COMMON | 219350105 | 675 | 53512 | SH | DEFINED | 5 |
| CORNING INC | COMMON | 219350105 | 100 | 7900 | SH | DEFINED | 7 |
| CORNING INC | COMMON | 219350105 | 447 | 35400 | SH | DEFINED | 8,1 |
| CORPBANCA SA ADR | COMMON | 21987A209 | 24724 | 1220946 | SH | DEFINED | 15 |
| CORPBANCA SA ADR | COMMON | 21987A209 | 64 | 3171 | SH | DEFINED | 17 |
| CORPORATE EXECUTIVE BOARD CO | COMMON | 21988R102 | 1028 | 21670 | SH | DEFINED | 1 |
| CORPORATE EXECUTIVE BOARD CO | COMMON | 21988R102 | 653 | 13760 | SH | DEFINED | 15 |
| CORPORATE EXECUTIVE BOARD CO | COMMON | 21988R102 | 362 | 7636 | SH | DEFINED | 17 |
| CORPORATE EXECUTIVE BOARD CO | COMMON | 21988R102 | 176 | 3700 | SH | DEFINED | 3,1 |
| CORPORATE OFFICE PROPERTIES | COMMON | 22002T108 | 49224 | 1970535 | SH | DEFINED | 1 |
| CORPORATE OFFICE PROPERTIES | COMMON | 22002T108 | 1071 | 42884 | SH | DEFINED | 15 |
| CORPORATE OFFICE PROPERTIES | COMMON | 22002T108 | 7 | 284 | SH | DEFINED | 16 |
| CORPORATE OFFICE PROPERTIES | COMMON | 22002T108 | 1812 | 72520 | SH | DEFINED | 17 |
| CORPORATE OFFICE PROPERTIES | COMMON | 22002T108 | 76 | 3055 | SH | DEFINED | 3 |
| CORRECTIONS CORP OF AMERICA | COMMON | 22025Y407 | 46291 | 1305080 | SH | DEFINED | 1 |
| CORRECTIONS CORP OF AMERICA | COMMON | 22025Y407 | 8 | 215 | SH | DEFINED | 14 |

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| CORRECTIONS CORP OF AMERICA | COMMON | 22025Y407 | 909 | 25619 | SH | DEFINED | 15 |
| CORRECTIONS CORP OF AMERICA | COMMON | 22025Y407 | 14 | 396 | SH | DEFINED | 16 |
| CORRECTIONS CORP OF AMERICA | COMMON | 22025Y407 | 20 | 563 | SH | DEFINED | 3 |
| CORVEL CORP | COMMON | 221006109 | 698 | 15573 | SH | DEFINED | 15 |
| CORVEL CORP | COMMON | 221006109 | 112 | 2501 | SH | DEFINED | 17 |
| COSAN LTD-CLASS A SHARES | COMMON | G25343107 | 5492 | 317262 | SH | DEFINED | 15 |
| COSAN LTD-CLASS A SHARES | COMMON | G25343107 | 11 | 660 | SH | DEFINED | 16 |
| COSAN LTD-CLASS A SHARES | COMMON | G25343107 | 263 | 15177 | SH | DEFINED | 17 |
| COSTAMARE INC | COMMON | Y1771G102 | 104 | 7468 | SH | DEFINED | 15 |
| COSTAR GROUP INC | COMMON | 22160N109 | 60780 | 680099 | SH | DEFINED | 1 |
| COSTAR GROUP INC | COMMON | 22160N109 | 406 | 4546 | SH | DEFINED | 15 |
| COSTCO WHOLESALE CORP | COMMON | 22160K105 | 7657 | 77558 | SH | DEFINED | 1 |
| COSTCO WHOLESALE CORP | COMMON | 22160K105 | 4180 | 42336 | SH | DEFINED | 11 |
| COSTCO WHOLESALE CORP | COMMON | 22160K105 | 13835 | 140130 | SH | DEFINED | 14 |
| COSTCO WHOLESALE CORP | COMMON | 22160K105 | 467232 | 4732419 | SH | DEFINED | 15 |
| COSTCO WHOLESALE CORP | COMMON | 22160K105 | 10051 | 101805 | SH | DEFINED | 16 |
| COSTCO WHOLESALE CORP | COMMON | 22160K105 | 55 | 553 | SH | DEFINED | 17 |
| COSTCO WHOLESALE CORP | COMMON | 22160K105 | 1733 | 17551 | SH | DEFINED | 3 |
| COSTCO WHOLESALE CORP | COMMON | 22160K105 | 1543 | 15628 | SH | DEFINED | 5 |
| COSTCO WHOLESALE CORP | COMMON | 22160K105 | 543 | 5500 | SH | DEFINED | 6 |
| COSTCO WHOLESALE CORP | COMMON | 22160K105 | 168 | 1700 | SH | DEFINED | 7 |
| COSTCO WHOLESALE(COST) CVT 0.0 | CONVERT | 22160QAC6 | 2 | 1000 | SH | DEFINED | 3 |
| COTT CORPORATION | COMMON | 22163N106 | 135 | 16745 | SH | DEFINED | 15 |
| COURIER CORP | COMMON | 222660102 | 227 | 20647 | SH | DEFINED | 15 |
| COUSINS PROPERTIES INC | COMMON | 222795106 | 645 | 77200 | SH | DEFINED | 1 |
| COUSINS PROPERTIES INC | COMMON | 222795106 | 1299 | 155603 | SH | DEFINED | 15 |
| COUSINS PROPERTIES INC | COMMON | 222795106 | 34 | 4086 | SH | DEFINED | 3 |
| COVANCE INC | COMMON | 222816100 | 1403 | 24288 | SH | DEFINED | 15 |
| COVANCE INC | COMMON | 222816100 | 11 | 189 | SH | DEFINED | 16 |
| COVANCE INC | COMMON | 222816100 | 211 | 3650 | SH | DEFINED | 17 |
| COVANCE INC | COMMON | 222816100 | 15 | 256 | SH | DEFINED | 3 |
| COVANTA HOLDING CORP | COMMON | 22282E102 | 977 | 53030 | SH | DEFINED | 1 |
| COVANTA HOLDING CORP | COMMON | 22282E102 | 317 | 17200 | SH | DEFINED | 1,5 |
| COVANTA HOLDING CORP | COMMON | 22282E102 | 2547 | 138290 | SH | DEFINED | 15 |
| COVANTA HOLDING CORP | COMMON | 22282E102 | 115 | 6236 | SH | DEFINED | 16 |
| COVANTA HOLDING CORP | COMMON | 22282E102 | 195 | 10569 | SH | DEFINED | 17 |
| COVANTA HOLDING CORP | COMMON | 22282E102 | 162 | 8770 | SH | DEFINED | 3 |
| COVANTA HOLDING CORP 3.25 CVT | CONVERT | 22282EAC6 | 10269 | 8500000 | SH | DEFINED | 1 |
| COVENTRY HEALTH CARE INC | COMMON | 222862104 | 2850 | 63572 | SH | DEFINED | 1 |
| COVENTRY HEALTH CARE INC | COMMON | 222862104 | 587 | 13093 | SH | DEFINED | 11 |
| COVENTRY HEALTH CARE INC | COMMON | 222862104 | 1830 | 40811 | SH | DEFINED | 15 |
| COVENTRY HEALTH CARE INC | COMMON | 222862104 | 54 | 1208 | SH | DEFINED | 16 |
| COVENTRY HEALTH CARE INC | COMMON | 222862104 | 1395 | 31114 | SH | DEFINED | 17 |
| COVENTRY HEALTH CARE INC | COMMON | 222862104 | 4 | 96 | SH | DEFINED | 3 |
| COVIDIEN PLC | COMMON | G2554F113 | 117342 | 2032251 | SH | DEFINED | 1 |
| COVIDIEN PLC | COMMON | G2554F113 | 144 | 2500 | SH | DEFINED | 1,5 |
| COVIDIEN PLC | COMMON | G2554F113 | 488 | 8450 | SH | DEFINED | 10 |
| COVIDIEN PLC | COMMON | G2554F113 | 3547 | 61423 | SH | DEFINED | 11 |
| COVIDIEN PLC | COMMON | G2554F113 | 2085 | 36105 | SH | DEFINED | 12, |
| COVIDIEN PLC | COMMON | G2554F113 | 23580 | 408386 | SH | DEFINED | 14 |
| COVIDIEN PLC | COMMON | G2554F113 | 3613 | 62574 | SH | DEFINED | 15 |
| COVIDIEN PLC | COMMON | G2554F113 | 68 | 1172 | SH | DEFINED | 16 |
| COVIDIEN PLC | COMMON | G2554F113 | 2046 | 35435 | SH | DEFINED | 17 |
| COVIDIEN PLC | COMMON | G2554F113 | 26326 | 455940 | SH | DEFINED | 3 |
| COVIDIEN PLC | COMMON | G2554F113 | 938 | 16239 | SH | DEFINED | 5 |
| COVIDIEN PLC | COMMON | G2554F113 | 6812 | 117978 | SH | DEFINED | 6 |
| COVIDIEN PLC | COMMON | G2554F113 | 115 | 2000 | SH | DEFINED | 7 |
| COVIDIEN PLC | COMMON | G2554F113 | 358 | 6200 | SH | DEFINED | 8,1 |
| COVIDIEN PLC | COMMON | G2554F113 | 1528 | 26461 | SH | DEFINED | 9 |
| COWEN GROUP INC-CL A | COMMON | 223622101 | 158 | 64421 | SH | DEFINED | 15 |
| CP RAILWAY LIMITED | COMMON | 13645T100 | 1770 | 17400 | SH | DEFINED | 11 |
| CP RAILWAY LIMITED | COMMON | 13645T100 | 7099 | 69854 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| CP RAILWAY LIMITED | COMMON | 13645T100 | 2 | 21 | SH | DEFINED | 16 |
| CP RAILWAY LIMITED | COMMON | 13645T100 | 728 | 7159 | SH | DEFINED | 2,1 |
| CP RAILWAY LIMITED | COMMON | 13645T100 | 764 | 7512 | SH | DEFINED | 5 |
| CP RAILWAY LIMITED | COMMON | 13645T100 | 102 | 1000 | SH | DEFINED | 7 |
| CPFL ENERGIA SA-ADR | COMMON | 126153105 | 3272 | 156100 | SH | DEFINED | 15 |
| CPFL ENERGIA SA-ADR | COMMON | 126153105 | 313 | 14953 | SH | DEFINED | 17 |
| CPFL ENERGIA SA-ADR | COMMON | 126153105 | 3 | 135 | SH | DEFINED | 3 |
| CRA INTERNATIONAL INC | COMMON | 12618T105 | 193 | 9772 | SH | DEFINED | 15 |
| CRACKER BARREL OLD COUNTRY | COMMON | 22410J106 | 1566 | 24370 | SH | DEFINED | 1 |
| CRACKER BARREL OLD COUNTRY | COMMON | 22410J106 | 4034 | 62772 | SH | DEFINED | 15 |
| CRACKER BARREL OLD COUNTRY | COMMON | 22410J106 | 170 | 2650 | SH | DEFINED | 17 |
| CRACKER BARREL OLD COUNTRY | COMMON | 22410J106 | 218 | 3400 | SH | DEFINED | 3,1 |
| CRANE CO | COMMON | 224399105 | 32219 | 696168 | SH | DEFINED | 1 |
| CRANE CO | COMMON | 224399105 | 380 | 8207 | SH | DEFINED | 15 |
| CRANE CO | COMMON | 224399105 | 9 | 188 | SH | DEFINED | 16 |
| CRANE CO | COMMON | 224399105 | 14 | 292 | SH | DEFINED | 3 |
| CRAWFORD & CO -CL B | COMMON | 224633107 | 395 | 49540 | SH | DEFINED | 1 |
| CRAWFORD & CO -CL B | COMMON | 224633107 | 200 | 25080 | SH | DEFINED | 15 |
| CRAWFORD & CO -CL B | COMMON | 224633107 | 194 | 24300 | SH | DEFINED | 3,1 |
| CRAWFORD & COMPANY -CL A | COMMON | 224633206 | 90 | 15977 | SH | DEFINED | 15 |
| CRAY INC | COMMON | 225223304 | 1825 | 114418 | SH | DEFINED | 15 |
| CRAY INC | COMMON | 225223304 | 70 | 4418 | SH | DEFINED | 16 |
| CREDICORP LTD | COMMON | G2519Y108 | 81901 | 558820 | SH | DEFINED | 1 |
| CREDICORP LTD | COMMON | G2519Y108 | 22013 | 150200 | SH | DEFINED | 6 |
| CREDICORP LTD | COMMON | G2519Y108 | 454 | 3100 | SH | DEFINED | 6,1 |
| CREDICORP LTD | COMMON | G2519Y108 | 242 | 1650 | SH | DEFINED | 9 |
| CREDIT ACCEPTANCE CORP | COMMON | 225310101 | 451 | 4437 | SH | DEFINED | 15 |
| CREDIT SUISSE ASSET MGMT INCOM | COMMON | 224916106 | 690 | 171125 | SH | DEFINED | 15 |
| CREDIT SUISSE CUSHING 30 MLP I | COMMON | 22542D852 | 5817 | 240975 | SH | DEFINED | 14 |
| CREDIT SUISSE CUSHING 30 MLP I | COMMON | 22542D852 | 294 | 12162 | SH | DEFINED | 15 |
| CREDIT SUISSE CUSHING 30 MLP I | COMMON | 22542D852 | 8959 | 371137 | SH | DEFINED | 3 |
| CREDIT SUISSE GROUP ADR | COMMON | 225401108 | 2235 | 91011 | SH | DEFINED | 1 |
| CREDIT SUISSE GROUP ADR | COMMON | 225401108 | 123 | 5000 | SH | DEFINED | 14 |
| CREDIT SUISSE GROUP ADR | COMMON | 225401108 | 486 | 19777 | SH | DEFINED | 15 |
| CREDIT SUISSE GROUP ADR | COMMON | 225401108 | 24 | 975 | SH | DEFINED | 17 |
| CREDIT SUISSE HIGH YIELD BD CE | COMMON | 22544F103 | 1035 | 323337 | SH | DEFINED | 15 |
| CREE INC | COMMON | 225447101 | 360 | 10600 | SH | DEFINED | 11 |
| CREE INC | COMMON | 225447101 | 7115 | 209380 | SH | DEFINED | 15 |
| CREE INC | COMMON | 225447101 | 107 | 3143 | SH | DEFINED | 16 |
| CREE INC | COMMON | 225447101 | 1227 | 36101 | SH | DEFINED | 17 |
| CRESUD SA ADR | COMMON | 226406106 | 36 | 4320 | SH | DEFINED | 17 |
| CREXUS INVESTMENT CORP | COMMON | 226553105 | 211 | 17260 | SH | DEFINED | 15 |
| CRH PLC ADR | COMMON | 12626K203 | 4397 | 216174 | SH | DEFINED | 1 |
| CRH PLC ADR | COMMON | 12626K203 | 241 | 11846 | SH | DEFINED | 15 |
| CRH PLC ADR | COMMON | 12626K203 | 47 | 2312 | SH | DEFINED | 17 |
| CRH PLC ADR | COMMON | 12626K203 | 21861 | 1074789 | SH | DEFINED | 6 |
| CRIMSON EXPLORATION INC | COMMON | 22662K207 | 119 | 43324 | SH | DEFINED | 15 |
| CROCS INC | COMMON | 227046109 | 1411 | 98083 | SH | DEFINED | 15 |
| CROCS INC | COMMON | 227046109 | 631 | 43832 | SH | DEFINED | 17 |
| CROCS INC | COMMON | 227046109 | 191 | 13280 | SH | DEFINED | 3 |
| CROSS COUNTRY HEALTHCARE INC | COMMON | 227483104 | 510 | 106280 | SH | DEFINED | 15 |
| CROSSTEX ENERGY INC | COMMON | 22765Y104 | 851 | 59314 | SH | DEFINED | 15 |
| CROSSTEX ENERGY LP | COMMON | 22765U102 | 3269 | 224655 | SH | DEFINED | 3 |
| CROWN CASTLE INTL CORP | COMMON | 228227104 | 9021 | 125013 | SH | DEFINED | 1 |
| CROWN CASTLE INTL CORP | COMMON | 228227104 | 2112 | 29273 | SH | DEFINED | 11 |
| CROWN CASTLE INTL CORP | COMMON | 228227104 | 9169 | 127069 | SH | DEFINED | 15 |
| CROWN CASTLE INTL CORP | COMMON | 228227104 | 22 | 305 | SH | DEFINED | 16 |
| CROWN CASTLE INTL CORP | COMMON | 228227104 | 344 | 4773 | SH | DEFINED | 17 |
| CROWN CASTLE INTL CORP | COMMON | 228227104 | 3828 | 53052 | SH | DEFINED | 3 |
| CROWN CASTLE INTL CORP | COMMON | 228227104 | 916 | 12700 | SH | DEFINED | 5 |
| CROWN CASTLE INTL CORP | COMMON | 228227104 | 115 | 1600 | SH | DEFINED | 7 |
| CROWN HOLDINGS INC | COMMON | 228368106 | 5634 | 153055 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| CROWN HOLDINGS INC | COMMON | 228368106 | 537 | 14600 | SH | DEFINED | 11 |
| CROWN HOLDINGS INC | COMMON | 228368106 | 17467 | 474515 | SH | DEFINED | 14 |
| CROWN HOLDINGS INC | COMMON | 228368106 | 1328 | 36070 | SH | DEFINED | 15 |
| CROWN HOLDINGS INC | COMMON | 228368106 | 23 | 637 | SH | DEFINED | 16 |
| CROWN HOLDINGS INC | COMMON | 228368106 | 26730 | 726152 | SH | DEFINED | 3 |
| CROWN HOLDINGS INC | COMMON | 228368106 | 59 | 1600 | SH | DEFINED | 7 |
| CRYOLIFE INC | COMMON | 228903100 | 422 | 67778 | SH | DEFINED | 15 |
| CSG SYSTEMS INTL INC | COMMON | 126349109 | 722 | 39700 | SH | DEFINED | 1 |
| CSG SYSTEMS INTL INC | COMMON | 126349109 | 3267 | 179685 | SH | DEFINED | 15 |
| CSG SYSTEMS INTL INC | COMMON | 126349109 | 41 | 2235 | SH | DEFINED | 3 |
| CSG SYSTEMS INTL INC | COMMON | 126349109 | 205 | 11300 | SH | DEFINED | 3,1 |
| CSR PLC ADR | COMMON | 12640Y205 | 19 | 874 | SH | DEFINED | 15 |
| CSS INDUSTRIES INC | COMMON | 125906107 | 646 | 29530 | SH | DEFINED | 1 |
| CSS INDUSTRIES INC | COMMON | 125906107 | 245 | 11192 | SH | DEFINED | 15 |
| CSS INDUSTRIES INC | COMMON | 125906107 | 173 | 7900 | SH | DEFINED | 3,1 |
| CSX CORP | COMMON | 126408103 | 3510 | 177878 | SH | DEFINED | 1 |
| CSX CORP | COMMON | 126408103 | 2031 | 102961 | SH | DEFINED | 11 |
| CSX CORP | COMMON | 126408103 | 59 | 3000 | SH | DEFINED | 14 |
| CSX CORP | COMMON | 126408103 | 5848 | 296412 | SH | DEFINED | 15 |
| CSX CORP | COMMON | 126408103 | 67 | 3388 | SH | DEFINED | 16 |
| CSX CORP | COMMON | 126408103 | 3276 | 166044 | SH | DEFINED | 17 |
| CSX CORP | COMMON | 126408103 | 110 | 5592 | SH | DEFINED | 3 |
| CSX CORP | COMMON | 126408103 | 817 | 41400 | SH | DEFINED | 5 |
| CSX CORP | COMMON | 126408103 | 13551 | 686847 | SH | DEFINED | 6 |
| CSX CORP | COMMON | 126408103 | 99 | 5000 | SH | DEFINED | 7 |
| CTC MEDIA INC | COMMON | 12642X106 | 513 | 65970 | SH | DEFINED | 1 |
| CTC MEDIA INC | COMMON | 12642X106 | 145 | 18596 | SH | DEFINED | 15 |
| CTC MEDIA INC | COMMON | 12642X106 | 262 | 33696 | SH | DEFINED | 17 |
| CTRIP.COM INTERNATIONAL- ADR | COMMON | 22943F100 | 9005 | 397388 | SH | DEFINED | 15 |
| CTRIP.COM INTERNATIONAL- ADR | COMMON | 22943F100 | 104 | 4577 | SH | DEFINED | 17 |
| CTRIP.COM INTERNATIONAL- ADR | COMMON | 22943F100 | 3 | 137 | SH | DEFINED | 3 |
| CTRIP.COM INTERNATIONAL- ADR | COMMON | 22943F100 | 69 | 3032 | SH | DEFINED | 4 |
| CTRIP.COM INTERNATIONAL- ADR | COMMON | 22943F100 | 23731 | 1047263 | SH | DEFINED | 4,9 |
| CTRIP.COM INTERNATIONAL- ADR | COMMON | 22943F100 | 9631 | 425000 | SH | DEFINED | 6,4 |
| CTRIP.COM INTERNATIONAL- ADR | COMMON | 22943F100 | 12146 | 536000 | SH | DEFINED | 9 |
| CTS CORP | COMMON | 126501105 | 630 | 59282 | SH | DEFINED | 15 |
| CTS CORP | COMMON | 126501105 | 36 | 3395 | SH | DEFINED | 3 |
| CUBESMART | COMMON | 229663109 | 107937 | 7408136 | SH | DEFINED | 1 |
| CUBESMART | COMMON | 229663109 | 1653 | 113481 | SH | DEFINED | 11, |
| CUBESMART | COMMON | 229663109 | 783 | 53731 | SH | DEFINED | 15 |
| CUBESMART | COMMON | 229663109 | 1275 | 87490 | SH | DEFINED | 17 |
| CUBESMART | COMMON | 229663109 | 1844 | 126538 | SH | DEFINED | 18, |
| CUBESMART | COMMON | 229663109 | 518 | 35522 | SH | DEFINED | 2,1 |
| CUBESMART | COMMON | 229663109 | 6226 | 427324 | SH | DEFINED | 3,1 |
| CUBESMART | COMMON | 229663109 | 1247 | 85561 | SH | DEFINED | 6,1 |
| CUBIC CORP | COMMON | 229669106 | 23681 | 493667 | SH | DEFINED | 1,2 |
| CUBIC CORP | COMMON | 229669106 | 86 | 1788 | SH | DEFINED | 11, |
| CUBIC CORP | COMMON | 229669106 | 885 | 18452 | SH | DEFINED | 15 |
| CUBIC CORP | COMMON | 229669106 | 276 | 5750 | SH | DEFINED | 17 |
| CUBIC CORP | COMMON | 229669106 | 4047 | 84357 | SH | DEFINED | 2 |
| CUBIST PHARMACEUTICALS INC | COMMON | 229678107 | 31152 | 740827 | SH | DEFINED | 1 |
| CUBIST PHARMACEUTICALS INC | COMMON | 229678107 | 206 | 4900 | SH | DEFINED | 1,5 |
| CUBIST PHARMACEUTICALS INC | COMMON | 229678107 | 9664 | 229830 | SH | DEFINED | 15 |
| CUBIST PHARMACEUTICALS INC | COMMON | 229678107 | 592 | 14085 | SH | DEFINED | 17 |
| CUBIST PHARMACEUTICALS INC | COMMON | 229678107 | 141 | 3356 | SH | DEFINED | 2,1 |
| CUBIST PHARMACEUTICALS INC | COMMON | 229678107 | 44 | 1058 | SH | DEFINED | 3 |
| CUBIST PHARMACEUTICALS INC | COMMON | 229678107 | 374 | 8900 | SH | DEFINED | 3,1 |
| CUBIST PHARMACEUTICALS INC | COMMON | 229678107 | 1870 | 44470 | SH | DEFINED | 6,1 |
| CUBIST PHARMACEUTICALS INC CVT | CONVERT | 229678AD9 | 5177 | 3300000 | SH | DEFINED | 1 |
| CUI GLOBAL INC | COMMON | 126576206 | 0 | 16 | SH | DEFINED | 3 |
| CULLEN/FROST BANKERS INC | COMMON | 229899109 | 33380 | 615064 | SH | DEFINED | 1 |
| CULLEN/FROST BANKERS INC | COMMON | 229899109 | 6573 | 121109 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| CULLEN/FROST BANKERS INC | COMMON | 229899109 | 12 | 218 | SH | DEFINED | 16 |
| CULLEN/FROST BANKERS INC | COMMON | 229899109 | 35 | 650 | SH | DEFINED | 3 |
| CULP INC | COMMON | 230215105 | 27791 | 1851468 | SH | DEFINED | 3 |
| CUMBERLAND PHARMACEUTICALS INC | COMMON | 230770109 | 497 | 118240 | SH | DEFINED | 1 |
| CUMBERLAND PHARMACEUTICALS INC | COMMON | 230770109 | 161 | 38400 | SH | DEFINED | 3,1 |
| CUMMINS ENGINE | COMMON | 231021106 | 206152 | 1902650 | SH | DEFINED | 1 |
| CUMMINS ENGINE | COMMON | 231021106 | 1913 | 17660 | SH | DEFINED | 11 |
| CUMMINS ENGINE | COMMON | 231021106 | 3391 | 31292 | SH | DEFINED | 14 |
| CUMMINS ENGINE | COMMON | 231021106 | 4787 | 44183 | SH | DEFINED | 15 |
| CUMMINS ENGINE | COMMON | 231021106 | 37 | 345 | SH | DEFINED | 16 |
| CUMMINS ENGINE | COMMON | 231021106 | 1257 | 11598 | SH | DEFINED | 17 |
| CUMMINS ENGINE | COMMON | 231021106 | 36 | 331 | SH | DEFINED | 2,1 |
| CUMMINS ENGINE | COMMON | 231021106 | 1320 | 12181 | SH | DEFINED | 3 |
| CUMMINS ENGINE | COMMON | 231021106 | 653 | 6026 | SH | DEFINED | 5 |
| CUMMINS ENGINE | COMMON | 231021106 | 108 | 1000 | SH | DEFINED | 7 |
| CUMULUS MEDIA INC CL A | COMMON | 231082108 | 1 | 500 | SH | DEFINED | 14 |
| CUMULUS MEDIA INC CL A | COMMON | 231082108 | 110 | 41189 | SH | DEFINED | 15 |
| CUMULUS MEDIA INC WTS | COMMON | 23199B983 | 4 | 2637 | SH | DEFINED | 9 |
| CURIS INC | COMMON | 231269101 | 1 | 300 | SH | DEFINED | 3 |
| CURRENCYSHARES CANADIAN DOLL E | COMMON | 23129X105 | 41 | 405 | SH | DEFINED | 3 |
| CURRENCYSHARES SWEDISH KRONA E | COMMON | 23129R108 | 43 | 281 | SH | DEFINED | 3 |
| CURRENCYSHARES SWISS FRANC ETF | COMMON | 23129V109 | 11 | 100 | SH | DEFINED | 3 |
| CURTISS-WRIGHT CORP | COMMON | 231561101 | 689 | 20988 | SH | DEFINED | 15 |
| CURTISS-WRIGHT CORP | COMMON | 231561101 | 6 | 178 | SH | DEFINED | 16 |
| CURTISS-WRIGHT CORP | COMMON | 231561101 | 25 | 776 | SH | DEFINED | 3 |
| CUSHING MLP TOTAL RETURN FUN C | COMMON | 231631102 | 367 | 51161 | SH | DEFINED | 17 |
| CVB FINANCIAL CORP | COMMON | 126600105 | 18090 | 1739397 | SH | DEFINED | 1 |
| CVB FINANCIAL CORP | COMMON | 126600105 | 1600 | 153869 | SH | DEFINED | 15 |
| CVB FINANCIAL CORP | COMMON | 126600105 | 152 | 14655 | SH | DEFINED | 2,1 |
| CVB FINANCIAL CORP | COMMON | 126600105 | 1974 | 189845 | SH | DEFINED | 6,1 |
| CVR ENERGY INC | COMMON | 12662P108 | 9412 | 192900 | SH | DEFINED | 1 |
| CVR ENERGY INC | COMMON | 12662P108 | 1610 | 33000 | SH | DEFINED | 1,5 |
| CVR ENERGY INC | COMMON | 12662P108 | 4148 | 85018 | SH | DEFINED | 15 |
| CVR ENERGY INC | COMMON | 12662P108 | 14 | 293 | SH | DEFINED | 16 |
| CVR ENERGY INC | COMMON | 12662P108 | 752 | 15412 | SH | DEFINED | 17 |
| CVR ENERGY INC | COMMON | 12662P108 | 810 | 16600 | SH | DEFINED | 3,1 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 362692 | 7501376 | SH | DEFINED | 1 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 13030 | 269500 | SH | DEFINED | 1,5 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 464 | 9600 | SH | DEFINED | 1,9 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 425 | 8800 | SH | DEFINED | 10 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 5990 | 123888 | SH | DEFINED | 11 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 1473 | 30464 | SH | DEFINED | 12, |
| CVS/CAREMARK CORP | COMMON | 126650100 | 527 | 10900 | SH | DEFINED | 13 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 28377 | 586917 | SH | DEFINED | 14 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 14276 | 295266 | SH | DEFINED | 15 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 46 | 951 | SH | DEFINED | 15, |
| CVS/CAREMARK CORP | COMMON | 126650100 | 264 | 5455 | SH | DEFINED | 16 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 3856 | 79757 | SH | DEFINED | 17 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 25394 | 525222 | SH | DEFINED | 3 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 1760 | 36400 | SH | DEFINED | 3,1 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 2581 | 53383 | SH | DEFINED | 5 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 3781 | 78200 | SH | DEFINED | 6 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 237 | 4900 | SH | DEFINED | 7 |
| CVS/CAREMARK CORP | COMMON | 126650100 | 2065 | 42700 | SH | DEFINED | 8,1 |
| CYBERONICS | COMMON | 23251P102 | 3645 | 69380 | SH | DEFINED | 15 |
| CYMER INC | COMMON | 232572107 | 89478 | 989477 | SH | DEFINED | 1 |
| CYMER INC | COMMON | 232572107 | 995 | 11000 | SH | DEFINED | 10 |
| CYMER INC | COMMON | 232572107 | 3516 | 38884 | SH | DEFINED | 15 |
| CYMER INC | COMMON | 232572107 | 236 | 2615 | SH | DEFINED | 17 |
| CYMER INC | COMMON | 232572107 | 261 | 2887 | SH | DEFINED | 2,1 |
| CYMER INC | COMMON | 232572107 | 3461 | 38268 | SH | DEFINED | 6,1 |
| CYNOSURE INC | COMMON | 232577205 | 1194 | 49510 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| CYNOSURE INC | COMMON | 232577205 | 71 | 2929 | SH | DEFINED | 15 |
| CYNOSURE INC | COMMON | 232577205 | 492 | 20400 | SH | DEFINED | 3,1 |
| CYPRESS SEMICONDUCTOR CORP | COMMON | 232806109 | 6609 | 609687 | SH | DEFINED | 1 |
| CYPRESS SEMICONDUCTOR CORP | COMMON | 232806109 | 759 | 70000 | SH | DEFINED | 10 |
| CYPRESS SEMICONDUCTOR CORP | COMMON | 232806109 | 848 | 78194 | SH | DEFINED | 12, |
| CYPRESS SEMICONDUCTOR CORP | COMMON | 232806109 | 528 | 48707 | SH | DEFINED | 15 |
| CYPRESS SEMICONDUCTOR CORP | COMMON | 232806109 | 8 | 705 | SH | DEFINED | 17 |
| CYS INVESTEMENTS INC | COMMON | 12673A108 | 4 | 310 | SH | DEFINED | 14 |
| CYS INVESTEMENTS INC | COMMON | 12673A108 | 282 | 23919 | SH | DEFINED | 15 |
| CYS INVESTEMENTS INC | COMMON | 12673A108 | 1036 | 87685 | SH | DEFINED | 17 |
| CYS INVESTEMENTS INC | COMMON | 12673A108 | 287 | 24300 | SH | DEFINED | 3 |
| CYTEC INDUSTRIES INC | COMMON | 232820100 | 9922 | 144154 | SH | DEFINED | 1 |
| CYTEC INDUSTRIES INC | COMMON | 232820100 | 1331 | 19340 | SH | DEFINED | 15 |
| CYTEC INDUSTRIES INC | COMMON | 232820100 | 12 | 178 | SH | DEFINED | 16 |
| CYTEC INDUSTRIES INC | COMMON | 232820100 | 146 | 2116 | SH | DEFINED | 17 |
| D.R. HORTON INC | COMMON | 23331A109 | 31381 | 1586503 | SH | DEFINED | 1 |
| D.R. HORTON INC | COMMON | 23331A109 | 560 | 28318 | SH | DEFINED | 11 |
| D.R. HORTON INC | COMMON | 23331A109 | 1273 | 64360 | SH | DEFINED | 15 |
| D.R. HORTON INC | COMMON | 23331A109 | 37 | 1847 | SH | DEFINED | 16 |
| D.R. HORTON INC | COMMON | 23331A109 | 1039 | 52540 | SH | DEFINED | 17 |
| D.R. HORTON INC | COMMON | 23331A109 | 117 | 5920 | SH | DEFINED | 3 |
| D.R. HORTON INC | COMMON | 23331A109 | 527 | 26636 | SH | DEFINED | 5 |
| D.R. HORTON INC | COMMON | 23331A109 | 53 | 2700 | SH | DEFINED | 7 |
| D.R. HORTON INC | COMMON | 23331A109 | 592 | 29911 | SH | DEFINED | 9,1 |
| D.R. HORTON INC 2.0 05-15-14 | CONVERT | 23331ABB4 | 7520 | 4750000 | SH | DEFINED | 1 |
| DAKTRONICS INC | COMMON | 234264109 | 681 | 61477 | SH | DEFINED | 15 |
| DANA HOLDING CORP | COMMON | 235825205 | 17117 | 1096538 | SH | DEFINED | 1 |
| DANA HOLDING CORP | COMMON | 235825205 | 597 | 38238 | SH | DEFINED | 15 |
| DANA HOLDING CORP | COMMON | 235825205 | 17 | 1094 | SH | DEFINED | 16 |
| DANA HOLDING CORP | COMMON | 235825205 | 973 | 62312 | SH | DEFINED | 17 |
| DANA HOLDING CORP | COMMON | 235825205 | 144 | 9225 | SH | DEFINED | 2,1 |
| DANA HOLDING CORP | COMMON | 235825205 | 1861 | 119188 | SH | DEFINED | 6,1 |
| DANAHER CORP | COMMON | 235851102 | 133750 | 2392662 | SH | DEFINED | 1 |
| DANAHER CORP | COMMON | 235851102 | 3254 | 58216 | SH | DEFINED | 11 |
| DANAHER CORP | COMMON | 235851102 | 31141 | 557079 | SH | DEFINED | 14 |
| DANAHER CORP | COMMON | 235851102 | 9399 | 168131 | SH | DEFINED | 15 |
| DANAHER CORP | COMMON | 235851102 | 63 | 1132 | SH | DEFINED | 16 |
| DANAHER CORP | COMMON | 235851102 | 1866 | 33376 | SH | DEFINED | 17 |
| DANAHER CORP | COMMON | 235851102 | 31062 | 555672 | SH | DEFINED | 3 |
| DANAHER CORP | COMMON | 235851102 | 1224 | 21900 | SH | DEFINED | 5 |
| DANAHER CORP | COMMON | 235851102 | 145 | 2600 | SH | DEFINED | 7 |
| DANAHER CORP CNV (DHR ) 01-22- | CONVERT | 235851AF9 | 26731 | 16450000 | SH | DEFINED | 1 |
| DANAHER CORP CNV (DHR ) 01-22- | CONVERT | 235851AF9 | 3 | 2000 | SH | DEFINED | 3 |
| DARDEN RESTAURANTS INC | COMMON | 237194105 | 50692 | 1124748 | SH | DEFINED | 1 |
| DARDEN RESTAURANTS INC | COMMON | 237194105 | 570 | 12639 | SH | DEFINED | 11 |
| DARDEN RESTAURANTS INC | COMMON | 237194105 | 158 | 3502 | SH | DEFINED | 14 |
| DARDEN RESTAURANTS INC | COMMON | 237194105 | 2390 | 53025 | SH | DEFINED | 15 |
| DARDEN RESTAURANTS INC | COMMON | 237194105 | 23 | 508 | SH | DEFINED | 16 |
| DARDEN RESTAURANTS INC | COMMON | 237194105 | 1571 | 34863 | SH | DEFINED | 17 |
| DARDEN RESTAURANTS INC | COMMON | 237194105 | 481 | 10670 | SH | DEFINED | 3 |
| DARDEN RESTAURANTS INC | COMMON | 237194105 | 316 | 7020 | SH | DEFINED | 5 |
| DARDEN RESTAURANTS INC | COMMON | 237194105 | 45 | 1000 | SH | DEFINED | 7 |
| DARLING INTERNATIONAL INC | COMMON | 237266101 | 4466 | 278446 | SH | DEFINED | 15 |
| DARLING INTERNATIONAL INC | COMMON | 237266101 | 213 | 13249 | SH | DEFINED | 16 |
| DARLING INTERNATIONAL INC | COMMON | 237266101 | 33 | 2061 | SH | DEFINED | 17 |
| DARLING INTERNATIONAL INC | COMMON | 237266101 | 105 | 6575 | SH | DEFINED | 3 |
| DATALINK CORP | COMMON | 237934104 | 78 | 9171 | SH | DEFINED | 15 |
| DAVITA HEALTHCARE PARTNERS INC | COMMON | 23918K108 | 25432 | 230087 | SH | DEFINED | 1 |
| DAVITA HEALTHCARE PARTNERS INC | COMMON | 23918K108 | 398 | 3600 | SH | DEFINED | 10 |
| DAVITA HEALTHCARE PARTNERS INC | COMMON | 23918K108 | 1055 | 9545 | SH | DEFINED | 11 |
| DAVITA HEALTHCARE PARTNERS INC | COMMON | 23918K108 | 727 | 6579 | SH | DEFINED | 14 |
| DAVITA HEALTHCARE PARTNERS INC | COMMON | 23918K108 | 2308 | 20877 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| DAVITA HEALTHCARE PARTNERS INC | COMMON | 23918K108 | 34 | 304 | SH | DEFINED | 16 |
| DAVITA HEALTHCARE PARTNERS INC | COMMON | 23918K108 | 1494 | 13515 | SH | DEFINED | 17 |
| DAVITA HEALTHCARE PARTNERS INC | COMMON | 23918K108 | 5698 | 51555 | SH | DEFINED | 3 |
| DAVITA HEALTHCARE PARTNERS INC | COMMON | 23918K108 | 343 | 3100 | SH | DEFINED | 5 |
| DAVITA HEALTHCARE PARTNERS INC | COMMON | 23918K108 | 77 | 700 | SH | DEFINED | 7 |
| DAWSON GEOPHYSICAL CO | COMMON | 239359102 | 147 | 5587 | SH | DEFINED | 15 |
| DCP MIDSTREAM PARTNERS LP | COMMON | 23311P100 | 418 | 10000 | SH | DEFINED | 14 |
| DCT INDUSTRIAL TRUST INC | COMMON | 233153105 | 205342 | 31639688 | SH | DEFINED | 1 |
| DCT INDUSTRIAL TRUST INC | COMMON | 233153105 | 2013 | 310171 | SH | DEFINED | 11, |
| DCT INDUSTRIAL TRUST INC | COMMON | 233153105 | 358 | 55153 | SH | DEFINED | 15 |
| DCT INDUSTRIAL TRUST INC | COMMON | 233153105 | 100 | 15441 | SH | DEFINED | 15, |
| DCT INDUSTRIAL TRUST INC | COMMON | 233153105 | 8 | 1186 | SH | DEFINED | 16 |
| DCT INDUSTRIAL TRUST INC | COMMON | 233153105 | 447 | 68863 | SH | DEFINED | 17 |
| DCT INDUSTRIAL TRUST INC | COMMON | 233153105 | 2359 | 363472 | SH | DEFINED | 18, |
| DCT INDUSTRIAL TRUST INC | COMMON | 233153105 | 842 | 129724 | SH | DEFINED | 2,1 |
| DCT INDUSTRIAL TRUST INC | COMMON | 233153105 | 7906 | 1218243 | SH | DEFINED | 3,1 |
| DCT INDUSTRIAL TRUST INC | COMMON | 233153105 | 3909 | 602279 | SH | DEFINED | 6,1 |
| DDR CORP | COMMON | 23317H102 | 295434 | 18865503 | SH | DEFINED | 1 |
| DDR CORP | COMMON | 23317H102 | 4415 | 281915 | SH | DEFINED | 11, |
| DDR CORP | COMMON | 23317H102 | 547 | 34933 | SH | DEFINED | 15 |
| DDR CORP | COMMON | 23317H102 | 445 | 28426 | SH | DEFINED | 15, |
| DDR CORP | COMMON | 23317H102 | 17 | 1068 | SH | DEFINED | 16 |
| DDR CORP | COMMON | 23317H102 | 1056 | 67408 | SH | DEFINED | 17 |
| DDR CORP | COMMON | 23317H102 | 5174 | 330400 | SH | DEFINED | 18, |
| DDR CORP | COMMON | 23317H102 | 1434 | 91597 | SH | DEFINED | 2,1 |
| DDR CORP | COMMON | 23317H102 | 17232 | 1100394 | SH | DEFINED | 3,1 |
| DDR CORP | COMMON | 23317H102 | 3418 | 218286 | SH | DEFINED | 6,1 |
| DEALERTRACK HLDGS INC CVT 144A | CONVERT | 242309AA0 | 8846 | 8380000 | SH | DEFINED | 1 |
| DEALERTRACK TECHNOLOGIES INC | COMMON | 242309102 | 32350 | 1126408 | SH | DEFINED | 1 |
| DEALERTRACK TECHNOLOGIES INC | COMMON | 242309102 | 1688 | 58776 | SH | DEFINED | 15 |
| DEAN FOODS CO | COMMON | 242370104 | 30839 | 1867888 | SH | DEFINED | 1 |
| DEAN FOODS CO | COMMON | 242370104 | 2916 | 176600 | SH | DEFINED | 1,5 |
| DEAN FOODS CO | COMMON | 242370104 | 350 | 21200 | SH | DEFINED | 1,9 |
| DEAN FOODS CO | COMMON | 242370104 | 11170 | 676589 | SH | DEFINED | 15 |
| DEAN FOODS CO | COMMON | 242370104 | 125 | 7584 | SH | DEFINED | 16 |
| DEAN FOODS CO | COMMON | 242370104 | 580 | 35155 | SH | DEFINED | 17 |
| DEAN FOODS CO | COMMON | 242370104 | 2 | 96 | SH | DEFINED | 3 |
| DEAN FOODS CO | COMMON | 242370104 | 1834 | 111100 | SH | DEFINED | 3,1 |
| DEAN FOODS CO | COMMON | 242370104 | 386 | 23400 | SH | DEFINED | 5 |
| DEAN FOODS CO | COMMON | 242370104 | 890 | 53900 | SH | DEFINED | 8,1 |
| DECKERS OUTDOORS CORP | COMMON | 243537107 | 389 | 9651 | SH | DEFINED | 15 |
| DECKERS OUTDOORS CORP | COMMON | 243537107 | 78 | 1936 | SH | DEFINED | 17 |
| DEER CONSUMER PRODUCTS INC DEE | COMMON | 24379J200 | 258 | 117194 | SH | DEFINED | 15 |
| DEERE & CO | COMMON | 244199105 | 4421 | 51153 | SH | DEFINED | 1 |
| DEERE & CO | COMMON | 244199105 | 3132 | 36244 | SH | DEFINED | 11 |
| DEERE & CO | COMMON | 244199105 | 2876 | 33285 | SH | DEFINED | 14 |
| DEERE & CO | COMMON | 244199105 | 15633 | 180897 | SH | DEFINED | 15 |
| DEERE & CO | COMMON | 244199105 | 403 | 4669 | SH | DEFINED | 16 |
| DEERE & CO | COMMON | 244199105 | 433 | 5016 | SH | DEFINED | 17 |
| DEERE & CO | COMMON | 244199105 | 876 | 10138 | SH | DEFINED | 3 |
| DEERE & CO | COMMON | 244199105 | 1422 | 16454 | SH | DEFINED | 5 |
| DEERE & CO | COMMON | 244199105 | 156 | 1800 | SH | DEFINED | 7 |
| DELEK LOGISTICS PARTNERS LP | COMMON | 24664T103 | 18439 | 801703 | SH | DEFINED | 3 |
| DELEK US HOLDINGS INC | COMMON | 246647101 | 908 | 35850 | SH | DEFINED | 1 |
| DELEK US HOLDINGS INC | COMMON | 246647101 | 4893 | 193241 | SH | DEFINED | 15 |
| DELEK US HOLDINGS INC | COMMON | 246647101 | 100 | 3957 | SH | DEFINED | 16 |
| DELEK US HOLDINGS INC | COMMON | 246647101 | 20 | 776 | SH | DEFINED | 17 |
| DELEK US HOLDINGS INC | COMMON | 246647101 | 598 | 23600 | SH | DEFINED | 3,1 |
| DELHAIZE LE LION ADR | COMMON | 29759W101 | 16171 | 398782 | SH | DEFINED | 15 |
| DELL INC | COMMON | 24702R101 | 15687 | 1547084 | SH | DEFINED | 1 |
| DELL INC | COMMON | 24702R101 | 1597 | 157500 | SH | DEFINED | 1,1 |
| DELL INC | COMMON | 24702R101 | 1494 | 147329 | SH | DEFINED | 11 |

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|---|---|---|---|---|---|---|---|
| DELL INC | COMMON | 24702R101 | 497 | 49000 | SH | DEFINED | 13 |
| DELL INC | COMMON | 24702R101 | 185952 | 18338414 | SH | DEFINED | 15 |
| DELL INC | COMMON | 24702R101 | 30 | 2944 | SH | DEFINED | 15, |
| DELL INC | COMMON | 24702R101 | 4168 | 411027 | SH | DEFINED | 16 |
| DELL INC | COMMON | 24702R101 | 1945 | 191834 | SH | DEFINED | 17 |
| DELL INC | COMMON | 24702R101 | 820 | 80900 | SH | DEFINED | 18 |
| DELL INC | COMMON | 24702R101 | 6552 | 646196 | SH | DEFINED | 2,1 |
| DELL INC | COMMON | 24702R101 | 59 | 5814 | SH | DEFINED | 3 |
| DELL INC | COMMON | 24702R101 | 468 | 46200 | SH | DEFINED | 5 |
| DELL INC | COMMON | 24702R101 | 17222 | 1698400 | SH | DEFINED | 6 |
| DELL INC | COMMON | 24702R101 | 92 | 9100 | SH | DEFINED | 7 |
| DELPHI AUTOMOTIVE PLC | COMMON | G27823106 | 3376 | 88263 | SH | DEFINED | 1 |
| DELPHI AUTOMOTIVE PLC | COMMON | G27823106 | 1105 | 28900 | SH | DEFINED | 11 |
| DELPHI AUTOMOTIVE PLC | COMMON | G27823106 | 861 | 22508 | SH | DEFINED | 15 |
| DELPHI AUTOMOTIVE PLC | COMMON | G27823106 | 11 | 278 | SH | DEFINED | 17 |
| DELPHI AUTOMOTIVE PLC | COMMON | G27823106 | 15 | 396 | SH | DEFINED | 3 |
| DELTA AIR LINES INC | COMMON | 247361702 | 248 | 20900 | SH | DEFINED | 11 |
| DELTA AIR LINES INC | COMMON | 247361702 | 88 | 7382 | SH | DEFINED | 14 |
| DELTA AIR LINES INC | COMMON | 247361702 | 3296 | 277678 | SH | DEFINED | 15 |
| DELTA AIR LINES INC | COMMON | 247361702 | 86 | 7275 | SH | DEFINED | 16 |
| DELTA AIR LINES INC | COMMON | 247361702 | 823 | 69357 | SH | DEFINED | 17 |
| DELTA AIR LINES INC | COMMON | 247361702 | 22 | 1884 | SH | DEFINED | 3 |
| DELTA APPAREL INC | COMMON | 247368103 | 88 | 6278 | SH | DEFINED | 15 |
| DELTIC TIMBER CORP | COMMON | 247850100 | 2061 | 29191 | SH | DEFINED | 15 |
| DELUXE CORP | COMMON | 248019101 | 16 | 500 | SH | DEFINED | 14 |
| DELUXE CORP | COMMON | 248019101 | 913 | 28327 | SH | DEFINED | 15 |
| DELUXE CORP | COMMON | 248019101 | 10 | 301 | SH | DEFINED | 16 |
| DELUXE CORP | COMMON | 248019101 | 381 | 11825 | SH | DEFINED | 17 |
| DEMAND MEDIA INC | COMMON | 24802N109 | 2346 | 252505 | SH | DEFINED | 15 |
| DEMANDWARE INC | COMMON | 24802Y105 | 1189 | 43524 | SH | DEFINED | 15 |
| DENBURY RESOURCES INC | COMMON | 247916208 | 2891 | 178463 | SH | DEFINED | 1 |
| DENBURY RESOURCES INC | COMMON | 247916208 | 624 | 38534 | SH | DEFINED | 11 |
| DENBURY RESOURCES INC | COMMON | 247916208 | 5965 | 368230 | SH | DEFINED | 15 |
| DENBURY RESOURCES INC | COMMON | 247916208 | 15 | 937 | SH | DEFINED | 16 |
| DENBURY RESOURCES INC | COMMON | 247916208 | 1020 | 62940 | SH | DEFINED | 17 |
| DENBURY RESOURCES INC | COMMON | 247916208 | 42 | 2622 | SH | DEFINED | 2,1 |
| DENBURY RESOURCES INC | COMMON | 247916208 | 43 | 2641 | SH | DEFINED | 3 |
| DENBURY RESOURCES INC | COMMON | 247916208 | 28 | 1700 | SH | DEFINED | 7 |
| DENDREON CORP | COMMON | 24823Q107 | 96 | 18111 | SH | DEFINED | 15 |
| DENDREON CORP CVT 2.875 01-15- | CONVERT | 24823QAC1 | 22463 | 29752000 | SH | DEFINED | 1 |
| DENISON MINES CORP | COMMON | 248356107 | 1161 | 931131 | SH | DEFINED | 15 |
| DENNY'S CORPORATION | COMMON | 24869P104 | 2697 | 552734 | SH | DEFINED | 15 |
| DENTSPLY INTERNATIONAL INC | COMMON | 249030107 | 2802 | 70746 | SH | DEFINED | 1 |
| DENTSPLY INTERNATIONAL INC | COMMON | 249030107 | 551 | 13922 | SH | DEFINED | 11 |
| DENTSPLY INTERNATIONAL INC | COMMON | 249030107 | 8 | 200 | SH | DEFINED | 14 |
| DENTSPLY INTERNATIONAL INC | COMMON | 249030107 | 56861 | 1435529 | SH | DEFINED | 15 |
| DENTSPLY INTERNATIONAL INC | COMMON | 249030107 | 1313 | 33141 | SH | DEFINED | 16 |
| DENTSPLY INTERNATIONAL INC | COMMON | 249030107 | 426 | 10745 | SH | DEFINED | 17 |
| DENTSPLY INTERNATIONAL INC | COMMON | 249030107 | 67 | 1701 | SH | DEFINED | 3 |
| DENTSPLY INTERNATIONAL INC | COMMON | 249030107 | 408 | 10300 | SH | DEFINED | 5 |
| DENTSPLY INTERNATIONAL INC | COMMON | 249030107 | 28 | 700 | SH | DEFINED | 7 |
| DERMA SCIENCES INC | COMMON | 249827502 | 37 | 3297 | SH | DEFINED | 15 |
| DESARROLLADORA HOMEX ADR | COMMON | 25030W100 | 3 | 274 | SH | DEFINED | 15 |
| DESCARTES SYS GROUP INC | COMMON | 249906108 | 4667 | 500000 | SH | DEFINED | 1 |
| DESTINATION MATERNITY CORP | COMMON | 25065D100 | 276 | 12785 | SH | DEFINED | 15 |
| DEUTSCHE BANK AG | COMMON | D18190898 | 5122 | 117556 | SH | DEFINED | 11 |
| DEUTSCHE BANK AG | COMMON | D18190898 | 148 | 3394 | SH | DEFINED | 13 |
| DEUTSCHE BANK AG | COMMON | D18190898 | 2345 | 53565 | SH | DEFINED | 15 |
| DEUTSCHE BANK AG | COMMON | D18190898 | 106 | 2422 | SH | DEFINED | 16 |
| DEUTSCHE BANK AG | COMMON | D18190898 | 57 | 1290 | SH | DEFINED | 3 |
| DEUTSCHE BANK AG | COMMON | D18190898 | 4739 | 108762 | SH | DEFINED | 5 |
| DEVON ENERGY CORPORATION | COMMON | 25179M103 | 129020 | 2479238 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| DEVON ENERGY CORPORATION | COMMON | 25179M103 | 1975 | 37952 | SH | DEFINED | 11 |
| DEVON ENERGY CORPORATION | COMMON | 25179M103 | 125 | 2400 | SH | DEFINED | 13 |
| DEVON ENERGY CORPORATION | COMMON | 25179M103 | 153 | 2938 | SH | DEFINED | 14 |
| DEVON ENERGY CORPORATION | COMMON | 25179M103 | 7573 | 145525 | SH | DEFINED | 15 |
| DEVON ENERGY CORPORATION | COMMON | 25179M103 | 76 | 1452 | SH | DEFINED | 16 |
| DEVON ENERGY CORPORATION | COMMON | 25179M103 | 921 | 17707 | SH | DEFINED | 17 |
| DEVON ENERGY CORPORATION | COMMON | 25179M103 | 36885 | 708777 | SH | DEFINED | 2 |
| DEVON ENERGY CORPORATION | COMMON | 25179M103 | 1180 | 22676 | SH | DEFINED | 3 |
| DEVON ENERGY CORPORATION | COMMON | 25179M103 | 753 | 14466 | SH | DEFINED | 5 |
| DEVON ENERGY CORPORATION | COMMON | 25179M103 | 2539 | 48782 | SH | DEFINED | 6 |
| DEVON ENERGY CORPORATION | COMMON | 25179M103 | 88 | 1700 | SH | DEFINED | 7 |
| DEVRY INC | COMMON | 251893103 | 660 | 27829 | SH | DEFINED | 15 |
| DEX ONE CORP | COMMON | 25212W100 | 202 | 128093 | SH | DEFINED | 15 |
| DEX ONE CORP | COMMON | 25212W100 | 7 | 4602 | SH | DEFINED | 16 |
| DEXCOM INC | COMMON | 252131107 | 7458 | 548784 | SH | DEFINED | 1 |
| DFC GLOBAL CORP | COMMON | 23324T107 | 458 | 24716 | SH | DEFINED | 15 |
| DFC GLOBAL CORP 144A CVT 3.25 | CONVERT | 23324TAA5 | 7952 | 7300000 | SH | DEFINED | 1 |
| DHT HOLDINGS INC | COMMON | Y2065G121 | 59 | 14502 | SH | DEFINED | 15 |
| DIAGEO PLC ADR | COMMON | 25243Q205 | 6 | 53 | SH | DEFINED | 1 |
| DIAGEO PLC ADR | COMMON | 25243Q205 | 57 | 488 | SH | DEFINED | 14 |
| DIAGEO PLC ADR | COMMON | 25243Q205 | 9720 | 83372 | SH | DEFINED | 15 |
| DIAGEO PLC ADR | COMMON | 25243Q205 | 10234 | 87787 | SH | DEFINED | 17 |
| DIAGEO PLC ADR | COMMON | 25243Q205 | 160 | 1371 | SH | DEFINED | 3 |
| DIAMOND FOODS INC | COMMON | 252603105 | 697 | 51023 | SH | DEFINED | 15 |
| DIAMOND FOODS INC | COMMON | 252603105 | 104 | 7629 | SH | DEFINED | 17 |
| DIAMOND HILL INVESTMENT GRP | COMMON | 25264R207 | 77 | 1129 | SH | DEFINED | 15 |
| DIAMOND OFFSHORE DRILLING | COMMON | 25271C102 | 16205 | 238443 | SH | DEFINED | 1 |
| DIAMOND OFFSHORE DRILLING | COMMON | 25271C102 | 4220 | 62100 | SH | DEFINED | 1,5 |
| DIAMOND OFFSHORE DRILLING | COMMON | 25271C102 | 462 | 6801 | SH | DEFINED | 11 |
| DIAMOND OFFSHORE DRILLING | COMMON | 25271C102 | 14 | 200 | SH | DEFINED | 14 |
| DIAMOND OFFSHORE DRILLING | COMMON | 25271C102 | 7961 | 117147 | SH | DEFINED | 15 |
| DIAMOND OFFSHORE DRILLING | COMMON | 25271C102 | 30 | 446 | SH | DEFINED | 16 |
| DIAMOND OFFSHORE DRILLING | COMMON | 25271C102 | 408 | 6010 | SH | DEFINED | 17 |
| DIAMOND OFFSHORE DRILLING | COMMON | 25271C102 | 156 | 2300 | SH | DEFINED | 18 |
| DIAMOND OFFSHORE DRILLING | COMMON | 25271C102 | 62 | 905 | SH | DEFINED | 3 |
| DIAMOND OFFSHORE DRILLING | COMMON | 25271C102 | 157 | 2315 | SH | DEFINED | 5 |
| DIAMOND OFFSHORE DRILLING | COMMON | 25271C102 | 6171 | 90800 | SH | DEFINED | 6 |
| DIAMOND OFFSHORE DRILLING | COMMON | 25271C102 | 469 | 6900 | SH | DEFINED | 8,1 |
| DIAMONDROCK HOSPITALITY CO | COMMON | 252784301 | 78240 | 8693369 | SH | DEFINED | 1 |
| DIAMONDROCK HOSPITALITY CO | COMMON | 252784301 | 1089 | 121031 | SH | DEFINED | 11, |
| DIAMONDROCK HOSPITALITY CO | COMMON | 252784301 | 1399 | 155408 | SH | DEFINED | 15 |
| DIAMONDROCK HOSPITALITY CO | COMMON | 252784301 | 102 | 11301 | SH | DEFINED | 15, |
| DIAMONDROCK HOSPITALITY CO | COMMON | 252784301 | 6 | 700 | SH | DEFINED | 16 |
| DIAMONDROCK HOSPITALITY CO | COMMON | 252784301 | 538 | 59752 | SH | DEFINED | 17 |
| DIAMONDROCK HOSPITALITY CO | COMMON | 252784301 | 1275 | 141689 | SH | DEFINED | 18, |
| DIAMONDROCK HOSPITALITY CO | COMMON | 252784301 | 354 | 39313 | SH | DEFINED | 2,1 |
| DIAMONDROCK HOSPITALITY CO | COMMON | 252784301 | 4266 | 473985 | SH | DEFINED | 3,1 |
| DIAMONDROCK HOSPITALITY CO | COMMON | 252784301 | 843 | 93680 | SH | DEFINED | 6,1 |
| DIANA CONTAINERSHIPS INC | COMMON | Y2069P101 | 76 | 12601 | SH | DEFINED | 15 |
| DIANA SHIPPING INC | COMMON | Y2066G104 | 4054 | 555274 | SH | DEFINED | 1 |
| DIANA SHIPPING INC | COMMON | Y2066G104 | 626 | 85688 | SH | DEFINED | 15 |
| DICE HOLDINGS INC | COMMON | 253017107 | 707 | 77035 | SH | DEFINED | 15 |
| DICE HOLDINGS INC | COMMON | 253017107 | 194 | 21085 | SH | DEFINED | 17 |
| DICE HOLDINGS INC | COMMON | 253017107 | 257 | 28000 | SH | DEFINED | 3 |
| DICKS SPORTING GOODS INC | COMMON | 253393102 | 51215 | 1125859 | SH | DEFINED | 1 |
| DICKS SPORTING GOODS INC | COMMON | 253393102 | 419 | 9200 | SH | DEFINED | 11 |
| DICKS SPORTING GOODS INC | COMMON | 253393102 | 779 | 17126 | SH | DEFINED | 14 |
| DICKS SPORTING GOODS INC | COMMON | 253393102 | 692 | 15207 | SH | DEFINED | 15 |
| DICKS SPORTING GOODS INC | COMMON | 253393102 | 11 | 237 | SH | DEFINED | 16 |
| DICKS SPORTING GOODS INC | COMMON | 253393102 | 313 | 6870 | SH | DEFINED | 17 |
| DICKS SPORTING GOODS INC | COMMON | 253393102 | 6072 | 133472 | SH | DEFINED | 3 |
| DIEBOLD INC | COMMON | 253651103 | 38942 | 1272193 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| DIEBOLD INC | COMMON | 253651103 | 4877 | 159312 | SH | DEFINED | 15 |
| DIEBOLD INC | COMMON | 253651103 | 8 | 265 | SH | DEFINED | 16 |
| DIEBOLD INC | COMMON | 253651103 | 24 | 769 | SH | DEFINED | 3 |
| DIGI INTERNATIONAL INC | COMMON | 253798102 | 374 | 39497 | SH | DEFINED | 15 |
| DIGIMARC CORP | COMMON | 25381B101 | 7 | 316 | SH | DEFINED | 3 |
| DIGITAL GENERATION INC | COMMON | 25400B108 | 557 | 51015 | SH | DEFINED | 15 |
| DIGITAL REALTY TRUST INC | COMMON | 253868103 | 342593 | 5046288 | SH | DEFINED | 1 |
| DIGITAL REALTY TRUST INC | COMMON | 253868103 | 801 | 11800 | SH | DEFINED | 11 |
| DIGITAL REALTY TRUST INC | COMMON | 253868103 | 2416 | 35590 | SH | DEFINED | 11, |
| DIGITAL REALTY TRUST INC | COMMON | 253868103 | 424 | 6248 | SH | DEFINED | 14 |
| DIGITAL REALTY TRUST INC | COMMON | 253868103 | 243 | 3585 | SH | DEFINED | 15 |
| DIGITAL REALTY TRUST INC | COMMON | 253868103 | 349 | 5134 | SH | DEFINED | 15, |
| DIGITAL REALTY TRUST INC | COMMON | 253868103 | 7 | 100 | SH | DEFINED | 16 |
| DIGITAL REALTY TRUST INC | COMMON | 253868103 | 859 | 12656 | SH | DEFINED | 17 |
| DIGITAL REALTY TRUST INC | COMMON | 253868103 | 2824 | 41594 | SH | DEFINED | 18, |
| DIGITAL REALTY TRUST INC | COMMON | 253868103 | 790 | 11639 | SH | DEFINED | 2,1 |
| DIGITAL REALTY TRUST INC | COMMON | 253868103 | 3552 | 52313 | SH | DEFINED | 3 |
| DIGITAL REALTY TRUST INC | COMMON | 253868103 | 9451 | 139211 | SH | DEFINED | 3,1 |
| DIGITAL REALTY TRUST INC | COMMON | 253868103 | 75 | 1100 | SH | DEFINED | 4,1 |
| DIGITAL REALTY TRUST INC | COMMON | 253868103 | 1871 | 27552 | SH | DEFINED | 6,1 |
| DIGITAL RIVER INC | COMMON | 25388B104 | 2119 | 147360 | SH | DEFINED | 1 |
| DIGITAL RIVER INC | COMMON | 25388B104 | 329 | 22900 | SH | DEFINED | 1,5 |
| DIGITAL RIVER INC | COMMON | 25388B104 | 2276 | 158300 | SH | DEFINED | 15 |
| DIGITAL RIVER INC | COMMON | 25388B104 | 62 | 4300 | SH | DEFINED | 16 |
| DIGITAL RIVER INC | COMMON | 25388B104 | 213 | 14786 | SH | DEFINED | 17 |
| DIGITAL RIVER INC | COMMON | 25388B104 | 144 | 10000 | SH | DEFINED | 3,1 |
| DIGITALGLOBE INC | COMMON | 25389M877 | 897 | 36701 | SH | DEFINED | 15 |
| DIGITALGLOBE INC | COMMON | 25389M877 | 705 | 28864 | SH | DEFINED | 17 |
| DILLARDS INC CL A | COMMON | 254067101 | 11399 | 136080 | SH | DEFINED | 1 |
| DILLARDS INC CL A | COMMON | 254067101 | 3091 | 36900 | SH | DEFINED | 1,5 |
| DILLARDS INC CL A | COMMON | 254067101 | 16988 | 202794 | SH | DEFINED | 15 |
| DILLARDS INC CL A | COMMON | 254067101 | 15 | 184 | SH | DEFINED | 16 |
| DILLARDS INC CL A | COMMON | 254067101 | 100 | 1194 | SH | DEFINED | 17 |
| DILLARDS INC CL A | COMMON | 254067101 | 570 | 6800 | SH | DEFINED | 3,1 |
| DILLARDS INC CL A | COMMON | 254067101 | 536 | 6400 | SH | DEFINED | 6 |
| DIME COMMUNITY BANCSHARES | COMMON | 253922108 | 423 | 30440 | SH | DEFINED | 1 |
| DIME COMMUNITY BANCSHARES | COMMON | 253922108 | 3203 | 230615 | SH | DEFINED | 15 |
| DIME COMMUNITY BANCSHARES | COMMON | 253922108 | 106 | 7600 | SH | DEFINED | 3 |
| DIME COMMUNITY BANCSHARES | COMMON | 253922108 | 115 | 8300 | SH | DEFINED | 3,1 |
| DINEEQUITY INC | COMMON | 254423106 | 22518 | 336096 | SH | DEFINED | 1 |
| DINEEQUITY INC | COMMON | 254423106 | 3685 | 54997 | SH | DEFINED | 15 |
| DINEEQUITY INC | COMMON | 254423106 | 187 | 2798 | SH | DEFINED | 2,1 |
| DINEEQUITY INC | COMMON | 254423106 | 2502 | 37336 | SH | DEFINED | 6,1 |
| DIODES INC | COMMON | 254543101 | 7658 | 441386 | SH | DEFINED | 1 |
| DIODES INC | COMMON | 254543101 | 968 | 55800 | SH | DEFINED | 12, |
| DIODES INC | COMMON | 254543101 | 825 | 47558 | SH | DEFINED | 15 |
| DIODES INC | COMMON | 254543101 | 3 | 175 | SH | DEFINED | 3 |
| DIRECTV | COMMON | 25490A309 | 265014 | 5283381 | SH | DEFINED | 1 |
| DIRECTV | COMMON | 25490A309 | 256 | 5100 | SH | DEFINED | 1,5 |
| DIRECTV | COMMON | 25490A309 | 3074 | 61274 | SH | DEFINED | 11 |
| DIRECTV | COMMON | 25490A309 | 609 | 12151 | SH | DEFINED | 14 |
| DIRECTV | COMMON | 25490A309 | 309316 | 6166587 | SH | DEFINED | 15 |
| DIRECTV | COMMON | 25490A309 | 7 | 142 | SH | DEFINED | 15, |
| DIRECTV | COMMON | 25490A309 | 7109 | 141719 | SH | DEFINED | 16 |
| DIRECTV | COMMON | 25490A309 | 2622 | 52264 | SH | DEFINED | 17 |
| DIRECTV | COMMON | 25490A309 | 980 | 19544 | SH | DEFINED | 2,1 |
| DIRECTV | COMMON | 25490A309 | 610 | 12160 | SH | DEFINED | 3 |
| DIRECTV | COMMON | 25490A309 | 1359 | 27100 | SH | DEFINED | 5 |
| DIRECTV | COMMON | 25490A309 | 145 | 2900 | SH | DEFINED | 7 |
| DIRECTV | COMMON | 25490A309 | 1031 | 20556 | SH | DEFINED | 9,1 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 143926 | 3733481 | SH | DEFINED | 1 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 2294 | 59500 | SH | DEFINED | 1,1 |

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|---|---|---|---|---|---|---|---|
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 11372 | 295000 | SH | DEFINED | 1,5 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 1199 | 31100 | SH | DEFINED | 1,9 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 1936 | 50210 | SH | DEFINED | 11 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 1557 | 40400 | SH | DEFINED | 13 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 2 | 53 | SH | DEFINED | 14 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 4975 | 129053 | SH | DEFINED | 15 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 172 | 4474 | SH | DEFINED | 15, |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 235 | 6107 | SH | DEFINED | 16 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 999 | 25923 | SH | DEFINED | 17 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 1164 | 30200 | SH | DEFINED | 18 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 53 | 1366 | SH | DEFINED | 3 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 4526 | 117400 | SH | DEFINED | 3,1 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 2020 | 52387 | SH | DEFINED | 5 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 24271 | 629600 | SH | DEFINED | 6 |
| DISCOVER FINANCIAL SERVICES | COMMON | 254709108 | 2695 | 69900 | SH | DEFINED | 8,1 |
| DISCOVERY COMMUNICATIONS-A | COMMON | 25470F104 | 58151 | 916055 | SH | DEFINED | 1 |
| DISCOVERY COMMUNICATIONS-A | COMMON | 25470F104 | 867 | 13661 | SH | DEFINED | 11 |
| DISCOVERY COMMUNICATIONS-A | COMMON | 25470F104 | 171 | 2701 | SH | DEFINED | 14 |
| DISCOVERY COMMUNICATIONS-A | COMMON | 25470F104 | 105071 | 1655184 | SH | DEFINED | 15 |
| DISCOVERY COMMUNICATIONS-A | COMMON | 25470F104 | 2145 | 33794 | SH | DEFINED | 16 |
| DISCOVERY COMMUNICATIONS-A | COMMON | 25470F104 | 844 | 13294 | SH | DEFINED | 17 |
| DISCOVERY COMMUNICATIONS-A | COMMON | 25470F104 | 101 | 1586 | SH | DEFINED | 3 |
| DISCOVERY COMMUNICATIONS-A | COMMON | 25470F104 | 261 | 4119 | SH | DEFINED | 9,1 |
| DISCOVERY COMMUNICATIONS-C | COMMON | 25470F302 | 524 | 8961 | SH | DEFINED | 11 |
| DISCOVERY COMMUNICATIONS-C | COMMON | 25470F302 | 778 | 13305 | SH | DEFINED | 14 |
| DISCOVERY COMMUNICATIONS-C | COMMON | 25470F302 | 333 | 5696 | SH | DEFINED | 15 |
| DISCOVERY COMMUNICATIONS-C | COMMON | 25470F302 | 12 | 203 | SH | DEFINED | 16 |
| DISCOVERY COMMUNICATIONS-C | COMMON | 25470F302 | 5357 | 91568 | SH | DEFINED | 3 |
| DISH NETWORK CORP-A | COMMON | 25470M109 | 361297 | 9925743 | SH | DEFINED | 1 |
| DISH NETWORK CORP-A | COMMON | 25470M109 | 5576 | 153200 | SH | DEFINED | 1,5 |
| DISH NETWORK CORP-A | COMMON | 25470M109 | 550 | 15100 | SH | DEFINED | 1,9 |
| DISH NETWORK CORP-A | COMMON | 25470M109 | 755 | 20751 | SH | DEFINED | 11 |
| DISH NETWORK CORP-A | COMMON | 25470M109 | 5581 | 153332 | SH | DEFINED | 15 |
| DISH NETWORK CORP-A | COMMON | 25470M109 | 27 | 747 | SH | DEFINED | 16 |
| DISH NETWORK CORP-A | COMMON | 25470M109 | 2078 | 57100 | SH | DEFINED | 3,1 |
| DISH NETWORK CORP-A | COMMON | 25470M109 | 397 | 10900 | SH | DEFINED | 5 |
| DISH NETWORK CORP-A | COMMON | 25470M109 | 823 | 22600 | SH | DEFINED | 6 |
| DISH NETWORK CORP-A | COMMON | 25470M109 | 1587 | 43600 | SH | DEFINED | 8,1 |
| DISH NETWORK CORP-A | COMMON | 25470M109 | 1442 | 39610 | SH | DEFINED | 9,1 |
| DNP SELECT INCOME FUND INC | COMMON | 23325P104 | 7971 | 841744 | SH | DEFINED | 15 |
| DNP SELECT INCOME FUND INC | COMMON | 23325P104 | 37 | 3877 | SH | DEFINED | 17 |
| DOCTOR REDDY'S LAB ADR | COMMON | 256135203 | 463 | 13913 | SH | DEFINED | 15 |
| DOCTOR REDDY'S LAB ADR | COMMON | 256135203 | 1317 | 39566 | SH | DEFINED | 17 |
| DOLAN CO-THE | COMMON | 25659P402 | 135 | 34638 | SH | DEFINED | 15 |
| DOLBY LABORATORIES INC-CL A | COMMON | 25659T107 | 6740 | 229810 | SH | DEFINED | 1 |
| DOLBY LABORATORIES INC-CL A | COMMON | 25659T107 | 1044 | 35600 | SH | DEFINED | 1,5 |
| DOLBY LABORATORIES INC-CL A | COMMON | 25659T107 | 147 | 5000 | SH | DEFINED | 11 |
| DOLBY LABORATORIES INC-CL A | COMMON | 25659T107 | 464 | 15829 | SH | DEFINED | 15 |
| DOLBY LABORATORIES INC-CL A | COMMON | 25659T107 | 2 | 84 | SH | DEFINED | 3 |
| DOLBY LABORATORIES INC-CL A | COMMON | 25659T107 | 147 | 5000 | SH | DEFINED | 8,1 |
| DOLE FOOD CO INC | COMMON | 256603101 | 818 | 71347 | SH | DEFINED | 15 |
| DOLE FOOD CO INC | COMMON | 256603101 | 8 | 724 | SH | DEFINED | 16 |
| DOLE FOOD CO INC | COMMON | 256603101 | 2 | 175 | SH | DEFINED | 3 |
| DOLLAR GENERAL CORP | COMMON | 256677105 | 97916 | 2220820 | SH | DEFINED | 1 |
| DOLLAR GENERAL CORP | COMMON | 256677105 | 1146 | 26000 | SH | DEFINED | 11 |
| DOLLAR GENERAL CORP | COMMON | 256677105 | 3637 | 82499 | SH | DEFINED | 15 |
| DOLLAR GENERAL CORP | COMMON | 256677105 | 15 | 340 | SH | DEFINED | 16 |
| DOLLAR GENERAL CORP | COMMON | 256677105 | 813 | 18431 | SH | DEFINED | 17 |
| DOLLAR GENERAL CORP | COMMON | 256677105 | 68 | 1538 | SH | DEFINED | 3 |
| DOLLAR GENERAL CORP | COMMON | 256677105 | 313 | 7100 | SH | DEFINED | 5 |
| DOLLAR GENERAL CORP | COMMON | 256677105 | 75 | 1700 | SH | DEFINED | 7 |
| DOLLAR GENERAL CORP | COMMON | 256677105 | 214 | 4858 | SH | DEFINED | 9,1 |

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|---|---|---|---|---|---|---|---|
| DOLLAR TREE INC | COMMON | 256746108 | 3108 | 76634 | SH | DEFINED | 1 |
| DOLLAR TREE INC | COMMON | 256746108 | 876 | 21600 | SH | DEFINED | 11 |
| DOLLAR TREE INC | COMMON | 256746108 | 1267 | 31247 | SH | DEFINED | 14 |
| DOLLAR TREE INC | COMMON | 256746108 | 92431 | 2278862 | SH | DEFINED | 15 |
| DOLLAR TREE INC | COMMON | 256746108 | 2150 | 53007 | SH | DEFINED | 16 |
| DOLLAR TREE INC | COMMON | 256746108 | 7645 | 188477 | SH | DEFINED | 3 |
| DOLLAR TREE INC | COMMON | 256746108 | 300 | 7400 | SH | DEFINED | 5 |
| DOMINION RESOURCES INC 2.125 1 | CONVERT | 25746UAT6 | 10928 | 7225000 | SH | DEFINED | 1 |
| DOMINION RESOURCES INC-VA | COMMON | 25746U109 | 78249 | 1510593 | SH | DEFINED | 1 |
| DOMINION RESOURCES INC-VA | COMMON | 25746U109 | 2930 | 56566 | SH | DEFINED | 11 |
| DOMINION RESOURCES INC-VA | COMMON | 25746U109 | 377 | 7287 | SH | DEFINED | 14 |
| DOMINION RESOURCES INC-VA | COMMON | 25746U109 | 45188 | 872358 | SH | DEFINED | 15 |
| DOMINION RESOURCES INC-VA | COMMON | 25746U109 | 133 | 2563 | SH | DEFINED | 16 |
| DOMINION RESOURCES INC-VA | COMMON | 25746U109 | 8072 | 155838 | SH | DEFINED | 17 |
| DOMINION RESOURCES INC-VA | COMMON | 25746U109 | 848 | 16374 | SH | DEFINED | 3 |
| DOMINION RESOURCES INC-VA | COMMON | 25746U109 | 933 | 18012 | SH | DEFINED | 5 |
| DOMINION RESOURCES INC-VA | COMMON | 25746U109 | 135 | 2600 | SH | DEFINED | 7 |
| DOMINO'S PIZZA INC | COMMON | 25754A201 | 45669 | 1048657 | SH | DEFINED | 1 |
| DOMINO'S PIZZA INC | COMMON | 25754A201 | 571 | 13122 | SH | DEFINED | 15 |
| DOMINO'S PIZZA INC | COMMON | 25754A201 | 13 | 305 | SH | DEFINED | 16 |
| DOMINO'S PIZZA INC | COMMON | 25754A201 | 530 | 12159 | SH | DEFINED | 9,1 |
| DOMTAR CORP | COMMON | 257559203 | 3049 | 36510 | SH | DEFINED | 1 |
| DOMTAR CORP | COMMON | 257559203 | 1086 | 13000 | SH | DEFINED | 1,5 |
| DOMTAR CORP | COMMON | 257559203 | 1449 | 17350 | SH | DEFINED | 15 |
| DOMTAR CORP | COMMON | 257559203 | 17 | 207 | SH | DEFINED | 16 |
| DOMTAR CORP | COMMON | 257559203 | 424 | 5080 | SH | DEFINED | 17 |
| DOMTAR CORP | COMMON | 257559203 | 4 | 50 | SH | DEFINED | 3 |
| DOMTAR CORP | COMMON | 257559203 | 1052 | 12600 | SH | DEFINED | 6 |
| DONALDSON CO INC | COMMON | 257651109 | 7959 | 242352 | SH | DEFINED | 15 |
| DONALDSON CO INC | COMMON | 257651109 | 6 | 193 | SH | DEFINED | 16 |
| DONALDSON CO INC | COMMON | 257651109 | 49 | 1504 | SH | DEFINED | 3 |
| DONEGAL GROUP INC-CL A | COMMON | 257701201 | 74 | 5272 | SH | DEFINED | 15 |
| DONNELLEY (R.R.) & SONS CO | COMMON | 257867101 | 31 | 3500 | SH | DEFINED | 14 |
| DONNELLEY (R.R.) & SONS CO | COMMON | 257867101 | 1017 | 113167 | SH | DEFINED | 15 |
| DONNELLEY (R.R.) & SONS CO | COMMON | 257867101 | 27 | 2951 | SH | DEFINED | 16 |
| DONNELLEY (R.R.) & SONS CO | COMMON | 257867101 | 131 | 14607 | SH | DEFINED | 3 |
| DORAL FINANCIAL CORP | COMMON | 25811P886 | 0 | 455 | SH | DEFINED | 14 |
| DORAL FINANCIAL CORP | COMMON | 25811P886 | 124 | 170598 | SH | DEFINED | 15 |
| DORMAN PRODUCTS INC | COMMON | 258278100 | 405 | 11468 | SH | DEFINED | 15 |
| DORMAN PRODUCTS INC | COMMON | 258278100 | 136 | 3850 | SH | DEFINED | 3 |
| DOUGLAS DYNAMICS INC | COMMON | 25960R105 | 3 | 185 | SH | DEFINED | 14 |
| DOUGLAS DYNAMICS INC | COMMON | 25960R105 | 188 | 13081 | SH | DEFINED | 15 |
| DOUGLAS DYNAMICS INC | COMMON | 25960R105 | 207 | 14380 | SH | DEFINED | 3 |
| DOUGLAS EMMETT INC | COMMON | 25960P109 | 25780 | 1106445 | SH | DEFINED | 1 |
| DOUGLAS EMMETT INC | COMMON | 25960P109 | 1023 | 43924 | SH | DEFINED | 15 |
| DOUGLAS EMMETT INC | COMMON | 25960P109 | 1580 | 67824 | SH | DEFINED | 17 |
| DOUGLAS EMMETT INC | COMMON | 25960P109 | 161 | 6900 | SH | DEFINED | 2,1 |
| DOUGLAS EMMETT INC | COMMON | 25960P109 | 2107 | 90446 | SH | DEFINED | 6,1 |
| DOVER CORP | COMMON | 260003108 | 40044 | 609400 | SH | DEFINED | 1 |
| DOVER CORP | COMMON | 260003108 | 1125 | 17124 | SH | DEFINED | 11 |
| DOVER CORP | COMMON | 260003108 | 1606 | 24439 | SH | DEFINED | 14 |
| DOVER CORP | COMMON | 260003108 | 3911 | 59524 | SH | DEFINED | 15 |
| DOVER CORP | COMMON | 260003108 | 37 | 557 | SH | DEFINED | 16 |
| DOVER CORP | COMMON | 260003108 | 33982 | 517148 | SH | DEFINED | 17 |
| DOVER CORP | COMMON | 260003108 | 4618 | 70276 | SH | DEFINED | 3 |
| DOVER CORP | COMMON | 260003108 | 477 | 7264 | SH | DEFINED | 5 |
| DOVER CORP | COMMON | 260003108 | 39 | 600 | SH | DEFINED | 7 |
| DOW 30 ENHANCED PREMIUM & IN C | COMMON | 260537105 | 1973 | 183839 | SH | DEFINED | 15 |
| DOW 30 ENHANCED PREMIUM & IN C | COMMON | 260537105 | 511 | 47618 | SH | DEFINED | 17 |
| DOW 30 PREM & DVD INCM F INC C | COMMON | 260582101 | 1077 | 81317 | SH | DEFINED | 15 |
| DOW 30 PREM & DVD INCM F INC C | COMMON | 260582101 | 1312 | 99029 | SH | DEFINED | 17 |
| DOW CHEMICAL | COMMON | 260543103 | 32375 | 1001411 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| DOW CHEMICAL | COMMON | 260543103 | 3776 | 116805 | SH | DEFINED | 11 |
| DOW CHEMICAL | COMMON | 260543103 | 111 | 3424 | SH | DEFINED | 14 |
| DOW CHEMICAL | COMMON | 260543103 | 7952 | 245983 | SH | DEFINED | 15 |
| DOW CHEMICAL | COMMON | 260543103 | 197 | 6101 | SH | DEFINED | 16 |
| DOW CHEMICAL | COMMON | 260543103 | 911 | 28191 | SH | DEFINED | 17 |
| DOW CHEMICAL | COMMON | 260543103 | 930 | 28751 | SH | DEFINED | 3 |
| DOW CHEMICAL | COMMON | 260543103 | 929 | 28746 | SH | DEFINED | 4 |
| DOW CHEMICAL | COMMON | 260543103 | 1387 | 42900 | SH | DEFINED | 5 |
| DOW CHEMICAL | COMMON | 260543103 | 158 | 4900 | SH | DEFINED | 7 |
| DR PEPPER SNAPPLE GROUP INC | COMMON | 26138E109 | 55979 | 1267071 | SH | DEFINED | 1 |
| DR PEPPER SNAPPLE GROUP INC | COMMON | 26138E109 | 579 | 13100 | SH | DEFINED | 1,5 |
| DR PEPPER SNAPPLE GROUP INC | COMMON | 26138E109 | 869 | 19678 | SH | DEFINED | 11 |
| DR PEPPER SNAPPLE GROUP INC | COMMON | 26138E109 | 30502 | 690411 | SH | DEFINED | 15 |
| DR PEPPER SNAPPLE GROUP INC | COMMON | 26138E109 | 27 | 618 | SH | DEFINED | 16 |
| DR PEPPER SNAPPLE GROUP INC | COMMON | 26138E109 | 8 | 182 | SH | DEFINED | 17 |
| DR PEPPER SNAPPLE GROUP INC | COMMON | 26138E109 | 6 | 144 | SH | DEFINED | 3 |
| DR PEPPER SNAPPLE GROUP INC | COMMON | 26138E109 | 552 | 12500 | SH | DEFINED | 5 |
| DR PEPPER SNAPPLE GROUP INC | COMMON | 26138E109 | 80 | 1800 | SH | DEFINED | 6 |
| DR PEPPER SNAPPLE GROUP INC | COMMON | 26138E109 | 35 | 800 | SH | DEFINED | 7 |
| DR PEPPER SNAPPLE GROUP INC | COMMON | 26138E109 | 203 | 4600 | SH | DEFINED | 8,1 |
| DREAMWORKS ANIMATION SKG-A | COMMON | 26153C103 | 726 | 43812 | SH | DEFINED | 15 |
| DRESSER-RAND GROUP INC | COMMON | 261608103 | 99024 | 1763872 | SH | DEFINED | 1 |
| DRESSER-RAND GROUP INC | COMMON | 261608103 | 1008 | 17960 | SH | DEFINED | 15 |
| DRESSER-RAND GROUP INC | COMMON | 261608103 | 10 | 171 | SH | DEFINED | 16 |
| DRESSER-RAND GROUP INC | COMMON | 261608103 | 160 | 2847 | SH | DEFINED | 2,1 |
| DRESSER-RAND GROUP INC | COMMON | 261608103 | 638 | 11367 | SH | DEFINED | 3 |
| DRESSER-RAND GROUP INC | COMMON | 261608103 | 2163 | 38524 | SH | DEFINED | 6,1 |
| DRESSER-RAND GROUP INC | COMMON | 261608103 | 1584 | 28211 | SH | DEFINED | 9,1 |
| DREW INDUSTRIES INC | COMMON | 26168L205 | 868 | 26910 | SH | DEFINED | 15 |
| DREYFUS HIGH YIELD STRAT FD CF | COMMON | 26200S101 | 1050 | 254866 | SH | DEFINED | 15 |
| DREYFUS MUNICIPAL INCOME INC C | COMMON | 26201R102 | 2414 | 231452 | SH | DEFINED | 17 |
| DREYFUS STRATEGIC MUNI BD FD C | COMMON | 26202F107 | 1373 | 146679 | SH | DEFINED | 17 |
| DREYFUS STRATEGIC MUNICIPALS C | COMMON | 261932107 | 1926 | 201685 | SH | DEFINED | 17 |
| DRIL-QUIP | COMMON | 262037104 | 36827 | 504135 | SH | DEFINED | 1 |
| DRIL-QUIP | COMMON | 262037104 | 3699 | 50633 | SH | DEFINED | 15 |
| DRYSHIPS INC | COMMON | Y2109Q101 | 135 | 84513 | SH | DEFINED | 15 |
| DRYSHIPS INC | COMMON | Y2109Q101 | 5 | 2855 | SH | DEFINED | 16 |
| DSP GROUP INC | COMMON | 23332B106 | 263 | 45634 | SH | DEFINED | 15 |
| DSP GROUP INC | COMMON | 23332B106 | 336 | 58289 | SH | DEFINED | 17 |
| DST SYSTEMS INC | COMMON | 233326107 | 1631 | 26907 | SH | DEFINED | 15 |
| DST SYSTEMS INC | COMMON | 233326107 | 9 | 152 | SH | DEFINED | 16 |
| DST SYSTEMS INC | COMMON | 233326107 | 320 | 5279 | SH | DEFINED | 17 |
| DST SYSTEMS INC | COMMON | 233326107 | 194 | 3200 | SH | DEFINED | 3,1 |
| DSW INC. | COMMON | 23334L102 | 51109 | 778038 | SH | DEFINED | 1 |
| DSW INC. | COMMON | 23334L102 | 5317 | 80943 | SH | DEFINED | 15 |
| DSW INC. | COMMON | 23334L102 | 16 | 250 | SH | DEFINED | 3 |
| DTE ENERGY COMPANY | COMMON | 233331107 | 12672 | 211020 | SH | DEFINED | 1 |
| DTE ENERGY COMPANY | COMMON | 233331107 | 1014 | 16884 | SH | DEFINED | 11 |
| DTE ENERGY COMPANY | COMMON | 233331107 | 48 | 800 | SH | DEFINED | 14 |
| DTE ENERGY COMPANY | COMMON | 233331107 | 37501 | 624495 | SH | DEFINED | 15 |
| DTE ENERGY COMPANY | COMMON | 233331107 | 65 | 1089 | SH | DEFINED | 16 |
| DTE ENERGY COMPANY | COMMON | 233331107 | 6514 | 108483 | SH | DEFINED | 17 |
| DTE ENERGY COMPANY | COMMON | 233331107 | 123 | 2047 | SH | DEFINED | 3 |
| DTE ENERGY COMPANY | COMMON | 233331107 | 381 | 6350 | SH | DEFINED | 5 |
| DTF TAX-FREE INCOME INC CEF | COMMON | 23334J107 | 2013 | 119691 | SH | DEFINED | 17 |
| DTS INC | COMMON | 23335C101 | 346 | 20746 | SH | DEFINED | 15 |
| DU PONT (E.I.) DE NEMOURS | COMMON | 263534109 | 4599 | 102248 | SH | DEFINED | 1 |
| DU PONT (E.I.) DE NEMOURS | COMMON | 263534109 | 4072 | 90529 | SH | DEFINED | 11 |
| DU PONT (E.I.) DE NEMOURS | COMMON | 263534109 | 244 | 5422 | SH | DEFINED | 14 |
| DU PONT (E.I.) DE NEMOURS | COMMON | 263534109 | 6505 | 144626 | SH | DEFINED | 15 |
| DU PONT (E.I.) DE NEMOURS | COMMON | 263534109 | 139 | 3080 | SH | DEFINED | 16 |
| DU PONT (E.I.) DE NEMOURS | COMMON | 263534109 | 84043 | 1868521 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| DU PONT (E.I.) DE NEMOURS | COMMON | 263534109 | 2589 | 57554 | SH | DEFINED | 3 |
| DU PONT (E.I.) DE NEMOURS | COMMON | 263534109 | 996 | 22148 | SH | DEFINED | 4 |
| DU PONT (E.I.) DE NEMOURS | COMMON | 263534109 | 1457 | 32400 | SH | DEFINED | 5 |
| DU PONT (E.I.) DE NEMOURS | COMMON | 263534109 | 153 | 3400 | SH | DEFINED | 7 |
| DUCOMMUN INC | COMMON | 264147109 | 266 | 16470 | SH | DEFINED | 15 |
| DUFF & PHELPS CORP-CL A | COMMON | 26433B107 | 12 | 760 | SH | DEFINED | 14 |
| DUFF & PHELPS CORP-CL A | COMMON | 26433B107 | 248 | 15868 | SH | DEFINED | 15 |
| DUFF & PHELPS GLOBAL UTILITY C | COMMON | 26433C105 | 3455 | 204800 | SH | DEFINED | 17 |
| DUFF & PHELPS UTIL & CORP BD C | COMMON | 26432K108 | 1152 | 93940 | SH | DEFINED | 15 |
| DUFF & PHELPS UTIL & CORP BD C | COMMON | 26432K108 | 85 | 6897 | SH | DEFINED | 17 |
| DUKE ENERGY CORP | COMMON | 26441C204 | 172981 | 2711305 | SH | DEFINED | 1 |
| DUKE ENERGY CORP | COMMON | 26441C204 | 2208 | 34601 | SH | DEFINED | 1,5 |
| DUKE ENERGY CORP | COMMON | 26441C204 | 4395 | 68890 | SH | DEFINED | 11 |
| DUKE ENERGY CORP | COMMON | 26441C204 | 666 | 10445 | SH | DEFINED | 14 |
| DUKE ENERGY CORP | COMMON | 26441C204 | 43567 | 682869 | SH | DEFINED | 15 |
| DUKE ENERGY CORP | COMMON | 26441C204 | 160 | 2506 | SH | DEFINED | 16 |
| DUKE ENERGY CORP | COMMON | 26441C204 | 7251 | 113646 | SH | DEFINED | 17 |
| DUKE ENERGY CORP | COMMON | 26441C204 | 1869 | 29288 | SH | DEFINED | 3 |
| DUKE ENERGY CORP | COMMON | 26441C204 | 1491 | 23365 | SH | DEFINED | 5 |
| DUKE ENERGY CORP | COMMON | 26441C204 | 179 | 2800 | SH | DEFINED | 7 |
| DUKE ENERGY CORP | COMMON | 26441C204 | 332 | 5200 | SH | DEFINED | 8,1 |
| DUKE REALTY CORP | COMMON | 264411505 | 264722 | 19085924 | SH | DEFINED | 1 |
| DUKE REALTY CORP | COMMON | 264411505 | 355 | 25591 | SH | DEFINED | 11 |
| DUKE REALTY CORP | COMMON | 264411505 | 2497 | 179998 | SH | DEFINED | 11, |
| DUKE REALTY CORP | COMMON | 264411505 | 618 | 44574 | SH | DEFINED | 15 |
| DUKE REALTY CORP | COMMON | 264411505 | 19 | 1348 | SH | DEFINED | 16 |
| DUKE REALTY CORP | COMMON | 264411505 | 2009 | 144810 | SH | DEFINED | 17 |
| DUKE REALTY CORP | COMMON | 264411505 | 2924 | 210843 | SH | DEFINED | 18, |
| DUKE REALTY CORP | COMMON | 264411505 | 812 | 58571 | SH | DEFINED | 2,1 |
| DUKE REALTY CORP | COMMON | 264411505 | 8 | 610 | SH | DEFINED | 3 |
| DUKE REALTY CORP | COMMON | 264411505 | 9906 | 714236 | SH | DEFINED | 3,1 |
| DUKE REALTY CORP | COMMON | 264411505 | 1933 | 139347 | SH | DEFINED | 6,1 |
| DUN & BRADSTREET CORP-NEW | COMMON | 26483E100 | 44209 | 562095 | SH | DEFINED | 1 |
| DUN & BRADSTREET CORP-NEW | COMMON | 26483E100 | 312 | 3967 | SH | DEFINED | 11 |
| DUN & BRADSTREET CORP-NEW | COMMON | 26483E100 | 13 | 170 | SH | DEFINED | 14 |
| DUN & BRADSTREET CORP-NEW | COMMON | 26483E100 | 370 | 4710 | SH | DEFINED | 15 |
| DUN & BRADSTREET CORP-NEW | COMMON | 26483E100 | 8 | 100 | SH | DEFINED | 16 |
| DUN & BRADSTREET CORP-NEW | COMMON | 26483E100 | 237 | 3013 | SH | DEFINED | 17 |
| DUN & BRADSTREET CORP-NEW | COMMON | 26483E100 | 12057 | 153297 | SH | DEFINED | 2 |
| DUN & BRADSTREET CORP-NEW | COMMON | 26483E100 | 195 | 2481 | SH | DEFINED | 3 |
| DUN & BRADSTREET CORP-NEW | COMMON | 26483E100 | 71 | 900 | SH | DEFINED | 5 |
| DUNKIN BRANDS GROUP INC | COMMON | 265504100 | 331 | 9983 | SH | DEFINED | 15 |
| DUNKIN BRANDS GROUP INC | COMMON | 265504100 | 3 | 92 | SH | DEFINED | 17 |
| DUNKIN BRANDS GROUP INC | COMMON | 265504100 | 9 | 260 | SH | DEFINED | 3 |
| DUPONT FABROS TECHNOLOGY | COMMON | 26613Q106 | 414 | 17152 | SH | DEFINED | 15 |
| DUPONT FABROS TECHNOLOGY | COMMON | 26613Q106 | 88 | 3662 | SH | DEFINED | 15, |
| DUPONT FABROS TECHNOLOGY | COMMON | 26613Q106 | 244 | 10097 | SH | DEFINED | 3 |
| DWS HIGH INCOME OPPORTUNITIE C | COMMON | 23339M204 | 1682 | 110927 | SH | DEFINED | 17 |
| DWS MULTI-MARKET INCOME TRUS C | COMMON | 23338L108 | 109 | 10408 | SH | DEFINED | 17 |
| DWS MUNICIPAL INCOME TRUST CEF | COMMON | 23338M106 | 1178 | 81889 | SH | DEFINED | 17 |
| DWS STRATEGIC MUNI INCOME TR C | COMMON | 23338T101 | 196 | 13489 | SH | DEFINED | 17 |
| DXP ENTERPRISES INC | COMMON | 233377407 | 383 | 7799 | SH | DEFINED | 15 |
| DXP ENTERPRISES INC | COMMON | 233377407 | 24 | 482 | SH | DEFINED | 17 |
| DYCOM INDUSTRIES INC | COMMON | 267475101 | 744 | 37558 | SH | DEFINED | 15 |
| DYCOM INDUSTRIES INC | COMMON | 267475101 | 369 | 18634 | SH | DEFINED | 17 |
| DYNAMIC MATERIALS CORP | COMMON | 267888105 | 75 | 5404 | SH | DEFINED | 15 |
| DYNAMICS RESEARCH CORP | COMMON | 268057106 | 55 | 9356 | SH | DEFINED | 15 |
| DYNEX CAPITAL INC | COMMON | 26817Q506 | 189 | 20009 | SH | DEFINED | 15 |
| DYNEX CAPITAL INC | COMMON | 26817Q506 | 463 | 49047 | SH | DEFINED | 17 |
| DYNEX CAPITAL INC | COMMON | 26817Q506 | 28 | 3000 | SH | DEFINED | 3 |
| E*TRADE FINANCIAL CORP | COMMON | 269246401 | 2843 | 317614 | SH | DEFINED | 1 |
| E*TRADE FINANCIAL CORP | COMMON | 269246401 | 101 | 11300 | SH | DEFINED | 14 |

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|---|---|---|---|---|---|---|---|
| E*TRADE FINANCIAL CORP | COMMON | 269246401 | 2098 | 234411 | SH | DEFINED | 15 |
| E*TRADE FINANCIAL CORP | COMMON | 269246401 | 19 | 2135 | SH | DEFINED | 16 |
| E*TRADE FINANCIAL CORP | COMMON | 269246401 | 43 | 4751 | SH | DEFINED | 2,1 |
| EAGLE BANCORP INC | COMMON | 268948106 | 180 | 9029 | SH | DEFINED | 15 |
| EAGLE BULK SHIPPING INC | COMMON | Y2187A119 | 49 | 32750 | SH | DEFINED | 15 |
| EAGLE MATERIALS INC | COMMON | 26969P108 | 20504 | 350497 | SH | DEFINED | 1 |
| EAGLE MATERIALS INC | COMMON | 26969P108 | 1735 | 29654 | SH | DEFINED | 15 |
| EAGLE MATERIALS INC | COMMON | 26969P108 | 166 | 2842 | SH | DEFINED | 2,1 |
| EAGLE MATERIALS INC | COMMON | 26969P108 | 2181 | 37287 | SH | DEFINED | 6,1 |
| EARTHLINK INC | COMMON | 270321102 | 19 | 3000 | SH | DEFINED | 14 |
| EARTHLINK INC | COMMON | 270321102 | 950 | 146982 | SH | DEFINED | 15 |
| EARTHLINK INC | COMMON | 270321102 | 1451 | 224618 | SH | DEFINED | 17 |
| EARTHLINK INC | COMMON | 270321102 | 264 | 40801 | SH | DEFINED | 3 |
| EAST WEST BANCORP INC | COMMON | 27579R104 | 49964 | 2325004 | SH | DEFINED | 1 |
| EAST WEST BANCORP INC | COMMON | 27579R104 | 1397 | 65027 | SH | DEFINED | 15 |
| EAST WEST BANCORP INC | COMMON | 27579R104 | 8 | 356 | SH | DEFINED | 16 |
| EAST WEST BANCORP INC | COMMON | 27579R104 | 321 | 14956 | SH | DEFINED | 17 |
| EAST WEST BANCORP INC | COMMON | 27579R104 | 147 | 6824 | SH | DEFINED | 2,1 |
| EAST WEST BANCORP INC | COMMON | 27579R104 | 330 | 15370 | SH | DEFINED | 3 |
| EAST WEST BANCORP INC | COMMON | 27579R104 | 45 | 2100 | SH | DEFINED | 3,1 |
| EAST WEST BANCORP INC | COMMON | 27579R104 | 2131 | 99160 | SH | DEFINED | 6,1 |
| EASTERN COMPANY (THE) | COMMON | 276317104 | 9 | 550 | SH | DEFINED | 14 |
| EASTGROUP PROPERTIES | COMMON | 277276101 | 37990 | 706000 | SH | DEFINED | 1 |
| EASTGROUP PROPERTIES | COMMON | 277276101 | 1708 | 31743 | SH | DEFINED | 15 |
| EASTGROUP PROPERTIES | COMMON | 277276101 | 709 | 13173 | SH | DEFINED | 17 |
| EASTMAN CHEMICAL CO | COMMON | 277432100 | 3173 | 46629 | SH | DEFINED | 1 |
| EASTMAN CHEMICAL CO | COMMON | 277432100 | 1014 | 14900 | SH | DEFINED | 11 |
| EASTMAN CHEMICAL CO | COMMON | 277432100 | 140 | 2060 | SH | DEFINED | 14 |
| EASTMAN CHEMICAL CO | COMMON | 277432100 | 4482 | 65858 | SH | DEFINED | 15 |
| EASTMAN CHEMICAL CO | COMMON | 277432100 | 32 | 471 | SH | DEFINED | 16 |
| EASTMAN CHEMICAL CO | COMMON | 277432100 | 879 | 12916 | SH | DEFINED | 17 |
| EASTMAN CHEMICAL CO | COMMON | 277432100 | 40 | 585 | SH | DEFINED | 2,1 |
| EASTMAN CHEMICAL CO | COMMON | 277432100 | 851 | 12510 | SH | DEFINED | 3 |
| EASTMAN CHEMICAL CO | COMMON | 277432100 | 41 | 600 | SH | DEFINED | 7 |
| EASTMAN CHEMICAL CO- CW13 WTS | COMMON | 277432118 | 0 | 3 | SH | DEFINED | 14 |
| EATON CORP PLC | COMMON | G29183103 | 3820 | 70506 | SH | DEFINED | 1 |
| EATON CORP PLC | COMMON | G29183103 | 2388 | 44079 | SH | DEFINED | 11 |
| EATON CORP PLC | COMMON | G29183103 | 1574 | 29054 | SH | DEFINED | 14 |
| EATON CORP PLC | COMMON | G29183103 | 4733 | 87349 | SH | DEFINED | 15 |
| EATON CORP PLC | COMMON | G29183103 | 61 | 1122 | SH | DEFINED | 16 |
| EATON CORP PLC | COMMON | G29183103 | 31811 | 587132 | SH | DEFINED | 17 |
| EATON CORP PLC | COMMON | G29183103 | 668 | 12328 | SH | DEFINED | 3 |
| EATON CORP PLC | COMMON | G29183103 | 889 | 16402 | SH | DEFINED | 5 |
| EATON CORP PLC | COMMON | G29183103 | 130 | 2400 | SH | DEFINED | 7 |
| EATON VANCE CA MUNI INC TRST C | COMMON | 27826F101 | 619 | 43366 | SH | DEFINED | 17 |
| EATON VANCE CORP | COMMON | 278265103 | 315 | 9900 | SH | DEFINED | 11 |
| EATON VANCE CORP | COMMON | 278265103 | 64 | 2000 | SH | DEFINED | 14 |
| EATON VANCE CORP | COMMON | 278265103 | 587 | 18419 | SH | DEFINED | 15 |
| EATON VANCE CORP | COMMON | 278265103 | 9 | 274 | SH | DEFINED | 16 |
| EATON VANCE CORP | COMMON | 278265103 | 203 | 6389 | SH | DEFINED | 3 |
| EATON VANCE CORP | COMMON | 278265103 | 29 | 900 | SH | DEFINED | 7 |
| EATON VANCE ENH EQT INC II CEF | COMMON | 278277108 | 3879 | 371579 | SH | DEFINED | 15 |
| EATON VANCE ENH EQT INC II CEF | COMMON | 278277108 | 1387 | 132813 | SH | DEFINED | 17 |
| EATON VANCE ENHANCED EQ INCM C | COMMON | 278274105 | 3320 | 311486 | SH | DEFINED | 15 |
| EATON VANCE ENHANCED EQ INCM C | COMMON | 278274105 | 2904 | 272443 | SH | DEFINED | 17 |
| EATON VANCE FLOAT RT INC TR CE | COMMON | 278279104 | 2177 | 127765 | SH | DEFINED | 15 |
| EATON VANCE FLOAT RT INC TR CE | COMMON | 278279104 | 8745 | 513225 | SH | DEFINED | 17 |
| EATON VANCE INSURED CA MU II C | COMMON | 27828C106 | 1154 | 81822 | SH | DEFINED | 17 |
| EATON VANCE INSURED CAL MUN CE | COMMON | 27828A100 | 1899 | 156440 | SH | DEFINED | 17 |
| EATON VANCE INSURED MUNI BND C | COMMON | 27827X101 | 14855 | 1061809 | SH | DEFINED | 17 |
| EATON VANCE INSURED NEW YORK C | COMMON | 27827Y109 | 917 | 65815 | SH | DEFINED | 17 |
| EATON VANCE LTD DURATION FND C | COMMON | 27828H105 | 8106 | 486568 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| EATON VANCE LTD DURATION FND C | COMMON | 27828H105 | 21173 | 1270879 | SH | DEFINED | 17 |
| EATON VANCE MUNICIPAL INCOME C | COMMON | 27826U108 | 223 | 16192 | SH | DEFINED | 17 |
| EATON VANCE NATIONAL MUNICIP C | COMMON | 27829L105 | 8530 | 385262 | SH | DEFINED | 17 |
| EATON VANCE NY MUNICIPAL INC C | COMMON | 27826W104 | 54 | 3428 | SH | DEFINED | 17 |
| EATON VANCE RISK-MANAGED DIV C | COMMON | 27829G106 | 5871 | 562896 | SH | DEFINED | 15 |
| EATON VANCE SENIOR INCOME TR C | COMMON | 27826S103 | 17308 | 2295439 | SH | DEFINED | 17 |
| EATON VANCE SENIOR INCOME TR C | COMMON | 27826S103 | 566 | 75002 | SH | DEFINED | 9 |
| EATON VANCE SHORT DUR DIV IN | COMMON | 27828V104 | 1876 | 108348 | PRN | DEFINED | 15 |
| EATON VANCE SHORT DUR DIV IN | COMMON | 27828V104 | 7780 | 449427 | PRN | DEFINED | 17 |
| EATON VANCE SR FLTG RATE TR CE | COMMON | 27828Q105 | 1864 | 116704 | SH | DEFINED | 15 |
| EATON VANCE SR FLTG RATE TR CE | COMMON | 27828Q105 | 3623 | 226863 | SH | DEFINED | 17 |
| EATON VANCE T/M BUY-WR IN | COMMON | 27828X100 | 2315 | 165003 | SH | DEFINED | 15 |
| EATON VANCE T/M BUY-WR IN | COMMON | 27828X100 | 9865 | 703171 | SH | DEFINED | 17 |
| EATON VANCE T-A GL DVD INCM CF | COMMON | 27828S101 | 4372 | 321912 | SH | DEFINED | 17 |
| EATON VANCE TAX ADV GL DVD O C | COMMON | 27828U106 | 4527 | 225359 | SH | DEFINED | 17 |
| EATON VANCE TAX MAN GLBL BR CE | COMMON | 27829C105 | 8817 | 824744 | SH | DEFINED | 15 |
| EATON VANCE TAX MAN GLBL BR CE | COMMON | 27829C105 | 19937 | 1865044 | SH | DEFINED | 17 |
| EATON VANCE TAX-ADV DVD INC CE | COMMON | 27828G107 | 4831 | 292791 | SH | DEFINED | 17 |
| EATON VANCE TAX-ADVANTAGED B C | COMMON | 27829M103 | 1094 | 61922 | SH | DEFINED | 15 |
| EATON VANCE TAX-MANAGED DIVE C | COMMON | 27828N102 | 11205 | 1195830 | SH | DEFINED | 15 |
| EATON VANCE TAX-MANAGED DIVE C | COMMON | 27828N102 | 18127 | 1934609 | SH | DEFINED | 17 |
| EATON VANCE TAX-MANAGED GLOB C | COMMON | 27829F108 | 21146 | 2400256 | SH | DEFINED | 15 |
| EATON VANCE TAX-MANAGED GLOB C | COMMON | 27829F108 | 17892 | 2030850 | SH | DEFINED | 17 |
| EATON VANCE T-M BUY-WRITE OP C | COMMON | 27828Y108 | 5931 | 474472 | SH | DEFINED | 15 |
| EATON VANCE T-M BUY-WRITE OP C | COMMON | 27828Y108 | 17088 | 1367024 | SH | DEFINED | 17 |
| EBAY INC | COMMON | 278642103 | 917546 | 17991902 | SH | DEFINED | 1 |
| EBAY INC | COMMON | 278642103 | 5758 | 112912 | SH | DEFINED | 11 |
| EBAY INC | COMMON | 278642103 | 1193 | 23393 | SH | DEFINED | 12, |
| EBAY INC | COMMON | 278642103 | 609 | 11950 | SH | DEFINED | 14 |
| EBAY INC | COMMON | 278642103 | 669309 | 13124297 | SH | DEFINED | 15 |
| EBAY INC | COMMON | 278642103 | 15395 | 301878 | SH | DEFINED | 16 |
| EBAY INC | COMMON | 278642103 | 3071 | 60219 | SH | DEFINED | 17 |
| EBAY INC | COMMON | 278642103 | 582 | 11409 | SH | DEFINED | 3 |
| EBAY INC | COMMON | 278642103 | 2071 | 40600 | SH | DEFINED | 5 |
| EBAY INC | COMMON | 278642103 | 14085 | 276187 | SH | DEFINED | 6 |
| EBAY INC | COMMON | 278642103 | 229 | 4500 | SH | DEFINED | 7 |
| EBAY INC | COMMON | 278642103 | 343 | 6723 | SH | DEFINED | 9,1 |
| EBIX INC | COMMON | 278715206 | 595 | 36929 | SH | DEFINED | 15 |
| ECHELON CORP | COMMON | 27874N105 | 591 | 241164 | SH | DEFINED | 15 |
| ECHO GLOBAL LOGISTICS INC | COMMON | 27875T101 | 84 | 4652 | SH | DEFINED | 15 |
| ECHOSTAR CORP-A | COMMON | 278768106 | 1586 | 46357 | SH | DEFINED | 15 |
| ECOLAB INC | COMMON | 278865100 | 3492 | 48574 | SH | DEFINED | 1 |
| ECOLAB INC | COMMON | 278865100 | 2079 | 28909 | SH | DEFINED | 11 |
| ECOLAB INC | COMMON | 278865100 | 9592 | 133402 | SH | DEFINED | 14 |
| ECOLAB INC | COMMON | 278865100 | 37629 | 523351 | SH | DEFINED | 15 |
| ECOLAB INC | COMMON | 278865100 | 31 | 435 | SH | DEFINED | 16 |
| ECOLAB INC | COMMON | 278865100 | 30169 | 419600 | SH | DEFINED | 17 |
| ECOLAB INC | COMMON | 278865100 | 2025 | 28171 | SH | DEFINED | 3 |
| ECOLAB INC | COMMON | 278865100 | 669 | 9305 | SH | DEFINED | 5 |
| ECOLAB INC | COMMON | 278865100 | 144 | 2000 | SH | DEFINED | 7 |
| ECOLOGY AND ENVIRONMENT INC EE | COMMON | 278878103 | 7 | 600 | SH | DEFINED | 14 |
| E-COMMERCE CHINA-SPON ADR | COMMON | 26833A105 | 834 | 200852 | SH | DEFINED | 15 |
| E-COMMERCE CHINA-SPON ADR | COMMON | 26833A105 | 1 | 175 | SH | DEFINED | 3 |
| ECOPETROL SA-SPONSORED ADR | COMMON | 279158109 | 5216 | 87420 | SH | DEFINED | 15 |
| ECOPETROL SA-SPONSORED ADR | COMMON | 279158109 | 487 | 8161 | SH | DEFINED | 17 |
| ECOPETROL SA-SPONSORED ADR | COMMON | 279158109 | 5072 | 85000 | SH | DEFINED | 6 |
| ECOPETROL SA-SPONSORED ADR | COMMON | 279158109 | 60 | 1000 | SH | DEFINED | 9 |
| EDISON INTERNATIONAL | COMMON | 281020107 | 235386 | 5208817 | SH | DEFINED | 1 |
| EDISON INTERNATIONAL | COMMON | 281020107 | 2494 | 55200 | SH | DEFINED | 1,5 |
| EDISON INTERNATIONAL | COMMON | 281020107 | 1388 | 30704 | SH | DEFINED | 11 |
| EDISON INTERNATIONAL | COMMON | 281020107 | 21 | 462 | SH | DEFINED | 14 |
| EDISON INTERNATIONAL | COMMON | 281020107 | 36830 | 815013 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| EDISON INTERNATIONAL | COMMON | 281020107 | 92 | 2027 | SH | DEFINED | 16 |
| EDISON INTERNATIONAL | COMMON | 281020107 | 2558 | 56611 | SH | DEFINED | 17 |
| EDISON INTERNATIONAL | COMMON | 281020107 | 116 | 2571 | SH | DEFINED | 3 |
| EDISON INTERNATIONAL | COMMON | 281020107 | 515 | 11392 | SH | DEFINED | 5 |
| EDISON INTERNATIONAL | COMMON | 281020107 | 1324 | 29300 | SH | DEFINED | 6 |
| EDISON INTERNATIONAL | COMMON | 281020107 | 316 | 7000 | SH | DEFINED | 8,1 |
| EDUCATION MANAGEMENT CORP | COMMON | 28140M103 | 197 | 45025 | SH | DEFINED | 15 |
| EDUCATION REALTY TRUST INC | COMMON | 28140H104 | 10793 | 1014357 | SH | DEFINED | 1 |
| EDUCATION REALTY TRUST INC | COMMON | 28140H104 | 291 | 27324 | SH | DEFINED | 15 |
| EDUCATION REALTY TRUST INC | COMMON | 28140H104 | 3371 | 316838 | SH | DEFINED | 17 |
| EDUCATION REALTY TRUST INC | COMMON | 28140H104 | 84 | 7889 | SH | DEFINED | 2,1 |
| EDUCATION REALTY TRUST INC | COMMON | 28140H104 | 9 | 814 | SH | DEFINED | 3 |
| EDUCATION REALTY TRUST INC | COMMON | 28140H104 | 1135 | 106708 | SH | DEFINED | 6,1 |
| EDWARDS LIFESCIENCES CORP | COMMON | 28176E108 | 3015 | 33436 | SH | DEFINED | 1 |
| EDWARDS LIFESCIENCES CORP | COMMON | 28176E108 | 1019 | 11300 | SH | DEFINED | 11 |
| EDWARDS LIFESCIENCES CORP | COMMON | 28176E108 | 14 | 160 | SH | DEFINED | 14 |
| EDWARDS LIFESCIENCES CORP | COMMON | 28176E108 | 501 | 5559 | SH | DEFINED | 15 |
| EDWARDS LIFESCIENCES CORP | COMMON | 28176E108 | 10 | 111 | SH | DEFINED | 16 |
| EDWARDS LIFESCIENCES CORP | COMMON | 28176E108 | 154 | 1713 | SH | DEFINED | 17 |
| EDWARDS LIFESCIENCES CORP | COMMON | 28176E108 | 68 | 754 | SH | DEFINED | 3 |
| EDWARDS LIFESCIENCES CORP | COMMON | 28176E108 | 280 | 3100 | SH | DEFINED | 5 |
| EDWARDS LIFESCIENCES CORP | COMMON | 28176E108 | 36 | 400 | SH | DEFINED | 7 |
| EHEALTH INC | COMMON | 28238P109 | 793 | 28863 | SH | DEFINED | 15 |
| E-HOUSE CHINA HOLDINGS-ADR | COMMON | 26852W103 | 1604 | 391145 | SH | DEFINED | 11 |
| E-HOUSE CHINA HOLDINGS-ADR | COMMON | 26852W103 | 977 | 238286 | SH | DEFINED | 15 |
| E-HOUSE CHINA HOLDINGS-ADR | COMMON | 26852W103 | 436 | 106293 | SH | DEFINED | 17 |
| E-HOUSE CHINA HOLDINGS-ADR | COMMON | 26852W103 | 36 | 8901 | SH | DEFINED | 2,1 |
| E-HOUSE CHINA HOLDINGS-ADR | COMMON | 26852W103 | 226 | 55006 | SH | DEFINED | 2,4 |
| E-HOUSE CHINA HOLDINGS-ADR | COMMON | 26852W103 | 3928 | 958169 | SH | DEFINED | 4 |
| E-HOUSE CHINA HOLDINGS-ADR | COMMON | 26852W103 | 7383 | 1800805 | SH | DEFINED | 6 |
| E-HOUSE CHINA HOLDINGS-ADR | COMMON | 26852W103 | 24 | 5938 | SH | DEFINED | 6,1 |
| E-HOUSE CHINA HOLDINGS-ADR | COMMON | 26852W103 | 4760 | 1161043 | SH | DEFINED | 6,1 |
| E-HOUSE CHINA HOLDINGS-ADR | COMMON | 26852W103 | 6884 | 1679085 | SH | DEFINED | 6,4 |
| EINSTEIN NOAH RESTAURANT GRO | COMMON | 28257U104 | 2 | 200 | SH | DEFINED | 15 |
| EL PASO ELECTRIC COMPANY | COMMON | 283677854 | 2584 | 80980 | SH | DEFINED | 1 |
| EL PASO ELECTRIC COMPANY | COMMON | 283677854 | 2318 | 72653 | SH | DEFINED | 15 |
| EL PASO ELECTRIC COMPANY | COMMON | 283677854 | 240 | 7518 | SH | DEFINED | 17 |
| EL PASO ELECTRIC COMPANY | COMMON | 283677854 | 79 | 2465 | SH | DEFINED | 3 |
| EL PASO ELECTRIC COMPANY | COMMON | 283677854 | 795 | 24900 | SH | DEFINED | 3,1 |
| EL PASO ENER CAP TRUST I CVT P | CONVERT | 283678209 | 59988 | 1086745 | SH | DEFINED | 1 |
| EL PASO ENER CAP TRUST I CVT P | CONVERT | 283678209 | 61 | 1100 | SH | DEFINED | 14 |
| EL PASO PIPELINE PARTNERS LP | COMMON | 283702108 | 1849 | 50000 | SH | DEFINED | 1 |
| EL PASO PIPELINE PARTNERS LP | COMMON | 283702108 | 1882 | 50909 | SH | DEFINED | 14 |
| EL PASO PIPELINE PARTNERS LP | COMMON | 283702108 | 1492 | 40368 | SH | DEFINED | 15 |
| EL PASO PIPELINE PARTNERS LP | COMMON | 283702108 | 19905 | 538417 | SH | DEFINED | 3 |
| ELAN CORP PLC ADR | COMMON | 284131208 | 11982 | 1173553 | SH | DEFINED | 1 |
| ELAN CORP PLC ADR | COMMON | 284131208 | 1245 | 121980 | SH | DEFINED | 12, |
| ELAN CORP PLC ADR | COMMON | 284131208 | 864 | 84587 | SH | DEFINED | 15 |
| ELAN CORP PLC ADR | COMMON | 284131208 | 528615 | 51774197 | SH | DEFINED | 6 |
| ELBIT SYSTEMS LTD | COMMON | M3760D101 | 45 | 1123 | SH | DEFINED | 15 |
| ELBIT SYSTEMS LTD | COMMON | M3760D101 | 9035 | 224917 | SH | DEFINED | 2 |
| ELDORADO GOLD CORP | COMMON | 284902103 | 18328 | 1420442 | SH | DEFINED | 1 |
| ELDORADO GOLD CORP | COMMON | 284902103 | 872 | 67600 | SH | DEFINED | 11 |
| ELDORADO GOLD CORP | COMMON | 284902103 | 1201 | 93106 | SH | DEFINED | 15 |
| ELDORADO GOLD CORP | COMMON | 284902103 | 11270 | 873400 | SH | DEFINED | 2 |
| ELDORADO GOLD CORP | COMMON | 284902103 | 258 | 20032 | SH | DEFINED | 5 |
| ELDORADO GOLD CORP | COMMON | 284902103 | 734 | 56906 | SH | DEFINED | 9 |
| ELDORADO GOLD CORP | COMMON | 284902103 | 734 | 56906 | SH | DEFINED | 9,1 |
| ELDORADO GOLD CORPORATION | COMMON | 284902103 | 248 | 19221 | SH | DEFINED | 17 |
| ELDORADO GOLD CORPORATION | COMMON | 284902103 | 40 | 3135 | SH | DEFINED | 2,1 |
| ELECTRO RENT CORP | COMMON | 285218103 | 173 | 11249 | SH | DEFINED | 15 |
| ELECTRO SCIENTIFIC INDS INC | COMMON | 285229100 | 11633 | 1169141 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| ELECTRO SCIENTIFIC INDS INC | COMMON | 285229100 | 366 | 36813 | SH | DEFINED | 15 |
| ELECTRO SCIENTIFIC INDS INC | COMMON | 285229100 | 98 | 9828 | SH | DEFINED | 2,1 |
| ELECTRO SCIENTIFIC INDS INC | COMMON | 285229100 | 1256 | 126227 | SH | DEFINED | 6,1 |
| ELECTRONIC ARTS INC | COMMON | 285512109 | 6745 | 464524 | SH | DEFINED | 1 |
| ELECTRONIC ARTS INC | COMMON | 285512109 | 447 | 30817 | SH | DEFINED | 11 |
| ELECTRONIC ARTS INC | COMMON | 285512109 | 1572 | 108279 | SH | DEFINED | 15 |
| ELECTRONIC ARTS INC | COMMON | 285512109 | 11 | 739 | SH | DEFINED | 16 |
| ELECTRONIC ARTS INC | COMMON | 285512109 | 33 | 2291 | SH | DEFINED | 2,1 |
| ELECTRONIC ARTS INC | COMMON | 285512109 | 14 | 969 | SH | DEFINED | 3 |
| ELECTRONIC ARTS INC | COMMON | 285512109 | 146 | 10021 | SH | DEFINED | 5 |
| ELECTRONIC ARTS INC | COMMON | 285512109 | 174 | 11990 | SH | DEFINED | 9,1 |
| ELECTRONICS ARTS INC CVT 0.75 | CONVERT | 285512AA7 | 9219 | 10000000 | SH | DEFINED | 1 |
| ELECTRONICS FOR IMAGING | COMMON | 286082102 | 1354 | 71299 | SH | DEFINED | 15 |
| ELIZABETH ARDEN INC | COMMON | 28660G106 | 8762 | 194668 | SH | DEFINED | 1 |
| ELIZABETH ARDEN INC | COMMON | 28660G106 | 730 | 16213 | SH | DEFINED | 15 |
| ELLIE MAE INC | COMMON | 28849P100 | 1850 | 66661 | SH | DEFINED | 15 |
| ELLINGTON FINANCIAL LLC | COMMON | 288522303 | 406 | 18078 | SH | DEFINED | 15 |
| ELONG INC-SPONSORED ADR | COMMON | 290138205 | 624 | 42047 | SH | DEFINED | 15 |
| EMBRAER SA-ADR | COMMON | 29082A107 | 4 | 150 | SH | DEFINED | 14 |
| EMBRAER SA-ADR | COMMON | 29082A107 | 247 | 8669 | SH | DEFINED | 17 |
| EMBRAER SA-ADR | COMMON | 29082A107 | 753 | 26414 | SH | DEFINED | 3 |
| EMC CORP (EMC) CVT 1.75 12-01- | CONVERT | 268648AM4 | 22403 | 14035000 | SH | DEFINED | 1 |
| EMC CORP (EMC) CVT 1.75 12-01- | CONVERT | 268648AM4 | 239 | 150000 | SH | DEFINED | 15 |
| EMC CORP CVT(EMC) 144A 1.75 12 | CONVERT | 268648AL6 | 25859 | 16200000 | SH | DEFINED | 1 |
| EMC CORP/MASS | COMMON | 268648102 | 262813 | 10387884 | SH | DEFINED | 1 |
| EMC CORP/MASS | COMMON | 268648102 | 34 | 1342 | SH | DEFINED | 1,1 |
| EMC CORP/MASS | COMMON | 268648102 | 2877 | 113700 | SH | DEFINED | 10 |
| EMC CORP/MASS | COMMON | 268648102 | 5191 | 205183 | SH | DEFINED | 11 |
| EMC CORP/MASS | COMMON | 268648102 | 2549 | 100744 | SH | DEFINED | 12, |
| EMC CORP/MASS | COMMON | 268648102 | 25733 | 1017115 | SH | DEFINED | 14 |
| EMC CORP/MASS | COMMON | 268648102 | 3670 | 145059 | SH | DEFINED | 15 |
| EMC CORP/MASS | COMMON | 268648102 | 92 | 3620 | SH | DEFINED | 16 |
| EMC CORP/MASS | COMMON | 268648102 | 3719 | 147003 | SH | DEFINED | 17 |
| EMC CORP/MASS | COMMON | 268648102 | 10600 | 418963 | SH | DEFINED | 2 |
| EMC CORP/MASS | COMMON | 268648102 | 1018 | 40233 | SH | DEFINED | 2,1 |
| EMC CORP/MASS | COMMON | 268648102 | 32873 | 1374296 | SH | DEFINED | 3 |
| EMC CORP/MASS | COMMON | 268648102 | 1567 | 61943 | SH | DEFINED | 4 |
| EMC CORP/MASS | COMMON | 268648102 | 1819 | 71900 | SH | DEFINED | 5 |
| EMC CORP/MASS | COMMON | 268648102 | 34180 | 1350992 | SH | DEFINED | 6 |
| EMC CORP/MASS | COMMON | 268648102 | 200 | 7900 | SH | DEFINED | 7 |
| EMC INS GROUP INC | COMMON | 268664109 | 11 | 447 | SH | DEFINED | 15 |
| EMCOR GROUP INC | COMMON | 29084Q100 | 941 | 27200 | SH | DEFINED | 1 |
| EMCOR GROUP INC | COMMON | 29084Q100 | 3047 | 88030 | SH | DEFINED | 15 |
| EMCOR GROUP INC | COMMON | 29084Q100 | 18 | 533 | SH | DEFINED | 16 |
| EMCOR GROUP INC | COMMON | 29084Q100 | 97 | 2800 | SH | DEFINED | 17 |
| EMCORE CORP | COMMON | 290846203 | 852 | 198247 | SH | DEFINED | 15 |
| EMERGENT BIOSOLUTIONS INC | COMMON | 29089Q105 | 5512 | 343610 | SH | DEFINED | 15 |
| EMERGENT BIOSOLUTIONS INC | COMMON | 29089Q105 | 48 | 2986 | SH | DEFINED | 17 |
| EMERITUS CORP | COMMON | 291005106 | 479 | 19378 | SH | DEFINED | 15 |
| EMERSON ELECTRIC CO | COMMON | 291011104 | 206579 | 3900659 | SH | DEFINED | 1 |
| EMERSON ELECTRIC CO | COMMON | 291011104 | 66 | 1246 | SH | DEFINED | 1,1 |
| EMERSON ELECTRIC CO | COMMON | 291011104 | 6088 | 114955 | SH | DEFINED | 11 |
| EMERSON ELECTRIC CO | COMMON | 291011104 | 797 | 15040 | SH | DEFINED | 11, |
| EMERSON ELECTRIC CO | COMMON | 291011104 | 690 | 13035 | SH | DEFINED | 12, |
| EMERSON ELECTRIC CO | COMMON | 291011104 | 11135 | 210248 | SH | DEFINED | 14 |
| EMERSON ELECTRIC CO | COMMON | 291011104 | 15555 | 293714 | SH | DEFINED | 15 |
| EMERSON ELECTRIC CO | COMMON | 291011104 | 132 | 2492 | SH | DEFINED | 16 |
| EMERSON ELECTRIC CO | COMMON | 291011104 | 63360 | 1196372 | SH | DEFINED | 17 |
| EMERSON ELECTRIC CO | COMMON | 291011104 | 88452 | 1670170 | SH | DEFINED | 2 |
| EMERSON ELECTRIC CO | COMMON | 291011104 | 10855 | 204957 | SH | DEFINED | 3 |
| EMERSON ELECTRIC CO | COMMON | 291011104 | 1398 | 26400 | SH | DEFINED | 5 |
| EMERSON ELECTRIC CO | COMMON | 291011104 | 105250 | 1987353 | SH | DEFINED | 6 |

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|---|---|---|---|---|---|---|---|
| EMERSON ELECTRIC CO | COMMON | 291011104 | 164 | 3100 | SH | DEFINED | 7 |
| EMERSON ELECTRIC CO | COMMON | 291011104 | 3991 | 75350 | SH | DEFINED | 9 |
| EMMIS COMMUNICATIONS CL A | COMMON | 291525103 | 20 | 10000 | SH | DEFINED | 14 |
| EMPIRE DISTRICT ELECTRIC CO | COMMON | 291641108 | 1330 | 65250 | SH | DEFINED | 15 |
| EMPLOYERS HOLDINGS INC | COMMON | 292218104 | 1725 | 83800 | SH | DEFINED | 15 |
| EMPRESA NAC ELEC-CHIL ADR | COMMON | 29244T101 | 11508 | 235780 | SH | DEFINED | 15 |
| EMPRESA NAC ELEC-CHIL ADR | COMMON | 29244T101 | 146 | 2982 | SH | DEFINED | 17 |
| EMULEX CORP | COMMON | 292475209 | 1432 | 196117 | SH | DEFINED | 15 |
| ENBRIDGE ENERGY MANAGEMENT L | COMMON | 29250X103 | 51 | 1766 | SH | DEFINED | 14 |
| ENBRIDGE ENERGY MANAGEMENT L | COMMON | 29250X103 | 717 | 24828 | SH | DEFINED | 3 |
| ENBRIDGE ENERGY PARTNERS LP | COMMON | 29250R106 | 610 | 21872 | SH | DEFINED | 14 |
| ENBRIDGE ENERGY PARTNERS LP | COMMON | 29250R106 | 447 | 16037 | SH | DEFINED | 17 |
| ENBRIDGE ENERGY PARTNERS LP | COMMON | 29250R106 | 913 | 32737 | SH | DEFINED | 3 |
| ENBRIDGE INC | COMMON | 29250N105 | 1300 | 30000 | SH | DEFINED | 1 |
| ENBRIDGE INC | COMMON | 29250N105 | 3293 | 75926 | SH | DEFINED | 11 |
| ENBRIDGE INC | COMMON | 29250N105 | 152 | 3500 | SH | DEFINED | 13 |
| ENBRIDGE INC | COMMON | 29250N105 | 1954 | 45110 | SH | DEFINED | 14 |
| ENBRIDGE INC | COMMON | 29250N105 | 11910 | 274923 | SH | DEFINED | 15 |
| ENBRIDGE INC | COMMON | 29250N105 | 4 | 81 | SH | DEFINED | 16 |
| ENBRIDGE INC | COMMON | 29250N105 | 1276 | 29453 | SH | DEFINED | 17 |
| ENBRIDGE INC | COMMON | 29250N105 | 14128 | 325775 | SH | DEFINED | 2,1 |
| ENBRIDGE INC | COMMON | 29250N105 | 2136 | 49300 | SH | DEFINED | 2,1 |
| ENBRIDGE INC | COMMON | 29250N105 | 15327 | 353798 | SH | DEFINED | 3 |
| ENBRIDGE INC | COMMON | 29250N105 | 1193 | 27500 | SH | DEFINED | 5 |
| ENBRIDGE INC | COMMON | 29250N105 | 2038 | 47000 | SH | DEFINED | 6 |
| ENBRIDGE INC | COMMON | 29250N105 | 147 | 3400 | SH | DEFINED | 7 |
| ENCANA CORP | COMMON | 292505104 | 1792 | 90700 | SH | DEFINED | 1 |
| ENCANA CORP | COMMON | 292505104 | 43 | 2200 | SH | DEFINED | 1,9 |
| ENCANA CORP | COMMON | 292505104 | 231 | 11705 | SH | DEFINED | 14 |
| ENCANA CORP | COMMON | 292505104 | 47 | 2377 | SH | DEFINED | 17 |
| ENCANA CORP | COMMON | 292505104 | 2952 | 149375 | SH | DEFINED | 2,1 |
| ENCANA CORP | COMMON | 292505104 | 163 | 8250 | SH | DEFINED | 3 |
| ENCANA CORP | COMMON | 292505104 | 160 | 8100 | SH | DEFINED | 3,1 |
| ENCANA CORP | COMMON | 292505104 | 559 | 28247 | SH | DEFINED | 5 |
| ENCANA CORP | COMMON | 292505104 | 41 | 2100 | SH | DEFINED | 8,1 |
| ENCANA CORPORATION | COMMON | 292505104 | 1237 | 62400 | SH | DEFINED | 1,1 |
| ENCANA CORPORATION | COMMON | 292505104 | 1483 | 74852 | SH | DEFINED | 11 |
| ENCANA CORPORATION | COMMON | 292505104 | 1627 | 82100 | SH | DEFINED | 13 |
| ENCANA CORPORATION | COMMON | 292505104 | 698 | 35217 | SH | DEFINED | 15 |
| ENCANA CORPORATION | COMMON | 292505104 | 7 | 366 | SH | DEFINED | 16 |
| ENCANA CORPORATION | COMMON | 292505104 | 1082 | 54600 | SH | DEFINED | 18 |
| ENCANA CORPORATION | COMMON | 292505104 | 172612 | 8709604 | SH | DEFINED | 2 |
| ENCANA CORPORATION | COMMON | 292505104 | 2576 | 130001 | SH | DEFINED | 2,1 |
| ENCANA CORPORATION | COMMON | 292505104 | 23299 | 1175600 | SH | DEFINED | 6 |
| ENCANA CORPORATION | COMMON | 292505104 | 79 | 4000 | SH | DEFINED | 7 |
| ENCANA CORPORATION | COMMON | 292505104 | 888 | 44800 | SH | DEFINED | 9 |
| ENCORE CAPITAL GROUP INC | COMMON | 292554102 | 1020 | 33327 | SH | DEFINED | 15 |
| ENCORE WIRE CORP | COMMON | 292562105 | 659 | 21726 | SH | DEFINED | 15 |
| ENDEAVOUR INTERNATIONAL CORP | COMMON | 29259G200 | 82 | 15768 | SH | DEFINED | 15 |
| ENDEAVOUR SILVER CORP | COMMON | 29258Y103 | 84 | 10566 | SH | DEFINED | 15 |
| ENDEAVOUR SILVER CORP | COMMON | 29258Y103 | 40 | 5102 | SH | DEFINED | 2,1 |
| ENDO HEALTH SOLUTIONS INC | COMMON | 29264F205 | 56149 | 2140624 | SH | DEFINED | 1 |
| ENDO HEALTH SOLUTIONS INC | COMMON | 29264F205 | 1623 | 61873 | SH | DEFINED | 12, |
| ENDO HEALTH SOLUTIONS INC | COMMON | 29264F205 | 8364 | 318852 | SH | DEFINED | 15 |
| ENDO HEALTH SOLUTIONS INC | COMMON | 29264F205 | 8 | 292 | SH | DEFINED | 16 |
| ENDO HEALTH SOLUTIONS INC | COMMON | 29264F205 | 75 | 2860 | SH | DEFINED | 17 |
| ENDO HEALTH SOLUTIONS INC | COMMON | 29264F205 | 112 | 4251 | SH | DEFINED | 2,1 |
| ENDO HEALTH SOLUTIONS INC | COMMON | 29264F205 | 56 | 2140 | SH | DEFINED | 3 |
| ENDO HEALTH SOLUTIONS INC | COMMON | 29264F205 | 1488 | 56714 | SH | DEFINED | 6,1 |
| ENDOCYTE INC | COMMON | 29269A102 | 802 | 89260 | SH | DEFINED | 1 |
| ENDOCYTE INC | COMMON | 29269A102 | 375 | 41800 | SH | DEFINED | 3,1 |
| ENDOLOGIX INC | COMMON | 29266S106 | 10309 | 723959 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| ENDOLOGIX INC | COMMON | 29266S106 | 61 | 4314 | SH | DEFINED | 15 |
| ENDURANCE SPECIALTY HOLDINGS | COMMON | G30397106 | 683 | 17219 | SH | DEFINED | 15 |
| ENDURANCE SPECIALTY HOLDINGS | COMMON | G30397106 | 14 | 348 | SH | DEFINED | 16 |
| ENDURO ROYALTY TRUST | COMMON | 29269K100 | 4 | 236 | SH | DEFINED | 15 |
| ENDURO ROYALTY TRUST | COMMON | 29269K100 | 43 | 2585 | SH | DEFINED | 3 |
| ENERGEN CORP | COMMON | 29265N108 | 57646 | 1278456 | SH | DEFINED | 1 |
| ENERGEN CORP | COMMON | 29265N108 | 275 | 6100 | SH | DEFINED | 11 |
| ENERGEN CORP | COMMON | 29265N108 | 389 | 8634 | SH | DEFINED | 11, |
| ENERGEN CORP | COMMON | 29265N108 | 38 | 851 | SH | DEFINED | 14 |
| ENERGEN CORP | COMMON | 29265N108 | 618 | 13701 | SH | DEFINED | 15 |
| ENERGEN CORP | COMMON | 29265N108 | 11 | 239 | SH | DEFINED | 16 |
| ENERGEN CORP | COMMON | 29265N108 | 2228 | 49413 | SH | DEFINED | 17 |
| ENERGEN CORP | COMMON | 29265N108 | 129 | 2856 | SH | DEFINED | 2,1 |
| ENERGEN CORP | COMMON | 29265N108 | 1691 | 37496 | SH | DEFINED | 6,1 |
| ENERGIZER HOLDINGS INC | COMMON | 29266R108 | 57412 | 717831 | SH | DEFINED | 1 |
| ENERGIZER HOLDINGS INC | COMMON | 29266R108 | 592 | 7400 | SH | DEFINED | 1,5 |
| ENERGIZER HOLDINGS INC | COMMON | 29266R108 | 514 | 6430 | SH | DEFINED | 11 |
| ENERGIZER HOLDINGS INC | COMMON | 29266R108 | 353 | 4410 | SH | DEFINED | 11, |
| ENERGIZER HOLDINGS INC | COMMON | 29266R108 | 172 | 2150 | SH | DEFINED | 14 |
| ENERGIZER HOLDINGS INC | COMMON | 29266R108 | 2476 | 30958 | SH | DEFINED | 15 |
| ENERGIZER HOLDINGS INC | COMMON | 29266R108 | 19 | 243 | SH | DEFINED | 16 |
| ENERGIZER HOLDINGS INC | COMMON | 29266R108 | 472 | 5900 | SH | DEFINED | 17 |
| ENERGIZER HOLDINGS INC | COMMON | 29266R108 | 384 | 4800 | SH | DEFINED | 5 |
| ENERGIZER HOLDINGS INC | COMMON | 29266R108 | 72 | 900 | SH | DEFINED | 8,1 |
| ENERGY RECOVERY INC | COMMON | 29270J100 | 2483 | 730431 | SH | DEFINED | 15 |
| ENERGY SELECT SPDR ETF | COMMON | 81369Y506 | 200 | 2800 | SH | DEFINED | 14 |
| ENERGY SELECT SPDR ETF | COMMON | 81369Y506 | 102 | 1425 | SH | DEFINED | 3 |
| ENERGY TRANSFER EQUITY LP | COMMON | 29273V100 | 3502 | 77000 | SH | DEFINED | 1 |
| ENERGY TRANSFER EQUITY LP | COMMON | 29273V100 | 4550 | 100038 | SH | DEFINED | 14 |
| ENERGY TRANSFER EQUITY LP | COMMON | 29273V100 | 93247 | 2050289 | SH | DEFINED | 3 |
| ENERGY TRANSFER PARTNERS LP | COMMON | 29273R109 | 16 | 366 | SH | DEFINED | 14 |
| ENERGY TRANSFER PARTNERS LP | COMMON | 29273R109 | 91 | 2131 | SH | DEFINED | 17 |
| ENERGY TRANSFER PARTNERS LP | COMMON | 29273R109 | 533 | 12405 | SH | DEFINED | 3 |
| ENERGY TRANSFER PARTNERS LP | COMMON | 29273R109 | 82 | 1902 | SH | DEFINED | 5 |
| ENERGY TRANSFER PARTNERS LP | COMMON | 29273R109 | 17 | 394 | SH | DEFINED | 7 |
| ENERGY XXI BERMUDA | COMMON | G10082140 | 113 | 3500 | SH | DEFINED | 14 |
| ENERGY XXI BERMUDA | COMMON | G10082140 | 387 | 12038 | SH | DEFINED | 15 |
| ENERGY XXI BERMUDA | COMMON | G10082140 | 127 | 3960 | SH | DEFINED | 3 |
| ENERGYSOLUTIONS INC | COMMON | 292756202 | 673 | 215561 | SH | DEFINED | 15 |
| ENERNOC INC | COMMON | 292764107 | 3374 | 287115 | SH | DEFINED | 15 |
| ENERNOC INC | COMMON | 292764107 | 27 | 2291 | SH | DEFINED | 16 |
| ENERPLUS CORP | COMMON | 292766102 | 324 | 24992 | SH | DEFINED | 2,1 |
| ENERPLUS CORP | COMMON | 292766102 | 112 | 8675 | SH | DEFINED | 3 |
| ENERPLUS CORP COM NPV | COMMON | 292766102 | 225 | 17276 | SH | DEFINED | 11 |
| ENERPLUS CORP COM NPV | COMMON | 292766102 | 76 | 5862 | SH | DEFINED | 15 |
| ENERPLUS CORP COM NPV | COMMON | 292766102 | 1 | 61 | SH | DEFINED | 16 |
| ENERPLUS CORP COM NPV | COMMON | 292766102 | 275 | 21155 | SH | DEFINED | 2,1 |
| ENERPLUS CORP COM NPV | COMMON | 292766102 | 173 | 13328 | SH | DEFINED | 5 |
| ENERPLUS CORP COM NPV | COMMON | 292766102 | 395 | 30400 | SH | DEFINED | 6 |
| ENERSIS SA ADR | COMMON | 29274F104 | 735 | 40322 | SH | DEFINED | 15 |
| ENERSYS 3.375 CVT STEP 06-01-3 | CONVERT | 29275YAA0 | 6439 | 5512000 | SH | DEFINED | 1 |
| ENERSYS INC | COMMON | 29275Y102 | 20143 | 535278 | SH | DEFINED | 1 |
| ENERSYS INC | COMMON | 29275Y102 | 1325 | 35200 | SH | DEFINED | 1,5 |
| ENERSYS INC | COMMON | 29275Y102 | 3012 | 80037 | SH | DEFINED | 15 |
| ENERSYS INC | COMMON | 29275Y102 | 8 | 218 | SH | DEFINED | 16 |
| ENERSYS INC | COMMON | 29275Y102 | 1022 | 27153 | SH | DEFINED | 17 |
| ENERSYS INC | COMMON | 29275Y102 | 119 | 3174 | SH | DEFINED | 2,1 |
| ENERSYS INC | COMMON | 29275Y102 | 779 | 20700 | SH | DEFINED | 3,1 |
| ENERSYS INC | COMMON | 29275Y102 | 1628 | 43273 | SH | DEFINED | 6,1 |
| ENGILITY HOLDINGS INC | COMMON | 29285W104 | 564 | 29299 | SH | DEFINED | 1 |
| ENGILITY HOLDINGS INC | COMMON | 29285W104 | 239 | 12391 | SH | DEFINED | 15 |
| ENGILITY HOLDINGS INC | COMMON | 29285W104 | 3 | 131 | SH | DEFINED | 16 |

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|---|---|---|---|---|---|---|---|
| ENI SPA ADR | COMMON | 26874R108 | 34342 | 698869 | SH | DEFINED | 1 |
| ENI SPA ADR | COMMON | 26874R108 | 1079 | 21958 | SH | DEFINED | 15 |
| ENI SPA ADR | COMMON | 26874R108 | 666 | 13554 | SH | DEFINED | 17 |
| ENNIS BUSINESS FORMS | COMMON | 293389102 | 465 | 30082 | SH | DEFINED | 15 |
| ENPHASE ENERGY INC | COMMON | 29355A107 | 742 | 203253 | SH | DEFINED | 15 |
| ENPRO INDUSTRIES INC | COMMON | 29355X107 | 9684 | 236774 | SH | DEFINED | 1 |
| ENPRO INDUSTRIES INC | COMMON | 29355X107 | 836 | 20436 | SH | DEFINED | 15 |
| ENPRO INDUSTRIES INC | COMMON | 29355X107 | 4 | 101 | SH | DEFINED | 3 |
| ENSCO PLC-CL A | COMMON | G3157S106 | 40484 | 682921 | SH | DEFINED | 1 |
| ENSCO PLC-CL A | COMMON | G3157S106 | 1358 | 22900 | SH | DEFINED | 11 |
| ENSCO PLC-CL A | COMMON | G3157S106 | 9 | 150 | SH | DEFINED | 14 |
| ENSCO PLC-CL A | COMMON | G3157S106 | 305 | 5137 | SH | DEFINED | 15 |
| ENSCO PLC-CL A | COMMON | G3157S106 | 95 | 1605 | SH | DEFINED | 17 |
| ENSCO PLC-CL A | COMMON | G3157S106 | 8 | 140 | SH | DEFINED | 3 |
| ENSCO PLC-CL A | COMMON | G3157S106 | 332 | 5600 | SH | DEFINED | 5 |
| ENSCO PLC-CL A | COMMON | G3157S106 | 6200 | 104583 | SH | DEFINED | 9,1 |
| ENSIGN GROUP INC/THE | COMMON | 29358P101 | 1852 | 68229 | SH | DEFINED | 15 |
| ENSTAR GROUP LTD | COMMON | G3075P101 | 304 | 2715 | SH | DEFINED | 15 |
| ENTEGRIS INC | COMMON | 29362U104 | 878 | 95634 | SH | DEFINED | 15 |
| ENTERCOM COMMUNICATIONS CORP | COMMON | 293639100 | 362 | 51850 | SH | DEFINED | 15 |
| ENTERGY CORP | COMMON | 29364G103 | 106010 | 1662897 | SH | DEFINED | 1 |
| ENTERGY CORP | COMMON | 29364G103 | 1281 | 20100 | SH | DEFINED | 1,1 |
| ENTERGY CORP | COMMON | 29364G103 | 8530 | 133800 | SH | DEFINED | 1,5 |
| ENTERGY CORP | COMMON | 29364G103 | 249 | 3900 | SH | DEFINED | 1,9 |
| ENTERGY CORP | COMMON | 29364G103 | 1123 | 17611 | SH | DEFINED | 11 |
| ENTERGY CORP | COMMON | 29364G103 | 1256 | 19700 | SH | DEFINED | 13 |
| ENTERGY CORP | COMMON | 29364G103 | 19 | 293 | SH | DEFINED | 14 |
| ENTERGY CORP | COMMON | 29364G103 | 39593 | 621070 | SH | DEFINED | 15 |
| ENTERGY CORP | COMMON | 29364G103 | 82 | 1291 | SH | DEFINED | 16 |
| ENTERGY CORP | COMMON | 29364G103 | 1712 | 26862 | SH | DEFINED | 17 |
| ENTERGY CORP | COMMON | 29364G103 | 638 | 10000 | SH | DEFINED | 18 |
| ENTERGY CORP | COMMON | 29364G103 | 64 | 1010 | SH | DEFINED | 3 |
| ENTERGY CORP | COMMON | 29364G103 | 937 | 14700 | SH | DEFINED | 3,1 |
| ENTERGY CORP | COMMON | 29364G103 | 749 | 11745 | SH | DEFINED | 5 |
| ENTERGY CORP | COMMON | 29364G103 | 20604 | 323200 | SH | DEFINED | 6 |
| ENTERGY CORP | COMMON | 29364G103 | 1345 | 21100 | SH | DEFINED | 8,1 |
| ENTERGY CORP | COMMON | 29364G103 | 822 | 12900 | SH | DEFINED | 9 |
| ENTERPRISE BANCORP INC | COMMON | 293668109 | 5 | 332 | SH | DEFINED | 15 |
| ENTERPRISE FINANCIAL SERVICE | COMMON | 293712105 | 145 | 11062 | SH | DEFINED | 15 |
| ENTERPRISE PRODUCTS PARTNERS | COMMON | 293792107 | 8013 | 160000 | SH | DEFINED | 1 |
| ENTERPRISE PRODUCTS PARTNERS | COMMON | 293792107 | 13115 | 261889 | SH | DEFINED | 14 |
| ENTERPRISE PRODUCTS PARTNERS | COMMON | 293792107 | 3114 | 62174 | SH | DEFINED | 15 |
| ENTERPRISE PRODUCTS PARTNERS | COMMON | 293792107 | 1863 | 37199 | SH | DEFINED | 17 |
| ENTERPRISE PRODUCTS PARTNERS | COMMON | 293792107 | 211889 | 4231006 | SH | DEFINED | 3 |
| ENTRAVISION COMMUNICATIONS | COMMON | 29382R107 | 8 | 4899 | SH | DEFINED | 15 |
| ENTROPIC COMMUNICATIONS INC | COMMON | 29384R105 | 1033 | 195360 | SH | DEFINED | 15 |
| ENVESTNET INC | COMMON | 29404K106 | 10 | 701 | SH | DEFINED | 15 |
| ENZO BIOCHEM INC | COMMON | 294100102 | 182 | 67544 | SH | DEFINED | 15 |
| ENZON PHARMACEUTICALS INC | COMMON | 293904108 | 139 | 31478 | SH | DEFINED | 15 |
| EOG RESOURCES INC | COMMON | 26875P101 | 115357 | 955025 | SH | DEFINED | 1 |
| EOG RESOURCES INC | COMMON | 26875P101 | 3183 | 26348 | SH | DEFINED | 11 |
| EOG RESOURCES INC | COMMON | 26875P101 | 1483 | 12276 | SH | DEFINED | 14 |
| EOG RESOURCES INC | COMMON | 26875P101 | 11310 | 93635 | SH | DEFINED | 15 |
| EOG RESOURCES INC | COMMON | 26875P101 | 55 | 458 | SH | DEFINED | 16 |
| EOG RESOURCES INC | COMMON | 26875P101 | 3151 | 26089 | SH | DEFINED | 17 |
| EOG RESOURCES INC | COMMON | 26875P101 | 35 | 293 | SH | DEFINED | 2,1 |
| EOG RESOURCES INC | COMMON | 26875P101 | 3235 | 26783 | SH | DEFINED | 3 |
| EOG RESOURCES INC | COMMON | 26875P101 | 1268 | 10500 | SH | DEFINED | 5 |
| EOG RESOURCES INC | COMMON | 26875P101 | 11656 | 96494 | SH | DEFINED | 6 |
| EOG RESOURCES INC | COMMON | 26875P101 | 145 | 1200 | SH | DEFINED | 7 |
| EOG RESOURCES INC | COMMON | 26875P101 | 9175 | 75957 | SH | DEFINED | 9,1 |
| EPIQ SYSTEMS INC | COMMON | 26882D109 | 581 | 45594 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| EPL OIL & GAS INC | COMMON | 26883D108 | 4055 | 179813 | SH | DEFINED | 15 |
| EPLUS INC | COMMON | 294268107 | 355 | 8599 | SH | DEFINED | 15 |
| EPOCH HOLDING CORP | COMMON | 29428R103 | 8 | 294 | SH | DEFINED | 15 |
| EPR PROPERTIES | COMMON | 26884U109 | 64730 | 1403822 | SH | DEFINED | 1 |
| EPR PROPERTIES | COMMON | 26884U109 | 2697 | 58484 | SH | DEFINED | 15 |
| EPR PROPERTIES | COMMON | 26884U109 | 6 | 139 | SH | DEFINED | 16 |
| EPR PROPERTIES | COMMON | 26884U109 | 65 | 1400 | SH | DEFINED | 4,1 |
| EPR PROPERTIES CVP 5.7500 | CONVERT | 26884U208 | 1098 | 50000 | SH | DEFINED | 1 |
| EPR PROPERTIES CVP 9.00 | CONVERT | 26884U307 | 1613 | 54400 | SH | DEFINED | 1 |
| EPR PROPERTIES CVP 9.00 | CONVERT | 26884U307 | 116 | 3900 | SH | DEFINED | 4,1 |
| EQT CORP | COMMON | 26884L109 | 47186 | 800039 | SH | DEFINED | 1 |
| EQT CORP | COMMON | 26884L109 | 822 | 13943 | SH | DEFINED | 11 |
| EQT CORP | COMMON | 26884L109 | 14149 | 239896 | SH | DEFINED | 14 |
| EQT CORP | COMMON | 26884L109 | 9108 | 154421 | SH | DEFINED | 15 |
| EQT CORP | COMMON | 26884L109 | 19 | 325 | SH | DEFINED | 16 |
| EQT CORP | COMMON | 26884L109 | 12715 | 215575 | SH | DEFINED | 3 |
| EQT CORP | COMMON | 26884L109 | 277 | 4700 | SH | DEFINED | 5 |
| EQT CORP | COMMON | 26884L109 | 35 | 600 | SH | DEFINED | 7 |
| EQT CORP | COMMON | 26884L109 | 1600 | 27125 | SH | DEFINED | 9,1 |
| EQT MIDSTREAM PARTNERS LP | COMMON | 26885B100 | 1528 | 49055 | SH | DEFINED | 15 |
| EQT MIDSTREAM PARTNERS LP | COMMON | 26885B100 | 10925 | 350708 | SH | DEFINED | 3 |
| EQUIFAX INC | COMMON | 294429105 | 2906 | 53690 | SH | DEFINED | 1 |
| EQUIFAX INC | COMMON | 294429105 | 639 | 11810 | SH | DEFINED | 11 |
| EQUIFAX INC | COMMON | 294429105 | 84 | 1554 | SH | DEFINED | 14 |
| EQUIFAX INC | COMMON | 294429105 | 1345 | 24860 | SH | DEFINED | 15 |
| EQUIFAX INC | COMMON | 294429105 | 14 | 264 | SH | DEFINED | 16 |
| EQUIFAX INC | COMMON | 294429105 | 366 | 6765 | SH | DEFINED | 3 |
| EQUIFAX INC | COMMON | 294429105 | 60 | 1100 | SH | DEFINED | 7 |
| EQUINIX INC | COMMON | 29444U502 | 41113 | 199382 | SH | DEFINED | 1 |
| EQUINIX INC | COMMON | 29444U502 | 969 | 4700 | SH | DEFINED | 11 |
| EQUINIX INC | COMMON | 29444U502 | 726 | 3520 | SH | DEFINED | 14 |
| EQUINIX INC | COMMON | 29444U502 | 103223 | 500597 | SH | DEFINED | 15 |
| EQUINIX INC | COMMON | 29444U502 | 2334 | 11319 | SH | DEFINED | 16 |
| EQUINIX INC | COMMON | 29444U502 | 6155 | 29851 | SH | DEFINED | 3 |
| EQUINIX INC | COMMON | 29444U502 | 536 | 2600 | SH | DEFINED | 5 |
| EQUINIX INC | COMMON | 29444U502 | 62 | 300 | SH | DEFINED | 7 |
| EQUINIX INC CVT 3 10-15-14 | CONVERT | 29444UAG1 | 6437 | 3300000 | SH | DEFINED | 1 |
| EQUINIX INC CVT 4.75 06-15-16 | CONVERT | 29444UAH9 | 1265 | 500000 | SH | DEFINED | 1 |
| EQUITY LIFESTYLE PROPERTIES | COMMON | 29472R108 | 468 | 6950 | SH | DEFINED | 15 |
| EQUITY ONE INC | COMMON | 294752100 | 61319 | 2918580 | SH | DEFINED | 1 |
| EQUITY ONE INC | COMMON | 294752100 | 610 | 29029 | SH | DEFINED | 15 |
| EQUITY ONE INC | COMMON | 294752100 | 40 | 1916 | SH | DEFINED | 17 |
| EQUITY RESIDENTIAL | COMMON | 29476L107 | 538684 | 9505621 | SH | DEFINED | 1 |
| EQUITY RESIDENTIAL | COMMON | 29476L107 | 1701 | 30018 | SH | DEFINED | 11 |
| EQUITY RESIDENTIAL | COMMON | 29476L107 | 3517 | 62059 | SH | DEFINED | 11, |
| EQUITY RESIDENTIAL | COMMON | 29476L107 | 41 | 720 | SH | DEFINED | 14 |
| EQUITY RESIDENTIAL | COMMON | 29476L107 | 1743 | 30758 | SH | DEFINED | 15 |
| EQUITY RESIDENTIAL | COMMON | 29476L107 | 987 | 17410 | SH | DEFINED | 15, |
| EQUITY RESIDENTIAL | COMMON | 29476L107 | 43 | 758 | SH | DEFINED | 16 |
| EQUITY RESIDENTIAL | COMMON | 29476L107 | 5313 | 93760 | SH | DEFINED | 17 |
| EQUITY RESIDENTIAL | COMMON | 29476L107 | 4118 | 72668 | SH | DEFINED | 18, |
| EQUITY RESIDENTIAL | COMMON | 29476L107 | 1141 | 20138 | SH | DEFINED | 2,1 |
| EQUITY RESIDENTIAL | COMMON | 29476L107 | 97 | 1713 | SH | DEFINED | 3 |
| EQUITY RESIDENTIAL | COMMON | 29476L107 | 13806 | 243614 | SH | DEFINED | 3,1 |
| EQUITY RESIDENTIAL | COMMON | 29476L107 | 2725 | 48082 | SH | DEFINED | 6,1 |
| ERICSSON (LM) TEL ADR | COMMON | 294821608 | 78142 | 7736816 | SH | DEFINED | 1 |
| ERICSSON (LM) TEL ADR | COMMON | 294821608 | 502 | 49695 | SH | DEFINED | 15 |
| ERICSSON (LM) TEL ADR | COMMON | 294821608 | 1261 | 124848 | SH | DEFINED | 17 |
| ERICSSON (LM) TEL ADR | COMMON | 294821608 | 206 | 20360 | SH | DEFINED | 3 |
| ERIE INDEMNITY COMPANY CL A | COMMON | 29530P102 | 522 | 7534 | SH | DEFINED | 15 |
| ERIE INDEMNITY COMPANY CL A | COMMON | 29530P102 | 9 | 125 | SH | DEFINED | 16 |
| ESB FINANCIAL CORP | COMMON | 26884F102 | 85 | 6098 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| ESCO ELECTRONICS CORP | COMMON | 296315104 | 2170 | 58009 | SH | DEFINED | 15 |
| ESCO ELECTRONICS CORP | COMMON | 296315104 | 354 | 9454 | SH | DEFINED | 17 |
| ESCO ELECTRONICS CORP | COMMON | 296315104 | 469 | 12550 | SH | DEFINED | 3 |
| ESCROW GENERAL MOTORS CO CVP 0 | CONVERT | 370ESC717 | 0 | 1500 | SH | DEFINED | 14 |
| ESSA BANCORP INC | COMMON | 29667D104 | 83 | 7664 | SH | DEFINED | 15 |
| ESSEX PROPERTY TRUST INC | COMMON | 297178105 | 481127 | 3280783 | SH | DEFINED | 1 |
| ESSEX PROPERTY TRUST INC | COMMON | 297178105 | 4923 | 33572 | SH | DEFINED | 11, |
| ESSEX PROPERTY TRUST INC | COMMON | 297178105 | 642 | 4377 | SH | DEFINED | 15 |
| ESSEX PROPERTY TRUST INC | COMMON | 297178105 | 309 | 2109 | SH | DEFINED | 15, |
| ESSEX PROPERTY TRUST INC | COMMON | 297178105 | 15 | 104 | SH | DEFINED | 16 |
| ESSEX PROPERTY TRUST INC | COMMON | 297178105 | 3317 | 22619 | SH | DEFINED | 17 |
| ESSEX PROPERTY TRUST INC | COMMON | 297178105 | 5763 | 39301 | SH | DEFINED | 18, |
| ESSEX PROPERTY TRUST INC | COMMON | 297178105 | 1617 | 11027 | SH | DEFINED | 2,1 |
| ESSEX PROPERTY TRUST INC | COMMON | 297178105 | 19285 | 131506 | SH | DEFINED | 3,1 |
| ESSEX PROPERTY TRUST INC | COMMON | 297178105 | 3812 | 25994 | SH | DEFINED | 6,1 |
| ESTEE LAUDER COMPANIES CL A | COMMON | 518439104 | 3180 | 53117 | SH | DEFINED | 1 |
| ESTEE LAUDER COMPANIES CL A | COMMON | 518439104 | 1399 | 23366 | SH | DEFINED | 11 |
| ESTEE LAUDER COMPANIES CL A | COMMON | 518439104 | 24 | 400 | SH | DEFINED | 14 |
| ESTEE LAUDER COMPANIES CL A | COMMON | 518439104 | 1479 | 24712 | SH | DEFINED | 15 |
| ESTEE LAUDER COMPANIES CL A | COMMON | 518439104 | 16 | 260 | SH | DEFINED | 16 |
| ESTEE LAUDER COMPANIES CL A | COMMON | 518439104 | 607 | 10148 | SH | DEFINED | 17 |
| ESTEE LAUDER COMPANIES CL A | COMMON | 518439104 | 112 | 1871 | SH | DEFINED | 3 |
| ESTEE LAUDER COMPANIES CL A | COMMON | 518439104 | 718 | 12000 | SH | DEFINED | 5 |
| ESTERLINE TECHNOLOGIES CORP | COMMON | 297425100 | 10232 | 160855 | SH | DEFINED | 1 |
| ESTERLINE TECHNOLOGIES CORP | COMMON | 297425100 | 794 | 12485 | SH | DEFINED | 15 |
| ESTERLINE TECHNOLOGIES CORP | COMMON | 297425100 | 8 | 118 | SH | DEFINED | 16 |
| ESTERLINE TECHNOLOGIES CORP | COMMON | 297425100 | 37 | 585 | SH | DEFINED | 17 |
| ETFS PHYSICAL PALLADIUM SHAR E | COMMON | 26923A106 | 14 | 200 | SH | DEFINED | 14 |
| ETFS PLATINUM TRUST ETF | COMMON | 26922V101 | 1844 | 12186 | SH | DEFINED | 17 |
| ETHAN ALLEN INTERIORS INC | COMMON | 297602104 | 28717 | 1116977 | SH | DEFINED | 1 |
| ETHAN ALLEN INTERIORS INC | COMMON | 297602104 | 1138 | 44282 | SH | DEFINED | 15 |
| ETHAN ALLEN INTERIORS INC | COMMON | 297602104 | 131 | 5077 | SH | DEFINED | 17 |
| EURONET WORLDWIDE INC | COMMON | 298736109 | 2583 | 109450 | SH | DEFINED | 1 |
| EURONET WORLDWIDE INC | COMMON | 298736109 | 1237 | 52400 | SH | DEFINED | 15 |
| EURONET WORLDWIDE INC | COMMON | 298736109 | 28 | 1200 | SH | DEFINED | 3,1 |
| EV ENERGY PARTNER LP | COMMON | 26926V107 | 961 | 16999 | SH | DEFINED | 1 |
| EV ENERGY PARTNER LP | COMMON | 26926V107 | 602 | 10648 | SH | DEFINED | 14 |
| EV ENERGY PARTNER LP | COMMON | 26926V107 | 15096 | 266895 | SH | DEFINED | 3 |
| EVERBANK FINANCIAL CORP | COMMON | 29977G102 | 370 | 24800 | SH | DEFINED | 1 |
| EVERCORE PARTNERS INC-CL A | COMMON | 29977A105 | 16019 | 530615 | SH | DEFINED | 1 |
| EVERCORE PARTNERS INC-CL A | COMMON | 29977A105 | 189 | 6269 | SH | DEFINED | 15 |
| EVERCORE PARTNERS INC-CL A | COMMON | 29977A105 | 135 | 4456 | SH | DEFINED | 2,1 |
| EVERCORE PARTNERS INC-CL A | COMMON | 29977A105 | 7 | 236 | SH | DEFINED | 3 |
| EVERCORE PARTNERS INC-CL A | COMMON | 29977A105 | 1744 | 57756 | SH | DEFINED | 6,1 |
| EVEREST RE GROUP LTD | COMMON | G3223R108 | 924 | 8400 | SH | DEFINED | 1 |
| EVEREST RE GROUP LTD | COMMON | G3223R108 | 187 | 1700 | SH | DEFINED | 1,5 |
| EVEREST RE GROUP LTD | COMMON | G3223R108 | 567 | 5155 | SH | DEFINED | 11 |
| EVEREST RE GROUP LTD | COMMON | G3223R108 | 1495 | 13600 | SH | DEFINED | 15 |
| EVEREST RE GROUP LTD | COMMON | G3223R108 | 36 | 330 | SH | DEFINED | 16 |
| EVEREST RE GROUP LTD | COMMON | G3223R108 | 172 | 1565 | SH | DEFINED | 17 |
| EVEREST RE GROUP LTD | COMMON | G3223R108 | 7 | 67 | SH | DEFINED | 3 |
| EW SCRIPPS CO-CL A | COMMON | 811054402 | 4364 | 403694 | SH | DEFINED | 15 |
| EW SCRIPPS CO-CL A | COMMON | 811054402 | 51 | 4730 | SH | DEFINED | 16 |
| EXACT SCIENCES CORP | COMMON | 30063P105 | 7 | 659 | SH | DEFINED | 15 |
| EXACT SCIENCES CORP | COMMON | 30063P105 | 1682 | 158832 | SH | DEFINED | 2 |
| EXACTECH INC | COMMON | 30064E109 | 96 | 5681 | SH | DEFINED | 15 |
| EXACTTARGET INC | COMMON | 30064K105 | 3612 | 180600 | SH | DEFINED | 1 |
| EXAMWORKS GROUP INC | COMMON | 30066A105 | 151 | 10786 | SH | DEFINED | 15 |
| EXAR CORP | COMMON | 300645108 | 129 | 14520 | SH | DEFINED | 1 |
| EXAR CORP | COMMON | 300645108 | 594 | 66763 | SH | DEFINED | 15 |
| EXAR CORP | COMMON | 300645108 | 111 | 12500 | SH | DEFINED | 3,1 |
| EXCEL MARITIME CARRIERS LTD | COMMON | V3267N107 | 52 | 119960 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| EXCEL TRUST INC | COMMON | 30068C109 | 878 | 69290 | SH | DEFINED | 15 |
| EXCO RESOURCES INC | COMMON | 269279402 | 27 | 4000 | SH | DEFINED | 14 |
| EXCO RESOURCES INC | COMMON | 269279402 | 212 | 31286 | SH | DEFINED | 15 |
| EXCO RESOURCES INC | COMMON | 269279402 | 6 | 884 | SH | DEFINED | 16 |
| EXELIS INC | COMMON | 30162A108 | 27753 | 2462570 | SH | DEFINED | 1 |
| EXELIS INC | COMMON | 30162A108 | 181 | 16100 | SH | DEFINED | 1,5 |
| EXELIS INC | COMMON | 30162A108 | 1379 | 122351 | SH | DEFINED | 15 |
| EXELIS INC | COMMON | 30162A108 | 28 | 2485 | SH | DEFINED | 16 |
| EXELIS INC | COMMON | 30162A108 | 66 | 5814 | SH | DEFINED | 17 |
| EXELIS INC | COMMON | 30162A108 | 25 | 2210 | SH | DEFINED | 3 |
| EXELIXIS INC (EXEL) CVT 4.25 0 | CONVERT | 30161QAC8 | 1946 | 2000000 | SH | DEFINED | 1 |
| EXELON CORPORATION | COMMON | 30161N101 | 135491 | 4555859 | SH | DEFINED | 1 |
| EXELON CORPORATION | COMMON | 30161N101 | 479 | 16100 | SH | DEFINED | 1,9 |
| EXELON CORPORATION | COMMON | 30161N101 | 2510 | 84384 | SH | DEFINED | 11 |
| EXELON CORPORATION | COMMON | 30161N101 | 53 | 1775 | SH | DEFINED | 14 |
| EXELON CORPORATION | COMMON | 30161N101 | 34204 | 1150102 | SH | DEFINED | 15 |
| EXELON CORPORATION | COMMON | 30161N101 | 128 | 4297 | SH | DEFINED | 16 |
| EXELON CORPORATION | COMMON | 30161N101 | 2460 | 82730 | SH | DEFINED | 17 |
| EXELON CORPORATION | COMMON | 30161N101 | 151 | 5094 | SH | DEFINED | 3 |
| EXELON CORPORATION | COMMON | 30161N101 | 1811 | 60900 | SH | DEFINED | 3,1 |
| EXELON CORPORATION | COMMON | 30161N101 | 1454 | 48900 | SH | DEFINED | 5 |
| EXELON CORPORATION | COMMON | 30161N101 | 842 | 28300 | SH | DEFINED | 6 |
| EXELON CORPORATION | COMMON | 30161N101 | 110 | 3700 | SH | DEFINED | 7 |
| EXELON CORPORATION | COMMON | 30161N101 | 464 | 15600 | SH | DEFINED | 8,1 |
| EXIDE TECHNOLOGIES | COMMON | 302051206 | 616 | 180148 | SH | DEFINED | 15 |
| EXIDE TECHNOLOGIES | COMMON | 302051206 | 9 | 2733 | SH | DEFINED | 16 |
| EXLSERVICE HOLDINGS INC | COMMON | 302081104 | 133 | 5000 | SH | DEFINED | 14 |
| EXLSERVICE HOLDINGS INC | COMMON | 302081104 | 910 | 34355 | SH | DEFINED | 15 |
| EXPEDIA INC | COMMON | 30212P303 | 84864 | 1381248 | SH | DEFINED | 1 |
| EXPEDIA INC | COMMON | 30212P303 | 10881 | 177100 | SH | DEFINED | 1,5 |
| EXPEDIA INC | COMMON | 30212P303 | 1130 | 18400 | SH | DEFINED | 1,9 |
| EXPEDIA INC | COMMON | 30212P303 | 554 | 9016 | SH | DEFINED | 11 |
| EXPEDIA INC | COMMON | 30212P303 | 80173 | 1304907 | SH | DEFINED | 15 |
| EXPEDIA INC | COMMON | 30212P303 | 1762 | 28686 | SH | DEFINED | 16 |
| EXPEDIA INC | COMMON | 30212P303 | 545 | 8863 | SH | DEFINED | 17 |
| EXPEDIA INC | COMMON | 30212P303 | 55 | 900 | SH | DEFINED | 18 |
| EXPEDIA INC | COMMON | 30212P303 | 4 | 57 | SH | DEFINED | 3 |
| EXPEDIA INC | COMMON | 30212P303 | 4276 | 69600 | SH | DEFINED | 3,1 |
| EXPEDIA INC | COMMON | 30212P303 | 1167 | 19000 | SH | DEFINED | 5 |
| EXPEDIA INC | COMMON | 30212P303 | 3493 | 56850 | SH | DEFINED | 6 |
| EXPEDIA INC | COMMON | 30212P303 | 49 | 800 | SH | DEFINED | 7 |
| EXPEDIA INC | COMMON | 30212P303 | 2599 | 42300 | SH | DEFINED | 8,1 |
| EXPEDITORS INTL WASH INC | COMMON | 302130109 | 116664 | 2949778 | SH | DEFINED | 1 |
| EXPEDITORS INTL WASH INC | COMMON | 302130109 | 828 | 20929 | SH | DEFINED | 11 |
| EXPEDITORS INTL WASH INC | COMMON | 302130109 | 85868 | 2171115 | SH | DEFINED | 15 |
| EXPEDITORS INTL WASH INC | COMMON | 302130109 | 1929 | 48773 | SH | DEFINED | 16 |
| EXPEDITORS INTL WASH INC | COMMON | 302130109 | 115 | 2898 | SH | DEFINED | 3 |
| EXPEDITORS INTL WASH INC | COMMON | 302130109 | 164 | 4152 | SH | DEFINED | 5 |
| EXPEDITORS INTL WASH INC | COMMON | 302130109 | 32 | 800 | SH | DEFINED | 7 |
| EXPONENT INC | COMMON | 30214U102 | 437 | 7820 | SH | DEFINED | 15 |
| EXPRESS INC | COMMON | 30219E103 | 24640 | 1632902 | SH | DEFINED | 1 |
| EXPRESS INC | COMMON | 30219E103 | 453 | 30045 | SH | DEFINED | 15 |
| EXPRESS INC | COMMON | 30219E103 | 305 | 20217 | SH | DEFINED | 9,1 |
| EXPRESS SCRIPTS HOLDINGS CO | COMMON | 30219G108 | 199304 | 3690823 | SH | DEFINED | 1 |
| EXPRESS SCRIPTS HOLDINGS CO | COMMON | 30219G108 | 378 | 7000 | SH | DEFINED | 10 |
| EXPRESS SCRIPTS HOLDINGS CO | COMMON | 30219G108 | 4263 | 78943 | SH | DEFINED | 11 |
| EXPRESS SCRIPTS HOLDINGS CO | COMMON | 30219G108 | 1813 | 33572 | SH | DEFINED | 12, |
| EXPRESS SCRIPTS HOLDINGS CO | COMMON | 30219G108 | 57296 | 1061042 | SH | DEFINED | 14 |
| EXPRESS SCRIPTS HOLDINGS CO | COMMON | 30219G108 | 445086 | 8242325 | SH | DEFINED | 15 |
| EXPRESS SCRIPTS HOLDINGS CO | COMMON | 30219G108 | 10280 | 190363 | SH | DEFINED | 16 |
| EXPRESS SCRIPTS HOLDINGS CO | COMMON | 30219G108 | 3452 | 63922 | SH | DEFINED | 17 |
| EXPRESS SCRIPTS HOLDINGS CO | COMMON | 30219G108 | 798 | 14783 | SH | DEFINED | 2,1 |

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|---|---|---|---|---|---|---|---|
| EXPRESS SCRIPTS HOLDINGS CO | COMMON | 30219G108 | 41416 | 766957 | SH | DEFINED | 3 |
| EXPRESS SCRIPTS HOLDINGS CO | COMMON | 30219G108 | 1592 | 29489 | SH | DEFINED | 5 |
| EXPRESS SCRIPTS HOLDINGS CO | COMMON | 30219G108 | 551 | 10206 | SH | DEFINED | 6 |
| EXPRESS SCRIPTS HOLDINGS CO | COMMON | 30219G108 | 167 | 3100 | SH | DEFINED | 7 |
| EXTERRAN HOLDINGS INC | COMMON | 30225X103 | 2575 | 117460 | SH | DEFINED | 1 |
| EXTERRAN HOLDINGS INC | COMMON | 30225X103 | 7373 | 336342 | SH | DEFINED | 15 |
| EXTERRAN HOLDINGS INC | COMMON | 30225X103 | 21 | 973 | SH | DEFINED | 16 |
| EXTERRAN HOLDINGS INC | COMMON | 30225X103 | 322 | 14689 | SH | DEFINED | 17 |
| EXTERRAN HOLDINGS INC | COMMON | 30225X103 | 708 | 32300 | SH | DEFINED | 3,1 |
| EXTERRAN PARTNERS LP | COMMON | 30225N105 | 3892 | 192000 | SH | DEFINED | 15 |
| EXTERRAN PARTNERS LP | COMMON | 30225N105 | 97 | 4775 | SH | DEFINED | 16 |
| EXTERRAN PARTNERS LP | COMMON | 30225N105 | 9239 | 455795 | SH | DEFINED | 3 |
| EXTRA SPACE STORAGE INC | COMMON | 30225T102 | 17525 | 481575 | SH | DEFINED | 1 |
| EXTRA SPACE STORAGE INC | COMMON | 30225T102 | 822 | 22600 | SH | DEFINED | 1,5 |
| EXTRA SPACE STORAGE INC | COMMON | 30225T102 | 3605 | 99053 | SH | DEFINED | 15 |
| EXTRA SPACE STORAGE INC | COMMON | 30225T102 | 220 | 6032 | SH | DEFINED | 15, |
| EXTRA SPACE STORAGE INC | COMMON | 30225T102 | 447 | 12276 | SH | DEFINED | 17 |
| EXTRA SPACE STORAGE INC | COMMON | 30225T102 | 979 | 26900 | SH | DEFINED | 3,1 |
| EXTREME NETWORKS INC | COMMON | 30226D106 | 234 | 64287 | SH | DEFINED | 15 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 708393 | 8184787 | SH | DEFINED | 1 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 33521 | 387300 | SH | DEFINED | 1,5 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 2899 | 33500 | SH | DEFINED | 1,9 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 40555 | 468571 | SH | DEFINED | 11 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 894 | 10326 | SH | DEFINED | 11, |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 775 | 8949 | SH | DEFINED | 12, |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 190 | 2200 | SH | DEFINED | 13 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 52087 | 601815 | SH | DEFINED | 14 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 115739 | 1337252 | SH | DEFINED | 15 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 350 | 4048 | SH | DEFINED | 15, |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 1649 | 19056 | SH | DEFINED | 16 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 42696 | 493313 | SH | DEFINED | 17 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 467 | 5400 | SH | DEFINED | 18 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 52856 | 610704 | SH | DEFINED | 2 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 29029 | 335402 | SH | DEFINED | 3 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 10966 | 126700 | SH | DEFINED | 3,1 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 2719 | 31421 | SH | DEFINED | 4 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 16081 | 185800 | SH | DEFINED | 5 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 84060 | 971236 | SH | DEFINED | 6 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 1471 | 17000 | SH | DEFINED | 7 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 7105 | 82091 | SH | DEFINED | 8,1 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 3032 | 35035 | SH | DEFINED | 9 |
| EXXON MOBIL CORPORATION | COMMON | 30231G102 | 10214 | 118009 | SH | DEFINED | 9,1 |
| EZCORP INC | COMMON | 302301106 | 893 | 44897 | SH | DEFINED | 15 |
| EZCORP INC | COMMON | 302301106 | 1078 | 54218 | SH | DEFINED | 17 |
| F5 NETWORKS INC | COMMON | 315616102 | 171537 | 1765693 | SH | DEFINED | 1 |
| F5 NETWORKS INC | COMMON | 315616102 | 758 | 7800 | SH | DEFINED | 11 |
| F5 NETWORKS INC | COMMON | 315616102 | 1303 | 13409 | SH | DEFINED | 12, |
| F5 NETWORKS INC | COMMON | 315616102 | 154 | 1589 | SH | DEFINED | 14 |
| F5 NETWORKS INC | COMMON | 315616102 | 79865 | 822078 | SH | DEFINED | 15 |
| F5 NETWORKS INC | COMMON | 315616102 | 1778 | 18305 | SH | DEFINED | 16 |
| F5 NETWORKS INC | COMMON | 315616102 | 893 | 9191 | SH | DEFINED | 17 |
| F5 NETWORKS INC | COMMON | 315616102 | 36 | 367 | SH | DEFINED | 2,1 |
| F5 NETWORKS INC | COMMON | 315616102 | 27 | 283 | SH | DEFINED | 3 |
| F5 NETWORKS INC | COMMON | 315616102 | 233 | 2400 | SH | DEFINED | 5 |
| F5 NETWORKS INC | COMMON | 315616102 | 68 | 700 | SH | DEFINED | 7 |
| FABRINET | COMMON | G3323L100 | 120 | 9128 | SH | DEFINED | 15 |
| FABRINET | COMMON | G3323L100 | 4 | 277 | SH | DEFINED | 3 |
| FACEBOOK INC-A | COMMON | 30303M102 | 179660 | 6749148 | SH | DEFINED | 1 |
| FACEBOOK INC-A | COMMON | 30303M102 | 1331 | 50000 | SH | DEFINED | 10 |
| FACEBOOK INC-A | COMMON | 30303M102 | 2561 | 96200 | SH | DEFINED | 11 |
| FACEBOOK INC-A | COMMON | 30303M102 | 1219 | 45794 | SH | DEFINED | 12, |
| FACEBOOK INC-A | COMMON | 30303M102 | 3 | 118 | SH | DEFINED | 14 |

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|---|---|---|---|---|---|---|---|
| FACEBOOK INC-A | COMMON | 30303M102 | 290270 | 10904339 | SH | DEFINED | 15 |
| FACEBOOK INC-A | COMMON | 30303M102 | 6777 | 254592 | SH | DEFINED | 16 |
| FACEBOOK INC-A | COMMON | 30303M102 | 32 | 1212 | SH | DEFINED | 17 |
| FACEBOOK INC-A | COMMON | 30303M102 | 134 | 5024 | SH | DEFINED | 3 |
| FACEBOOK INC-A | COMMON | 30303M102 | 950 | 35700 | SH | DEFINED | 5 |
| FACEBOOK INC-A | COMMON | 30303M102 | 1001 | 37600 | SH | DEFINED | 6 |
| FACEBOOK INC-A | COMMON | 30303M102 | 133 | 5000 | SH | DEFINED | 7 |
| FACEBOOK INC-A | COMMON | 30303M102 | 536 | 20140 | SH | DEFINED | 9,1 |
| FACTSET RESEARCH SYSTEMS INC | COMMON | 303075105 | 83 | 944 | SH | DEFINED | 14 |
| FACTSET RESEARCH SYSTEMS INC | COMMON | 303075105 | 1030 | 11694 | SH | DEFINED | 15 |
| FACTSET RESEARCH SYSTEMS INC | COMMON | 303075105 | 237 | 2692 | SH | DEFINED | 3 |
| FAIR ISAAC CORP | COMMON | 303250104 | 665 | 15820 | SH | DEFINED | 1 |
| FAIR ISAAC CORP | COMMON | 303250104 | 887 | 21100 | SH | DEFINED | 1,5 |
| FAIR ISAAC CORP | COMMON | 303250104 | 694 | 16507 | SH | DEFINED | 15 |
| FAIR ISAAC CORP | COMMON | 303250104 | 312 | 7413 | SH | DEFINED | 17 |
| FAIR ISAAC CORP | COMMON | 303250104 | 147 | 3500 | SH | DEFINED | 3,1 |
| FAIRCHILD SEMICON INTL CL A | COMMON | 303726103 | 16637 | 1155355 | SH | DEFINED | 1 |
| FAIRCHILD SEMICON INTL CL A | COMMON | 303726103 | 1000 | 69471 | SH | DEFINED | 12, |
| FAIRCHILD SEMICON INTL CL A | COMMON | 303726103 | 981 | 68139 | SH | DEFINED | 15 |
| FAIRCHILD SEMICON INTL CL A | COMMON | 303726103 | 107 | 7462 | SH | DEFINED | 3 |
| FAIRPOINT COMMUNICATIONS INC | COMMON | 305560302 | 84 | 10530 | SH | DEFINED | 1 |
| FAIRPOINT COMMUNICATIONS INC | COMMON | 305560302 | 280 | 35292 | SH | DEFINED | 15 |
| FAIRPOINT COMMUNICATIONS INC | COMMON | 305560302 | 44 | 5500 | SH | DEFINED | 3,1 |
| FAMILY DOLLAR STORES | COMMON | 307000109 | 26345 | 415464 | SH | DEFINED | 1 |
| FAMILY DOLLAR STORES | COMMON | 307000109 | 621 | 9800 | SH | DEFINED | 11 |
| FAMILY DOLLAR STORES | COMMON | 307000109 | 4144 | 65354 | SH | DEFINED | 15 |
| FAMILY DOLLAR STORES | COMMON | 307000109 | 22 | 354 | SH | DEFINED | 16 |
| FAMILY DOLLAR STORES | COMMON | 307000109 | 12853 | 202695 | SH | DEFINED | 17 |
| FAMILY DOLLAR STORES | COMMON | 307000109 | 10 | 158 | SH | DEFINED | 3 |
| FARMER BROS CO | COMMON | 307675108 | 107 | 7425 | SH | DEFINED | 15 |
| FARO TECHNOLOGIES INC | COMMON | 311642102 | 641 | 17967 | SH | DEFINED | 15 |
| FARO TECHNOLOGIES INC | COMMON | 311642102 | 54 | 1516 | SH | DEFINED | 3 |
| FASTENAL CO | COMMON | 311900104 | 59165 | 1268278 | SH | DEFINED | 1 |
| FASTENAL CO | COMMON | 311900104 | 1296 | 27792 | SH | DEFINED | 11 |
| FASTENAL CO | COMMON | 311900104 | 317 | 6800 | SH | DEFINED | 14 |
| FASTENAL CO | COMMON | 311900104 | 140220 | 3005778 | SH | DEFINED | 15 |
| FASTENAL CO | COMMON | 311900104 | 3212 | 68860 | SH | DEFINED | 16 |
| FASTENAL CO | COMMON | 311900104 | 126 | 2694 | SH | DEFINED | 17 |
| FASTENAL CO | COMMON | 311900104 | 192 | 4118 | SH | DEFINED | 3 |
| FASTENAL CO | COMMON | 311900104 | 476 | 10202 | SH | DEFINED | 5 |
| FASTENAL CO | COMMON | 311900104 | 89 | 1900 | SH | DEFINED | 7 |
| FBL FINANCIAL GROUP INC CL A | COMMON | 30239F106 | 653 | 19094 | SH | DEFINED | 15 |
| FBR & CO | COMMON | 30247C301 | 11838 | 3058925 | SH | DEFINED | 1 |
| FBR & CO | COMMON | 30247C301 | 122 | 31557 | SH | DEFINED | 15 |
| FBR & CO | COMMON | 30247C301 | 30 | 7800 | SH | DEFINED | 3,1 |
| FEDERAL AGRIC MTG CORP CL C | COMMON | 313148306 | 367 | 11298 | SH | DEFINED | 15 |
| FEDERAL MOGUL CORP-CL A | COMMON | 313549404 | 373 | 46545 | SH | DEFINED | 15 |
| FEDERAL REALTY INVS TRUST | COMMON | 313747206 | 137363 | 1320544 | SH | DEFINED | 1 |
| FEDERAL REALTY INVS TRUST | COMMON | 313747206 | 651 | 6260 | SH | DEFINED | 11 |
| FEDERAL REALTY INVS TRUST | COMMON | 313747206 | 6533 | 62803 | SH | DEFINED | 15 |
| FEDERAL REALTY INVS TRUST | COMMON | 313747206 | 383 | 3678 | SH | DEFINED | 15, |
| FEDERAL REALTY INVS TRUST | COMMON | 313747206 | 10 | 100 | SH | DEFINED | 16 |
| FEDERAL REALTY INVS TRUST | COMMON | 313747206 | 1492 | 14347 | SH | DEFINED | 17 |
| FEDERAL SIGNAL CORP | COMMON | 313855108 | 805 | 105810 | SH | DEFINED | 15 |
| FEDERATED ENHANCED TREY INCOME | COMMON | 314162108 | 995 | 70190 | SH | DEFINED | 15 |
| FEDERATED INVESTORS INC CL B | COMMON | 314211103 | 76869 | 3799776 | SH | DEFINED | 1 |
| FEDERATED INVESTORS INC CL B | COMMON | 314211103 | 3462 | 171156 | SH | DEFINED | 15 |
| FEDERATED INVESTORS INC CL B | COMMON | 314211103 | 13 | 652 | SH | DEFINED | 16 |
| FEDERATED INVESTORS INC CL B | COMMON | 314211103 | 15750 | 778535 | SH | DEFINED | 2 |
| FEDERATED INVESTORS INC CL B | COMMON | 314211103 | 639 | 31600 | SH | DEFINED | 3 |
| FEDERATED PREMIER INT MUNI CEF | COMMON | 31423M105 | 2414 | 165248 | SH | DEFINED | 17 |
| FEDEX CORPORATION | COMMON | 31428X106 | 56327 | 614114 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| FEDEX CORPORATION | COMMON | 31428X106 | 2652 | 28914 | SH | DEFINED | 11 |
| FEDEX CORPORATION | COMMON | 31428X106 | 2581 | 28137 | SH | DEFINED | 14 |
| FEDEX CORPORATION | COMMON | 31428X106 | 4547 | 49573 | SH | DEFINED | 15 |
| FEDEX CORPORATION | COMMON | 31428X106 | 121 | 1323 | SH | DEFINED | 16 |
| FEDEX CORPORATION | COMMON | 31428X106 | 940 | 10253 | SH | DEFINED | 17 |
| FEDEX CORPORATION | COMMON | 31428X106 | 66 | 719 | SH | DEFINED | 3 |
| FEDEX CORPORATION | COMMON | 31428X106 | 783 | 8540 | SH | DEFINED | 5 |
| FEDEX CORPORATION | COMMON | 31428X106 | 128 | 1400 | SH | DEFINED | 7 |
| FEI COMPANY | COMMON | 30241L109 | 6999 | 126169 | SH | DEFINED | 15 |
| FEI COMPANY | COMMON | 30241L109 | 4 | 78 | SH | DEFINED | 3 |
| FEIHE INTERNATIONAL INC | COMMON | 31429Y103 | 223 | 33720 | SH | DEFINED | 1 |
| FEIHE INTERNATIONAL INC | COMMON | 31429Y103 | 476 | 72088 | SH | DEFINED | 15 |
| FEIHE INTERNATIONAL INC | COMMON | 31429Y103 | 23 | 3487 | SH | DEFINED | 17 |
| FEIHE INTERNATIONAL INC | COMMON | 31429Y103 | 57 | 8600 | SH | DEFINED | 3,1 |
| FELCOR LODGING TRUST INC | COMMON | 31430F101 | 92 | 19600 | SH | DEFINED | 1 |
| FELCOR LODGING TRUST INC | COMMON | 31430F101 | 732 | 156662 | SH | DEFINED | 15 |
| FELCOR LODGING TRUST INC | COMMON | 31430F101 | 2 | 500 | SH | DEFINED | 3 |
| FELCOR LODGING TRUST INC | COMMON | 31430F101 | 40 | 8500 | SH | DEFINED | 3,1 |
| FERRO CORP | COMMON | 315405100 | 675 | 161568 | SH | DEFINED | 15 |
| FIBRIA CELULOSE SA-SPON ADR | COMMON | 31573A109 | 107 | 9376 | SH | DEFINED | 17 |
| FIDELITY NATIONAL FINANCIAL IN | COMMON | 31620R105 | 55 | 2340 | SH | DEFINED | 1 |
| FIDELITY NATIONAL FINANCIAL IN | COMMON | 31620R105 | 447 | 18978 | SH | DEFINED | 11 |
| FIDELITY NATIONAL FINANCIAL IN | COMMON | 31620R105 | 1841 | 78192 | SH | DEFINED | 15 |
| FIDELITY NATIONAL FINANCIAL IN | COMMON | 31620R105 | 40 | 1706 | SH | DEFINED | 16 |
| FIDELITY NATIONAL FINANCIAL IN | COMMON | 31620R105 | 15 | 653 | SH | DEFINED | 3 |
| FIDELITY NATIONAL INFORMATIO | COMMON | 31620M106 | 70197 | 2016588 | SH | DEFINED | 1 |
| FIDELITY NATIONAL INFORMATIO | COMMON | 31620M106 | 808 | 23206 | SH | DEFINED | 11 |
| FIDELITY NATIONAL INFORMATIO | COMMON | 31620M106 | 9759 | 280349 | SH | DEFINED | 14 |
| FIDELITY NATIONAL INFORMATIO | COMMON | 31620M106 | 1398 | 40170 | SH | DEFINED | 15 |
| FIDELITY NATIONAL INFORMATIO | COMMON | 31620M106 | 38 | 1103 | SH | DEFINED | 16 |
| FIDELITY NATIONAL INFORMATIO | COMMON | 31620M106 | 16466 | 473026 | SH | DEFINED | 3 |
| FIDELITY NATIONAL INFORMATIO | COMMON | 31620M106 | 254 | 7300 | SH | DEFINED | 5 |
| FIDELITY NATIONAL INFORMATIO | COMMON | 31620M106 | 31 | 900 | SH | DEFINED | 7 |
| FIDELITY NATL FINL (FNF) CVT 4 | CONVERT | 31620RAE5 | 29411 | 23000000 | SH | DEFINED | 1 |
| FIDUCIARY/CLAYMORE MLP OPPOR C | COMMON | 31647Q106 | 3687 | 169379 | SH | DEFINED | 17 |
| FIESTA RESTAURANT GROUP | COMMON | 31660B101 | 227 | 14800 | SH | DEFINED | 15 |
| FIFTH & PACIFIC CO INC | COMMON | 316645100 | 2357 | 189348 | SH | DEFINED | 15 |
| FIFTH STREET FINANCE CORP | COMMON | 31678A103 | 3069 | 294510 | SH | DEFINED | 15 |
| FIFTH STREET FINANCE CORP | COMMON | 31678A103 | 299 | 28718 | SH | DEFINED | 16 |
| FIFTH STREET FINANCE CORP | COMMON | 31678A103 | 1364 | 130856 | SH | DEFINED | 17 |
| FIFTH THIRD BANCORP | COMMON | 316773100 | 451323 | 29692306 | SH | DEFINED | 1 |
| FIFTH THIRD BANCORP | COMMON | 316773100 | 1388 | 91337 | SH | DEFINED | 11 |
| FIFTH THIRD BANCORP | COMMON | 316773100 | 61 | 4000 | SH | DEFINED | 14 |
| FIFTH THIRD BANCORP | COMMON | 316773100 | 13372 | 879724 | SH | DEFINED | 15 |
| FIFTH THIRD BANCORP | COMMON | 316773100 | 85 | 5567 | SH | DEFINED | 16 |
| FIFTH THIRD BANCORP | COMMON | 316773100 | 1925 | 126647 | SH | DEFINED | 17 |
| FIFTH THIRD BANCORP | COMMON | 316773100 | 36 | 2397 | SH | DEFINED | 3 |
| FIFTH THIRD BANCORP | COMMON | 316773100 | 347 | 22800 | SH | DEFINED | 5 |
| FIFTH THIRD BANCORP | CONVERT | 316773209 | 98 | 700 | SH | DEFINED | 15 |
| FINANCIAL ENGINES INC | COMMON | 317485100 | 912 | 32861 | SH | DEFINED | 15 |
| FINANCIAL ENGINES INC | COMMON | 317485100 | 175 | 6325 | SH | DEFINED | 3 |
| FINANCIAL INSTITUTIONS INC | COMMON | 317585404 | 125 | 6696 | SH | DEFINED | 15 |
| FINANCIAL SELECT SECTOR SPDR E | COMMON | 81369Y605 | 297 | 18150 | SH | DEFINED | 14 |
| FINANCIAL SELECT SECTOR SPDR E | COMMON | 81369Y605 | 44 | 2685 | SH | DEFINED | 3 |
| FINANCIAL SELECT SECTOR SPDR E | COMMON | 81369Y605 | 2357 | 143800 | SH | DEFINED | 6 |
| FINISAR CORPORATION | COMMON | 31787A507 | 27184 | 1668746 | SH | DEFINED | 1 |
| FINISAR CORPORATION | COMMON | 31787A507 | 593 | 36392 | SH | DEFINED | 12, |
| FINISAR CORPORATION | COMMON | 31787A507 | 444 | 27258 | SH | DEFINED | 15 |
| FINISAR CORPORATION | COMMON | 31787A507 | 80 | 4938 | SH | DEFINED | 3 |
| FIRST AMERICAN FINANCIAL-W/I | COMMON | 31847R102 | 2773 | 115100 | SH | DEFINED | 1 |
| FIRST AMERICAN FINANCIAL-W/I | COMMON | 31847R102 | 59 | 2450 | SH | DEFINED | 14 |
| FIRST AMERICAN FINANCIAL-W/I | COMMON | 31847R102 | 1664 | 69092 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| FIRST AMERICAN FINANCIAL-W/I | COMMON | 31847R102 | 18 | 759 | SH | DEFINED | 16 |
| FIRST AMERICAN FINANCIAL-W/I | COMMON | 31847R102 | 200 | 8290 | SH | DEFINED | 17 |
| FIRST AMERICAN FINANCIAL-W/I | COMMON | 31847R102 | 136 | 5645 | SH | DEFINED | 3 |
| FIRST AMERICAN FINANCIAL-W/I | COMMON | 31847R102 | 954 | 39600 | SH | DEFINED | 3,1 |
| FIRST BANCORP INC/ME | COMMON | 31866P102 | 9 | 568 | SH | DEFINED | 15 |
| FIRST BANCORP PUERTO RICO | COMMON | 318672706 | 976 | 213197 | SH | DEFINED | 15 |
| FIRST BANCORP PUERTO RICO | COMMON | 318672706 | 46 | 9946 | SH | DEFINED | 16 |
| FIRST BANCORP/NC | COMMON | 318910106 | 176 | 13706 | SH | DEFINED | 15 |
| FIRST BUSEY CORP | COMMON | 319383105 | 254 | 54572 | SH | DEFINED | 15 |
| FIRST CASH FINL SVCS IN | COMMON | 31942D107 | 1347 | 27150 | SH | DEFINED | 15 |
| FIRST CITIZENS BCSHS -CL A | COMMON | 31946M103 | 519 | 3176 | SH | DEFINED | 15 |
| FIRST COMMONWEALTH FINL CORP | COMMON | 319829107 | 1620 | 237606 | SH | DEFINED | 15 |
| FIRST COMMONWEALTH FINL CORP | COMMON | 319829107 | 97 | 14225 | SH | DEFINED | 3 |
| FIRST COMMUNITY BANCSHARES | COMMON | 31983A103 | 65 | 4090 | SH | DEFINED | 1 |
| FIRST COMMUNITY BANCSHARES | COMMON | 31983A103 | 252 | 15801 | SH | DEFINED | 15 |
| FIRST COMMUNITY BANCSHARES | COMMON | 31983A103 | 18 | 1100 | SH | DEFINED | 3,1 |
| FIRST CONNECTICUT BANCORP INC | COMMON | 319850103 | 86 | 6260 | SH | DEFINED | 15 |
| FIRST DEFIANCE FINL CORP | COMMON | 32006W106 | 539 | 28090 | SH | DEFINED | 1 |
| FIRST DEFIANCE FINL CORP | COMMON | 32006W106 | 127 | 6593 | SH | DEFINED | 15 |
| FIRST DEFIANCE FINL CORP | COMMON | 32006W106 | 178 | 9300 | SH | DEFINED | 3,1 |
| FIRST FINANCIAL BANCORP | COMMON | 320209109 | 1409 | 96350 | SH | DEFINED | 15 |
| FIRST FINANCIAL CORP/INDIANA | COMMON | 320218100 | 223 | 7390 | SH | DEFINED | 15 |
| FIRST FINANCIAL HOLDINGS INC | COMMON | 320239106 | 352 | 26919 | SH | DEFINED | 15 |
| FIRST FINANCIAL NORTHWEST | COMMON | 32022K102 | 47 | 6160 | SH | DEFINED | 1 |
| FIRST FINANCIAL NORTHWEST | COMMON | 32022K102 | 12 | 1600 | SH | DEFINED | 3,1 |
| FIRST FINL BANKSHARES INC | COMMON | 32020R109 | 1280 | 32810 | SH | DEFINED | 1 |
| FIRST FINL BANKSHARES INC | COMMON | 32020R109 | 1788 | 45846 | SH | DEFINED | 15 |
| FIRST FINL BANKSHARES INC | COMMON | 32020R109 | 106 | 2706 | SH | DEFINED | 17 |
| FIRST FINL BANKSHARES INC | COMMON | 32020R109 | 116 | 2967 | SH | DEFINED | 3 |
| FIRST FINL BANKSHARES INC | COMMON | 32020R109 | 433 | 11100 | SH | DEFINED | 3,1 |
| FIRST HORIZON NATIONAL CORP | COMMON | 320517105 | 56684 | 5719862 | SH | DEFINED | 1 |
| FIRST HORIZON NATIONAL CORP | COMMON | 320517105 | 2074 | 209332 | SH | DEFINED | 15 |
| FIRST HORIZON NATIONAL CORP | COMMON | 320517105 | 17 | 1739 | SH | DEFINED | 16 |
| FIRST HORIZON NATIONAL CORP | COMMON | 320517105 | 231 | 23316 | SH | DEFINED | 17 |
| FIRST HORIZON NATIONAL CORP | COMMON | 320517105 | 35 | 3581 | SH | DEFINED | 2,1 |
| FIRST HORIZON NATIONAL CORP | COMMON | 320517105 | 1 | 145 | SH | DEFINED | 3 |
| FIRST INDUSTRIAL REALTY TR | COMMON | 32054K103 | 794 | 56358 | SH | DEFINED | 15 |
| FIRST INTERSTATE BANCSYSTEM IN | COMMON | 32055Y201 | 319 | 20679 | SH | DEFINED | 15 |
| FIRST MAJESTIC SILVER CORP | COMMON | 32076V103 | 285 | 14108 | SH | DEFINED | 15 |
| FIRST MAJESTIC SILVER CORP | COMMON | 32076V103 | 17656 | 873139 | SH | DEFINED | 2,1 |
| FIRST MAJESTIC SILVER CORP | COMMON | 32076V103 | 41 | 2035 | SH | DEFINED | 2,1 |
| FIRST MERCHANTS CORP | COMMON | 320817109 | 1424 | 95990 | SH | DEFINED | 1 |
| FIRST MERCHANTS CORP | COMMON | 320817109 | 438 | 29548 | SH | DEFINED | 15 |
| FIRST MERCHANTS CORP | COMMON | 320817109 | 536 | 36100 | SH | DEFINED | 3,1 |
| FIRST MIDWEST BANCORP INC/IL | COMMON | 320867104 | 2062 | 164735 | SH | DEFINED | 15 |
| FIRST NIAGARA FINANCIAL | COMMON | 33582V108 | 24303 | 3064700 | SH | DEFINED | 1 |
| FIRST NIAGARA FINANCIAL | COMMON | 33582V108 | 1188 | 149826 | SH | DEFINED | 15 |
| FIRST NIAGARA FINANCIAL | COMMON | 33582V108 | 9 | 1146 | SH | DEFINED | 16 |
| FIRST NIAGARA FINANCIAL | COMMON | 33582V108 | 2566 | 323589 | SH | DEFINED | 17 |
| FIRST NIAGARA FINANCIAL | COMMON | 33582V108 | 104 | 13153 | SH | DEFINED | 3 |
| FIRST OF LONG ISLAND CORP | COMMON | 320734106 | 90 | 3187 | SH | DEFINED | 15 |
| FIRST POTOMAC REALTY TRUST | COMMON | 33610F109 | 1453 | 117523 | SH | DEFINED | 15 |
| FIRST POTOMAC REALTY TRUST | COMMON | 33610F109 | 61 | 4970 | SH | DEFINED | 3 |
| FIRST REPUBLIC BANK-SAN FRANCI | COMMON | 33616C100 | 44276 | 1350687 | SH | DEFINED | 1 |
| FIRST REPUBLIC BANK-SAN FRANCI | COMMON | 33616C100 | 259 | 7900 | SH | DEFINED | 11 |
| FIRST REPUBLIC BANK-SAN FRANCI | COMMON | 33616C100 | 69 | 2112 | SH | DEFINED | 14 |
| FIRST REPUBLIC BANK-SAN FRANCI | COMMON | 33616C100 | 879 | 26808 | SH | DEFINED | 15 |
| FIRST REPUBLIC BANK-SAN FRANCI | COMMON | 33616C100 | 9 | 272 | SH | DEFINED | 16 |
| FIRST REPUBLIC BANK-SAN FRANCI | COMMON | 33616C100 | 4 | 115 | SH | DEFINED | 17 |
| FIRST REPUBLIC BANK-SAN FRANCI | COMMON | 33616C100 | 675 | 20580 | SH | DEFINED | 2,1 |
| FIRST SOLAR INC | COMMON | 336433107 | 11006 | 356690 | SH | DEFINED | 1 |
| FIRST SOLAR INC | COMMON | 336433107 | 2364 | 76600 | SH | DEFINED | 1,5 |

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|---|---|---|---|---|---|---|---|
| FIRST SOLAR INC | COMMON | 336433107 | 7575 | 245498 | SH | DEFINED | 15 |
| FIRST SOLAR INC | COMMON | 336433107 | 124 | 4014 | SH | DEFINED | 16 |
| FIRST SOLAR INC | COMMON | 336433107 | 1420 | 46021 | SH | DEFINED | 17 |
| FIRST SOLAR INC | COMMON | 336433107 | 49 | 1600 | SH | DEFINED | 2,1 |
| FIRST SOLAR INC | COMMON | 336433107 | 1 | 20 | SH | DEFINED | 3 |
| FIRST SOLAR INC | COMMON | 336433107 | 86 | 2800 | SH | DEFINED | 3,1 |
| FIRST TRUST ABERDEEN EMG OPP C | COMMON | 33731K102 | 103 | 4683 | SH | DEFINED | 17 |
| FIRST TRUST ABERDEEN GLOBAL CE | COMMON | 337319107 | 1459 | 81761 | SH | DEFINED | 15 |
| FIRST TRUST ABERDEEN GLOBAL CE | COMMON | 337319107 | 4880 | 273370 | SH | DEFINED | 17 |
| FIRST TRUST DJ GL SEL DVD ETF | COMMON | 33734X200 | 48 | 2000 | SH | DEFINED | 3 |
| FIRST TRUST ENERGY INCOME AN C | COMMON | 33738G104 | 5615 | 183199 | SH | DEFINED | 17 |
| FIRST TRUST HIGH INCOME LONG C | COMMON | 33738E109 | 3982 | 219781 | SH | DEFINED | 15 |
| FIRST TRUST STRAT HIGH INC 2 M | COMMON | 337353304 | 2640 | 159016 | SH | DEFINED | 17 |
| FIRST TRUST VALUE LINE 100 ETF | COMMON | 33735G107 | 66 | 5000 | SH | DEFINED | 14 |
| FIRST TRUST/FOUR CRNS SR F 2 C | COMMON | 33733U108 | 1580 | 104157 | SH | DEFINED | 15 |
| FIRST TRUST/FOUR CRNS SR F 2 C | COMMON | 33733U108 | 5281 | 348118 | SH | DEFINED | 17 |
| FIRSTENERGY CORP | COMMON | 337932107 | 274376 | 6570298 | SH | DEFINED | 1 |
| FIRSTENERGY CORP | COMMON | 337932107 | 1729 | 41402 | SH | DEFINED | 11 |
| FIRSTENERGY CORP | COMMON | 337932107 | 107 | 2566 | SH | DEFINED | 14 |
| FIRSTENERGY CORP | COMMON | 337932107 | 33469 | 801466 | SH | DEFINED | 15 |
| FIRSTENERGY CORP | COMMON | 337932107 | 93 | 2237 | SH | DEFINED | 16 |
| FIRSTENERGY CORP | COMMON | 337932107 | 2165 | 51853 | SH | DEFINED | 17 |
| FIRSTENERGY CORP | COMMON | 337932107 | 158 | 3795 | SH | DEFINED | 3 |
| FIRSTENERGY CORP | COMMON | 337932107 | 421 | 10084 | SH | DEFINED | 5 |
| FIRSTENERGY CORP | COMMON | 337932107 | 92 | 2200 | SH | DEFINED | 7 |
| FIRSTMERIT CORPORATION | COMMON | 337915102 | 36 | 2565 | SH | DEFINED | 14 |
| FIRSTMERIT CORPORATION | COMMON | 337915102 | 3621 | 255176 | SH | DEFINED | 15 |
| FIRSTMERIT CORPORATION | COMMON | 337915102 | 8 | 586 | SH | DEFINED | 16 |
| FIRSTMERIT CORPORATION | COMMON | 337915102 | 150 | 10594 | SH | DEFINED | 3 |
| FIRSTSERVICE CORP | COMMON | 33761N109 | 41053 | 1450295 | SH | DEFINED | 1,2 |
| FIRSTSERVICE CORP | COMMON | 33761N109 | 150 | 5315 | SH | DEFINED | 11, |
| FIRSTSERVICE CORP | COMMON | 33761N109 | 30 | 1051 | SH | DEFINED | 15 |
| FIRSTSERVICE CORP | COMMON | 33761N109 | 22749 | 803663 | SH | DEFINED | 2 |
| FISERV INC | COMMON | 337738108 | 9089 | 115004 | SH | DEFINED | 1 |
| FISERV INC | COMMON | 337738108 | 1066 | 13492 | SH | DEFINED | 11 |
| FISERV INC | COMMON | 337738108 | 18932 | 239553 | SH | DEFINED | 14 |
| FISERV INC | COMMON | 337738108 | 139719 | 1767920 | SH | DEFINED | 15 |
| FISERV INC | COMMON | 337738108 | 2475 | 31319 | SH | DEFINED | 16 |
| FISERV INC | COMMON | 337738108 | 538 | 6810 | SH | DEFINED | 17 |
| FISERV INC | COMMON | 337738108 | 34589 | 437664 | SH | DEFINED | 3 |
| FISERV INC | COMMON | 337738108 | 591 | 7472 | SH | DEFINED | 5 |
| FISHER COMMUNICATIONS INC | COMMON | 337756209 | 26 | 960 | SH | DEFINED | 1 |
| FISHER COMMUNICATIONS INC | COMMON | 337756209 | 114 | 4207 | SH | DEFINED | 15 |
| FISHER COMMUNICATIONS INC | COMMON | 337756209 | 11 | 400 | SH | DEFINED | 3,1 |
| FIVE STAR QUALITY CARE INC | COMMON | 33832D106 | 557 | 111133 | SH | DEFINED | 15 |
| FLAGSTAR BANCORP INC | COMMON | 337930705 | 1112 | 57320 | SH | DEFINED | 1 |
| FLAGSTAR BANCORP INC | COMMON | 337930705 | 1306 | 67296 | SH | DEFINED | 15 |
| FLAGSTAR BANCORP INC | COMMON | 337930705 | 625 | 32200 | SH | DEFINED | 3,1 |
| FLAH & CRUM/CLAYMORE PFD S I C | COMMON | 338478100 | 2943 | 150523 | SH | DEFINED | 15 |
| FLAH & CRUM/CLAYMORE PFD S I C | COMMON | 338478100 | 722 | 36947 | SH | DEFINED | 17 |
| FLAH & CRUM/CLYMORE TOT RET CE | COMMON | 338479108 | 757 | 37587 | SH | DEFINED | 17 |
| FLAMEL TECHNOLOGIES ADR | COMMON | 338488109 | 786 | 259433 | SH | DEFINED | 15 |
| FLEETCOR TECHNOLOGIES INC | COMMON | 339041105 | 5 | 100 | SH | DEFINED | 1 |
| FLEETCOR TECHNOLOGIES INC | COMMON | 339041105 | 357 | 6663 | SH | DEFINED | 15 |
| FLEETCOR TECHNOLOGIES INC | COMMON | 339041105 | 4 | 83 | SH | DEFINED | 3 |
| FLEETMATICS GROUP PLC | COMMON | G35569105 | 554 | 22003 | SH | DEFINED | 15 |
| FLEXSHARES GLOBAL UPSTREAM N E | COMMON | 33939L407 | 4 | 119 | SH | DEFINED | 14 |
| FLEXSHARES IBOXX 3-YEAR TARG E | COMMON | 33939L506 | 5 | 179 | PRN | DEFINED | 14 |
| FLEXSHARES IBOXX 5-YEAR TARG E | COMMON | 33939L605 | 10 | 393 | PRN | DEFINED | 14 |
| FLEXTRONICS INTL LTD | COMMON | Y2573F102 | 78674 | 12668943 | SH | DEFINED | 1 |
| FLEXTRONICS INTL LTD | COMMON | Y2573F102 | 43 | 6900 | SH | DEFINED | 1,9 |
| FLEXTRONICS INTL LTD | COMMON | Y2573F102 | 399 | 64222 | SH | DEFINED | 11 |

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|---|---|---|---|---|---|---|---|
| FLEXTRONICS INTL LTD | COMMON | Y2573F102 | 31 | 5000 | SH | DEFINED | 14 |
| FLEXTRONICS INTL LTD | COMMON | Y2573F102 | 2651 | 426905 | SH | DEFINED | 15 |
| FLEXTRONICS INTL LTD | COMMON | Y2573F102 | 55 | 8910 | SH | DEFINED | 16 |
| FLEXTRONICS INTL LTD | COMMON | Y2573F102 | 1139 | 183454 | SH | DEFINED | 17 |
| FLEXTRONICS INTL LTD | COMMON | Y2573F102 | 4 | 683 | SH | DEFINED | 3 |
| FLEXTRONICS INTL LTD | COMMON | Y2573F102 | 160 | 25700 | SH | DEFINED | 3,1 |
| FLEXTRONICS INTL LTD | COMMON | Y2573F102 | 44 | 7100 | SH | DEFINED | 5 |
| FLEXTRONICS INTL LTD | COMMON | Y2573F102 | 414 | 66700 | SH | DEFINED | 8,1 |
| FLIR SYSTEMS INC | COMMON | 302445101 | 2944 | 131919 | SH | DEFINED | 1 |
| FLIR SYSTEMS INC | COMMON | 302445101 | 295 | 13200 | SH | DEFINED | 11 |
| FLIR SYSTEMS INC | COMMON | 302445101 | 1370 | 61390 | SH | DEFINED | 15 |
| FLIR SYSTEMS INC | COMMON | 302445101 | 7 | 327 | SH | DEFINED | 16 |
| FLIR SYSTEMS INC | COMMON | 302445101 | 53382 | 2392139 | SH | DEFINED | 2 |
| FLIR SYSTEMS INC | COMMON | 302445101 | 40 | 1800 | SH | DEFINED | 7 |
| FLOTEK INDUSTRIES INC | COMMON | 343389102 | 85 | 6970 | SH | DEFINED | 15 |
| FLOW INTL CORP | COMMON | 343468104 | 136 | 38840 | SH | DEFINED | 1 |
| FLOW INTL CORP | COMMON | 343468104 | 158 | 45035 | SH | DEFINED | 15 |
| FLOW INTL CORP | COMMON | 343468104 | 34 | 9600 | SH | DEFINED | 3,1 |
| FLOWERS FOODS INC | COMMON | 343498101 | 845 | 36310 | SH | DEFINED | 15 |
| FLOWERS FOODS INC | COMMON | 343498101 | 10 | 443 | SH | DEFINED | 16 |
| FLOWERS FOODS INC | COMMON | 343498101 | 19 | 834 | SH | DEFINED | 3 |
| FLOWSERVE CORPORATION | COMMON | 34354P105 | 80286 | 546905 | SH | DEFINED | 1 |
| FLOWSERVE CORPORATION | COMMON | 34354P105 | 734 | 5000 | SH | DEFINED | 11 |
| FLOWSERVE CORPORATION | COMMON | 34354P105 | 86726 | 590777 | SH | DEFINED | 15 |
| FLOWSERVE CORPORATION | COMMON | 34354P105 | 414 | 2822 | SH | DEFINED | 16 |
| FLOWSERVE CORPORATION | COMMON | 34354P105 | 902 | 6145 | SH | DEFINED | 17 |
| FLOWSERVE CORPORATION | COMMON | 34354P105 | 31 | 212 | SH | DEFINED | 2,1 |
| FLOWSERVE CORPORATION | COMMON | 34354P105 | 203 | 1385 | SH | DEFINED | 3 |
| FLOWSERVE CORPORATION | COMMON | 34354P105 | 484 | 3300 | SH | DEFINED | 5 |
| FLOWSERVE CORPORATION | COMMON | 34354P105 | 29 | 200 | SH | DEFINED | 7 |
| FLUOR CORP | COMMON | 343412102 | 9867 | 167978 | SH | DEFINED | 1 |
| FLUOR CORP | COMMON | 343412102 | 922 | 15702 | SH | DEFINED | 11 |
| FLUOR CORP | COMMON | 343412102 | 5083 | 86534 | SH | DEFINED | 14 |
| FLUOR CORP | COMMON | 343412102 | 4654 | 79231 | SH | DEFINED | 15 |
| FLUOR CORP | COMMON | 343412102 | 42 | 709 | SH | DEFINED | 16 |
| FLUOR CORP | COMMON | 343412102 | 339 | 5774 | SH | DEFINED | 17 |
| FLUOR CORP | COMMON | 343412102 | 35 | 599 | SH | DEFINED | 2,1 |
| FLUOR CORP | COMMON | 343412102 | 3238 | 55117 | SH | DEFINED | 3 |
| FLUOR CORP | COMMON | 343412102 | 516 | 8790 | SH | DEFINED | 5 |
| FLUOR CORP | COMMON | 343412102 | 44882 | 764087 | SH | DEFINED | 6 |
| FLUOR CVT BOND ENHD TRST 144A | CONVERT | 21255CAA9 | 21451 | 10000000 | SH | DEFINED | 1 |
| FLUSHING FINANCIAL CORP | COMMON | 343873105 | 440 | 28686 | SH | DEFINED | 15 |
| FLUSHING FINANCIAL CORP | COMMON | 343873105 | 82 | 5345 | SH | DEFINED | 3 |
| FMC CORP | COMMON | 302491303 | 24219 | 413859 | SH | DEFINED | 1 |
| FMC CORP | COMMON | 302491303 | 790 | 13500 | SH | DEFINED | 11 |
| FMC CORP | COMMON | 302491303 | 2688 | 45935 | SH | DEFINED | 14 |
| FMC CORP | COMMON | 302491303 | 10958 | 187252 | SH | DEFINED | 15 |
| FMC CORP | COMMON | 302491303 | 14 | 233 | SH | DEFINED | 16 |
| FMC CORP | COMMON | 302491303 | 179 | 3061 | SH | DEFINED | 2,1 |
| FMC CORP | COMMON | 302491303 | 5309 | 90713 | SH | DEFINED | 3 |
| FMC CORP | COMMON | 302491303 | 2351 | 40175 | SH | DEFINED | 6,1 |
| FMC CORP | COMMON | 302491303 | 35 | 600 | SH | DEFINED | 7 |
| FMC TECHNOLOGIES COM | COMMON | 30249U101 | 34889 | 814599 | SH | DEFINED | 1 |
| FMC TECHNOLOGIES COM | COMMON | 30249U101 | 956 | 22324 | SH | DEFINED | 11 |
| FMC TECHNOLOGIES COM | COMMON | 30249U101 | 78 | 1822 | SH | DEFINED | 14 |
| FMC TECHNOLOGIES COM | COMMON | 30249U101 | 1077 | 25145 | SH | DEFINED | 15 |
| FMC TECHNOLOGIES COM | COMMON | 30249U101 | 13 | 303 | SH | DEFINED | 16 |
| FMC TECHNOLOGIES COM | COMMON | 30249U101 | 50 | 1174 | SH | DEFINED | 3 |
| FMC TECHNOLOGIES COM | COMMON | 30249U101 | 377 | 8800 | SH | DEFINED | 5 |
| FMC TECHNOLOGIES COM | COMMON | 30249U101 | 77 | 1800 | SH | DEFINED | 7 |
| FMC TECHNOLOGIES COM | COMMON | 30249U101 | 1942 | 45345 | SH | DEFINED | 9,1 |
| FNB CORP/PA | COMMON | 302520101 | 15902 | 1497354 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| FNB CORP/PA | COMMON | 302520101 | 39 | 3641 | SH | DEFINED | 14 |
| FNB CORP/PA | COMMON | 302520101 | 4486 | 422391 | SH | DEFINED | 15 |
| FNB CORP/PA | COMMON | 302520101 | 6 | 535 | SH | DEFINED | 16 |
| FNB CORP/PA | COMMON | 302520101 | 134 | 12615 | SH | DEFINED | 2,1 |
| FNB CORP/PA | COMMON | 302520101 | 144 | 13540 | SH | DEFINED | 3 |
| FNB CORP/PA | COMMON | 302520101 | 1736 | 163425 | SH | DEFINED | 6,1 |
| FOCUS MEDIA HOLDING-ADR | COMMON | 34415V109 | 7958 | 310003 | SH | DEFINED | 15 |
| FOMENTO ECONOMICO MEX SAB ADR | COMMON | 344419106 | 215909 | 2144082 | SH | DEFINED | 1 |
| FOMENTO ECONOMICO MEX SAB ADR | COMMON | 344419106 | 6709 | 66627 | SH | DEFINED | 15 |
| FOMENTO ECONOMICO MEX SAB ADR | COMMON | 344419106 | 8992 | 89293 | SH | DEFINED | 2,1 |
| FOMENTO ECONOMICO MEX SAB ADR | COMMON | 344419106 | 60 | 600 | SH | DEFINED | 3 |
| FOOT LOCKER INC | COMMON | 344849104 | 44826 | 1395571 | SH | DEFINED | 1 |
| FOOT LOCKER INC | COMMON | 344849104 | 472 | 14692 | SH | DEFINED | 14 |
| FOOT LOCKER INC | COMMON | 344849104 | 2397 | 74616 | SH | DEFINED | 15 |
| FOOT LOCKER INC | COMMON | 344849104 | 19 | 579 | SH | DEFINED | 16 |
| FOOT LOCKER INC | COMMON | 344849104 | 353 | 10978 | SH | DEFINED | 17 |
| FOOT LOCKER INC | COMMON | 344849104 | 4154 | 129343 | SH | DEFINED | 3 |
| FOOT LOCKER INC | COMMON | 344849104 | 224 | 6985 | SH | DEFINED | 9,1 |
| FORD MOTOR CO F 4 1/4 11/15/16 | CONVERT | 345370CN8 | 35003 | 22084000 | SH | DEFINED | 1 |
| FORD MOTOR COMPANY | COMMON | 345370860 | 18940 | 1462572 | SH | DEFINED | 1 |
| FORD MOTOR COMPANY | COMMON | 345370860 | 4485 | 346358 | SH | DEFINED | 11 |
| FORD MOTOR COMPANY | COMMON | 345370860 | 10887 | 840705 | SH | DEFINED | 14 |
| FORD MOTOR COMPANY | COMMON | 345370860 | 15330 | 1183746 | SH | DEFINED | 15 |
| FORD MOTOR COMPANY | COMMON | 345370860 | 259 | 19987 | SH | DEFINED | 16 |
| FORD MOTOR COMPANY | COMMON | 345370860 | 10583 | 817253 | SH | DEFINED | 2 |
| FORD MOTOR COMPANY | COMMON | 345370860 | 13811 | 1066519 | SH | DEFINED | 3 |
| FORD MOTOR COMPANY | COMMON | 345370860 | 1557 | 120200 | SH | DEFINED | 5 |
| FORD MOTOR COMPANY | COMMON | 345370860 | 4171 | 322100 | SH | DEFINED | 6 |
| FORD MOTOR COMPANY | COMMON | 345370860 | 210 | 16200 | SH | DEFINED | 7 |
| FORD MOTOR COMPANY | COMMON | 345370860 | 866 | 66840 | SH | DEFINED | 9,1 |
| FOREST CITY ENTERPRISES CL A | COMMON | 345550107 | 940 | 58200 | SH | DEFINED | 15 |
| FOREST CITY ENTERPRISES CL A | COMMON | 345550107 | 7 | 410 | SH | DEFINED | 3 |
| FOREST CITY ENTERPRISES CL B | COMMON | 345550305 | 9 | 550 | SH | DEFINED | 3 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 37761 | 1069111 | SH | DEFINED | 1 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 5923 | 167700 | SH | DEFINED | 1,5 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 417 | 11800 | SH | DEFINED | 1,9 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 872 | 24700 | SH | DEFINED | 11 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 1067 | 30200 | SH | DEFINED | 13 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 38 | 1083 | SH | DEFINED | 14 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 38404 | 1087306 | SH | DEFINED | 15 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 35 | 988 | SH | DEFINED | 16 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 2193 | 62088 | SH | DEFINED | 17 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 364 | 10300 | SH | DEFINED | 18 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 7 | 210 | SH | DEFINED | 3 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 1575 | 44600 | SH | DEFINED | 3,1 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 693 | 19631 | SH | DEFINED | 5 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 13136 | 371900 | SH | DEFINED | 6 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 954 | 27000 | SH | DEFINED | 8,1 |
| FOREST LABORATORIES INC | COMMON | 345838106 | 894 | 25300 | SH | DEFINED | 9 |
| FOREST OIL CORP | COMMON | 346091705 | 401 | 60000 | SH | DEFINED | 14 |
| FOREST OIL CORP | COMMON | 346091705 | 185 | 27633 | SH | DEFINED | 15 |
| FOREST OIL CORP | COMMON | 346091705 | 6 | 838 | SH | DEFINED | 16 |
| FOREST OIL CORP | COMMON | 346091705 | 104 | 15511 | SH | DEFINED | 17 |
| FOREST OIL CORP | COMMON | 346091705 | 4 | 650 | SH | DEFINED | 3 |
| FORESTAR GROUP INC | COMMON | 346233109 | 815 | 47051 | SH | DEFINED | 15 |
| FORMFACTOR INC | COMMON | 346375108 | 1224 | 268350 | SH | DEFINED | 1 |
| FORMFACTOR INC | COMMON | 346375108 | 204 | 44767 | SH | DEFINED | 15 |
| FORMFACTOR INC | COMMON | 346375108 | 488 | 107000 | SH | DEFINED | 3,1 |
| FORRESTER RESEARCH INC | COMMON | 346563109 | 508 | 18943 | SH | DEFINED | 15 |
| FORTEGRA FINANCIAL CORP | COMMON | 34954W104 | 84 | 9440 | SH | DEFINED | 1 |
| FORTEGRA FINANCIAL CORP | COMMON | 34954W104 | 43 | 4800 | SH | DEFINED | 3,1 |
| FORTINET INC | COMMON | 34959E109 | 21486 | 1022193 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| FORTINET INC | COMMON | 34959E109 | 1339 | 63725 | SH | DEFINED | 12, |
| FORTINET INC | COMMON | 34959E109 | 111 | 5266 | SH | DEFINED | 15 |
| FORTRESS INVESTMENT GRP-CL A | COMMON | 34958B106 | 601 | 136834 | SH | DEFINED | 15 |
| FORTRESS INVESTMENT GRP-CL A | COMMON | 34958B106 | 312 | 70974 | SH | DEFINED | 16 |
| FORTUNA SILVER MINES INC | COMMON | 349915108 | 49 | 11700 | SH | DEFINED | 2,1 |
| FORTUNE BRANDS HOME & SECURITY | COMMON | 34964C106 | 7852 | 268737 | SH | DEFINED | 1 |
| FORTUNE BRANDS HOME & SECURITY | COMMON | 34964C106 | 3 | 96 | SH | DEFINED | 14 |
| FORTUNE BRANDS HOME & SECURITY | COMMON | 34964C106 | 486 | 16626 | SH | DEFINED | 15 |
| FORTUNE BRANDS HOME & SECURITY | COMMON | 34964C106 | 13 | 453 | SH | DEFINED | 16 |
| FORTUNE BRANDS HOME & SECURITY | COMMON | 34964C106 | 1158 | 39628 | SH | DEFINED | 17 |
| FORTUNE BRANDS HOME & SECURITY | COMMON | 34964C106 | 96 | 3278 | SH | DEFINED | 3 |
| FORWARD AIR CORP | COMMON | 349853101 | 31746 | 906761 | SH | DEFINED | 1 |
| FORWARD AIR CORP | COMMON | 349853101 | 597 | 17045 | SH | DEFINED | 15 |
| FOSSIL INC | COMMON | 349882100 | 2845 | 30556 | SH | DEFINED | 1 |
| FOSSIL INC | COMMON | 349882100 | 484 | 5200 | SH | DEFINED | 11 |
| FOSSIL INC | COMMON | 349882100 | 56811 | 610211 | SH | DEFINED | 15 |
| FOSSIL INC | COMMON | 349882100 | 1300 | 13962 | SH | DEFINED | 16 |
| FOSSIL INC | COMMON | 349882100 | 37 | 399 | SH | DEFINED | 2,1 |
| FOSSIL INC | COMMON | 349882100 | 242 | 2600 | SH | DEFINED | 5 |
| FOSTER (LB) CO -CL A | COMMON | 350060109 | 692 | 15930 | SH | DEFINED | 1 |
| FOSTER (LB) CO -CL A | COMMON | 350060109 | 481 | 11083 | SH | DEFINED | 15 |
| FOSTER (LB) CO -CL A | COMMON | 350060109 | 300 | 6900 | SH | DEFINED | 3,1 |
| FOSTER WHEELER AG | COMMON | H27178104 | 116899 | 4806703 | SH | DEFINED | 1 |
| FOSTER WHEELER AG | COMMON | H27178104 | 3094 | 127211 | SH | DEFINED | 15 |
| FOSTER WHEELER AG | COMMON | H27178104 | 15 | 617 | SH | DEFINED | 16 |
| FOSTER WHEELER AG | COMMON | H27178104 | 97 | 3999 | SH | DEFINED | 17 |
| FOSTER WHEELER AG | COMMON | H27178104 | 117 | 4815 | SH | DEFINED | 3 |
| FOX CHASE BANCORP INC | COMMON | 35137T108 | 12 | 724 | SH | DEFINED | 15 |
| FRANCE TELECOM SA ADR | COMMON | 35177Q105 | 349 | 31572 | SH | DEFINED | 15 |
| FRANCE TELECOM SA ADR | COMMON | 35177Q105 | 2 | 165 | SH | DEFINED | 3 |
| FRANCESCAS HOLDINGS CORP | COMMON | 351793104 | 17 | 673 | SH | DEFINED | 15 |
| FRANCO-NEVADA CORP | COMMON | 351858105 | 19070 | 333164 | SH | DEFINED | 1 |
| FRANCO-NEVADA CORP | COMMON | 351858105 | 830 | 14500 | SH | DEFINED | 11 |
| FRANCO-NEVADA CORP | COMMON | 351858105 | 2163 | 37784 | SH | DEFINED | 15 |
| FRANCO-NEVADA CORP | COMMON | 351858105 | 773 | 13500 | SH | DEFINED | 2 |
| FRANCO-NEVADA CORP | COMMON | 351858105 | 11 | 200 | SH | DEFINED | 3 |
| FRANCO-NEVADA CORP | COMMON | 351858105 | 361 | 6300 | SH | DEFINED | 5 |
| FRANCO-NEVADA CORP | COMMON | 351858105 | 63 | 1100 | SH | DEFINED | 7 |
| FRANCO-NEVADA CORP | COMMON | 351858105 | 793 | 13855 | SH | DEFINED | 9 |
| FRANCO-NEVADA CORP | COMMON | 351858105 | 793 | 13855 | SH | DEFINED | 9,1 |
| FRANKLIN COVEY CO | COMMON | 353469109 | 15 | 1126 | SH | DEFINED | 15 |
| FRANKLIN ELECTRIC CO INC | COMMON | 353514102 | 428 | 6900 | SH | DEFINED | 1 |
| FRANKLIN ELECTRIC CO INC | COMMON | 353514102 | 21174 | 341345 | SH | DEFINED | 15 |
| FRANKLIN ELECTRIC CO INC | COMMON | 353514102 | 174 | 2799 | SH | DEFINED | 17 |
| FRANKLIN ELECTRIC CO INC | COMMON | 353514102 | 161 | 2597 | SH | DEFINED | 3 |
| FRANKLIN FINANCIAL CORP/VA | COMMON | 35353C102 | 81 | 4888 | SH | DEFINED | 15 |
| FRANKLIN RESOURCES INC | COMMON | 354613101 | 5880 | 46776 | SH | DEFINED | 1 |
| FRANKLIN RESOURCES INC | COMMON | 354613101 | 1018 | 8100 | SH | DEFINED | 1,5 |
| FRANKLIN RESOURCES INC | COMMON | 354613101 | 1824 | 14508 | SH | DEFINED | 11 |
| FRANKLIN RESOURCES INC | COMMON | 354613101 | 148 | 1181 | SH | DEFINED | 14 |
| FRANKLIN RESOURCES INC | COMMON | 354613101 | 4751 | 37797 | SH | DEFINED | 15 |
| FRANKLIN RESOURCES INC | COMMON | 354613101 | 44 | 352 | SH | DEFINED | 16 |
| FRANKLIN RESOURCES INC | COMMON | 354613101 | 19351 | 153947 | SH | DEFINED | 17 |
| FRANKLIN RESOURCES INC | COMMON | 354613101 | 29 | 230 | SH | DEFINED | 2,1 |
| FRANKLIN RESOURCES INC | COMMON | 354613101 | 164 | 1302 | SH | DEFINED | 3 |
| FRANKLIN RESOURCES INC | COMMON | 354613101 | 699 | 5563 | SH | DEFINED | 5 |
| FRANKLIN RESOURCES INC | COMMON | 354613101 | 566 | 4500 | SH | DEFINED | 6 |
| FRANKLIN RESOURCES INC | COMMON | 354613101 | 101 | 800 | SH | DEFINED | 7 |
| FRANKLIN STREET PROPERTIES C | COMMON | 35471R106 | 1029 | 83620 | SH | DEFINED | 1 |
| FRANKLIN STREET PROPERTIES C | COMMON | 35471R106 | 643 | 52268 | SH | DEFINED | 14 |
| FRANKLIN STREET PROPERTIES C | COMMON | 35471R106 | 1354 | 110028 | SH | DEFINED | 15 |
| FRANKLIN TEMPLETON LTD DUR CEF | COMMON | 35472T101 | 1452 | 101067 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| FRANKLIN TEMPLETON LTD DUR CEF | COMMON | 35472T101 | 9904 | 689247 | SH | DEFINED | 17 |
| FRED'S INC | COMMON | 356108100 | 1036 | 77814 | SH | DEFINED | 15 |
| FRED'S INC | COMMON | 356108100 | 500 | 37550 | SH | DEFINED | 17 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 13542 | 395951 | SH | DEFINED | 1 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 622 | 18200 | SH | DEFINED | 1,1 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 1515 | 44300 | SH | DEFINED | 1,5 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 3163 | 92472 | SH | DEFINED | 11 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 465 | 13600 | SH | DEFINED | 13 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 20565 | 601314 | SH | DEFINED | 14 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 6080 | 177772 | SH | DEFINED | 15 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 104 | 3047 | SH | DEFINED | 16 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 467 | 13664 | SH | DEFINED | 17 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 763 | 22300 | SH | DEFINED | 18 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 31 | 902 | SH | DEFINED | 2,1 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 18212 | 532523 | SH | DEFINED | 3 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 928 | 27140 | SH | DEFINED | 4 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 1105 | 32300 | SH | DEFINED | 5 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 7192 | 210300 | SH | DEFINED | 6 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 150 | 4400 | SH | DEFINED | 7 |
| FREEPORT-MCMORAN COPPER | COMMON | 35671D857 | 243 | 7100 | SH | DEFINED | 8,1 |
| FREESCALE SEMICONDUCTOR LTD | COMMON | G3727Q101 | 320 | 29045 | SH | DEFINED | 15 |
| FREESCALE SEMICONDUCTOR LTD | COMMON | G3727Q101 | 2 | 214 | SH | DEFINED | 3 |
| FREIGHTCAR AMERICA INC | COMMON | 357023100 | 1030 | 45930 | SH | DEFINED | 1 |
| FREIGHTCAR AMERICA INC | COMMON | 357023100 | 319 | 14218 | SH | DEFINED | 15 |
| FREIGHTCAR AMERICA INC | COMMON | 357023100 | 404 | 18000 | SH | DEFINED | 3,1 |
| FREQUENCY ELECTRONICS INC | COMMON | 358010106 | 71 | 8578 | SH | DEFINED | 15 |
| FRESENIUS MEDICAL AG CARE & CO | COMMON | 358029106 | 20246 | 590274 | SH | DEFINED | 1 |
| FRESENIUS MEDICAL AG CARE & CO | COMMON | 358029106 | 232 | 6764 | SH | DEFINED | 15 |
| FRESH DEL MONTE PRODUCE INC | COMMON | G36738105 | 4342 | 164792 | SH | DEFINED | 15 |
| FRESH DEL MONTE PRODUCE INC | COMMON | G36738105 | 121 | 4607 | SH | DEFINED | 16 |
| FRESH DEL MONTE PRODUCE INC | COMMON | G36738105 | 97 | 3665 | SH | DEFINED | 3 |
| FRESH MARKET INC/THE | COMMON | 35804H106 | 19740 | 410485 | SH | DEFINED | 1 |
| FRESH MARKET INC/THE | COMMON | 35804H106 | 2126 | 44213 | SH | DEFINED | 15 |
| FRESH MARKET INC/THE | COMMON | 35804H106 | 129 | 2689 | SH | DEFINED | 3 |
| FRONTIER COMMUNICATIONS CORP | COMMON | 35906A108 | 2656 | 620657 | SH | DEFINED | 1 |
| FRONTIER COMMUNICATIONS CORP | COMMON | 35906A108 | 427 | 99751 | SH | DEFINED | 11 |
| FRONTIER COMMUNICATIONS CORP | COMMON | 35906A108 | 4 | 1048 | SH | DEFINED | 14 |
| FRONTIER COMMUNICATIONS CORP | COMMON | 35906A108 | 1808 | 422488 | SH | DEFINED | 15 |
| FRONTIER COMMUNICATIONS CORP | COMMON | 35906A108 | 38 | 8995 | SH | DEFINED | 16 |
| FRONTIER COMMUNICATIONS CORP | COMMON | 35906A108 | 537 | 125490 | SH | DEFINED | 17 |
| FRONTIER COMMUNICATIONS CORP | COMMON | 35906A108 | 1735 | 405411 | SH | DEFINED | 3 |
| FRONTIER COMMUNICATIONS CORP | COMMON | 35906A108 | 27 | 6300 | SH | DEFINED | 7 |
| FRONTLINE LTD | COMMON | G3682E127 | 239 | 73460 | SH | DEFINED | 1 |
| FRONTLINE LTD | COMMON | G3682E127 | 48 | 14353 | SH | DEFINED | 15 |
| FRONTLINE LTD | COMMON | G3682E127 | 3 | 761 | SH | DEFINED | 16 |
| FRONTLINE LTD | COMMON | G3682E127 | 150 | 46000 | SH | DEFINED | 3,1 |
| FT/FID ASSET MGMT COV CALL CEF | COMMON | 337318109 | 1771 | 149590 | SH | DEFINED | 15 |
| FT/FID ASSET MGMT COV CALL CEF | COMMON | 337318109 | 1556 | 131432 | SH | DEFINED | 17 |
| FTI CONSULTING INC | COMMON | 302941109 | 8995 | 272586 | SH | DEFINED | 1,2 |
| FTI CONSULTING INC | COMMON | 302941109 | 386 | 11698 | SH | DEFINED | 15 |
| FTI CONSULTING INC | COMMON | 302941109 | 6 | 183 | SH | DEFINED | 16 |
| FTI CONSULTING INC | COMMON | 302941109 | 377 | 11417 | SH | DEFINED | 17 |
| FUEL SYSTEMS SOLUTIONS INC | COMMON | 35952W103 | 4187 | 284608 | SH | DEFINED | 15 |
| FUEL SYSTEMS SOLUTIONS INC | COMMON | 35952W103 | 9 | 608 | SH | DEFINED | 16 |
| FUEL TECH INC | COMMON | 359523107 | 4 | 1000 | SH | DEFINED | 14 |
| FUEL TECH INC | COMMON | 359523107 | 4 | 1050 | SH | DEFINED | 3 |
| FUELCELL ENERGY INC | COMMON | 35952H106 | 674 | 734582 | SH | DEFINED | 15 |
| FUELCELL ENERGY INC | COMMON | 35952H106 | 8 | 9012 | SH | DEFINED | 16 |
| FULTON FIN CORP | COMMON | 360271100 | 675 | 70255 | SH | DEFINED | 15 |
| FULTON FIN CORP | COMMON | 360271100 | 10 | 1027 | SH | DEFINED | 16 |
| FULTON FIN CORP | COMMON | 360271100 | 62 | 6425 | SH | DEFINED | 3 |
| FURIEX PHARMACEUTICALS | COMMON | 36106P101 | 2 | 104 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| FURMANITE CORP | COMMON | 361086101 | 108 | 20153 | SH | DEFINED | 15 |
| FURMANITE CORP | COMMON | 361086101 | 0 | 32 | SH | DEFINED | 3 |
| FURNITURE BRANDS INTL INC | COMMON | 360921100 | 144 | 135985 | SH | DEFINED | 15 |
| FUSION-IO INC | COMMON | 36112J107 | 573 | 25000 | SH | DEFINED | 1 |
| FUSION-IO INC | COMMON | 36112J107 | 85 | 3718 | SH | DEFINED | 14 |
| FUSION-IO INC | COMMON | 36112J107 | 5 | 226 | SH | DEFINED | 3 |
| FUTUREFUEL CORP | COMMON | 36116M106 | 976 | 82469 | SH | DEFINED | 15 |
| FXCM INC | COMMON | 302693106 | 249 | 24700 | SH | DEFINED | 15 |
| G & K SERVICES INC CL A | COMMON | 361268105 | 837 | 24518 | SH | DEFINED | 15 |
| G & K SERVICES INC CL A | COMMON | 361268105 | 302 | 8841 | SH | DEFINED | 17 |
| G & K SERVICES INC CL A | COMMON | 361268105 | 2 | 52 | SH | DEFINED | 3 |
| GABELLI DIVIDEND & INCOME TR C | COMMON | 36242H104 | 9175 | 567078 | SH | DEFINED | 17 |
| GABELLI EQUITY TRUST CEF | COMMON | 362397101 | 464 | 83197 | SH | DEFINED | 17 |
| GABELLUI GLOBAL GOLD NATURAL R | COMMON | 36465A109 | 3869 | 302261 | SH | DEFINED | 17 |
| GAFISA SA-ADR | COMMON | 362607301 | 5 | 1031 | SH | DEFINED | 15 |
| GAFISA SA-ADR | COMMON | 362607301 | 91 | 19600 | SH | DEFINED | 17 |
| GAIN CAPITAL HOLDINGS INC | COMMON | 36268W100 | 88 | 21570 | SH | DEFINED | 1 |
| GAIN CAPITAL HOLDINGS INC | COMMON | 36268W100 | 56 | 13764 | SH | DEFINED | 15 |
| GAIN CAPITAL HOLDINGS INC | COMMON | 36268W100 | 50 | 12300 | SH | DEFINED | 3,1 |
| GALLAGHER (ARTHUR J.) & CO | COMMON | 363576109 | 20019 | 577761 | SH | DEFINED | 1 |
| GALLAGHER (ARTHUR J.) & CO | COMMON | 363576109 | 2633 | 75985 | SH | DEFINED | 15 |
| GALLAGHER (ARTHUR J.) & CO | COMMON | 363576109 | 12 | 355 | SH | DEFINED | 16 |
| GALLAGHER (ARTHUR J.) & CO | COMMON | 363576109 | 169 | 4871 | SH | DEFINED | 2,1 |
| GALLAGHER (ARTHUR J.) & CO | COMMON | 363576109 | 32 | 915 | SH | DEFINED | 3 |
| GALLAGHER (ARTHUR J.) & CO | COMMON | 363576109 | 2179 | 62898 | SH | DEFINED | 6,1 |
| GAMCO INVESTORS INC-A | COMMON | 361438104 | 136 | 2560 | SH | DEFINED | 15 |
| GAMCO NAT RES GOLD & INCOME TR | COMMON | 36465E101 | 4267 | 312381 | SH | DEFINED | 17 |
| GAMESTOP CORP-CLASS A | COMMON | 36467W109 | 106587 | 4248197 | SH | DEFINED | 1 |
| GAMESTOP CORP-CLASS A | COMMON | 36467W109 | 6205 | 247300 | SH | DEFINED | 1,5 |
| GAMESTOP CORP-CLASS A | COMMON | 36467W109 | 675 | 26900 | SH | DEFINED | 1,9 |
| GAMESTOP CORP-CLASS A | COMMON | 36467W109 | 281 | 11200 | SH | DEFINED | 11 |
| GAMESTOP CORP-CLASS A | COMMON | 36467W109 | 490 | 19536 | SH | DEFINED | 11, |
| GAMESTOP CORP-CLASS A | COMMON | 36467W109 | 380 | 15140 | SH | DEFINED | 14 |
| GAMESTOP CORP-CLASS A | COMMON | 36467W109 | 3188 | 127047 | SH | DEFINED | 15 |
| GAMESTOP CORP-CLASS A | COMMON | 36467W109 | 32 | 1262 | SH | DEFINED | 16 |
| GAMESTOP CORP-CLASS A | COMMON | 36467W109 | 241 | 9587 | SH | DEFINED | 17 |
| GAMESTOP CORP-CLASS A | COMMON | 36467W109 | 3151 | 125575 | SH | DEFINED | 3 |
| GAMESTOP CORP-CLASS A | COMMON | 36467W109 | 2552 | 101700 | SH | DEFINED | 3,1 |
| GAMESTOP CORP-CLASS A | COMMON | 36467W109 | 728 | 29000 | SH | DEFINED | 5 |
| GAMESTOP CORP-CLASS A | COMMON | 36467W109 | 828 | 33000 | SH | DEFINED | 6 |
| GAMESTOP CORP-CLASS A | COMMON | 36467W109 | 1455 | 58000 | SH | DEFINED | 8,1 |
| GANNETT CO | COMMON | 364730101 | 20932 | 1162231 | SH | DEFINED | 1 |
| GANNETT CO | COMMON | 364730101 | 3694 | 205100 | SH | DEFINED | 1,5 |
| GANNETT CO | COMMON | 364730101 | 182 | 10100 | SH | DEFINED | 1,9 |
| GANNETT CO | COMMON | 364730101 | 3763 | 208944 | SH | DEFINED | 15 |
| GANNETT CO | COMMON | 364730101 | 44 | 2440 | SH | DEFINED | 16 |
| GANNETT CO | COMMON | 364730101 | 2327 | 129232 | SH | DEFINED | 17 |
| GANNETT CO | COMMON | 364730101 | 9 | 500 | SH | DEFINED | 3 |
| GANNETT CO | COMMON | 364730101 | 684 | 38000 | SH | DEFINED | 3,1 |
| GANNETT CO | COMMON | 364730101 | 218 | 12100 | SH | DEFINED | 5 |
| GANNETT CO | COMMON | 364730101 | 755 | 41900 | SH | DEFINED | 8,1 |
| GAP INC | COMMON | 364760108 | 190292 | 6130531 | SH | DEFINED | 1 |
| GAP INC | COMMON | 364760108 | 2508 | 80800 | SH | DEFINED | 1,1 |
| GAP INC | COMMON | 364760108 | 9498 | 306000 | SH | DEFINED | 1,5 |
| GAP INC | COMMON | 364760108 | 913 | 29400 | SH | DEFINED | 1,9 |
| GAP INC | COMMON | 364760108 | 942 | 30333 | SH | DEFINED | 11 |
| GAP INC | COMMON | 364760108 | 1332 | 42900 | SH | DEFINED | 13 |
| GAP INC | COMMON | 364760108 | 47 | 1524 | SH | DEFINED | 14 |
| GAP INC | COMMON | 364760108 | 12509 | 402982 | SH | DEFINED | 15 |
| GAP INC | COMMON | 364760108 | 309 | 9958 | SH | DEFINED | 16 |
| GAP INC | COMMON | 364760108 | 860 | 27708 | SH | DEFINED | 17 |
| GAP INC | COMMON | 364760108 | 1211 | 39000 | SH | DEFINED | 18 |

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|---|---|---|---|---|---|---|---|
| GAP INC | COMMON | 364760108 | 8080 | 260306 | SH | DEFINED | 2 |
| GAP INC | COMMON | 364760108 | 19 | 614 | SH | DEFINED | 3 |
| GAP INC | COMMON | 364760108 | 3442 | 110900 | SH | DEFINED | 3,1 |
| GAP INC | COMMON | 364760108 | 1254 | 40408 | SH | DEFINED | 4 |
| GAP INC | COMMON | 364760108 | 1646 | 53029 | SH | DEFINED | 5 |
| GAP INC | COMMON | 364760108 | 23981 | 772580 | SH | DEFINED | 6 |
| GAP INC | COMMON | 364760108 | 1956 | 63000 | SH | DEFINED | 8,1 |
| GAP INC | COMMON | 364760108 | 474 | 15255 | SH | DEFINED | 9,1 |
| GARDNER DENVER INC | COMMON | 365558105 | 14645 | 213796 | SH | DEFINED | 1 |
| GARDNER DENVER INC | COMMON | 365558105 | 377 | 5508 | SH | DEFINED | 15 |
| GARDNER DENVER INC | COMMON | 365558105 | 7 | 97 | SH | DEFINED | 16 |
| GARDNER DENVER INC | COMMON | 365558105 | 235 | 3433 | SH | DEFINED | 17 |
| GARDNER DENVER INC | COMMON | 365558105 | 124 | 1803 | SH | DEFINED | 2,1 |
| GARDNER DENVER INC | COMMON | 365558105 | 91 | 1335 | SH | DEFINED | 3 |
| GARDNER DENVER INC | COMMON | 365558105 | 1567 | 22875 | SH | DEFINED | 6,1 |
| GARMIN LTD | COMMON | H2906T109 | 9847 | 241643 | SH | DEFINED | 1 |
| GARMIN LTD | COMMON | H2906T109 | 2388 | 58600 | SH | DEFINED | 1,1 |
| GARMIN LTD | COMMON | H2906T109 | 3957 | 97100 | SH | DEFINED | 1,5 |
| GARMIN LTD | COMMON | H2906T109 | 460 | 11281 | SH | DEFINED | 11 |
| GARMIN LTD | COMMON | H2906T109 | 913 | 22400 | SH | DEFINED | 13 |
| GARMIN LTD | COMMON | H2906T109 | 79168 | 1942775 | SH | DEFINED | 15 |
| GARMIN LTD | COMMON | H2906T109 | 1855 | 45529 | SH | DEFINED | 16 |
| GARMIN LTD | COMMON | H2906T109 | 1235 | 30303 | SH | DEFINED | 17 |
| GARMIN LTD | COMMON | H2906T109 | 966 | 23700 | SH | DEFINED | 18 |
| GARMIN LTD | COMMON | H2906T109 | 10 | 250 | SH | DEFINED | 3 |
| GARMIN LTD | COMMON | H2906T109 | 20037 | 491700 | SH | DEFINED | 6 |
| GARMIN LTD | COMMON | H2906T109 | 685 | 16800 | SH | DEFINED | 9 |
| GARTNER GROUP INC | COMMON | 366651107 | 4638 | 100775 | SH | DEFINED | 15 |
| GASTAR EXPLORATION | COMMON | 367299203 | 42 | 34802 | SH | DEFINED | 15 |
| GATX CORP | COMMON | 361448103 | 449 | 10371 | SH | DEFINED | 15 |
| GATX CORP | COMMON | 361448103 | 10 | 230 | SH | DEFINED | 16 |
| GATX CORP | COMMON | 361448103 | 8 | 179 | SH | DEFINED | 3 |
| GAYLORD ENTERTAINMENT CO 144A | CONVERT | 367905AE6 | 174 | 100000 | SH | DEFINED | 15 |
| GAZIT GLOBE LIMITED | COMMON | M4793C102 | 40 | 3063 | SH | DEFINED | 15 |
| GDL FUND CEF | COMMON | 361570104 | 24 | 2062 | SH | DEFINED | 17 |
| GELACHER & CO INC | COMMON | 377341102 | 54 | 71453 | SH | DEFINED | 15 |
| GENCO SHIPPING & TRADING LTD | COMMON | Y2685T107 | 470 | 134688 | SH | DEFINED | 15 |
| GENCORP INC | COMMON | 368682100 | 2316 | 253090 | SH | DEFINED | 1 |
| GENCORP INC | COMMON | 368682100 | 745 | 81436 | SH | DEFINED | 15 |
| GENCORP INC | COMMON | 368682100 | 900 | 98400 | SH | DEFINED | 3,1 |
| GENERAC HOLDINGS INC | COMMON | 368736104 | 482 | 14041 | SH | DEFINED | 15 |
| GENERAL AMERICAN INVESTORS CF | COMMON | 368802104 | 30 | 1082 | SH | DEFINED | 17 |
| GENERAL CABLE CORP | COMMON | 369300108 | 684 | 22500 | SH | DEFINED | 1 |
| GENERAL CABLE CORP | COMMON | 369300108 | 2249 | 73950 | SH | DEFINED | 14 |
| GENERAL CABLE CORP | COMMON | 369300108 | 1333 | 43842 | SH | DEFINED | 15 |
| GENERAL CABLE CORP | COMMON | 369300108 | 15 | 489 | SH | DEFINED | 16 |
| GENERAL CABLE CORP | COMMON | 369300108 | 157 | 5162 | SH | DEFINED | 17 |
| GENERAL CABLE CORP | COMMON | 369300108 | 862 | 28350 | SH | DEFINED | 3 |
| GENERAL CABLE CORP 0.875 11-15 | CONVERT | 369300AD0 | 99 | 100000 | SH | DEFINED | 15 |
| GENERAL CABLE CORP CVT 4.5 11- | CONVERT | 369300AL2 | 5394 | 5000000 | SH | DEFINED | 1 |
| GENERAL CABLE CORP CVT 4.5 11- | CONVERT | 369300AL2 | 108 | 100000 | SH | DEFINED | 15 |
| GENERAL COMMUNICATION CL A | COMMON | 369385109 | 1147 | 119595 | SH | DEFINED | 15 |
| GENERAL DYNAMICS CORP | COMMON | 369550108 | 146779 | 2118946 | SH | DEFINED | 1 |
| GENERAL DYNAMICS CORP | COMMON | 369550108 | 2023 | 29204 | SH | DEFINED | 11 |
| GENERAL DYNAMICS CORP | COMMON | 369550108 | 674 | 9735 | SH | DEFINED | 11, |
| GENERAL DYNAMICS CORP | COMMON | 369550108 | 152 | 2190 | SH | DEFINED | 14 |
| GENERAL DYNAMICS CORP | COMMON | 369550108 | 20207 | 291712 | SH | DEFINED | 15 |
| GENERAL DYNAMICS CORP | COMMON | 369550108 | 114 | 1646 | SH | DEFINED | 16 |
| GENERAL DYNAMICS CORP | COMMON | 369550108 | 31651 | 456920 | SH | DEFINED | 17 |
| GENERAL DYNAMICS CORP | COMMON | 369550108 | 9897 | 142870 | SH | DEFINED | 2 |
| GENERAL DYNAMICS CORP | COMMON | 369550108 | 239 | 3454 | SH | DEFINED | 3 |
| GENERAL DYNAMICS CORP | COMMON | 369550108 | 871 | 12570 | SH | DEFINED | 6 |

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|---|---|---|---|---|---|---|---|
| GENERAL DYNAMICS CORP | COMMON | 369550108 | 139 | 2000 | SH | DEFINED | 7 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 1522691 | 72543624 | SH | DEFINED | 1 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 22233 | 1059200 | SH | DEFINED | 1,5 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 1986 | 94600 | SH | DEFINED | 1,9 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 21562 | 1027272 | SH | DEFINED | 11 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 428 | 20400 | SH | DEFINED | 13 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 64795 | 3086959 | SH | DEFINED | 14 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 40126 | 1911686 | SH | DEFINED | 15 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 125 | 5943 | SH | DEFINED | 15, |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 1257 | 59874 | SH | DEFINED | 16 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 92217 | 4393367 | SH | DEFINED | 17 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 716 | 34100 | SH | DEFINED | 18 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 6980 | 332547 | SH | DEFINED | 2 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 56939 | 2712656 | SH | DEFINED | 3 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 7510 | 357793 | SH | DEFINED | 3,1 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 9342 | 445061 | SH | DEFINED | 5 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 35272 | 1680400 | SH | DEFINED | 6 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 802 | 38200 | SH | DEFINED | 7 |
| GENERAL ELECTRIC CO | COMMON | 369604103 | 1853 | 88293 | SH | DEFINED | 8,1 |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 211475 | 10653629 | SH | DEFINED | 1 |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 2320 | 116900 | SH | DEFINED | 1,5 |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 474 | 23900 | SH | DEFINED | 1,9 |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 823 | 41473 | SH | DEFINED | 11 |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 2657 | 133865 | SH | DEFINED | 11, |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 344 | 17333 | SH | DEFINED | 14 |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 24531 | 1235816 | SH | DEFINED | 15 |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 314 | 15821 | SH | DEFINED | 15, |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 26 | 1300 | SH | DEFINED | 16 |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 3618 | 182247 | SH | DEFINED | 17 |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 3112 | 156799 | SH | DEFINED | 18, |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 867 | 43688 | SH | DEFINED | 2,1 |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 11 | 559 | SH | DEFINED | 3 |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 12200 | 614609 | SH | DEFINED | 3,1 |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 2056 | 103590 | SH | DEFINED | 6,1 |
| GENERAL GROWTH PROPERTIES | COMMON | 370023103 | 1717 | 86500 | SH | DEFINED | 8,1 |
| GENERAL MILLS INC | COMMON | 370334104 | 180439 | 4464111 | SH | DEFINED | 1 |
| GENERAL MILLS INC | COMMON | 370334104 | 2590 | 64070 | SH | DEFINED | 11 |
| GENERAL MILLS INC | COMMON | 370334104 | 44 | 1100 | SH | DEFINED | 13 |
| GENERAL MILLS INC | COMMON | 370334104 | 3188 | 78868 | SH | DEFINED | 14 |
| GENERAL MILLS INC | COMMON | 370334104 | 51387 | 1271324 | SH | DEFINED | 15 |
| GENERAL MILLS INC | COMMON | 370334104 | 88 | 2173 | SH | DEFINED | 16 |
| GENERAL MILLS INC | COMMON | 370334104 | 27325 | 676036 | SH | DEFINED | 17 |
| GENERAL MILLS INC | COMMON | 370334104 | 1641 | 40602 | SH | DEFINED | 3 |
| GENERAL MILLS INC | COMMON | 370334104 | 1064 | 26328 | SH | DEFINED | 5 |
| GENERAL MILLS INC | COMMON | 370334104 | 125 | 3100 | SH | DEFINED | 7 |
| GENERAL MOLY INC | COMMON | 370373102 | 9 | 2291 | SH | DEFINED | 15 |
| GENERAL MOTORS CO | COMMON | 37045V100 | 521660 | 18094356 | SH | DEFINED | 1 |
| GENERAL MOTORS CO | COMMON | 37045V100 | 908 | 31500 | SH | DEFINED | 1,5 |
| GENERAL MOTORS CO | COMMON | 37045V100 | 2231 | 77400 | SH | DEFINED | 11 |
| GENERAL MOTORS CO | COMMON | 37045V100 | 144 | 5000 | SH | DEFINED | 13 |
| GENERAL MOTORS CO | COMMON | 37045V100 | 1 | 23 | SH | DEFINED | 14 |
| GENERAL MOTORS CO | COMMON | 37045V100 | 14987 | 519856 | SH | DEFINED | 15 |
| GENERAL MOTORS CO | COMMON | 37045V100 | 439 | 15226 | SH | DEFINED | 16 |
| GENERAL MOTORS CO | COMMON | 37045V100 | 148 | 5149 | SH | DEFINED | 17 |
| GENERAL MOTORS CO | COMMON | 37045V100 | 352 | 12200 | SH | DEFINED | 18 |
| GENERAL MOTORS CO | COMMON | 37045V100 | 3 | 93 | SH | DEFINED | 3 |
| GENERAL MOTORS CO | COMMON | 37045V100 | 637 | 22102 | SH | DEFINED | 5 |
| GENERAL MOTORS CO | COMMON | 37045V100 | 23780 | 824830 | SH | DEFINED | 6 |
| GENERAL MOTORS CO | COMMON | 37045V100 | 114 | 3957 | SH | DEFINED | 8,1 |
| GENERAL MOTORS CO | COMMON | 37045V100 | 885 | 30701 | SH | DEFINED | 9,1 |
| GENERAL MOTORS-CW16 WT | COMMON | 37045V118 | 2129 | 109183 | SH | DEFINED | 1 |
| GENERAL MOTORS-CW16 WT | COMMON | 37045V118 | 0 | 21 | SH | DEFINED | 14 |

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|---|---|---|---|---|---|---|---|
| GENERAL MOTORS-CW16 WT | COMMON | 37045V118 | 2 | 85 | SH | DEFINED | 3 |
| GENERAL MOTORS-CW16 WT | COMMON | 37045V118 | 106 | 5456 | SH | DEFINED | 5 |
| GENERAL MOTORS-CW16 WT | COMMON | 37045V118 | 9400 | 482057 | SH | DEFINED | 6 |
| GENERAL MOTORS-CW16 WT | COMMON | 37045V118 | 70 | 3598 | SH | DEFINED | 8,1 |
| GENERAL MOTORS-CW19 WT | COMMON | 37045V126 | 1364 | 109183 | SH | DEFINED | 1 |
| GENERAL MOTORS-CW19 WT | COMMON | 37045V126 | 0 | 21 | SH | DEFINED | 14 |
| GENERAL MOTORS-CW19 WT | COMMON | 37045V126 | 1 | 85 | SH | DEFINED | 3 |
| GENERAL MOTORS-CW19 WT | COMMON | 37045V126 | 68 | 5456 | SH | DEFINED | 5 |
| GENERAL MOTORS-CW19 WT | COMMON | 37045V126 | 18838 | 1508275 | SH | DEFINED | 6 |
| GENERAL MOTORS-CW19 WT | COMMON | 37045V126 | 45 | 3598 | SH | DEFINED | 8,1 |
| GENERAL MTRS CO CVT PFD SER B | CONVERT | 37045V209 | 20408 | 462450 | SH | DEFINED | 1 |
| GENERAL MTRS CO CVT PFD SER B | CONVERT | 37045V209 | 353 | 8000 | SH | DEFINED | 15 |
| GENERAL MTRS CO CVT PFD SER B | CONVERT | 37045V209 | 2081 | 47150 | SH | DEFINED | 5 |
| GENERAL MTRS CO CVT PFD SER B | CONVERT | 37045V209 | 60575 | 1372650 | SH | DEFINED | 6 |
| GENERAL MTRS CO CVT PFD SER B | CONVERT | 37045V209 | 5296 | 120000 | SH | DEFINED | 6,1 |
| GENERAL MTRS CO CVT PFD SER B | CONVERT | 37045V209 | 329 | 7450 | SH | DEFINED | 9 |
| GENESCO INC | COMMON | 371532102 | 23905 | 434636 | SH | DEFINED | 1 |
| GENESCO INC | COMMON | 371532102 | 1713 | 31152 | SH | DEFINED | 15 |
| GENESCO INC | COMMON | 371532102 | 9 | 171 | SH | DEFINED | 17 |
| GENESCO INC | COMMON | 371532102 | 133 | 2411 | SH | DEFINED | 2,1 |
| GENESCO INC | COMMON | 371532102 | 1706 | 31022 | SH | DEFINED | 6,1 |
| GENESEE & WYOMING (GWR) CVT 5 | CONVERT | 371559204 | 9503 | 85300 | SH | DEFINED | 1 |
| GENESEE & WYOMING CL A | COMMON | 371559105 | 81 | 1061 | SH | DEFINED | 14 |
| GENESEE & WYOMING CL A | COMMON | 371559105 | 931 | 12237 | SH | DEFINED | 15 |
| GENESEE & WYOMING CL A | COMMON | 371559105 | 1150 | 15116 | SH | DEFINED | 17 |
| GENESEE & WYOMING CL A | COMMON | 371559105 | 230 | 3025 | SH | DEFINED | 3 |
| GENESIS ENERGY LP | COMMON | 371927104 | 1529 | 42800 | SH | DEFINED | 1 |
| GENESIS ENERGY LP | COMMON | 371927104 | 670 | 18750 | SH | DEFINED | 14 |
| GENESIS ENERGY LP | COMMON | 371927104 | 23278 | 651674 | SH | DEFINED | 3 |
| GENIE ENERGY LTD-B | COMMON | 372284208 | 208 | 29240 | SH | DEFINED | 1 |
| GENIE ENERGY LTD-B | COMMON | 372284208 | 108 | 15200 | SH | DEFINED | 3,1 |
| GENOMIC HEALTH INC | COMMON | 37244C101 | 6 | 205 | SH | DEFINED | 15 |
| GENPACT LTD | COMMON | G3922B107 | 20490 | 1321934 | SH | DEFINED | 1 |
| GENPACT LTD | COMMON | G3922B107 | 1070 | 69038 | SH | DEFINED | 12, |
| GENPACT LTD | COMMON | G3922B107 | 737 | 47578 | SH | DEFINED | 15 |
| GENPACT LTD | COMMON | G3922B107 | 245 | 15780 | SH | DEFINED | 17 |
| GENTEX CORP | COMMON | 371901109 | 200 | 10594 | SH | DEFINED | 15 |
| GENTEX CORP | COMMON | 371901109 | 5 | 281 | SH | DEFINED | 16 |
| GENTEX CORP | COMMON | 371901109 | 345 | 18276 | SH | DEFINED | 17 |
| GENTEX CORP | COMMON | 371901109 | 5 | 279 | SH | DEFINED | 3 |
| GENTHERM INC | COMMON | 37253A103 | 4504 | 338631 | SH | DEFINED | 15 |
| GENTHERM INC | COMMON | 37253A103 | 91 | 6875 | SH | DEFINED | 3 |
| GENTIVA HEALTH SERVICES | COMMON | 37247A102 | 1613 | 160536 | SH | DEFINED | 15 |
| GENUINE PARTS CO | COMMON | 372460105 | 5333 | 83875 | SH | DEFINED | 1 |
| GENUINE PARTS CO | COMMON | 372460105 | 919 | 14455 | SH | DEFINED | 11 |
| GENUINE PARTS CO | COMMON | 372460105 | 3569 | 56140 | SH | DEFINED | 15 |
| GENUINE PARTS CO | COMMON | 372460105 | 39 | 615 | SH | DEFINED | 16 |
| GENUINE PARTS CO | COMMON | 372460105 | 16968 | 266873 | SH | DEFINED | 17 |
| GENUINE PARTS CO | COMMON | 372460105 | 899 | 14133 | SH | DEFINED | 3 |
| GENUINE PARTS CO | COMMON | 372460105 | 452 | 7106 | SH | DEFINED | 5 |
| GENUINE PARTS CO | COMMON | 372460105 | 32 | 500 | SH | DEFINED | 7 |
| GENUINE PARTS CO | COMMON | 372460105 | 197 | 3100 | SH | DEFINED | 8,1 |
| GENWORTH FINANCIAL INC CL-A | COMMON | 37247D106 | 10048 | 1337998 | SH | DEFINED | 1 |
| GENWORTH FINANCIAL INC CL-A | COMMON | 37247D106 | 106 | 14100 | SH | DEFINED | 1,9 |
| GENWORTH FINANCIAL INC CL-A | COMMON | 37247D106 | 4137 | 550904 | SH | DEFINED | 15 |
| GENWORTH FINANCIAL INC CL-A | COMMON | 37247D106 | 47 | 6309 | SH | DEFINED | 16 |
| GENWORTH FINANCIAL INC CL-A | COMMON | 37247D106 | 624 | 83145 | SH | DEFINED | 17 |
| GENWORTH FINANCIAL INC CL-A | COMMON | 37247D106 | 62 | 8226 | SH | DEFINED | 2,1 |
| GENWORTH FINANCIAL INC CL-A | COMMON | 37247D106 | 3 | 356 | SH | DEFINED | 3 |
| GENWORTH FINANCIAL INC CL-A | COMMON | 37247D106 | 400 | 53300 | SH | DEFINED | 3,1 |
| GENWORTH FINANCIAL INC CL-A | COMMON | 37247D106 | 114 | 15200 | SH | DEFINED | 5 |
| GENWORTH FINANCIAL INC CL-A | COMMON | 37247D106 | 104 | 13900 | SH | DEFINED | 8,1 |

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|---|---|---|---|---|---|---|---|
| GEOEYE INC | COMMON | 37250W108 | 738 | 24024 | SH | DEFINED | 15 |
| GEORGIA GULF CORP | COMMON | 373200302 | 1908 | 46210 | SH | DEFINED | 1 |
| GEORGIA GULF CORP | COMMON | 373200302 | 2058 | 49859 | SH | DEFINED | 15 |
| GEORGIA GULF CORP | COMMON | 373200302 | 126 | 3060 | SH | DEFINED | 3 |
| GEORGIA GULF CORP | COMMON | 373200302 | 735 | 17800 | SH | DEFINED | 3,1 |
| GERDAU SA ADR | COMMON | 373737105 | 4390 | 488374 | SH | DEFINED | 15 |
| GERDAU SA ADR | COMMON | 373737105 | 111 | 12389 | SH | DEFINED | 17 |
| GERMAN AMERICAN BANCORP INC | COMMON | 373865104 | 141 | 6508 | SH | DEFINED | 15 |
| GERON CORP | COMMON | 374163103 | 3 | 2468 | SH | DEFINED | 15 |
| GETTY REALTY CORP | COMMON | 374297109 | 596 | 32988 | SH | DEFINED | 15 |
| GETTY REALTY CORP | COMMON | 374297109 | 247 | 13701 | SH | DEFINED | 3 |
| GEVO INC | COMMON | 374396109 | 604 | 392267 | SH | DEFINED | 15 |
| GFI GROUP INC | COMMON | 361652209 | 5145 | 1588091 | SH | DEFINED | 15 |
| GIANT INTERACTIVE GROUP-ADR | COMMON | 374511103 | 2751 | 508591 | SH | DEFINED | 15 |
| GIBRALTAR INDUSTRIES INC | COMMON | 374689107 | 631 | 39537 | SH | DEFINED | 15 |
| G-III APPAREL GROUP LTD | COMMON | 36237H101 | 882 | 25761 | SH | DEFINED | 15 |
| G-III APPAREL GROUP LTD | COMMON | 36237H101 | 7 | 198 | SH | DEFINED | 3 |
| GILDAN ACTIVEWEAR INC | COMMON | 375916103 | 418 | 11400 | SH | DEFINED | 11 |
| GILDAN ACTIVEWEAR INC | COMMON | 375916103 | 90 | 2455 | SH | DEFINED | 15 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 316053 | 4302973 | SH | DEFINED | 1 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 2226 | 30300 | SH | DEFINED | 1,5 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 521 | 7100 | SH | DEFINED | 10 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 5429 | 73917 | SH | DEFINED | 11 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 4227 | 57553 | SH | DEFINED | 12, |
| GILEAD SCIENCES INC | COMMON | 375558103 | 588 | 8000 | SH | DEFINED | 13 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 51 | 700 | SH | DEFINED | 14 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 601467 | 8188794 | SH | DEFINED | 15 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 12973 | 176630 | SH | DEFINED | 16 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 2909 | 39609 | SH | DEFINED | 17 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 1090 | 14841 | SH | DEFINED | 2,1 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 949 | 12920 | SH | DEFINED | 3 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 2057 | 28000 | SH | DEFINED | 5 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 3349 | 45600 | SH | DEFINED | 6 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 220 | 3000 | SH | DEFINED | 7 |
| GILEAD SCIENCES INC | COMMON | 375558103 | 419 | 5700 | SH | DEFINED | 8,1 |
| GILEAD SCIENCES INC 1.625 CVT | CONVERT | 375558AP8 | 132497 | 78575000 | SH | DEFINED | 1 |
| GILEAD SCIENCES INC 1.625 CVT | CONVERT | 375558AP8 | 169 | 100000 | SH | DEFINED | 15 |
| GILEAD SCINCES 1.0 CVT 05-14 | CONVERT | 375558AN3 | 13110 | 8000000 | SH | DEFINED | 1 |
| GILEAD SCINCES 1.0 CVT 05-14 | CONVERT | 375558AN3 | 328 | 200000 | SH | DEFINED | 15 |
| GLACIER BANCORP INC | COMMON | 37637Q105 | 1783 | 121180 | SH | DEFINED | 15 |
| GLADSTONE COMMERCIAL CORP | COMMON | 376536108 | 136 | 7561 | SH | DEFINED | 15 |
| GLADSTONE INVESTMENT CORP | COMMON | 376546107 | 0 | 2 | SH | DEFINED | 14 |
| GLADSTONE INVESTMENT CORP | COMMON | 376546107 | 68 | 9809 | SH | DEFINED | 15 |
| GLATFELTER | COMMON | 377316104 | 691 | 39510 | SH | DEFINED | 1 |
| GLATFELTER | COMMON | 377316104 | 1997 | 114249 | SH | DEFINED | 15 |
| GLATFELTER | COMMON | 377316104 | 496 | 28400 | SH | DEFINED | 3,1 |
| GLAXOSMITHKLINE PLC-SPON ADR | COMMON | 37733W105 | 314263 | 7229424 | SH | DEFINED | 1 |
| GLAXOSMITHKLINE PLC-SPON ADR | COMMON | 37733W105 | 3224 | 74167 | SH | DEFINED | 12, |
| GLAXOSMITHKLINE PLC-SPON ADR | COMMON | 37733W105 | 934 | 21484 | SH | DEFINED | 14 |
| GLAXOSMITHKLINE PLC-SPON ADR | COMMON | 37733W105 | 19642 | 451851 | SH | DEFINED | 15 |
| GLAXOSMITHKLINE PLC-SPON ADR | COMMON | 37733W105 | 12561 | 288964 | SH | DEFINED | 17 |
| GLAXOSMITHKLINE PLC-SPON ADR | COMMON | 37733W105 | 273 | 6273 | SH | DEFINED | 3 |
| GLAXOSMITHKLINE PLC-SPON ADR | COMMON | 37733W105 | 4126 | 94923 | SH | DEFINED | 3,1 |
| GLIMCHER REALTY TRUST | COMMON | 379302102 | 654 | 58955 | SH | DEFINED | 15 |
| GLIMCHER REALTY TRUST | COMMON | 379302102 | 311 | 28079 | SH | DEFINED | 17 |
| GLOBAL CASH ACCESS LLC | COMMON | 378967103 | 446 | 56938 | SH | DEFINED | 15 |
| GLOBAL GEOPHYSICAL SERVICES IN | COMMON | 37946S107 | 6541 | 1698916 | SH | DEFINED | 1 |
| GLOBAL GEOPHYSICAL SERVICES IN | COMMON | 37946S107 | 42 | 10939 | SH | DEFINED | 15 |
| GLOBAL HIGH INCOME FUND INC CE | COMMON | 37933G108 | 1677 | 129805 | SH | DEFINED | 15 |
| GLOBAL HIGH INCOME FUND INC CE | COMMON | 37933G108 | 401 | 31072 | SH | DEFINED | 17 |
| GLOBAL INDEMNITY PLC | COMMON | G39319101 | 294 | 13293 | SH | DEFINED | 15 |
| GLOBAL PARTNERS LP | COMMON | 37946R109 | 1603 | 63224 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| GLOBAL PARTNERS LP | COMMON | 37946R109 | 3 | 100 | SH | DEFINED | 3 |
| GLOBAL PAYMENTS INC | COMMON | 37940X102 | 5 | 100 | SH | DEFINED | 1 |
| GLOBAL PAYMENTS INC | COMMON | 37940X102 | 223 | 4924 | SH | DEFINED | 15 |
| GLOBAL PAYMENTS INC | COMMON | 37940X102 | 6 | 133 | SH | DEFINED | 16 |
| GLOBAL POWER EQUIPMENT GROUP I | COMMON | 37941P306 | 370 | 21587 | SH | DEFINED | 15 |
| GLOBAL SOURCES LIMITED | COMMON | G39300101 | 80 | 12410 | SH | DEFINED | 1 |
| GLOBAL SOURCES LIMITED | COMMON | G39300101 | 43 | 6700 | SH | DEFINED | 3,1 |
| GLOBAL X ASEAN 40 ETF | COMMON | 37950E648 | 160 | 9380 | SH | DEFINED | 15 |
| GLOBE SPECIALTY METALS INC | COMMON | 37954N206 | 17299 | 1258100 | SH | DEFINED | 1 |
| GLOBE SPECIALTY METALS INC | COMMON | 37954N206 | 432 | 31441 | SH | DEFINED | 15 |
| GLOBE SPECIALTY METALS INC | COMMON | 37954N206 | 65 | 4700 | SH | DEFINED | 3 |
| GLOBECOMM SYSTEMS INC | COMMON | 37956X103 | 58 | 5163 | SH | DEFINED | 14 |
| GLOBECOMM SYSTEMS INC | COMMON | 37956X103 | 102 | 9060 | SH | DEFINED | 15 |
| GMX RESOURCES INC | COMMON | 38011M108 | 32 | 64156 | SH | DEFINED | 15 |
| GNC HOLDINGS INC CL A | COMMON | 36191G107 | 54480 | 1637021 | SH | DEFINED | 1 |
| GNC HOLDINGS INC CL A | COMMON | 36191G107 | 71 | 2133 | SH | DEFINED | 14 |
| GNC HOLDINGS INC CL A | COMMON | 36191G107 | 780 | 23438 | SH | DEFINED | 15 |
| GNC HOLDINGS INC CL A | COMMON | 36191G107 | 17 | 519 | SH | DEFINED | 17 |
| GNC HOLDINGS INC CL A | COMMON | 36191G107 | 134 | 4040 | SH | DEFINED | 2,1 |
| GNC HOLDINGS INC CL A | COMMON | 36191G107 | 1782 | 53543 | SH | DEFINED | 6,1 |
| GOL LINHAS AEREAS INTEL- ADR | COMMON | 38045R107 | 15 | 2246 | SH | DEFINED | 17 |
| GOLAR LNG LTD | COMMON | G9456A100 | 6657 | 181008 | SH | DEFINED | 15 |
| GOLAR LNG PARTNERS LP | COMMON | Y2745C102 | 25 | 850 | SH | DEFINED | 3 |
| GOLD FIELDS LTD ADR | COMMON | 38059T106 | 5426 | 434460 | SH | DEFINED | 1 |
| GOLD FIELDS LTD ADR | COMMON | 38059T106 | 3229 | 258507 | SH | DEFINED | 15 |
| GOLD FIELDS LTD ADR | COMMON | 38059T106 | 233 | 18679 | SH | DEFINED | 17 |
| GOLD FIELDS LTD ADR | COMMON | 38059T106 | 215 | 17246 | SH | DEFINED | 9 |
| GOLD FIELDS LTD ADR | COMMON | 38059T106 | 215 | 17246 | SH | DEFINED | 9,1 |
| GOLD RESOURCE CORP | COMMON | 38068T105 | 416 | 27000 | SH | DEFINED | 3 |
| GOLDCORP INC | COMMON | 380956409 | 2988 | 81066 | SH | DEFINED | 11 |
| GOLDCORP INC | COMMON | 380956409 | 3086 | 83710 | SH | DEFINED | 15 |
| GOLDCORP INC | COMMON | 380956409 | 2 | 56 | SH | DEFINED | 16 |
| GOLDCORP INC | COMMON | 380956409 | 12499 | 339058 | SH | DEFINED | 2 |
| GOLDCORP INC | COMMON | 380956409 | 730 | 19811 | SH | DEFINED | 2,1 |
| GOLDCORP INC | COMMON | 380956409 | 1040 | 28200 | SH | DEFINED | 5 |
| GOLDCORP INC | COMMON | 380956409 | 133 | 3600 | SH | DEFINED | 7 |
| GOLDCORP INC 2.0 CVT 08-14 | CONVERT | 380956AB8 | 10535 | 9550000 | SH | DEFINED | 1 |
| GOLDCORP INC-US$ | COMMON | 380956409 | 27080 | 737869 | SH | DEFINED | 1 |
| GOLDCORP INC-US$ | COMMON | 380956409 | 589 | 16062 | SH | DEFINED | 14 |
| GOLDCORP INC-US$ | COMMON | 380956409 | 265 | 7215 | SH | DEFINED | 17 |
| GOLDCORP INC-US$ | COMMON | 380956409 | 835 | 22746 | SH | DEFINED | 2,1 |
| GOLDCORP INC-US$ | COMMON | 380956409 | 20 | 546 | SH | DEFINED | 3 |
| GOLDCORP INC-US$ | COMMON | 380956409 | 1128 | 30736 | SH | DEFINED | 9 |
| GOLDCORP INC-US$ | COMMON | 380956409 | 1128 | 30736 | SH | DEFINED | 9,1 |
| GOLDEN MINERALS CO | COMMON | 381119106 | 6 | 1284 | SH | DEFINED | 15 |
| GOLDEN STAR RESOURCES LTD | COMMON | 38119T104 | 123 | 67010 | SH | DEFINED | 1 |
| GOLDEN STAR RESOURCES LTD | COMMON | 38119T104 | 40 | 21667 | SH | DEFINED | 15 |
| GOLDEN STAR RESOURCES LTD | COMMON | 38119T104 | 48 | 26100 | SH | DEFINED | 3,1 |
| GOLDMAN SACHS GROUP INC | COMMON | 38141G104 | 585595 | 4590745 | SH | DEFINED | 1 |
| GOLDMAN SACHS GROUP INC | COMMON | 38141G104 | 5659 | 44365 | SH | DEFINED | 11 |
| GOLDMAN SACHS GROUP INC | COMMON | 38141G104 | 6 | 50 | SH | DEFINED | 14 |
| GOLDMAN SACHS GROUP INC | COMMON | 38141G104 | 13486 | 105726 | SH | DEFINED | 15 |
| GOLDMAN SACHS GROUP INC | COMMON | 38141G104 | 410 | 3217 | SH | DEFINED | 16 |
| GOLDMAN SACHS GROUP INC | COMMON | 38141G104 | 326 | 2557 | SH | DEFINED | 17 |
| GOLDMAN SACHS GROUP INC | COMMON | 38141G104 | 34 | 267 | SH | DEFINED | 2,1 |
| GOLDMAN SACHS GROUP INC | COMMON | 38141G104 | 236 | 1849 | SH | DEFINED | 3 |
| GOLDMAN SACHS GROUP INC | COMMON | 38141G104 | 2079 | 16300 | SH | DEFINED | 5 |
| GOLDMAN SACHS GROUP INC | COMMON | 38141G104 | 395 | 3100 | SH | DEFINED | 6 |
| GOLDMAN SACHS GROUP INC | COMMON | 38141G104 | 230 | 1800 | SH | DEFINED | 7 |
| GOLDMAN SACHS GROUP INC 1 144A | CONVERT | 38143UGX3 | 70256 | 70000000 | SH | DEFINED | 1 |
| GOLUB CAPITAL BDC INC | COMMON | 38173M102 | 9 | 585 | SH | DEFINED | 14 |
| GOLUB CAPITAL BDC INC | COMMON | 38173M102 | 1583 | 99055 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| GOLUB CAPITAL BDC INC | COMMON | 38173M102 | 151 | 9433 | SH | DEFINED | 16 |
| GOLUB CAPITAL BDC INC | COMMON | 38173M102 | 12 | 772 | SH | DEFINED | 17 |
| GOLUB CAPITAL BDC INC | COMMON | 38173M102 | 734 | 45960 | SH | DEFINED | 3 |
| GOODRICH PETROLEUM CORP | COMMON | 382410405 | 23705 | 2543500 | SH | DEFINED | 1 |
| GOODRICH PETROLEUM CORP | COMMON | 382410405 | 110 | 11800 | SH | DEFINED | 15 |
| GOODYEAR TIRE & RUBBER CO | COMMON | 382550101 | 2871 | 207905 | SH | DEFINED | 1 |
| GOODYEAR TIRE & RUBBER CO | COMMON | 382550101 | 287 | 20800 | SH | DEFINED | 11 |
| GOODYEAR TIRE & RUBBER CO | COMMON | 382550101 | 3037 | 219898 | SH | DEFINED | 15 |
| GOODYEAR TIRE & RUBBER CO | COMMON | 382550101 | 51 | 3664 | SH | DEFINED | 16 |
| GOODYEAR TIRE & RUBBER CO | COMMON | 382550101 | 216 | 15609 | SH | DEFINED | 17 |
| GOODYEAR TIRE & RUBBER CO | COMMON | 382550101 | 41 | 2938 | SH | DEFINED | 2,1 |
| GOODYEAR TIRE & RUBBER CO | COMMON | 382550101 | 265 | 19200 | SH | DEFINED | 5 |
| GOODYEAR TIRE & RUBBER CO | COMMON | 382550101 | 50 | 3600 | SH | DEFINED | 7 |
| GOODYEAR TIRE&RUBR MANDATORY C | CONVERT | 382550309 | 14353 | 305000 | SH | DEFINED | 1 |
| GOOGLE INC CL A | COMMON | 38259P508 | 472552 | 668032 | SH | DEFINED | 1 |
| GOOGLE INC CL A | COMMON | 38259P508 | 72 | 102 | SH | DEFINED | 1,1 |
| GOOGLE INC CL A | COMMON | 38259P508 | 1278 | 1807 | SH | DEFINED | 1,5 |
| GOOGLE INC CL A | COMMON | 38259P508 | 2122 | 3000 | SH | DEFINED | 10 |
| GOOGLE INC CL A | COMMON | 38259P508 | 18089 | 25572 | SH | DEFINED | 11 |
| GOOGLE INC CL A | COMMON | 38259P508 | 1420 | 2007 | SH | DEFINED | 11, |
| GOOGLE INC CL A | COMMON | 38259P508 | 4396 | 6215 | SH | DEFINED | 12, |
| GOOGLE INC CL A | COMMON | 38259P508 | 1230 | 1739 | SH | DEFINED | 12, |
| GOOGLE INC CL A | COMMON | 38259P508 | 86606 | 122432 | SH | DEFINED | 14 |
| GOOGLE INC CL A | COMMON | 38259P508 | 1879884 | 2657531 | SH | DEFINED | 15 |
| GOOGLE INC CL A | COMMON | 38259P508 | 43606 | 61645 | SH | DEFINED | 16 |
| GOOGLE INC CL A | COMMON | 38259P508 | 2677 | 3784 | SH | DEFINED | 17 |
| GOOGLE INC CL A | COMMON | 38259P508 | 202990 | 286960 | SH | DEFINED | 2 |
| GOOGLE INC CL A | COMMON | 38259P508 | 1345 | 1902 | SH | DEFINED | 2,1 |
| GOOGLE INC CL A | COMMON | 38259P508 | 43070 | 60887 | SH | DEFINED | 3 |
| GOOGLE INC CL A | COMMON | 38259P508 | 541 | 765 | SH | DEFINED | 4 |
| GOOGLE INC CL A | COMMON | 38259P508 | 6013 | 8500 | SH | DEFINED | 5 |
| GOOGLE INC CL A | COMMON | 38259P508 | 72277 | 102176 | SH | DEFINED | 6 |
| GOOGLE INC CL A | COMMON | 38259P508 | 637 | 900 | SH | DEFINED | 7 |
| GOOGLE INC CL A | COMMON | 38259P508 | 243 | 344 | SH | DEFINED | 8,1 |
| GOOGLE INC CL A | COMMON | 38259P508 | 487 | 689 | SH | DEFINED | 9,1 |
| GORDMANS STORES INC | COMMON | 38269P100 | 90 | 5965 | SH | DEFINED | 15 |
| GORMAN-RUPP CO | COMMON | 383082104 | 5421 | 181716 | SH | DEFINED | 15 |
| GOVERNMENT PROPERTIES INCOME T | COMMON | 38376A103 | 35947 | 1499650 | SH | DEFINED | 1 |
| GOVERNMENT PROPERTIES INCOME T | COMMON | 38376A103 | 2114 | 88175 | SH | DEFINED | 15 |
| GOVERNMENT PROPERTIES INCOME T | COMMON | 38376A103 | 117 | 4900 | SH | DEFINED | 4,1 |
| GP STRATEGIES CORP | COMMON | 36225V104 | 236 | 11450 | SH | DEFINED | 15 |
| GRACO INC | COMMON | 384109104 | 1049 | 20373 | SH | DEFINED | 15 |
| GRACO INC | COMMON | 384109104 | 323 | 6275 | SH | DEFINED | 17 |
| GRAFTECH INTERNATIONAL | COMMON | 384313102 | 995 | 105987 | SH | DEFINED | 15 |
| GRAFTECH INTERNATIONAL | COMMON | 384313102 | 5 | 528 | SH | DEFINED | 16 |
| GRAFTECH INTERNATIONAL | COMMON | 384313102 | 93 | 9950 | SH | DEFINED | 3 |
| GRAHAM CORP | COMMON | 384556106 | 9 | 470 | SH | DEFINED | 15 |
| GRAINGER (W.W.) INC | COMMON | 384802104 | 3282 | 16218 | SH | DEFINED | 1 |
| GRAINGER (W.W.) INC | COMMON | 384802104 | 1196 | 5908 | SH | DEFINED | 11 |
| GRAINGER (W.W.) INC | COMMON | 384802104 | 3472 | 17157 | SH | DEFINED | 14 |
| GRAINGER (W.W.) INC | COMMON | 384802104 | 10565 | 52205 | SH | DEFINED | 15 |
| GRAINGER (W.W.) INC | COMMON | 384802104 | 25 | 123 | SH | DEFINED | 16 |
| GRAINGER (W.W.) INC | COMMON | 384802104 | 31007 | 153221 | SH | DEFINED | 17 |
| GRAINGER (W.W.) INC | COMMON | 384802104 | 9353 | 46218 | SH | DEFINED | 3 |
| GRAINGER (W.W.) INC | COMMON | 384802104 | 668 | 3303 | SH | DEFINED | 5 |
| GRAINGER (W.W.) INC | COMMON | 384802104 | 61 | 300 | SH | DEFINED | 7 |
| GRAMERCY CAPITAL CORP | COMMON | 384871109 | 157 | 53468 | SH | DEFINED | 15 |
| GRAN TIERRA ENERGY INC | COMMON | 38500T101 | 426 | 77263 | SH | DEFINED | 15 |
| GRAN TIERRA ENERGY INC GTE | COMMON | 38500T101 | 1575 | 284069 | SH | DEFINED | 1 |
| GRAN TIERRA ENERGY INC GTE | COMMON | 38500T101 | 17050 | 3075161 | SH | DEFINED | 2,1 |
| GRAND CANYON EDUCATION INC | COMMON | 38526M106 | 32321 | 1377100 | SH | DEFINED | 1 |
| GRAND CANYON EDUCATION INC | COMMON | 38526M106 | 744 | 31711 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| GRANITE CONSTRUCTION INC | COMMON | 387328107 | 679 | 20200 | SH | DEFINED | 1 |
| GRANITE CONSTRUCTION INC | COMMON | 387328107 | 2650 | 78825 | SH | DEFINED | 15 |
| GRANITE CONSTRUCTION INC | COMMON | 387328107 | 8 | 236 | SH | DEFINED | 16 |
| GRANITE REAL ESTATE INC | COMMON | 387431109 | 9008 | 237000 | SH | DEFINED | 1 |
| GRANITE REAL ESTATE INC | COMMON | 387431109 | 185 | 4865 | SH | DEFINED | 2,1 |
| GRAPHIC PACKAGING HOLDING CO | COMMON | 388689101 | 23866 | 3694460 | SH | DEFINED | 1 |
| GRAPHIC PACKAGING HOLDING CO | COMMON | 388689101 | 2246 | 347664 | SH | DEFINED | 15 |
| GRAPHIC PACKAGING HOLDING CO | COMMON | 388689101 | 47 | 7348 | SH | DEFINED | 16 |
| GRAPHIC PACKAGING HOLDING CO | COMMON | 388689101 | 199 | 30842 | SH | DEFINED | 2,1 |
| GRAPHIC PACKAGING HOLDING CO | COMMON | 388689101 | 2631 | 407287 | SH | DEFINED | 6,1 |
| GRAY TELE VISION INC | COMMON | 389375106 | 80 | 36281 | SH | DEFINED | 15 |
| GREAT BASIN GOLD LTD | COMMON | 390124105 | 1 | 67701 | SH | DEFINED | 15 |
| GREAT LAKES DREDGE & DOCK CO | COMMON | 390607109 | 430 | 48125 | SH | DEFINED | 15 |
| GREAT PLAINS ENERGY INC | COMMON | 391164100 | 637 | 31360 | SH | DEFINED | 15 |
| GREAT PLAINS ENERGY INC | COMMON | 391164100 | 19 | 932 | SH | DEFINED | 16 |
| GREAT PLAINS ENERGY INC | COMMON | 391164100 | 428 | 21063 | SH | DEFINED | 17 |
| GREAT PLAINS ENERGY INC | COMMON | 391164100 | 20 | 1000 | SH | DEFINED | 3 |
| GREAT SOUTHERN BANCORP INC | COMMON | 390905107 | 217 | 8528 | SH | DEFINED | 15 |
| GREATBATCH INC | COMMON | 39153L106 | 1546 | 66506 | SH | DEFINED | 15 |
| GREATBATCH INC | COMMON | 39153L106 | 3 | 136 | SH | DEFINED | 3 |
| GREEN DOT CORP GDOT | COMMON | 39304D102 | 643 | 52668 | SH | DEFINED | 15 |
| GREEN DOT CORP GDOT | COMMON | 39304D102 | 61 | 5000 | SH | DEFINED | 3 |
| GREEN MOUNTAIN COFFEE ROASTERS | COMMON | 393122106 | 529 | 12800 | SH | DEFINED | 11 |
| GREEN MOUNTAIN COFFEE ROASTERS | COMMON | 393122106 | 318 | 7691 | SH | DEFINED | 15 |
| GREEN MOUNTAIN COFFEE ROASTERS | COMMON | 393122106 | 108 | 2615 | SH | DEFINED | 17 |
| GREEN MOUNTAIN COFFEE ROASTERS | COMMON | 393122106 | 5 | 111 | SH | DEFINED | 3 |
| GREEN PLAINS RENEWABLE ENERGY | COMMON | 393222104 | 154 | 19492 | SH | DEFINED | 15 |
| GREEN PLAINS RENEWABLE ENERGY | COMMON | 393222104 | 8 | 1005 | SH | DEFINED | 17 |
| GREENBRIER COMPANIES INC | COMMON | 393657101 | 332 | 20525 | SH | DEFINED | 15 |
| GREENBRIER COS INC CVT 3.5 4-1 | CONVERT | 393657AH4 | 9544 | 10510000 | SH | DEFINED | 1 |
| GREENHAVEN CONTINUOUS CMDTY ET | COMMON | 395258106 | 9 | 300 | SH | DEFINED | 3 |
| GREENHILL & CO INC | COMMON | 395259104 | 18298 | 351945 | SH | DEFINED | 1 |
| GREENHILL & CO INC | COMMON | 395259104 | 559 | 10754 | SH | DEFINED | 15 |
| GREENLIGHT CAPITAL RE LTD-A | COMMON | G4095J109 | 384 | 16630 | SH | DEFINED | 15 |
| GREIF BROS CORP -CL B | COMMON | 397624206 | 57 | 1169 | SH | DEFINED | 15 |
| GREIF BROS CORP -CL B | COMMON | 397624206 | 2 | 38 | SH | DEFINED | 16 |
| GREIF INC | COMMON | 397624107 | 14758 | 331645 | SH | DEFINED | 1 |
| GREIF INC | COMMON | 397624107 | 248 | 5569 | SH | DEFINED | 15 |
| GREIF INC | COMMON | 397624107 | 5 | 122 | SH | DEFINED | 16 |
| GREIF INC | COMMON | 397624107 | 98 | 2211 | SH | DEFINED | 17 |
| GREIF INC | COMMON | 397624107 | 19 | 435 | SH | DEFINED | 3 |
| GRIFFIN CORPORATION | COMMON | 398433102 | 826 | 72048 | SH | DEFINED | 15 |
| GRIFOLS SA-ADR | COMMON | 398438408 | 48 | 1862 | SH | DEFINED | 11 |
| GRIFOLS SA-ADR | COMMON | 398438408 | 34 | 1314 | SH | DEFINED | 15 |
| GRIFOLS SA-ADR | COMMON | 398438408 | 3017 | 116364 | SH | DEFINED | 6 |
| GRIFOLS SA-ADR | COMMON | 398438408 | 1227 | 47328 | SH | DEFINED | 6,9 |
| GROUP 1 AUTOMOTIVE INC | COMMON | 398905109 | 49092 | 791927 | SH | DEFINED | 1 |
| GROUP 1 AUTOMOTIVE INC | COMMON | 398905109 | 1604 | 25873 | SH | DEFINED | 15 |
| GROUP 1 AUTOMOTIVE INC | COMMON | 398905109 | 12 | 197 | SH | DEFINED | 16 |
| GROUP 1 AUTOMOTIVE INC | COMMON | 398905109 | 440 | 7097 | SH | DEFINED | 17 |
| GROUP 1 AUTOMOTIVE INC | COMMON | 398905109 | 432 | 6965 | SH | DEFINED | 9,1 |
| GROUP 1 AUTOMOTIVE INC CVT2.25 | CONVERT | 398905AE9 | 1174 | 1000000 | SH | DEFINED | 1 |
| GROUP 1 AUTOMOTIVE INC CVT2.25 | CONVERT | 398905AE9 | 176 | 150000 | SH | DEFINED | 15 |
| GROUPON INC | COMMON | 399473107 | 845 | 173900 | SH | DEFINED | 1 |
| GROUPON INC | COMMON | 399473107 | 900 | 185152 | SH | DEFINED | 15 |
| GRUPO FINANCIERO GALACIA ADR | COMMON | 399909100 | 4 | 602 | SH | DEFINED | 15 |
| GRUPO FINANCIERO SANTANDER MEX | COMMON | 40053C105 | 4081 | 252200 | SH | DEFINED | 6 |
| GRUPO FINANCIERO SANTANDER MEX | COMMON | 40053C105 | 53 | 3300 | SH | DEFINED | 9 |
| GRUPO TELEVISA SA ADR | COMMON | 40049J206 | 349820 | 13161033 | SH | DEFINED | 1 |
| GRUPO TELEVISA SA ADR | COMMON | 40049J206 | 3782 | 142285 | SH | DEFINED | 15 |
| GRUPO TELEVISA SA ADR | COMMON | 40049J206 | 16497 | 620647 | SH | DEFINED | 2,1 |
| GSI GROUP INC | COMMON | 36191C205 | 147 | 16970 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| GT ADVANCED TECHNOLOGIES INC | COMMON | 36191U106 | 18135 | 5985200 | SH | DEFINED | 1 |
| GT ADVANCED TECHNOLOGIES INC | COMMON | 36191U106 | 4453 | 1469514 | SH | DEFINED | 15 |
| GT ADVANCED TECHNOLOGIES INC | COMMON | 36191U106 | 32 | 10680 | SH | DEFINED | 16 |
| GT ADVANCED TECHNOLOGIES INC | COMMON | 36191U106 | 247 | 81380 | SH | DEFINED | 17 |
| GUANGSHEN RAILWAY ADR | COMMON | 40065W107 | 746 | 37787 | SH | DEFINED | 17 |
| GUESS? INC | COMMON | 401617105 | 65269 | 2659701 | SH | DEFINED | 1 |
| GUESS? INC | COMMON | 401617105 | 215 | 8743 | SH | DEFINED | 15 |
| GUESS? INC | COMMON | 401617105 | 6 | 234 | SH | DEFINED | 16 |
| GUGGENHEIM BUILD AMERICA BONDS | COMMON | 401664107 | 2368 | 103321 | SH | DEFINED | 15 |
| GUGGENHEIM BUILD AMERICA BONDS | COMMON | 401664107 | 5339 | 232920 | SH | DEFINED | 17 |
| GUGGENHEIM CHINA SMALL CAP ETF | COMMON | 18383Q853 | 199 | 8300 | SH | DEFINED | 14 |
| GUGGENHEIM ENHANCED EQUITY INC | COMMON | 40167B100 | 1041 | 127002 | SH | DEFINED | 15 |
| GUGGENHEIM ENHANCED EQUITY INC | COMMON | 40167B100 | 1484 | 181004 | SH | DEFINED | 17 |
| GUIDANCE SOFTWARE INC | COMMON | 401692108 | 6 | 500 | SH | DEFINED | 14 |
| GUIDANCE SOFTWARE INC | COMMON | 401692108 | 49 | 4114 | SH | DEFINED | 15 |
| GUIDEWIRE SOFTWARE INC | COMMON | 40171V100 | 8942 | 300872 | SH | DEFINED | 1 |
| GULF ISLAND FABRICATION INC | COMMON | 402307102 | 793 | 33002 | SH | DEFINED | 15 |
| GULF RESOURCES INC | COMMON | 40251W309 | 43 | 37042 | SH | DEFINED | 15 |
| GULFMARK OFFSHORE INC-CL A | COMMON | 402629208 | 536 | 15573 | SH | DEFINED | 15 |
| GULFMARK OFFSHORE INC-CL A | COMMON | 402629208 | 713 | 20695 | SH | DEFINED | 3 |
| GULFPORT ENERGY CORP | COMMON | 402635304 | 36772 | 962115 | SH | DEFINED | 1 |
| GULFPORT ENERGY CORP | COMMON | 402635304 | 3438 | 89959 | SH | DEFINED | 15 |
| GULFPORT ENERGY CORP | COMMON | 402635304 | 703 | 18381 | SH | DEFINED | 17 |
| H&E EQUIPMENT SERVICES INC | COMMON | 404030108 | 591 | 39197 | SH | DEFINED | 15 |
| H.B. FULLER CO | COMMON | 359694106 | 1307 | 37530 | SH | DEFINED | 15 |
| H.B. FULLER CO | COMMON | 359694106 | 335 | 9625 | SH | DEFINED | 17 |
| H.B. FULLER CO | COMMON | 359694106 | 95 | 2736 | SH | DEFINED | 3 |
| HACKETT GROUP INC THE | COMMON | 404609109 | 84 | 19723 | SH | DEFINED | 15 |
| HAEMONETICS CORP/MASS | COMMON | 405024100 | 20566 | 503564 | SH | DEFINED | 1 |
| HAEMONETICS CORP/MASS | COMMON | 405024100 | 5006 | 122565 | SH | DEFINED | 15 |
| HAEMONETICS CORP/MASS | COMMON | 405024100 | 167 | 4077 | SH | DEFINED | 2,1 |
| HAEMONETICS CORP/MASS | COMMON | 405024100 | 77 | 1886 | SH | DEFINED | 3 |
| HAEMONETICS CORP/MASS | COMMON | 405024100 | 2258 | 55290 | SH | DEFINED | 6,1 |
| HAIN CELESTIAL GROUP INC | COMMON | 405217100 | 9076 | 167393 | SH | DEFINED | 1 |
| HAIN CELESTIAL GROUP INC | COMMON | 405217100 | 57 | 1054 | SH | DEFINED | 14 |
| HAIN CELESTIAL GROUP INC | COMMON | 405217100 | 4678 | 86287 | SH | DEFINED | 15 |
| HAIN CELESTIAL GROUP INC | COMMON | 405217100 | 328 | 6046 | SH | DEFINED | 17 |
| HAIN CELESTIAL GROUP INC | COMMON | 405217100 | 122 | 2258 | SH | DEFINED | 3 |
| HALLIBURTON CO | COMMON | 406216101 | 613858 | 17695522 | SH | DEFINED | 1 |
| HALLIBURTON CO | COMMON | 406216101 | 3156 | 90972 | SH | DEFINED | 11 |
| HALLIBURTON CO | COMMON | 406216101 | 613 | 17684 | SH | DEFINED | 14 |
| HALLIBURTON CO | COMMON | 406216101 | 9872 | 284586 | SH | DEFINED | 15 |
| HALLIBURTON CO | COMMON | 406216101 | 83 | 2398 | SH | DEFINED | 16 |
| HALLIBURTON CO | COMMON | 406216101 | 2869 | 82701 | SH | DEFINED | 17 |
| HALLIBURTON CO | COMMON | 406216101 | 6071 | 175000 | SH | DEFINED | 2 |
| HALLIBURTON CO | COMMON | 406216101 | 32 | 931 | SH | DEFINED | 2,1 |
| HALLIBURTON CO | COMMON | 406216101 | 133 | 3838 | SH | DEFINED | 3 |
| HALLIBURTON CO | COMMON | 406216101 | 1101 | 31734 | SH | DEFINED | 5 |
| HALLIBURTON CO | COMMON | 406216101 | 156 | 4500 | SH | DEFINED | 7 |
| HALLIBURTON CO | COMMON | 406216101 | 5107 | 147230 | SH | DEFINED | 9,1 |
| HALLMARK FINL SERVICES INC | COMMON | 40624Q203 | 184 | 19573 | SH | DEFINED | 15 |
| HANCOCK HOLDING CO | COMMON | 410120109 | 1027 | 32376 | SH | DEFINED | 15 |
| HANCOCK HOLDING CO | COMMON | 410120109 | 35 | 1105 | SH | DEFINED | 17 |
| HANCOCK HOLDING CO | COMMON | 410120109 | 133 | 4205 | SH | DEFINED | 3 |
| HANDY & HARMAN LTD | COMMON | 410315105 | 17 | 1100 | SH | DEFINED | 3,1 |
| HANESBRANDS INC | COMMON | 410345102 | 11414 | 318649 | SH | DEFINED | 1 |
| HANESBRANDS INC | COMMON | 410345102 | 1000 | 27923 | SH | DEFINED | 15 |
| HANESBRANDS INC | COMMON | 410345102 | 17 | 473 | SH | DEFINED | 16 |
| HANESBRANDS INC | COMMON | 410345102 | 32 | 897 | SH | DEFINED | 3 |
| HANGER INC | COMMON | 41043F208 | 2351 | 85922 | SH | DEFINED | 15 |
| HANMI FINANCIAL CORPORATION | COMMON | 410495204 | 1006 | 74000 | SH | DEFINED | 1 |
| HANMI FINANCIAL CORPORATION | COMMON | 410495204 | 736 | 54135 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| HANMI FINANCIAL CORPORATION | COMMON | 410495204 | 254 | 18700 | SH | DEFINED | 3,1 |
| HANOVER INSURANCE GROUP INC | COMMON | 410867105 | 452 | 11663 | SH | DEFINED | 15 |
| HANOVER INSURANCE GROUP INC | COMMON | 410867105 | 11 | 286 | SH | DEFINED | 16 |
| HANOVER INSURANCE GROUP INC | COMMON | 410867105 | 397 | 10250 | SH | DEFINED | 17 |
| HANOVER INSURANCE GROUP INC | COMMON | 410867105 | 119 | 3080 | SH | DEFINED | 3 |
| HANSEN MEDICAL INC | COMMON | 411307101 | 2 | 1000 | SH | DEFINED | 14 |
| HANWHA SOLARONE CO LTD ADR | COMMON | 41135V103 | 707 | 699840 | SH | DEFINED | 15 |
| HARBINGER GROUP INC | COMMON | 41146A106 | 2278 | 296230 | SH | DEFINED | 1 |
| HARBINGER GROUP INC | COMMON | 41146A106 | 521 | 67700 | SH | DEFINED | 3,1 |
| HARLEY-DAVIDSON INC | COMMON | 412822108 | 71730 | 1468978 | SH | DEFINED | 1 |
| HARLEY-DAVIDSON INC | COMMON | 412822108 | 1113 | 22797 | SH | DEFINED | 11 |
| HARLEY-DAVIDSON INC | COMMON | 412822108 | 216 | 4418 | SH | DEFINED | 14 |
| HARLEY-DAVIDSON INC | COMMON | 412822108 | 2099 | 42989 | SH | DEFINED | 15 |
| HARLEY-DAVIDSON INC | COMMON | 412822108 | 33 | 671 | SH | DEFINED | 16 |
| HARLEY-DAVIDSON INC | COMMON | 412822108 | 1682 | 34450 | SH | DEFINED | 17 |
| HARLEY-DAVIDSON INC | COMMON | 412822108 | 252 | 5170 | SH | DEFINED | 3 |
| HARLEY-DAVIDSON INC | COMMON | 412822108 | 322 | 6600 | SH | DEFINED | 5 |
| HARLEY-DAVIDSON INC | COMMON | 412822108 | 2422 | 49600 | SH | DEFINED | 6 |
| HARLEY-DAVIDSON INC | COMMON | 412822108 | 78 | 1600 | SH | DEFINED | 7 |
| HARLEY-DAVIDSON INC | COMMON | 412822108 | 400 | 8183 | SH | DEFINED | 9,1 |
| HARMAN INTERNATIONAL | COMMON | 413086109 | 52849 | 1183886 | SH | DEFINED | 1 |
| HARMAN INTERNATIONAL | COMMON | 413086109 | 1734 | 38841 | SH | DEFINED | 15 |
| HARMAN INTERNATIONAL | COMMON | 413086109 | 8 | 182 | SH | DEFINED | 16 |
| HARMAN INTERNATIONAL | COMMON | 413086109 | 1298 | 29072 | SH | DEFINED | 17 |
| HARMAN INTERNATIONAL | COMMON | 413086109 | 39 | 874 | SH | DEFINED | 2,1 |
| HARMAN INTERNATIONAL | COMMON | 413086109 | 3 | 66 | SH | DEFINED | 3 |
| HARMONIC INC | COMMON | 413160102 | 2044 | 403240 | SH | DEFINED | 15 |
| HARMONIC INC | COMMON | 413160102 | 691 | 136201 | SH | DEFINED | 17 |
| HARMONIC INC | COMMON | 413160102 | 40 | 7880 | SH | DEFINED | 3 |
| HARMONY GOLD MNG SPON ADR | COMMON | 413216300 | 1759 | 196367 | SH | DEFINED | 1 |
| HARMONY GOLD MNG SPON ADR | COMMON | 413216300 | 175 | 19501 | SH | DEFINED | 17 |
| HARMONY GOLD MNG SPON ADR | COMMON | 413216300 | 70 | 7796 | SH | DEFINED | 9 |
| HARMONY GOLD MNG SPON ADR | COMMON | 413216300 | 70 | 7796 | SH | DEFINED | 9,1 |
| HARRIS & HARRIS GROUP INC | COMMON | 413833104 | 755 | 228821 | SH | DEFINED | 15 |
| HARRIS CORP | COMMON | 413875105 | 5414 | 110586 | SH | DEFINED | 1 |
| HARRIS CORP | COMMON | 413875105 | 348 | 7100 | SH | DEFINED | 1,5 |
| HARRIS CORP | COMMON | 413875105 | 548 | 11200 | SH | DEFINED | 11 |
| HARRIS CORP | COMMON | 413875105 | 4484 | 91594 | SH | DEFINED | 15 |
| HARRIS CORP | COMMON | 413875105 | 22 | 451 | SH | DEFINED | 16 |
| HARRIS CORP | COMMON | 413875105 | 991 | 20232 | SH | DEFINED | 17 |
| HARRIS CORP | COMMON | 413875105 | 11 | 215 | SH | DEFINED | 3 |
| HARRIS CORP | COMMON | 413875105 | 191 | 3896 | SH | DEFINED | 5 |
| HARRIS CORP | COMMON | 413875105 | 29 | 600 | SH | DEFINED | 7 |
| HARRIS TEETER SUPERMARKETS INC | COMMON | 414585109 | 26971 | 699458 | SH | DEFINED | 1 |
| HARRIS TEETER SUPERMARKETS INC | COMMON | 414585109 | 1844 | 47809 | SH | DEFINED | 15 |
| HARRIS TEETER SUPERMARKETS INC | COMMON | 414585109 | 7 | 178 | SH | DEFINED | 16 |
| HARRIS TEETER SUPERMARKETS INC | COMMON | 414585109 | 10 | 265 | SH | DEFINED | 17 |
| HARRIS TEETER SUPERMARKETS INC | COMMON | 414585109 | 39 | 1000 | SH | DEFINED | 3 |
| HARRY WINSTON DIAMOND CORP | COMMON | 41587B100 | 5768 | 409323 | SH | DEFINED | 1 |
| HARRY WINSTON DIAMOND CORP | COMMON | 41587B100 | 170 | 12067 | SH | DEFINED | 15 |
| HARRY WINSTON DIAMOND CORP | COMMON | 41587B100 | 219 | 15571 | SH | DEFINED | 9 |
| HARRY WINSTON DIAMOND CORP | COMMON | 41587B100 | 219 | 15571 | SH | DEFINED | 9,1 |
| HARSCO CORP | COMMON | 415864107 | 510 | 21701 | SH | DEFINED | 15 |
| HARSCO CORP | COMMON | 415864107 | 15 | 645 | SH | DEFINED | 16 |
| HARSCO CORP | COMMON | 415864107 | 192 | 8161 | SH | DEFINED | 17 |
| HARTE-HANKS INC | COMMON | 416196103 | 7 | 1200 | SH | DEFINED | 14 |
| HARTE-HANKS INC | COMMON | 416196103 | 548 | 92869 | SH | DEFINED | 15 |
| HARTFORD FINANCIAL SER CVT 7.2 | CONVERT | 416515708 | 7203 | 348800 | SH | DEFINED | 1 |
| HARTFORD FINANCIAL SVCS GRP | COMMON | 416515104 | 3147 | 140251 | SH | DEFINED | 1 |
| HARTFORD FINANCIAL SVCS GRP | COMMON | 416515104 | 876 | 39017 | SH | DEFINED | 11 |
| HARTFORD FINANCIAL SVCS GRP | COMMON | 416515104 | 5286 | 235561 | SH | DEFINED | 15 |
| HARTFORD FINANCIAL SVCS GRP | COMMON | 416515104 | 139 | 6204 | SH | DEFINED | 16 |

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|---|---|---|---|---|---|---|---|
| HARTFORD FINANCIAL SVCS GRP | COMMON | 416515104 | 1777 | 79167 | SH | DEFINED | 17 |
| HARTFORD FINANCIAL SVCS GRP | COMMON | 416515104 | 38 | 1692 | SH | DEFINED | 2,1 |
| HARTFORD FINANCIAL SVCS GRP | COMMON | 416515104 | 10 | 446 | SH | DEFINED | 3 |
| HARTFORD FINANCIAL SVCS GRP | COMMON | 416515104 | 216 | 9646 | SH | DEFINED | 5 |
| HARTFORD FINANCIAL SVCS GRP | COMMON | 416515104 | 38 | 1700 | SH | DEFINED | 7 |
| HARVEST NATURAL RESOURCES INC | COMMON | 41754V103 | 232 | 25557 | SH | DEFINED | 15 |
| HASBRO INC | COMMON | 418056107 | 6143 | 171104 | SH | DEFINED | 1 |
| HASBRO INC | COMMON | 418056107 | 407 | 11336 | SH | DEFINED | 11 |
| HASBRO INC | COMMON | 418056107 | 2953 | 82259 | SH | DEFINED | 15 |
| HASBRO INC | COMMON | 418056107 | 18 | 499 | SH | DEFINED | 16 |
| HASBRO INC | COMMON | 418056107 | 123 | 3437 | SH | DEFINED | 17 |
| HASBRO INC | COMMON | 418056107 | 73 | 2037 | SH | DEFINED | 3 |
| HATTERAS FINANCIAL CORP | COMMON | 41902R103 | 7405 | 298485 | SH | DEFINED | 15 |
| HATTERAS FINANCIAL CORP | COMMON | 41902R103 | 7 | 272 | SH | DEFINED | 16 |
| HATTERAS FINANCIAL CORP | COMMON | 41902R103 | 1122 | 45222 | SH | DEFINED | 17 |
| HATTERAS FINANCIAL CORP | COMMON | 41902R103 | 137 | 5510 | SH | DEFINED | 3 |
| HAVERTY FURNITURE | COMMON | 419596101 | 569 | 34877 | SH | DEFINED | 15 |
| HAWAIIAN ELECTRIC INDS | COMMON | 419870100 | 728 | 28939 | SH | DEFINED | 15 |
| HAWAIIAN ELECTRIC INDS | COMMON | 419870100 | 14 | 548 | SH | DEFINED | 16 |
| HAWAIIAN ELECTRIC INDS | COMMON | 419870100 | 521 | 20739 | SH | DEFINED | 17 |
| HAWAIIAN ELECTRIC INDS | COMMON | 419870100 | 5 | 214 | SH | DEFINED | 3 |
| HAWAIIAN HOLDINGS INC | COMMON | 419879101 | 732 | 111392 | SH | DEFINED | 15 |
| HAWAIIAN TELCOM HOLDCO INC WTS | COMMON | 420031114 | 162 | 27529 | SH | DEFINED | 1 |
| HAWAIIAN TELCOM HOLDCO INC WTS | COMMON | 420031114 | 6 | 975 | SH | DEFINED | 8,1 |
| HAWKINS INC | COMMON | 420261109 | 220 | 5702 | SH | DEFINED | 15 |
| HAYNES INTERNATIONAL INC | COMMON | 420877201 | 16389 | 315956 | SH | DEFINED | 1 |
| HAYNES INTERNATIONAL INC | COMMON | 420877201 | 332 | 6408 | SH | DEFINED | 15 |
| HAYNES INTERNATIONAL INC | COMMON | 420877201 | 139 | 2682 | SH | DEFINED | 2,1 |
| HAYNES INTERNATIONAL INC | COMMON | 420877201 | 53 | 1025 | SH | DEFINED | 3 |
| HAYNES INTERNATIONAL INC | COMMON | 420877201 | 1796 | 34625 | SH | DEFINED | 6,1 |
| HCA HOLDINGS INC | COMMON | 40412C101 | 27679 | 917421 | SH | DEFINED | 1 |
| HCA HOLDINGS INC | COMMON | 40412C101 | 69 | 2300 | SH | DEFINED | 1,9 |
| HCA HOLDINGS INC | COMMON | 40412C101 | 513 | 17000 | SH | DEFINED | 11 |
| HCA HOLDINGS INC | COMMON | 40412C101 | 2548 | 84459 | SH | DEFINED | 12, |
| HCA HOLDINGS INC | COMMON | 40412C101 | 4108 | 136148 | SH | DEFINED | 15 |
| HCA HOLDINGS INC | COMMON | 40412C101 | 51 | 1697 | SH | DEFINED | 16 |
| HCA HOLDINGS INC | COMMON | 40412C101 | 88 | 2904 | SH | DEFINED | 17 |
| HCA HOLDINGS INC | COMMON | 40412C101 | 11 | 363 | SH | DEFINED | 3 |
| HCA HOLDINGS INC | COMMON | 40412C101 | 262 | 8700 | SH | DEFINED | 3,1 |
| HCA HOLDINGS INC | COMMON | 40412C101 | 75 | 2500 | SH | DEFINED | 5 |
| HCA HOLDINGS INC | COMMON | 40412C101 | 27 | 900 | SH | DEFINED | 7 |
| HCA HOLDINGS INC | COMMON | 40412C101 | 66 | 2200 | SH | DEFINED | 8,1 |
| HCC INSURANCE HOLDINGS INC | COMMON | 404132102 | 37536 | 1008751 | SH | DEFINED | 1 |
| HCC INSURANCE HOLDINGS INC | COMMON | 404132102 | 7524 | 202212 | SH | DEFINED | 15 |
| HCC INSURANCE HOLDINGS INC | COMMON | 404132102 | 59 | 1596 | SH | DEFINED | 16 |
| HCC INSURANCE HOLDINGS INC | COMMON | 404132102 | 22 | 600 | SH | DEFINED | 3 |
| HCP INC | COMMON | 40414L109 | 231139 | 5118224 | SH | DEFINED | 1 |
| HCP INC | COMMON | 40414L109 | 2028 | 44917 | SH | DEFINED | 11 |
| HCP INC | COMMON | 40414L109 | 501 | 11090 | SH | DEFINED | 11, |
| HCP INC | COMMON | 40414L109 | 24 | 524 | SH | DEFINED | 14 |
| HCP INC | COMMON | 40414L109 | 5033 | 111444 | SH | DEFINED | 15 |
| HCP INC | COMMON | 40414L109 | 373 | 8256 | SH | DEFINED | 15, |
| HCP INC | COMMON | 40414L109 | 39 | 863 | SH | DEFINED | 16 |
| HCP INC | COMMON | 40414L109 | 6637 | 146971 | SH | DEFINED | 17 |
| HCP INC | COMMON | 40414L109 | 577 | 12767 | SH | DEFINED | 18, |
| HCP INC | COMMON | 40414L109 | 163 | 3617 | SH | DEFINED | 2,1 |
| HCP INC | COMMON | 40414L109 | 78 | 1737 | SH | DEFINED | 3 |
| HCP INC | COMMON | 40414L109 | 1963 | 43478 | SH | DEFINED | 3,1 |
| HCP INC | COMMON | 40414L109 | 386 | 8549 | SH | DEFINED | 6,1 |
| HDFC BANK LTD ADR | COMMON | 40415F101 | 14188 | 348422 | SH | DEFINED | 15 |
| HDFC BANK LTD ADR | COMMON | 40415F101 | 2416 | 59331 | SH | DEFINED | 17 |
| HEADWATERS INC | COMMON | 42210P102 | 297 | 34700 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| HEADWATERS INC | COMMON | 42210P102 | 5339 | 623709 | SH | DEFINED | 15 |
| HEADWATERS INC | COMMON | 42210P102 | 195 | 22800 | SH | DEFINED | 3,1 |
| HEALTH CARE REIT INC | COMMON | 42217K106 | 593542 | 9684161 | SH | DEFINED | 1 |
| HEALTH CARE REIT INC | COMMON | 42217K106 | 1551 | 25300 | SH | DEFINED | 11 |
| HEALTH CARE REIT INC | COMMON | 42217K106 | 5463 | 89140 | SH | DEFINED | 11, |
| HEALTH CARE REIT INC | COMMON | 42217K106 | 6 | 100 | SH | DEFINED | 14 |
| HEALTH CARE REIT INC | COMMON | 42217K106 | 31034 | 506349 | SH | DEFINED | 15 |
| HEALTH CARE REIT INC | COMMON | 42217K106 | 352 | 5751 | SH | DEFINED | 15, |
| HEALTH CARE REIT INC | COMMON | 42217K106 | 18 | 289 | SH | DEFINED | 16 |
| HEALTH CARE REIT INC | COMMON | 42217K106 | 378 | 6161 | SH | DEFINED | 17 |
| HEALTH CARE REIT INC | COMMON | 42217K106 | 6091 | 99380 | SH | DEFINED | 18, |
| HEALTH CARE REIT INC | COMMON | 42217K106 | 1710 | 27901 | SH | DEFINED | 2,1 |
| HEALTH CARE REIT INC | COMMON | 42217K106 | 483 | 7882 | SH | DEFINED | 3 |
| HEALTH CARE REIT INC | COMMON | 42217K106 | 20431 | 333343 | SH | DEFINED | 3,1 |
| HEALTH CARE REIT INC | COMMON | 42217K106 | 4082 | 66600 | SH | DEFINED | 6,1 |
| HEALTH CARE REIT INC CVP SR I | CONVERT | 42217K601 | 36461 | 637550 | SH | DEFINED | 1 |
| HEALTH CARE REIT INC CVP SR I | CONVERT | 42217K601 | 172 | 3000 | SH | DEFINED | 15 |
| HEALTH CARE REIT INC CVT 3 12- | CONVERT | 42217KAR7 | 3067 | 2500000 | SH | DEFINED | 1 |
| HEALTH CARE SELECT SECTOR ETF | COMMON | 81369Y209 | 68 | 1700 | SH | DEFINED | 14 |
| HEALTH CARE SELECT SECTOR ETF | COMMON | 81369Y209 | 69 | 1727 | SH | DEFINED | 3 |
| HEALTH CARE SELECT SECTOR ETF | COMMON | 81369Y209 | 1161 | 29100 | SH | DEFINED | 7 |
| HEALTH MGMT ASSOCIATES INC CL | COMMON | 421933102 | 112009 | 12018149 | SH | DEFINED | 1 |
| HEALTH MGMT ASSOCIATES INC CL | COMMON | 421933102 | 1627 | 174555 | SH | DEFINED | 12, |
| HEALTH MGMT ASSOCIATES INC CL | COMMON | 421933102 | 518 | 55616 | SH | DEFINED | 15 |
| HEALTH MGMT ASSOCIATES INC CL | COMMON | 421933102 | 16 | 1712 | SH | DEFINED | 16 |
| HEALTH MGMT ASSOCIATES INC CL | COMMON | 421933102 | 1570 | 168481 | SH | DEFINED | 17 |
| HEALTH NET INC | COMMON | 42222G108 | 40959 | 1685556 | SH | DEFINED | 1 |
| HEALTH NET INC | COMMON | 42222G108 | 131 | 5400 | SH | DEFINED | 10 |
| HEALTH NET INC | COMMON | 42222G108 | 1898 | 78107 | SH | DEFINED | 12, |
| HEALTH NET INC | COMMON | 42222G108 | 892 | 36704 | SH | DEFINED | 15 |
| HEALTH NET INC | COMMON | 42222G108 | 21 | 884 | SH | DEFINED | 16 |
| HEALTH NET INC | COMMON | 42222G108 | 436 | 17924 | SH | DEFINED | 17 |
| HEALTH NET INC | COMMON | 42222G108 | 406 | 16727 | SH | DEFINED | 3 |
| HEALTHCARE REALTY TRUST INC | COMMON | 421946104 | 145861 | 6074995 | SH | DEFINED | 1 |
| HEALTHCARE REALTY TRUST INC | COMMON | 421946104 | 1175 | 48932 | SH | DEFINED | 11, |
| HEALTHCARE REALTY TRUST INC | COMMON | 421946104 | 3195 | 133050 | SH | DEFINED | 15 |
| HEALTHCARE REALTY TRUST INC | COMMON | 421946104 | 1823 | 75929 | SH | DEFINED | 17 |
| HEALTHCARE REALTY TRUST INC | COMMON | 421946104 | 1376 | 57318 | SH | DEFINED | 18, |
| HEALTHCARE REALTY TRUST INC | COMMON | 421946104 | 385 | 16050 | SH | DEFINED | 2,1 |
| HEALTHCARE REALTY TRUST INC | COMMON | 421946104 | 5 | 228 | SH | DEFINED | 3 |
| HEALTHCARE REALTY TRUST INC | COMMON | 421946104 | 4602 | 191679 | SH | DEFINED | 3,1 |
| HEALTHCARE REALTY TRUST INC | COMMON | 421946104 | 101 | 4200 | SH | DEFINED | 4,1 |
| HEALTHCARE REALTY TRUST INC | COMMON | 421946104 | 910 | 37898 | SH | DEFINED | 6,1 |
| HEALTHCARE SERVICES GROUP | COMMON | 421906108 | 1008 | 43387 | SH | DEFINED | 15 |
| HEALTHCARE TRUST OF AMERICA | COMMON | 42225P105 | 198 | 20000 | SH | DEFINED | 3 |
| HEALTHSOUTH CORP | COMMON | 421924309 | 50690 | 2401211 | SH | DEFINED | 1 |
| HEALTHSOUTH CORP | COMMON | 421924309 | 448 | 21232 | SH | DEFINED | 14 |
| HEALTHSOUTH CORP | COMMON | 421924309 | 1663 | 78766 | SH | DEFINED | 15 |
| HEALTHSOUTH CORP | COMMON | 421924309 | 3970 | 188041 | SH | DEFINED | 3 |
| HEALTHSOUTH CORP A 6.5 CVP | CONVERT | 421924408 | 57306 | 55235 | SH | DEFINED | 1 |
| HEALTHSTREAM INC | COMMON | 42222N103 | 975 | 40099 | SH | DEFINED | 15 |
| HEALTHWAYS INC | COMMON | 422245100 | 1461 | 136584 | SH | DEFINED | 15 |
| HEARTLAND EXPRESS INC | COMMON | 422347104 | 30 | 2330 | SH | DEFINED | 1 |
| HEARTLAND EXPRESS INC | COMMON | 422347104 | 733 | 56091 | SH | DEFINED | 15 |
| HEARTLAND FINANCIAL USA INC | COMMON | 42234Q102 | 741 | 28329 | SH | DEFINED | 15 |
| HEARTLAND PAYMENT SYSTEMS INC. | COMMON | 42235N108 | 8818 | 298917 | SH | DEFINED | 1 |
| HEARTLAND PAYMENT SYSTEMS INC. | COMMON | 42235N108 | 1959 | 66393 | SH | DEFINED | 15 |
| HEARTLAND PAYMENT SYSTEMS INC. | COMMON | 42235N108 | 551 | 18693 | SH | DEFINED | 17 |
| HEARTLAND PAYMENT SYSTEMS INC. | COMMON | 42235N108 | 6 | 197 | SH | DEFINED | 3 |
| HEARTWARE INTERNATIONAL 3.5 CV | CONVERT | 422368AA8 | 7627 | 6600000 | SH | DEFINED | 1 |
| HEARTWARE INTERNATIONAL INC | COMMON | 422368100 | 5495 | 65456 | SH | DEFINED | 1 |
| HEARTWARE INTERNATIONAL INC | COMMON | 422368100 | 13 | 156 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| HECKMANN CORP | COMMON | 422680108 | 869 | 215715 | SH | DEFINED | 15 |
| HECKMANN CORP | COMMON | 422680108 | 177 | 43874 | SH | DEFINED | 17 |
| HECLA MINING CO | COMMON | 422704106 | 935 | 160400 | SH | DEFINED | 15 |
| HECLA MINING CO | COMMON | 422704106 | 45 | 7633 | SH | DEFINED | 17 |
| HECLA MINING CO | COMMON | 422704106 | 78 | 13355 | SH | DEFINED | 3 |
| HEICO CORP | COMMON | 422806109 | 910 | 20325 | SH | DEFINED | 15 |
| HEICO CORP CL A | COMMON | 422806208 | 176 | 5513 | SH | DEFINED | 15 |
| HEIDRICK & STRUGGLES INTL | COMMON | 422819102 | 289 | 18967 | SH | DEFINED | 15 |
| HEINZ (H.J.) CO | COMMON | 423074103 | 12529 | 217216 | SH | DEFINED | 1 |
| HEINZ (H.J.) CO | COMMON | 423074103 | 1828 | 31691 | SH | DEFINED | 11 |
| HEINZ (H.J.) CO | COMMON | 423074103 | 37330 | 647196 | SH | DEFINED | 14 |
| HEINZ (H.J.) CO | COMMON | 423074103 | 45006 | 780267 | SH | DEFINED | 15 |
| HEINZ (H.J.) CO | COMMON | 423074103 | 65 | 1125 | SH | DEFINED | 16 |
| HEINZ (H.J.) CO | COMMON | 423074103 | 1039 | 18012 | SH | DEFINED | 17 |
| HEINZ (H.J.) CO | COMMON | 423074103 | 6340 | 109910 | SH | DEFINED | 2 |
| HEINZ (H.J.) CO | COMMON | 423074103 | 39861 | 691073 | SH | DEFINED | 3 |
| HEINZ (H.J.) CO | COMMON | 423074103 | 692 | 12004 | SH | DEFINED | 5 |
| HEINZ (H.J.) CO | COMMON | 423074103 | 81 | 1400 | SH | DEFINED | 6 |
| HEINZ (H.J.) CO | COMMON | 423074103 | 98 | 1700 | SH | DEFINED | 7 |
| HELEN OF TROY CORP LTD | COMMON | G4388N106 | 1263 | 37779 | SH | DEFINED | 15 |
| HELEN OF TROY CORP LTD | COMMON | G4388N106 | 94 | 2821 | SH | DEFINED | 17 |
| HELIOS TOTAL RETURN FUND INC C | COMMON | 42327V208 | 1476 | 62509 | SH | DEFINED | 15 |
| HELIX ENERGY SOLUTIONS GROUP | COMMON | 42330P107 | 28711 | 1391055 | SH | DEFINED | 1 |
| HELIX ENERGY SOLUTIONS GROUP | COMMON | 42330P107 | 1053 | 51000 | SH | DEFINED | 1,5 |
| HELIX ENERGY SOLUTIONS GROUP | COMMON | 42330P107 | 5706 | 276440 | SH | DEFINED | 15 |
| HELIX ENERGY SOLUTIONS GROUP | COMMON | 42330P107 | 12 | 596 | SH | DEFINED | 16 |
| HELIX ENERGY SOLUTIONS GROUP | COMMON | 42330P107 | 767 | 37164 | SH | DEFINED | 17 |
| HELIX ENERGY SOLUTIONS GROUP | COMMON | 42330P107 | 167 | 8108 | SH | DEFINED | 2,1 |
| HELIX ENERGY SOLUTIONS GROUP | COMMON | 42330P107 | 1051 | 50900 | SH | DEFINED | 3,1 |
| HELIX ENERGY SOLUTIONS GROUP | COMMON | 42330P107 | 2285 | 110721 | SH | DEFINED | 6,1 |
| HELIX ENERGY SOLUTIONS GROUP C | CONVERT | 42330PAG2 | 24885 | 21100000 | SH | DEFINED | 1 |
| HELMERICH & PAYNE | COMMON | 423452101 | 22305 | 398230 | SH | DEFINED | 1 |
| HELMERICH & PAYNE | COMMON | 423452101 | 588 | 10500 | SH | DEFINED | 11 |
| HELMERICH & PAYNE | COMMON | 423452101 | 78 | 1400 | SH | DEFINED | 14 |
| HELMERICH & PAYNE | COMMON | 423452101 | 10317 | 184191 | SH | DEFINED | 15 |
| HELMERICH & PAYNE | COMMON | 423452101 | 13 | 230 | SH | DEFINED | 16 |
| HELMERICH & PAYNE | COMMON | 423452101 | 187 | 3342 | SH | DEFINED | 17 |
| HELMERICH & PAYNE | COMMON | 423452101 | 44 | 786 | SH | DEFINED | 2,1 |
| HELMERICH & PAYNE | COMMON | 423452101 | 4 | 69 | SH | DEFINED | 3 |
| HELMERICH & PAYNE | COMMON | 423452101 | 28 | 500 | SH | DEFINED | 7 |
| HELMERICH & PAYNE | COMMON | 423452101 | 2993 | 53432 | SH | DEFINED | 9,1 |
| HENRY (JACK) & ASSOCIATES | COMMON | 426281101 | 29733 | 757327 | SH | DEFINED | 1 |
| HENRY (JACK) & ASSOCIATES | COMMON | 426281101 | 2807 | 71489 | SH | DEFINED | 15 |
| HENRY (JACK) & ASSOCIATES | COMMON | 426281101 | 168 | 4288 | SH | DEFINED | 2,1 |
| HENRY (JACK) & ASSOCIATES | COMMON | 426281101 | 130 | 3303 | SH | DEFINED | 3 |
| HENRY (JACK) & ASSOCIATES | COMMON | 426281101 | 2223 | 56635 | SH | DEFINED | 6,1 |
| HERBALIFE LTD | COMMON | G4412G101 | 356 | 10800 | SH | DEFINED | 11 |
| HERBALIFE LTD | COMMON | G4412G101 | 117 | 3548 | SH | DEFINED | 15 |
| HERBALIFE LTD | COMMON | G4412G101 | 4 | 127 | SH | DEFINED | 16 |
| HERBALIFE LTD | COMMON | G4412G101 | 502 | 15232 | SH | DEFINED | 17 |
| HERBALIFE LTD | COMMON | G4412G101 | 136 | 4135 | SH | DEFINED | 3 |
| HERCULES OFFSHORE INC | COMMON | 427093109 | 501 | 81150 | SH | DEFINED | 1 |
| HERCULES OFFSHORE INC | COMMON | 427093109 | 2 | 251 | SH | DEFINED | 14 |
| HERCULES OFFSHORE INC | COMMON | 427093109 | 1177 | 190694 | SH | DEFINED | 15 |
| HERCULES OFFSHORE INC | COMMON | 427093109 | 160 | 25900 | SH | DEFINED | 3 |
| HERCULES OFFSHORE INC | COMMON | 427093109 | 118 | 19100 | SH | DEFINED | 3,1 |
| HERCULES TECHNOLOGY GROWTH | COMMON | 427096508 | 4 | 360 | SH | DEFINED | 14 |
| HERCULES TECHNOLOGY GROWTH | COMMON | 427096508 | 2224 | 199822 | SH | DEFINED | 15 |
| HERCULES TECHNOLOGY GROWTH | COMMON | 427096508 | 210 | 18849 | SH | DEFINED | 16 |
| HERCULES TECHNOLOGY GROWTH | COMMON | 427096508 | 153 | 13713 | SH | DEFINED | 17 |
| HERCULES TECHNOLOGY GROWTH | COMMON | 427096508 | 316 | 28375 | SH | DEFINED | 3 |
| HERITAGE COMMERCE CORP | COMMON | 426927109 | 71 | 10181 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| HERITAGE FINANCIAL CORP | COMMON | 42722X106 | 121 | 8227 | SH | DEFINED | 15 |
| HERSHA HOSPITALITY TRUST | COMMON | 427825104 | 16427 | 3285415 | SH | DEFINED | 1 |
| HERSHA HOSPITALITY TRUST | COMMON | 427825104 | 485 | 96979 | SH | DEFINED | 15 |
| HERSHA HOSPITALITY TRUST | COMMON | 427825104 | 1126 | 225138 | SH | DEFINED | 17 |
| HERSHA HOSPITALITY TRUST | COMMON | 427825104 | 63 | 12600 | SH | DEFINED | 4,1 |
| HERSHEY CO/THE | COMMON | 427866108 | 7555 | 104613 | SH | DEFINED | 1 |
| HERSHEY CO/THE | COMMON | 427866108 | 1113 | 15418 | SH | DEFINED | 11 |
| HERSHEY CO/THE | COMMON | 427866108 | 43962 | 608728 | SH | DEFINED | 15 |
| HERSHEY CO/THE | COMMON | 427866108 | 24 | 335 | SH | DEFINED | 16 |
| HERSHEY CO/THE | COMMON | 427866108 | 1553 | 21498 | SH | DEFINED | 17 |
| HERSHEY CO/THE | COMMON | 427866108 | 585 | 8107 | SH | DEFINED | 3 |
| HERSHEY CO/THE | COMMON | 427866108 | 518 | 7170 | SH | DEFINED | 5 |
| HERSHEY CO/THE | COMMON | 427866108 | 794 | 11000 | SH | DEFINED | 6 |
| HERTZ GLOBAL HOLDINGS INC | COMMON | 42805T105 | 431 | 26500 | SH | DEFINED | 11 |
| HERTZ GLOBAL HOLDINGS INC | COMMON | 42805T105 | 1768 | 108657 | SH | DEFINED | 15 |
| HERTZ GLOBAL HOLDINGS INC | COMMON | 42805T105 | 58 | 3570 | SH | DEFINED | 16 |
| HERTZ GLOBAL HOLDINGS INC | COMMON | 42805T105 | 1117 | 68678 | SH | DEFINED | 17 |
| HERTZ GLOBAL HOLDINGS INC 5.25 | CONVERT | 42805TAA3 | 761 | 375000 | SH | DEFINED | 1 |
| HERTZ GLOBAL HOLDINGS INC 5.25 | CONVERT | 42805TAA3 | 203 | 100000 | SH | DEFINED | 15 |
| HESS CORP | COMMON | 42809H107 | 6106 | 115304 | SH | DEFINED | 1 |
| HESS CORP | COMMON | 42809H107 | 1606 | 30317 | SH | DEFINED | 11 |
| HESS CORP | COMMON | 42809H107 | 18283 | 345220 | SH | DEFINED | 15 |
| HESS CORP | COMMON | 42809H107 | 102 | 1923 | SH | DEFINED | 16 |
| HESS CORP | COMMON | 42809H107 | 1399 | 26421 | SH | DEFINED | 17 |
| HESS CORP | COMMON | 42809H107 | 32 | 598 | SH | DEFINED | 2,1 |
| HESS CORP | COMMON | 42809H107 | 47 | 885 | SH | DEFINED | 3 |
| HESS CORP | COMMON | 42809H107 | 514 | 9707 | SH | DEFINED | 5 |
| HESS CORP | COMMON | 42809H107 | 101 | 1900 | SH | DEFINED | 7 |
| HEWLETT-PACKARD CO | COMMON | 428236103 | 275613 | 19341287 | SH | DEFINED | 1 |
| HEWLETT-PACKARD CO | COMMON | 428236103 | 2742 | 192387 | SH | DEFINED | 11 |
| HEWLETT-PACKARD CO | COMMON | 428236103 | 278 | 19517 | SH | DEFINED | 11, |
| HEWLETT-PACKARD CO | COMMON | 428236103 | 421 | 29564 | SH | DEFINED | 14 |
| HEWLETT-PACKARD CO | COMMON | 428236103 | 22834 | 1602379 | SH | DEFINED | 15 |
| HEWLETT-PACKARD CO | COMMON | 428236103 | 563 | 39537 | SH | DEFINED | 16 |
| HEWLETT-PACKARD CO | COMMON | 428236103 | 10057 | 705759 | SH | DEFINED | 17 |
| HEWLETT-PACKARD CO | COMMON | 428236103 | 850 | 59672 | SH | DEFINED | 3 |
| HEWLETT-PACKARD CO | COMMON | 428236103 | 1060 | 74362 | SH | DEFINED | 5 |
| HEWLETT-PACKARD CO | COMMON | 428236103 | 121 | 8500 | SH | DEFINED | 7 |
| HEXCEL CORP | COMMON | 428291108 | 46905 | 1739805 | SH | DEFINED | 1 |
| HEXCEL CORP | COMMON | 428291108 | 3759 | 139434 | SH | DEFINED | 15 |
| HEXCEL CORP | COMMON | 428291108 | 186 | 6883 | SH | DEFINED | 17 |
| HEXCEL CORP | COMMON | 428291108 | 7 | 254 | SH | DEFINED | 3 |
| HFF INC-CLASS A | COMMON | 40418F108 | 437 | 29347 | SH | DEFINED | 15 |
| HHGREGG INC | COMMON | 42833L108 | 208 | 29681 | SH | DEFINED | 15 |
| HIBBETT SPORTS INC | COMMON | 428567101 | 1644 | 31197 | SH | DEFINED | 15 |
| HIBBETT SPORTS INC | COMMON | 428567101 | 171 | 3250 | SH | DEFINED | 3 |
| HICKORY TECH CORP | COMMON | 429060106 | 102 | 10459 | SH | DEFINED | 15 |
| HIGHER ONE HOLDINGS INC | COMMON | 42983D104 | 302 | 28671 | SH | DEFINED | 15 |
| HIGHWOODS PROPERTIES INC REIT | COMMON | 431284108 | 70360 | 2103430 | SH | DEFINED | 1 |
| HIGHWOODS PROPERTIES INC REIT | COMMON | 431284108 | 1220 | 36470 | SH | DEFINED | 15 |
| HIGHWOODS PROPERTIES INC REIT | COMMON | 431284108 | 147 | 4405 | SH | DEFINED | 15, |
| HIGHWOODS PROPERTIES INC REIT | COMMON | 431284108 | 7 | 223 | SH | DEFINED | 16 |
| HIGHWOODS PROPERTIES INC REIT | COMMON | 431284108 | 1573 | 47014 | SH | DEFINED | 17 |
| HIGHWOODS PROPERTIES INC REIT | COMMON | 431284108 | 30 | 900 | SH | DEFINED | 4,1 |
| HILL INTERNATIONAL INC | COMMON | 431466101 | 81 | 21997 | SH | DEFINED | 15 |
| HILLENBRAND INC | COMMON | 431571108 | 181 | 8000 | SH | DEFINED | 14 |
| HILLENBRAND INC | COMMON | 431571108 | 1820 | 80492 | SH | DEFINED | 15 |
| HILL-ROM HOLDINGS INC | COMMON | 431475102 | 306 | 10726 | SH | DEFINED | 15 |
| HILL-ROM HOLDINGS INC | COMMON | 431475102 | 7 | 235 | SH | DEFINED | 16 |
| HILL-ROM HOLDINGS INC | COMMON | 431475102 | 525 | 18422 | SH | DEFINED | 17 |
| HILL-ROM HOLDINGS INC | COMMON | 431475102 | 56 | 1950 | SH | DEFINED | 3 |
| HILLSHIRE BRANDS CO | COMMON | 432589109 | 31 | 1104 | SH | DEFINED | 14 |

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|---|---|---|---|---|---|---|---|
| HILLSHIRE BRANDS CO | COMMON | 432589109 | 794 | 28203 | SH | DEFINED | 15 |
| HILLSHIRE BRANDS CO | COMMON | 432589109 | 13 | 459 | SH | DEFINED | 16 |
| HILLSHIRE BRANDS CO | COMMON | 432589109 | 414 | 14720 | SH | DEFINED | 17 |
| HILLSHIRE BRANDS CO | COMMON | 432589109 | 58 | 2053 | SH | DEFINED | 3 |
| HILLTOP HOLDINGS INC | COMMON | 432748101 | 447 | 33000 | SH | DEFINED | 1 |
| HILLTOP HOLDINGS INC | COMMON | 432748101 | 472 | 34853 | SH | DEFINED | 15 |
| HI-TECH PHARMACAL CO INC | COMMON | 42840B101 | 11239 | 321294 | SH | DEFINED | 15 |
| HI-TECH PHARMACAL CO INC | COMMON | 42840B101 | 29 | 817 | SH | DEFINED | 17 |
| HITTITE MICROWAVE CORP | COMMON | 43365Y104 | 2967 | 47804 | SH | DEFINED | 1 |
| HITTITE MICROWAVE CORP | COMMON | 43365Y104 | 2219 | 35755 | SH | DEFINED | 15 |
| HMS HOLDINGS CORP | COMMON | 40425J101 | 65629 | 2531996 | SH | DEFINED | 1 |
| HMS HOLDINGS CORP | COMMON | 40425J101 | 1056 | 40750 | SH | DEFINED | 12, |
| HMS HOLDINGS CORP | COMMON | 40425J101 | 214 | 8249 | SH | DEFINED | 15 |
| HMS HOLDINGS CORP | COMMON | 40425J101 | 444 | 17116 | SH | DEFINED | 17 |
| HNI CORP | COMMON | 404251100 | 364 | 12115 | SH | DEFINED | 15 |
| HNI CORP | COMMON | 404251100 | 8 | 269 | SH | DEFINED | 16 |
| HNI CORP | COMMON | 404251100 | 500 | 16625 | SH | DEFINED | 17 |
| HOLLY FRONTIER CORP | COMMON | 436106108 | 19351 | 415710 | SH | DEFINED | 1 |
| HOLLY FRONTIER CORP | COMMON | 436106108 | 2155 | 46300 | SH | DEFINED | 1,5 |
| HOLLY FRONTIER CORP | COMMON | 436106108 | 107 | 2300 | SH | DEFINED | 1,9 |
| HOLLY FRONTIER CORP | COMMON | 436106108 | 898 | 19300 | SH | DEFINED | 11 |
| HOLLY FRONTIER CORP | COMMON | 436106108 | 4436 | 95300 | SH | DEFINED | 15 |
| HOLLY FRONTIER CORP | COMMON | 436106108 | 18 | 378 | SH | DEFINED | 16 |
| HOLLY FRONTIER CORP | COMMON | 436106108 | 2032 | 43656 | SH | DEFINED | 17 |
| HOLLY FRONTIER CORP | COMMON | 436106108 | 7 | 140 | SH | DEFINED | 3 |
| HOLLY FRONTIER CORP | COMMON | 436106108 | 400 | 8600 | SH | DEFINED | 3,1 |
| HOLLY FRONTIER CORP | COMMON | 436106108 | 391 | 8400 | SH | DEFINED | 5 |
| HOLLY FRONTIER CORP | COMMON | 436106108 | 112 | 2400 | SH | DEFINED | 6 |
| HOLLY FRONTIER CORP | COMMON | 436106108 | 70 | 1500 | SH | DEFINED | 7 |
| HOLLY FRONTIER CORP | COMMON | 436106108 | 717 | 15400 | SH | DEFINED | 8,1 |
| HOLLYSIS AUTOMATION TECHNOLO | COMMON | G45667105 | 87 | 7294 | SH | DEFINED | 1,2 |
| HOLLYSIS AUTOMATION TECHNOLO | COMMON | G45667105 | 2516 | 211802 | SH | DEFINED | 15 |
| HOLLYSIS AUTOMATION TECHNOLO | COMMON | G45667105 | 1581 | 133102 | SH | DEFINED | 2 |
| HOLOGIC INC | COMMON | 436440101 | 27360 | 1367287 | SH | DEFINED | 1 |
| HOLOGIC INC | COMMON | 436440101 | 186 | 9300 | SH | DEFINED | 10 |
| HOLOGIC INC | COMMON | 436440101 | 511 | 25562 | SH | DEFINED | 11 |
| HOLOGIC INC | COMMON | 436440101 | 1330 | 66490 | SH | DEFINED | 12, |
| HOLOGIC INC | COMMON | 436440101 | 192 | 9600 | SH | DEFINED | 14 |
| HOLOGIC INC | COMMON | 436440101 | 812 | 40586 | SH | DEFINED | 15 |
| HOLOGIC INC | COMMON | 436440101 | 12 | 610 | SH | DEFINED | 16 |
| HOLOGIC INC | COMMON | 436440101 | 20 | 1000 | SH | DEFINED | 3 |
| HOLOGIC INC | COMMON | 436440101 | 98 | 4920 | SH | DEFINED | 5 |
| HOLOGIC INC CVT SETP 2 12-15-3 | CONVERT | 436440AB7 | 12544 | 11250000 | SH | DEFINED | 1 |
| HOLOGIC INC CVT STP 03-01-42 | CONVERT | 436440AC5 | 1984 | 2000000 | SH | DEFINED | 1 |
| HOLOGIC INC CVT STP 03-01-42 | CONVERT | 436440AC5 | 99 | 100000 | SH | DEFINED | 15 |
| HOME BANCSHARES INC | COMMON | 436893200 | 1910 | 57853 | SH | DEFINED | 15 |
| HOME BANCSHARES INC | COMMON | 436893200 | 40 | 1214 | SH | DEFINED | 16 |
| HOME DEPOT INC | COMMON | 437076102 | 326869 | 5284863 | SH | DEFINED | 1 |
| HOME DEPOT INC | COMMON | 437076102 | 9073 | 146697 | SH | DEFINED | 11 |
| HOME DEPOT INC | COMMON | 437076102 | 241 | 3900 | SH | DEFINED | 13 |
| HOME DEPOT INC | COMMON | 437076102 | 26361 | 426212 | SH | DEFINED | 14 |
| HOME DEPOT INC | COMMON | 437076102 | 38173 | 617189 | SH | DEFINED | 15 |
| HOME DEPOT INC | COMMON | 437076102 | 621 | 10041 | SH | DEFINED | 16 |
| HOME DEPOT INC | COMMON | 437076102 | 4151 | 67121 | SH | DEFINED | 17 |
| HOME DEPOT INC | COMMON | 437076102 | 619 | 10011 | SH | DEFINED | 2,1 |
| HOME DEPOT INC | COMMON | 437076102 | 12657 | 204648 | SH | DEFINED | 3 |
| HOME DEPOT INC | COMMON | 437076102 | 3131 | 50617 | SH | DEFINED | 5 |
| HOME DEPOT INC | COMMON | 437076102 | 4818 | 77900 | SH | DEFINED | 6 |
| HOME DEPOT INC | COMMON | 437076102 | 340 | 5500 | SH | DEFINED | 7 |
| HOME DEPOT INC | COMMON | 437076102 | 1207 | 19516 | SH | DEFINED | 9,1 |
| HOME FEDERAL BANCORP INC/MD | COMMON | 43710G105 | 13 | 1076 | SH | DEFINED | 15 |
| HOME FEDERAL BANCORP INC/MD | COMMON | 43710G105 | 14 | 1141 | SH | DEFINED | 17 |

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| HOME INNS & HOTELS MANAG-ADR | COMMON | 43713W107 | 3610 | 124904 | SH | DEFINED | 15 |
| HOME LOAN SERVICING SOLUTIONS | COMMON | G6648D109 | 116 | 6160 | SH | DEFINED | 1 |
| HOME LOAN SERVICING SOLUTIONS | COMMON | G6648D109 | 30 | 1600 | SH | DEFINED | 3,1 |
| HOME PROPERTIES INC | COMMON | 437306103 | 62812 | 1024500 | SH | DEFINED | 1 |
| HOME PROPERTIES INC | COMMON | 437306103 | 293 | 4784 | SH | DEFINED | 15 |
| HOME PROPERTIES INC | COMMON | 437306103 | 177 | 2890 | SH | DEFINED | 15, |
| HOME PROPERTIES INC | COMMON | 437306103 | 7 | 109 | SH | DEFINED | 16 |
| HOME PROPERTIES INC | COMMON | 437306103 | 772 | 12587 | SH | DEFINED | 17 |
| HOME PROPERTIES INC | COMMON | 437306103 | 3 | 49 | SH | DEFINED | 3 |
| HOMEAWAY INC | COMMON | 43739Q100 | 67 | 3028 | SH | DEFINED | 14 |
| HOMEAWAY INC | COMMON | 43739Q100 | 518 | 23549 | SH | DEFINED | 15 |
| HOMEOWNERS CHOICE INC | COMMON | 43741E103 | 865 | 41590 | SH | DEFINED | 1 |
| HOMEOWNERS CHOICE INC | COMMON | 43741E103 | 63 | 3028 | SH | DEFINED | 15 |
| HOMEOWNERS CHOICE INC | COMMON | 43741E103 | 424 | 20400 | SH | DEFINED | 3,1 |
| HONDA MOTOR CO LTD ADR | COMMON | 438128308 | 2366 | 64059 | SH | DEFINED | 15 |
| HONEYWELL INTERNATIONAL INC | COMMON | 438516106 | 144958 | 2283889 | SH | DEFINED | 1 |
| HONEYWELL INTERNATIONAL INC | COMMON | 438516106 | 4586 | 72247 | SH | DEFINED | 11 |
| HONEYWELL INTERNATIONAL INC | COMMON | 438516106 | 57 | 900 | SH | DEFINED | 13 |
| HONEYWELL INTERNATIONAL INC | COMMON | 438516106 | 3566 | 56185 | SH | DEFINED | 14 |
| HONEYWELL INTERNATIONAL INC | COMMON | 438516106 | 8971 | 141349 | SH | DEFINED | 15 |
| HONEYWELL INTERNATIONAL INC | COMMON | 438516106 | 147 | 2323 | SH | DEFINED | 16 |
| HONEYWELL INTERNATIONAL INC | COMMON | 438516106 | 1046 | 16482 | SH | DEFINED | 17 |
| HONEYWELL INTERNATIONAL INC | COMMON | 438516106 | 133 | 2100 | SH | DEFINED | 18 |
| HONEYWELL INTERNATIONAL INC | COMMON | 438516106 | 1062 | 16731 | SH | DEFINED | 3 |
| HONEYWELL INTERNATIONAL INC | COMMON | 438516106 | 1645 | 25913 | SH | DEFINED | 5 |
| HONEYWELL INTERNATIONAL INC | COMMON | 438516106 | 13220 | 208294 | SH | DEFINED | 6 |
| HONEYWELL INTERNATIONAL INC | COMMON | 438516106 | 197 | 3100 | SH | DEFINED | 7 |
| HOOKER FURNITURE CORP | COMMON | 439038100 | 88 | 6050 | SH | DEFINED | 1 |
| HOOKER FURNITURE CORP | COMMON | 439038100 | 80 | 5481 | SH | DEFINED | 15 |
| HOOKER FURNITURE CORP | COMMON | 439038100 | 45 | 3100 | SH | DEFINED | 3,1 |
| HORACE MANN EDUCATORS | COMMON | 440327104 | 2456 | 123060 | SH | DEFINED | 15 |
| HORACE MANN EDUCATORS | COMMON | 440327104 | 42 | 2106 | SH | DEFINED | 16 |
| HORACE MANN EDUCATORS | COMMON | 440327104 | 509 | 25514 | SH | DEFINED | 17 |
| HORIZON BANCORP INDIANA | COMMON | 440407104 | 203 | 10350 | SH | DEFINED | 1 |
| HORIZON BANCORP INDIANA | COMMON | 440407104 | 109 | 5560 | SH | DEFINED | 15 |
| HORIZON BANCORP INDIANA | COMMON | 440407104 | 53 | 2700 | SH | DEFINED | 3,1 |
| HORIZON TECHNOLOGY FINANCE C | COMMON | 44045A102 | 309 | 20730 | SH | DEFINED | 1 |
| HORIZON TECHNOLOGY FINANCE C | COMMON | 44045A102 | 163 | 10900 | SH | DEFINED | 3,1 |
| HORMEL FOODS CORP | COMMON | 440452100 | 5271 | 168891 | SH | DEFINED | 1 |
| HORMEL FOODS CORP | COMMON | 440452100 | 424 | 13600 | SH | DEFINED | 11 |
| HORMEL FOODS CORP | COMMON | 440452100 | 37678 | 1207235 | SH | DEFINED | 15 |
| HORMEL FOODS CORP | COMMON | 440452100 | 18 | 578 | SH | DEFINED | 16 |
| HORMEL FOODS CORP | COMMON | 440452100 | 12531 | 401508 | SH | DEFINED | 17 |
| HORMEL FOODS CORP | COMMON | 440452100 | 128 | 4099 | SH | DEFINED | 3 |
| HORMEL FOODS CORP | COMMON | 440452100 | 481 | 15400 | SH | DEFINED | 5 |
| HORMEL FOODS CORP | COMMON | 440452100 | 240 | 7700 | SH | DEFINED | 6 |
| HORNBECK OFFSHORE SER144A CVT | CONVERT | 440543AM8 | 7035 | 7000000 | SH | DEFINED | 1 |
| HORNBECK OFFSHORE SERVICES | COMMON | 440543106 | 4681 | 136308 | SH | DEFINED | 15 |
| HORNBECK OFFSHORE SERVICES | COMMON | 440543106 | 217 | 6314 | SH | DEFINED | 17 |
| HORNBECK OFFSHORE SRVCS CVT 1. | CONVERT | 440543AE6 | 101 | 100000 | SH | DEFINED | 15 |
| HORSEHEAD HOLDING CORP | COMMON | 440694305 | 381 | 37290 | SH | DEFINED | 15 |
| HORSEHEAD HOLDING CORP | COMMON | 440694305 | 58 | 5675 | SH | DEFINED | 3 |
| HOSPIRA INC | COMMON | 441060100 | 52492 | 1680276 | SH | DEFINED | 1 |
| HOSPIRA INC | COMMON | 441060100 | 498 | 15951 | SH | DEFINED | 11 |
| HOSPIRA INC | COMMON | 441060100 | 331 | 10584 | SH | DEFINED | 14 |
| HOSPIRA INC | COMMON | 441060100 | 9720 | 311139 | SH | DEFINED | 15 |
| HOSPIRA INC | COMMON | 441060100 | 18 | 588 | SH | DEFINED | 16 |
| HOSPIRA INC | COMMON | 441060100 | 105 | 3361 | SH | DEFINED | 17 |
| HOSPIRA INC | COMMON | 441060100 | 195 | 6250 | SH | DEFINED | 3 |
| HOSPIRA INC | COMMON | 441060100 | 150 | 4790 | SH | DEFINED | 5 |
| HOSPIRA INC | COMMON | 441060100 | 56 | 1800 | SH | DEFINED | 7 |
| HOSPITALITY PROPERTIES TRUST | COMMON | 44106M102 | 91583 | 3910478 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| HOSPITALITY PROPERTIES TRUST | COMMON | 44106M102 | 7158 | 305654 | SH | DEFINED | 15 |
| HOSPITALITY PROPERTIES TRUST | COMMON | 44106M102 | 17 | 746 | SH | DEFINED | 16 |
| HOSPITALITY PROPERTIES TRUST | COMMON | 44106M102 | 68 | 2905 | SH | DEFINED | 3 |
| HOSPITALITY PROPERTIES TRUST | COMMON | 44106M102 | 108 | 4600 | SH | DEFINED | 4,1 |
| HOST HOTELS & RESORTS INC | COMMON | 44107P104 | 326789 | 20854465 | SH | DEFINED | 1 |
| HOST HOTELS & RESORTS INC | COMMON | 44107P104 | 1117 | 71264 | SH | DEFINED | 11 |
| HOST HOTELS & RESORTS INC | COMMON | 44107P104 | 4790 | 305673 | SH | DEFINED | 11, |
| HOST HOTELS & RESORTS INC | COMMON | 44107P104 | 2545 | 162387 | SH | DEFINED | 15 |
| HOST HOTELS & RESORTS INC | COMMON | 44107P104 | 527 | 33654 | SH | DEFINED | 15, |
| HOST HOTELS & RESORTS INC | COMMON | 44107P104 | 37 | 2364 | SH | DEFINED | 16 |
| HOST HOTELS & RESORTS INC | COMMON | 44107P104 | 3643 | 232475 | SH | DEFINED | 17 |
| HOST HOTELS & RESORTS INC | COMMON | 44107P104 | 5612 | 358126 | SH | DEFINED | 18, |
| HOST HOTELS & RESORTS INC | COMMON | 44107P104 | 1557 | 99353 | SH | DEFINED | 2,1 |
| HOST HOTELS & RESORTS INC | COMMON | 44107P104 | 33 | 2123 | SH | DEFINED | 2,1 |
| HOST HOTELS & RESORTS INC | COMMON | 44107P104 | 26 | 1666 | SH | DEFINED | 3 |
| HOST HOTELS & RESORTS INC | COMMON | 44107P104 | 18803 | 1199947 | SH | DEFINED | 3,1 |
| HOST HOTELS & RESORTS INC | COMMON | 44107P104 | 3708 | 236627 | SH | DEFINED | 6,1 |
| HOST HOTELS & RESORTS LPCVT2.5 | CONVERT | 44107TAG1 | 4565 | 3500000 | SH | DEFINED | 1 |
| HOT TOPIC INC | COMMON | 441339108 | 1656 | 171930 | SH | DEFINED | 1 |
| HOT TOPIC INC | COMMON | 441339108 | 752 | 78120 | SH | DEFINED | 15 |
| HOT TOPIC INC | COMMON | 441339108 | 84 | 8745 | SH | DEFINED | 3 |
| HOT TOPIC INC | COMMON | 441339108 | 714 | 74100 | SH | DEFINED | 3,1 |
| HOUSTON WIRE & CABLE CO | COMMON | 44244K109 | 132 | 10728 | SH | DEFINED | 15 |
| HOVNANIAN ENTERPRISES-A | COMMON | 442487203 | 2057 | 293791 | SH | DEFINED | 15 |
| HOWARD HUGHES CORP THE | COMMON | 44267D107 | 168 | 2300 | SH | DEFINED | 14 |
| HOWARD HUGHES CORP THE | COMMON | 44267D107 | 1191 | 16307 | SH | DEFINED | 15 |
| HSBC HOLDINGS PLC ADR | COMMON | 404280406 | 710 | 13385 | SH | DEFINED | 1 |
| HSBC HOLDINGS PLC ADR | COMMON | 404280406 | 3172 | 59766 | SH | DEFINED | 15 |
| HSBC HOLDINGS PLC ADR | COMMON | 404280406 | 551 | 10380 | SH | DEFINED | 17 |
| HSBC HOLDINGS PLC ADR | COMMON | 404280406 | 91 | 1708 | SH | DEFINED | 3 |
| HSBC HOLDINGS PLC PFD | PREFERRED | 404280604 | 150 | 6000 | SH | DEFINED | 14 |
| HSBC HOLDINGS PLC PFD | PREFERRED | 404280604 | 7180 | 286855 | SH | DEFINED | 17 |
| HSBC HOLDINGS PLC PFD | PREFERRED | 404280604 | 300 | 12000 | SH | DEFINED | 3 |
| HSN INC | COMMON | 404303109 | 5121 | 92977 | SH | DEFINED | 15 |
| HSN INC | COMMON | 404303109 | 12 | 220 | SH | DEFINED | 16 |
| HUANENG POWER INTL ADR | COMMON | 443304100 | 1269 | 34151 | SH | DEFINED | 15 |
| HUANENG POWER INTL ADR | COMMON | 443304100 | 1213 | 32645 | SH | DEFINED | 17 |
| HUB GROUP INC CL A | COMMON | 443320106 | 35349 | 1052044 | SH | DEFINED | 1 |
| HUB GROUP INC CL A | COMMON | 443320106 | 973 | 28966 | SH | DEFINED | 15 |
| HUB GROUP INC CL A | COMMON | 443320106 | 141 | 4200 | SH | DEFINED | 3 |
| HUBBELL INC CL B | COMMON | 443510201 | 1143 | 13510 | SH | DEFINED | 1 |
| HUBBELL INC CL B | COMMON | 443510201 | 500 | 5912 | SH | DEFINED | 14 |
| HUBBELL INC CL B | COMMON | 443510201 | 396 | 4683 | SH | DEFINED | 15 |
| HUBBELL INC CL B | COMMON | 443510201 | 12 | 147 | SH | DEFINED | 16 |
| HUBBELL INC CL B | COMMON | 443510201 | 587 | 6939 | SH | DEFINED | 17 |
| HUBBELL INC CL B | COMMON | 443510201 | 1454 | 17186 | SH | DEFINED | 3 |
| HUBBELL INC CL B | COMMON | 443510201 | 51 | 600 | SH | DEFINED | 8,1 |
| HUDBAY MINERALS INC | COMMON | 443628102 | 69 | 6783 | SH | DEFINED | 15 |
| HUDBAY MINERALS INC | COMMON | 443628102 | 89383 | 8849054 | SH | DEFINED | 2 |
| HUDSON CITY BANCORP INC | COMMON | 443683107 | 102826 | 12647728 | SH | DEFINED | 1 |
| HUDSON CITY BANCORP INC | COMMON | 443683107 | 374 | 46017 | SH | DEFINED | 11 |
| HUDSON CITY BANCORP INC | COMMON | 443683107 | 1969 | 242194 | SH | DEFINED | 15 |
| HUDSON CITY BANCORP INC | COMMON | 443683107 | 38 | 4623 | SH | DEFINED | 16 |
| HUDSON CITY BANCORP INC | COMMON | 443683107 | 472 | 58108 | SH | DEFINED | 17 |
| HUDSON CITY BANCORP INC | COMMON | 443683107 | 10 | 1258 | SH | DEFINED | 3 |
| HUDSON HIGHLAND GROUP INC | COMMON | 443787106 | 134 | 29939 | SH | DEFINED | 15 |
| HUDSON PACIFIC PROPERTIES INC | COMMON | 444097109 | 45170 | 2144805 | SH | DEFINED | 1 |
| HUDSON PACIFIC PROPERTIES INC | COMMON | 444097109 | 695 | 33000 | SH | DEFINED | 11, |
| HUDSON PACIFIC PROPERTIES INC | COMMON | 444097109 | 264 | 12538 | SH | DEFINED | 15 |
| HUDSON PACIFIC PROPERTIES INC | COMMON | 444097109 | 813 | 38600 | SH | DEFINED | 18, |
| HUDSON PACIFIC PROPERTIES INC | COMMON | 444097109 | 227 | 10800 | SH | DEFINED | 2,1 |
| HUDSON PACIFIC PROPERTIES INC | COMMON | 444097109 | 2719 | 129100 | SH | DEFINED | 3,1 |

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|---|---|---|---|---|---|---|---|
| HUDSON PACIFIC PROPERTIES INC | COMMON | 444097109 | 539 | 25570 | SH | DEFINED | 6,1 |
| HUDSON VALLEY HOLDING CORP | COMMON | 444172100 | 206 | 13228 | SH | DEFINED | 15 |
| HUGOTON ROYALTY TRUST | COMMON | 444717102 | 6 | 834 | SH | DEFINED | 3 |
| HUMANA INC | COMMON | 444859102 | 88986 | 1296603 | SH | DEFINED | 1 |
| HUMANA INC | COMMON | 444859102 | 1105 | 16100 | SH | DEFINED | 11 |
| HUMANA INC | COMMON | 444859102 | 1433 | 20882 | SH | DEFINED | 12, |
| HUMANA INC | COMMON | 444859102 | 469 | 6834 | SH | DEFINED | 14 |
| HUMANA INC | COMMON | 444859102 | 4770 | 69500 | SH | DEFINED | 15 |
| HUMANA INC | COMMON | 444859102 | 312 | 4539 | SH | DEFINED | 16 |
| HUMANA INC | COMMON | 444859102 | 2102 | 30621 | SH | DEFINED | 17 |
| HUMANA INC | COMMON | 444859102 | 3713 | 54105 | SH | DEFINED | 3 |
| HUMANA INC | COMMON | 444859102 | 302 | 4400 | SH | DEFINED | 5 |
| HUMANA INC | COMMON | 444859102 | 96 | 1400 | SH | DEFINED | 7 |
| HUNT (JB) TRANSPRT SVCS INC | COMMON | 445658107 | 148983 | 2495116 | SH | DEFINED | 1 |
| HUNT (JB) TRANSPRT SVCS INC | COMMON | 445658107 | 549 | 9200 | SH | DEFINED | 11 |
| HUNT (JB) TRANSPRT SVCS INC | COMMON | 445658107 | 18723 | 313566 | SH | DEFINED | 15 |
| HUNT (JB) TRANSPRT SVCS INC | COMMON | 445658107 | 11 | 176 | SH | DEFINED | 16 |
| HUNT (JB) TRANSPRT SVCS INC | COMMON | 445658107 | 16 | 264 | SH | DEFINED | 3 |
| HUNT (JB) TRANSPRT SVCS INC | COMMON | 445658107 | 484 | 8100 | SH | DEFINED | 5 |
| HUNT (JB) TRANSPRT SVCS INC | COMMON | 445658107 | 54 | 900 | SH | DEFINED | 7 |
| HUNTINGTON BANCSHARES | COMMON | 446150104 | 30964 | 4845644 | SH | DEFINED | 1 |
| HUNTINGTON BANCSHARES | COMMON | 446150104 | 563 | 88155 | SH | DEFINED | 11 |
| HUNTINGTON BANCSHARES | COMMON | 446150104 | 5 | 800 | SH | DEFINED | 14 |
| HUNTINGTON BANCSHARES | COMMON | 446150104 | 5572 | 872022 | SH | DEFINED | 15 |
| HUNTINGTON BANCSHARES | COMMON | 446150104 | 33 | 5231 | SH | DEFINED | 16 |
| HUNTINGTON BANCSHARES | COMMON | 446150104 | 2117 | 331261 | SH | DEFINED | 17 |
| HUNTINGTON BANCSHARES | COMMON | 446150104 | 31 | 4796 | SH | DEFINED | 2,1 |
| HUNTINGTON BANCSHARES | COMMON | 446150104 | 6 | 951 | SH | DEFINED | 3 |
| HUNTINGTON BANCSHARES | COMMON | 446150104 | 16223 | 2538839 | SH | DEFINED | 6 |
| HUNTINGTON BANCSHARES | COMMON | 446150104 | 992 | 155195 | SH | DEFINED | 9 |
| HUNTINGTON INGALLS INDUST | COMMON | 446413106 | 230 | 5308 | SH | DEFINED | 1 |
| HUNTINGTON INGALLS INDUST | COMMON | 446413106 | 204 | 4700 | SH | DEFINED | 1,5 |
| HUNTINGTON INGALLS INDUST | COMMON | 446413106 | 1649 | 38051 | SH | DEFINED | 15 |
| HUNTINGTON INGALLS INDUST | COMMON | 446413106 | 22 | 499 | SH | DEFINED | 16 |
| HUNTINGTON INGALLS INDUST | COMMON | 446413106 | 536 | 12371 | SH | DEFINED | 17 |
| HUNTSMAN CORP | COMMON | 447011107 | 39541 | 2486845 | SH | DEFINED | 1 |
| HUNTSMAN CORP | COMMON | 447011107 | 2190 | 137745 | SH | DEFINED | 15 |
| HUNTSMAN CORP | COMMON | 447011107 | 67 | 4228 | SH | DEFINED | 16 |
| HUNTSMAN CORP | COMMON | 447011107 | 235 | 14785 | SH | DEFINED | 17 |
| HUNTSMAN CORP | COMMON | 447011107 | 118 | 7410 | SH | DEFINED | 3 |
| HURCO COMPANIES INC | COMMON | 447324104 | 117 | 5074 | SH | DEFINED | 15 |
| HURCO COMPANIES INC | COMMON | 447324104 | 48 | 2100 | SH | DEFINED | 3,1 |
| HURON CONSULTING GROUP INC | COMMON | 447462102 | 393 | 11662 | SH | DEFINED | 15 |
| HUTCHINSON TECH | COMMON | 448407106 | 87 | 43591 | SH | DEFINED | 15 |
| HYATT HOTELS CORP | COMMON | 448579102 | 995 | 25795 | SH | DEFINED | 15 |
| HYATT HOTELS CORP | COMMON | 448579102 | 6 | 150 | SH | DEFINED | 16 |
| HYATT HOTELS CORP | COMMON | 448579102 | 6 | 145 | SH | DEFINED | 17 |
| HYATT HOTELS CORP | COMMON | 448579102 | 40108 | 1039886 | SH | DEFINED | 2 |
| HYSTER-YALE MATERIALS HANDLING | COMMON | 449172105 | 2678 | 54868 | SH | DEFINED | 15 |
| HYSTER-YALE MATERIALS HANDLING | COMMON | 449172105 | 15 | 300 | SH | DEFINED | 3,1 |
| IAC/INTERACTIVECORP | COMMON | 44919P508 | 47280 | 1000809 | SH | DEFINED | 1 |
| IAC/INTERACTIVECORP | COMMON | 44919P508 | 7148 | 151300 | SH | DEFINED | 1,5 |
| IAC/INTERACTIVECORP | COMMON | 44919P508 | 562 | 11900 | SH | DEFINED | 1,9 |
| IAC/INTERACTIVECORP | COMMON | 44919P508 | 1025 | 21700 | SH | DEFINED | 13 |
| IAC/INTERACTIVECORP | COMMON | 44919P508 | 4823 | 102092 | SH | DEFINED | 15 |
| IAC/INTERACTIVECORP | COMMON | 44919P508 | 12 | 246 | SH | DEFINED | 16 |
| IAC/INTERACTIVECORP | COMMON | 44919P508 | 244 | 5164 | SH | DEFINED | 17 |
| IAC/INTERACTIVECORP | COMMON | 44919P508 | 595 | 12600 | SH | DEFINED | 18 |
| IAC/INTERACTIVECORP | COMMON | 44919P508 | 5 | 104 | SH | DEFINED | 3 |
| IAC/INTERACTIVECORP | COMMON | 44919P508 | 2749 | 58200 | SH | DEFINED | 3,1 |
| IAC/INTERACTIVECORP | COMMON | 44919P508 | 609 | 12900 | SH | DEFINED | 5 |
| IAC/INTERACTIVECORP | COMMON | 44919P508 | 10974 | 232300 | SH | DEFINED | 6 |

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|---|---|---|---|---|---|---|---|
| IAC/INTERACTIVECORP | COMMON | 44919P508 | 1644 | 34800 | SH | DEFINED | 8,1 |
| IAC/INTERACTIVECORP | COMMON | 44919P508 | 865 | 18300 | SH | DEFINED | 9 |
| IAMGOLD CORP | COMMON | 450913108 | 212 | 18445 | SH | DEFINED | 17 |
| IAMGOLD CORP | COMMON | 450913108 | 43 | 3732 | SH | DEFINED | 2,1 |
| IAMGOLD CORPORATION | COMMON | 450913108 | 18585 | 1618636 | SH | DEFINED | 1 |
| IAMGOLD CORPORATION | COMMON | 450913108 | 437 | 38100 | SH | DEFINED | 11 |
| IAMGOLD CORPORATION | COMMON | 450913108 | 596 | 51911 | SH | DEFINED | 15 |
| IAMGOLD CORPORATION | COMMON | 450913108 | 44 | 3800 | SH | DEFINED | 7 |
| IAMGOLD CORPORATION | COMMON | 450913108 | 684 | 59606 | SH | DEFINED | 9 |
| IAMGOLD CORPORATION | COMMON | 450913108 | 684 | 59606 | SH | DEFINED | 9,1 |
| IBERIABANK CORP | COMMON | 450828108 | 854 | 17387 | SH | DEFINED | 15 |
| ICAHN ENTERPRISES LP VQ 08-15- | CONVERT | 451102AB3 | 50 | 50000 | SH | DEFINED | 15 |
| ICF INTERNATIONAL INC | COMMON | 44925C103 | 342 | 14608 | SH | DEFINED | 15 |
| ICG GROUP INC | COMMON | 44928D108 | 1710 | 149568 | SH | DEFINED | 15 |
| ICG GROUP INC | COMMON | 44928D108 | 155 | 13562 | SH | DEFINED | 16 |
| ICICI BANK LTD ADR | COMMON | 45104G104 | 12116 | 277835 | SH | DEFINED | 15 |
| ICICI BANK LTD ADR | COMMON | 45104G104 | 1787 | 40979 | SH | DEFINED | 17 |
| ICON PLC ADR | COMMON | 45103T107 | 27 | 956 | SH | DEFINED | 15 |
| ICONIX BRAND GROUP INC | COMMON | 451055107 | 2049 | 91813 | SH | DEFINED | 15 |
| ICONIX BRAND GROUP INC CVT 144 | CONVERT | 451055AC1 | 12334 | 11910000 | SH | DEFINED | 1 |
| ICU MEDICAL INC | COMMON | 44930G107 | 219 | 3600 | SH | DEFINED | 1 |
| ICU MEDICAL INC | COMMON | 44930G107 | 2782 | 45662 | SH | DEFINED | 15 |
| ICU MEDICAL INC | COMMON | 44930G107 | 596 | 9780 | SH | DEFINED | 17 |
| ICU MEDICAL INC | COMMON | 44930G107 | 210 | 3450 | SH | DEFINED | 3 |
| ICU MEDICAL INC | COMMON | 44930G107 | 43 | 700 | SH | DEFINED | 3,1 |
| IDACORP INC | COMMON | 451107106 | 4242 | 97865 | SH | DEFINED | 15 |
| IDACORP INC | COMMON | 451107106 | 10 | 226 | SH | DEFINED | 16 |
| IDACORP INC | COMMON | 451107106 | 28 | 638 | SH | DEFINED | 17 |
| IDACORP INC | COMMON | 451107106 | 244 | 5635 | SH | DEFINED | 3 |
| IDEX CORP | COMMON | 45167R104 | 23952 | 514762 | SH | DEFINED | 1 |
| IDEX CORP | COMMON | 45167R104 | 349 | 7505 | SH | DEFINED | 15 |
| IDEX CORP | COMMON | 45167R104 | 9 | 192 | SH | DEFINED | 16 |
| IDEX CORP | COMMON | 45167R104 | 1154 | 24802 | SH | DEFINED | 17 |
| IDEX CORP | COMMON | 45167R104 | 164 | 3533 | SH | DEFINED | 2,1 |
| IDEX CORP | COMMON | 45167R104 | 2338 | 50250 | SH | DEFINED | 6,1 |
| IDEXX LABORATORIES INC | COMMON | 45168D104 | 1592 | 17152 | SH | DEFINED | 15 |
| IDEXX LABORATORIES INC | COMMON | 45168D104 | 146 | 1571 | SH | DEFINED | 3 |
| IDT CORP-CLASS B | COMMON | 448947507 | 771 | 80810 | SH | DEFINED | 1 |
| IDT CORP-CLASS B | COMMON | 448947507 | 508 | 53245 | SH | DEFINED | 15 |
| IDT CORP-CLASS B | COMMON | 448947507 | 381 | 39900 | SH | DEFINED | 3,1 |
| IGATE CORP | COMMON | 45169U105 | 19656 | 1246424 | SH | DEFINED | 1 |
| IGATE CORP | COMMON | 45169U105 | 521 | 33020 | SH | DEFINED | 15 |
| IHS INC - CLASS A | COMMON | 451734107 | 528 | 5500 | SH | DEFINED | 11 |
| IHS INC - CLASS A | COMMON | 451734107 | 278 | 2891 | SH | DEFINED | 14 |
| IHS INC - CLASS A | COMMON | 451734107 | 387 | 4034 | SH | DEFINED | 15 |
| IHS INC - CLASS A | COMMON | 451734107 | 1764 | 18376 | SH | DEFINED | 17 |
| IHS INC - CLASS A | COMMON | 451734107 | 2446 | 25477 | SH | DEFINED | 3 |
| IHS INC - CLASS A | COMMON | 451734107 | 58 | 600 | SH | DEFINED | 7 |
| II VI INC | COMMON | 902104108 | 555 | 30452 | SH | DEFINED | 15 |
| II VI INC | COMMON | 902104108 | 64 | 3500 | SH | DEFINED | 3 |
| ILLINOIS TOOL WORKS | COMMON | 452308109 | 65123 | 1070923 | SH | DEFINED | 1 |
| ILLINOIS TOOL WORKS | COMMON | 452308109 | 2504 | 41172 | SH | DEFINED | 11 |
| ILLINOIS TOOL WORKS | COMMON | 452308109 | 14099 | 231851 | SH | DEFINED | 14 |
| ILLINOIS TOOL WORKS | COMMON | 452308109 | 7418 | 121994 | SH | DEFINED | 15 |
| ILLINOIS TOOL WORKS | COMMON | 452308109 | 97 | 1591 | SH | DEFINED | 16 |
| ILLINOIS TOOL WORKS | COMMON | 452308109 | 15459 | 254216 | SH | DEFINED | 17 |
| ILLINOIS TOOL WORKS | COMMON | 452308109 | 431 | 7085 | SH | DEFINED | 3 |
| ILLINOIS TOOL WORKS | COMMON | 452308109 | 243 | 4000 | SH | DEFINED | 4 |
| ILLINOIS TOOL WORKS | COMMON | 452308109 | 1075 | 17686 | SH | DEFINED | 5 |
| ILLINOIS TOOL WORKS | COMMON | 452308109 | 122 | 2000 | SH | DEFINED | 7 |
| ILLUMINA INC | COMMON | 452327109 | 845 | 15200 | SH | DEFINED | 1 |
| ILLUMINA INC | COMMON | 452327109 | 678 | 12200 | SH | DEFINED | 11 |

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|---|---|---|---|---|---|---|---|
| ILLUMINA INC | COMMON | 452327109 | 795 | 14305 | SH | DEFINED | 15 |
| ILLUMINA INC | COMMON | 452327109 | 126 | 2258 | SH | DEFINED | 17 |
| ILLUMINA INC | COMMON | 452327109 | 11 | 203 | SH | DEFINED | 3 |
| ILLUMINA INC | COMMON | 452327109 | 334 | 6000 | SH | DEFINED | 5 |
| ILLUMINA INC | COMMON | 452327109 | 67 | 1200 | SH | DEFINED | 7 |
| ILLUMINA INC 144A 0.25 CVT 03- | CONVERT | 452327AC3 | 16673 | 17200000 | SH | DEFINED | 1 |
| IMATION CORP | COMMON | 45245A107 | 393 | 84080 | SH | DEFINED | 1 |
| IMATION CORP | COMMON | 45245A107 | 0 | 7 | SH | DEFINED | 14 |
| IMATION CORP | COMMON | 45245A107 | 257 | 54998 | SH | DEFINED | 15 |
| IMATION CORP | COMMON | 45245A107 | 218 | 46600 | SH | DEFINED | 3,1 |
| IMMUNOGEN INC | COMMON | 45253H101 | 9 | 686 | SH | DEFINED | 15 |
| IMMUNOGEN INC | COMMON | 45253H101 | 26 | 2000 | SH | DEFINED | 3 |
| IMPAX LABS | COMMON | 45256B101 | 98 | 4800 | SH | DEFINED | 14 |
| IMPAX LABS | COMMON | 45256B101 | 9134 | 445756 | SH | DEFINED | 15 |
| IMPERIAL HOLDINGS INC | COMMON | 452834104 | 177 | 39740 | SH | DEFINED | 1 |
| IMPERIAL HOLDINGS INC | COMMON | 452834104 | 47 | 10500 | SH | DEFINED | 3,1 |
| IMPERIAL OIL LTD | COMMON | 453038408 | 26151 | 607114 | SH | DEFINED | 1 |
| IMPERIAL OIL LTD | COMMON | 453038408 | 1294 | 30050 | SH | DEFINED | 11 |
| IMPERIAL OIL LTD | COMMON | 453038408 | 56 | 1300 | SH | DEFINED | 14 |
| IMPERIAL OIL LTD | COMMON | 453038408 | 3853 | 89604 | SH | DEFINED | 15 |
| IMPERIAL OIL LTD | COMMON | 453038408 | 2 | 38 | SH | DEFINED | 16 |
| IMPERIAL OIL LTD | COMMON | 453038408 | 56 | 1300 | SH | DEFINED | 18 |
| IMPERIAL OIL LTD | COMMON | 453038408 | 9886 | 229510 | SH | DEFINED | 2 |
| IMPERIAL OIL LTD | COMMON | 453038408 | 570 | 13224 | SH | DEFINED | 2,1 |
| IMPERIAL OIL LTD | COMMON | 453038408 | 658 | 15296 | SH | DEFINED | 2,1 |
| IMPERIAL OIL LTD | COMMON | 453038408 | 531 | 12330 | SH | DEFINED | 5 |
| IMPERIAL OIL LTD | COMMON | 453038408 | 1353 | 31400 | SH | DEFINED | 6 |
| IMPERIAL OIL LTD | COMMON | 453038408 | 4303 | 99893 | SH | DEFINED | 9,1 |
| INCYTE CORP | COMMON | 45337C102 | 44110 | 2655655 | SH | DEFINED | 1 |
| INCYTE CORP | COMMON | 45337C102 | 830 | 49975 | SH | DEFINED | 12, |
| INCYTE CORP | COMMON | 45337C102 | 3309 | 199217 | SH | DEFINED | 15 |
| INCYTE CORP | COMMON | 45337C102 | 363 | 21850 | SH | DEFINED | 17 |
| INCYTE CORP | COMMON | 45337C102 | 4030 | 242644 | SH | DEFINED | 2 |
| INCYTE CORP LTD CVT 4.75 10-01 | CONVERT | 45337CAJ1 | 199 | 100000 | SH | DEFINED | 15 |
| INDEPENDENT BANK CORP MASS | COMMON | 453836108 | 841 | 29035 | SH | DEFINED | 15 |
| INDEPENDENT BANK CORP MASS | COMMON | 453836108 | 199 | 6890 | SH | DEFINED | 3 |
| INDUSTRIAL SELECT SECT SPDR ET | COMMON | 81369Y704 | 6 | 156 | SH | DEFINED | 14 |
| INDUSTRIAL SELECT SECT SPDR ET | COMMON | 81369Y704 | 64 | 1687 | SH | DEFINED | 3 |
| INDUSTRIAL SELECT SECT SPDR ET | COMMON | 81369Y704 | 1368 | 36100 | SH | DEFINED | 7 |
| INERGY LP | COMMON | 456615103 | 1455 | 80000 | SH | DEFINED | 1 |
| INERGY LP | COMMON | 456615103 | 74 | 4050 | SH | DEFINED | 14 |
| INERGY LP | COMMON | 456615103 | 152 | 8348 | SH | DEFINED | 15 |
| INERGY LP | COMMON | 456615103 | 32242 | 1772522 | SH | DEFINED | 3 |
| INFINERA CORP | COMMON | 45667G103 | 27 | 4731 | SH | DEFINED | 1 |
| INFINERA CORP | COMMON | 45667G103 | 188 | 32431 | SH | DEFINED | 15 |
| INFINITY PHARMACEUTICALS INC | COMMON | 45665G303 | 7805 | 223009 | SH | DEFINED | 1 |
| INFINITY PHARMACEUTICALS INC | COMMON | 45665G303 | 803 | 22951 | SH | DEFINED | 12, |
| INFINITY PHARMACEUTICALS INC | COMMON | 45665G303 | 81 | 2317 | SH | DEFINED | 15 |
| INFINITY PROPERTY & CASUALTY | COMMON | 45665Q103 | 1223 | 21006 | SH | DEFINED | 15 |
| INFOBLOX INC | COMMON | 45672H104 | 2152 | 119776 | SH | DEFINED | 1 |
| INFOBLOX INC | COMMON | 45672H104 | 265 | 14722 | SH | DEFINED | 12, |
| INFOBLOX INC | COMMON | 45672H104 | 976 | 54298 | SH | DEFINED | 15 |
| INFORMATICA CORP | COMMON | 45666Q102 | 34517 | 1138409 | SH | DEFINED | 1 |
| INFORMATICA CORP | COMMON | 45666Q102 | 410 | 13506 | SH | DEFINED | 12, |
| INFORMATICA CORP | COMMON | 45666Q102 | 177 | 5833 | SH | DEFINED | 15 |
| INFOSYS LTD ADR | COMMON | 456788108 | 4274 | 101029 | SH | DEFINED | 11 |
| INFOSYS LTD ADR | COMMON | 456788108 | 17854 | 422075 | SH | DEFINED | 15 |
| INFOSYS LTD ADR | COMMON | 456788108 | 2546 | 60181 | SH | DEFINED | 17 |
| INFOSYS LTD ADR | COMMON | 456788108 | 58932 | 1393200 | SH | DEFINED | 6 |
| INFOSYS LTD ADR | COMMON | 456788108 | 829 | 19600 | SH | DEFINED | 6,1 |
| ING ASIA PACIFIC HIGH DIVIDE C | COMMON | 44983J107 | 897 | 57082 | SH | DEFINED | 15 |
| ING ASIA PACIFIC HIGH DIVIDE C | COMMON | 44983J107 | 252 | 16023 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| ING GLOBAL ADVANTAGE AND PRE C | COMMON | 44982N109 | 1509 | 132915 | SH | DEFINED | 15 |
| ING GLOBAL ADVANTAGE AND PRE C | COMMON | 44982N109 | 8567 | 754819 | SH | DEFINED | 17 |
| ING GLOBAL EQUITY & PR OPPT CE | COMMON | 45684E107 | 6258 | 721819 | SH | DEFINED | 15 |
| ING GLOBAL EQUITY & PR OPPT CE | COMMON | 45684E107 | 4927 | 568317 | SH | DEFINED | 17 |
| ING GROEP NV ADR | COMMON | 456837103 | 611 | 64382 | SH | DEFINED | 15 |
| ING GROEP NV ADR | COMMON | 456837103 | 14 | 1492 | SH | DEFINED | 17 |
| ING INFRASTRUCTURE INDUSTRIA M | COMMON | 45685U100 | 2173 | 132561 | SH | DEFINED | 15 |
| ING INFRASTRUCTURE INDUSTRIA M | COMMON | 45685U100 | 130 | 7922 | SH | DEFINED | 17 |
| ING PRIME RATE TRUST CF | COMMON | 44977W106 | 3193 | 514114 | SH | DEFINED | 15 |
| ING PRIME RATE TRUST CF | COMMON | 44977W106 | 27561 | 4438152 | SH | DEFINED | 17 |
| ING PRIME RATE TRUST CF | COMMON | 44977W106 | 600 | 96685 | SH | DEFINED | 9 |
| ING RISK MANAGED NATURAL RES C | COMMON | 449810100 | 1559 | 150787 | SH | DEFINED | 15 |
| ING RISK MANAGED NATURAL RES C | COMMON | 449810100 | 6360 | 615118 | SH | DEFINED | 17 |
| INGERSOLL-RAND PLC | COMMON | G47791101 | 625159 | 13035017 | SH | DEFINED | 1 |
| INGERSOLL-RAND PLC | COMMON | G47791101 | 2024 | 42200 | SH | DEFINED | 1,5 |
| INGERSOLL-RAND PLC | COMMON | G47791101 | 1419 | 29593 | SH | DEFINED | 11 |
| INGERSOLL-RAND PLC | COMMON | G47791101 | 6674 | 139161 | SH | DEFINED | 15 |
| INGERSOLL-RAND PLC | COMMON | G47791101 | 60 | 1258 | SH | DEFINED | 16 |
| INGERSOLL-RAND PLC | COMMON | G47791101 | 420 | 8758 | SH | DEFINED | 17 |
| INGERSOLL-RAND PLC | COMMON | G47791101 | 879 | 18324 | SH | DEFINED | 2,1 |
| INGERSOLL-RAND PLC | COMMON | G47791101 | 30 | 627 | SH | DEFINED | 2,1 |
| INGERSOLL-RAND PLC | COMMON | G47791101 | 368 | 7666 | SH | DEFINED | 3 |
| INGERSOLL-RAND PLC | COMMON | G47791101 | 714 | 14890 | SH | DEFINED | 5 |
| INGERSOLL-RAND PLC | COMMON | G47791101 | 82 | 1700 | SH | DEFINED | 7 |
| INGERSOLL-RAND PLC | COMMON | G47791101 | 1348 | 28100 | SH | DEFINED | 8,1 |
| INGLES MARKETS INC -CL A | COMMON | 457030104 | 277 | 16049 | SH | DEFINED | 15 |
| INGRAM MICRO INC CL A | COMMON | 457153104 | 1239 | 73222 | SH | DEFINED | 15 |
| INGRAM MICRO INC CL A | COMMON | 457153104 | 46 | 2747 | SH | DEFINED | 16 |
| INGRAM MICRO INC CL A | COMMON | 457153104 | 1125 | 66493 | SH | DEFINED | 17 |
| INGREDION INC | COMMON | 457187102 | 22379 | 347342 | SH | DEFINED | 1 |
| INGREDION INC | COMMON | 457187102 | 87 | 1352 | SH | DEFINED | 14 |
| INGREDION INC | COMMON | 457187102 | 7018 | 108919 | SH | DEFINED | 15 |
| INGREDION INC | COMMON | 457187102 | 568 | 8813 | SH | DEFINED | 16 |
| INGREDION INC | COMMON | 457187102 | 927 | 14380 | SH | DEFINED | 17 |
| INGREDION INC | COMMON | 457187102 | 188 | 2922 | SH | DEFINED | 2,1 |
| INGREDION INC | COMMON | 457187102 | 34 | 521 | SH | DEFINED | 3 |
| INGREDION INC | COMMON | 457187102 | 2453 | 38069 | SH | DEFINED | 6,1 |
| INLAND REAL ESTATE CORP | COMMON | 457461200 | 24359 | 2906826 | SH | DEFINED | 1 |
| INLAND REAL ESTATE CORP | COMMON | 457461200 | 2072 | 247243 | SH | DEFINED | 15 |
| INLAND REAL ESTATE CORP | COMMON | 457461200 | 35 | 4201 | SH | DEFINED | 3 |
| INLAND REAL ESTATE CORP | COMMON | 457461200 | 47 | 5600 | SH | DEFINED | 4,1 |
| INNERWORKINGS INC | COMMON | 45773Y105 | 309 | 22449 | SH | DEFINED | 15 |
| INNOPHOS HOLDINGS INC | COMMON | 45774N108 | 17929 | 385577 | SH | DEFINED | 1 |
| INNOPHOS HOLDINGS INC | COMMON | 45774N108 | 1435 | 30862 | SH | DEFINED | 15 |
| INNOPHOS HOLDINGS INC | COMMON | 45774N108 | 84 | 1808 | SH | DEFINED | 17 |
| INNOPHOS HOLDINGS INC | COMMON | 45774N108 | 151 | 3247 | SH | DEFINED | 2,1 |
| INNOPHOS HOLDINGS INC | COMMON | 45774N108 | 1953 | 41992 | SH | DEFINED | 6,1 |
| INNOSPEC INC | COMMON | 45768S105 | 1500 | 43479 | SH | DEFINED | 15 |
| INPHI CORP | COMMON | 45772F107 | 70 | 7330 | SH | DEFINED | 15 |
| INSIGHT ENTERPRISES INC | COMMON | 45765U103 | 1635 | 94120 | SH | DEFINED | 15 |
| INSIGHT ENTERPRISES INC | COMMON | 45765U103 | 8 | 483 | SH | DEFINED | 16 |
| INSIGHT ENTERPRISES INC | COMMON | 45765U103 | 711 | 40949 | SH | DEFINED | 17 |
| INSIGHT ENTERPRISES INC | COMMON | 45765U103 | 46 | 2640 | SH | DEFINED | 3 |
| INSPERITY INC | COMMON | 45778Q107 | 1885 | 57878 | SH | DEFINED | 15 |
| INSPERITY INC | COMMON | 45778Q107 | 54 | 1662 | SH | DEFINED | 16 |
| INSTEEL INDUSTRIES INC | COMMON | 45774W108 | 174 | 13971 | SH | DEFINED | 15 |
| INSTITUTIONAL FINANCIAL MARKET | COMMON | 45779L107 | 1 | 600 | SH | DEFINED | 14 |
| INSULET CORP | COMMON | 45784P101 | 32542 | 1533536 | SH | DEFINED | 1 |
| INSULET CORP | COMMON | 45784P101 | 7 | 346 | SH | DEFINED | 15 |
| INSULET CORPORATION CVT 3.75 0 | CONVERT | 45784PAC5 | 6514 | 6000000 | SH | DEFINED | 1 |
| INTEGRA LIFESCIENCES HLD CVT1. | CONVERT | 457985AK5 | 10891 | 10830000 | SH | DEFINED | 1 |
| INTEGRA LIFESCIENCES HOLDING | COMMON | 457985208 | 2785 | 71471 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| INTEGRATED DEVICE TECH INC | COMMON | 458118106 | 730 | 99933 | SH | DEFINED | 15 |
| INTEGRATED DEVICE TECH INC | COMMON | 458118106 | 838 | 114858 | SH | DEFINED | 17 |
| INTEGRATED SILICON SOLUTION | COMMON | 45812P107 | 79 | 8749 | SH | DEFINED | 15 |
| INTEGRYS ENERGY GROUP INC | COMMON | 45822P105 | 2703 | 51755 | SH | DEFINED | 1 |
| INTEGRYS ENERGY GROUP INC | COMMON | 45822P105 | 386 | 7400 | SH | DEFINED | 11 |
| INTEGRYS ENERGY GROUP INC | COMMON | 45822P105 | 236 | 4525 | SH | DEFINED | 14 |
| INTEGRYS ENERGY GROUP INC | COMMON | 45822P105 | 31376 | 600845 | SH | DEFINED | 15 |
| INTEGRYS ENERGY GROUP INC | COMMON | 45822P105 | 31 | 587 | SH | DEFINED | 16 |
| INTEGRYS ENERGY GROUP INC | COMMON | 45822P105 | 6110 | 117005 | SH | DEFINED | 17 |
| INTEGRYS ENERGY GROUP INC | COMMON | 45822P105 | 51 | 975 | SH | DEFINED | 3 |
| INTEL CORP | COMMON | 458140100 | 309873 | 15027795 | SH | DEFINED | 1 |
| INTEL CORP | COMMON | 458140100 | 1606 | 77900 | SH | DEFINED | 1,1 |
| INTEL CORP | COMMON | 458140100 | 13980 | 678000 | SH | DEFINED | 1,5 |
| INTEL CORP | COMMON | 458140100 | 1311 | 63600 | SH | DEFINED | 1,9 |
| INTEL CORP | COMMON | 458140100 | 10039 | 486874 | SH | DEFINED | 11 |
| INTEL CORP | COMMON | 458140100 | 1165 | 56500 | SH | DEFINED | 13 |
| INTEL CORP | COMMON | 458140100 | 10951 | 531107 | SH | DEFINED | 14 |
| INTEL CORP | COMMON | 458140100 | 1038669 | 50371904 | SH | DEFINED | 15 |
| INTEL CORP | COMMON | 458140100 | 85 | 4131 | SH | DEFINED | 15, |
| INTEL CORP | COMMON | 458140100 | 24070 | 1167308 | SH | DEFINED | 16 |
| INTEL CORP | COMMON | 458140100 | 70084 | 3398836 | SH | DEFINED | 17 |
| INTEL CORP | COMMON | 458140100 | 177 | 8600 | SH | DEFINED | 18 |
| INTEL CORP | COMMON | 458140100 | 4781 | 231839 | SH | DEFINED | 3 |
| INTEL CORP | COMMON | 458140100 | 4967 | 240900 | SH | DEFINED | 3,1 |
| INTEL CORP | COMMON | 458140100 | 1125 | 54564 | SH | DEFINED | 4 |
| INTEL CORP | COMMON | 458140100 | 4774 | 231500 | SH | DEFINED | 5 |
| INTEL CORP | COMMON | 458140100 | 11285 | 547300 | SH | DEFINED | 6 |
| INTEL CORP | COMMON | 458140100 | 406 | 19700 | SH | DEFINED | 7 |
| INTEL CORP | COMMON | 458140100 | 3124 | 151500 | SH | DEFINED | 8,1 |
| INTEL CORP 3.25 08-01-39 CVT | CONVERT | 458140AF7 | 45117 | 38500000 | SH | DEFINED | 1 |
| INTEL CORP 3.25 08-01-39 CVT | CONVERT | 458140AF7 | 234 | 200000 | SH | DEFINED | 15 |
| INTEL CORP (INTC) CVT 144A 2.9 | CONVERT | 458140AC4 | 1348 | 1300000 | SH | DEFINED | 1 |
| INTEL CORP CVT(INTC) 2.95 12-1 | CONVERT | 458140AD2 | 9642 | 9299000 | SH | DEFINED | 1 |
| INTEL CORP CVT(INTC) 2.95 12-1 | CONVERT | 458140AD2 | 104 | 100000 | SH | DEFINED | 15 |
| INTER PARFUMS INC | COMMON | 458334109 | 1135 | 58311 | SH | DEFINED | 15 |
| INTER PARFUMS INC | COMMON | 458334109 | 272 | 13956 | SH | DEFINED | 17 |
| INTERACTIVE BROKERS GRO-CL A | COMMON | 45841N107 | 847 | 61881 | SH | DEFINED | 15 |
| INTERACTIVE BROKERS GRO-CL A | COMMON | 45841N107 | 8 | 608 | SH | DEFINED | 16 |
| INTERACTIVE INTELLIGENCE GRO | COMMON | 45841V109 | 27484 | 819441 | SH | DEFINED | 1 |
| INTERACTIVE INTELLIGENCE GRO | COMMON | 45841V109 | 515 | 15351 | SH | DEFINED | 15 |
| INTERCONTINENTAL HOTELS ADR | COMMON | 45857P400 | 122 | 4400 | SH | DEFINED | 15 |
| INTERCONTINENTAL HOTELS ADR | COMMON | 45857P400 | 10181 | 365948 | SH | DEFINED | 17 |
| INTERCONTINENTALEXCHANGE INC | COMMON | 45865V100 | 2888 | 23326 | SH | DEFINED | 1 |
| INTERCONTINENTALEXCHANGE INC | COMMON | 45865V100 | 836 | 6756 | SH | DEFINED | 11 |
| INTERCONTINENTALEXCHANGE INC | COMMON | 45865V100 | 2985 | 24108 | SH | DEFINED | 14 |
| INTERCONTINENTALEXCHANGE INC | COMMON | 45865V100 | 965 | 7791 | SH | DEFINED | 15 |
| INTERCONTINENTALEXCHANGE INC | COMMON | 45865V100 | 11 | 86 | SH | DEFINED | 16 |
| INTERCONTINENTALEXCHANGE INC | COMMON | 45865V100 | 5899 | 47644 | SH | DEFINED | 3 |
| INTERCONTINENTALEXCHANGE INC | COMMON | 45865V100 | 248 | 2000 | SH | DEFINED | 5 |
| INTERDIGITAL INC | COMMON | 45867G101 | 2069 | 50345 | SH | DEFINED | 15 |
| INTERDIGITAL INC | COMMON | 45867G101 | 63 | 1522 | SH | DEFINED | 16 |
| INTERDIGITAL INC | COMMON | 45867G101 | 108 | 2617 | SH | DEFINED | 17 |
| INTERDIGITAL INC | COMMON | 45867G101 | 137 | 3325 | SH | DEFINED | 3 |
| INTERFACE INC | COMMON | 458665304 | 61739 | 3841905 | SH | DEFINED | 1 |
| INTERFACE INC | COMMON | 458665304 | 844 | 52502 | SH | DEFINED | 15 |
| INTERFACE INC | COMMON | 458665304 | 202 | 12568 | SH | DEFINED | 2,1 |
| INTERFACE INC | COMMON | 458665304 | 193 | 12000 | SH | DEFINED | 3 |
| INTERFACE INC | COMMON | 458665304 | 2645 | 164608 | SH | DEFINED | 6,1 |
| INTERMEC INC | COMMON | 458786100 | 1075 | 109031 | SH | DEFINED | 15 |
| INTERMOLECULAR INC | COMMON | 45882D109 | 5076 | 570304 | SH | DEFINED | 1 |
| INTERMOLECULAR INC | COMMON | 45882D109 | 633 | 71072 | SH | DEFINED | 12, |
| INTERMUNE INC CVT 2.5 09-18 | CONVERT | 45884XAE3 | 3128 | 4000000 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| INTERMUNE PHARMACEUTICALS | COMMON | 45884X103 | 63 | 6469 | SH | DEFINED | 15 |
| INTERNAP NETWORK SERVICES | COMMON | 45885A300 | 329 | 47538 | SH | DEFINED | 15 |
| INTERNATIONAL BANCSHARES CORP | COMMON | 459044103 | 793 | 43864 | SH | DEFINED | 15 |
| INTERNATIONAL PAPER CO | COMMON | 460146103 | 464632 | 11662441 | SH | DEFINED | 1 |
| INTERNATIONAL PAPER CO | COMMON | 460146103 | 1639 | 41135 | SH | DEFINED | 11 |
| INTERNATIONAL PAPER CO | COMMON | 460146103 | 1 | 37 | SH | DEFINED | 14 |
| INTERNATIONAL PAPER CO | COMMON | 460146103 | 8777 | 220311 | SH | DEFINED | 15 |
| INTERNATIONAL PAPER CO | COMMON | 460146103 | 97 | 2442 | SH | DEFINED | 16 |
| INTERNATIONAL PAPER CO | COMMON | 460146103 | 1254 | 31472 | SH | DEFINED | 17 |
| INTERNATIONAL PAPER CO | COMMON | 460146103 | 467 | 11724 | SH | DEFINED | 3 |
| INTERNATIONAL PAPER CO | COMMON | 460146103 | 594 | 14901 | SH | DEFINED | 5 |
| INTERNATIONAL PAPER CO | COMMON | 460146103 | 1876 | 47100 | SH | DEFINED | 6 |
| INTERNATIONAL PAPER CO | COMMON | 460146103 | 92 | 2300 | SH | DEFINED | 7 |
| INTERNATIONAL TOWER HILL MINES | COMMON | 46050R102 | 1812 | 834965 | SH | DEFINED | 1 |
| INTERNATIONAL TOWER HILL MINES | COMMON | 46050R102 | 71 | 32730 | SH | DEFINED | 9 |
| INTERNATIONAL TOWER HILL MINES | COMMON | 46050R102 | 71 | 32730 | SH | DEFINED | 9,1 |
| INTEROIL CORPORATION | COMMON | 460951106 | 373 | 6725 | SH | DEFINED | 15 |
| INTERPUBLIC GROUP COS 4.75 03- | CONVERT | 460690BE9 | 4351 | 4250000 | SH | DEFINED | 1 |
| INTERPUBLIC GROUP COS INC | COMMON | 460690100 | 47936 | 4349886 | SH | DEFINED | 1 |
| INTERPUBLIC GROUP COS INC | COMMON | 460690100 | 482 | 43765 | SH | DEFINED | 11 |
| INTERPUBLIC GROUP COS INC | COMMON | 460690100 | 252 | 22900 | SH | DEFINED | 14 |
| INTERPUBLIC GROUP COS INC | COMMON | 460690100 | 1364 | 123815 | SH | DEFINED | 15 |
| INTERPUBLIC GROUP COS INC | COMMON | 460690100 | 21 | 1903 | SH | DEFINED | 16 |
| INTERPUBLIC GROUP COS INC | COMMON | 460690100 | 300 | 27216 | SH | DEFINED | 17 |
| INTERPUBLIC GROUP COS INC | COMMON | 460690100 | 172 | 15612 | SH | DEFINED | 2,1 |
| INTERPUBLIC GROUP COS INC | COMMON | 460690100 | 484 | 43896 | SH | DEFINED | 3 |
| INTERPUBLIC GROUP COS INC | COMMON | 460690100 | 195 | 17700 | SH | DEFINED | 5 |
| INTERPUBLIC GROUP COS INC | COMMON | 460690100 | 11279 | 1023473 | SH | DEFINED | 6 |
| INTERPUBLIC GROUP COS INC | COMMON | 460690100 | 2259 | 205021 | SH | DEFINED | 6,1 |
| INTERPUBLIC GROUP COS INC | COMMON | 460690100 | 26 | 2400 | SH | DEFINED | 7 |
| INTERPUBLIC GROUP COS INC | COMMON | 460690100 | 1182 | 107223 | SH | DEFINED | 9,1 |
| INTERSECTIONS INC | COMMON | 460981301 | 84 | 8909 | SH | DEFINED | 15 |
| INTERSECTIONS INC | COMMON | 460981301 | 16 | 1700 | SH | DEFINED | 3,1 |
| INTERSIL CORP | COMMON | 46069S109 | 233 | 28063 | SH | DEFINED | 15 |
| INTERSIL CORP | COMMON | 46069S109 | 5 | 575 | SH | DEFINED | 16 |
| INTERSIL CORP | COMMON | 46069S109 | 73 | 8750 | SH | DEFINED | 3 |
| INTERVAL LEISURE GROUP | COMMON | 46113M108 | 1054 | 54338 | SH | DEFINED | 15 |
| INTERVAL LEISURE GROUP | COMMON | 46113M108 | 16268 | 838979 | SH | DEFINED | 2 |
| INTERXION HOLDING NV | COMMON | N47279109 | 169 | 7095 | SH | DEFINED | 15 |
| INTEVAC INC | COMMON | 461148108 | 177 | 38801 | SH | DEFINED | 15 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 67829 | 354107 | SH | DEFINED | 1 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 8620 | 45000 | SH | DEFINED | 1,5 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 67 | 350 | SH | DEFINED | 1,9 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 1149 | 6000 | SH | DEFINED | 10 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 20225 | 105588 | SH | DEFINED | 11 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 2002 | 10453 | SH | DEFINED | 12, |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 134 | 700 | SH | DEFINED | 13 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 35135 | 183423 | SH | DEFINED | 14 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 85278 | 445199 | SH | DEFINED | 15 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 69 | 361 | SH | DEFINED | 15, |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 448 | 2339 | SH | DEFINED | 16 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 11317 | 59083 | SH | DEFINED | 17 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 326 | 1700 | SH | DEFINED | 18 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 17325 | 90444 | SH | DEFINED | 3 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 257 | 1343 | SH | DEFINED | 3,1 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 2409 | 12576 | SH | DEFINED | 4 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 6896 | 36000 | SH | DEFINED | 5 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 19806 | 103400 | SH | DEFINED | 6 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 785 | 4100 | SH | DEFINED | 7 |
| INTL BUSINESS MACHINES CORP | COMMON | 459200101 | 1463 | 7635 | SH | DEFINED | 8,1 |
| INTL FCSTONE INC | COMMON | 46116V105 | 122 | 6997 | SH | DEFINED | 15 |
| INTL FLAVORS & FRAGRANCES | COMMON | 459506101 | 49154 | 738714 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| INTL FLAVORS & FRAGRANCES | COMMON | 459506101 | 529 | 7946 | SH | DEFINED | 11 |
| INTL FLAVORS & FRAGRANCES | COMMON | 459506101 | 73 | 1100 | SH | DEFINED | 14 |
| INTL FLAVORS & FRAGRANCES | COMMON | 459506101 | 3012 | 45271 | SH | DEFINED | 15 |
| INTL FLAVORS & FRAGRANCES | COMMON | 459506101 | 14 | 207 | SH | DEFINED | 16 |
| INTL FLAVORS & FRAGRANCES | COMMON | 459506101 | 1586 | 23842 | SH | DEFINED | 17 |
| INTL FLAVORS & FRAGRANCES | COMMON | 459506101 | 33 | 500 | SH | DEFINED | 3 |
| INTL FLAVORS & FRAGRANCES | COMMON | 459506101 | 60 | 900 | SH | DEFINED | 7 |
| INTL GAME TECHNOLOGY | COMMON | 459902102 | 3835 | 270651 | SH | DEFINED | 1 |
| INTL GAME TECHNOLOGY | COMMON | 459902102 | 352 | 24830 | SH | DEFINED | 11 |
| INTL GAME TECHNOLOGY | COMMON | 459902102 | 768 | 54208 | SH | DEFINED | 15 |
| INTL GAME TECHNOLOGY | COMMON | 459902102 | 17 | 1220 | SH | DEFINED | 16 |
| INTL GAME TECHNOLOGY | COMMON | 459902102 | 286 | 20215 | SH | DEFINED | 17 |
| INTL GAME TECHNOLOGY | COMMON | 459902102 | 8 | 542 | SH | DEFINED | 3 |
| INTL GAME TECHNOLOGY 3.25 05-0 | CONVERT | 459902AQ5 | 76837 | 73660000 | SH | DEFINED | 1 |
| INTL RECTIFIER CORP | COMMON | 460254105 | 95702 | 5397716 | SH | DEFINED | 1,2 |
| INTL RECTIFIER CORP | COMMON | 460254105 | 295 | 16662 | SH | DEFINED | 11, |
| INTL RECTIFIER CORP | COMMON | 460254105 | 4634 | 261342 | SH | DEFINED | 15 |
| INTL RECTIFIER CORP | COMMON | 460254105 | 90 | 5065 | SH | DEFINED | 16 |
| INTL RECTIFIER CORP | COMMON | 460254105 | 140 | 7886 | SH | DEFINED | 17 |
| INTL RECTIFIER CORP | COMMON | 460254105 | 139817 | 7885905 | SH | DEFINED | 2 |
| INTL SHIPHOLDING CORP | COMMON | 460321201 | 124 | 7553 | SH | DEFINED | 15 |
| INTL SPEEDWAY CORP CL A | COMMON | 460335201 | 6059 | 219133 | SH | DEFINED | 1,2 |
| INTL SPEEDWAY CORP CL A | COMMON | 460335201 | 859 | 31050 | SH | DEFINED | 15 |
| INTRALINKS HOLDINGS INC | COMMON | 46118H104 | 172 | 27900 | SH | DEFINED | 1 |
| INTRALINKS HOLDINGS INC | COMMON | 46118H104 | 201 | 32533 | SH | DEFINED | 15 |
| INTREPID POTASH INC | COMMON | 46121Y102 | 23715 | 1113916 | SH | DEFINED | 1 |
| INTREPID POTASH INC | COMMON | 46121Y102 | 1110 | 52155 | SH | DEFINED | 15 |
| INTREPID POTASH INC | COMMON | 46121Y102 | 128 | 6016 | SH | DEFINED | 16 |
| INTREPID POTASH INC | COMMON | 46121Y102 | 222 | 10416 | SH | DEFINED | 17 |
| INTREPID POTASH INC | COMMON | 46121Y102 | 51 | 2410 | SH | DEFINED | 3 |
| INTUIT INC | COMMON | 461202103 | 3302 | 55522 | SH | DEFINED | 1 |
| INTUIT INC | COMMON | 461202103 | 1642 | 27605 | SH | DEFINED | 11 |
| INTUIT INC | COMMON | 461202103 | 218 | 3663 | SH | DEFINED | 14 |
| INTUIT INC | COMMON | 461202103 | 180935 | 3042181 | SH | DEFINED | 15 |
| INTUIT INC | COMMON | 461202103 | 4100 | 68933 | SH | DEFINED | 16 |
| INTUIT INC | COMMON | 461202103 | 1625 | 27316 | SH | DEFINED | 17 |
| INTUIT INC | COMMON | 461202103 | 2340 | 39339 | SH | DEFINED | 3 |
| INTUIT INC | COMMON | 461202103 | 354 | 5952 | SH | DEFINED | 5 |
| INTUITIVE SURGICAL INC | COMMON | 46120E602 | 58131 | 118546 | SH | DEFINED | 1 |
| INTUITIVE SURGICAL INC | COMMON | 46120E602 | 1912 | 3900 | SH | DEFINED | 11 |
| INTUITIVE SURGICAL INC | COMMON | 46120E602 | 1083 | 2209 | SH | DEFINED | 14 |
| INTUITIVE SURGICAL INC | COMMON | 46120E602 | 194090 | 395803 | SH | DEFINED | 15 |
| INTUITIVE SURGICAL INC | COMMON | 46120E602 | 4525 | 9227 | SH | DEFINED | 16 |
| INTUITIVE SURGICAL INC | COMMON | 46120E602 | 213 | 435 | SH | DEFINED | 17 |
| INTUITIVE SURGICAL INC | COMMON | 46120E602 | 7831 | 15970 | SH | DEFINED | 3 |
| INTUITIVE SURGICAL INC | COMMON | 46120E602 | 624 | 1272 | SH | DEFINED | 5 |
| INTUITIVE SURGICAL INC | COMMON | 46120E602 | 98 | 200 | SH | DEFINED | 7 |
| INVACARE CORP | COMMON | 461203101 | 1564 | 95964 | SH | DEFINED | 15 |
| INVESCO BOND FUND CEF | COMMON | 46132L107 | 1107 | 51866 | PRN | DEFINED | 15 |
| INVESCO BOND FUND CEF | COMMON | 46132L107 | 1196 | 56046 | PRN | DEFINED | 17 |
| INVESCO DYNAMIC CREDIT OPPORTU | COMMON | 46132R104 | 16701 | 1338231 | PRN | DEFINED | 17 |
| INVESCO MORTGAGE CAPITAL INC | COMMON | 46131B100 | 440 | 22300 | SH | DEFINED | 14 |
| INVESCO MORTGAGE CAPITAL INC | COMMON | 46131B100 | 7780 | 394719 | SH | DEFINED | 15 |
| INVESCO MORTGAGE CAPITAL INC | COMMON | 46131B100 | 305 | 15496 | SH | DEFINED | 3 |
| INVESCO SENIOR INCOME TRUST CE | COMMON | 46131H107 | 19971 | 3855487 | SH | DEFINED | 17 |
| INVESTMENT TECHNOLOGY GROUP | COMMON | 46145F105 | 883 | 98072 | SH | DEFINED | 15 |
| INVESTMENT TECHNOLOGY GROUP | COMMON | 46145F105 | 188 | 20854 | SH | DEFINED | 17 |
| INVESTORS BANCORP INC | COMMON | 46146P102 | 39 | 2200 | SH | DEFINED | 14 |
| INVESTORS BANCORP INC | COMMON | 46146P102 | 338 | 19009 | SH | DEFINED | 15 |
| INVESTORS BANCORP INC | COMMON | 46146P102 | 51 | 2890 | SH | DEFINED | 3 |
| INVESTORS REAL ESTATE TRUST | COMMON | 461730103 | 701 | 80271 | SH | DEFINED | 15 |
| ION GEOPHYSICAL CORP | COMMON | 462044108 | 36485 | 5604518 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| ION GEOPHYSICAL CORP | COMMON | 462044108 | 48438 | 7440537 | SH | DEFINED | 1,2 |
| ION GEOPHYSICAL CORP | COMMON | 462044108 | 191 | 29320 | SH | DEFINED | 11, |
| ION GEOPHYSICAL CORP | COMMON | 462044108 | 4874 | 748770 | SH | DEFINED | 15 |
| ION GEOPHYSICAL CORP | COMMON | 462044108 | 8337 | 1280629 | SH | DEFINED | 2 |
| IPATH DOW JONES-UBS COMMDTY ET | COMMON | 06738C778 | 175 | 4230 | SH | DEFINED | 14 |
| IPATH DOW JONES-UBS COMMDTY ET | COMMON | 06738C778 | 661 | 15992 | SH | DEFINED | 17 |
| IPATH DOW JONES-UBS COMMDTY ET | COMMON | 06738C778 | 37 | 890 | SH | DEFINED | 3 |
| IPATH GOLDMAN SACHS CRUDE ETN | COMMON | 06738C786 | 50 | 2304 | SH | DEFINED | 14 |
| IPATH S&P 500 S-T FU ETN | COMMON | 06740C188 | 425 | 13375 | SH | DEFINED | 3 |
| IPC THE HOSPITALIST CO | COMMON | 44984A105 | 15751 | 396653 | SH | DEFINED | 1 |
| IPC THE HOSPITALIST CO | COMMON | 44984A105 | 1553 | 39101 | SH | DEFINED | 15 |
| IPC THE HOSPITALIST CO | COMMON | 44984A105 | 132 | 3334 | SH | DEFINED | 2,1 |
| IPC THE HOSPITALIST CO | COMMON | 44984A105 | 1723 | 43397 | SH | DEFINED | 6,1 |
| IPG PHOTONICS CORP | COMMON | 44980X109 | 24360 | 365498 | SH | DEFINED | 1 |
| IPG PHOTONICS CORP | COMMON | 44980X109 | 4079 | 61203 | SH | DEFINED | 15 |
| IPG PHOTONICS CORP | COMMON | 44980X109 | 226 | 3398 | SH | DEFINED | 3 |
| IQ HEDGE MULTI-STRAT TRACKER E | COMMON | 45409B107 | 1 | 42 | SH | DEFINED | 3 |
| IQ MERGER ARBITRAGE ETF | COMMON | 45409B800 | 1 | 29 | SH | DEFINED | 3 |
| IRIDIUM COMMUNICATIONS INC | COMMON | 46269C102 | 866 | 128916 | SH | DEFINED | 15 |
| IROBOT CORP | COMMON | 462726100 | 416 | 22181 | SH | DEFINED | 15 |
| IRON MOUNTAIN INC | COMMON | 462846106 | 2797 | 90079 | SH | DEFINED | 1 |
| IRON MOUNTAIN INC | COMMON | 462846106 | 422 | 13604 | SH | DEFINED | 11 |
| IRON MOUNTAIN INC | COMMON | 462846106 | 14 | 435 | SH | DEFINED | 14 |
| IRON MOUNTAIN INC | COMMON | 462846106 | 1196 | 38512 | SH | DEFINED | 15 |
| IRON MOUNTAIN INC | COMMON | 462846106 | 14 | 448 | SH | DEFINED | 16 |
| IRON MOUNTAIN INC | COMMON | 462846106 | 35667 | 1148688 | SH | DEFINED | 2 |
| IRON MOUNTAIN INC | COMMON | 462846106 | 44 | 1422 | SH | DEFINED | 3 |
| IRON MOUNTAIN INC | COMMON | 462846106 | 53 | 1700 | SH | DEFINED | 7 |
| IRONWOOD PHARMACEUTICALS INC | COMMON | 46333X108 | 6 | 548 | SH | DEFINED | 15 |
| IRONWOOD PHARMACEUTICALS INC | COMMON | 46333X108 | 32 | 2858 | SH | DEFINED | 3 |
| IRSA -SP ADR | COMMON | 450047204 | 3 | 409 | SH | DEFINED | 15 |
| ISHARE S&P 600 GRO ETF | COMMON | 464287887 | 255 | 3030 | SH | DEFINED | 14 |
| ISHARE S&P 600 GRO ETF | COMMON | 464287887 | 148 | 1766 | SH | DEFINED | 3 |
| ISHARES BARCLAYS 1-3 YEAR CR E | COMMON | 464288646 | 36589 | 346879 | SH | DEFINED | 14 |
| ISHARES BARCLAYS 1-3 YEAR CR E | COMMON | 464288646 | 1225 | 11610 | SH | DEFINED | 15 |
| ISHARES BARCLAYS 1-3 YEAR CR E | COMMON | 464288646 | 3175 | 30102 | SH | DEFINED | 17 |
| ISHARES BARCLAYS 1-3 YEAR CR E | COMMON | 464288646 | 12341 | 117000 | SH | DEFINED | 3 |
| ISHARES BARCLAYS 3-7 YEAR TREA | COMMON | 464288661 | 144 | 1170 | SH | DEFINED | 14 |
| ISHARES BARCLAYS 3-7 YEAR TREA | COMMON | 464288661 | 5169 | 41949 | SH | DEFINED | 17 |
| ISHARES BARCLAYS AGENCY BOND E | COMMON | 464288166 | 423 | 3734 | SH | DEFINED | 17 |
| ISHARES BARCLAYS INTERMEDIATE | COMMON | 464288612 | 9050 | 80511 | PRN | DEFINED | 14 |
| ISHARES BARCLAYS INTERMEDIATE | COMMON | 464288612 | 3107 | 27643 | PRN | DEFINED | 17 |
| ISHARES BARCLAYS INTERMEDIATE | COMMON | 464288612 | 12233 | 108821 | PRN | DEFINED | 3 |
| ISHARES BARCLAYS INTERMEDIATE | COMMON | 464288638 | 515 | 4625 | SH | DEFINED | 14 |
| ISHARES BARCLAYS INTERMEDIATE | COMMON | 464288638 | 4112 | 36952 | SH | DEFINED | 17 |
| ISHARES BARCLAYS INTERMEDIATE | COMMON | 464288638 | 3507 | 31508 | SH | DEFINED | 3 |
| ISHARES BARCLAYS MBS FIXED-RAT | COMMON | 464288588 | 298 | 2764 | SH | DEFINED | 15 |
| ISHARES BARCLAYS MBS FIXED-RAT | COMMON | 464288588 | 3412 | 31595 | SH | DEFINED | 17 |
| ISHARES BARCLAYS SHORT TREASUR | COMMON | 464288679 | 821 | 7450 | SH | DEFINED | 14 |
| ISHARES COHEN & STEERS RLTY ET | COMMON | 464287564 | 1139 | 14503 | SH | DEFINED | 14 |
| ISHARES COHEN & STEERS RLTY ET | COMMON | 464287564 | 59 | 747 | SH | DEFINED | 3 |
| ISHARES COMEX GOLD TRUST ETF | COMMON | 464285105 | 13622 | 836800 | SH | DEFINED | 1 |
| ISHARES COMEX GOLD TRUST ETF | COMMON | 464285105 | 1607 | 98700 | SH | DEFINED | 14 |
| ISHARES COMEX GOLD TRUST ETF | COMMON | 464285105 | 5790 | 355687 | SH | DEFINED | 3 |
| ISHARES CORE S&P 500 ETF | COMMON | 464287200 | 11219 | 78380 | SH | DEFINED | 14 |
| ISHARES CORE S&P 500 ETF | COMMON | 464287200 | 2071 | 14468 | SH | DEFINED | 3 |
| ISHARES CORE S&P MIDCAP ETF | COMMON | 464287507 | 11135 | 109488 | SH | DEFINED | 14 |
| ISHARES CORE S&P MIDCAP ETF | COMMON | 464287507 | 993 | 9763 | SH | DEFINED | 17 |
| ISHARES CORE S&P MIDCAP ETF | COMMON | 464287507 | 3453 | 33956 | SH | DEFINED | 3 |
| ISHARES CORE S&P SMALLCAP ETF | COMMON | 464287804 | 11156 | 142847 | SH | DEFINED | 14 |
| ISHARES CORE S&P SMALLCAP ETF | COMMON | 464287804 | 1080 | 13823 | SH | DEFINED | 15 |
| ISHARES CORE S&P SMALLCAP ETF | COMMON | 464287804 | 792 | 10140 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| ISHARES CORE S&P SMALLCAP ETF | COMMON | 464287804 | 972 | 12439 | SH | DEFINED | 3 |
| ISHARES CORE TOTAL US BOND MAR | COMMON | 464287226 | 6115 | 55049 | SH | DEFINED | 14 |
| ISHARES CORE TOTAL US BOND MAR | COMMON | 464287226 | 5146 | 46329 | SH | DEFINED | 3 |
| ISHARES DJ SELECT DIVIDEND ETF | COMMON | 464287168 | 1227 | 21437 | SH | DEFINED | 14 |
| ISHARES DJ SELECT DIVIDEND ETF | COMMON | 464287168 | 5966 | 104235 | SH | DEFINED | 3 |
| ISHARES DJ US BASIC MATERIAL E | COMMON | 464287838 | 39 | 560 | SH | DEFINED | 3 |
| ISHARES DJ US CONSMR GOODS ETF | COMMON | 464287812 | 10 | 135 | SH | DEFINED | 14 |
| ISHARES DJ US FINANCIAL SECT E | COMMON | 464287788 | 90 | 1490 | SH | DEFINED | 14 |
| ISHARES DJ US FINANCIAL SECT E | COMMON | 464287788 | 1 | 15 | SH | DEFINED | 3 |
| ISHARES DJ US FINANCIAL SVCS E | COMMON | 464287770 | 36 | 600 | SH | DEFINED | 14 |
| ISHARES DJ US FINANCIAL SVCS E | COMMON | 464287770 | 156 | 2626 | SH | DEFINED | 15 |
| ISHARES DJ US HEALTHCARE SEC E | COMMON | 464287762 | 33 | 400 | SH | DEFINED | 14 |
| ISHARES DJ US HEALTHCARE SEC E | COMMON | 464287762 | 485 | 5807 | SH | DEFINED | 15 |
| ISHARES DJ US TECHNOLOGY SEC E | COMMON | 464287721 | 2832 | 40045 | SH | DEFINED | 14 |
| ISHARES DJ US TECHNOLOGY SEC E | COMMON | 464287721 | 833 | 11773 | SH | DEFINED | 15 |
| ISHARES DJ US TECHNOLOGY SEC E | COMMON | 464287721 | 38 | 535 | SH | DEFINED | 3 |
| ISHARES DJ US TRANSPORT INDX M | COMMON | 464287192 | 2 | 20 | SH | DEFINED | 3 |
| ISHARES DJ US UTILITIES SECT E | COMMON | 464287697 | 98 | 1135 | SH | DEFINED | 14 |
| ISHARES DOW JONES US REAL EST | COMMON | 464287739 | 1070 | 16550 | SH | DEFINED | 1 |
| ISHARES DOW JONES US REAL EST | COMMON | 464287739 | 112 | 1735 | SH | DEFINED | 14 |
| ISHARES DOW JONES US REAL EST | COMMON | 464287739 | 336 | 5197 | SH | DEFINED | 3 |
| ISHARES FTSE CHINA 25 INDEX ET | COMMON | 464287184 | 443 | 10960 | SH | DEFINED | 14 |
| ISHARES FTSE CHINA 25 INDEX ET | COMMON | 464287184 | 35 | 862 | SH | DEFINED | 3 |
| ISHARES FTSE EPRA/NAREIT DEV E | COMMON | 464288489 | 11 | 329 | SH | DEFINED | 3 |
| ISHARES GOLDMAN SACHS NETWOR E | COMMON | 464287531 | 10 | 350 | SH | DEFINED | 14 |
| ISHARES GS$ INVESTOP CORP BD E | COMMON | 464287242 | 4624 | 38215 | SH | DEFINED | 14 |
| ISHARES GS$ INVESTOP CORP BD E | COMMON | 464287242 | 4145 | 34261 | SH | DEFINED | 17 |
| ISHARES GS$ INVESTOP CORP BD E | COMMON | 464287242 | 4307 | 35597 | SH | DEFINED | 3 |
| ISHARES IBOXX H/Y CORP BOND ET | COMMON | 464288513 | 6404 | 68601 | PRN | DEFINED | 14 |
| ISHARES IBOXX H/Y CORP BOND ET | COMMON | 464288513 | 1159 | 12417 | PRN | DEFINED | 15 |
| ISHARES IBOXX H/Y CORP BOND ET | COMMON | 464288513 | 6397 | 68523 | PRN | DEFINED | 17 |
| ISHARES IBOXX H/Y CORP BOND ET | COMMON | 464288513 | 12780 | 136905 | PRN | DEFINED | 3 |
| ISHARES JP MORGAN EM BOND FD E | COMMON | 464288281 | 626 | 5100 | SH | DEFINED | 14 |
| ISHARES JP MORGAN EM BOND FD E | COMMON | 464288281 | 458 | 3734 | SH | DEFINED | 15 |
| ISHARES JP MORGAN EM BOND FD E | COMMON | 464288281 | 1546 | 12590 | SH | DEFINED | 17 |
| ISHARES JP MORGAN EM BOND FD E | COMMON | 464288281 | 232 | 1887 | SH | DEFINED | 3 |
| ISHARES LEHMAN 1-3YR TRS BD ET | COMMON | 464287457 | 4387 | 51967 | SH | DEFINED | 14 |
| ISHARES LEHMAN 1-3YR TRS BD ET | COMMON | 464287457 | 4369 | 51752 | SH | DEFINED | 17 |
| ISHARES LEHMAN 1-3YR TRS BD ET | COMMON | 464287457 | 97 | 1151 | SH | DEFINED | 3 |
| ISHARES LEHMAN 20+YR TREAS ETF | COMMON | 464287432 | 12 | 97 | SH | DEFINED | 3 |
| ISHARES LEHMAN 7-10YR TREAS ET | COMMON | 464287440 | 147 | 1369 | SH | DEFINED | 14 |
| ISHARES LEHMAN 7-10YR TREAS ET | COMMON | 464287440 | 269 | 2503 | SH | DEFINED | 17 |
| ISHARES LEHMAN 7-10YR TREAS ET | COMMON | 464287440 | 66 | 610 | SH | DEFINED | 3 |
| ISHARES MORNINGSTAR LG GR IN E | COMMON | 464287119 | 6 | 75 | SH | DEFINED | 3 |
| ISHARES MORNINGSTAR MID CO I E | COMMON | 464288208 | 306 | 3100 | SH | DEFINED | 14 |
| ISHARES MORNINGSTAR SM CO ID M | COMMON | 464288505 | 524 | 5500 | SH | DEFINED | 14 |
| ISHARES MSCI ACWI EX US INDX E | COMMON | 464288240 | 52 | 1250 | SH | DEFINED | 14 |
| ISHARES MSCI ACWI INDEX ETF | COMMON | 464288257 | 552 | 11477 | SH | DEFINED | 3 |
| ISHARES MSCI ASIA EX-JAPAN ETF | COMMON | 464288182 | 9135 | 150950 | SH | DEFINED | 14 |
| ISHARES MSCI ASIA EX-JAPAN ETF | COMMON | 464288182 | 386 | 6386 | SH | DEFINED | 15 |
| ISHARES MSCI ASIA EX-JAPAN ETF | COMMON | 464288182 | 360 | 5950 | SH | DEFINED | 3 |
| ISHARES MSCI ASIA EX-JAPAN ETF | COMMON | 464288182 | 2384 | 39400 | SH | DEFINED | 4,1 |
| ISHARES MSCI AUSTRALIA INDEX E | COMMON | 464286103 | 2658 | 105732 | SH | DEFINED | 17 |
| ISHARES MSCI AUSTRALIA INDEX E | COMMON | 464286103 | 372 | 14800 | SH | DEFINED | 3 |
| ISHARES MSCI BRAZIL INDEX ETF | COMMON | 464286400 | 909 | 16250 | SH | DEFINED | 14 |
| ISHARES MSCI BRAZIL INDEX ETF | COMMON | 464286400 | 36 | 641 | SH | DEFINED | 3 |
| ISHARES MSCI BRIC INDEX FUND M | COMMON | 464286657 | 1 | 28 | SH | DEFINED | 3 |
| ISHARES MSCI CANADA ETF | COMMON | 464286509 | 3806 | 133999 | SH | DEFINED | 17 |
| ISHARES MSCI CANADA ETF | COMMON | 464286509 | 2 | 75 | SH | DEFINED | 3 |
| ISHARES MSCI EAFE GROWTH INX | COMMON | 464288885 | 47 | 777 | SH | DEFINED | 1 |
| ISHARES MSCI EAFE GROWTH INX | COMMON | 464288885 | 124 | 2067 | SH | DEFINED | 14 |
| ISHARES MSCI EAFE GROWTH INX | COMMON | 464288885 | 22 | 367 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| ISHARES MSCI EAFE INDEX ETF | COMMON | 464287465 | 3497 | 61504 | SH | DEFINED | 1 |
| ISHARES MSCI EAFE INDEX ETF | COMMON | 464287465 | 1374 | 24156 | SH | DEFINED | 14 |
| ISHARES MSCI EAFE INDEX ETF | COMMON | 464287465 | 520 | 9154 | SH | DEFINED | 15 |
| ISHARES MSCI EAFE INDEX ETF | COMMON | 464287465 | 1543 | 27138 | SH | DEFINED | 3 |
| ISHARES MSCI EAFE SMALL CAP | COMMON | 464288273 | 806 | 19804 | SH | DEFINED | 17 |
| ISHARES MSCI EAFE SMALL CAP | COMMON | 464288273 | 6 | 150 | SH | DEFINED | 3 |
| ISHARES MSCI EAFE VALUE INX | COMMON | 464288877 | 196 | 4037 | SH | DEFINED | 14 |
| ISHARES MSCI EAFE VALUE INX | COMMON | 464288877 | 112 | 2295 | SH | DEFINED | 3 |
| ISHARES MSCI EMERGING MKT INC | COMMON | 464287234 | 2759 | 62209 | SH | DEFINED | 1 |
| ISHARES MSCI EMERGING MKT INC | COMMON | 464287234 | 34663 | 781589 | SH | DEFINED | 14 |
| ISHARES MSCI EMERGING MKT INC | COMMON | 464287234 | 165 | 3723 | SH | DEFINED | 15 |
| ISHARES MSCI EMERGING MKT INC | COMMON | 464287234 | 1420 | 32029 | SH | DEFINED | 17 |
| ISHARES MSCI EMERGING MKT INC | COMMON | 464287234 | 6175 | 139230 | SH | DEFINED | 3 |
| ISHARES MSCI EMU ETF | COMMON | 464286608 | 249 | 7432 | SH | DEFINED | 15 |
| ISHARES MSCI GERMANY INDEX ETF | COMMON | 464286806 | 316 | 12782 | SH | DEFINED | 15 |
| ISHARES MSCI HONG KONG INDEX E | COMMON | 464286871 | 216 | 11100 | SH | DEFINED | 14 |
| ISHARES MSCI ISRAEL CPD INVS E | COMMON | 464286632 | 77 | 1840 | SH | DEFINED | 3 |
| ISHARES MSCI JAPAN INDEX ETF | COMMON | 464286848 | 578 | 59333 | SH | DEFINED | 17 |
| ISHARES MSCI JAPAN INDEX ETF | COMMON | 464286848 | 82 | 8400 | SH | DEFINED | 3 |
| ISHARES MSCI JAPAN INDEX ETF | COMMON | 464286848 | 14186 | 1455020 | SH | DEFINED | 4 |
| ISHARES MSCI MALAYSIA (FREE) I | COMMON | 464286830 | 34 | 2236 | SH | DEFINED | 3 |
| ISHARES MSCI PACIFIC EX JPN ET | COMMON | 464286665 | 3489 | 74014 | SH | DEFINED | 14 |
| ISHARES MSCI PACIFIC EX JPN ET | COMMON | 464286665 | 360 | 7632 | SH | DEFINED | 15 |
| ISHARES MSCI PACIFIC EX JPN ET | COMMON | 464286665 | 822 | 17443 | SH | DEFINED | 17 |
| ISHARES MSCI PACIFIC EX JPN ET | COMMON | 464286665 | 828 | 17566 | SH | DEFINED | 3 |
| ISHARES MSCI SOUH KOREA ETF | COMMON | 464286772 | 269 | 4240 | SH | DEFINED | 1 |
| ISHARES MSCI SOUH KOREA ETF | COMMON | 464286772 | 41 | 650 | SH | DEFINED | 14 |
| ISHARES MSCI SOUH KOREA ETF | COMMON | 464286772 | 2705 | 42700 | SH | DEFINED | 2,1 |
| ISHARES MSCI SOUH KOREA ETF | COMMON | 464286772 | 5 | 75 | SH | DEFINED | 3 |
| ISHARES MSCI SWITZERLAND INDEX | COMMON | 464286749 | 164 | 6105 | SH | DEFINED | 15 |
| ISHARES MSCI TAIWAN INDEX FD E | COMMON | 464286731 | 83 | 6123 | SH | DEFINED | 1 |
| ISHARES MSCI TAIWAN INDEX FD E | COMMON | 464286731 | 2242 | 164600 | SH | DEFINED | 11 |
| ISHARES MSCI TAIWAN INDEX FD E | COMMON | 464286731 | 20358 | 1494700 | SH | DEFINED | 6 |
| ISHARES MSCI TURKEY INVSTBLE E | COMMON | 464286715 | 2050 | 30700 | SH | DEFINED | 2,1 |
| ISHARES MSCI UNITED KINGDOM IN | COMMON | 464286699 | 293 | 16350 | SH | DEFINED | 15 |
| ISHARES NASDAQ BIOTECH INDEX E | COMMON | 464287556 | 49 | 355 | SH | DEFINED | 14 |
| ISHARES NASDAQ BIOTECH INDEX E | COMMON | 464287556 | 384 | 2800 | SH | DEFINED | 3 |
| ISHARES RUSSELL 1000 GROWTH ET | COMMON | 464287614 | 15935 | 243327 | SH | DEFINED | 14 |
| ISHARES RUSSELL 1000 GROWTH ET | COMMON | 464287614 | 585 | 8930 | SH | DEFINED | 17 |
| ISHARES RUSSELL 1000 GROWTH ET | COMMON | 464287614 | 33568 | 512560 | SH | DEFINED | 3 |
| ISHARES RUSSELL 1000 INDEX ETF | COMMON | 464287622 | 825 | 10428 | SH | DEFINED | 14 |
| ISHARES RUSSELL 1000 INDEX ETF | COMMON | 464287622 | 12289 | 155264 | SH | DEFINED | 3 |
| ISHARES RUSSELL 1000 VALUE ETF | COMMON | 464287598 | 358 | 4914 | SH | DEFINED | 1 |
| ISHARES RUSSELL 1000 VALUE ETF | COMMON | 464287598 | 366 | 5020 | SH | DEFINED | 14 |
| ISHARES RUSSELL 1000 VALUE ETF | COMMON | 464287598 | 5798 | 79625 | SH | DEFINED | 3 |
| ISHARES RUSSELL 2000 I SHARE E | COMMON | 464287648 | 781 | 8193 | SH | DEFINED | 14 |
| ISHARES RUSSELL 2000 I SHARE E | COMMON | 464287648 | 689 | 7226 | SH | DEFINED | 3 |
| ISHARES RUSSELL 3000 GROWTH ET | COMMON | 464287671 | 126 | 2360 | SH | DEFINED | 3 |
| ISHARES RUSSELL 3000 INDEX ETF | COMMON | 464287689 | 228 | 2688 | SH | DEFINED | 14 |
| ISHARES RUSSELL 3000 INDEX ETF | COMMON | 464287689 | 3 | 35 | SH | DEFINED | 3 |
| ISHARES RUSSELL 3000 VALUE ETF | COMMON | 464287663 | 229 | 2400 | SH | DEFINED | 3 |
| ISHARES RUSSELL MICROCAP INX E | COMMON | 464288869 | 52 | 1000 | SH | DEFINED | 14 |
| ISHARES RUSSELL MIDCAP GRWTH E | COMMON | 464287481 | 13892 | 221212 | SH | DEFINED | 14 |
| ISHARES RUSSELL MIDCAP GRWTH E | COMMON | 464287481 | 8123 | 129348 | SH | DEFINED | 3 |
| ISHARES RUSSELL MIDCAP INDEX E | COMMON | 464287499 | 444 | 3923 | SH | DEFINED | 1 |
| ISHARES RUSSELL MIDCAP INDEX E | COMMON | 464287499 | 8549 | 75589 | SH | DEFINED | 14 |
| ISHARES RUSSELL MIDCAP INDEX E | COMMON | 464287499 | 9986 | 88294 | SH | DEFINED | 3 |
| ISHARES RUSSELL MIDCAP VALUE E | COMMON | 464287473 | 660 | 13137 | SH | DEFINED | 14 |
| ISHARES RUSSELL MIDCAP VALUE E | COMMON | 464287473 | 3647 | 72589 | SH | DEFINED | 3 |
| ISHARES S&P 100 INDEX FUND ETF | COMMON | 464287101 | 168 | 2600 | SH | DEFINED | 14 |
| ISHARES S&P 100 INDEX FUND ETF | COMMON | 464287101 | 587 | 9079 | SH | DEFINED | 17 |
| ISHARES S&P 100 INDEX FUND ETF | COMMON | 464287101 | 140 | 2170 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| ISHARES S&P 500 GROWTH INDEX E | COMMON | 464287309 | 116 | 1535 | SH | DEFINED | 14 |
| ISHARES S&P 500 GROWTH INDEX E | COMMON | 464287309 | 2015 | 26609 | SH | DEFINED | 17 |
| ISHARES S&P 500 GROWTH INDEX E | COMMON | 464287309 | 619 | 8178 | SH | DEFINED | 3 |
| ISHARES S&P 500 VALUE INDEX FU | COMMON | 464287408 | 2079 | 31313 | SH | DEFINED | 17 |
| ISHARES S&P 500 VALUE INDEX FU | COMMON | 464287408 | 839 | 12641 | SH | DEFINED | 3 |
| ISHARES S&P GBL CLEAN ENERGY E | COMMON | 464288224 | 44 | 6175 | SH | DEFINED | 14 |
| ISHARES S&P GLBL ENERGY SECT E | COMMON | 464287341 | 8 | 210 | SH | DEFINED | 14 |
| ISHARES S&P GLBL TELECOMM SE E | COMMON | 464287275 | 6 | 100 | SH | DEFINED | 14 |
| ISHARES S&P GLOBAL 100 ETF | COMMON | 464287572 | 4089 | 63923 | SH | DEFINED | 17 |
| ISHARES S&P GLOBAL 100 ETF | COMMON | 464287572 | 6 | 100 | SH | DEFINED | 3 |
| ISHARES S&P GLOBAL INFRASTR ET | COMMON | 464288372 | 339 | 9507 | SH | DEFINED | 17 |
| ISHARES S&P GSCI COMMODITY I E | COMMON | 46428R107 | 1693 | 51630 | SH | DEFINED | 14 |
| ISHARES S&P GSCI COMMODITY I E | COMMON | 46428R107 | 24 | 735 | SH | DEFINED | 3 |
| ISHARES S&P GSSI NATURAL RES | COMMON | 464287374 | 206 | 5400 | SH | DEFINED | 14 |
| ISHARES S&P GSSI NATURAL RES | COMMON | 464287374 | 77 | 2012 | SH | DEFINED | 3 |
| ISHARES S&P LATIN AMERICA 40 E | COMMON | 464287390 | 33 | 750 | SH | DEFINED | 14 |
| ISHARES S&P LATIN AMERICA 40 E | COMMON | 464287390 | 140 | 3200 | SH | DEFINED | 3 |
| ISHARES S&P MID CAP 400 GROWTH | COMMON | 464287606 | 189 | 1655 | SH | DEFINED | 14 |
| ISHARES S&P MID CAP 400 GROWTH | COMMON | 464287606 | 299 | 2615 | SH | DEFINED | 3 |
| ISHARES S&P MIDCAP 400-VALUE E | COMMON | 464287705 | 45 | 510 | SH | DEFINED | 14 |
| ISHARES S&P MIDCAP 400-VALUE E | COMMON | 464287705 | 181 | 2058 | SH | DEFINED | 3 |
| ISHARES S&P NAT AMT FREE MUNI | COMMON | 464288414 | 3375 | 30500 | PRN | DEFINED | 14 |
| ISHARES S&P NAT AMT FREE MUNI | COMMON | 464288414 | 1490 | 13471 | PRN | DEFINED | 17 |
| ISHARES S&P NAT AMT FREE MUNI | COMMON | 464288414 | 322 | 2906 | PRN | DEFINED | 3 |
| ISHARES S&P PREF STK INDX FN E | COMMON | 464288687 | 1528 | 38571 | SH | DEFINED | 14 |
| ISHARES S&P PREF STK INDX FN E | COMMON | 464288687 | 2035 | 51354 | SH | DEFINED | 17 |
| ISHARES S&P PREF STK INDX FN E | COMMON | 464288687 | 1707 | 43073 | SH | DEFINED | 3 |
| ISHARES S&P SMALLCAP 600 VALUE | COMMON | 464287879 | 170 | 2100 | SH | DEFINED | 14 |
| ISHARES S&P SMALLCAP 600 VALUE | COMMON | 464287879 | 126 | 1553 | SH | DEFINED | 3 |
| ISHARES S&P ST NATL AMT -MF | COMMON | 464288158 | 511 | 4811 | SH | DEFINED | 17 |
| ISHARES S&P-CITI 1-3 INT TRE E | COMMON | 464288125 | 8 | 84 | PRN | DEFINED | 3 |
| ISHARES SILVER TRUST ETF | COMMON | 46428Q109 | 17 | 575 | SH | DEFINED | 14 |
| ISHARES SILVER TRUST ETF | COMMON | 46428Q109 | 1805 | 61459 | SH | DEFINED | 17 |
| ISHARES SILVER TRUST ETF | COMMON | 46428Q109 | 168 | 5710 | SH | DEFINED | 3 |
| ISHARES TR BARCLAYS TIPS BD FD | COMMON | 464287176 | 925 | 7623 | PRN | DEFINED | 14 |
| ISHARES TR BARCLAYS TIPS BD FD | COMMON | 464287176 | 323 | 2663 | PRN | DEFINED | 15 |
| ISHARES TR BARCLAYS TIPS BD FD | COMMON | 464287176 | 11325 | 93278 | PRN | DEFINED | 17 |
| ISHARES TR BARCLAYS TIPS BD FD | COMMON | 464287176 | 1270 | 10463 | PRN | DEFINED | 3 |
| ISIS PHARMACEUTICAL INC144A CV | CONVERT | 464337AF1 | 4941 | 5000000 | SH | DEFINED | 1 |
| ISIS PHARMACEUTICALS INC | COMMON | 464330109 | 520 | 49830 | SH | DEFINED | 1 |
| ISIS PHARMACEUTICALS INC | COMMON | 464330109 | 4124 | 394990 | SH | DEFINED | 15 |
| ISIS PHARMACEUTICALS INC | COMMON | 464330109 | 363 | 34800 | SH | DEFINED | 3,1 |
| ISLE OF CAPRI CASINOS | COMMON | 464592104 | 143 | 25493 | SH | DEFINED | 15 |
| ISOFTSTONE HOLDINGS LTD ADR | COMMON | 46489B108 | 694 | 162834 | SH | DEFINED | 15 |
| ISTAR FINANCIAL INC | COMMON | 45031U101 | 640 | 78515 | SH | DEFINED | 15 |
| ISTAR FINANCIAL INC | COMMON | 45031U101 | 17 | 2058 | SH | DEFINED | 16 |
| ITAU UNIBANCO BANCO MULT-ADR | COMMON | 465562106 | 13343 | 810641 | SH | DEFINED | 15 |
| ITAU UNIBANCO BANCO MULT-ADR | COMMON | 465562106 | 1237 | 75137 | SH | DEFINED | 17 |
| ITAU UNIBANCO BANCO MULT-ADR | COMMON | 465562106 | 49013 | 2977700 | SH | DEFINED | 6 |
| ITAU UNIBANCO BANCO MULT-ADR | COMMON | 465562106 | 1317 | 80000 | SH | DEFINED | 6,1 |
| ITAU UNIBANCO BANCO MULT-ADR | COMMON | 465562106 | 514 | 31250 | SH | DEFINED | 9 |
| ITC HOLDINGS CORP | COMMON | 465685105 | 35677 | 463886 | SH | DEFINED | 1 |
| ITC HOLDINGS CORP | COMMON | 465685105 | 3436 | 44678 | SH | DEFINED | 15 |
| ITC HOLDINGS CORP | COMMON | 465685105 | 7 | 93 | SH | DEFINED | 16 |
| ITC HOLDINGS CORP | COMMON | 465685105 | 495 | 6430 | SH | DEFINED | 17 |
| ITC HOLDINGS CORP | COMMON | 465685105 | 11 | 138 | SH | DEFINED | 3 |
| ITRON INC | COMMON | 465741106 | 967 | 21700 | SH | DEFINED | 1 |
| ITRON INC | COMMON | 465741106 | 41851 | 939426 | SH | DEFINED | 15 |
| ITRON INC | COMMON | 465741106 | 206 | 4618 | SH | DEFINED | 16 |
| ITRON INC | COMMON | 465741106 | 765 | 17168 | SH | DEFINED | 17 |
| ITT CORP | COMMON | 450911201 | 40152 | 1711526 | SH | DEFINED | 1 |
| ITT CORP | COMMON | 450911201 | 232 | 9900 | SH | DEFINED | 1,5 |

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|---|---|---|---|---|---|---|---|
| ITT CORP | COMMON | 450911201 | 1149 | 48961 | SH | DEFINED | 15 |
| ITT CORP | COMMON | 450911201 | 37 | 1580 | SH | DEFINED | 16 |
| ITT CORP | COMMON | 450911201 | 68 | 2918 | SH | DEFINED | 17 |
| ITT CORP | COMMON | 450911201 | 7 | 300 | SH | DEFINED | 3 |
| ITT EDUCATIONAL SERVICES INC | COMMON | 45068B109 | 460 | 26600 | SH | DEFINED | 1 |
| ITT EDUCATIONAL SERVICES INC | COMMON | 45068B109 | 510 | 29448 | SH | DEFINED | 15 |
| ITT EDUCATIONAL SERVICES INC | COMMON | 45068B109 | 193 | 11123 | SH | DEFINED | 17 |
| IXIA COMMUNICATIONS | COMMON | 45071R109 | 897 | 52817 | SH | DEFINED | 15 |
| IXIA CVT 3 12-15 | CONVERT | 45071RAB5 | 7780 | 6700000 | SH | DEFINED | 1 |
| IXYS CORP | COMMON | 46600W106 | 101 | 11060 | SH | DEFINED | 15 |
| J & J SNACK FOODS CORP | COMMON | 466032109 | 4968 | 77767 | SH | DEFINED | 15 |
| J & J SNACK FOODS CORP | COMMON | 466032109 | 147 | 2296 | SH | DEFINED | 17 |
| J & J SNACK FOODS CORP | COMMON | 466032109 | 13 | 200 | SH | DEFINED | 3 |
| J. C. PENNEY CO | COMMON | 708160106 | 2520 | 127868 | SH | DEFINED | 1 |
| J. C. PENNEY CO | COMMON | 708160106 | 314 | 15930 | SH | DEFINED | 11 |
| J. C. PENNEY CO | COMMON | 708160106 | 1350 | 68488 | SH | DEFINED | 15 |
| J. C. PENNEY CO | COMMON | 708160106 | 28 | 1405 | SH | DEFINED | 16 |
| J. C. PENNEY CO | COMMON | 708160106 | 358 | 18157 | SH | DEFINED | 17 |
| J. C. PENNEY CO | COMMON | 708160106 | 1 | 59 | SH | DEFINED | 3 |
| J. C. PENNEY CO | COMMON | 708160106 | 195 | 9906 | SH | DEFINED | 5 |
| J2 GLOBAL COMMUNICATIONS INC | COMMON | 48123V102 | 5540 | 181059 | SH | DEFINED | 1 |
| J2 GLOBAL COMMUNICATIONS INC | COMMON | 48123V102 | 2002 | 65420 | SH | DEFINED | 15 |
| J2 GLOBAL COMMUNICATIONS INC | COMMON | 48123V102 | 316 | 10316 | SH | DEFINED | 17 |
| J2 GLOBAL COMMUNICATIONS INC | COMMON | 48123V102 | 237 | 7752 | SH | DEFINED | 3 |
| JA SOLAR HOLDINGS CO LTD ADR | COMMON | 466090206 | 1003 | 235008 | SH | DEFINED | 15 |
| JA SOLAR HOLDINGS CO LTD ADR | COMMON | 466090206 | 34 | 8024 | SH | DEFINED | 16 |
| JABIL CIRCUIT INC | COMMON | 466313103 | 61295 | 3177549 | SH | DEFINED | 1 |
| JABIL CIRCUIT INC | COMMON | 466313103 | 694 | 36000 | SH | DEFINED | 10 |
| JABIL CIRCUIT INC | COMMON | 466313103 | 1172 | 60753 | SH | DEFINED | 12, |
| JABIL CIRCUIT INC | COMMON | 466313103 | 1864 | 96635 | SH | DEFINED | 15 |
| JABIL CIRCUIT INC | COMMON | 466313103 | 19 | 993 | SH | DEFINED | 16 |
| JABIL CIRCUIT INC | COMMON | 466313103 | 270 | 13978 | SH | DEFINED | 17 |
| JABIL CIRCUIT INC | COMMON | 466313103 | 36 | 1841 | SH | DEFINED | 2,1 |
| JABIL CIRCUIT INC | COMMON | 466313103 | 6 | 303 | SH | DEFINED | 3 |
| JACK IN THE BOX INC | COMMON | 466367109 | 35353 | 1236133 | SH | DEFINED | 1 |
| JACK IN THE BOX INC | COMMON | 466367109 | 1578 | 55167 | SH | DEFINED | 15 |
| JACK IN THE BOX INC | COMMON | 466367109 | 10 | 339 | SH | DEFINED | 16 |
| JACK IN THE BOX INC | COMMON | 466367109 | 6 | 226 | SH | DEFINED | 3 |
| JACOBS ENGINEERING GROUP INC | COMMON | 469814107 | 2882 | 67691 | SH | DEFINED | 1 |
| JACOBS ENGINEERING GROUP INC | COMMON | 469814107 | 541 | 12697 | SH | DEFINED | 11 |
| JACOBS ENGINEERING GROUP INC | COMMON | 469814107 | 1016 | 23876 | SH | DEFINED | 15 |
| JACOBS ENGINEERING GROUP INC | COMMON | 469814107 | 27 | 645 | SH | DEFINED | 16 |
| JACOBS ENGINEERING GROUP INC | COMMON | 469814107 | 315 | 7409 | SH | DEFINED | 17 |
| JACOBS ENGINEERING GROUP INC | COMMON | 469814107 | 60 | 1400 | SH | DEFINED | 3 |
| JACOBS ENGINEERING GROUP INC | COMMON | 469814107 | 177 | 4153 | SH | DEFINED | 5 |
| JAGUAR MINING INC | COMMON | 47009M103 | 3 | 5178 | SH | DEFINED | 15 |
| JAKKS PACIFIC INC | COMMON | 47012E106 | 652 | 52058 | SH | DEFINED | 15 |
| JAKKS PACIFIC INC | COMMON | 47012E106 | 55 | 4410 | SH | DEFINED | 3 |
| JAMES HARDIE IND PLC-SPONS ADR | COMMON | 47030M106 | 155 | 3190 | SH | DEFINED | 15 |
| JAMES RIVER COAL CO | COMMON | 470355207 | 205 | 63926 | SH | DEFINED | 15 |
| JANUS CAPITAL GROUP INC | COMMON | 47102X105 | 47025 | 5519400 | SH | DEFINED | 1 |
| JANUS CAPITAL GROUP INC | COMMON | 47102X105 | 640 | 75076 | SH | DEFINED | 15 |
| JANUS CAPITAL GROUP INC | COMMON | 47102X105 | 293 | 34403 | SH | DEFINED | 17 |
| JANUS CAPITAL GROUP INC 3.25 0 | CONVERT | 47102XAG0 | 1039 | 1000000 | SH | DEFINED | 1 |
| JARDEN CORP | COMMON | 471109108 | 14190 | 274476 | SH | DEFINED | 1 |
| JARDEN CORP | COMMON | 471109108 | 1437 | 27800 | SH | DEFINED | 1,5 |
| JARDEN CORP | COMMON | 471109108 | 743 | 14372 | SH | DEFINED | 15 |
| JARDEN CORP | COMMON | 471109108 | 21 | 397 | SH | DEFINED | 16 |
| JARDEN CORP | COMMON | 471109108 | 484 | 9358 | SH | DEFINED | 17 |
| JARDEN CORP | COMMON | 471109108 | 8 | 159 | SH | DEFINED | 3 |
| JARDEN CORP | COMMON | 471109108 | 285 | 5513 | SH | DEFINED | 9,1 |
| JARDEN CORP (JAH) 144A CVT 1.8 | CONVERT | 471109AG3 | 13321 | 13165000 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| JAZZ PHARMACEUTICALS INC | COMMON | G50871105 | 12991 | 243962 | SH | DEFINED | 1 |
| JAZZ PHARMACEUTICALS INC | COMMON | G50871105 | 1321 | 24816 | SH | DEFINED | 12, |
| JAZZ PHARMACEUTICALS INC | COMMON | G50871105 | 211 | 3967 | SH | DEFINED | 15 |
| JDS UNIPHASE CORP | COMMON | 46612J507 | 35443 | 2625438 | SH | DEFINED | 1 |
| JDS UNIPHASE CORP | COMMON | 46612J507 | 1622 | 120112 | SH | DEFINED | 12, |
| JDS UNIPHASE CORP | COMMON | 46612J507 | 1 | 62 | SH | DEFINED | 14 |
| JDS UNIPHASE CORP | COMMON | 46612J507 | 2571 | 190477 | SH | DEFINED | 15 |
| JDS UNIPHASE CORP | COMMON | 46612J507 | 163 | 12100 | SH | DEFINED | 2,1 |
| JDS UNIPHASE CORP | COMMON | 46612J507 | 49 | 3624 | SH | DEFINED | 2,1 |
| JDS UNIPHASE CORP | COMMON | 46612J507 | 2 | 112 | SH | DEFINED | 3 |
| JDS UNIPHASE CORP | COMMON | 46612J507 | 2094 | 155087 | SH | DEFINED | 6,1 |
| JEFFERIES GROUP INC | COMMON | 472319102 | 365 | 19667 | SH | DEFINED | 15 |
| JEFFERIES GROUP INC | COMMON | 472319102 | 8 | 433 | SH | DEFINED | 16 |
| JEFFERIES GROUP INC | COMMON | 472319102 | 759 | 40852 | SH | DEFINED | 17 |
| JEFFERIES GROUP INC 3.875 11-0 | CONVERT | 472319AG7 | 25335 | 25575000 | SH | DEFINED | 1 |
| JETBLUE AIRWAYS CORP | COMMON | 477143101 | 494 | 86386 | SH | DEFINED | 15 |
| JETBLUE AIRWAYS CORP | COMMON | 477143101 | 15 | 2587 | SH | DEFINED | 16 |
| JETBLUE AIRWAYS CORP | COMMON | 477143101 | 1365 | 238642 | SH | DEFINED | 17 |
| JINPAN INTERNATIONAL LTD | COMMON | G5138L100 | 46 | 7956 | SH | DEFINED | 15 |
| JM SMUCKER CO | COMMON | 832696405 | 34669 | 402002 | SH | DEFINED | 1 |
| JM SMUCKER CO | COMMON | 832696405 | 897 | 10400 | SH | DEFINED | 11 |
| JM SMUCKER CO | COMMON | 832696405 | 12 | 140 | SH | DEFINED | 14 |
| JM SMUCKER CO | COMMON | 832696405 | 38607 | 447670 | SH | DEFINED | 15 |
| JM SMUCKER CO | COMMON | 832696405 | 34 | 392 | SH | DEFINED | 16 |
| JM SMUCKER CO | COMMON | 832696405 | 623 | 7229 | SH | DEFINED | 17 |
| JM SMUCKER CO | COMMON | 832696405 | 110 | 1280 | SH | DEFINED | 3 |
| JM SMUCKER CO | COMMON | 832696405 | 630 | 7300 | SH | DEFINED | 5 |
| JMP GROUP INC | COMMON | 46629U107 | 3 | 490 | SH | DEFINED | 15 |
| JOHN B. SANFILIPPO & SON INC | COMMON | 800422107 | 369 | 20270 | SH | DEFINED | 1 |
| JOHN B. SANFILIPPO & SON INC | COMMON | 800422107 | 142 | 7817 | SH | DEFINED | 15 |
| JOHN B. SANFILIPPO & SON INC | COMMON | 800422107 | 185 | 10200 | SH | DEFINED | 3,1 |
| JOHN BEAN TECHNOLOGIES CORP | COMMON | 477839104 | 507 | 28516 | SH | DEFINED | 15 |
| JOHN HAN PATR PREM DIV FD II | COMMON | 41013T105 | 4044 | 297995 | SH | DEFINED | 15 |
| JOHN HAN PATR PREM DIV FD II | COMMON | 41013T105 | 2839 | 209188 | SH | DEFINED | 17 |
| JOHN HANCOCK FINANCIAL OPPORT | COMMON | 409735206 | 302 | 17169 | SH | DEFINED | 17 |
| JOHN HANCOCK HEDGED EQUITY MF | COMMON | 47804L102 | 1393 | 91312 | SH | DEFINED | 17 |
| JOHN HANCOCK INCOME SECS TR CF | COMMON | 410123103 | 954 | 58401 | SH | DEFINED | 17 |
| JOHN HANCOCK INVEST TRUST CF | COMMON | 410142103 | 660 | 29244 | SH | DEFINED | 15 |
| JOHN HANCOCK PFD INCOME FD CEF | COMMON | 41013W108 | 1886 | 86085 | SH | DEFINED | 15 |
| JOHN HANCOCK PFD INCOME FD CEF | COMMON | 41013W108 | 3022 | 137915 | SH | DEFINED | 17 |
| JOHN HANCOCK PFD INCOME II CEF | COMMON | 41013X106 | 1882 | 86881 | SH | DEFINED | 15 |
| JOHN HANCOCK PFD INCOME II CEF | COMMON | 41013X106 | 1307 | 60362 | SH | DEFINED | 17 |
| JOHN HANCOCK PFD INCOME III CF | COMMON | 41021P103 | 2413 | 128708 | SH | DEFINED | 15 |
| JOHN HANCOCK PFD INCOME III CF | COMMON | 41021P103 | 8112 | 432665 | SH | DEFINED | 17 |
| JOHN HANCOCK T/A DVD INCOME CE | COMMON | 41013V100 | 10854 | 601657 | SH | DEFINED | 17 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 562216 | 8020202 | SH | DEFINED | 1 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 98 | 1397 | SH | DEFINED | 1,1 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 20371 | 290600 | SH | DEFINED | 1,5 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 1234 | 17600 | SH | DEFINED | 1,9 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 505 | 7200 | SH | DEFINED | 10 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 21701 | 309566 | SH | DEFINED | 11 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 646 | 9213 | SH | DEFINED | 11, |
| JOHNSON & JOHNSON | COMMON | 478160104 | 5377 | 76700 | SH | DEFINED | 12, |
| JOHNSON & JOHNSON | COMMON | 478160104 | 49015 | 699222 | SH | DEFINED | 14 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 115425 | 1646578 | SH | DEFINED | 15 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 633 | 9029 | SH | DEFINED | 16 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 150311 | 2144239 | SH | DEFINED | 17 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 90862 | 1296174 | SH | DEFINED | 2 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 38918 | 555174 | SH | DEFINED | 2,1 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 37405 | 533594 | SH | DEFINED | 3 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 4648 | 66300 | SH | DEFINED | 3,1 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 561 | 8000 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| JOHNSON & JOHNSON | COMMON | 478160104 | 7676 | 109500 | SH | DEFINED | 5 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 156296 | 2229610 | SH | DEFINED | 6 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 750 | 10700 | SH | DEFINED | 7 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 4051 | 57795 | SH | DEFINED | 8,1 |
| JOHNSON & JOHNSON | COMMON | 478160104 | 5076 | 72411 | SH | DEFINED | 9 |
| JOHNSON & JOHNSON (JNJ)CVT 0.0 | CONVERT | 02261WAB5 | 36570 | 36593000 | SH | DEFINED | 1 |
| JOHNSON CONTROLS INC | COMMON | 478366107 | 94620 | 3085102 | SH | DEFINED | 1 |
| JOHNSON CONTROLS INC | COMMON | 478366107 | 2066 | 67358 | SH | DEFINED | 11 |
| JOHNSON CONTROLS INC | COMMON | 478366107 | 9759 | 318199 | SH | DEFINED | 15 |
| JOHNSON CONTROLS INC | COMMON | 478366107 | 190 | 6189 | SH | DEFINED | 16 |
| JOHNSON CONTROLS INC | COMMON | 478366107 | 1296 | 42266 | SH | DEFINED | 17 |
| JOHNSON CONTROLS INC | COMMON | 478366107 | 36 | 1189 | SH | DEFINED | 2,1 |
| JOHNSON CONTROLS INC | COMMON | 478366107 | 369 | 12042 | SH | DEFINED | 3 |
| JOHNSON CONTROLS INC | COMMON | 478366107 | 507 | 16524 | SH | DEFINED | 5 |
| JOHNSON CONTROLS INC | COMMON | 478366107 | 104 | 3400 | SH | DEFINED | 7 |
| JOHNSON OUTDOORS INC CL A | COMMON | 479167108 | 74 | 3724 | SH | DEFINED | 15 |
| JONES GROUP INC | COMMON | 48020T101 | 40674 | 3677600 | SH | DEFINED | 1 |
| JONES GROUP INC | COMMON | 48020T101 | 17 | 1500 | SH | DEFINED | 14 |
| JONES GROUP INC | COMMON | 48020T101 | 1514 | 136891 | SH | DEFINED | 15 |
| JONES GROUP INC | COMMON | 48020T101 | 57 | 5138 | SH | DEFINED | 16 |
| JONES GROUP INC | COMMON | 48020T101 | 11 | 1021 | SH | DEFINED | 17 |
| JONES GROUP INC | COMMON | 48020T101 | 73 | 6625 | SH | DEFINED | 3 |
| JONES LANG LASALLE INC | COMMON | 48020Q107 | 20483 | 244019 | SH | DEFINED | 1 |
| JONES LANG LASALLE INC | COMMON | 48020Q107 | 339 | 4035 | SH | DEFINED | 14 |
| JONES LANG LASALLE INC | COMMON | 48020Q107 | 365 | 4353 | SH | DEFINED | 15 |
| JONES LANG LASALLE INC | COMMON | 48020Q107 | 10 | 119 | SH | DEFINED | 16 |
| JONES LANG LASALLE INC | COMMON | 48020Q107 | 101 | 1208 | SH | DEFINED | 17 |
| JONES LANG LASALLE INC | COMMON | 48020Q107 | 166 | 1980 | SH | DEFINED | 2,1 |
| JONES LANG LASALLE INC | COMMON | 48020Q107 | 2995 | 35678 | SH | DEFINED | 3 |
| JONES LANG LASALLE INC | COMMON | 48020Q107 | 2221 | 26462 | SH | DEFINED | 6,1 |
| JOS A BANK CLOTHIERS INC | COMMON | 480838101 | 1455 | 34160 | SH | DEFINED | 15 |
| JOS A BANK CLOTHIERS INC | COMMON | 480838101 | 23 | 543 | SH | DEFINED | 17 |
| JOS A BANK CLOTHIERS INC | COMMON | 480838101 | 49 | 1140 | SH | DEFINED | 3 |
| JOURNAL COMMUNICATIONS | COMMON | 481130102 | 288 | 53244 | SH | DEFINED | 15 |
| JOY GLOBAL INC | COMMON | 481165108 | 105284 | 1650739 | SH | DEFINED | 1 |
| JOY GLOBAL INC | COMMON | 481165108 | 669 | 10483 | SH | DEFINED | 11 |
| JOY GLOBAL INC | COMMON | 481165108 | 1198 | 18782 | SH | DEFINED | 14 |
| JOY GLOBAL INC | COMMON | 481165108 | 2206 | 34591 | SH | DEFINED | 15 |
| JOY GLOBAL INC | COMMON | 481165108 | 11 | 166 | SH | DEFINED | 16 |
| JOY GLOBAL INC | COMMON | 481165108 | 41 | 638 | SH | DEFINED | 17 |
| JOY GLOBAL INC | COMMON | 481165108 | 565 | 8864 | SH | DEFINED | 2,1 |
| JOY GLOBAL INC | COMMON | 481165108 | 40 | 634 | SH | DEFINED | 2,1 |
| JOY GLOBAL INC | COMMON | 481165108 | 13 | 198 | SH | DEFINED | 3 |
| JOY GLOBAL INC | COMMON | 481165108 | 453 | 7100 | SH | DEFINED | 5 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 1757182 | 39964030 | SH | DEFINED | 1 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 2229 | 50700 | SH | DEFINED | 1,1 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 19549 | 444599 | SH | DEFINED | 1,5 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 1855 | 42200 | SH | DEFINED | 1,9 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 17793 | 404660 | SH | DEFINED | 11 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 702 | 15962 | SH | DEFINED | 11, |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 1367 | 31100 | SH | DEFINED | 13 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 37041 | 842437 | SH | DEFINED | 14 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 57502 | 1307790 | SH | DEFINED | 15 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 126 | 2864 | SH | DEFINED | 15, |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 1072 | 24392 | SH | DEFINED | 16 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 44247 | 1006323 | SH | DEFINED | 17 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 1578 | 35900 | SH | DEFINED | 18 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 497 | 11310 | SH | DEFINED | 2,1 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 34 | 766 | SH | DEFINED | 2,1 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 39375 | 895519 | SH | DEFINED | 3 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 7026 | 159800 | SH | DEFINED | 3,1 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 2367 | 53827 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 7545 | 171594 | SH | DEFINED | 5 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 106670 | 2426023 | SH | DEFINED | 6 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 642 | 14600 | SH | DEFINED | 7 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 4520 | 102794 | SH | DEFINED | 8,1 |
| JP MORGAN CHASE & CO | COMMON | 46625H100 | 2729 | 62061 | SH | DEFINED | 9 |
| JPMORGAN ALERIAN MLP INDEX ETN | COMMON | 46625H365 | 24228 | 629945 | SH | DEFINED | 14 |
| JPMORGAN ALERIAN MLP INDEX ETN | COMMON | 46625H365 | 68233 | 1774127 | SH | DEFINED | 3 |
| JUNIPER NETWORKS INC | COMMON | 48203R104 | 39067 | 1986109 | SH | DEFINED | 1 |
| JUNIPER NETWORKS INC | COMMON | 48203R104 | 972 | 49419 | SH | DEFINED | 11 |
| JUNIPER NETWORKS INC | COMMON | 48203R104 | 17 | 855 | SH | DEFINED | 14 |
| JUNIPER NETWORKS INC | COMMON | 48203R104 | 4132 | 210090 | SH | DEFINED | 15 |
| JUNIPER NETWORKS INC | COMMON | 48203R104 | 11 | 541 | SH | DEFINED | 16 |
| JUNIPER NETWORKS INC | COMMON | 48203R104 | 1239 | 63011 | SH | DEFINED | 17 |
| JUNIPER NETWORKS INC | COMMON | 48203R104 | 34 | 1743 | SH | DEFINED | 2,1 |
| JUNIPER NETWORKS INC | COMMON | 48203R104 | 523 | 26595 | SH | DEFINED | 3 |
| JUNIPER NETWORKS INC | COMMON | 48203R104 | 263 | 13386 | SH | DEFINED | 5 |
| JUNIPER NETWORKS INC | COMMON | 48203R104 | 11739 | 596775 | SH | DEFINED | 6 |
| JUNIPER NETWORKS INC | COMMON | 48203R104 | 35 | 1800 | SH | DEFINED | 7 |
| JUST ENERGY GROUP INC | COMMON | 48213W101 | 65 | 6836 | SH | DEFINED | 15 |
| JUST ENERGY GROUP INC | COMMON | 48213W101 | 519 | 54262 | SH | DEFINED | 2,1 |
| JUST ENERGY GROUP INC | COMMON | 48213W101 | 21 | 2189 | SH | DEFINED | 2,1 |
| K12 INC | COMMON | 48273U102 | 7154 | 350000 | SH | DEFINED | 1,2 |
| K12 INC | COMMON | 48273U102 | 185 | 9043 | SH | DEFINED | 15 |
| KADANT INC | COMMON | 48282T104 | 1069 | 40340 | SH | DEFINED | 1 |
| KADANT INC | COMMON | 48282T104 | 804 | 30319 | SH | DEFINED | 15 |
| KADANT INC | COMMON | 48282T104 | 382 | 14400 | SH | DEFINED | 3,1 |
| KAISER ALUMINUM CORP | COMMON | 483007704 | 1811 | 29358 | SH | DEFINED | 15 |
| KAISER ALUMINUM CORP | COMMON | 483007704 | 287 | 4659 | SH | DEFINED | 17 |
| KAISER ALUMINUM CORP CVT 4.5 4 | CONVERT | 483007AB6 | 2027 | 1500000 | SH | DEFINED | 1 |
| KAMAN CORP | COMMON | 483548103 | 831 | 22570 | SH | DEFINED | 15 |
| KAMAN CORP | COMMON | 483548103 | 34 | 919 | SH | DEFINED | 17 |
| KAMAN CORP CVT 144A 3.25 11-17 | CONVERT | 483548AD5 | 1551 | 1235000 | SH | DEFINED | 1 |
| KANDI TECHNOLGIES INC | COMMON | 483709101 | 435 | 109097 | SH | DEFINED | 15 |
| KANSAS CITY LIFE INS CO | COMMON | 484836101 | 253 | 6630 | SH | DEFINED | 15 |
| KANSAS CITY SOUTHERN INDS | COMMON | 485170302 | 41338 | 495181 | SH | DEFINED | 1 |
| KANSAS CITY SOUTHERN INDS | COMMON | 485170302 | 851 | 10200 | SH | DEFINED | 11 |
| KANSAS CITY SOUTHERN INDS | COMMON | 485170302 | 4232 | 50690 | SH | DEFINED | 14 |
| KANSAS CITY SOUTHERN INDS | COMMON | 485170302 | 1111 | 13303 | SH | DEFINED | 15 |
| KANSAS CITY SOUTHERN INDS | COMMON | 485170302 | 17 | 201 | SH | DEFINED | 16 |
| KANSAS CITY SOUTHERN INDS | COMMON | 485170302 | 3824 | 45813 | SH | DEFINED | 17 |
| KANSAS CITY SOUTHERN INDS | COMMON | 485170302 | 6519 | 78093 | SH | DEFINED | 3 |
| KANSAS CITY SOUTHERN INDS | COMMON | 485170302 | 442 | 5300 | SH | DEFINED | 5 |
| KANSAS CITY SOUTHERN INDS | COMMON | 485170302 | 67 | 800 | SH | DEFINED | 7 |
| KAPSTONE PAPER AND PACKAGING | COMMON | 48562P103 | 794 | 35802 | SH | DEFINED | 15 |
| KAPSTONE PAPER AND PACKAGING | COMMON | 48562P103 | 287 | 12952 | SH | DEFINED | 17 |
| KAPSTONE PAPER AND PACKAGING | COMMON | 48562P103 | 106 | 4755 | SH | DEFINED | 3 |
| KAR AUCTION SERVICES INC | COMMON | 48238T109 | 503 | 24852 | SH | DEFINED | 15 |
| KAYDON CORP | COMMON | 486587108 | 3818 | 159549 | SH | DEFINED | 15 |
| KAYNE ANDERSON ENERGY TOT RT C | COMMON | 48660P104 | 5439 | 221204 | SH | DEFINED | 17 |
| KAYNE ANDERSON MIDSTEAM/ENER C | COMMON | 48661E108 | 11186 | 388554 | SH | DEFINED | 17 |
| KAYNE ANDERSON MLP INVESTMEN C | COMMON | 486606106 | 3295 | 111819 | SH | DEFINED | 17 |
| KB FINANCIAL GROUP INC-ADR | COMMON | 48241A105 | 5260 | 146512 | SH | DEFINED | 15 |
| KB HOME | COMMON | 48666K109 | 635 | 40187 | SH | DEFINED | 15 |
| KB HOME | COMMON | 48666K109 | 14 | 859 | SH | DEFINED | 16 |
| KBR INC | COMMON | 48242W106 | 374 | 12500 | SH | DEFINED | 1 |
| KBR INC | COMMON | 48242W106 | 425 | 14200 | SH | DEFINED | 11 |
| KBR INC | COMMON | 48242W106 | 15 | 500 | SH | DEFINED | 14 |
| KBR INC | COMMON | 48242W106 | 4382 | 146441 | SH | DEFINED | 15 |
| KBR INC | COMMON | 48242W106 | 18 | 590 | SH | DEFINED | 16 |
| KBR INC | COMMON | 48242W106 | 4150 | 138700 | SH | DEFINED | 6 |
| KBW INC | COMMON | 482423100 | 393 | 25703 | SH | DEFINED | 15 |
| KBW INC | COMMON | 482423100 | 12 | 784 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| KCAP FINANCIAL INC | COMMON | 48668E101 | 71 | 7687 | SH | DEFINED | 15 |
| KEARNY FINANCIAL CORP | COMMON | 487169104 | 3 | 270 | SH | DEFINED | 15 |
| KELLOGG CO | COMMON | 487836108 | 243542 | 4360647 | SH | DEFINED | 1 |
| KELLOGG CO | COMMON | 487836108 | 1385 | 24800 | SH | DEFINED | 11 |
| KELLOGG CO | COMMON | 487836108 | 252 | 4509 | SH | DEFINED | 14 |
| KELLOGG CO | COMMON | 487836108 | 41399 | 741259 | SH | DEFINED | 15 |
| KELLOGG CO | COMMON | 487836108 | 51 | 915 | SH | DEFINED | 16 |
| KELLOGG CO | COMMON | 487836108 | 24955 | 446828 | SH | DEFINED | 17 |
| KELLOGG CO | COMMON | 487836108 | 594 | 10629 | SH | DEFINED | 3 |
| KELLOGG CO | COMMON | 487836108 | 674 | 12071 | SH | DEFINED | 5 |
| KELLOGG CO | COMMON | 487836108 | 84 | 1500 | SH | DEFINED | 7 |
| KELLY SVCS INC | COMMON | 488152208 | 992 | 63050 | SH | DEFINED | 15 |
| KELLY SVCS INC | COMMON | 488152208 | 8 | 507 | SH | DEFINED | 16 |
| KELLY SVCS INC | COMMON | 488152208 | 1082 | 68745 | SH | DEFINED | 17 |
| KEMET CORP | COMMON | 488360207 | 12466 | 2478300 | SH | DEFINED | 1 |
| KEMET CORP | COMMON | 488360207 | 266 | 52956 | SH | DEFINED | 15 |
| KEMPER CORP | COMMON | 488401100 | 472 | 15995 | SH | DEFINED | 15 |
| KEMPER CORP | COMMON | 488401100 | 13 | 443 | SH | DEFINED | 16 |
| KEMPER CORP | COMMON | 488401100 | 92 | 3119 | SH | DEFINED | 3 |
| KENNAMETAL INC | COMMON | 489170100 | 363 | 9082 | SH | DEFINED | 15 |
| KENNAMETAL INC | COMMON | 489170100 | 8 | 191 | SH | DEFINED | 16 |
| KENNEDY-WILSON HOLDINGS INC | COMMON | 489398107 | 191 | 13637 | SH | DEFINED | 15 |
| KERYX BIOPHARMACEUTICALS | COMMON | 492515101 | 13 | 5000 | SH | DEFINED | 3 |
| KEY ENERGY SERVICES INC | COMMON | 492914106 | 4781 | 687941 | SH | DEFINED | 15 |
| KEY ENERGY SERVICES INC | COMMON | 492914106 | 3 | 465 | SH | DEFINED | 16 |
| KEY ENERGY SERVICES INC | COMMON | 492914106 | 430 | 61875 | SH | DEFINED | 17 |
| KEY TRONIC CORP | COMMON | 493144109 | 73 | 7121 | SH | DEFINED | 15 |
| KEYCORP | COMMON | 493267108 | 9241 | 1097518 | SH | DEFINED | 1 |
| KEYCORP | COMMON | 493267108 | 843 | 100100 | SH | DEFINED | 1,1 |
| KEYCORP | COMMON | 493267108 | 835 | 99200 | SH | DEFINED | 1,5 |
| KEYCORP | COMMON | 493267108 | 790 | 93792 | SH | DEFINED | 11 |
| KEYCORP | COMMON | 493267108 | 405 | 48100 | SH | DEFINED | 13 |
| KEYCORP | COMMON | 493267108 | 4511 | 535788 | SH | DEFINED | 15 |
| KEYCORP | COMMON | 493267108 | 59 | 7065 | SH | DEFINED | 16 |
| KEYCORP | COMMON | 493267108 | 1773 | 210600 | SH | DEFINED | 17 |
| KEYCORP | COMMON | 493267108 | 795 | 94400 | SH | DEFINED | 18 |
| KEYCORP | COMMON | 493267108 | 65 | 7680 | SH | DEFINED | 3 |
| KEYCORP | COMMON | 493267108 | 395 | 46900 | SH | DEFINED | 5 |
| KEYCORP | COMMON | 493267108 | 14602 | 1734200 | SH | DEFINED | 6 |
| KEYCORP | COMMON | 493267108 | 33 | 3900 | SH | DEFINED | 7 |
| KEYCORP 7.75 A PFD 12-49 | CONVERT | 493267405 | 65649 | 524140 | SH | DEFINED | 1 |
| KEYNOTE SYSTEMS INC | COMMON | 493308100 | 73 | 5206 | SH | DEFINED | 15 |
| KEYW HOLDING CORP/THE | COMMON | 493723100 | 282 | 22246 | SH | DEFINED | 15 |
| KFORCE INC | COMMON | 493732101 | 1040 | 72550 | SH | DEFINED | 15 |
| KILROY REALTY CORP | COMMON | 49427F108 | 259524 | 5478659 | SH | DEFINED | 1 |
| KILROY REALTY CORP | COMMON | 49427F108 | 2533 | 53473 | SH | DEFINED | 11, |
| KILROY REALTY CORP | COMMON | 49427F108 | 2650 | 55944 | SH | DEFINED | 15 |
| KILROY REALTY CORP | COMMON | 49427F108 | 290 | 6132 | SH | DEFINED | 15, |
| KILROY REALTY CORP | COMMON | 49427F108 | 5 | 108 | SH | DEFINED | 16 |
| KILROY REALTY CORP | COMMON | 49427F108 | 784 | 16541 | SH | DEFINED | 17 |
| KILROY REALTY CORP | COMMON | 49427F108 | 2963 | 62542 | SH | DEFINED | 18, |
| KILROY REALTY CORP | COMMON | 49427F108 | 829 | 17499 | SH | DEFINED | 2,1 |
| KILROY REALTY CORP | COMMON | 49427F108 | 9915 | 209309 | SH | DEFINED | 3,1 |
| KILROY REALTY CORP | COMMON | 49427F108 | 1960 | 41378 | SH | DEFINED | 6,1 |
| KIMBALL INTERNATIONAL CL B | COMMON | 494274103 | 1300 | 111986 | SH | DEFINED | 15 |
| KIMBALL INTERNATIONAL CL B | COMMON | 494274103 | 45 | 3890 | SH | DEFINED | 16 |
| KIMBALL INTERNATIONAL CL B | COMMON | 494274103 | 89 | 7700 | SH | DEFINED | 3,1 |
| KIMBERLY-CLARK CORP | COMMON | 494368103 | 155019 | 1836060 | SH | DEFINED | 1 |
| KIMBERLY-CLARK CORP | COMMON | 494368103 | 59 | 700 | SH | DEFINED | 1,9 |
| KIMBERLY-CLARK CORP | COMMON | 494368103 | 3283 | 38885 | SH | DEFINED | 11 |
| KIMBERLY-CLARK CORP | COMMON | 494368103 | 2485 | 29429 | SH | DEFINED | 14 |
| KIMBERLY-CLARK CORP | COMMON | 494368103 | 54373 | 644002 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| KIMBERLY-CLARK CORP | COMMON | 494368103 | 130 | 1539 | SH | DEFINED | 16 |
| KIMBERLY-CLARK CORP | COMMON | 494368103 | 55399 | 656154 | SH | DEFINED | 17 |
| KIMBERLY-CLARK CORP | COMMON | 494368103 | 1795 | 21256 | SH | DEFINED | 3 |
| KIMBERLY-CLARK CORP | COMMON | 494368103 | 228 | 2700 | SH | DEFINED | 3,1 |
| KIMBERLY-CLARK CORP | COMMON | 494368103 | 1398 | 16554 | SH | DEFINED | 5 |
| KIMBERLY-CLARK CORP | COMMON | 494368103 | 2159 | 25575 | SH | DEFINED | 6 |
| KIMBERLY-CLARK CORP | COMMON | 494368103 | 144 | 1700 | SH | DEFINED | 7 |
| KIMBERLY-CLARK CORP | COMMON | 494368103 | 59 | 700 | SH | DEFINED | 8,1 |
| KIMCO REALTY CORP | COMMON | 49446R109 | 212021 | 10974174 | SH | DEFINED | 1 |
| KIMCO REALTY CORP | COMMON | 49446R109 | 771 | 39920 | SH | DEFINED | 11 |
| KIMCO REALTY CORP | COMMON | 49446R109 | 1664 | 86116 | SH | DEFINED | 15 |
| KIMCO REALTY CORP | COMMON | 49446R109 | 26 | 1341 | SH | DEFINED | 16 |
| KIMCO REALTY CORP | COMMON | 49446R109 | 3307 | 171178 | SH | DEFINED | 17 |
| KIMCO REALTY CORP | COMMON | 49446R109 | 623 | 32271 | SH | DEFINED | 3 |
| KINDER MORGAN ENERGY PRTNRS - | COMMON | 494550106 | 12055 | 151090 | SH | DEFINED | 14 |
| KINDER MORGAN ENERGY PRTNRS - | COMMON | 494550106 | 1303 | 16329 | SH | DEFINED | 15 |
| KINDER MORGAN ENERGY PRTNRS - | COMMON | 494550106 | 1674 | 20977 | SH | DEFINED | 17 |
| KINDER MORGAN ENERGY PRTNRS - | COMMON | 494550106 | 10378 | 130065 | SH | DEFINED | 3 |
| KINDER MORGAN INC | COMMON | 49456B101 | 13554 | 383635 | SH | DEFINED | 1 |
| KINDER MORGAN INC | COMMON | 49456B101 | 2258 | 63900 | SH | DEFINED | 11 |
| KINDER MORGAN INC | COMMON | 49456B101 | 23936 | 677497 | SH | DEFINED | 14 |
| KINDER MORGAN INC | COMMON | 49456B101 | 1492 | 42229 | SH | DEFINED | 15 |
| KINDER MORGAN INC | COMMON | 49456B101 | 8 | 235 | SH | DEFINED | 16 |
| KINDER MORGAN INC | COMMON | 49456B101 | 515 | 14586 | SH | DEFINED | 17 |
| KINDER MORGAN INC | COMMON | 49456B101 | 97795 | 3268047 | SH | DEFINED | 3 |
| KINDER MORGAN INC | COMMON | 49456B101 | 396 | 11200 | SH | DEFINED | 5 |
| KINDER MORGAN INC/DELAWARE WTS | COMMON | 49456B119 | 179 | 47364 | SH | DEFINED | 14 |
| KINDER MORGAN INC/DELAWARE WTS | COMMON | 49456B119 | 80 | 21195 | SH | DEFINED | 17 |
| KINDER MORGAN INC/DELAWARE WTS | COMMON | 49456B119 | 2439 | 645314 | SH | DEFINED | 3 |
| KINDER MORGAN MANAGEMENT LLC | COMMON | 49455U100 | 6077 | 80531 | SH | DEFINED | 1 |
| KINDER MORGAN MANAGEMENT LLC | COMMON | 49455U100 | 705 | 9337 | SH | DEFINED | 11 |
| KINDER MORGAN MANAGEMENT LLC | COMMON | 49455U100 | 4989 | 66116 | SH | DEFINED | 14 |
| KINDER MORGAN MANAGEMENT LLC | COMMON | 49455U100 | 281 | 3723 | SH | DEFINED | 15 |
| KINDER MORGAN MANAGEMENT LLC | COMMON | 49455U100 | 126742 | 1679593 | SH | DEFINED | 3 |
| KINDRED HEALTHCARE INC | COMMON | 494580103 | 2300 | 212615 | SH | DEFINED | 15 |
| KINDRED HEALTHCARE INC | COMMON | 494580103 | 12 | 1137 | SH | DEFINED | 16 |
| KINROSS GOLD CORP | COMMON | 496902404 | 65111 | 6694060 | SH | DEFINED | 1 |
| KINROSS GOLD CORP | COMMON | 496902404 | 1131 | 116157 | SH | DEFINED | 11 |
| KINROSS GOLD CORP | COMMON | 496902404 | 1518 | 155846 | SH | DEFINED | 15 |
| KINROSS GOLD CORP | COMMON | 496902404 | 1 | 151 | SH | DEFINED | 16 |
| KINROSS GOLD CORP | COMMON | 496902404 | 86446 | 8877266 | SH | DEFINED | 2 |
| KINROSS GOLD CORP | COMMON | 496902404 | 515 | 52919 | SH | DEFINED | 2,1 |
| KINROSS GOLD CORP | COMMON | 496902404 | 318 | 32655 | SH | DEFINED | 5 |
| KINROSS GOLD CORP | COMMON | 496902404 | 958 | 98349 | SH | DEFINED | 9 |
| KINROSS GOLD CORP | COMMON | 496902404 | 958 | 98349 | SH | DEFINED | 9,1 |
| KINROSS GOLD CORP-US$ | COMMON | 496902404 | 253 | 26010 | SH | DEFINED | 17 |
| KINROSS GOLD CORP-US$ | COMMON | 496902404 | 633 | 65118 | SH | DEFINED | 2,1 |
| KIOR INC | COMMON | 497217109 | 3276 | 511072 | SH | DEFINED | 15 |
| KIOR INC | COMMON | 497217109 | 30 | 4718 | SH | DEFINED | 16 |
| KIRBY CORP | COMMON | 497266106 | 57693 | 932192 | SH | DEFINED | 1 |
| KIRBY CORP | COMMON | 497266106 | 6738 | 108866 | SH | DEFINED | 15 |
| KIRBY CORP | COMMON | 497266106 | 7 | 118 | SH | DEFINED | 16 |
| KIRKLAND'S INC | COMMON | 497498105 | 220 | 20736 | SH | DEFINED | 15 |
| KITE REALTY GROUP TRUST | COMMON | 49803T102 | 492 | 87930 | SH | DEFINED | 1 |
| KITE REALTY GROUP TRUST | COMMON | 49803T102 | 1418 | 253579 | SH | DEFINED | 15 |
| KITE REALTY GROUP TRUST | COMMON | 49803T102 | 125 | 22400 | SH | DEFINED | 3,1 |
| KKR & CO LP | COMMON | 48248M102 | 1916 | 125828 | SH | DEFINED | 15 |
| KKR & CO LP | COMMON | 48248M102 | 1165 | 76512 | SH | DEFINED | 16 |
| KKR FINANCIAL HOLDINGS LLC | COMMON | 48248A306 | 889 | 84200 | SH | DEFINED | 1 |
| KKR FINANCIAL HOLDINGS LLC | COMMON | 48248A306 | 652 | 61696 | SH | DEFINED | 15 |
| KKR FINANCIAL HOLDINGS LLC | COMMON | 48248A306 | 512 | 48526 | SH | DEFINED | 16 |
| KKR FINANCIAL HOLDINGS LLC | COMMON | 48248A306 | 11 | 1000 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| KKR FINANCIAL HOLDINGS LLC | COMMON | 48248A306 | 231 | 21900 | SH | DEFINED | 3,1 |
| KLA-TENCOR CORPORATION | COMMON | 482480100 | 9209 | 192812 | SH | DEFINED | 1 |
| KLA-TENCOR CORPORATION | COMMON | 482480100 | 148 | 3100 | SH | DEFINED | 1,5 |
| KLA-TENCOR CORPORATION | COMMON | 482480100 | 782 | 16384 | SH | DEFINED | 11 |
| KLA-TENCOR CORPORATION | COMMON | 482480100 | 96 | 2000 | SH | DEFINED | 14 |
| KLA-TENCOR CORPORATION | COMMON | 482480100 | 80196 | 1679145 | SH | DEFINED | 15 |
| KLA-TENCOR CORPORATION | COMMON | 482480100 | 1856 | 38860 | SH | DEFINED | 16 |
| KLA-TENCOR CORPORATION | COMMON | 482480100 | 602 | 12597 | SH | DEFINED | 17 |
| KLA-TENCOR CORPORATION | COMMON | 482480100 | 48 | 1000 | SH | DEFINED | 18 |
| KLA-TENCOR CORPORATION | COMMON | 482480100 | 25679 | 537664 | SH | DEFINED | 2 |
| KLA-TENCOR CORPORATION | COMMON | 482480100 | 8 | 160 | SH | DEFINED | 3 |
| KLA-TENCOR CORPORATION | COMMON | 482480100 | 832 | 17413 | SH | DEFINED | 4 |
| KLA-TENCOR CORPORATION | COMMON | 482480100 | 253 | 5300 | SH | DEFINED | 5 |
| KLA-TENCOR CORPORATION | COMMON | 482480100 | 979 | 20500 | SH | DEFINED | 6 |
| KLA-TENCOR CORPORATION | COMMON | 482480100 | 57 | 1200 | SH | DEFINED | 7 |
| KMG CHEMICALS INC | COMMON | 482564101 | 10 | 596 | SH | DEFINED | 15 |
| KNIGHT CAPITAL GROUP INC CVT 3 | CONVERT | 499005AE6 | 9931 | 10000000 | SH | DEFINED | 1 |
| KNIGHT CAPITAL GROUP INC-A | COMMON | 499005106 | 108 | 30650 | SH | DEFINED | 15 |
| KNIGHT CAPITAL GROUP INC-A | COMMON | 499005106 | 2 | 581 | SH | DEFINED | 16 |
| KNIGHT TRANSPORT | COMMON | 499064103 | 689 | 47096 | SH | DEFINED | 15 |
| KNIGHT TRANSPORT | COMMON | 499064103 | 79 | 5399 | SH | DEFINED | 17 |
| KNIGHTSBRIDGE TANKERS LTD | COMMON | G5299G106 | 117 | 22373 | SH | DEFINED | 15 |
| KNOLL INC | COMMON | 498904200 | 492 | 32013 | SH | DEFINED | 15 |
| KODIAK OIL & GAS CORP | COMMON | 50015Q100 | 8979 | 1014628 | SH | DEFINED | 1 |
| KODIAK OIL & GAS CORP | COMMON | 50015Q100 | 120 | 13558 | SH | DEFINED | 15 |
| KODIAK OIL & GAS CORP | COMMON | 50015Q100 | 215 | 24347 | SH | DEFINED | 17 |
| KODIAK OIL & GAS CORP | COMMON | 50015Q100 | 103 | 11650 | SH | DEFINED | 3 |
| KOHLS CORP | COMMON | 500255104 | 214537 | 4991561 | SH | DEFINED | 1 |
| KOHLS CORP | COMMON | 500255104 | 935 | 21746 | SH | DEFINED | 11 |
| KOHLS CORP | COMMON | 500255104 | 2771 | 64477 | SH | DEFINED | 15 |
| KOHLS CORP | COMMON | 500255104 | 47 | 1094 | SH | DEFINED | 16 |
| KOHLS CORP | COMMON | 500255104 | 539 | 12537 | SH | DEFINED | 17 |
| KOHLS CORP | COMMON | 500255104 | 24 | 552 | SH | DEFINED | 3 |
| KOHLS CORP | COMMON | 500255104 | 451 | 10500 | SH | DEFINED | 5 |
| KONGZHONG CORP-ADR | COMMON | 50047P104 | 515 | 93981 | SH | DEFINED | 15 |
| KONINKLIJKE PHILIPS ELECTRONIC | COMMON | 500472303 | 489 | 18433 | SH | DEFINED | 14 |
| KONINKLIJKE PHILIPS ELECTRONIC | COMMON | 500472303 | 1195 | 45043 | SH | DEFINED | 15 |
| KONINKLIJKE PHILIPS ELECTRONIC | COMMON | 500472303 | 133 | 5000 | SH | DEFINED | 3 |
| KOPIN CORP | COMMON | 500600101 | 266 | 79906 | SH | DEFINED | 15 |
| KOPPERS HOLDINGS INC | COMMON | 50060P106 | 3012 | 78960 | SH | DEFINED | 1 |
| KOPPERS HOLDINGS INC | COMMON | 50060P106 | 1669 | 43740 | SH | DEFINED | 15 |
| KOPPERS HOLDINGS INC | COMMON | 50060P106 | 6 | 147 | SH | DEFINED | 3 |
| KOREA ELEC POWER CORP ADR | COMMON | 500631106 | 2988 | 213878 | SH | DEFINED | 15 |
| KORN/FERRY INTERNATIONAL | COMMON | 500643200 | 872 | 55000 | SH | DEFINED | 1 |
| KORN/FERRY INTERNATIONAL | COMMON | 500643200 | 1153 | 72690 | SH | DEFINED | 15 |
| KOSMOS ENERGY LTD | COMMON | G5315B107 | 13019 | 1054134 | SH | DEFINED | 1 |
| KOSMOS ENERGY LTD | COMMON | G5315B107 | 865 | 70000 | SH | DEFINED | 14 |
| KOSMOS ENERGY LTD | COMMON | G5315B107 | 2618 | 211995 | SH | DEFINED | 3 |
| KOSMOS ENERGY LTD | COMMON | G5315B107 | 2119 | 171541 | SH | DEFINED | 9,1 |
| KRAFT FOODS GROUP INC | COMMON | 50076Q106 | 278002 | 6113966 | SH | DEFINED | 1 |
| KRAFT FOODS GROUP INC | COMMON | 50076Q106 | 3384 | 74422 | SH | DEFINED | 11 |
| KRAFT FOODS GROUP INC | COMMON | 50076Q106 | 292 | 6426 | SH | DEFINED | 14 |
| KRAFT FOODS GROUP INC | COMMON | 50076Q106 | 9586 | 210822 | SH | DEFINED | 15 |
| KRAFT FOODS GROUP INC | COMMON | 50076Q106 | 102 | 2247 | SH | DEFINED | 16 |
| KRAFT FOODS GROUP INC | COMMON | 50076Q106 | 16515 | 363210 | SH | DEFINED | 17 |
| KRAFT FOODS GROUP INC | COMMON | 50076Q106 | 331 | 7275 | SH | DEFINED | 2 |
| KRAFT FOODS GROUP INC | COMMON | 50076Q106 | 296 | 6509 | SH | DEFINED | 3 |
| KRAFT FOODS GROUP INC | COMMON | 50076Q106 | 847 | 18633 | SH | DEFINED | 5 |
| KRAFT FOODS GROUP INC | COMMON | 50076Q106 | 33927 | 746140 | SH | DEFINED | 6 |
| KRAFT FOODS GROUP INC | COMMON | 50076Q106 | 98 | 2166 | SH | DEFINED | 7 |
| KRAFT FOODS GROUP INC | COMMON | 50076Q106 | 1659 | 36479 | SH | DEFINED | 9 |
| KRATON PERFORMANCE POLYMERS | COMMON | 50077C106 | 674 | 28031 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| KRATON PERFORMANCE POLYMERS | COMMON | 50077C106 | 65 | 2700 | SH | DEFINED | 3 |
| KRATOS DEFENSE & SECURITY | COMMON | 50077B207 | 204 | 40522 | SH | DEFINED | 15 |
| KRATOS DEFENSE & SECURITY | COMMON | 50077B207 | 61 | 12135 | SH | DEFINED | 3 |
| KRISPY KREME DOUGHNUTS INC | COMMON | 501014104 | 5267 | 561522 | SH | DEFINED | 15 |
| KROGER CO | COMMON | 501044101 | 173778 | 6678631 | SH | DEFINED | 1 |
| KROGER CO | COMMON | 501044101 | 4080 | 156800 | SH | DEFINED | 1,5 |
| KROGER CO | COMMON | 501044101 | 801 | 30800 | SH | DEFINED | 1,9 |
| KROGER CO | COMMON | 501044101 | 1315 | 50528 | SH | DEFINED | 11 |
| KROGER CO | COMMON | 501044101 | 261 | 10034 | SH | DEFINED | 14 |
| KROGER CO | COMMON | 501044101 | 43619 | 1676363 | SH | DEFINED | 15 |
| KROGER CO | COMMON | 501044101 | 222 | 8529 | SH | DEFINED | 16 |
| KROGER CO | COMMON | 501044101 | 95 | 3634 | SH | DEFINED | 17 |
| KROGER CO | COMMON | 501044101 | 41 | 1591 | SH | DEFINED | 3 |
| KROGER CO | COMMON | 501044101 | 3029 | 116400 | SH | DEFINED | 3,1 |
| KROGER CO | COMMON | 501044101 | 1551 | 59602 | SH | DEFINED | 5 |
| KROGER CO | COMMON | 501044101 | 1004 | 38600 | SH | DEFINED | 6 |
| KROGER CO | COMMON | 501044101 | 773 | 29700 | SH | DEFINED | 8,1 |
| KRONOS WORLDWIDE INC | COMMON | 50105F105 | 1252 | 64203 | SH | DEFINED | 15 |
| K-SWISS INC CL A | COMMON | 482686102 | 258 | 76782 | SH | DEFINED | 15 |
| K-SWISS INC CL A | COMMON | 482686102 | 40 | 11895 | SH | DEFINED | 3 |
| KT CORP- ADR | COMMON | 48268K101 | 106 | 6306 | SH | DEFINED | 15 |
| KUBOTA CORP ADR | COMMON | 501173207 | 488 | 8471 | SH | DEFINED | 15 |
| KULICKE & SOFFA INDUSTRIES | COMMON | 501242101 | 927 | 77310 | SH | DEFINED | 1 |
| KULICKE & SOFFA INDUSTRIES | COMMON | 501242101 | 2969 | 247652 | SH | DEFINED | 15 |
| KULICKE & SOFFA INDUSTRIES | COMMON | 501242101 | 66 | 5496 | SH | DEFINED | 16 |
| KULICKE & SOFFA INDUSTRIES | COMMON | 501242101 | 89 | 7451 | SH | DEFINED | 17 |
| KULICKE & SOFFA INDUSTRIES | COMMON | 501242101 | 517 | 43100 | SH | DEFINED | 3,1 |
| KYOCERA CORP ADR | COMMON | 501556203 | 624 | 6827 | SH | DEFINED | 15 |
| L&L ENERGY INC | COMMON | 50162D100 | 58 | 30780 | SH | DEFINED | 15 |
| L-3 COMMS HLDGS INC 3.0 08-01- | CONVERT | 502413AW7 | 5569 | 5500000 | SH | DEFINED | 1 |
| L-3 COMMS HLDGS INC 3.0 08-01- | CONVERT | 502413AW7 | 101 | 100000 | SH | DEFINED | 15 |
| L-3 COMMUNICATIONS HLDGS INC | COMMON | 502424104 | 3992 | 52106 | SH | DEFINED | 1 |
| L-3 COMMUNICATIONS HLDGS INC | COMMON | 502424104 | 723 | 9439 | SH | DEFINED | 11 |
| L-3 COMMUNICATIONS HLDGS INC | COMMON | 502424104 | 33695 | 439774 | SH | DEFINED | 15 |
| L-3 COMMUNICATIONS HLDGS INC | COMMON | 502424104 | 58 | 757 | SH | DEFINED | 16 |
| L-3 COMMUNICATIONS HLDGS INC | COMMON | 502424104 | 77 | 1000 | SH | DEFINED | 3 |
| L-3 COMMUNICATIONS HLDGS INC | COMMON | 502424104 | 682 | 8900 | SH | DEFINED | 6 |
| L-3 COMMUNICATIONS HLDGS INC | COMMON | 502424104 | 31 | 400 | SH | DEFINED | 7 |
| LABORATORY CORP OF AMER (LH)CV | CONVERT | 50540RAG7 | 12922 | 11170000 | SH | DEFINED | 1 |
| LABORATORY CRP OF AMER HLDGS | COMMON | 50540R409 | 2921 | 33719 | SH | DEFINED | 1 |
| LABORATORY CRP OF AMER HLDGS | COMMON | 50540R409 | 78 | 905 | SH | DEFINED | 1,1 |
| LABORATORY CRP OF AMER HLDGS | COMMON | 50540R409 | 780 | 9002 | SH | DEFINED | 11 |
| LABORATORY CRP OF AMER HLDGS | COMMON | 50540R409 | 92 | 1060 | SH | DEFINED | 14 |
| LABORATORY CRP OF AMER HLDGS | COMMON | 50540R409 | 965 | 11137 | SH | DEFINED | 15 |
| LABORATORY CRP OF AMER HLDGS | COMMON | 50540R409 | 24 | 279 | SH | DEFINED | 16 |
| LABORATORY CRP OF AMER HLDGS | COMMON | 50540R409 | 785 | 9057 | SH | DEFINED | 17 |
| LABORATORY CRP OF AMER HLDGS | COMMON | 50540R409 | 320 | 3698 | SH | DEFINED | 3 |
| LABORATORY CRP OF AMER HLDGS | COMMON | 50540R409 | 481 | 5558 | SH | DEFINED | 5 |
| LABORATORY CRP OF AMER HLDGS | COMMON | 50540R409 | 53560 | 618330 | SH | DEFINED | 6 |
| LABORATORY CRP OF AMER HLDGS | COMMON | 50540R409 | 61 | 700 | SH | DEFINED | 7 |
| LACLEDE GROUP INC/THE | COMMON | 505597104 | 129 | 3350 | SH | DEFINED | 1 |
| LACLEDE GROUP INC/THE | COMMON | 505597104 | 2443 | 63267 | SH | DEFINED | 15 |
| LACLEDE GROUP INC/THE | COMMON | 505597104 | 35 | 900 | SH | DEFINED | 3,1 |
| LAKE SHORE GOLD CORP | COMMON | 510728108 | 10 | 13304 | SH | DEFINED | 15 |
| LAKELAND BANCORP INC | COMMON | 511637100 | 168 | 16500 | SH | DEFINED | 15 |
| LAKELAND FINANCIAL CORPORATION | COMMON | 511656100 | 1312 | 50760 | SH | DEFINED | 1 |
| LAKELAND FINANCIAL CORPORATION | COMMON | 511656100 | 279 | 10782 | SH | DEFINED | 15 |
| LAKELAND FINANCIAL CORPORATION | COMMON | 511656100 | 499 | 19300 | SH | DEFINED | 3,1 |
| LAKES ENTERTAINMENT INC | COMMON | 51206P109 | 185 | 61530 | SH | DEFINED | 1 |
| LAKES ENTERTAINMENT INC | COMMON | 51206P109 | 90 | 30000 | SH | DEFINED | 3,1 |
| LAM RESEARCH CORP | COMMON | 512807108 | 54138 | 1498419 | SH | DEFINED | 1 |
| LAM RESEARCH CORP | COMMON | 512807108 | 644 | 17813 | SH | DEFINED | 11 |

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|---|---|---|---|---|---|---|---|
| LAM RESEARCH CORP | COMMON | 512807108 | 330 | 9140 | SH | DEFINED | 15 |
| LAM RESEARCH CORP | COMMON | 512807108 | 7 | 183 | SH | DEFINED | 16 |
| LAM RESEARCH CORP | COMMON | 512807108 | 1264 | 34973 | SH | DEFINED | 17 |
| LAM RESEARCH CORP | COMMON | 512807108 | 86 | 2373 | SH | DEFINED | 3 |
| LAM RESEARCH CORP CVT 1.25 5-1 | CONVERT | 512807AL2 | 50197 | 50800000 | SH | DEFINED | 1 |
| LAMAR ADVERTISING CO | COMMON | 512815101 | 2744 | 70824 | SH | DEFINED | 15 |
| LAMAR ADVERTISING CO | COMMON | 512815101 | 13 | 323 | SH | DEFINED | 16 |
| LAMAR ADVERTISING CO | COMMON | 512815101 | 7 | 190 | SH | DEFINED | 3 |
| LANCASTER COLONY CORP | COMMON | 513847103 | 38873 | 561826 | SH | DEFINED | 1 |
| LANCASTER COLONY CORP | COMMON | 513847103 | 3905 | 56434 | SH | DEFINED | 15 |
| LANDAUER INC | COMMON | 51476K103 | 1434 | 23430 | SH | DEFINED | 15 |
| LANDAUER INC | COMMON | 51476K103 | 99 | 1625 | SH | DEFINED | 3 |
| LANDEC CORP | COMMON | 514766104 | 267 | 28084 | SH | DEFINED | 15 |
| LANDSTAR SYSTEM INC | COMMON | 515098101 | 16090 | 306707 | SH | DEFINED | 1 |
| LANDSTAR SYSTEM INC | COMMON | 515098101 | 754 | 14368 | SH | DEFINED | 14 |
| LANDSTAR SYSTEM INC | COMMON | 515098101 | 785 | 14961 | SH | DEFINED | 15 |
| LANDSTAR SYSTEM INC | COMMON | 515098101 | 135 | 2567 | SH | DEFINED | 2,1 |
| LANDSTAR SYSTEM INC | COMMON | 515098101 | 2802 | 53407 | SH | DEFINED | 3 |
| LANDSTAR SYSTEM INC | COMMON | 515098101 | 1957 | 37305 | SH | DEFINED | 6,1 |
| LAS VEGAS SANDS | COMMON | 517834107 | 165673 | 3589107 | SH | DEFINED | 1 |
| LAS VEGAS SANDS | COMMON | 517834107 | 1881 | 40757 | SH | DEFINED | 11 |
| LAS VEGAS SANDS | COMMON | 517834107 | 883 | 19137 | SH | DEFINED | 15 |
| LAS VEGAS SANDS | COMMON | 517834107 | 12 | 251 | SH | DEFINED | 16 |
| LAS VEGAS SANDS | COMMON | 517834107 | 241 | 5227 | SH | DEFINED | 17 |
| LAS VEGAS SANDS | COMMON | 517834107 | 250 | 5419 | SH | DEFINED | 3 |
| LAS VEGAS SANDS | COMMON | 517834107 | 628 | 13600 | SH | DEFINED | 5 |
| LAS VEGAS SANDS | COMMON | 517834107 | 426 | 9239 | SH | DEFINED | 9,1 |
| LASALLE HOTEL PROPERTIES | COMMON | 517942108 | 19962 | 786208 | SH | DEFINED | 1 |
| LASALLE HOTEL PROPERTIES | COMMON | 517942108 | 2458 | 96804 | SH | DEFINED | 15 |
| LASALLE HOTEL PROPERTIES | COMMON | 517942108 | 126 | 4959 | SH | DEFINED | 15, |
| LASALLE HOTEL PROPERTIES | COMMON | 517942108 | 113 | 4459 | SH | DEFINED | 17 |
| LASALLE HOTEL PROPERTIES | COMMON | 517942108 | 162 | 6400 | SH | DEFINED | 2,1 |
| LASALLE HOTEL PROPERTIES | COMMON | 517942108 | 69 | 2730 | SH | DEFINED | 3 |
| LASALLE HOTEL PROPERTIES | COMMON | 517942108 | 2138 | 84224 | SH | DEFINED | 6,1 |
| LATAM AIRLINES GROUP-SP ADR | COMMON | 51817R106 | 2584 | 109666 | SH | DEFINED | 15 |
| LATAM AIRLINES GROUP-SP ADR | COMMON | 51817R106 | 97 | 4112 | SH | DEFINED | 17 |
| LATTICE SEMICONDUCTOR CORP | COMMON | 518415104 | 71093 | 17817740 | SH | DEFINED | 1 |
| LATTICE SEMICONDUCTOR CORP | COMMON | 518415104 | 1166 | 292112 | SH | DEFINED | 12, |
| LATTICE SEMICONDUCTOR CORP | COMMON | 518415104 | 139 | 34894 | SH | DEFINED | 15 |
| LATTICE SEMICONDUCTOR CORP | COMMON | 518415104 | 102 | 25493 | SH | DEFINED | 2,1 |
| LATTICE SEMICONDUCTOR CORP | COMMON | 518415104 | 1283 | 321525 | SH | DEFINED | 6,1 |
| LAYNE CHRISTENSEN COMPANY | COMMON | 521050104 | 21885 | 901739 | SH | DEFINED | 15 |
| LAZARD LTD CL A | COMMON | G54050102 | 72 | 2403 | SH | DEFINED | 15 |
| LAZARD LTD CL A | COMMON | G54050102 | 521 | 17469 | SH | DEFINED | 17 |
| LAZARD LTD CL A | COMMON | G54050102 | 0 | 15 | SH | DEFINED | 3 |
| LA-Z-BOY INC | COMMON | 505336107 | 22379 | 1581545 | SH | DEFINED | 1 |
| LA-Z-BOY INC | COMMON | 505336107 | 1157 | 81800 | SH | DEFINED | 15 |
| LA-Z-BOY INC | COMMON | 505336107 | 142 | 10048 | SH | DEFINED | 2,1 |
| LA-Z-BOY INC | COMMON | 505336107 | 103 | 7255 | SH | DEFINED | 3 |
| LA-Z-BOY INC | COMMON | 505336107 | 1839 | 129933 | SH | DEFINED | 6,1 |
| LA-Z-BOY INC | COMMON | 505336107 | 460 | 32500 | SH | DEFINED | 9,1 |
| LCA-VISION INC | COMMON | 501803308 | 28 | 9954 | SH | DEFINED | 15 |
| LDK SOLAR CO LTD - ADR | COMMON | 50183L107 | 44 | 30367 | SH | DEFINED | 17 |
| LEAP WIRELESS INTL INC | COMMON | 521863308 | 1033 | 155317 | SH | DEFINED | 15 |
| LEAP WIRELESS INTL INC | COMMON | 521863308 | 71 | 10660 | SH | DEFINED | 17 |
| LEAPFROG ENTERPRISES | COMMON | 52186N106 | 218 | 25290 | SH | DEFINED | 1 |
| LEAPFROG ENTERPRISES | COMMON | 52186N106 | 238 | 27614 | SH | DEFINED | 15 |
| LEAPFROG ENTERPRISES | COMMON | 52186N106 | 394 | 45647 | SH | DEFINED | 17 |
| LEAPFROG ENTERPRISES | COMMON | 52186N106 | 123 | 14300 | SH | DEFINED | 3,1 |
| LEAR CORP | COMMON | 521865204 | 7379 | 157540 | SH | DEFINED | 1 |
| LEAR CORP | COMMON | 521865204 | 543 | 11600 | SH | DEFINED | 1,5 |
| LEAR CORP | COMMON | 521865204 | 1766 | 37707 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| LEAR CORP | COMMON | 521865204 | 31 | 666 | SH | DEFINED | 16 |
| LEAR CORP | COMMON | 521865204 | 703 | 15000 | SH | DEFINED | 6 |
| LEGACY RESERVES LP | COMMON | 524707304 | 73 | 3070 | SH | DEFINED | 14 |
| LEGACY RESERVES LP | COMMON | 524707304 | 13607 | 571714 | SH | DEFINED | 3 |
| LEGG MASON INC | COMMON | 524901105 | 56484 | 2196104 | SH | DEFINED | 1 |
| LEGG MASON INC | COMMON | 524901105 | 281 | 10923 | SH | DEFINED | 11 |
| LEGG MASON INC | COMMON | 524901105 | 2352 | 91461 | SH | DEFINED | 15 |
| LEGG MASON INC | COMMON | 524901105 | 25 | 973 | SH | DEFINED | 16 |
| LEGG MASON INC | COMMON | 524901105 | 793 | 30816 | SH | DEFINED | 17 |
| LEGG MASON INC | COMMON | 524901105 | 86541 | 3364724 | SH | DEFINED | 2 |
| LEGG MASON INC | COMMON | 524901105 | 32 | 1242 | SH | DEFINED | 2,1 |
| LEGG MASON INC | COMMON | 524901105 | 34 | 1310 | SH | DEFINED | 3 |
| LEGG MASON INC | COMMON | 524901105 | 75 | 2900 | SH | DEFINED | 5 |
| LEGGETT & PLATT INC | COMMON | 524660107 | 2805 | 103054 | SH | DEFINED | 1 |
| LEGGETT & PLATT INC | COMMON | 524660107 | 366 | 13450 | SH | DEFINED | 11 |
| LEGGETT & PLATT INC | COMMON | 524660107 | 363 | 13330 | SH | DEFINED | 14 |
| LEGGETT & PLATT INC | COMMON | 524660107 | 8534 | 313502 | SH | DEFINED | 15 |
| LEGGETT & PLATT INC | COMMON | 524660107 | 22 | 799 | SH | DEFINED | 16 |
| LEGGETT & PLATT INC | COMMON | 524660107 | 9139 | 335764 | SH | DEFINED | 17 |
| LEGGETT & PLATT INC | COMMON | 524660107 | 1079 | 39648 | SH | DEFINED | 3 |
| LEGGETT & PLATT INC | COMMON | 524660107 | 30 | 1100 | SH | DEFINED | 7 |
| LEN 2.75 144A CVT 12-15-20 | CONVERT | 526057BE3 | 3680 | 2000000 | SH | DEFINED | 1 |
| LENDER PROCESSING SERV | COMMON | 52602E102 | 8621 | 350160 | SH | DEFINED | 1 |
| LENDER PROCESSING SERV | COMMON | 52602E102 | 51551 | 2093863 | SH | DEFINED | 1,2 |
| LENDER PROCESSING SERV | COMMON | 52602E102 | 1955 | 79400 | SH | DEFINED | 1,5 |
| LENDER PROCESSING SERV | COMMON | 52602E102 | 180 | 7327 | SH | DEFINED | 11, |
| LENDER PROCESSING SERV | COMMON | 52602E102 | 1064 | 43200 | SH | DEFINED | 15 |
| LENDER PROCESSING SERV | COMMON | 52602E102 | 10 | 411 | SH | DEFINED | 16 |
| LENDER PROCESSING SERV | COMMON | 52602E102 | 475 | 19286 | SH | DEFINED | 17 |
| LENDER PROCESSING SERV | COMMON | 52602E102 | 33819 | 1373656 | SH | DEFINED | 2 |
| LENDER PROCESSING SERV | COMMON | 52602E102 | 3 | 124 | SH | DEFINED | 3 |
| LENDER PROCESSING SERV | COMMON | 52602E102 | 512 | 20800 | SH | DEFINED | 3,1 |
| LENNAR CORP CL A | COMMON | 526057104 | 2937 | 75941 | SH | DEFINED | 1 |
| LENNAR CORP CL A | COMMON | 526057104 | 596 | 15400 | SH | DEFINED | 11 |
| LENNAR CORP CL A | COMMON | 526057104 | 2051 | 53026 | SH | DEFINED | 15 |
| LENNAR CORP CL A | COMMON | 526057104 | 25 | 635 | SH | DEFINED | 16 |
| LENNAR CORP CL A | COMMON | 526057104 | 773 | 20000 | SH | DEFINED | 17 |
| LENNAR CORP CL A | COMMON | 526057104 | 33 | 850 | SH | DEFINED | 2,1 |
| LENNAR CORP CL A | COMMON | 526057104 | 118 | 3062 | SH | DEFINED | 3 |
| LENNAR CORP CVT 2 12-01-20 144 | CONVERT | 526057BC7 | 3627 | 2500000 | SH | DEFINED | 1 |
| LENNOX INTERNATIONAL INC | COMMON | 526107107 | 32547 | 619713 | SH | DEFINED | 1 |
| LENNOX INTERNATIONAL INC | COMMON | 526107107 | 2228 | 42420 | SH | DEFINED | 15 |
| LENNOX INTERNATIONAL INC | COMMON | 526107107 | 12 | 226 | SH | DEFINED | 16 |
| LENNOX INTERNATIONAL INC | COMMON | 526107107 | 555 | 10561 | SH | DEFINED | 17 |
| LEUCADIA NATIONAL CORP | COMMON | 527288104 | 2822 | 118635 | SH | DEFINED | 1 |
| LEUCADIA NATIONAL CORP | COMMON | 527288104 | 488 | 20496 | SH | DEFINED | 11 |
| LEUCADIA NATIONAL CORP | COMMON | 527288104 | 119 | 5000 | SH | DEFINED | 14 |
| LEUCADIA NATIONAL CORP | COMMON | 527288104 | 11863 | 498671 | SH | DEFINED | 15 |
| LEUCADIA NATIONAL CORP | COMMON | 527288104 | 973 | 40884 | SH | DEFINED | 16 |
| LEUCADIA NATIONAL CORP | COMMON | 527288104 | 325 | 13664 | SH | DEFINED | 17 |
| LEUCADIA NATIONAL CORP | COMMON | 527288104 | 41 | 1726 | SH | DEFINED | 2,1 |
| LEUCADIA NATIONAL CORP | COMMON | 527288104 | 324 | 13603 | SH | DEFINED | 5 |
| LEUCADIA NATIONAL CORP | COMMON | 527288104 | 57 | 2400 | SH | DEFINED | 7 |
| LEUCADIA NATL CORP CVT 3.75 04 | CONVERT | 527288AX2 | 1789 | 1535000 | SH | DEFINED | 1 |
| LEVEL 3 COMMUNICATIONS CVT 15 | CONVERT | 52729NBM1 | 108 | 100000 | SH | DEFINED | 15 |
| LEVEL 3 COMMUNICATIONS CVT 7 0 | CONVERT | 52729NBP4 | 297 | 250000 | SH | DEFINED | 1 |
| LEVEL 3 COMMUNICATIONS INC | COMMON | 52729N308 | 2 | 80 | SH | DEFINED | 1 |
| LEVEL 3 COMMUNICATIONS INC | COMMON | 52729N308 | 302 | 13085 | SH | DEFINED | 11 |
| LEVEL 3 COMMUNICATIONS INC | COMMON | 52729N308 | 1252 | 54172 | SH | DEFINED | 15 |
| LEVEL 3 COMMUNICATIONS INC | COMMON | 52729N308 | 14 | 594 | SH | DEFINED | 16 |
| LEVEL 3 COMMUNICATIONS INC | COMMON | 52729N308 | 2463 | 106584 | SH | DEFINED | 3 |
| LEVEL 3 COMMUNICATIONS INC 6.5 | CONVERT | 52729NBR0 | 5304 | 3750000 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| LEXICON PHARMACEUTICALS INC | COMMON | 528872104 | 11 | 4891 | SH | DEFINED | 15 |
| LEXINGTON REALTY TRUST | COMMON | 529043101 | 8248 | 789244 | SH | DEFINED | 1 |
| LEXINGTON REALTY TRUST | COMMON | 529043101 | 2509 | 240056 | SH | DEFINED | 15 |
| LEXINGTON REALTY TRUST | COMMON | 529043101 | 10 | 971 | SH | DEFINED | 16 |
| LEXINGTON REALTY TRUST | COMMON | 529043101 | 39 | 3698 | SH | DEFINED | 2,1 |
| LEXINGTON REALTY TRUST | COMMON | 529043101 | 181 | 17330 | SH | DEFINED | 3 |
| LEXINGTON REALTY TRUST | COMMON | 529043101 | 891 | 85300 | SH | DEFINED | 3,1 |
| LEXINGTON REALTY TRUST | COMMON | 529043101 | 511 | 48858 | SH | DEFINED | 6,1 |
| LEXMARK INTL GROUP INC CL A | COMMON | 529771107 | 6447 | 278000 | SH | DEFINED | 1 |
| LEXMARK INTL GROUP INC CL A | COMMON | 529771107 | 1435 | 61862 | SH | DEFINED | 15 |
| LEXMARK INTL GROUP INC CL A | COMMON | 529771107 | 70 | 3029 | SH | DEFINED | 16 |
| LEXMARK INTL GROUP INC CL A | COMMON | 529771107 | 264 | 11370 | SH | DEFINED | 17 |
| LEXMARK INTL GROUP INC CL A | COMMON | 529771107 | 230 | 9923 | SH | DEFINED | 3 |
| LEXMARK INTL GROUP INC CL A | COMMON | 529771107 | 452 | 19500 | SH | DEFINED | 3,1 |
| LG DISPLAY CO LTD - ADR | COMMON | 50186V102 | 2433 | 168020 | SH | DEFINED | 15 |
| LHC GROUP INC | COMMON | 50187A107 | 921 | 43257 | SH | DEFINED | 15 |
| LHC GROUP INC | COMMON | 50187A107 | 338 | 15892 | SH | DEFINED | 17 |
| LIBBEY INC | COMMON | 529898108 | 832 | 43014 | SH | DEFINED | 15 |
| LIBERTY ALL STAR EQUITY FUND C | COMMON | 530158104 | 6013 | 1260490 | SH | DEFINED | 17 |
| LIBERTY ALL-STAR GROWTH FD CEF | COMMON | 529900102 | 27 | 6751 | SH | DEFINED | 17 |
| LIBERTY GLOBAL INC -A | COMMON | 530555101 | 6 | 100 | SH | DEFINED | 1 |
| LIBERTY GLOBAL INC -A | COMMON | 530555101 | 854 | 13560 | SH | DEFINED | 11 |
| LIBERTY GLOBAL INC -A | COMMON | 530555101 | 1068 | 16958 | SH | DEFINED | 14 |
| LIBERTY GLOBAL INC -A | COMMON | 530555101 | 94064 | 1494026 | SH | DEFINED | 15 |
| LIBERTY GLOBAL INC -A | COMMON | 530555101 | 2141 | 34003 | SH | DEFINED | 16 |
| LIBERTY GLOBAL INC -A | COMMON | 530555101 | 236 | 3750 | SH | DEFINED | 3 |
| LIBERTY GLOBAL INC -A | COMMON | 530555101 | 378 | 6000 | SH | DEFINED | 5 |
| LIBERTY GLOBAL INC- SERIES C | COMMON | 530555309 | 659 | 11210 | SH | DEFINED | 11 |
| LIBERTY GLOBAL INC- SERIES C | COMMON | 530555309 | 188 | 3201 | SH | DEFINED | 14 |
| LIBERTY GLOBAL INC- SERIES C | COMMON | 530555309 | 831 | 14150 | SH | DEFINED | 15 |
| LIBERTY GLOBAL INC- SERIES C | COMMON | 530555309 | 31 | 529 | SH | DEFINED | 16 |
| LIBERTY GLOBAL INC- SERIES C | COMMON | 530555309 | 74 | 1260 | SH | DEFINED | 3 |
| LIBERTY INTERACTIVE (MSI) CVT | CONVERT | 530715AN1 | 832 | 1750000 | SH | DEFINED | 1 |
| LIBERTY INTERACTIVE (TWX) CVT3 | CONVERT | 530718AF2 | 11683 | 8050000 | SH | DEFINED | 1 |
| LIBERTY INTERACTIVE (VIA) CVT3 | CONVERT | 530715AR2 | 7844 | 8300000 | SH | DEFINED | 1 |
| LIBERTY INTERACTIVE CORP | COMMON | 53071M104 | 986 | 50110 | SH | DEFINED | 11 |
| LIBERTY INTERACTIVE CORP | COMMON | 53071M104 | 265 | 13450 | SH | DEFINED | 14 |
| LIBERTY INTERACTIVE CORP | COMMON | 53071M104 | 106936 | 5433749 | SH | DEFINED | 15 |
| LIBERTY INTERACTIVE CORP | COMMON | 53071M104 | 2392 | 121569 | SH | DEFINED | 16 |
| LIBERTY INTERACTIVE CORP | COMMON | 53071M104 | 2044 | 103872 | SH | DEFINED | 3 |
| LIBERTY INTERACTIVE CORP | COMMON | 53071M104 | 401 | 20367 | SH | DEFINED | 5 |
| LIBERTY INTERACTIVE CORP | COMMON | 53071M104 | 459 | 23300 | SH | DEFINED | 6 |
| LIBERTY MEDIA CORP - LIBERTY C | COMMON | 530322106 | 1207 | 10400 | SH | DEFINED | 11 |
| LIBERTY MEDIA CORP - LIBERTY C | COMMON | 530322106 | 402 | 3464 | SH | DEFINED | 14 |
| LIBERTY MEDIA CORP - LIBERTY C | COMMON | 530322106 | 165326 | 1425098 | SH | DEFINED | 15 |
| LIBERTY MEDIA CORP - LIBERTY C | COMMON | 530322106 | 2973 | 25631 | SH | DEFINED | 16 |
| LIBERTY MEDIA CORP - LIBERTY C | COMMON | 530322106 | 443 | 3818 | SH | DEFINED | 3 |
| LIBERTY MEDIA CORP - LIBERTY C | COMMON | 530322106 | 452 | 3900 | SH | DEFINED | 5 |
| LIBERTY PROPERTY TRUST | COMMON | 531172104 | 152898 | 4272081 | SH | DEFINED | 1 |
| LIBERTY PROPERTY TRUST | COMMON | 531172104 | 361 | 10086 | SH | DEFINED | 11 |
| LIBERTY PROPERTY TRUST | COMMON | 531172104 | 1435 | 40106 | SH | DEFINED | 15 |
| LIBERTY PROPERTY TRUST | COMMON | 531172104 | 243 | 6795 | SH | DEFINED | 15, |
| LIBERTY PROPERTY TRUST | COMMON | 531172104 | 18 | 514 | SH | DEFINED | 16 |
| LIBERTY PROPERTY TRUST | COMMON | 531172104 | 3608 | 100813 | SH | DEFINED | 17 |
| LIBERTY PROPERTY TRUST | COMMON | 531172104 | 4 | 115 | SH | DEFINED | 3 |
| LIBERTY PROPERTY TRUST | COMMON | 531172104 | 97 | 2700 | SH | DEFINED | 4,1 |
| LIBERTY VENTURES - SER A | COMMON | 53071M880 | 45 | 670 | SH | DEFINED | 14 |
| LIBERTY VENTURES - SER A | COMMON | 53071M880 | 254 | 3746 | SH | DEFINED | 15 |
| LIBERTY VENTURES - SER A | COMMON | 53071M880 | 8 | 117 | SH | DEFINED | 16 |
| LIBERTY VENTURES - SER A | COMMON | 53071M880 | 49 | 720 | SH | DEFINED | 3 |
| LIFE TECHNOLOGIES CORP | COMMON | 53217V109 | 43886 | 895093 | SH | DEFINED | 1 |
| LIFE TECHNOLOGIES CORP | COMMON | 53217V109 | 307 | 6256 | SH | DEFINED | 10 |

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|---|---|---|---|---|---|---|---|
| LIFE TECHNOLOGIES CORP | COMMON | 53217V109 | 812 | 16568 | SH | DEFINED | 11 |
| LIFE TECHNOLOGIES CORP | COMMON | 53217V109 | 1920 | 39162 | SH | DEFINED | 12, |
| LIFE TECHNOLOGIES CORP | COMMON | 53217V109 | 92829 | 1893316 | SH | DEFINED | 15 |
| LIFE TECHNOLOGIES CORP | COMMON | 53217V109 | 1976 | 40297 | SH | DEFINED | 16 |
| LIFE TECHNOLOGIES CORP | COMMON | 53217V109 | 287 | 5853 | SH | DEFINED | 17 |
| LIFE TECHNOLOGIES CORP | COMMON | 53217V109 | 31 | 624 | SH | DEFINED | 3 |
| LIFE TECHNOLOGIES CORP | COMMON | 53217V109 | 551 | 11231 | SH | DEFINED | 5 |
| LIFE TECHNOLOGIES CORP | COMMON | 53217V109 | 64 | 1300 | SH | DEFINED | 7 |
| LIFE TIME FITNESS INC | COMMON | 53217R207 | 41170 | 836617 | SH | DEFINED | 1 |
| LIFE TIME FITNESS INC | COMMON | 53217R207 | 932 | 18939 | SH | DEFINED | 15 |
| LIFE TIME FITNESS INC | COMMON | 53217R207 | 279 | 5677 | SH | DEFINED | 17 |
| LIFE TIME FITNESS INC | COMMON | 53217R207 | 144 | 2921 | SH | DEFINED | 3 |
| LIFEPOINT HOSPITALS INC | COMMON | 53219L109 | 675 | 17885 | SH | DEFINED | 15 |
| LIFEPOINT HOSPITALS INC | COMMON | 53219L109 | 14 | 359 | SH | DEFINED | 16 |
| LIFEPOINT HOSPITALS INC | COMMON | 53219L109 | 217 | 5760 | SH | DEFINED | 17 |
| LIFEPOINT HOSPITALS INC 3.5 05 | CONVERT | 53219LAH2 | 69335 | 67438000 | SH | DEFINED | 1 |
| LIFEPOINT HOSPITALS INC 3.5 05 | CONVERT | 53219LAH2 | 103 | 100000 | SH | DEFINED | 15 |
| LIFETIME BRANDS INC | COMMON | 53222Q103 | 67 | 6335 | SH | DEFINED | 15 |
| LIFEWAY FOODS INC | COMMON | 531914109 | 3 | 355 | SH | DEFINED | 3 |
| LIGAND PHARMACEUTICALS-CL B | COMMON | 53220K504 | 36 | 1748 | SH | DEFINED | 15 |
| LIHUA INTERNATIONAL INC | COMMON | 532352101 | 534 | 121700 | SH | DEFINED | 1 |
| LIHUA INTERNATIONAL INC | COMMON | 532352101 | 481 | 109621 | SH | DEFINED | 15 |
| LIHUA INTERNATIONAL INC | COMMON | 532352101 | 38 | 8588 | SH | DEFINED | 17 |
| LIHUA INTERNATIONAL INC | COMMON | 532352101 | 258 | 58800 | SH | DEFINED | 3,1 |
| LILLY (ELI) & CO | COMMON | 532457108 | 452728 | 9179398 | SH | DEFINED | 1 |
| LILLY (ELI) & CO | COMMON | 532457108 | 2555 | 51800 | SH | DEFINED | 1,1 |
| LILLY (ELI) & CO | COMMON | 532457108 | 4567 | 92600 | SH | DEFINED | 1,5 |
| LILLY (ELI) & CO | COMMON | 532457108 | 158 | 3200 | SH | DEFINED | 1,9 |
| LILLY (ELI) & CO | COMMON | 532457108 | 5008 | 101538 | SH | DEFINED | 11 |
| LILLY (ELI) & CO | COMMON | 532457108 | 2074 | 42049 | SH | DEFINED | 12, |
| LILLY (ELI) & CO | COMMON | 532457108 | 2362 | 47900 | SH | DEFINED | 13 |
| LILLY (ELI) & CO | COMMON | 532457108 | 14601 | 296045 | SH | DEFINED | 14 |
| LILLY (ELI) & CO | COMMON | 532457108 | 66155 | 1341348 | SH | DEFINED | 15 |
| LILLY (ELI) & CO | COMMON | 532457108 | 177 | 3584 | SH | DEFINED | 15, |
| LILLY (ELI) & CO | COMMON | 532457108 | 257 | 5203 | SH | DEFINED | 16 |
| LILLY (ELI) & CO | COMMON | 532457108 | 11335 | 229824 | SH | DEFINED | 17 |
| LILLY (ELI) & CO | COMMON | 532457108 | 1346 | 27300 | SH | DEFINED | 18 |
| LILLY (ELI) & CO | COMMON | 532457108 | 921 | 18679 | SH | DEFINED | 3 |
| LILLY (ELI) & CO | COMMON | 532457108 | 592 | 12000 | SH | DEFINED | 3,1 |
| LILLY (ELI) & CO | COMMON | 532457108 | 2052 | 41600 | SH | DEFINED | 5 |
| LILLY (ELI) & CO | COMMON | 532457108 | 33128 | 671700 | SH | DEFINED | 6 |
| LILLY (ELI) & CO | COMMON | 532457108 | 207 | 4200 | SH | DEFINED | 7 |
| LILLY (ELI) & CO | COMMON | 532457108 | 814 | 16500 | SH | DEFINED | 8,1 |
| LILLY (ELI) & CO | COMMON | 532457108 | 917 | 18600 | SH | DEFINED | 9 |
| LIMELIGHT NETWORKS INC | COMMON | 53261M104 | 187 | 84080 | SH | DEFINED | 15 |
| LIMITED BRANDS INC | COMMON | 532716107 | 2911 | 61857 | SH | DEFINED | 1 |
| LIMITED BRANDS INC | COMMON | 532716107 | 1121 | 23827 | SH | DEFINED | 11 |
| LIMITED BRANDS INC | COMMON | 532716107 | 24 | 500 | SH | DEFINED | 14 |
| LIMITED BRANDS INC | COMMON | 532716107 | 6620 | 140665 | SH | DEFINED | 15 |
| LIMITED BRANDS INC | COMMON | 532716107 | 50 | 1064 | SH | DEFINED | 16 |
| LIMITED BRANDS INC | COMMON | 532716107 | 1013 | 21518 | SH | DEFINED | 3 |
| LIMITED BRANDS INC | COMMON | 532716107 | 375 | 7971 | SH | DEFINED | 5 |
| LIMITED BRANDS INC | COMMON | 532716107 | 1073 | 22800 | SH | DEFINED | 6 |
| LIMITED BRANDS INC | COMMON | 532716107 | 47 | 1000 | SH | DEFINED | 7 |
| LIMONEIRA CO | COMMON | 532746104 | 3 | 132 | SH | DEFINED | 15 |
| LIN TV CORP CL A | COMMON | 532774106 | 372 | 49415 | SH | DEFINED | 15 |
| LINCOLN EDUCATIONAL SERVICES | COMMON | 533535100 | 285 | 51061 | SH | DEFINED | 15 |
| LINCOLN ELECTRIC HOLDINGS | COMMON | 533900106 | 42319 | 869329 | SH | DEFINED | 1 |
| LINCOLN ELECTRIC HOLDINGS | COMMON | 533900106 | 344 | 7073 | SH | DEFINED | 15 |
| LINCOLN ELECTRIC HOLDINGS | COMMON | 533900106 | 9 | 191 | SH | DEFINED | 16 |
| LINCOLN ELECTRIC HOLDINGS | COMMON | 533900106 | 1017 | 20895 | SH | DEFINED | 17 |
| LINCOLN ELECTRIC HOLDINGS | COMMON | 533900106 | 29 | 597 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 84745 | 3272022 | SH | DEFINED | 1 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 2517 | 97200 | SH | DEFINED | 1,5 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 414 | 16000 | SH | DEFINED | 1,9 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 727 | 28063 | SH | DEFINED | 11 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 295 | 11400 | SH | DEFINED | 13 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 118 | 4550 | SH | DEFINED | 14 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 6266 | 241944 | SH | DEFINED | 15 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 259 | 10015 | SH | DEFINED | 16 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 1536 | 59297 | SH | DEFINED | 17 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 65 | 2500 | SH | DEFINED | 18 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 43 | 1673 | SH | DEFINED | 2,1 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 75 | 2898 | SH | DEFINED | 3 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 1564 | 60400 | SH | DEFINED | 3,1 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 892 | 34424 | SH | DEFINED | 5 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 1709 | 66000 | SH | DEFINED | 6 |
| LINCOLN NATIONAL CORP | COMMON | 534187109 | 922 | 35600 | SH | DEFINED | 8,1 |
| LINDSAY CORP | COMMON | 535555106 | 40555 | 506174 | SH | DEFINED | 1 |
| LINDSAY CORP | COMMON | 535555106 | 33763 | 421409 | SH | DEFINED | 15 |
| LINDSAY CORP | COMMON | 535555106 | 520 | 6494 | SH | DEFINED | 17 |
| LINDSAY CORP | COMMON | 535555106 | 232 | 2900 | SH | DEFINED | 3 |
| LINDSAY CORP | COMMON | 535555106 | 120 | 1500 | SH | DEFINED | 3,1 |
| LINEAR TECHNOLOGY CORP | COMMON | 535678106 | 99400 | 2897961 | SH | DEFINED | 1 |
| LINEAR TECHNOLOGY CORP | COMMON | 535678106 | 775 | 22582 | SH | DEFINED | 11 |
| LINEAR TECHNOLOGY CORP | COMMON | 535678106 | 754 | 21978 | SH | DEFINED | 14 |
| LINEAR TECHNOLOGY CORP | COMMON | 535678106 | 81352 | 2371784 | SH | DEFINED | 15 |
| LINEAR TECHNOLOGY CORP | COMMON | 535678106 | 1853 | 54014 | SH | DEFINED | 16 |
| LINEAR TECHNOLOGY CORP | COMMON | 535678106 | 4958 | 144549 | SH | DEFINED | 3 |
| LINEAR TECHNOLOGY CORP | COMMON | 535678106 | 362 | 10556 | SH | DEFINED | 5 |
| LINEAR TECHNOLOGY CORP | COMMON | 535678106 | 69 | 2000 | SH | DEFINED | 7 |
| LINEAR TECHNOLOGY CORP 144A 3. | CONVERT | 535678AA4 | 41650 | 40000000 | SH | DEFINED | 1 |
| LINEAR TECHNOLOGY CORP CVT 3.0 | CONVERT | 535678AC0 | 32209 | 30933000 | SH | DEFINED | 1 |
| LINKEDIN CORP | COMMON | 53578A108 | 896 | 7800 | SH | DEFINED | 11 |
| LINKEDIN CORP | COMMON | 53578A108 | 232 | 2018 | SH | DEFINED | 14 |
| LINKEDIN CORP | COMMON | 53578A108 | 1104 | 9613 | SH | DEFINED | 17 |
| LINKEDIN CORP | COMMON | 53578A108 | 21 | 184 | SH | DEFINED | 3 |
| LINN CO LLC | COMMON | 535782106 | 1523 | 42140 | SH | DEFINED | 14 |
| LINN CO LLC | COMMON | 535782106 | 7170 | 198400 | SH | DEFINED | 3 |
| LINN ENERGY LLC-UNITS | COMMON | 536020100 | 960 | 27245 | SH | DEFINED | 14 |
| LINN ENERGY LLC-UNITS | COMMON | 536020100 | 25779 | 731518 | SH | DEFINED | 3 |
| LIONBRIDGE TECHNOLOGIES INC | COMMON | 536252109 | 249 | 61999 | SH | DEFINED | 15 |
| LIONS GATE ENTERTAINMENT COR | COMMON | 535919203 | 7693 | 469063 | SH | DEFINED | 1 |
| LIONS GATE ENTERTAINMENT COR | COMMON | 535919203 | 5081 | 309795 | SH | DEFINED | 15 |
| LIONS GATE ENTERTAINMENT COR | COMMON | 535919203 | 130 | 7900 | SH | DEFINED | 3 |
| LIQUIDITY SERVICES INC | COMMON | 53635B107 | 0 | 12 | SH | DEFINED | 1 |
| LIQUIDITY SERVICES INC | COMMON | 53635B107 | 1353 | 33118 | SH | DEFINED | 15 |
| LIQUIDITY SERVICES INC | COMMON | 53635B107 | 159 | 3900 | SH | DEFINED | 3 |
| LITHIA MOTORS INC CL A | COMMON | 536797103 | 26078 | 696888 | SH | DEFINED | 1,2 |
| LITHIA MOTORS INC CL A | COMMON | 536797103 | 90 | 2401 | SH | DEFINED | 11, |
| LITHIA MOTORS INC CL A | COMMON | 536797103 | 1724 | 46078 | SH | DEFINED | 15 |
| LITHIA MOTORS INC CL A | COMMON | 536797103 | 21 | 568 | SH | DEFINED | 17 |
| LITHIA MOTORS INC CL A | COMMON | 536797103 | 3669 | 98041 | SH | DEFINED | 2 |
| LITTELFUSE INC | COMMON | 537008104 | 37272 | 603989 | SH | DEFINED | 1 |
| LITTELFUSE INC | COMMON | 537008104 | 1599 | 25913 | SH | DEFINED | 15 |
| LITTELFUSE INC | COMMON | 537008104 | 208 | 3371 | SH | DEFINED | 17 |
| LIVE NATION ENTERTAINMENT INC | COMMON | 538034109 | 2391 | 256850 | SH | DEFINED | 1 |
| LIVE NATION ENTERTAINMENT INC | COMMON | 538034109 | 184 | 19800 | SH | DEFINED | 1,5 |
| LIVE NATION ENTERTAINMENT INC | COMMON | 538034109 | 1464 | 157282 | SH | DEFINED | 15 |
| LIVE NATION ENTERTAINMENT INC | COMMON | 538034109 | 12 | 1251 | SH | DEFINED | 16 |
| LIVE NATION ENTERTAINMENT INC | COMMON | 538034109 | 0 | 14 | SH | DEFINED | 3 |
| LIVEPERSON INC | COMMON | 538146101 | 806 | 61340 | SH | DEFINED | 15 |
| LKQ CORP | COMMON | 501889208 | 601 | 28500 | SH | DEFINED | 11 |
| LKQ CORP | COMMON | 501889208 | 615 | 29151 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| LKQ CORP | COMMON | 501889208 | 11 | 528 | SH | DEFINED | 16 |
| LKQ CORP | COMMON | 501889208 | 750 | 35539 | SH | DEFINED | 17 |
| LKQ CORP | COMMON | 501889208 | 61 | 2900 | SH | DEFINED | 7 |
| LLOYDS BANKING GROUP PLC ADR | COMMON | 539439109 | 558 | 174363 | SH | DEFINED | 15 |
| LMI AEROSPACE INC | COMMON | 502079106 | 110 | 5709 | SH | DEFINED | 15 |
| LMP CAPITAL AND INCOME FUND CE | COMMON | 50208A102 | 684 | 50768 | SH | DEFINED | 17 |
| LMP CORPORATE LOAN FUND INC CE | COMMON | 50208B100 | 242 | 18744 | SH | DEFINED | 17 |
| LMP CORPORATE LOAN FUND INC CE | COMMON | 50208B100 | 586 | 45354 | SH | DEFINED | 9 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 21911 | 237410 | SH | DEFINED | 1 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 2150 | 23300 | SH | DEFINED | 1,1 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 988 | 10700 | SH | DEFINED | 1,5 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 277 | 3000 | SH | DEFINED | 1,9 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 2476 | 26832 | SH | DEFINED | 11 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 1366 | 14800 | SH | DEFINED | 13 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 5 | 55 | SH | DEFINED | 14 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 56059 | 607419 | SH | DEFINED | 15 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 22 | 235 | SH | DEFINED | 15, |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 149 | 1611 | SH | DEFINED | 16 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 2784 | 30161 | SH | DEFINED | 17 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 1107 | 12000 | SH | DEFINED | 18 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 30362 | 328985 | SH | DEFINED | 2 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 893 | 9675 | SH | DEFINED | 3 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 1052 | 11400 | SH | DEFINED | 3,1 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 19344 | 209600 | SH | DEFINED | 6 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 129 | 1400 | SH | DEFINED | 7 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 268 | 2900 | SH | DEFINED | 8,1 |
| LOCKHEED MARTIN CORPORATION | COMMON | 539830109 | 1024 | 11100 | SH | DEFINED | 9 |
| LODGENET INTERACTIVE CORP | COMMON | 540211109 | 1 | 28178 | SH | DEFINED | 15 |
| LOEWS CORP | COMMON | 540424108 | 3900 | 95705 | SH | DEFINED | 1 |
| LOEWS CORP | COMMON | 540424108 | 1277 | 31349 | SH | DEFINED | 11 |
| LOEWS CORP | COMMON | 540424108 | 143 | 3500 | SH | DEFINED | 14 |
| LOEWS CORP | COMMON | 540424108 | 27647 | 678450 | SH | DEFINED | 15 |
| LOEWS CORP | COMMON | 540424108 | 97 | 2382 | SH | DEFINED | 16 |
| LOEWS CORP | COMMON | 540424108 | 7 | 168 | SH | DEFINED | 3 |
| LOEWS CORP | COMMON | 540424108 | 536 | 13159 | SH | DEFINED | 5 |
| LOGITECH INTERNATIONAL-REG | COMMON | H50430232 | 92 | 12198 | SH | DEFINED | 15 |
| LOGITECH INTERNATIONAL-REG | COMMON | H50430232 | 22 | 2923 | SH | DEFINED | 16 |
| LOGMEIN INC LOGM | COMMON | 54142L109 | 12962 | 578386 | SH | DEFINED | 1 |
| LOGMEIN INC LOGM | COMMON | 54142L109 | 949 | 42361 | SH | DEFINED | 12, |
| LOGMEIN INC LOGM | COMMON | 54142L109 | 610 | 27242 | SH | DEFINED | 15 |
| LOJACK CORPORATION | COMMON | 539451104 | 195 | 69750 | SH | DEFINED | 1 |
| LOJACK CORPORATION | COMMON | 539451104 | 91 | 32600 | SH | DEFINED | 3,1 |
| LONE PINE RESOURCES INC | COMMON | 54222A106 | 43 | 34842 | SH | DEFINED | 15 |
| LONGWEI PETROLEUM INVESTMENT H | COMMON | 543354104 | 780 | 369780 | SH | DEFINED | 15 |
| LORAL SPACE & COMMUNICATIONS | COMMON | 543881106 | 733 | 13417 | SH | DEFINED | 15 |
| LORILLARD INC | COMMON | 544147101 | 5607 | 48061 | SH | DEFINED | 1 |
| LORILLARD INC | COMMON | 544147101 | 1501 | 12864 | SH | DEFINED | 11 |
| LORILLARD INC | COMMON | 544147101 | 6012 | 51534 | SH | DEFINED | 15 |
| LORILLARD INC | COMMON | 544147101 | 51 | 433 | SH | DEFINED | 16 |
| LORILLARD INC | COMMON | 544147101 | 16000 | 137141 | SH | DEFINED | 17 |
| LORILLARD INC | COMMON | 544147101 | 19 | 163 | SH | DEFINED | 3 |
| LORILLARD INC | COMMON | 544147101 | 385 | 3300 | SH | DEFINED | 5 |
| LORILLARD INC | COMMON | 544147101 | 1540 | 13200 | SH | DEFINED | 6 |
| LORILLARD INC | COMMON | 544147101 | 70 | 600 | SH | DEFINED | 7 |
| LOUISIANA-PACIFIC CORP | COMMON | 546347105 | 5924 | 306616 | SH | DEFINED | 1 |
| LOUISIANA-PACIFIC CORP | COMMON | 546347105 | 2156 | 111577 | SH | DEFINED | 15 |
| LOUISIANA-PACIFIC CORP | COMMON | 546347105 | 1171 | 60600 | SH | DEFINED | 3,1 |
| LOWES COMPANIES INC | COMMON | 548661107 | 404906 | 11399381 | SH | DEFINED | 1 |
| LOWES COMPANIES INC | COMMON | 548661107 | 4099 | 115413 | SH | DEFINED | 11 |
| LOWES COMPANIES INC | COMMON | 548661107 | 7320 | 206068 | SH | DEFINED | 14 |
| LOWES COMPANIES INC | COMMON | 548661107 | 20405 | 574455 | SH | DEFINED | 15 |
| LOWES COMPANIES INC | COMMON | 548661107 | 207 | 5819 | SH | DEFINED | 16 |

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|---|---|---|---|---|---|---|---|
| LOWES COMPANIES INC | COMMON | 548661107 | 42841 | 1206113 | SH | DEFINED | 17 |
| LOWES COMPANIES INC | COMMON | 548661107 | 5215 | 146819 | SH | DEFINED | 2 |
| LOWES COMPANIES INC | COMMON | 548661107 | 4746 | 133628 | SH | DEFINED | 3 |
| LOWES COMPANIES INC | COMMON | 548661107 | 1771 | 49870 | SH | DEFINED | 5 |
| LOWES COMPANIES INC | COMMON | 548661107 | 2199 | 61900 | SH | DEFINED | 6 |
| LOWES COMPANIES INC | COMMON | 548661107 | 153 | 4300 | SH | DEFINED | 7 |
| LOWES COMPANIES INC | COMMON | 548661107 | 373 | 10498 | SH | DEFINED | 9,1 |
| LPL FINANCIAL HOLDINGS INC | COMMON | 50212V100 | 40 | 1410 | SH | DEFINED | 1 |
| LPL FINANCIAL HOLDINGS INC | COMMON | 50212V100 | 537 | 19067 | SH | DEFINED | 15 |
| LRR ENERGY LP | COMMON | 50214A104 | 1598 | 92976 | SH | DEFINED | 15 |
| LSB INDUSTRIES INC | COMMON | 502160104 | 2553 | 72078 | SH | DEFINED | 15 |
| LSB INDUSTRIES INC | COMMON | 502160104 | 39 | 1114 | SH | DEFINED | 16 |
| LSB INDUSTRIES INC | COMMON | 502160104 | 32 | 893 | SH | DEFINED | 17 |
| LSB INDUSTRIES INC | COMMON | 502160104 | 84 | 2375 | SH | DEFINED | 3 |
| LSI CORP | COMMON | 502161102 | 2847 | 402741 | SH | DEFINED | 1 |
| LSI CORP | COMMON | 502161102 | 352 | 49718 | SH | DEFINED | 11 |
| LSI CORP | COMMON | 502161102 | 2269 | 320916 | SH | DEFINED | 15 |
| LSI CORP | COMMON | 502161102 | 8 | 1133 | SH | DEFINED | 16 |
| LSI CORP | COMMON | 502161102 | 30 | 4299 | SH | DEFINED | 2,1 |
| LSI CORP | COMMON | 502161102 | 588 | 83194 | SH | DEFINED | 3 |
| LSI INDUSTRIES INC | COMMON | 50216C108 | 130 | 18496 | SH | DEFINED | 15 |
| LTC PROPERTIES INC | COMMON | 502175102 | 19330 | 549290 | SH | DEFINED | 1 |
| LTC PROPERTIES INC | COMMON | 502175102 | 1063 | 30211 | SH | DEFINED | 15 |
| LTC PROPERTIES INC | COMMON | 502175102 | 62 | 1757 | SH | DEFINED | 15, |
| LTC PROPERTIES INC | COMMON | 502175102 | 119 | 3370 | SH | DEFINED | 3 |
| LTC PROPERTIES INC | COMMON | 502175102 | 53 | 1500 | SH | DEFINED | 4,1 |
| LTX-CREDENCE CORP | COMMON | 502403207 | 133 | 20248 | SH | DEFINED | 15 |
| LUBY'S INC | COMMON | 549282101 | 70 | 10495 | SH | DEFINED | 15 |
| LUCENT TECH CAP TRUST I CVP 7. | CONVERT | 549462307 | 4 | 5 | SH | DEFINED | 3 |
| LUFKIN INDUSTRIES INC | COMMON | 549764108 | 69657 | 1198298 | SH | DEFINED | 1 |
| LUFKIN INDUSTRIES INC | COMMON | 549764108 | 3097 | 53282 | SH | DEFINED | 15 |
| LUFKIN INDUSTRIES INC | COMMON | 549764108 | 101 | 1735 | SH | DEFINED | 17 |
| LUFKIN INDUSTRIES INC | COMMON | 549764108 | 101 | 1732 | SH | DEFINED | 2,1 |
| LUFKIN INDUSTRIES INC | COMMON | 549764108 | 549 | 9450 | SH | DEFINED | 3 |
| LUFKIN INDUSTRIES INC | COMMON | 549764108 | 1351 | 23243 | SH | DEFINED | 6,1 |
| LUFKIN INDUSTRIES INC | COMMON | 549764108 | 1042 | 17918 | SH | DEFINED | 9,1 |
| LULULEMON ATHLETICA INC | COMMON | 550021109 | 755 | 9900 | SH | DEFINED | 11 |
| LULULEMON ATHLETICA INC | COMMON | 550021109 | 135 | 1766 | SH | DEFINED | 14 |
| LULULEMON ATHLETICA INC | COMMON | 550021109 | 305 | 4006 | SH | DEFINED | 15 |
| LULULEMON ATHLETICA INC | COMMON | 550021109 | 86 | 1131 | SH | DEFINED | 3 |
| LULULEMON ATHLETICA INC | COMMON | 550021109 | 366 | 4800 | SH | DEFINED | 5 |
| LUMBER LIQUIDATORS HOLDINGS | COMMON | 55003T107 | 817 | 15460 | SH | DEFINED | 1 |
| LUMBER LIQUIDATORS HOLDINGS | COMMON | 55003T107 | 5355 | 101367 | SH | DEFINED | 15 |
| LUMBER LIQUIDATORS HOLDINGS | COMMON | 55003T107 | 3 | 58 | SH | DEFINED | 3 |
| LUMBER LIQUIDATORS HOLDINGS | COMMON | 55003T107 | 571 | 10800 | SH | DEFINED | 3,1 |
| LUMINEX CORP | COMMON | 55027E102 | 4807 | 286178 | SH | DEFINED | 15 |
| LUMOS NETWORKS CORP | COMMON | 550283105 | 377 | 37606 | SH | DEFINED | 15 |
| LUXOTTICA GROUP SPA ADR | COMMON | 55068R202 | 108 | 2602 | SH | DEFINED | 15 |
| LYDALL INC | COMMON | 550819106 | 363 | 25304 | SH | DEFINED | 15 |
| LYONDELLBASELL INDUSTRIES NV | COMMON | N53745100 | 37066 | 649260 | SH | DEFINED | 1 |
| LYONDELLBASELL INDUSTRIES NV | COMMON | N53745100 | 1775 | 31100 | SH | DEFINED | 11 |
| LYONDELLBASELL INDUSTRIES NV | COMMON | N53745100 | 4665 | 81719 | SH | DEFINED | 15 |
| LYONDELLBASELL INDUSTRIES NV | COMMON | N53745100 | 84 | 1468 | SH | DEFINED | 15, |
| LYONDELLBASELL INDUSTRIES NV | COMMON | N53745100 | 113 | 1976 | SH | DEFINED | 16 |
| LYONDELLBASELL INDUSTRIES NV | COMMON | N53745100 | 82 | 1428 | SH | DEFINED | 17 |
| LYONDELLBASELL INDUSTRIES NV | COMMON | N53745100 | 36 | 633 | SH | DEFINED | 2,1 |
| LYONDELLBASELL INDUSTRIES NV | COMMON | N53745100 | 96 | 1678 | SH | DEFINED | 3 |
| LYONDELLBASELL INDUSTRIES NV | COMMON | N53745100 | 971 | 17000 | SH | DEFINED | 5 |
| LYONDELLBASELL INDUSTRIES NV | COMMON | N53745100 | 200 | 3500 | SH | DEFINED | 8,1 |
| M & T BANK CORPORATION | COMMON | 55261F104 | 78049 | 792621 | SH | DEFINED | 1 |
| M & T BANK CORPORATION | COMMON | 55261F104 | 1108 | 11257 | SH | DEFINED | 11 |
| M & T BANK CORPORATION | COMMON | 55261F104 | 5 | 50 | SH | DEFINED | 14 |

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|---|---|---|---|---|---|---|---|
| M & T BANK CORPORATION | COMMON | 55261F104 | 6696 | 67998 | SH | DEFINED | 15 |
| M & T BANK CORPORATION | COMMON | 55261F104 | 56 | 573 | SH | DEFINED | 16 |
| M & T BANK CORPORATION | COMMON | 55261F104 | 1423 | 14455 | SH | DEFINED | 17 |
| M & T BANK CORPORATION | COMMON | 55261F104 | 67 | 678 | SH | DEFINED | 3 |
| M & T BANK CORPORATION | COMMON | 55261F104 | 235 | 2384 | SH | DEFINED | 5 |
| M/A-COM TECHNOLOGY SOLUTIONS H | COMMON | 55405Y100 | 3750 | 250530 | SH | DEFINED | 1 |
| M/A-COM TECHNOLOGY SOLUTIONS H | COMMON | 55405Y100 | 452 | 30193 | SH | DEFINED | 12, |
| M/I HOMES INC | COMMON | 55305B101 | 9862 | 372156 | SH | DEFINED | 1 |
| M/I HOMES INC | COMMON | 55305B101 | 3233 | 121993 | SH | DEFINED | 15 |
| MACERICH COMPANY (THE) | COMMON | 554382101 | 579613 | 9941898 | SH | DEFINED | 1 |
| MACERICH COMPANY (THE) | COMMON | 554382101 | 758 | 13000 | SH | DEFINED | 11 |
| MACERICH COMPANY (THE) | COMMON | 554382101 | 5160 | 88504 | SH | DEFINED | 11, |
| MACERICH COMPANY (THE) | COMMON | 554382101 | 5875 | 100776 | SH | DEFINED | 15 |
| MACERICH COMPANY (THE) | COMMON | 554382101 | 617 | 10585 | SH | DEFINED | 15, |
| MACERICH COMPANY (THE) | COMMON | 554382101 | 22 | 383 | SH | DEFINED | 16 |
| MACERICH COMPANY (THE) | COMMON | 554382101 | 744 | 12770 | SH | DEFINED | 17 |
| MACERICH COMPANY (THE) | COMMON | 554382101 | 5968 | 102368 | SH | DEFINED | 18, |
| MACERICH COMPANY (THE) | COMMON | 554382101 | 1677 | 28759 | SH | DEFINED | 2,1 |
| MACERICH COMPANY (THE) | COMMON | 554382101 | 7 | 115 | SH | DEFINED | 3 |
| MACERICH COMPANY (THE) | COMMON | 554382101 | 20022 | 343427 | SH | DEFINED | 3,1 |
| MACERICH COMPANY (THE) | COMMON | 554382101 | 3993 | 68489 | SH | DEFINED | 6,1 |
| MAC-GRAY CORP | COMMON | 554153106 | 9 | 714 | SH | DEFINED | 15 |
| MACK-CALI REALTY CORP | COMMON | 554489104 | 86586 | 3316201 | SH | DEFINED | 1 |
| MACK-CALI REALTY CORP | COMMON | 554489104 | 1464 | 56056 | SH | DEFINED | 15 |
| MACK-CALI REALTY CORP | COMMON | 554489104 | 13 | 513 | SH | DEFINED | 16 |
| MACK-CALI REALTY CORP | COMMON | 554489104 | 3 | 111 | SH | DEFINED | 3 |
| MACK-CALI REALTY CORP | COMMON | 554489104 | 39 | 1500 | SH | DEFINED | 4,1 |
| MACQUARIE GLOBAL INFR TOT RT C | COMMON | 55608D101 | 5782 | 303196 | SH | DEFINED | 17 |
| MACQUARIE INFRASTRUCTURE CO | COMMON | 55608B105 | 456 | 10000 | SH | DEFINED | 14 |
| MACQUARIE INFRASTRUCTURE CO | COMMON | 55608B105 | 138 | 3028 | SH | DEFINED | 15 |
| MACQUARIE/FT GL INT/UT DV IN M | COMMON | 55607W100 | 3623 | 237569 | SH | DEFINED | 17 |
| MACY'S INC | COMMON | 55616P104 | 298584 | 7652084 | SH | DEFINED | 1 |
| MACY'S INC | COMMON | 55616P104 | 8315 | 213100 | SH | DEFINED | 1,5 |
| MACY'S INC | COMMON | 55616P104 | 1194 | 30600 | SH | DEFINED | 1,9 |
| MACY'S INC | COMMON | 55616P104 | 2856 | 73205 | SH | DEFINED | 11 |
| MACY'S INC | COMMON | 55616P104 | 285 | 7300 | SH | DEFINED | 13 |
| MACY'S INC | COMMON | 55616P104 | 2460 | 63057 | SH | DEFINED | 15 |
| MACY'S INC | COMMON | 55616P104 | 79 | 2026 | SH | DEFINED | 16 |
| MACY'S INC | COMMON | 55616P104 | 1507 | 38626 | SH | DEFINED | 17 |
| MACY'S INC | COMMON | 55616P104 | 187 | 4800 | SH | DEFINED | 18 |
| MACY'S INC | COMMON | 55616P104 | 704 | 18034 | SH | DEFINED | 2,1 |
| MACY'S INC | COMMON | 55616P104 | 12 | 303 | SH | DEFINED | 3 |
| MACY'S INC | COMMON | 55616P104 | 4519 | 115800 | SH | DEFINED | 3,1 |
| MACY'S INC | COMMON | 55616P104 | 1850 | 47400 | SH | DEFINED | 5 |
| MACY'S INC | COMMON | 55616P104 | 52093 | 1335024 | SH | DEFINED | 6 |
| MACY'S INC | COMMON | 55616P104 | 94 | 2400 | SH | DEFINED | 7 |
| MACY'S INC | COMMON | 55616P104 | 2610 | 66900 | SH | DEFINED | 8,1 |
| MACY'S INC | COMMON | 55616P104 | 2417 | 61949 | SH | DEFINED | 9 |
| MACY'S INC | COMMON | 55616P104 | 669 | 17143 | SH | DEFINED | 9,1 |
| MADISON SQUARE GARDEN CO | COMMON | 55826P100 | 1179 | 26579 | SH | DEFINED | 15 |
| MADISON SQUARE GARDEN CO | COMMON | 55826P100 | 38 | 850 | SH | DEFINED | 3 |
| MADISON/CLAYMORE COVERED CAL C | COMMON | 556582104 | 1120 | 146952 | SH | DEFINED | 15 |
| MADISON/CLAYMORE COVERED CAL C | COMMON | 556582104 | 771 | 101232 | SH | DEFINED | 17 |
| MAG SILVER CORP | COMMON | 55903Q104 | 58 | 5667 | SH | DEFINED | 15 |
| MAGELLAN HEALTH SERVICES INC | COMMON | 559079207 | 4384 | 89466 | SH | DEFINED | 15 |
| MAGELLAN HEALTH SERVICES INC | COMMON | 559079207 | 43 | 887 | SH | DEFINED | 16 |
| MAGELLAN HEALTH SERVICES INC | COMMON | 559079207 | 27 | 541 | SH | DEFINED | 17 |
| MAGELLAN HEALTH SERVICES INC | COMMON | 559079207 | 33 | 675 | SH | DEFINED | 3 |
| MAGELLAN MIDSTREAM PARTNERS | COMMON | 559080106 | 4967 | 115000 | SH | DEFINED | 1 |
| MAGELLAN MIDSTREAM PARTNERS | COMMON | 559080106 | 3490 | 80796 | SH | DEFINED | 14 |
| MAGELLAN MIDSTREAM PARTNERS | COMMON | 559080106 | 686 | 15879 | SH | DEFINED | 15 |
| MAGELLAN MIDSTREAM PARTNERS | COMMON | 559080106 | 1117 | 25857 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| MAGELLAN MIDSTREAM PARTNERS | COMMON | 559080106 | 83505 | 1933442 | SH | DEFINED | 3 |
| MAGNA INTERNATIONAL INC | COMMON | 559222401 | 2247 | 44858 | SH | DEFINED | 1 |
| MAGNA INTERNATIONAL INC | COMMON | 559222401 | 1107 | 22100 | SH | DEFINED | 11 |
| MAGNA INTERNATIONAL INC | COMMON | 559222401 | 309 | 6173 | SH | DEFINED | 15 |
| MAGNA INTERNATIONAL INC | COMMON | 559222401 | 3 | 61 | SH | DEFINED | 16 |
| MAGNA INTERNATIONAL INC | COMMON | 559222401 | 30323 | 605487 | SH | DEFINED | 2 |
| MAGNA INTERNATIONAL INC | COMMON | 559222401 | 25221 | 503601 | SH | DEFINED | 2,1 |
| MAGNA INTERNATIONAL INC | COMMON | 559222401 | 1230 | 24598 | SH | DEFINED | 2,1 |
| MAGNA INTERNATIONAL INC | COMMON | 559222401 | 1 | 24 | SH | DEFINED | 3 |
| MAGNA INTERNATIONAL INC | COMMON | 559222401 | 240 | 4800 | SH | DEFINED | 5 |
| MAGNA INTERNATIONAL INC | COMMON | 559222401 | 656 | 13100 | SH | DEFINED | 6 |
| MAGNACHIP SEMICONDUCTOR DEP SH | COMMON | 55933J203 | 1016 | 63797 | SH | DEFINED | 1 |
| MAGNACHIP SEMICONDUCTOR DEP SH | COMMON | 55933J203 | 2361 | 148314 | SH | DEFINED | 15 |
| MAGNACHIP SEMICONDUCTOR DEP SH | COMMON | 55933J203 | 79 | 4979 | SH | DEFINED | 16 |
| MAGNACHIP SEMICONDUCTOR DEP SH | COMMON | 55933J203 | 199 | 12500 | SH | DEFINED | 3,1 |
| MAGNACHIP SEMICONDUCTOR DEP SH | COMMON | 55933J203 | 17 | 1087 | SH | DEFINED | 8,1 |
| MAGNUM HUNTER RESOURCES CORP | COMMON | 55973B102 | 4 | 986 | SH | DEFINED | 15 |
| MAGNUM HUNTER RESOURCES WTS | COMMON | 55973G119 | 1 | 46940 | SH | DEFINED | 1 |
| MAGNUM HUNTER RESOURCES WTS | COMMON | 55973G119 | 0 | 1014 | SH | DEFINED | 15 |
| MAIDEN HOLDINGS LTD | COMMON | G5753U112 | 830 | 90290 | SH | DEFINED | 1 |
| MAIDEN HOLDINGS LTD | COMMON | G5753U112 | 3093 | 336521 | SH | DEFINED | 15 |
| MAIDEN HOLDINGS LTD | COMMON | G5753U112 | 81 | 8840 | SH | DEFINED | 3 |
| MAIDEN HOLDINGS LTD | COMMON | G5753U112 | 233 | 25400 | SH | DEFINED | 3,1 |
| MAIDENFORM BRANDS, INC. | COMMON | 560305104 | 17213 | 883196 | SH | DEFINED | 1 |
| MAIDENFORM BRANDS, INC. | COMMON | 560305104 | 626 | 32125 | SH | DEFINED | 15 |
| MAIN STREET CAPITAL CORP | COMMON | 56035L104 | 3403 | 111543 | SH | DEFINED | 15 |
| MAIN STREET CAPITAL CORP | COMMON | 56035L104 | 303 | 9923 | SH | DEFINED | 16 |
| MAIN STREET CAPITAL CORP | COMMON | 56035L104 | 214 | 7002 | SH | DEFINED | 17 |
| MAINSOURCE FINANCIAL GROUP I | COMMON | 56062Y102 | 340 | 26840 | SH | DEFINED | 1 |
| MAINSOURCE FINANCIAL GROUP I | COMMON | 56062Y102 | 269 | 21231 | SH | DEFINED | 15 |
| MAINSOURCE FINANCIAL GROUP I | COMMON | 56062Y102 | 86 | 6800 | SH | DEFINED | 3,1 |
| MAKEMYTRIP LTD | COMMON | V5633W109 | 304 | 24417 | SH | DEFINED | 17 |
| MAKEMYTRIP LTD | COMMON | V5633W109 | 2 | 200 | SH | DEFINED | 3 |
| MAKO SURGICAL CORP | COMMON | 560879108 | 2 | 150 | SH | DEFINED | 14 |
| MAKO SURGICAL CORP | COMMON | 560879108 | 3 | 199 | SH | DEFINED | 15 |
| MANAGED DURATION INVESTMENT CE | COMMON | 56165R103 | 595 | 38907 | PRN | DEFINED | 17 |
| MANAGED HIGH YIELD PLUS FUND I | COMMON | 561911108 | 788 | 368073 | PRN | DEFINED | 15 |
| MANHATTAN ASSOCIATES INC | COMMON | 562750109 | 60604 | 1004369 | SH | DEFINED | 1 |
| MANHATTAN ASSOCIATES INC | COMMON | 562750109 | 3267 | 54151 | SH | DEFINED | 15 |
| MANHATTAN ASSOCIATES INC | COMMON | 562750109 | 483 | 8000 | SH | DEFINED | 3,1 |
| MANITEX INTERNATIONAL INC | COMMON | 563420108 | 86 | 12010 | SH | DEFINED | 15 |
| MANITOWOC COMPANY INC | COMMON | 563571108 | 427 | 27232 | SH | DEFINED | 15 |
| MANITOWOC COMPANY INC | COMMON | 563571108 | 9 | 586 | SH | DEFINED | 16 |
| MANITOWOC COMPANY INC | COMMON | 563571108 | 772 | 49259 | SH | DEFINED | 17 |
| MANITOWOC COMPANY INC | COMMON | 563571108 | 91 | 5783 | SH | DEFINED | 3 |
| MANPOWERGROUP | COMMON | 56418H100 | 59115 | 1392900 | SH | DEFINED | 1 |
| MANPOWERGROUP | COMMON | 56418H100 | 328 | 7733 | SH | DEFINED | 11 |
| MANPOWERGROUP | COMMON | 56418H100 | 1148 | 27039 | SH | DEFINED | 15 |
| MANPOWERGROUP | COMMON | 56418H100 | 36 | 841 | SH | DEFINED | 16 |
| MANPOWERGROUP | COMMON | 56418H100 | 1 | 30 | SH | DEFINED | 3 |
| MANTECH INTERNATIONAL CORP | COMMON | 564563104 | 776 | 29900 | SH | DEFINED | 15 |
| MANTECH INTERNATIONAL CORP | COMMON | 564563104 | 9 | 340 | SH | DEFINED | 17 |
| MANULIFE FINANCIAL CORP | COMMON | 56501R106 | 0 | 1 | SH | DEFINED | 1 |
| MANULIFE FINANCIAL CORP | COMMON | 56501R106 | 2504 | 183896 | SH | DEFINED | 11 |
| MANULIFE FINANCIAL CORP | COMMON | 56501R106 | 24 | 1800 | SH | DEFINED | 14 |
| MANULIFE FINANCIAL CORP | COMMON | 56501R106 | 874 | 64207 | SH | DEFINED | 15 |
| MANULIFE FINANCIAL CORP | COMMON | 56501R106 | 9 | 638 | SH | DEFINED | 16 |
| MANULIFE FINANCIAL CORP | COMMON | 56501R106 | 1386 | 102018 | SH | DEFINED | 17 |
| MANULIFE FINANCIAL CORP | COMMON | 56501R106 | 262809 | 19297274 | SH | DEFINED | 2 |
| MANULIFE FINANCIAL CORP | COMMON | 56501R106 | 3088 | 226734 | SH | DEFINED | 2,1 |
| MANULIFE FINANCIAL CORP | COMMON | 56501R106 | 3541 | 260545 | SH | DEFINED | 2,1 |
| MANULIFE FINANCIAL CORP | COMMON | 56501R106 | 18 | 1333 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| MANULIFE FINANCIAL CORP | COMMON | 56501R106 | 872 | 64008 | SH | DEFINED | 5 |
| MANULIFE FINANCIAL CORP | COMMON | 56501R106 | 121 | 8900 | SH | DEFINED | 7 |
| MAP PHARMACEUTICALS INC | COMMON | 56509R108 | 6535 | 417593 | SH | DEFINED | 1 |
| MAP PHARMACEUTICALS INC | COMMON | 56509R108 | 650 | 41552 | SH | DEFINED | 12, |
| MAP PHARMACEUTICALS INC | COMMON | 56509R108 | 45 | 2875 | SH | DEFINED | 3 |
| MARATHON OIL CORP | COMMON | 565849106 | 66229 | 2160110 | SH | DEFINED | 1 |
| MARATHON OIL CORP | COMMON | 565849106 | 1929 | 62900 | SH | DEFINED | 1,1 |
| MARATHON OIL CORP | COMMON | 565849106 | 181 | 5900 | SH | DEFINED | 1,5 |
| MARATHON OIL CORP | COMMON | 565849106 | 2133 | 69578 | SH | DEFINED | 11 |
| MARATHON OIL CORP | COMMON | 565849106 | 1738 | 56700 | SH | DEFINED | 13 |
| MARATHON OIL CORP | COMMON | 565849106 | 474 | 15450 | SH | DEFINED | 14 |
| MARATHON OIL CORP | COMMON | 565849106 | 6872 | 224142 | SH | DEFINED | 15 |
| MARATHON OIL CORP | COMMON | 565849106 | 14 | 457 | SH | DEFINED | 15, |
| MARATHON OIL CORP | COMMON | 565849106 | 200 | 6527 | SH | DEFINED | 16 |
| MARATHON OIL CORP | COMMON | 565849106 | 1294 | 42215 | SH | DEFINED | 17 |
| MARATHON OIL CORP | COMMON | 565849106 | 1245 | 40600 | SH | DEFINED | 18 |
| MARATHON OIL CORP | COMMON | 565849106 | 31 | 1014 | SH | DEFINED | 2,1 |
| MARATHON OIL CORP | COMMON | 565849106 | 193 | 6283 | SH | DEFINED | 3 |
| MARATHON OIL CORP | COMMON | 565849106 | 932 | 30410 | SH | DEFINED | 5 |
| MARATHON OIL CORP | COMMON | 565849106 | 24994 | 815200 | SH | DEFINED | 6 |
| MARATHON OIL CORP | COMMON | 565849106 | 117 | 3800 | SH | DEFINED | 7 |
| MARATHON OIL CORP | COMMON | 565849106 | 9536 | 311024 | SH | DEFINED | 9,1 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 69955 | 1110397 | SH | DEFINED | 1 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 2589 | 41100 | SH | DEFINED | 1,1 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 939 | 14900 | SH | DEFINED | 1,5 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 202 | 3200 | SH | DEFINED | 1,9 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 2072 | 32889 | SH | DEFINED | 11 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 977 | 15500 | SH | DEFINED | 13 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 447 | 7100 | SH | DEFINED | 14 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 19110 | 303333 | SH | DEFINED | 15 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 204 | 3231 | SH | DEFINED | 16 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 2265 | 35951 | SH | DEFINED | 17 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 901 | 14300 | SH | DEFINED | 18 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 155 | 2453 | SH | DEFINED | 3 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 756 | 12000 | SH | DEFINED | 3,1 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 914 | 14505 | SH | DEFINED | 5 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 17911 | 284300 | SH | DEFINED | 6 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 107 | 1700 | SH | DEFINED | 7 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 246 | 3900 | SH | DEFINED | 8,1 |
| MARATHON PETROLEUM CORP | COMMON | 56585A102 | 4423 | 70203 | SH | DEFINED | 9,1 |
| MARCHEX INC - CLASS B | COMMON | 56624R108 | 6 | 1530 | SH | DEFINED | 15 |
| MARCUS CORPORATION | COMMON | 566330106 | 528 | 42308 | SH | DEFINED | 15 |
| MARINE PRODUCTS CORP | COMMON | 568427108 | 1 | 150 | SH | DEFINED | 3 |
| MARINEMAX INC | COMMON | 567908108 | 496 | 55527 | SH | DEFINED | 15 |
| MARKEL CORP | COMMON | 570535104 | 17716 | 40875 | SH | DEFINED | 1 |
| MARKEL CORP | COMMON | 570535104 | 509 | 1174 | SH | DEFINED | 15 |
| MARKEL CORP | COMMON | 570535104 | 16 | 38 | SH | DEFINED | 16 |
| MARKEL CORP | COMMON | 570535104 | 146 | 337 | SH | DEFINED | 2,1 |
| MARKEL CORP | COMMON | 570535104 | 7 | 15 | SH | DEFINED | 3 |
| MARKEL CORP | COMMON | 570535104 | 1930 | 4453 | SH | DEFINED | 6,1 |
| MARKET LEADER INC | COMMON | 57056R103 | 58 | 8842 | SH | DEFINED | 15 |
| MARKET VECTORS AFRICA INDEX ET | COMMON | 57060U787 | 144 | 4600 | SH | DEFINED | 3 |
| MARKET VECTORS AGRIBUSINESS ET | COMMON | 57060U605 | 471 | 8925 | SH | DEFINED | 14 |
| MARKET VECTORS AGRIBUSINESS ET | COMMON | 57060U605 | 117 | 2225 | SH | DEFINED | 3 |
| MARKET VECTORS -EMERG MKTS LOC | COMMON | 57060U522 | 7362 | 268181 | PRN | DEFINED | 17 |
| MARKET VECTORS GLOBAL ALT ETF | COMMON | 57060U407 | 446 | 40413 | SH | DEFINED | 17 |
| MARKET VECTORS GOLD MINERS ETF | COMMON | 57060U100 | 1306 | 28150 | SH | DEFINED | 1 |
| MARKET VECTORS GOLD MINERS ETF | COMMON | 57060U100 | 576 | 12410 | SH | DEFINED | 14 |
| MARKET VECTORS GOLD MINERS ETF | COMMON | 57060U100 | 396 | 8534 | SH | DEFINED | 17 |
| MARKET VECTORS GOLD MINERS ETF | COMMON | 57060U100 | 157 | 3380 | SH | DEFINED | 3 |
| MARKET VECTORS INTERMEDIATE ET | COMMON | 57060U845 | 246 | 10392 | SH | DEFINED | 17 |
| MARKET VECTORS JR GOLD MINER E | COMMON | 57060U589 | 51 | 2600 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| MARKET VECTORS RUSSIA ETF ETF | COMMON | 57060U506 | 32 | 1086 | SH | DEFINED | 3 |
| MARKET VECTORS VIETNAM ETF | COMMON | 57060U761 | 3879 | 215500 | SH | DEFINED | 14 |
| MARKET VECTORS VIETNAM ETF | COMMON | 57060U761 | 36 | 2000 | SH | DEFINED | 3 |
| MARKETAXESS HOLDINGS INC | COMMON | 57060D108 | 1034 | 29286 | SH | DEFINED | 15 |
| MARKETAXESS HOLDINGS INC | COMMON | 57060D108 | 248 | 7025 | SH | DEFINED | 3 |
| MARKWEST ENERGY PARTNERS LP | COMMON | 570759100 | 2933 | 57500 | SH | DEFINED | 1 |
| MARKWEST ENERGY PARTNERS LP | COMMON | 570759100 | 2320 | 45483 | SH | DEFINED | 14 |
| MARKWEST ENERGY PARTNERS LP | COMMON | 570759100 | 690 | 13523 | SH | DEFINED | 17 |
| MARKWEST ENERGY PARTNERS LP | COMMON | 570759100 | 47928 | 939584 | SH | DEFINED | 3 |
| MARLIN BUSINESS SERVICES INC | COMMON | 571157106 | 81 | 4028 | SH | DEFINED | 15 |
| MARRIOTT INTERNATIONAL CL A | COMMON | 571903202 | 74118 | 1988666 | SH | DEFINED | 1 |
| MARRIOTT INTERNATIONAL CL A | COMMON | 571903202 | 917 | 24603 | SH | DEFINED | 11 |
| MARRIOTT INTERNATIONAL CL A | COMMON | 571903202 | 1403 | 37636 | SH | DEFINED | 14 |
| MARRIOTT INTERNATIONAL CL A | COMMON | 571903202 | 2621 | 70313 | SH | DEFINED | 15 |
| MARRIOTT INTERNATIONAL CL A | COMMON | 571903202 | 33 | 896 | SH | DEFINED | 16 |
| MARRIOTT INTERNATIONAL CL A | COMMON | 571903202 | 295 | 7924 | SH | DEFINED | 17 |
| MARRIOTT INTERNATIONAL CL A | COMMON | 571903202 | 5556 | 149084 | SH | DEFINED | 3 |
| MARRIOTT INTERNATIONAL CL A | COMMON | 571903202 | 582 | 15615 | SH | DEFINED | 5 |
| MARRIOTT INTERNATIONAL CL A | COMMON | 571903202 | 148 | 3974 | SH | DEFINED | 9,1 |
| MARRIOTT VACATIONS WORLDWIDE C | COMMON | 57164Y107 | 4182 | 100350 | SH | DEFINED | 1 |
| MARRIOTT VACATIONS WORLDWIDE C | COMMON | 57164Y107 | 1075 | 25800 | SH | DEFINED | 1,5 |
| MARRIOTT VACATIONS WORLDWIDE C | COMMON | 57164Y107 | 13 | 322 | SH | DEFINED | 14 |
| MARRIOTT VACATIONS WORLDWIDE C | COMMON | 57164Y107 | 3059 | 73413 | SH | DEFINED | 15 |
| MARRIOTT VACATIONS WORLDWIDE C | COMMON | 57164Y107 | 437 | 10497 | SH | DEFINED | 17 |
| MARRIOTT VACATIONS WORLDWIDE C | COMMON | 57164Y107 | 33 | 788 | SH | DEFINED | 3 |
| MARRIOTT VACATIONS WORLDWIDE C | COMMON | 57164Y107 | 542 | 13000 | SH | DEFINED | 3,1 |
| MARSH & MCLENNAN COS | COMMON | 571748102 | 618767 | 17950881 | SH | DEFINED | 1 |
| MARSH & MCLENNAN COS | COMMON | 571748102 | 1862 | 54028 | SH | DEFINED | 11 |
| MARSH & MCLENNAN COS | COMMON | 571748102 | 846 | 24555 | SH | DEFINED | 14 |
| MARSH & MCLENNAN COS | COMMON | 571748102 | 30781 | 892976 | SH | DEFINED | 15 |
| MARSH & MCLENNAN COS | COMMON | 571748102 | 62 | 1804 | SH | DEFINED | 16 |
| MARSH & MCLENNAN COS | COMMON | 571748102 | 613 | 17782 | SH | DEFINED | 17 |
| MARSH & MCLENNAN COS | COMMON | 571748102 | 760 | 22039 | SH | DEFINED | 3 |
| MARSH & MCLENNAN COS | COMMON | 571748102 | 662 | 19199 | SH | DEFINED | 5 |
| MARSH & MCLENNAN COS | COMMON | 571748102 | 97 | 2800 | SH | DEFINED | 7 |
| MARTEN TRANSPORT LTD | COMMON | 573075108 | 248 | 13503 | SH | DEFINED | 15 |
| MARTHA STEWART LIVING CL A | COMMON | 573083102 | 2 | 748 | SH | DEFINED | 15 |
| MARTHA STEWART LIVING CL A | COMMON | 573083102 | 2 | 1000 | SH | DEFINED | 3 |
| MARTIN MARIETTA MATERIALS | COMMON | 573284106 | 64231 | 681280 | SH | DEFINED | 1 |
| MARTIN MARIETTA MATERIALS | COMMON | 573284106 | 423 | 4487 | SH | DEFINED | 11 |
| MARTIN MARIETTA MATERIALS | COMMON | 573284106 | 19 | 200 | SH | DEFINED | 14 |
| MARTIN MARIETTA MATERIALS | COMMON | 573284106 | 2234 | 23691 | SH | DEFINED | 15 |
| MARTIN MARIETTA MATERIALS | COMMON | 573284106 | 13 | 134 | SH | DEFINED | 16 |
| MARTIN MARIETTA MATERIALS | COMMON | 573284106 | 597 | 6332 | SH | DEFINED | 17 |
| MARTIN MARIETTA MATERIALS | COMMON | 573284106 | 465 | 4934 | SH | DEFINED | 3 |
| MARVELL TECHNOLOGY | COMMON | G5876H105 | 1280 | 176340 | SH | DEFINED | 1 |
| MARVELL TECHNOLOGY | COMMON | G5876H105 | 339 | 46633 | SH | DEFINED | 11 |
| MARVELL TECHNOLOGY | COMMON | G5876H105 | 313 | 43106 | SH | DEFINED | 15 |
| MARVELL TECHNOLOGY | COMMON | G5876H105 | 12 | 1637 | SH | DEFINED | 16 |
| MARVELL TECHNOLOGY | COMMON | G5876H105 | 641 | 88243 | SH | DEFINED | 17 |
| MARVELL TECHNOLOGY | COMMON | G5876H105 | 15 | 2049 | SH | DEFINED | 3 |
| MARVELL TECHNOLOGY | COMMON | G5876H105 | 142 | 19600 | SH | DEFINED | 5 |
| MARVELL TECHNOLOGY | COMMON | G5876H105 | 338 | 46500 | SH | DEFINED | 6 |
| MASCO CORP | COMMON | 574599106 | 121937 | 7319154 | SH | DEFINED | 1 |
| MASCO CORP | COMMON | 574599106 | 591 | 35502 | SH | DEFINED | 11 |
| MASCO CORP | COMMON | 574599106 | 3225 | 193587 | SH | DEFINED | 15 |
| MASCO CORP | COMMON | 574599106 | 50 | 3017 | SH | DEFINED | 16 |
| MASCO CORP | COMMON | 574599106 | 45 | 2701 | SH | DEFINED | 2,1 |
| MASCO CORP | COMMON | 574599106 | 7 | 430 | SH | DEFINED | 3 |
| MASCO CORP | COMMON | 574599106 | 375 | 22500 | SH | DEFINED | 5 |
| MASCO CORP | COMMON | 574599106 | 60 | 3600 | SH | DEFINED | 7 |
| MASCOMA CORP SER D CVT PREF | CONVERT | 228421379 | 267 | 109387 | SH | DEFINED | 2 |

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|---|---|---|---|---|---|---|---|
| MASIMO CORPORATION | COMMON | 574795100 | 30951 | 1473175 | SH | DEFINED | 1 |
| MASIMO CORPORATION | COMMON | 574795100 | 1137 | 54117 | SH | DEFINED | 15 |
| MASIMO CORPORATION | COMMON | 574795100 | 64 | 3050 | SH | DEFINED | 3 |
| MASTEC INC | COMMON | 576323109 | 54239 | 2175663 | SH | DEFINED | 1 |
| MASTEC INC | COMMON | 576323109 | 192 | 7691 | SH | DEFINED | 14 |
| MASTEC INC | COMMON | 576323109 | 917 | 36768 | SH | DEFINED | 15 |
| MASTEC INC CVT 4.0 06-15-14 | CONVERT | 576323AL3 | 4106 | 2500000 | SH | DEFINED | 1 |
| MASTERCARD INC-CLASS A | COMMON | 57636Q104 | 41699 | 84878 | SH | DEFINED | 1 |
| MASTERCARD INC-CLASS A | COMMON | 57636Q104 | 1474 | 3000 | SH | DEFINED | 10 |
| MASTERCARD INC-CLASS A | COMMON | 57636Q104 | 5169 | 10521 | SH | DEFINED | 11 |
| MASTERCARD INC-CLASS A | COMMON | 57636Q104 | 2336 | 4754 | SH | DEFINED | 12, |
| MASTERCARD INC-CLASS A | COMMON | 57636Q104 | 11597 | 23606 | SH | DEFINED | 14 |
| MASTERCARD INC-CLASS A | COMMON | 57636Q104 | 17555 | 35734 | SH | DEFINED | 15 |
| MASTERCARD INC-CLASS A | COMMON | 57636Q104 | 38 | 78 | SH | DEFINED | 16 |
| MASTERCARD INC-CLASS A | COMMON | 57636Q104 | 2124 | 4323 | SH | DEFINED | 17 |
| MASTERCARD INC-CLASS A | COMMON | 57636Q104 | 4434 | 9025 | SH | DEFINED | 3 |
| MASTERCARD INC-CLASS A | COMMON | 57636Q104 | 2790 | 5679 | SH | DEFINED | 4 |
| MASTERCARD INC-CLASS A | COMMON | 57636Q104 | 1769 | 3600 | SH | DEFINED | 5 |
| MASTERCARD INC-CLASS A | COMMON | 57636Q104 | 491 | 1000 | SH | DEFINED | 6 |
| MASTERCARD INC-CLASS A | COMMON | 57636Q104 | 197 | 400 | SH | DEFINED | 7 |
| MATERIAL SCIENCES CORP | COMMON | 576674105 | 62 | 6910 | SH | DEFINED | 1 |
| MATERIAL SCIENCES CORP | COMMON | 576674105 | 153 | 16944 | SH | DEFINED | 15 |
| MATERIAL SCIENCES CORP | COMMON | 576674105 | 26 | 2900 | SH | DEFINED | 3,1 |
| MATERIALS SELECT SECTOR SPDR E | COMMON | 81369Y100 | 88 | 2340 | SH | DEFINED | 14 |
| MATERIALS SELECT SECTOR SPDR E | COMMON | 81369Y100 | 16 | 417 | SH | DEFINED | 3 |
| MATERION CORP | COMMON | 576690101 | 517 | 20038 | SH | DEFINED | 15 |
| MATERION CORP | COMMON | 576690101 | 342 | 13251 | SH | DEFINED | 17 |
| MATRIX SERVICE CO | COMMON | 576853105 | 683 | 59403 | SH | DEFINED | 15 |
| MATSON INC | COMMON | 57686G105 | 599 | 24241 | SH | DEFINED | 15 |
| MATSON INC | COMMON | 57686G105 | 4 | 180 | SH | DEFINED | 16 |
| MATSON INC | COMMON | 57686G105 | 126 | 5078 | SH | DEFINED | 17 |
| MATSON INC | COMMON | 57686G105 | 12 | 500 | SH | DEFINED | 3,1 |
| MATTEL INC | COMMON | 577081102 | 3118 | 85150 | SH | DEFINED | 1 |
| MATTEL INC | COMMON | 577081102 | 1236 | 33752 | SH | DEFINED | 11 |
| MATTEL INC | COMMON | 577081102 | 781 | 21314 | SH | DEFINED | 14 |
| MATTEL INC | COMMON | 577081102 | 128318 | 3504028 | SH | DEFINED | 15 |
| MATTEL INC | COMMON | 577081102 | 2947 | 80479 | SH | DEFINED | 16 |
| MATTEL INC | COMMON | 577081102 | 2119 | 57872 | SH | DEFINED | 17 |
| MATTEL INC | COMMON | 577081102 | 38 | 1044 | SH | DEFINED | 3 |
| MATTEL INC | COMMON | 577081102 | 572 | 15628 | SH | DEFINED | 5 |
| MATTEL INC | COMMON | 577081102 | 106 | 2900 | SH | DEFINED | 7 |
| MATTHEWS INTL CORP CL A | COMMON | 577128101 | 588 | 18319 | SH | DEFINED | 15 |
| MATTHEWS INTL CORP CL A | COMMON | 577128101 | 3 | 88 | SH | DEFINED | 3 |
| MATTRESS FIRM HOLDING CORP | COMMON | 57722W106 | 13980 | 569907 | SH | DEFINED | 1 |
| MATTRESS FIRM HOLDING CORP | COMMON | 57722W106 | 394 | 16048 | SH | DEFINED | 9,1 |
| MAXIM INTEGRATED PRODUCTS | COMMON | 57772K101 | 107714 | 3663752 | SH | DEFINED | 1 |
| MAXIM INTEGRATED PRODUCTS | COMMON | 57772K101 | 844 | 28700 | SH | DEFINED | 11 |
| MAXIM INTEGRATED PRODUCTS | COMMON | 57772K101 | 883 | 30034 | SH | DEFINED | 12, |
| MAXIM INTEGRATED PRODUCTS | COMMON | 57772K101 | 86387 | 2938339 | SH | DEFINED | 15 |
| MAXIM INTEGRATED PRODUCTS | COMMON | 57772K101 | 2007 | 68264 | SH | DEFINED | 16 |
| MAXIM INTEGRATED PRODUCTS | COMMON | 57772K101 | 24 | 800 | SH | DEFINED | 3 |
| MAXIM INTEGRATED PRODUCTS | COMMON | 57772K101 | 259 | 8800 | SH | DEFINED | 5 |
| MAXIMUS INC | COMMON | 577933104 | 25549 | 404122 | SH | DEFINED | 1 |
| MAXIMUS INC | COMMON | 577933104 | 2958 | 46782 | SH | DEFINED | 15 |
| MAXIMUS INC | COMMON | 577933104 | 233 | 3691 | SH | DEFINED | 17 |
| MAXIMUS INC | COMMON | 577933104 | 156 | 2470 | SH | DEFINED | 2,1 |
| MAXIMUS INC | COMMON | 577933104 | 25 | 400 | SH | DEFINED | 3 |
| MAXIMUS INC | COMMON | 577933104 | 2060 | 32582 | SH | DEFINED | 6,1 |
| MAXWELL TECHNOLOGIES INC | COMMON | 577767106 | 4278 | 515363 | SH | DEFINED | 15 |
| MAXWELL TECHNOLOGIES INC | COMMON | 577767106 | 14 | 1645 | SH | DEFINED | 16 |
| MAXYGEN INC | COMMON | 577776107 | 300 | 121820 | SH | DEFINED | 1 |
| MAXYGEN INC | COMMON | 577776107 | 10 | 4019 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| MAXYGEN INC | COMMON | 577776107 | 149 | 60400 | SH | DEFINED | 3,1 |
| MB FINANCIAL INC | COMMON | 55264U108 | 1206 | 61044 | SH | DEFINED | 15 |
| MBIA INC | COMMON | 55262C100 | 1112 | 141650 | SH | DEFINED | 1 |
| MBIA INC | COMMON | 55262C100 | 306 | 39002 | SH | DEFINED | 15 |
| MBIA INC | COMMON | 55262C100 | 5 | 664 | SH | DEFINED | 16 |
| MBIA INC | COMMON | 55262C100 | 1 | 88 | SH | DEFINED | 3 |
| MCCLATCHY COMPANY CL A | COMMON | 579489105 | 724 | 221374 | SH | DEFINED | 15 |
| MCCLATCHY COMPANY CL A | COMMON | 579489105 | 6 | 1739 | SH | DEFINED | 3 |
| MCCORMICK & CO NON VTG SHRS | COMMON | 579780206 | 9196 | 144755 | SH | DEFINED | 1 |
| MCCORMICK & CO NON VTG SHRS | COMMON | 579780206 | 748 | 11770 | SH | DEFINED | 11 |
| MCCORMICK & CO NON VTG SHRS | COMMON | 579780206 | 40405 | 636005 | SH | DEFINED | 15 |
| MCCORMICK & CO NON VTG SHRS | COMMON | 579780206 | 79 | 1237 | SH | DEFINED | 16 |
| MCCORMICK & CO NON VTG SHRS | COMMON | 579780206 | 29129 | 458507 | SH | DEFINED | 17 |
| MCCORMICK & CO NON VTG SHRS | COMMON | 579780206 | 102 | 1602 | SH | DEFINED | 3 |
| MCCORMICK & CO NON VTG SHRS | COMMON | 579780206 | 57 | 900 | SH | DEFINED | 6 |
| MCDERMOTT INTL INC | COMMON | 580037109 | 4457 | 404491 | SH | DEFINED | 15 |
| MCDERMOTT INTL INC | COMMON | 580037109 | 13 | 1219 | SH | DEFINED | 16 |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 19621 | 222438 | SH | DEFINED | 1 |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 1350 | 15300 | SH | DEFINED | 1,5 |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 8659 | 98159 | SH | DEFINED | 11 |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 611 | 6927 | SH | DEFINED | 11, |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 524 | 5941 | SH | DEFINED | 12, |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 33753 | 382647 | SH | DEFINED | 14 |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 49082 | 556418 | SH | DEFINED | 15 |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 189 | 2138 | SH | DEFINED | 16 |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 58853 | 667189 | SH | DEFINED | 17 |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 58866 | 667342 | SH | DEFINED | 2 |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 35451 | 401888 | SH | DEFINED | 3 |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 7871 | 89235 | SH | DEFINED | 4 |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 3027 | 34320 | SH | DEFINED | 5 |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 326 | 3700 | SH | DEFINED | 7 |
| MCDONALD'S CORPORATION | COMMON | 580135101 | 282 | 3200 | SH | DEFINED | 8,1 |
| MCEWEN MINING INC | COMMON | 58039P107 | 123 | 32119 | SH | DEFINED | 15 |
| MCG CAPITAL CORP | COMMON | 58047P107 | 1572 | 341714 | SH | DEFINED | 15 |
| MCG CAPITAL CORP | COMMON | 58047P107 | 150 | 32543 | SH | DEFINED | 16 |
| MCGRATH RENTCORP | COMMON | 580589109 | 451 | 15483 | SH | DEFINED | 15 |
| MCGRAW-HILL COMPANIES INC | COMMON | 580645109 | 13242 | 242222 | SH | DEFINED | 1 |
| MCGRAW-HILL COMPANIES INC | COMMON | 580645109 | 3067 | 56100 | SH | DEFINED | 1,5 |
| MCGRAW-HILL COMPANIES INC | COMMON | 580645109 | 1359 | 24852 | SH | DEFINED | 11 |
| MCGRAW-HILL COMPANIES INC | COMMON | 580645109 | 1137 | 20800 | SH | DEFINED | 13 |
| MCGRAW-HILL COMPANIES INC | COMMON | 580645109 | 645 | 11800 | SH | DEFINED | 14 |
| MCGRAW-HILL COMPANIES INC | COMMON | 580645109 | 8290 | 151630 | SH | DEFINED | 15 |
| MCGRAW-HILL COMPANIES INC | COMMON | 580645109 | 49 | 892 | SH | DEFINED | 16 |
| MCGRAW-HILL COMPANIES INC | COMMON | 580645109 | 6790 | 124206 | SH | DEFINED | 17 |
| MCGRAW-HILL COMPANIES INC | COMMON | 580645109 | 53446 | 977613 | SH | DEFINED | 2 |
| MCGRAW-HILL COMPANIES INC | COMMON | 580645109 | 311 | 5695 | SH | DEFINED | 3 |
| MCGRAW-HILL COMPANIES INC | COMMON | 580645109 | 358 | 6554 | SH | DEFINED | 5 |
| MCGRAW-HILL COMPANIES INC | COMMON | 580645109 | 1780 | 32562 | SH | DEFINED | 6 |
| MCGRAW-HILL COMPANIES INC | COMMON | 580645109 | 49 | 900 | SH | DEFINED | 7 |
| MCGRAW-HILL COMPANIES INC | COMMON | 580645109 | 306 | 5600 | SH | DEFINED | 8,1 |
| MCKESSON CORP | COMMON | 58155Q103 | 40297 | 415602 | SH | DEFINED | 1 |
| MCKESSON CORP | COMMON | 58155Q103 | 359 | 3700 | SH | DEFINED | 10 |
| MCKESSON CORP | COMMON | 58155Q103 | 2250 | 23205 | SH | DEFINED | 11 |
| MCKESSON CORP | COMMON | 58155Q103 | 3209 | 33100 | SH | DEFINED | 12, |
| MCKESSON CORP | COMMON | 58155Q103 | 2246 | 23163 | SH | DEFINED | 14 |
| MCKESSON CORP | COMMON | 58155Q103 | 40515 | 417853 | SH | DEFINED | 15 |
| MCKESSON CORP | COMMON | 58155Q103 | 440 | 4541 | SH | DEFINED | 16 |
| MCKESSON CORP | COMMON | 58155Q103 | 3234 | 33357 | SH | DEFINED | 17 |
| MCKESSON CORP | COMMON | 58155Q103 | 6536 | 67411 | SH | DEFINED | 3 |
| MCKESSON CORP | COMMON | 58155Q103 | 939 | 9683 | SH | DEFINED | 5 |
| MCKESSON CORP | COMMON | 58155Q103 | 14703 | 151642 | SH | DEFINED | 6 |
| MCKESSON CORP | COMMON | 58155Q103 | 116 | 1200 | SH | DEFINED | 7 |

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|---|---|---|---|---|---|---|---|
| MCMORAN EXPLORATION CO | COMMON | 582411104 | 24 | 1500 | SH | DEFINED | 14 |
| MCMORAN EXPLORATION CO | COMMON | 582411104 | 831 | 51748 | SH | DEFINED | 15 |
| MCMORAN EXPLORATION CO | COMMON | 582411104 | 0 | 6 | SH | DEFINED | 3 |
| MDC HOLDINGS INC | COMMON | 552676108 | 29 | 800 | SH | DEFINED | 1 |
| MDC HOLDINGS INC | COMMON | 552676108 | 1271 | 34579 | SH | DEFINED | 15 |
| MDC HOLDINGS INC | COMMON | 552676108 | 379 | 10310 | SH | DEFINED | 17 |
| MDC PARTNERS INC | COMMON | 552697104 | 8 | 674 | SH | DEFINED | 15 |
| MDU RESOURCES GROUP INC | COMMON | 552690109 | 327 | 15400 | SH | DEFINED | 11 |
| MDU RESOURCES GROUP INC | COMMON | 552690109 | 969 | 45603 | SH | DEFINED | 15 |
| MDU RESOURCES GROUP INC | COMMON | 552690109 | 21 | 1004 | SH | DEFINED | 16 |
| MDU RESOURCES GROUP INC | COMMON | 552690109 | 3662 | 172419 | SH | DEFINED | 17 |
| MDU RESOURCES GROUP INC | COMMON | 552690109 | 42 | 1992 | SH | DEFINED | 3 |
| MEAD JOHNSON NUTRITION CO-A | COMMON | 582839106 | 26418 | 400938 | SH | DEFINED | 1 |
| MEAD JOHNSON NUTRITION CO-A | COMMON | 582839106 | 1329 | 20170 | SH | DEFINED | 11 |
| MEAD JOHNSON NUTRITION CO-A | COMMON | 582839106 | 1015 | 15401 | SH | DEFINED | 14 |
| MEAD JOHNSON NUTRITION CO-A | COMMON | 582839106 | 1237 | 18770 | SH | DEFINED | 15 |
| MEAD JOHNSON NUTRITION CO-A | COMMON | 582839106 | 14 | 218 | SH | DEFINED | 16 |
| MEAD JOHNSON NUTRITION CO-A | COMMON | 582839106 | 4775 | 72462 | SH | DEFINED | 17 |
| MEAD JOHNSON NUTRITION CO-A | COMMON | 582839106 | 793 | 12041 | SH | DEFINED | 3 |
| MEAD JOHNSON NUTRITION CO-A | COMMON | 582839106 | 217 | 3300 | SH | DEFINED | 5 |
| MEAD JOHNSON NUTRITION CO-A | COMMON | 582839106 | 66 | 1000 | SH | DEFINED | 7 |
| MEADOWBROOK INSURANCE GROUP | COMMON | 58319P108 | 438 | 75834 | SH | DEFINED | 15 |
| MEADWESTVACO CORP | COMMON | 583334107 | 2938 | 92183 | SH | DEFINED | 1 |
| MEADWESTVACO CORP | COMMON | 583334107 | 531 | 16664 | SH | DEFINED | 11 |
| MEADWESTVACO CORP | COMMON | 583334107 | 1599 | 50178 | SH | DEFINED | 15 |
| MEADWESTVACO CORP | COMMON | 583334107 | 30 | 942 | SH | DEFINED | 16 |
| MEADWESTVACO CORP | COMMON | 583334107 | 53 | 1664 | SH | DEFINED | 3 |
| MEADWESTVACO CORP | COMMON | 583334107 | 370 | 11600 | SH | DEFINED | 5 |
| MEASUREMENT SPECIALTIES INC | COMMON | 583421102 | 788 | 22895 | SH | DEFINED | 15 |
| MECHEL STEEL GROUP OAO ADR | COMMON | 583840103 | 774 | 111625 | SH | DEFINED | 15 |
| MECHEL STEEL GROUP OAO ADR | COMMON | 583840103 | 67 | 9700 | SH | DEFINED | 6 |
| MECHEL STEEL GROUP OAO ADR | COMMON | 583840103 | 193 | 27900 | SH | DEFINED | 9 |
| MEDASSETS INC | COMMON | 584045108 | 5749 | 342790 | SH | DEFINED | 1 |
| MEDASSETS INC | COMMON | 584045108 | 1128 | 67278 | SH | DEFINED | 15 |
| MEDIA GENERAL INC CL A | COMMON | 584404107 | 131 | 30411 | SH | DEFINED | 15 |
| MEDICAL ACTION IND INC | COMMON | 58449L100 | 38 | 13998 | SH | DEFINED | 15 |
| MEDICAL PROPERTIES TRUST INC | COMMON | 58463J304 | 9367 | 783200 | SH | DEFINED | 1 |
| MEDICAL PROPERTIES TRUST INC | COMMON | 58463J304 | 33 | 2800 | SH | DEFINED | 14 |
| MEDICAL PROPERTIES TRUST INC | COMMON | 58463J304 | 2869 | 239912 | SH | DEFINED | 15 |
| MEDICINES COMPANY | COMMON | 584688105 | 12402 | 517387 | SH | DEFINED | 15 |
| MEDICINES COMPANY | COMMON | 584688105 | 304 | 12700 | SH | DEFINED | 3,1 |
| MEDICINES COMPANY CVT 144A 1.3 | CONVERT | 584688AB1 | 6373 | 5820000 | SH | DEFINED | 1 |
| MEDIDATA SOLUTIONS INC MDSO | COMMON | 58471A105 | 1819 | 46418 | SH | DEFINED | 15 |
| MEDIFAST INC | COMMON | 58470H101 | 1811 | 68624 | SH | DEFINED | 15 |
| MEDIFAST INC | COMMON | 58470H101 | 51 | 1943 | SH | DEFINED | 16 |
| MEDIFAST INC | COMMON | 58470H101 | 208 | 7900 | SH | DEFINED | 3,1 |
| MEDIVATION INC | COMMON | 58501N101 | 66618 | 1302144 | SH | DEFINED | 1 |
| MEDIVATION INC | COMMON | 58501N101 | 1780 | 34786 | SH | DEFINED | 12, |
| MEDIVATION INC | COMMON | 58501N101 | 3440 | 67233 | SH | DEFINED | 15 |
| MEDIVATION INC CVT 2.625 04-17 | CONVERT | 58501NAA9 | 7669 | 6000000 | SH | DEFINED | 1 |
| MEDNAX INC | COMMON | 58502B106 | 46206 | 581059 | SH | DEFINED | 1 |
| MEDNAX INC | COMMON | 58502B106 | 734 | 9228 | SH | DEFINED | 14 |
| MEDNAX INC | COMMON | 58502B106 | 489 | 6146 | SH | DEFINED | 15 |
| MEDNAX INC | COMMON | 58502B106 | 9 | 110 | SH | DEFINED | 16 |
| MEDNAX INC | COMMON | 58502B106 | 6962 | 87546 | SH | DEFINED | 3 |
| MEDTRONIC INC | COMMON | 585055106 | 422978 | 10311496 | SH | DEFINED | 1 |
| MEDTRONIC INC | COMMON | 585055106 | 607 | 14800 | SH | DEFINED | 1,5 |
| MEDTRONIC INC | COMMON | 585055106 | 4088 | 99664 | SH | DEFINED | 11 |
| MEDTRONIC INC | COMMON | 585055106 | 2019 | 49228 | SH | DEFINED | 14 |
| MEDTRONIC INC | COMMON | 585055106 | 15560 | 379326 | SH | DEFINED | 15 |
| MEDTRONIC INC | COMMON | 585055106 | 139 | 3395 | SH | DEFINED | 16 |
| MEDTRONIC INC | COMMON | 585055106 | 20819 | 507539 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| MEDTRONIC INC | COMMON | 585055106 | 16663 | 406207 | SH | DEFINED | 2 |
| MEDTRONIC INC | COMMON | 585055106 | 1428 | 34816 | SH | DEFINED | 3 |
| MEDTRONIC INC | COMMON | 585055106 | 748 | 18238 | SH | DEFINED | 4 |
| MEDTRONIC INC | COMMON | 585055106 | 1692 | 41236 | SH | DEFINED | 5 |
| MEDTRONIC INC | COMMON | 585055106 | 172 | 4200 | SH | DEFINED | 7 |
| MEDTRONIC INC (MDT) CVT 1.625 | CONVERT | 585055AM8 | 30846 | 30750000 | SH | DEFINED | 1 |
| MEDTRONIC INC (MDT) CVT 1.625 | CONVERT | 585055AM8 | 150 | 150000 | SH | DEFINED | 15 |
| MELCO CROWN ENTERTAINMENT ADR | COMMON | 585464100 | 48 | 2852 | SH | DEFINED | 15 |
| MELLANOX TECHNOLOGIES LTD | COMMON | M51363113 | 264 | 4376 | SH | DEFINED | 11 |
| MEMC ELECTRONIC MATE | COMMON | 552715104 | 3737 | 1164201 | SH | DEFINED | 15 |
| MEMC ELECTRONIC MATE | COMMON | 552715104 | 43 | 13395 | SH | DEFINED | 16 |
| MEMC ELECTRONIC MATE | COMMON | 552715104 | 639 | 198952 | SH | DEFINED | 17 |
| MEMC ELECTRONIC MATE | COMMON | 552715104 | 1 | 325 | SH | DEFINED | 3 |
| MENS WEARHOUSE INC | COMMON | 587118100 | 1455 | 46700 | SH | DEFINED | 15 |
| MENS WEARHOUSE INC | COMMON | 587118100 | 6 | 186 | SH | DEFINED | 16 |
| MENS WEARHOUSE INC | COMMON | 587118100 | 330 | 10595 | SH | DEFINED | 17 |
| MENS WEARHOUSE INC | COMMON | 587118100 | 168 | 5400 | SH | DEFINED | 3 |
| MENTOR GRAPHICS CORP | COMMON | 587200106 | 29498 | 1733159 | SH | DEFINED | 1 |
| MENTOR GRAPHICS CORP | COMMON | 587200106 | 2180 | 128100 | SH | DEFINED | 15 |
| MENTOR GRAPHICS CORP CVT 4.0 4 | CONVERT | 587200AK2 | 9264 | 7880000 | SH | DEFINED | 1 |
| MERCADOLIBRE INC | COMMON | 58733R102 | 115 | 1460 | SH | DEFINED | 14 |
| MERCADOLIBRE INC | COMMON | 58733R102 | 1070 | 13619 | SH | DEFINED | 15 |
| MERCANTILE BANK CORP | COMMON | 587376104 | 69 | 4153 | SH | DEFINED | 15 |
| MERCER INTL INC | COMMON | 588056101 | 341 | 47631 | SH | DEFINED | 15 |
| MERCHANTS BANCSHARES INC | COMMON | 588448100 | 9 | 321 | SH | DEFINED | 15 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 904244 | 22087051 | SH | DEFINED | 1 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 3525 | 86100 | SH | DEFINED | 1,5 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 667 | 16300 | SH | DEFINED | 1,9 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 12139 | 296498 | SH | DEFINED | 11 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 637 | 15553 | SH | DEFINED | 11, |
| MERCK & CO. INC. | COMMON | 58933Y105 | 29018 | 708794 | SH | DEFINED | 14 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 70107 | 1712435 | SH | DEFINED | 15 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 125 | 3059 | SH | DEFINED | 15, |
| MERCK & CO. INC. | COMMON | 58933Y105 | 435 | 10633 | SH | DEFINED | 16 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 102001 | 2491481 | SH | DEFINED | 17 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 19253 | 470285 | SH | DEFINED | 2,1 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 33122 | 809031 | SH | DEFINED | 3 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 2514 | 61400 | SH | DEFINED | 3,1 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 5027 | 122783 | SH | DEFINED | 5 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 8956 | 218768 | SH | DEFINED | 6 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 483 | 11800 | SH | DEFINED | 7 |
| MERCK & CO. INC. | COMMON | 58933Y105 | 905 | 22100 | SH | DEFINED | 8,1 |
| MERCURY GENL CORP NEW | COMMON | 589400100 | 12079 | 304342 | SH | DEFINED | 15 |
| MERCURY GENL CORP NEW | COMMON | 589400100 | 7 | 172 | SH | DEFINED | 16 |
| MERCURY GENL CORP NEW | COMMON | 589400100 | 417 | 10498 | SH | DEFINED | 17 |
| MERCURY GENL CORP NEW | COMMON | 589400100 | 12 | 300 | SH | DEFINED | 3 |
| MERCURY SYSTEMS INC | COMMON | 589378108 | 427 | 46443 | SH | DEFINED | 15 |
| MEREDITH CORP | COMMON | 589433101 | 7116 | 206551 | SH | DEFINED | 15 |
| MEREDITH CORP | COMMON | 589433101 | 1577 | 45763 | SH | DEFINED | 17 |
| MEREDITH CORP | COMMON | 589433101 | 74 | 2156 | SH | DEFINED | 3 |
| MERIDIAN BIOSCIENCE INC | COMMON | 589584101 | 19767 | 976168 | SH | DEFINED | 1 |
| MERIDIAN BIOSCIENCE INC | COMMON | 589584101 | 1922 | 94902 | SH | DEFINED | 15 |
| MERIDIAN BIOSCIENCE INC | COMMON | 589584101 | 192 | 9457 | SH | DEFINED | 3 |
| MERIDIAN INTERSTATE BANCORP | COMMON | 58964Q104 | 6 | 372 | SH | DEFINED | 15 |
| MERIT MEDICAL SYSTEMS INC | COMMON | 589889104 | 1366 | 98288 | SH | DEFINED | 15 |
| MERIT MEDICAL SYSTEMS INC | COMMON | 589889104 | 57 | 4076 | SH | DEFINED | 3 |
| MERITAGE CORPORATION | COMMON | 59001A102 | 20234 | 541751 | SH | DEFINED | 1 |
| MERITAGE CORPORATION | COMMON | 59001A102 | 2142 | 57361 | SH | DEFINED | 15 |
| MERITAGE CORPORATION | COMMON | 59001A102 | 165 | 4413 | SH | DEFINED | 2,1 |
| MERITAGE CORPORATION | COMMON | 59001A102 | 5 | 145 | SH | DEFINED | 3 |
| MERITAGE CORPORATION | COMMON | 59001A102 | 2163 | 57905 | SH | DEFINED | 6,1 |
| MERITOR INC | COMMON | 59001K100 | 268 | 56689 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| MERITOR INC | COMMON | 59001K100 | 6 | 1222 | SH | DEFINED | 16 |
| MERRIMACK PHARMACEUTICALS | COMMON | 590328100 | 671 | 110134 | SH | DEFINED | 2 |
| METALICO INC | COMMON | 591176102 | 1 | 750 | SH | DEFINED | 14 |
| METALICO INC | COMMON | 591176102 | 80 | 40668 | SH | DEFINED | 15 |
| METALS USA HOLDINGS CORP | COMMON | 59132A104 | 1440 | 82355 | SH | DEFINED | 15 |
| METHANEX CORP | COMMON | 59151K108 | 11809 | 370379 | SH | DEFINED | 1 |
| METHANEX CORP | COMMON | 59151K108 | 883 | 27705 | SH | DEFINED | 15 |
| METHANEX CORP | COMMON | 59151K108 | 26475 | 829022 | SH | DEFINED | 2,1 |
| METHANEX CORP | COMMON | 59151K108 | 216 | 6781 | SH | DEFINED | 2,1 |
| METHANEX CORP | COMMON | 59151K108 | 32 | 1000 | SH | DEFINED | 3 |
| METHANEX CORP | COMMON | 59151K108 | 10385 | 325200 | SH | DEFINED | 6 |
| METHANEX CORP | COMMON | 59151K108 | 800 | 25050 | SH | DEFINED | 6,1 |
| METHANEX CORP | COMMON | 59151K108 | 99 | 3100 | SH | DEFINED | 9 |
| METHODE ELECTRONICS | COMMON | 591520200 | 26643 | 2656378 | SH | DEFINED | 1 |
| METHODE ELECTRONICS | COMMON | 591520200 | 631 | 62952 | SH | DEFINED | 15 |
| METLIFE INC | COMMON | 59156R108 | 168564 | 5117309 | SH | DEFINED | 1 |
| METLIFE INC | COMMON | 59156R108 | 2764 | 83898 | SH | DEFINED | 11 |
| METLIFE INC | COMMON | 59156R108 | 41 | 1233 | SH | DEFINED | 13 |
| METLIFE INC | COMMON | 59156R108 | 6248 | 189685 | SH | DEFINED | 15 |
| METLIFE INC | COMMON | 59156R108 | 37 | 1118 | SH | DEFINED | 15, |
| METLIFE INC | COMMON | 59156R108 | 140 | 4262 | SH | DEFINED | 16 |
| METLIFE INC | COMMON | 59156R108 | 1465 | 44487 | SH | DEFINED | 17 |
| METLIFE INC | COMMON | 59156R108 | 35 | 1049 | SH | DEFINED | 2,1 |
| METLIFE INC | COMMON | 59156R108 | 72 | 2197 | SH | DEFINED | 3 |
| METLIFE INC | COMMON | 59156R108 | 1080 | 32800 | SH | DEFINED | 5 |
| METLIFE INC | COMMON | 59156R108 | 119 | 3600 | SH | DEFINED | 7 |
| METLIFE INC COMMON EQUITY UNIT | CONVERT | 59156R116 | 4376 | 98400 | SH | DEFINED | 1 |
| METLIFE INC COMMON EQUITY UNIT | CONVERT | 59156R116 | 133 | 3000 | SH | DEFINED | 15 |
| MET-PRO CORP | COMMON | 590876306 | 93 | 9588 | SH | DEFINED | 15 |
| METRO BANCORP INC | COMMON | 59161R101 | 256 | 19388 | SH | DEFINED | 15 |
| METROPCS COMMUNICATIONS INC | COMMON | 591708102 | 2663 | 267911 | SH | DEFINED | 1 |
| METROPCS COMMUNICATIONS INC | COMMON | 591708102 | 289 | 29036 | SH | DEFINED | 11 |
| METROPCS COMMUNICATIONS INC | COMMON | 591708102 | 2557 | 257284 | SH | DEFINED | 15 |
| METROPCS COMMUNICATIONS INC | COMMON | 591708102 | 42 | 4209 | SH | DEFINED | 16 |
| METROPCS COMMUNICATIONS INC | COMMON | 591708102 | 704 | 70825 | SH | DEFINED | 17 |
| METROPCS COMMUNICATIONS INC | COMMON | 591708102 | 33 | 3277 | SH | DEFINED | 2,1 |
| METTLER TOLEDO INTERNATIONAL | COMMON | 592688105 | 53 | 275 | SH | DEFINED | 14 |
| METTLER TOLEDO INTERNATIONAL | COMMON | 592688105 | 932 | 4823 | SH | DEFINED | 15 |
| METTLER TOLEDO INTERNATIONAL | COMMON | 592688105 | 9 | 44 | SH | DEFINED | 16 |
| METTLER TOLEDO INTERNATIONAL | COMMON | 592688105 | 48 | 246 | SH | DEFINED | 3 |
| MFA FINANCIAL INC | COMMON | 55272X102 | 6854 | 845180 | SH | DEFINED | 15 |
| MFA FINANCIAL INC | COMMON | 55272X102 | 12 | 1503 | SH | DEFINED | 16 |
| MFA FINANCIAL INC | COMMON | 55272X102 | 1735 | 213981 | SH | DEFINED | 17 |
| MFA FINANCIAL INC | COMMON | 55272X102 | 163 | 20105 | SH | DEFINED | 3 |
| MFS CHARTER INCOME TRUST CEF | COMMON | 552727109 | 3226 | 318801 | SH | DEFINED | 15 |
| MFS CHARTER INCOME TRUST CEF | COMMON | 552727109 | 4461 | 440798 | SH | DEFINED | 17 |
| MFS GOVT MARKETS INC TRUSTV CE | COMMON | 552939100 | 907 | 132431 | PRN | DEFINED | 15 |
| MFS GOVT MARKETS INC TRUSTV CE | COMMON | 552939100 | 1238 | 180718 | PRN | DEFINED | 17 |
| MFS INTERMEDIATE INC TRUST CF | COMMON | 55273C107 | 2533 | 393368 | SH | DEFINED | 15 |
| MFS INTERMEDIATE INC TRUST CF | COMMON | 55273C107 | 4133 | 641766 | SH | DEFINED | 17 |
| MFS INVESTMENT GRADE MUNICIP C | COMMON | 59318B108 | 2891 | 276354 | SH | DEFINED | 17 |
| MFS MULTIMARKET INC TRUST CF | COMMON | 552737108 | 3762 | 516764 | SH | DEFINED | 15 |
| MFS MULTIMARKET INC TRUST CF | COMMON | 552737108 | 10213 | 1402829 | SH | DEFINED | 17 |
| MFS MUNICIPAL INCOME TRUST CF | COMMON | 552738106 | 239 | 31378 | SH | DEFINED | 17 |
| MGE ENERGY INC | COMMON | 55277P104 | 5 | 100 | SH | DEFINED | 1 |
| MGE ENERGY INC | COMMON | 55277P104 | 5228 | 102620 | SH | DEFINED | 15 |
| MGIC INVESTMENT CORP | COMMON | 552848103 | 208 | 78200 | SH | DEFINED | 15 |
| MGIC INVESTMENT CORP | COMMON | 552848103 | 4 | 1452 | SH | DEFINED | 16 |
| MGIC INVESTMENT CORP CVT 5.0 0 | CONVERT | 552848AD5 | 21596 | 28723000 | SH | DEFINED | 1 |
| MGM MIRAGE INC 4.25 CVT 04-15- | CONVERT | 55303QAE0 | 103330 | 97654000 | SH | DEFINED | 1 |
| MGM RESORTS INTERNATIONAL | COMMON | 552953101 | 413 | 35500 | SH | DEFINED | 11 |
| MGM RESORTS INTERNATIONAL | COMMON | 552953101 | 743 | 63861 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| MGM RESORTS INTERNATIONAL | COMMON | 552953101 | 23 | 2002 | SH | DEFINED | 16 |
| MGM RESORTS INTERNATIONAL | COMMON | 552953101 | 19 | 1640 | SH | DEFINED | 3 |
| MGM RESORTS INTERNATIONAL | COMMON | 552953101 | 279 | 24000 | SH | DEFINED | 5 |
| MICHAEL KORS HOLDINGS LTD | COMMON | G60754101 | 52657 | 1031893 | SH | DEFINED | 1 |
| MICHAEL KORS HOLDINGS LTD | COMMON | G60754101 | 2026 | 39700 | SH | DEFINED | 1,5 |
| MICHAEL KORS HOLDINGS LTD | COMMON | G60754101 | 295 | 5772 | SH | DEFINED | 14 |
| MICHAEL KORS HOLDINGS LTD | COMMON | G60754101 | 108 | 2125 | SH | DEFINED | 17 |
| MICHAEL KORS HOLDINGS LTD | COMMON | G60754101 | 12 | 240 | SH | DEFINED | 3 |
| MICHAEL KORS HOLDINGS LTD | COMMON | G60754101 | 424 | 8309 | SH | DEFINED | 9,1 |
| MICREL INC | COMMON | 594793101 | 551 | 57997 | SH | DEFINED | 15 |
| MICROCHIP TECHNOLOGY INC | COMMON | 595017104 | 25315 | 776766 | SH | DEFINED | 1 |
| MICROCHIP TECHNOLOGY INC | COMMON | 595017104 | 620 | 19030 | SH | DEFINED | 11 |
| MICROCHIP TECHNOLOGY INC | COMMON | 595017104 | 6038 | 185281 | SH | DEFINED | 14 |
| MICROCHIP TECHNOLOGY INC | COMMON | 595017104 | 64095 | 1966722 | SH | DEFINED | 15 |
| MICROCHIP TECHNOLOGY INC | COMMON | 595017104 | 1486 | 45603 | SH | DEFINED | 16 |
| MICROCHIP TECHNOLOGY INC | COMMON | 595017104 | 447 | 13709 | SH | DEFINED | 17 |
| MICROCHIP TECHNOLOGY INC | COMMON | 595017104 | 7428 | 227929 | SH | DEFINED | 3 |
| MICROCHIP TECHNOLOGY INC | COMMON | 595017104 | 186 | 5700 | SH | DEFINED | 5 |
| MICROCHIP TECHNOLOGY INC | COMMON | 595017104 | 29 | 900 | SH | DEFINED | 7 |
| MICROCHIP TECHNOLOGY INC CVT2. | CONVERT | 595017AB0 | 253 | 200000 | SH | DEFINED | 15 |
| MICRON TECH INC CVT SER A 1.5 | CONVERT | 595112AQ6 | 34943 | 37802000 | SH | DEFINED | 1 |
| MICRON TECHNOLOGY INC | COMMON | 595112103 | 2659 | 419463 | SH | DEFINED | 1 |
| MICRON TECHNOLOGY INC | COMMON | 595112103 | 619 | 97651 | SH | DEFINED | 11 |
| MICRON TECHNOLOGY INC | COMMON | 595112103 | 66894 | 10551060 | SH | DEFINED | 15 |
| MICRON TECHNOLOGY INC | COMMON | 595112103 | 1531 | 241529 | SH | DEFINED | 16 |
| MICRON TECHNOLOGY INC | COMMON | 595112103 | 3437 | 542077 | SH | DEFINED | 2 |
| MICRON TECHNOLOGY INC | COMMON | 595112103 | 38 | 5928 | SH | DEFINED | 2,1 |
| MICRON TECHNOLOGY INC | COMMON | 595112103 | 5 | 765 | SH | DEFINED | 3 |
| MICRON TECHNOLOGY INC | COMMON | 595112103 | 163 | 25700 | SH | DEFINED | 5 |
| MICRON TECHNOLOGY INC | COMMON | 595112103 | 65 | 10200 | SH | DEFINED | 7 |
| MICRON TECHNOLOGY INC CVT 144A | CONVERT | 595112AP8 | 1704 | 1750000 | SH | DEFINED | 1 |
| MICROS SYSTEMS INC | COMMON | 594901100 | 38159 | 899128 | SH | DEFINED | 1 |
| MICROS SYSTEMS INC | COMMON | 594901100 | 665 | 15658 | SH | DEFINED | 15 |
| MICROS SYSTEMS INC | COMMON | 594901100 | 140 | 3306 | SH | DEFINED | 17 |
| MICROSEMI CORP | COMMON | 595137100 | 107209 | 5095504 | SH | DEFINED | 1 |
| MICROSEMI CORP | COMMON | 595137100 | 31914 | 1516834 | SH | DEFINED | 1,2 |
| MICROSEMI CORP | COMMON | 595137100 | 2504 | 119000 | SH | DEFINED | 10 |
| MICROSEMI CORP | COMMON | 595137100 | 138 | 6547 | SH | DEFINED | 11, |
| MICROSEMI CORP | COMMON | 595137100 | 2383 | 113241 | SH | DEFINED | 12, |
| MICROSEMI CORP | COMMON | 595137100 | 2275 | 108143 | SH | DEFINED | 15 |
| MICROSEMI CORP | COMMON | 595137100 | 4867 | 231345 | SH | DEFINED | 2 |
| MICROSOFT CORP | COMMON | 594918104 | 1152055 | 43132464 | SH | DEFINED | 1 |
| MICROSOFT CORP | COMMON | 594918104 | 1932 | 72346 | SH | DEFINED | 1,1 |
| MICROSOFT CORP | COMMON | 594918104 | 20799 | 778700 | SH | DEFINED | 1,5 |
| MICROSOFT CORP | COMMON | 594918104 | 1838 | 68800 | SH | DEFINED | 1,9 |
| MICROSOFT CORP | COMMON | 594918104 | 1763 | 66000 | SH | DEFINED | 10 |
| MICROSOFT CORP | COMMON | 594918104 | 21293 | 797192 | SH | DEFINED | 11 |
| MICROSOFT CORP | COMMON | 594918104 | 380 | 14243 | SH | DEFINED | 11, |
| MICROSOFT CORP | COMMON | 594918104 | 901 | 33746 | SH | DEFINED | 11, |
| MICROSOFT CORP | COMMON | 594918104 | 781 | 29248 | SH | DEFINED | 12, |
| MICROSOFT CORP | COMMON | 594918104 | 3467 | 129800 | SH | DEFINED | 13 |
| MICROSOFT CORP | COMMON | 594918104 | 44046 | 1649051 | SH | DEFINED | 14 |
| MICROSOFT CORP | COMMON | 594918104 | 2260957 | 84649277 | SH | DEFINED | 15 |
| MICROSOFT CORP | COMMON | 594918104 | 291 | 10911 | SH | DEFINED | 15, |
| MICROSOFT CORP | COMMON | 594918104 | 52517 | 1966218 | SH | DEFINED | 16 |
| MICROSOFT CORP | COMMON | 594918104 | 15890 | 594928 | SH | DEFINED | 17 |
| MICROSOFT CORP | COMMON | 594918104 | 1573 | 58900 | SH | DEFINED | 18 |
| MICROSOFT CORP | COMMON | 594918104 | 141110 | 5283115 | SH | DEFINED | 2 |
| MICROSOFT CORP | COMMON | 594918104 | 17537 | 656593 | SH | DEFINED | 2,1 |
| MICROSOFT CORP | COMMON | 594918104 | 41940 | 1570202 | SH | DEFINED | 3 |
| MICROSOFT CORP | COMMON | 594918104 | 6955 | 260400 | SH | DEFINED | 3,1 |
| MICROSOFT CORP | COMMON | 594918104 | 701 | 26250 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| MICROSOFT CORP | COMMON | 594918104 | 8499 | 318200 | SH | DEFINED | 5 |
| MICROSOFT CORP | COMMON | 594918104 | 185290 | 6937190 | SH | DEFINED | 6 |
| MICROSOFT CORP | COMMON | 594918104 | 471 | 17628 | SH | DEFINED | 6,1 |
| MICROSOFT CORP | COMMON | 594918104 | 729 | 27300 | SH | DEFINED | 7 |
| MICROSOFT CORP | COMMON | 594918104 | 4466 | 167193 | SH | DEFINED | 8,1 |
| MICROSOFT CORP | COMMON | 594918104 | 3050 | 114188 | SH | DEFINED | 9 |
| MICROSOFT CORP 0.00 CVT 144A 0 | CONVERT | 594918AE4 | 32610 | 32590000 | SH | DEFINED | 1 |
| MICROSOFT CORP 0.00 CVT 144A 0 | CONVERT | 594918AE4 | 100 | 100000 | SH | DEFINED | 15 |
| MICROSTRATEGY INC | COMMON | 594972408 | 49802 | 533327 | SH | DEFINED | 1 |
| MICROSTRATEGY INC | COMMON | 594972408 | 905 | 9689 | SH | DEFINED | 12, |
| MICROSTRATEGY INC | COMMON | 594972408 | 879 | 9411 | SH | DEFINED | 15 |
| MICROSTRATEGY INC | COMMON | 594972408 | 112 | 1197 | SH | DEFINED | 2,1 |
| MICROSTRATEGY INC | COMMON | 594972408 | 106 | 1130 | SH | DEFINED | 3 |
| MICROSTRATEGY INC | COMMON | 594972408 | 1464 | 15674 | SH | DEFINED | 6,1 |
| MID-AMER APT CMNTYS INC | COMMON | 59522J103 | 75615 | 1167800 | SH | DEFINED | 1 |
| MID-AMER APT CMNTYS INC | COMMON | 59522J103 | 2704 | 41764 | SH | DEFINED | 15 |
| MID-AMER APT CMNTYS INC | COMMON | 59522J103 | 154 | 2380 | SH | DEFINED | 15, |
| MID-AMER APT CMNTYS INC | COMMON | 59522J103 | 1395 | 21548 | SH | DEFINED | 17 |
| MID-AMER APT CMNTYS INC | COMMON | 59522J103 | 78 | 1200 | SH | DEFINED | 2,1 |
| MID-AMER APT CMNTYS INC | COMMON | 59522J103 | 93 | 1434 | SH | DEFINED | 3 |
| MID-AMER APT CMNTYS INC | COMMON | 59522J103 | 52 | 800 | SH | DEFINED | 4,1 |
| MID-AMER APT CMNTYS INC | COMMON | 59522J103 | 1062 | 16400 | SH | DEFINED | 6,1 |
| MID-CON ENERGY PARTNERS -LP | COMMON | 59560V109 | 1678 | 89710 | SH | DEFINED | 3 |
| MIDDLEBURG FINANCIAL CORP | COMMON | 596094102 | 35 | 2001 | SH | DEFINED | 3 |
| MIDDLEBY CORP | COMMON | 596278101 | 744 | 5804 | SH | DEFINED | 15 |
| MIDDLEBY CORP | COMMON | 596278101 | 242 | 1886 | SH | DEFINED | 17 |
| MIDDLEBY CORP | COMMON | 596278101 | 504 | 3934 | SH | DEFINED | 3 |
| MIDDLESEX WATER CO | COMMON | 596680108 | 5472 | 279744 | SH | DEFINED | 15 |
| MIDSTATES PETROLEUM CO INC | COMMON | 59804T100 | 28707 | 4166414 | SH | DEFINED | 1 |
| MIDSTATES PETROLEUM CO INC | COMMON | 59804T100 | 4906 | 711986 | SH | DEFINED | 9,1 |
| MILLENNIAL MEDIA INC | COMMON | 60040N105 | 1011 | 80697 | SH | DEFINED | 1 |
| MILLENNIAL MEDIA INC | COMMON | 60040N105 | 92 | 7330 | SH | DEFINED | 9,1 |
| MILLER (HERMAN) INC | COMMON | 600544100 | 741 | 34518 | SH | DEFINED | 15 |
| MILLER (HERMAN) INC | COMMON | 600544100 | 670 | 31220 | SH | DEFINED | 17 |
| MILLER (HERMAN) INC | COMMON | 600544100 | 60 | 2800 | SH | DEFINED | 3 |
| MILLER ENERGY RESOURCES INC | COMMON | 600527105 | 142 | 35921 | SH | DEFINED | 15 |
| MILLER INDUSTRIES INC/TENN | COMMON | 600551204 | 134 | 8774 | SH | DEFINED | 15 |
| MINDRAY MEDICAL INTL LTD-ADR | COMMON | 602675100 | 7579 | 231786 | SH | DEFINED | 11 |
| MINDRAY MEDICAL INTL LTD-ADR | COMMON | 602675100 | 9604 | 293714 | SH | DEFINED | 15 |
| MINDRAY MEDICAL INTL LTD-ADR | COMMON | 602675100 | 109 | 3336 | SH | DEFINED | 2,1 |
| MINDRAY MEDICAL INTL LTD-ADR | COMMON | 602675100 | 457 | 13987 | SH | DEFINED | 2,4 |
| MINDRAY MEDICAL INTL LTD-ADR | COMMON | 602675100 | 14839 | 453800 | SH | DEFINED | 4 |
| MINDRAY MEDICAL INTL LTD-ADR | COMMON | 602675100 | 19869 | 607601 | SH | DEFINED | 6 |
| MINDRAY MEDICAL INTL LTD-ADR | COMMON | 602675100 | 52 | 1597 | SH | DEFINED | 6,1 |
| MINDRAY MEDICAL INTL LTD-ADR | COMMON | 602675100 | 11634 | 355766 | SH | DEFINED | 6,1 |
| MINDRAY MEDICAL INTL LTD-ADR | COMMON | 602675100 | 17590 | 537934 | SH | DEFINED | 6,4 |
| MINDSPEED TECHNOLOGIES INC | COMMON | 602682205 | 9 | 1923 | SH | DEFINED | 15 |
| MINE SAFETY APPLIANCES CO | COMMON | 602720104 | 788 | 18451 | SH | DEFINED | 15 |
| MINERALS TECHNOLOGIES INC | COMMON | 603158106 | 4634 | 116090 | SH | DEFINED | 1 |
| MINERALS TECHNOLOGIES INC | COMMON | 603158106 | 523 | 13100 | SH | DEFINED | 1,5 |
| MINERALS TECHNOLOGIES INC | COMMON | 603158106 | 1788 | 44793 | SH | DEFINED | 15 |
| MINERALS TECHNOLOGIES INC | COMMON | 603158106 | 185 | 4636 | SH | DEFINED | 3 |
| MINERALS TECHNOLOGIES INC | COMMON | 603158106 | 687 | 17200 | SH | DEFINED | 3,1 |
| MIPS TECHNOLOGIES INC | COMMON | 604567107 | 8 | 1000 | SH | DEFINED | 14 |
| MIPS TECHNOLOGIES INC | COMMON | 604567107 | 546 | 69948 | SH | DEFINED | 15 |
| MISSION WEST PPTYS INC | COMMON | 605203108 | 417 | 45770 | SH | DEFINED | 1 |
| MISSION WEST PPTYS INC | COMMON | 605203108 | 188 | 20638 | SH | DEFINED | 15 |
| MISSION WEST PPTYS INC | COMMON | 605203108 | 170 | 18700 | SH | DEFINED | 3,1 |
| MISTRAS GROUP INC | COMMON | 60649T107 | 680 | 27530 | SH | DEFINED | 15 |
| MITCHAM INDUSTRIES INC | COMMON | 606501104 | 118 | 8637 | SH | DEFINED | 15 |
| MITSUBISHI UFJ FINANCIAL ADR | COMMON | 606822104 | 4486 | 827659 | SH | DEFINED | 1 |
| MITSUBISHI UFJ FINANCIAL ADR | COMMON | 606822104 | 2753 | 507967 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| MITSUBISHI UFJ FINANCIAL ADR | COMMON | 606822104 | 52 | 9609 | SH | DEFINED | 17 |
| MIZUHO FINANCIAL GROUP-ADR | COMMON | 60687Y109 | 1 | 193 | SH | DEFINED | 1 |
| MIZUHO FINANCIAL GROUP-ADR | COMMON | 60687Y109 | 1567 | 428226 | SH | DEFINED | 15 |
| MIZUHO FINANCIAL GROUP-ADR | COMMON | 60687Y109 | 2 | 663 | SH | DEFINED | 3 |
| MKS INSTRUMENTS INC | COMMON | 55306N104 | 27689 | 1074068 | SH | DEFINED | 1 |
| MKS INSTRUMENTS INC | COMMON | 55306N104 | 2252 | 87338 | SH | DEFINED | 15 |
| MKS INSTRUMENTS INC | COMMON | 55306N104 | 234 | 9067 | SH | DEFINED | 17 |
| MOBILE MINI INC | COMMON | 60740F105 | 701 | 33645 | SH | DEFINED | 15 |
| MOBILE TELESYSTEMS SP ADR | COMMON | 607409109 | 16799 | 900733 | SH | DEFINED | 1 |
| MOBILE TELESYSTEMS SP ADR | COMMON | 607409109 | 1453 | 77900 | SH | DEFINED | 11 |
| MOBILE TELESYSTEMS SP ADR | COMMON | 607409109 | 5851 | 313711 | SH | DEFINED | 15 |
| MOBILE TELESYSTEMS SP ADR | COMMON | 607409109 | 1318 | 70677 | SH | DEFINED | 17 |
| MOBILE TELESYSTEMS SP ADR | COMMON | 607409109 | 4688 | 251347 | SH | DEFINED | 6 |
| MOBILE TELESYSTEMS SP ADR | COMMON | 607409109 | 1077 | 57736 | SH | DEFINED | 6,1 |
| MOBILE TELESYSTEMS SP ADR | COMMON | 607409109 | 1690 | 90600 | SH | DEFINED | 6,9 |
| MOBILE TELESYSTEMS SP ADR | COMMON | 607409109 | 561 | 30100 | SH | DEFINED | 7,6 |
| MODINE MFG CO | COMMON | 607828100 | 17226 | 2118840 | SH | DEFINED | 1 |
| MODINE MFG CO | COMMON | 607828100 | 525 | 64600 | SH | DEFINED | 15 |
| MODUSLINK GLOBAL SOLUTIONS I | COMMON | 60786L107 | 181 | 62493 | SH | DEFINED | 15 |
| MOHAWK INDS INC | COMMON | 608190104 | 82448 | 911327 | SH | DEFINED | 1 |
| MOHAWK INDS INC | COMMON | 608190104 | 523 | 5782 | SH | DEFINED | 11 |
| MOHAWK INDS INC | COMMON | 608190104 | 452 | 4993 | SH | DEFINED | 14 |
| MOHAWK INDS INC | COMMON | 608190104 | 5005 | 55319 | SH | DEFINED | 15 |
| MOHAWK INDS INC | COMMON | 608190104 | 40 | 442 | SH | DEFINED | 16 |
| MOHAWK INDS INC | COMMON | 608190104 | 168 | 1862 | SH | DEFINED | 17 |
| MOHAWK INDS INC | COMMON | 608190104 | 3878 | 42870 | SH | DEFINED | 3 |
| MOLEX INC | COMMON | 608554101 | 37252 | 1363046 | SH | DEFINED | 1 |
| MOLEX INC | COMMON | 608554101 | 1116 | 40825 | SH | DEFINED | 12, |
| MOLEX INC | COMMON | 608554101 | 618 | 22600 | SH | DEFINED | 14 |
| MOLEX INC | COMMON | 608554101 | 1405 | 51408 | SH | DEFINED | 15 |
| MOLEX INC | COMMON | 608554101 | 6 | 237 | SH | DEFINED | 16 |
| MOLEX INC | COMMON | 608554101 | 4477 | 163813 | SH | DEFINED | 3 |
| MOLEX INC - CL A | COMMON | 608554200 | 240 | 10770 | SH | DEFINED | 14 |
| MOLEX INC - CL A | COMMON | 608554200 | 171 | 7643 | SH | DEFINED | 15 |
| MOLEX INC - CL A | COMMON | 608554200 | 6 | 279 | SH | DEFINED | 16 |
| MOLINA HEALTHCARE INC | COMMON | 60855R100 | 3448 | 127438 | SH | DEFINED | 15 |
| MOLINA HEALTHCARE INC | COMMON | 60855R100 | 36 | 1315 | SH | DEFINED | 16 |
| MOLINA HEALTHCARE INC | COMMON | 60855R100 | 383 | 14154 | SH | DEFINED | 17 |
| MOLSON COORS BREWING CO 2.5 07 | CONVERT | 60871RAA8 | 15665 | 15500000 | SH | DEFINED | 1 |
| MOLSON COORS BREWING CO 2.5 07 | CONVERT | 60871RAA8 | 101 | 100000 | SH | DEFINED | 15 |
| MOLSON COORS BREWING CO 2.5 07 | CONVERT | 60871RAA8 | 3 | 3000 | SH | DEFINED | 3 |
| MOLSON COORS BREWING CO -B | COMMON | 60871R209 | 149030 | 3482817 | SH | DEFINED | 1 |
| MOLSON COORS BREWING CO -B | COMMON | 60871R209 | 10565 | 246908 | SH | DEFINED | 1,2 |
| MOLSON COORS BREWING CO -B | COMMON | 60871R209 | 625 | 14600 | SH | DEFINED | 11 |
| MOLSON COORS BREWING CO -B | COMMON | 60871R209 | 4709 | 110051 | SH | DEFINED | 15 |
| MOLSON COORS BREWING CO -B | COMMON | 60871R209 | 29 | 687 | SH | DEFINED | 16 |
| MOLSON COORS BREWING CO -B | COMMON | 60871R209 | 176 | 4106 | SH | DEFINED | 17 |
| MOLSON COORS BREWING CO -B | COMMON | 60871R209 | 13223 | 309023 | SH | DEFINED | 2 |
| MOLSON COORS BREWING CO -B | COMMON | 60871R209 | 13 | 300 | SH | DEFINED | 3 |
| MOLSON COORS BREWING CO -B | COMMON | 60871R209 | 81 | 1900 | SH | DEFINED | 5 |
| MOLYCORP INC | COMMON | 608753109 | 3800 | 402590 | SH | DEFINED | 15 |
| MOLYCORP INC | COMMON | 608753109 | 30 | 3171 | SH | DEFINED | 16 |
| MOLYCORP INC | COMMON | 608753109 | 16 | 1651 | SH | DEFINED | 17 |
| MOLYCORP INC | COMMON | 608753109 | 1 | 108 | SH | DEFINED | 3 |
| MOMENTA PHARMACEUTICALS INC | COMMON | 60877T100 | 500 | 42370 | SH | DEFINED | 1 |
| MOMENTA PHARMACEUTICALS INC | COMMON | 60877T100 | 5758 | 488361 | SH | DEFINED | 15 |
| MOMENTA PHARMACEUTICALS INC | COMMON | 60877T100 | 72 | 6087 | SH | DEFINED | 17 |
| MOMENTA PHARMACEUTICALS INC | COMMON | 60877T100 | 291 | 24700 | SH | DEFINED | 3,1 |
| MONARCH CASINO & RESORT INC | COMMON | 609027107 | 93 | 8488 | SH | DEFINED | 15 |
| MONDELEZ INTERNATIONAL INC | COMMON | 609207105 | 394748 | 15508778 | SH | DEFINED | 1 |
| MONDELEZ INTERNATIONAL INC | COMMON | 609207105 | 5332 | 209467 | SH | DEFINED | 11 |
| MONDELEZ INTERNATIONAL INC | COMMON | 609207105 | 508 | 19969 | SH | DEFINED | 14 |

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| MONDELEZ INTERNATIONAL INC | COMMON | 609207105 | 486087 | 19097275 | SH | DEFINED | 15 |
| MONDELEZ INTERNATIONAL INC | COMMON | 609207105 | 10646 | 418250 | SH | DEFINED | 16 |
| MONDELEZ INTERNATIONAL INC | COMMON | 609207105 | 27690 | 1087863 | SH | DEFINED | 17 |
| MONDELEZ INTERNATIONAL INC | COMMON | 609207105 | 10265 | 403305 | SH | DEFINED | 2 |
| MONDELEZ INTERNATIONAL INC | COMMON | 609207105 | 1081 | 42487 | SH | DEFINED | 3 |
| MONDELEZ INTERNATIONAL INC | COMMON | 609207105 | 1423 | 55905 | SH | DEFINED | 5 |
| MONDELEZ INTERNATIONAL INC | COMMON | 609207105 | 36121 | 1419119 | SH | DEFINED | 6 |
| MONDELEZ INTERNATIONAL INC | COMMON | 609207105 | 165 | 6500 | SH | DEFINED | 7 |
| MONDELEZ INTERNATIONAL INC | COMMON | 609207105 | 1944 | 76387 | SH | DEFINED | 9 |
| MONEYGRAM INTERNATIONAL INC | COMMON | 60935Y208 | 8 | 600 | SH | DEFINED | 1 |
| MONEYGRAM INTERNATIONAL INC | COMMON | 60935Y208 | 60 | 4531 | SH | DEFINED | 15 |
| MONMOUTH REAL ESTATE INVT CORP | COMMON | 609720107 | 1462 | 141160 | SH | DEFINED | 1 |
| MONMOUTH REAL ESTATE INVT CORP | COMMON | 609720107 | 155 | 14915 | SH | DEFINED | 15 |
| MONMOUTH REAL ESTATE INVT CORP | COMMON | 609720107 | 613 | 59200 | SH | DEFINED | 3,1 |
| MONOLITHIC POWER SYSTEMS INC | COMMON | 609839105 | 1039 | 46638 | SH | DEFINED | 15 |
| MONOTYPE IMAGING HOLDINGS IN | COMMON | 61022P100 | 677 | 42348 | SH | DEFINED | 15 |
| MONRO MUFFLER BRAKE INC | COMMON | 610236101 | 27801 | 796594 | SH | DEFINED | 1 |
| MONRO MUFFLER BRAKE INC | COMMON | 610236101 | 1076 | 30832 | SH | DEFINED | 15 |
| MONRO MUFFLER BRAKE INC | COMMON | 610236101 | 145 | 4158 | SH | DEFINED | 3 |
| MONSANTO COMPANY | COMMON | 61166W101 | 185024 | 1954819 | SH | DEFINED | 1 |
| MONSANTO COMPANY | COMMON | 61166W101 | 8007 | 84600 | SH | DEFINED | 1,5 |
| MONSANTO COMPANY | COMMON | 61166W101 | 38 | 400 | SH | DEFINED | 1,9 |
| MONSANTO COMPANY | COMMON | 61166W101 | 4945 | 52250 | SH | DEFINED | 11 |
| MONSANTO COMPANY | COMMON | 61166W101 | 472 | 4982 | SH | DEFINED | 14 |
| MONSANTO COMPANY | COMMON | 61166W101 | 27083 | 286140 | SH | DEFINED | 15 |
| MONSANTO COMPANY | COMMON | 61166W101 | 44 | 462 | SH | DEFINED | 15, |
| MONSANTO COMPANY | COMMON | 61166W101 | 1640 | 17326 | SH | DEFINED | 16 |
| MONSANTO COMPANY | COMMON | 61166W101 | 3001 | 31709 | SH | DEFINED | 17 |
| MONSANTO COMPANY | COMMON | 61166W101 | 11907 | 125799 | SH | DEFINED | 2 |
| MONSANTO COMPANY | COMMON | 61166W101 | 2228 | 23540 | SH | DEFINED | 3 |
| MONSANTO COMPANY | COMMON | 61166W101 | 161 | 1700 | SH | DEFINED | 3,1 |
| MONSANTO COMPANY | COMMON | 61166W101 | 1962 | 20729 | SH | DEFINED | 5 |
| MONSANTO COMPANY | COMMON | 61166W101 | 3521 | 37200 | SH | DEFINED | 6 |
| MONSANTO COMPANY | COMMON | 61166W101 | 208 | 2200 | SH | DEFINED | 7 |
| MONSANTO COMPANY | COMMON | 61166W101 | 1174 | 12400 | SH | DEFINED | 8,1 |
| MONSTER BEVERAGE CORP MNST | COMMON | 611740101 | 7252 | 137236 | SH | DEFINED | 1 |
| MONSTER BEVERAGE CORP MNST | COMMON | 611740101 | 782 | 14800 | SH | DEFINED | 11 |
| MONSTER BEVERAGE CORP MNST | COMMON | 611740101 | 794 | 15022 | SH | DEFINED | 14 |
| MONSTER BEVERAGE CORP MNST | COMMON | 611740101 | 94043 | 1779776 | SH | DEFINED | 15 |
| MONSTER BEVERAGE CORP MNST | COMMON | 611740101 | 2097 | 39682 | SH | DEFINED | 16 |
| MONSTER BEVERAGE CORP MNST | COMMON | 611740101 | 137 | 2602 | SH | DEFINED | 17 |
| MONSTER BEVERAGE CORP MNST | COMMON | 611740101 | 5893 | 111522 | SH | DEFINED | 3 |
| MONSTER BEVERAGE CORP MNST | COMMON | 611740101 | 227 | 4300 | SH | DEFINED | 5 |
| MONSTER WORLDWIDE INC | COMMON | 611742107 | 2719 | 483878 | SH | DEFINED | 15 |
| MONSTER WORLDWIDE INC | COMMON | 611742107 | 5 | 938 | SH | DEFINED | 16 |
| MONSTER WORLDWIDE INC | COMMON | 611742107 | 155 | 27570 | SH | DEFINED | 17 |
| MONTPELIER RE HOLDING | COMMON | G62185106 | 492 | 21530 | SH | DEFINED | 15 |
| MONTPELIER RE HOLDING | COMMON | G62185106 | 10 | 417 | SH | DEFINED | 16 |
| MONTPELIER RE HOLDING | COMMON | G62185106 | 499 | 21850 | SH | DEFINED | 17 |
| MOODYS CORPORATION | COMMON | 615369105 | 46594 | 925957 | SH | DEFINED | 1 |
| MOODYS CORPORATION | COMMON | 615369105 | 1384 | 27500 | SH | DEFINED | 1,5 |
| MOODYS CORPORATION | COMMON | 615369105 | 151 | 3000 | SH | DEFINED | 1,9 |
| MOODYS CORPORATION | COMMON | 615369105 | 949 | 18862 | SH | DEFINED | 11 |
| MOODYS CORPORATION | COMMON | 615369105 | 190 | 3770 | SH | DEFINED | 14 |
| MOODYS CORPORATION | COMMON | 615369105 | 3261 | 64799 | SH | DEFINED | 15 |
| MOODYS CORPORATION | COMMON | 615369105 | 18 | 366 | SH | DEFINED | 16 |
| MOODYS CORPORATION | COMMON | 615369105 | 222 | 4417 | SH | DEFINED | 17 |
| MOODYS CORPORATION | COMMON | 615369105 | 12 | 245 | SH | DEFINED | 3 |
| MOODYS CORPORATION | COMMON | 615369105 | 569 | 11300 | SH | DEFINED | 3,1 |
| MOODYS CORPORATION | COMMON | 615369105 | 569 | 11300 | SH | DEFINED | 5 |
| MOODYS CORPORATION | COMMON | 615369105 | 75 | 1500 | SH | DEFINED | 7 |
| MOODYS CORPORATION | COMMON | 615369105 | 639 | 12700 | SH | DEFINED | 8,1 |

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| MOOG INC CL A | COMMON | 615394202 | 23724 | 578200 | SH | DEFINED | 1 |
| MOOG INC CL A | COMMON | 615394202 | 1282 | 31238 | SH | DEFINED | 15 |
| MOOG INC CL A | COMMON | 615394202 | 7 | 174 | SH | DEFINED | 16 |
| MORGAN STANLEY | COMMON | 617446448 | 475496 | 24869036 | SH | DEFINED | 1 |
| MORGAN STANLEY | COMMON | 617446448 | 2760 | 144367 | SH | DEFINED | 11 |
| MORGAN STANLEY | COMMON | 617446448 | 25 | 1306 | SH | DEFINED | 14 |
| MORGAN STANLEY | COMMON | 617446448 | 7651 | 400146 | SH | DEFINED | 15 |
| MORGAN STANLEY | COMMON | 617446448 | 195 | 10223 | SH | DEFINED | 16 |
| MORGAN STANLEY | COMMON | 617446448 | 228 | 11919 | SH | DEFINED | 17 |
| MORGAN STANLEY | COMMON | 617446448 | 51 | 2653 | SH | DEFINED | 2,1 |
| MORGAN STANLEY | COMMON | 617446448 | 230 | 12055 | SH | DEFINED | 3 |
| MORGAN STANLEY | COMMON | 617446448 | 998 | 52200 | SH | DEFINED | 5 |
| MORGAN STANLEY | COMMON | 617446448 | 122 | 6400 | SH | DEFINED | 7 |
| MORGAN STANLEY ASIA PACIFIC CF | COMMON | 61744U106 | 88 | 5875 | SH | DEFINED | 17 |
| MORGAN STANLEY EMERGING MARK C | COMMON | 617477104 | 23601 | 1401483 | PRN | DEFINED | 17 |
| MORGAN STANLEY EMRG MKT DEBT C | COMMON | 61744H105 | 1927 | 161224 | SH | DEFINED | 15 |
| MORGAN STANLEY EMRG MKT DEBT C | COMMON | 61744H105 | 6652 | 556663 | SH | DEFINED | 17 |
| MORGANS HOTEL GROUP CO | COMMON | 61748W108 | 163 | 29371 | SH | DEFINED | 15 |
| MORNINGSTAR INC | COMMON | 617700109 | 3 | 55 | SH | DEFINED | 14 |
| MORNINGSTAR INC | COMMON | 617700109 | 269 | 4287 | SH | DEFINED | 15 |
| MOSAIC CO | COMMON | 61945C103 | 77533 | 1369117 | SH | DEFINED | 1 |
| MOSAIC CO | COMMON | 61945C103 | 1666 | 29416 | SH | DEFINED | 11 |
| MOSAIC CO | COMMON | 61945C103 | 13082 | 231015 | SH | DEFINED | 15 |
| MOSAIC CO | COMMON | 61945C103 | 1466 | 25896 | SH | DEFINED | 16 |
| MOSAIC CO | COMMON | 61945C103 | 982 | 17338 | SH | DEFINED | 17 |
| MOSAIC CO | COMMON | 61945C103 | 423 | 7475 | SH | DEFINED | 2,1 |
| MOSAIC CO | COMMON | 61945C103 | 33 | 585 | SH | DEFINED | 3 |
| MOSAIC CO | COMMON | 61945C103 | 354 | 6243 | SH | DEFINED | 5 |
| MOTORCAR PARTS OF AMERICA INC | COMMON | 620071100 | 74 | 11207 | SH | DEFINED | 15 |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 12869 | 231124 | SH | DEFINED | 1 |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 3564 | 64000 | SH | DEFINED | 1,5 |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 1405 | 25226 | SH | DEFINED | 11 |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 1476 | 26500 | SH | DEFINED | 13 |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 193 | 3470 | SH | DEFINED | 14 |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 8468 | 152092 | SH | DEFINED | 15 |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 26 | 473 | SH | DEFINED | 15, |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 102 | 1834 | SH | DEFINED | 16 |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 12 | 213 | SH | DEFINED | 17 |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 908 | 16300 | SH | DEFINED | 18 |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 945 | 16967 | SH | DEFINED | 3 |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 332 | 5961 | SH | DEFINED | 5 |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 9822 | 176400 | SH | DEFINED | 6 |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 89 | 1600 | SH | DEFINED | 7 |
| MOTOROLA SOLUTIONS INC | COMMON | 620076307 | 429 | 7700 | SH | DEFINED | 8,1 |
| MOVADO GROUP | COMMON | 624580106 | 2716 | 88530 | SH | DEFINED | 1 |
| MOVADO GROUP | COMMON | 624580106 | 822 | 26793 | SH | DEFINED | 15 |
| MOVADO GROUP | COMMON | 624580106 | 445 | 14499 | SH | DEFINED | 3 |
| MOVADO GROUP | COMMON | 624580106 | 770 | 25100 | SH | DEFINED | 3,1 |
| MOVE INC | COMMON | 62458M207 | 172 | 22725 | SH | DEFINED | 15 |
| MPG OFFICE TRUST INC | COMMON | 553274101 | 229 | 74438 | SH | DEFINED | 15 |
| MRC GLOBAL INC | COMMON | 55345K103 | 7251 | 261008 | SH | DEFINED | 1 |
| MSC INDUSTRIAL DIRECT CO CL A | COMMON | 553530106 | 335 | 4442 | SH | DEFINED | 14 |
| MSC INDUSTRIAL DIRECT CO CL A | COMMON | 553530106 | 822 | 10902 | SH | DEFINED | 15 |
| MSC INDUSTRIAL DIRECT CO CL A | COMMON | 553530106 | 2917 | 38703 | SH | DEFINED | 3 |
| MSCI INC | COMMON | 55354G100 | 492 | 15886 | SH | DEFINED | 15 |
| MSCI INC | COMMON | 55354G100 | 9 | 289 | SH | DEFINED | 16 |
| MSCI INC | COMMON | 55354G100 | 83 | 2694 | SH | DEFINED | 17 |
| MTS SYSTEMS CORP | COMMON | 553777103 | 981 | 19265 | SH | DEFINED | 15 |
| MTS SYSTEMS CORP | COMMON | 553777103 | 423 | 8304 | SH | DEFINED | 17 |
| MUELLER INDS INC | COMMON | 624756102 | 2752 | 55010 | SH | DEFINED | 1 |
| MUELLER INDS INC | COMMON | 624756102 | 245 | 4900 | SH | DEFINED | 1,5 |
| MUELLER INDS INC | COMMON | 624756102 | 711 | 14216 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| MUELLER INDS INC | COMMON | 624756102 | 7 | 138 | SH | DEFINED | 16 |
| MUELLER INDS INC | COMMON | 624756102 | 95 | 1900 | SH | DEFINED | 3 |
| MUELLER INDS INC | COMMON | 624756102 | 210 | 4200 | SH | DEFINED | 3,1 |
| MUELLER WATER PRODUCTS INC-A | COMMON | 624758108 | 24609 | 4386654 | SH | DEFINED | 15 |
| MULTI-COLOR CORP | COMMON | 625383104 | 143 | 5965 | SH | DEFINED | 15 |
| MULTI-FINELINE ELECTRONIX | COMMON | 62541B101 | 197 | 9732 | SH | DEFINED | 15 |
| MULTI-FINELINE ELECTRONIX | COMMON | 62541B101 | 38 | 1895 | SH | DEFINED | 3 |
| MULTIMEDIA GAMES HOLDING CO IN | COMMON | 625453105 | 748 | 50820 | SH | DEFINED | 1 |
| MULTIMEDIA GAMES HOLDING CO IN | COMMON | 625453105 | 2755 | 187316 | SH | DEFINED | 15 |
| MULTIMEDIA GAMES HOLDING CO IN | COMMON | 625453105 | 275 | 18700 | SH | DEFINED | 3,1 |
| MURPHY OIL CORP | COMMON | 626717102 | 306334 | 5144142 | SH | DEFINED | 1 |
| MURPHY OIL CORP | COMMON | 626717102 | 1084 | 18200 | SH | DEFINED | 11 |
| MURPHY OIL CORP | COMMON | 626717102 | 8503 | 142790 | SH | DEFINED | 15 |
| MURPHY OIL CORP | COMMON | 626717102 | 64 | 1081 | SH | DEFINED | 16 |
| MURPHY OIL CORP | COMMON | 626717102 | 1725 | 28964 | SH | DEFINED | 17 |
| MURPHY OIL CORP | COMMON | 626717102 | 29 | 488 | SH | DEFINED | 2,1 |
| MURPHY OIL CORP | COMMON | 626717102 | 83 | 1402 | SH | DEFINED | 3 |
| MURPHY OIL CORP | COMMON | 626717102 | 380 | 6386 | SH | DEFINED | 5 |
| MVC CAPITAL INC | COMMON | 553829102 | 1597 | 131426 | SH | DEFINED | 15 |
| MVC CAPITAL INC | COMMON | 553829102 | 152 | 12546 | SH | DEFINED | 16 |
| MVC CAPITAL INC | COMMON | 553829102 | 78 | 6384 | SH | DEFINED | 17 |
| MWI VETERINARY SUPPLY INC | COMMON | 55402X105 | 3914 | 35578 | SH | DEFINED | 15 |
| MWI VETERINARY SUPPLY INC | COMMON | 55402X105 | 15 | 137 | SH | DEFINED | 17 |
| MYERS INDUSTRIES INC | COMMON | 628464109 | 1493 | 98533 | SH | DEFINED | 15 |
| MYERS INDUSTRIES INC | COMMON | 628464109 | 159 | 10500 | SH | DEFINED | 3,1 |
| MYLAN INC | COMMON | 628530107 | 3027 | 110284 | SH | DEFINED | 1 |
| MYLAN INC | COMMON | 628530107 | 1087 | 39600 | SH | DEFINED | 11 |
| MYLAN INC | COMMON | 628530107 | 115 | 4195 | SH | DEFINED | 14 |
| MYLAN INC | COMMON | 628530107 | 123200 | 4488171 | SH | DEFINED | 15 |
| MYLAN INC | COMMON | 628530107 | 2613 | 95195 | SH | DEFINED | 16 |
| MYLAN INC | COMMON | 628530107 | 1395 | 50807 | SH | DEFINED | 17 |
| MYLAN INC | COMMON | 628530107 | 92 | 3352 | SH | DEFINED | 3 |
| MYLAN INC | COMMON | 628530107 | 247 | 9000 | SH | DEFINED | 5 |
| MYLAN INC CVT 3.75 09-15-15 | CONVERT | 628530AJ6 | 213 | 100000 | SH | DEFINED | 15 |
| MYR GROUP INC/DELAWARE | COMMON | 55405W104 | 2512 | 112911 | SH | DEFINED | 15 |
| MYREXIS INC | COMMON | 62856H107 | 81 | 28760 | SH | DEFINED | 1 |
| MYREXIS INC | COMMON | 62856H107 | 70 | 24600 | SH | DEFINED | 3,1 |
| MYRIAD GENETICS INC | COMMON | 62855J104 | 43615 | 1600556 | SH | DEFINED | 1 |
| MYRIAD GENETICS INC | COMMON | 62855J104 | 812 | 29800 | SH | DEFINED | 1,5 |
| MYRIAD GENETICS INC | COMMON | 62855J104 | 5527 | 202831 | SH | DEFINED | 15 |
| MYRIAD GENETICS INC | COMMON | 62855J104 | 35 | 1274 | SH | DEFINED | 16 |
| MYRIAD GENETICS INC | COMMON | 62855J104 | 195 | 7145 | SH | DEFINED | 3 |
| MYRIAD GENETICS INC | COMMON | 62855J104 | 311 | 11400 | SH | DEFINED | 3,1 |
| N B T BANCORP INC | COMMON | 628778102 | 1039 | 51252 | SH | DEFINED | 15 |
| NABORS INDS LTD | COMMON | G6359F103 | 9465 | 655035 | SH | DEFINED | 1 |
| NABORS INDS LTD | COMMON | G6359F103 | 406 | 28076 | SH | DEFINED | 11 |
| NABORS INDS LTD | COMMON | G6359F103 | 17 | 1200 | SH | DEFINED | 14 |
| NABORS INDS LTD | COMMON | G6359F103 | 6733 | 465972 | SH | DEFINED | 15 |
| NABORS INDS LTD | COMMON | G6359F103 | 26 | 1788 | SH | DEFINED | 16 |
| NABORS INDS LTD | COMMON | G6359F103 | 822 | 56875 | SH | DEFINED | 17 |
| NABORS INDS LTD | COMMON | G6359F103 | 46 | 3217 | SH | DEFINED | 2,1 |
| NABORS INDS LTD | COMMON | G6359F103 | 5 | 366 | SH | DEFINED | 3 |
| NABORS INDS LTD | COMMON | G6359F103 | 121 | 8400 | SH | DEFINED | 5 |
| NABORS INDS LTD | COMMON | G6359F103 | 1007 | 69676 | SH | DEFINED | 9,1 |
| NACCO INDUSTRIES | COMMON | 629579103 | 793 | 13070 | SH | DEFINED | 1 |
| NACCO INDUSTRIES | COMMON | 629579103 | 773 | 12732 | SH | DEFINED | 15 |
| NACCO INDUSTRIES | COMMON | 629579103 | 382 | 6300 | SH | DEFINED | 3,1 |
| NAM TAI ELECTRONICS INC | COMMON | 629865205 | 2627 | 190082 | SH | DEFINED | 15 |
| NANOMETRICS INC | COMMON | 630077105 | 409 | 28352 | SH | DEFINED | 1 |
| NANOMETRICS INC | COMMON | 630077105 | 1114 | 77250 | SH | DEFINED | 15 |
| NANOSPHERE INC | COMMON | 63009F105 | 792 | 275073 | SH | DEFINED | 15 |
| NASB FINANCIAL INC | COMMON | 628968109 | 38 | 1791 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| NASDAQ OMX GROUP | COMMON | 631103108 | 34272 | 1371423 | SH | DEFINED | 1 |
| NASDAQ OMX GROUP | COMMON | 631103108 | 3219 | 128800 | SH | DEFINED | 1,5 |
| NASDAQ OMX GROUP | COMMON | 631103108 | 182 | 7300 | SH | DEFINED | 1,9 |
| NASDAQ OMX GROUP | COMMON | 631103108 | 307 | 12300 | SH | DEFINED | 11 |
| NASDAQ OMX GROUP | COMMON | 631103108 | 458 | 18314 | SH | DEFINED | 11, |
| NASDAQ OMX GROUP | COMMON | 631103108 | 1246 | 49865 | SH | DEFINED | 15 |
| NASDAQ OMX GROUP | COMMON | 631103108 | 21 | 845 | SH | DEFINED | 16 |
| NASDAQ OMX GROUP | COMMON | 631103108 | 446 | 17832 | SH | DEFINED | 17 |
| NASDAQ OMX GROUP | COMMON | 631103108 | 4 | 151 | SH | DEFINED | 3 |
| NASDAQ OMX GROUP | COMMON | 631103108 | 700 | 28000 | SH | DEFINED | 3,1 |
| NASDAQ OMX GROUP | COMMON | 631103108 | 210 | 8400 | SH | DEFINED | 5 |
| NASDAQ OMX GROUP | COMMON | 631103108 | 370 | 14800 | SH | DEFINED | 6 |
| NASDAQ OMX GROUP | COMMON | 631103108 | 895 | 35800 | SH | DEFINED | 8,1 |
| NASDAQ PREMIUM INCOME & GROW C | COMMON | 63110R105 | 1293 | 85754 | SH | DEFINED | 15 |
| NASDAQ PREMIUM INCOME & GROW C | COMMON | 63110R105 | 3284 | 217747 | SH | DEFINED | 17 |
| NASH FINCH CO | COMMON | 631158102 | 692 | 32507 | SH | DEFINED | 15 |
| NASH FINCH CO | COMMON | 631158102 | 6 | 278 | SH | DEFINED | 16 |
| NATHANS FAMOUS INC | COMMON | 632347100 | 71 | 2100 | SH | DEFINED | 1 |
| NATHANS FAMOUS INC | COMMON | 632347100 | 34 | 1000 | SH | DEFINED | 3,1 |
| NATIONAL BANK HOLDINGS CORP | COMMON | 633707104 | 4 | 216 | SH | DEFINED | 3 |
| NATIONAL BANK OF GREECE SA ADR | COMMON | 633643606 | 28 | 15612 | SH | DEFINED | 15 |
| NATIONAL BANKSHARES INC/VA | COMMON | 634865109 | 118 | 3629 | SH | DEFINED | 15 |
| NATIONAL BEVERAGE CORP | COMMON | 635017106 | 140 | 9602 | SH | DEFINED | 15 |
| NATIONAL CINEMEDIA INC | COMMON | 635309107 | 3674 | 260027 | SH | DEFINED | 1 |
| NATIONAL CINEMEDIA INC | COMMON | 635309107 | 361 | 25580 | SH | DEFINED | 15 |
| NATIONAL CINEMEDIA INC | COMMON | 635309107 | 43 | 3035 | SH | DEFINED | 3 |
| NATIONAL CINEMEDIA INC | COMMON | 635309107 | 316 | 22347 | SH | DEFINED | 9,1 |
| NATIONAL FINANCIAL PARTNERS | COMMON | 63607P208 | 2126 | 124040 | SH | DEFINED | 1 |
| NATIONAL FINANCIAL PARTNERS | COMMON | 63607P208 | 1761 | 102765 | SH | DEFINED | 15 |
| NATIONAL FINANCIAL PARTNERS | COMMON | 63607P208 | 83 | 4835 | SH | DEFINED | 3 |
| NATIONAL FINANCIAL PARTNERS | COMMON | 63607P208 | 867 | 50600 | SH | DEFINED | 3,1 |
| NATIONAL FUEL GAS CO NJ | COMMON | 636180101 | 813 | 16038 | SH | DEFINED | 15 |
| NATIONAL FUEL GAS CO NJ | COMMON | 636180101 | 15 | 299 | SH | DEFINED | 16 |
| NATIONAL FUEL GAS CO NJ | COMMON | 636180101 | 108 | 2137 | SH | DEFINED | 17 |
| NATIONAL FUEL GAS CO NJ | COMMON | 636180101 | 181 | 3570 | SH | DEFINED | 3 |
| NATIONAL GRID PLC-SP ADR | COMMON | 636274300 | 3582 | 62362 | SH | DEFINED | 1 |
| NATIONAL GRID PLC-SP ADR | COMMON | 636274300 | 669 | 11644 | SH | DEFINED | 15 |
| NATIONAL GRID PLC-SP ADR | COMMON | 636274300 | 2343 | 40794 | SH | DEFINED | 17 |
| NATIONAL GRID PLC-SP ADR | COMMON | 636274300 | 29 | 500 | SH | DEFINED | 3 |
| NATIONAL HEALTH INVESTORS REIT | COMMON | 63633D104 | 272 | 4810 | SH | DEFINED | 1 |
| NATIONAL HEALTH INVESTORS REIT | COMMON | 63633D104 | 402 | 7106 | SH | DEFINED | 15 |
| NATIONAL HEALTHCARE CORP | COMMON | 635906100 | 390 | 8296 | SH | DEFINED | 15 |
| NATIONAL INSTRS CORP | COMMON | 636518102 | 31885 | 1235370 | SH | DEFINED | 1 |
| NATIONAL INSTRS CORP | COMMON | 636518102 | 595 | 23069 | SH | DEFINED | 15 |
| NATIONAL INSTRS CORP | COMMON | 636518102 | 248 | 9622 | SH | DEFINED | 3 |
| NATIONAL INTERSTATE CORP | COMMON | 63654U100 | 6 | 207 | SH | DEFINED | 15 |
| NATIONAL OILWELL VARCO INC | COMMON | 637071101 | 211700 | 3097290 | SH | DEFINED | 1 |
| NATIONAL OILWELL VARCO INC | COMMON | 637071101 | 2837 | 41514 | SH | DEFINED | 11 |
| NATIONAL OILWELL VARCO INC | COMMON | 637071101 | 8967 | 131193 | SH | DEFINED | 15 |
| NATIONAL OILWELL VARCO INC | COMMON | 637071101 | 49 | 713 | SH | DEFINED | 15, |
| NATIONAL OILWELL VARCO INC | COMMON | 637071101 | 59 | 867 | SH | DEFINED | 16 |
| NATIONAL OILWELL VARCO INC | COMMON | 637071101 | 879 | 12853 | SH | DEFINED | 17 |
| NATIONAL OILWELL VARCO INC | COMMON | 637071101 | 31 | 448 | SH | DEFINED | 2,1 |
| NATIONAL OILWELL VARCO INC | COMMON | 637071101 | 244 | 3563 | SH | DEFINED | 3 |
| NATIONAL OILWELL VARCO INC | COMMON | 637071101 | 1013 | 14820 | SH | DEFINED | 5 |
| NATIONAL OILWELL VARCO INC | COMMON | 637071101 | 1182 | 17300 | SH | DEFINED | 6 |
| NATIONAL OILWELL VARCO INC | COMMON | 637071101 | 144 | 2100 | SH | DEFINED | 7 |
| NATIONAL OILWELL VARCO INC | COMMON | 637071101 | 10490 | 153479 | SH | DEFINED | 9,1 |
| NATIONAL PENN BANCSHARES INC | COMMON | 637138108 | 1677 | 179910 | SH | DEFINED | 1 |
| NATIONAL PENN BANCSHARES INC | COMMON | 637138108 | 1951 | 209335 | SH | DEFINED | 15 |
| NATIONAL PENN BANCSHARES INC | COMMON | 637138108 | 722 | 77500 | SH | DEFINED | 3,1 |
| NATIONAL PRESTO INDS INC | COMMON | 637215104 | 387 | 5607 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| NATIONAL PRESTO INDS INC | COMMON | 637215104 | 28 | 400 | SH | DEFINED | 3 |
| NATIONAL RETAIL PROPERTIES INC | COMMON | 637417106 | 85176 | 2730000 | SH | DEFINED | 1 |
| NATIONAL RETAIL PROPERTIES INC | COMMON | 637417106 | 5 | 165 | SH | DEFINED | 14 |
| NATIONAL RETAIL PROPERTIES INC | COMMON | 637417106 | 1425 | 45679 | SH | DEFINED | 15 |
| NATIONAL RETAIL PROPERTIES INC | COMMON | 637417106 | 195 | 6266 | SH | DEFINED | 15, |
| NATIONAL RETAIL PROPERTIES INC | COMMON | 637417106 | 8 | 252 | SH | DEFINED | 16 |
| NATIONAL RETAIL PROPERTIES INC | COMMON | 637417106 | 424 | 13575 | SH | DEFINED | 3 |
| NATIONAL RETAIL PROPERTIES INC | COMMON | 637417106 | 62 | 2000 | SH | DEFINED | 4,1 |
| NATIONAL WESTERN LIFE INS - CL | COMMON | 638522102 | 326 | 2066 | SH | DEFINED | 15 |
| NATIONSTAR MORTGAGE HOLDINGS I | COMMON | 63861C109 | 31 | 1000 | SH | DEFINED | 14 |
| NATL RETAIL PROPERTIESCVT5.125 | CONVERT | 637417AC0 | 4915 | 4000000 | SH | DEFINED | 1 |
| NATL WESTMINSTER BK PLC PFD 8. | PREFERRED | 638539882 | 437 | 17650 | SH | DEFINED | 14 |
| NATL WESTMINSTER BK PLC PFD 8. | PREFERRED | 638539882 | 830 | 33483 | SH | DEFINED | 17 |
| NATURAL GAS SERVICES GROUP | COMMON | 63886Q109 | 131 | 7952 | SH | DEFINED | 15 |
| NATURAL GAS SERVICES GROUP | COMMON | 63886Q109 | 64 | 3925 | SH | DEFINED | 3 |
| NATURAL GROCERS BY VITAMIN C | COMMON | 63888U108 | 461 | 24170 | SH | DEFINED | 15 |
| NATURAL RESOURCE PARTNERS LP | COMMON | 63900P103 | 95 | 5100 | SH | DEFINED | 14 |
| NATURES SUNSHINE PRODS INC | COMMON | 639027101 | 8 | 530 | SH | DEFINED | 15 |
| NATUS MEDICAL INC | COMMON | 639050103 | 941 | 84317 | SH | DEFINED | 15 |
| NAVIGANT CONSULTING INC | COMMON | 63935N107 | 1073 | 96129 | SH | DEFINED | 15 |
| NAVIGANT CONSULTING INC | COMMON | 63935N107 | 313 | 28040 | SH | DEFINED | 17 |
| NAVIGATORS GROUP INC | COMMON | 638904102 | 1068 | 20913 | SH | DEFINED | 15 |
| NAVIOS MARITIME HOLDINGS INC | COMMON | Y62196103 | 384 | 113824 | SH | DEFINED | 15 |
| NAVISTAR INTERNATIONAL | COMMON | 63934E108 | 539 | 24764 | SH | DEFINED | 15 |
| NAVISTAR INTERNATIONAL | COMMON | 63934E108 | 17 | 779 | SH | DEFINED | 16 |
| NAVISTAR INTL CORP 3.0 10-15-1 | CONVERT | 63934EAL2 | 14838 | 16250000 | SH | DEFINED | 1 |
| NCI BUILDING SYSTEMS INC | COMMON | 628852204 | 672 | 48372 | SH | DEFINED | 15 |
| NCI INC-CLASS A | COMMON | 62886K104 | 3177 | 677418 | SH | DEFINED | 1,2 |
| NCI INC-CLASS A | COMMON | 62886K104 | 26 | 5516 | SH | DEFINED | 11, |
| NCI INC-CLASS A | COMMON | 62886K104 | 56 | 12019 | SH | DEFINED | 15 |
| NCI INC-CLASS A | COMMON | 62886K104 | 568 | 121037 | SH | DEFINED | 2 |
| NCR CORPORATION | COMMON | 62886E108 | 0 | 2 | SH | DEFINED | 14 |
| NCR CORPORATION | COMMON | 62886E108 | 517 | 20309 | SH | DEFINED | 15 |
| NCR CORPORATION | COMMON | 62886E108 | 15 | 594 | SH | DEFINED | 16 |
| NCR CORPORATION | COMMON | 62886E108 | 673 | 26396 | SH | DEFINED | 17 |
| NCR CORPORATION | COMMON | 62886E108 | 172 | 6751 | SH | DEFINED | 3 |
| NEENAH PAPER INC | COMMON | 640079109 | 1480 | 51974 | SH | DEFINED | 15 |
| NEENAH PAPER INC | COMMON | 640079109 | 343 | 12058 | SH | DEFINED | 17 |
| NEKTAR THERAPEUTICS | COMMON | 640268108 | 13 | 1818 | SH | DEFINED | 15 |
| NELNET INC- CL A | COMMON | 64031N108 | 522 | 17537 | SH | DEFINED | 15 |
| NEOGEN CORP | COMMON | 640491106 | 5838 | 128824 | SH | DEFINED | 15 |
| NEOGEN CORP | COMMON | 640491106 | 545 | 12020 | SH | DEFINED | 3 |
| NET 1 UEPS TECHNOLOGIES INC | COMMON | 64107N206 | 145 | 28335 | SH | DEFINED | 15 |
| NET SERVICOS DE COM-PR ADR | COMMON | 64109T201 | 85 | 6410 | SH | DEFINED | 17 |
| NETAPP INC | COMMON | 64110D104 | 41483 | 1236456 | SH | DEFINED | 1 |
| NETAPP INC | COMMON | 64110D104 | 1183 | 35264 | SH | DEFINED | 11 |
| NETAPP INC | COMMON | 64110D104 | 9083 | 270736 | SH | DEFINED | 14 |
| NETAPP INC | COMMON | 64110D104 | 121099 | 3609498 | SH | DEFINED | 15 |
| NETAPP INC | COMMON | 64110D104 | 2800 | 83455 | SH | DEFINED | 16 |
| NETAPP INC | COMMON | 64110D104 | 311 | 9270 | SH | DEFINED | 17 |
| NETAPP INC | COMMON | 64110D104 | 11590 | 345448 | SH | DEFINED | 3 |
| NETAPP INC | COMMON | 64110D104 | 346 | 10300 | SH | DEFINED | 5 |
| NETAPP INC | COMMON | 64110D104 | 537 | 16000 | SH | DEFINED | 6 |
| NETAPP INC 1.75 06-01-13 | CONVERT | 64110DAB0 | 3658 | 3255000 | SH | DEFINED | 1 |
| NETAPP INC 1.75 06-01-13 | CONVERT | 64110DAB0 | 169 | 150000 | SH | DEFINED | 15 |
| NETEASE INC- ADR | COMMON | 64110W102 | 42736 | 1004848 | SH | DEFINED | 1 |
| NETEASE INC- ADR | COMMON | 64110W102 | 11835 | 278271 | SH | DEFINED | 15 |
| NETEASE INC- ADR | COMMON | 64110W102 | 712 | 16752 | SH | DEFINED | 2,1 |
| NETEASE INC- ADR | COMMON | 64110W102 | 487 | 11441 | SH | DEFINED | 2,4 |
| NETEASE INC- ADR | COMMON | 64110W102 | 1279 | 30068 | SH | DEFINED | 4 |
| NETEASE INC- ADR | COMMON | 64110W102 | 22013 | 517598 | SH | DEFINED | 4,1 |
| NETEASE INC- ADR | COMMON | 64110W102 | 9454 | 222288 | SH | DEFINED | 6 |

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|---|---|---|---|---|---|---|---|
| NETEASE INC- ADR | COMMON | 64110W102 | 71 | 1669 | SH | DEFINED | 6,1 |
| NETEASE INC- ADR | COMMON | 64110W102 | 9327 | 219313 | SH | DEFINED | 6,1 |
| NETEASE INC- ADR | COMMON | 64110W102 | 14674 | 345022 | SH | DEFINED | 6,4 |
| NETFLIX.COM INC | COMMON | 64110L106 | 2764 | 29850 | SH | DEFINED | 1 |
| NETFLIX.COM INC | COMMON | 64110L106 | 472 | 5100 | SH | DEFINED | 11 |
| NETFLIX.COM INC | COMMON | 64110L106 | 28 | 300 | SH | DEFINED | 14 |
| NETFLIX.COM INC | COMMON | 64110L106 | 2138 | 23096 | SH | DEFINED | 15 |
| NETFLIX.COM INC | COMMON | 64110L106 | 314 | 3396 | SH | DEFINED | 17 |
| NETFLIX.COM INC | COMMON | 64110L106 | 10 | 107 | SH | DEFINED | 3 |
| NETGEAR INC | COMMON | 64111Q104 | 43777 | 1110257 | SH | DEFINED | 1 |
| NETGEAR INC | COMMON | 64111Q104 | 3060 | 77595 | SH | DEFINED | 15 |
| NETGEAR INC | COMMON | 64111Q104 | 292 | 7395 | SH | DEFINED | 17 |
| NETGEAR INC | COMMON | 64111Q104 | 55 | 1387 | SH | DEFINED | 3 |
| NETSCOUT SYSTEMS INC | COMMON | 64115T104 | 3930 | 151198 | SH | DEFINED | 15 |
| NETSCOUT SYSTEMS INC | COMMON | 64115T104 | 152963 | 5885470 | SH | DEFINED | 3 |
| NETSCOUT SYSTEMS INC | COMMON | 64115T104 | 255 | 9800 | SH | DEFINED | 3,1 |
| NETSPEND HOLDINGS INC | COMMON | 64118V106 | 164 | 13845 | SH | DEFINED | 15 |
| NETSPEND HOLDINGS INC | COMMON | 64118V106 | 122 | 10300 | SH | DEFINED | 3 |
| NETSUITE INC | COMMON | 64118Q107 | 114 | 1700 | SH | DEFINED | 14 |
| NETSUITE INC | COMMON | 64118Q107 | 6342 | 94233 | SH | DEFINED | 15 |
| NEUBERGER BERMAN CA INT MUNI C | COMMON | 64123C101 | 2819 | 181896 | SH | DEFINED | 17 |
| NEUBERGER BERMAN HIGH YIELD CE | COMMON | 64128C106 | 1243 | 89414 | SH | DEFINED | 15 |
| NEUBERGER BERMAN HIGH YIELD CE | COMMON | 64128C106 | 315 | 22686 | SH | DEFINED | 17 |
| NEUBERGER BERMAN INTMD MUNI CF | COMMON | 64124P101 | 101 | 6263 | SH | DEFINED | 17 |
| NEUBERGER BERMAN NY INTMD MU C | COMMON | 64124K102 | 945 | 62150 | SH | DEFINED | 17 |
| NEUBERGER BERMAN REAL ESTATE C | COMMON | 64190A103 | 47 | 10150 | SH | DEFINED | 1 |
| NEUBERGER BERMAN REAL ESTATE C | COMMON | 64190A103 | 472 | 102904 | SH | DEFINED | 17 |
| NEUROCRINE BIOSCIENCES INC | COMMON | 64125C109 | 28 | 3800 | SH | DEFINED | 14 |
| NEUSTAR INC- CLASS A | COMMON | 64126X201 | 17 | 410 | SH | DEFINED | 1 |
| NEUSTAR INC- CLASS A | COMMON | 64126X201 | 768 | 18312 | SH | DEFINED | 15 |
| NEUSTAR INC- CLASS A | COMMON | 64126X201 | 1079 | 25742 | SH | DEFINED | 17 |
| NEUTRAL TANDEM INC | COMMON | 64128B108 | 250 | 97177 | SH | DEFINED | 15 |
| NEVSUN RESOURCES LTD | COMMON | 64156L101 | 105 | 24419 | SH | DEFINED | 15 |
| NEVSUN RESOURCES LTD | COMMON | 64156L101 | 48 | 11248 | SH | DEFINED | 2,1 |
| NEW AMERICA HIGH INCOME FUND C | COMMON | 641876800 | 1122 | 107328 | PRN | DEFINED | 15 |
| NEW AMERICA HIGH INCOME FUND C | COMMON | 641876800 | 2965 | 283775 | PRN | DEFINED | 17 |
| NEW ENGLAND REALTY ASSOCIATES | COMMON | 644206104 | 525 | 17682 | SH | DEFINED | 3 |
| NEW GOLD INC | COMMON | 644535106 | 19159 | 1726186 | SH | DEFINED | 1 |
| NEW GOLD INC | COMMON | 644535106 | 517 | 46600 | SH | DEFINED | 11 |
| NEW GOLD INC | COMMON | 644535106 | 1760 | 158537 | SH | DEFINED | 15 |
| NEW GOLD INC | COMMON | 644535106 | 11878 | 1070228 | SH | DEFINED | 2,1 |
| NEW GOLD INC | COMMON | 644535106 | 336 | 30300 | SH | DEFINED | 5 |
| NEW GOLD INC | COMMON | 644535106 | 51 | 4600 | SH | DEFINED | 7 |
| NEW GOLD INC | COMMON | 644535106 | 698 | 62906 | SH | DEFINED | 9 |
| NEW GOLD INC | COMMON | 644535106 | 698 | 62906 | SH | DEFINED | 9,1 |
| NEW JERSEY RES | COMMON | 646025106 | 2506 | 63246 | SH | DEFINED | 15 |
| NEW JERSEY RES | COMMON | 646025106 | 7 | 188 | SH | DEFINED | 16 |
| NEW JERSEY RES | COMMON | 646025106 | 316 | 7965 | SH | DEFINED | 17 |
| NEW JERSEY RES | COMMON | 646025106 | 217 | 5475 | SH | DEFINED | 3 |
| NEW MOUNTAIN FINANCE CORP | COMMON | 647551100 | 1795 | 120472 | SH | DEFINED | 15 |
| NEW MOUNTAIN FINANCE CORP | COMMON | 647551100 | 179 | 12012 | SH | DEFINED | 16 |
| NEW ORIENTAL EDUCATIO-SP ADR | COMMON | 647581107 | 7248 | 373048 | SH | DEFINED | 15 |
| NEW ORIENTAL EDUCATIO-SP ADR | COMMON | 647581107 | 127 | 6520 | SH | DEFINED | 17 |
| NEW ORIENTAL EDUCATIO-SP ADR | COMMON | 647581107 | 8493 | 437133 | SH | DEFINED | 2 |
| NEW YORK AND COMPANY | COMMON | 649295102 | 160 | 41903 | SH | DEFINED | 15 |
| NEW YORK COMMUNITY BANCORP | COMMON | 649445103 | 9 | 700 | SH | DEFINED | 1 |
| NEW YORK COMMUNITY BANCORP | COMMON | 649445103 | 565 | 43163 | SH | DEFINED | 11 |
| NEW YORK COMMUNITY BANCORP | COMMON | 649445103 | 820 | 62575 | SH | DEFINED | 14 |
| NEW YORK COMMUNITY BANCORP | COMMON | 649445103 | 8155 | 622502 | SH | DEFINED | 15 |
| NEW YORK COMMUNITY BANCORP | COMMON | 649445103 | 35 | 2693 | SH | DEFINED | 16 |
| NEW YORK COMMUNITY BANCORP | COMMON | 649445103 | 726 | 55415 | SH | DEFINED | 3 |
| NEW YORK COMMUNITY BANCORP | COMMON | 649445103 | 79 | 6000 | SH | DEFINED | 5 |

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| NEW YORK MORTGAGE TRUST INC | COMMON | 649604501 | 123 | 19475 | SH | DEFINED | 15 |
| NEW YORK TIMES CO | COMMON | 650111107 | 0 | 10 | SH | DEFINED | 14 |
| NEW YORK TIMES CO | COMMON | 650111107 | 610 | 71540 | SH | DEFINED | 15 |
| NEW YORK TIMES CO | COMMON | 650111107 | 14 | 1604 | SH | DEFINED | 16 |
| NEW YORK TIMES CO | COMMON | 650111107 | 56 | 6573 | SH | DEFINED | 3 |
| NEWCASTLE INVESTMENT CORP | COMMON | 65105M108 | 1153 | 132824 | SH | DEFINED | 15 |
| NEWCASTLE INVESTMENT CORP | COMMON | 65105M108 | 89 | 10225 | SH | DEFINED | 3 |
| NEWELL RUBBERMAID INC | COMMON | 651229106 | 241648 | 10850819 | SH | DEFINED | 1 |
| NEWELL RUBBERMAID INC | COMMON | 651229106 | 638 | 28633 | SH | DEFINED | 11 |
| NEWELL RUBBERMAID INC | COMMON | 651229106 | 1639 | 73603 | SH | DEFINED | 15 |
| NEWELL RUBBERMAID INC | COMMON | 651229106 | 33 | 1471 | SH | DEFINED | 16 |
| NEWELL RUBBERMAID INC | COMMON | 651229106 | 159 | 7129 | SH | DEFINED | 17 |
| NEWELL RUBBERMAID INC | COMMON | 651229106 | 52 | 2338 | SH | DEFINED | 3 |
| NEWFIELD EXPL CO | COMMON | 651290108 | 32989 | 1231841 | SH | DEFINED | 1 |
| NEWFIELD EXPL CO | COMMON | 651290108 | 348 | 12986 | SH | DEFINED | 11 |
| NEWFIELD EXPL CO | COMMON | 651290108 | 7889 | 294600 | SH | DEFINED | 14 |
| NEWFIELD EXPL CO | COMMON | 651290108 | 1851 | 69103 | SH | DEFINED | 15 |
| NEWFIELD EXPL CO | COMMON | 651290108 | 16 | 606 | SH | DEFINED | 16 |
| NEWFIELD EXPL CO | COMMON | 651290108 | 394 | 14726 | SH | DEFINED | 17 |
| NEWFIELD EXPL CO | COMMON | 651290108 | 37 | 1369 | SH | DEFINED | 2,1 |
| NEWFIELD EXPL CO | COMMON | 651290108 | 3897 | 145502 | SH | DEFINED | 3 |
| NEWMARKET CORP | COMMON | 651587107 | 7283 | 27778 | SH | DEFINED | 15 |
| NEWMARKET CORP | COMMON | 651587107 | 35 | 135 | SH | DEFINED | 3 |
| NEWMONT MINING CORP 1.625 07-1 | CONVERT | 651639AJ5 | 35625 | 27430000 | SH | DEFINED | 1 |
| NEWMONT MINING CORP 1.625 07-1 | CONVERT | 651639AJ5 | 97 | 75000 | SH | DEFINED | 15 |
| NEWMONT MINING CORP HLDG CO | COMMON | 651639106 | 28081 | 604665 | SH | DEFINED | 1 |
| NEWMONT MINING CORP HLDG CO | COMMON | 651639106 | 2277 | 49029 | SH | DEFINED | 11 |
| NEWMONT MINING CORP HLDG CO | COMMON | 651639106 | 136 | 2922 | SH | DEFINED | 14 |
| NEWMONT MINING CORP HLDG CO | COMMON | 651639106 | 4778 | 102875 | SH | DEFINED | 15 |
| NEWMONT MINING CORP HLDG CO | COMMON | 651639106 | 53 | 1145 | SH | DEFINED | 16 |
| NEWMONT MINING CORP HLDG CO | COMMON | 651639106 | 261 | 5613 | SH | DEFINED | 17 |
| NEWMONT MINING CORP HLDG CO | COMMON | 651639106 | 100 | 2152 | SH | DEFINED | 3 |
| NEWMONT MINING CORP HLDG CO | COMMON | 651639106 | 802 | 17270 | SH | DEFINED | 5 |
| NEWMONT MINING CORP HLDG CO | COMMON | 651639106 | 641 | 13800 | SH | DEFINED | 6 |
| NEWMONT MINING CORP HLDG CO | COMMON | 651639106 | 93 | 2000 | SH | DEFINED | 7 |
| NEWMONT MINING CORP HLDG CO | COMMON | 651639106 | 904 | 19462 | SH | DEFINED | 9 |
| NEWMONT MINING CORP HLDG CO | COMMON | 651639106 | 904 | 19462 | SH | DEFINED | 9,1 |
| NEWPARK RES INC | COMMON | 651718504 | 4970 | 633177 | SH | DEFINED | 15 |
| NEWPORT CORP | COMMON | 651824104 | 687 | 51081 | SH | DEFINED | 15 |
| NEWS CORP CL A | COMMON | 65248E104 | 21352 | 836993 | SH | DEFINED | 1 |
| NEWS CORP CL A | COMMON | 65248E104 | 140 | 5500 | SH | DEFINED | 1,9 |
| NEWS CORP CL A | COMMON | 65248E104 | 3890 | 152506 | SH | DEFINED | 11 |
| NEWS CORP CL A | COMMON | 65248E104 | 97 | 3819 | SH | DEFINED | 14 |
| NEWS CORP CL A | COMMON | 65248E104 | 406902 | 15950695 | SH | DEFINED | 15 |
| NEWS CORP CL A | COMMON | 65248E104 | 9260 | 362986 | SH | DEFINED | 16 |
| NEWS CORP CL A | COMMON | 65248E104 | 747 | 29275 | SH | DEFINED | 17 |
| NEWS CORP CL A | COMMON | 65248E104 | 53 | 2095 | SH | DEFINED | 3 |
| NEWS CORP CL A | COMMON | 65248E104 | 528 | 20700 | SH | DEFINED | 3,1 |
| NEWS CORP CL A | COMMON | 65248E104 | 3021 | 118429 | SH | DEFINED | 5 |
| NEWS CORP CL A | COMMON | 65248E104 | 1658 | 65000 | SH | DEFINED | 6 |
| NEWS CORP CL A | COMMON | 65248E104 | 143 | 5600 | SH | DEFINED | 7 |
| NEWS CORP CL A | COMMON | 65248E104 | 173 | 6800 | SH | DEFINED | 8,1 |
| NEWS CORP CL A | COMMON | 65248E104 | 760 | 29791 | SH | DEFINED | 9,1 |
| NEWS CORP CL B | COMMON | 65248E203 | 277270 | 10566692 | SH | DEFINED | 1 |
| NEWS CORP CL B | COMMON | 65248E203 | 1078 | 41065 | SH | DEFINED | 11 |
| NEWS CORP CL B | COMMON | 65248E203 | 147 | 5612 | SH | DEFINED | 14 |
| NEWS CORP CL B | COMMON | 65248E203 | 1224 | 46645 | SH | DEFINED | 15 |
| NEWS CORP CL B | COMMON | 65248E203 | 46 | 1755 | SH | DEFINED | 16 |
| NEWS CORP CL B | COMMON | 65248E203 | 304 | 11600 | SH | DEFINED | 5 |
| NEWS CORP-CDI CLASS B DR | COMMON | U6525C103 | 358 | 14033 | SH | DEFINED | 18 |
| NEWS CORP-CDI CLASS B DR | COMMON | U6525C103 | 513 | 20103 | SH | DEFINED | 19 |
| NEWS CORP-CDI CLASS B DR | COMMON | U6525C103 | 38 | 1500 | SH | DEFINED | 4 |

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|---|---|---|---|---|---|---|---|
| NEWSTAR FINANCIAL INC | COMMON | 65251F105 | 298 | 21292 | SH | DEFINED | 15 |
| NEXEN INC | COMMON | 65334H102 | 1441 | 53800 | SH | DEFINED | 11 |
| NEXEN INC | COMMON | 65334H102 | 370 | 13802 | SH | DEFINED | 15 |
| NEXEN INC | COMMON | 65334H102 | 3 | 114 | SH | DEFINED | 16 |
| NEXEN INC | COMMON | 65334H102 | 1074 | 40084 | SH | DEFINED | 2,1 |
| NEXEN INC | COMMON | 65334H102 | 1249 | 46367 | SH | DEFINED | 2,1 |
| NEXEN INC | COMMON | 65334H102 | 482 | 17992 | SH | DEFINED | 5 |
| NEXEN INC | COMMON | 65334H102 | 465 | 17363 | SH | DEFINED | 6 |
| NEXPOINT CREDIT STRATEGIES CEF | COMMON | 65340G106 | 3165 | 476612 | SH | DEFINED | 15 |
| NEXPOINT CREDIT STRATEGIES CEF | COMMON | 65340G106 | 6913 | 1041136 | SH | DEFINED | 17 |
| NEXSTAR BROADCASTING GROUP CL | COMMON | 65336K103 | 53 | 5020 | SH | DEFINED | 1 |
| NEXSTAR BROADCASTING GROUP CL | COMMON | 65336K103 | 108 | 10189 | SH | DEFINED | 15 |
| NEXSTAR BROADCASTING GROUP CL | COMMON | 65336K103 | 15 | 1400 | SH | DEFINED | 3,1 |
| NEXTERA ENERGY INC | COMMON | 65339F101 | 20094 | 290423 | SH | DEFINED | 1 |
| NEXTERA ENERGY INC | COMMON | 65339F101 | 3549 | 51300 | SH | DEFINED | 1,5 |
| NEXTERA ENERGY INC | COMMON | 65339F101 | 62 | 900 | SH | DEFINED | 1,9 |
| NEXTERA ENERGY INC | COMMON | 65339F101 | 2721 | 39333 | SH | DEFINED | 11 |
| NEXTERA ENERGY INC | COMMON | 65339F101 | 2670 | 38594 | SH | DEFINED | 14 |
| NEXTERA ENERGY INC | COMMON | 65339F101 | 60078 | 868311 | SH | DEFINED | 15 |
| NEXTERA ENERGY INC | COMMON | 65339F101 | 413 | 5976 | SH | DEFINED | 16 |
| NEXTERA ENERGY INC | COMMON | 65339F101 | 20557 | 297116 | SH | DEFINED | 17 |
| NEXTERA ENERGY INC | COMMON | 65339F101 | 1733 | 25048 | SH | DEFINED | 3 |
| NEXTERA ENERGY INC | COMMON | 65339F101 | 228 | 3300 | SH | DEFINED | 3,1 |
| NEXTERA ENERGY INC | COMMON | 65339F101 | 1142 | 16500 | SH | DEFINED | 5 |
| NEXTERA ENERGY INC | COMMON | 65339F101 | 83 | 1200 | SH | DEFINED | 6 |
| NEXTERA ENERGY INC | COMMON | 65339F101 | 118 | 1700 | SH | DEFINED | 7 |
| NEXTERA ENERGY INC | COMMON | 65339F101 | 609 | 8800 | SH | DEFINED | 8,1 |
| NEXTERA ENERGY INC CVT PFD 5.5 | CONVERT | 65339F705 | 3938 | 79000 | SH | DEFINED | 1 |
| NFJ DVD INTEREST & PR STRAT CE | COMMON | 65337H109 | 9796 | 627958 | SH | DEFINED | 15 |
| NFJ DVD INTEREST & PR STRAT CE | COMMON | 65337H109 | 9260 | 593617 | SH | DEFINED | 17 |
| NGP CAPITAL RESOURCES CO | COMMON | 62912R107 | 84 | 11640 | SH | DEFINED | 1 |
| NGP CAPITAL RESOURCES CO | COMMON | 62912R107 | 24 | 3300 | SH | DEFINED | 3,1 |
| NIC INC | COMMON | 62914B100 | 4125 | 252440 | SH | DEFINED | 1 |
| NIC INC | COMMON | 62914B100 | 1391 | 85134 | SH | DEFINED | 15 |
| NIC INC | COMMON | 62914B100 | 126 | 7725 | SH | DEFINED | 3 |
| NICE SYS LTD ADR | COMMON | 653656108 | 33 | 1000 | SH | DEFINED | 15 |
| NICHOLAS FINANCIAL INC | COMMON | 65373J209 | 135 | 10904 | SH | DEFINED | 15 |
| NIDEC CORPORATION ADR | COMMON | 654090109 | 765 | 52493 | SH | DEFINED | 1 |
| NIDEC CORPORATION ADR | COMMON | 654090109 | 267 | 18347 | SH | DEFINED | 15 |
| NIELSEN HOLDINGS NV | COMMON | N63218106 | 2 | 69 | SH | DEFINED | 1 |
| NIELSEN HOLDINGS NV | COMMON | N63218106 | 370 | 12100 | SH | DEFINED | 11 |
| NIELSEN HOLDINGS NV | COMMON | N63218106 | 385 | 12596 | SH | DEFINED | 15 |
| NIELSEN HOLDINGS NV | COMMON | N63218106 | 11 | 365 | SH | DEFINED | 16 |
| NIELSEN HOLDINGS NV | COMMON | N63218106 | 10 | 317 | SH | DEFINED | 17 |
| NIELSEN HOLDINGS NV | COMMON | N63218106 | 10 | 327 | SH | DEFINED | 3 |
| NIELSEN HOLDINGS NV 6.25 CVP | CONVERT | 65410B201 | 11164 | 198800 | SH | DEFINED | 1 |
| NII HOLDINGS INC | COMMON | 62913F201 | 1066 | 149556 | SH | DEFINED | 15 |
| NII HOLDINGS INC | COMMON | 62913F201 | 11 | 1481 | SH | DEFINED | 16 |
| NII HOLDINGS INC | COMMON | 62913F201 | 549 | 76940 | SH | DEFINED | 17 |
| NII HOLDINGS INC | COMMON | 62913F201 | 33 | 4665 | SH | DEFINED | 3 |
| NIKE INC | COMMON | 654106103 | 10646 | 206327 | SH | DEFINED | 1 |
| NIKE INC | COMMON | 654106103 | 3654 | 70818 | SH | DEFINED | 11 |
| NIKE INC | COMMON | 654106103 | 18788 | 364109 | SH | DEFINED | 14 |
| NIKE INC | COMMON | 654106103 | 7241 | 140338 | SH | DEFINED | 15 |
| NIKE INC | COMMON | 654106103 | 52 | 1008 | SH | DEFINED | 16 |
| NIKE INC | COMMON | 654106103 | 9961 | 193047 | SH | DEFINED | 17 |
| NIKE INC | COMMON | 654106103 | 16013 | 310324 | SH | DEFINED | 3 |
| NIKE INC | COMMON | 654106103 | 908 | 17588 | SH | DEFINED | 4 |
| NIKE INC | COMMON | 654106103 | 1248 | 24180 | SH | DEFINED | 5 |
| NIKE INC | COMMON | 654106103 | 144 | 2800 | SH | DEFINED | 7 |
| NISKA GAS STORAGE PARTNERS-U | COMMON | 654678101 | 1467 | 134550 | SH | DEFINED | 15 |
| NISOURCE INC | COMMON | 65473P105 | 7347 | 295197 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| NISOURCE INC | COMMON | 65473P105 | 697 | 27985 | SH | DEFINED | 11 |
| NISOURCE INC | COMMON | 65473P105 | 3 | 126 | SH | DEFINED | 14 |
| NISOURCE INC | COMMON | 65473P105 | 29572 | 1188110 | SH | DEFINED | 15 |
| NISOURCE INC | COMMON | 65473P105 | 45 | 1816 | SH | DEFINED | 16 |
| NISOURCE INC | COMMON | 65473P105 | 966 | 38817 | SH | DEFINED | 17 |
| NISOURCE INC | COMMON | 65473P105 | 44 | 1750 | SH | DEFINED | 3 |
| NISOURCE INC | COMMON | 65473P105 | 30 | 1200 | SH | DEFINED | 7 |
| NL INDUSTRIES | COMMON | 629156407 | 4 | 318 | SH | DEFINED | 15 |
| NN INC | COMMON | 629337106 | 185 | 20203 | SH | DEFINED | 15 |
| NOBLE CORP | COMMON | H5833N103 | 95361 | 2738676 | SH | DEFINED | 1 |
| NOBLE CORP | COMMON | H5833N103 | 818 | 23505 | SH | DEFINED | 11 |
| NOBLE CORP | COMMON | H5833N103 | 24 | 675 | SH | DEFINED | 14 |
| NOBLE CORP | COMMON | H5833N103 | 6895 | 198016 | SH | DEFINED | 15 |
| NOBLE CORP | COMMON | H5833N103 | 31 | 883 | SH | DEFINED | 16 |
| NOBLE CORP | COMMON | H5833N103 | 732 | 21017 | SH | DEFINED | 17 |
| NOBLE CORP | COMMON | H5833N103 | 29 | 823 | SH | DEFINED | 2,1 |
| NOBLE CORP | COMMON | H5833N103 | 12 | 355 | SH | DEFINED | 3 |
| NOBLE CORP | COMMON | H5833N103 | 375 | 10782 | SH | DEFINED | 5 |
| NOBLE CORP | COMMON | H5833N103 | 59 | 1700 | SH | DEFINED | 7 |
| NOBLE ENERGY INC | COMMON | 655044105 | 30619 | 300954 | SH | DEFINED | 1 |
| NOBLE ENERGY INC | COMMON | 655044105 | 1789 | 17583 | SH | DEFINED | 11 |
| NOBLE ENERGY INC | COMMON | 655044105 | 540 | 5312 | SH | DEFINED | 14 |
| NOBLE ENERGY INC | COMMON | 655044105 | 3797 | 37324 | SH | DEFINED | 15 |
| NOBLE ENERGY INC | COMMON | 655044105 | 36 | 357 | SH | DEFINED | 16 |
| NOBLE ENERGY INC | COMMON | 655044105 | 721 | 7085 | SH | DEFINED | 17 |
| NOBLE ENERGY INC | COMMON | 655044105 | 32 | 314 | SH | DEFINED | 2,1 |
| NOBLE ENERGY INC | COMMON | 655044105 | 4034 | 39646 | SH | DEFINED | 3 |
| NOBLE ENERGY INC | COMMON | 655044105 | 606 | 5957 | SH | DEFINED | 5 |
| NOBLE ENERGY INC | COMMON | 655044105 | 102 | 1000 | SH | DEFINED | 7 |
| NOBLE ENERGY INC | COMMON | 655044105 | 4519 | 44422 | SH | DEFINED | 9,1 |
| NOKIA OYJ ADR | COMMON | 654902204 | 13 | 3200 | SH | DEFINED | 14 |
| NOKIA OYJ ADR | COMMON | 654902204 | 242 | 61152 | SH | DEFINED | 15 |
| NOKIA OYJ ADR | COMMON | 654902204 | 1341 | 339486 | SH | DEFINED | 17 |
| NOKIA OYJ ADR | COMMON | 654902204 | 8 | 2000 | SH | DEFINED | 3 |
| NOMURA HOLDINGS INC ADR | COMMON | 65535H208 | 817 | 139133 | SH | DEFINED | 15 |
| NORANDA ALUMINIUM HOLDING CORP | COMMON | 65542W107 | 138 | 22562 | SH | DEFINED | 15 |
| NORDIC AMERICAN TANKERS LTD | COMMON | G65773106 | 402 | 45893 | SH | DEFINED | 15 |
| NORDIC AMERICAN TANKERS LTD | COMMON | G65773106 | 125 | 14245 | SH | DEFINED | 17 |
| NORDION INC | COMMON | 65563C105 | 10 | 1584 | SH | DEFINED | 15 |
| NORDION INC | COMMON | 65563C105 | 12197 | 1867192 | SH | DEFINED | 2 |
| NORDSON CORP | COMMON | 655663102 | 6552 | 103805 | SH | DEFINED | 15 |
| NORDSON CORP | COMMON | 655663102 | 3 | 51 | SH | DEFINED | 3 |
| NORDSTROM INC | COMMON | 655664100 | 7198 | 134547 | SH | DEFINED | 1 |
| NORDSTROM INC | COMMON | 655664100 | 824 | 15400 | SH | DEFINED | 11 |
| NORDSTROM INC | COMMON | 655664100 | 2497 | 46666 | SH | DEFINED | 15 |
| NORDSTROM INC | COMMON | 655664100 | 32 | 606 | SH | DEFINED | 16 |
| NORDSTROM INC | COMMON | 655664100 | 3531 | 65999 | SH | DEFINED | 2 |
| NORDSTROM INC | COMMON | 655664100 | 34 | 636 | SH | DEFINED | 3 |
| NORDSTROM INC | COMMON | 655664100 | 246 | 4600 | SH | DEFINED | 5 |
| NORDSTROM INC | COMMON | 655664100 | 829 | 15500 | SH | DEFINED | 6 |
| NORDSTROM INC | COMMON | 655664100 | 377 | 7056 | SH | DEFINED | 9,1 |
| NORFOLK SOUTHERN CORP | COMMON | 655844108 | 3570 | 57727 | SH | DEFINED | 1 |
| NORFOLK SOUTHERN CORP | COMMON | 655844108 | 1920 | 31046 | SH | DEFINED | 11 |
| NORFOLK SOUTHERN CORP | COMMON | 655844108 | 378 | 6115 | SH | DEFINED | 14 |
| NORFOLK SOUTHERN CORP | COMMON | 655844108 | 7369 | 119165 | SH | DEFINED | 15 |
| NORFOLK SOUTHERN CORP | COMMON | 655844108 | 73 | 1178 | SH | DEFINED | 16 |
| NORFOLK SOUTHERN CORP | COMMON | 655844108 | 4132 | 66814 | SH | DEFINED | 17 |
| NORFOLK SOUTHERN CORP | COMMON | 655844108 | 946 | 15302 | SH | DEFINED | 3 |
| NORFOLK SOUTHERN CORP | COMMON | 655844108 | 896 | 14492 | SH | DEFINED | 5 |
| NORFOLK SOUTHERN CORP | COMMON | 655844108 | 87 | 1400 | SH | DEFINED | 7 |
| NORTEK INC | COMMON | 656559309 | 424 | 6404 | SH | DEFINED | 15 |
| NORTEK INC | COMMON | 656559309 | 53 | 800 | SH | DEFINED | 3,1 |

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|---|---|---|---|---|---|---|---|
| NORTH AMERICAN ENERGY PARTNE | COMMON | 656844107 | 7097 | 2120545 | SH | DEFINED | 2 |
| NORTH EUROPEAN OIL RTY TRUST | COMMON | 659310106 | 13 | 600 | SH | DEFINED | 14 |
| NORTHEAST UTILS | COMMON | 664397106 | 16696 | 427229 | SH | DEFINED | 1 |
| NORTHEAST UTILS | COMMON | 664397106 | 1212 | 31013 | SH | DEFINED | 11 |
| NORTHEAST UTILS | COMMON | 664397106 | 420 | 10749 | SH | DEFINED | 14 |
| NORTHEAST UTILS | COMMON | 664397106 | 32835 | 840190 | SH | DEFINED | 15 |
| NORTHEAST UTILS | COMMON | 664397106 | 34 | 866 | SH | DEFINED | 16 |
| NORTHEAST UTILS | COMMON | 664397106 | 13118 | 335662 | SH | DEFINED | 17 |
| NORTHEAST UTILS | COMMON | 664397106 | 1044 | 26714 | SH | DEFINED | 3 |
| NORTHERN DYNASTY MINERALS | COMMON | 66510M204 | 1587 | 499777 | SH | DEFINED | 1 |
| NORTHERN OIL AND GAS INC | COMMON | 665531109 | 140 | 8312 | SH | DEFINED | 15 |
| NORTHERN TIER ENERGY INC-A | COMMON | 665826103 | 3613 | 142022 | SH | DEFINED | 15 |
| NORTHERN TRUST CORP | COMMON | 665859104 | 430372 | 8579985 | SH | DEFINED | 1 |
| NORTHERN TRUST CORP | COMMON | 665859104 | 2313 | 46106 | SH | DEFINED | 11 |
| NORTHERN TRUST CORP | COMMON | 665859104 | 933 | 18610 | SH | DEFINED | 11, |
| NORTHERN TRUST CORP | COMMON | 665859104 | 809 | 16129 | SH | DEFINED | 12, |
| NORTHERN TRUST CORP | COMMON | 665859104 | 173 | 3440 | SH | DEFINED | 14 |
| NORTHERN TRUST CORP | COMMON | 665859104 | 3290 | 65584 | SH | DEFINED | 15 |
| NORTHERN TRUST CORP | COMMON | 665859104 | 48 | 966 | SH | DEFINED | 16 |
| NORTHERN TRUST CORP | COMMON | 665859104 | 708 | 14105 | SH | DEFINED | 17 |
| NORTHERN TRUST CORP | COMMON | 665859104 | 80867 | 1612183 | SH | DEFINED | 2 |
| NORTHERN TRUST CORP | COMMON | 665859104 | 454 | 9051 | SH | DEFINED | 3 |
| NORTHERN TRUST CORP | COMMON | 665859104 | 322 | 6427 | SH | DEFINED | 5 |
| NORTHERN TRUST CORP | COMMON | 665859104 | 41088 | 819148 | SH | DEFINED | 6 |
| NORTHERN TRUST CORP | COMMON | 665859104 | 2292 | 45699 | SH | DEFINED | 9 |
| NORTHFIELD BANCORP INC/NJ | COMMON | 66611L105 | 94 | 6173 | SH | DEFINED | 15 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 40754 | 603050 | SH | DEFINED | 1 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 2683 | 39700 | SH | DEFINED | 1,1 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 8569 | 126800 | SH | DEFINED | 1,5 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 527 | 7800 | SH | DEFINED | 1,9 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 1545 | 22864 | SH | DEFINED | 11 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 1331 | 19700 | SH | DEFINED | 13 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 405 | 6000 | SH | DEFINED | 14 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 47686 | 705616 | SH | DEFINED | 15 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 82 | 1218 | SH | DEFINED | 15, |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 443 | 6561 | SH | DEFINED | 16 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 18620 | 275524 | SH | DEFINED | 17 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 1304 | 19300 | SH | DEFINED | 18 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 121 | 1786 | SH | DEFINED | 3 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 1987 | 29400 | SH | DEFINED | 3,1 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 495 | 7321 | SH | DEFINED | 5 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 19544 | 289200 | SH | DEFINED | 6 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 115 | 1700 | SH | DEFINED | 7 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 507 | 7500 | SH | DEFINED | 8,1 |
| NORTHROP GRUMMAN CORP | COMMON | 666807102 | 980 | 14500 | SH | DEFINED | 9 |
| NORTHSTAR REALTY FINANCE COR | COMMON | 66704R100 | 1218 | 172981 | SH | DEFINED | 15 |
| NORTHWEST BANCSHARES INC | COMMON | 667340103 | 1604 | 132111 | SH | DEFINED | 15 |
| NORTHWEST BANCSHARES INC | COMMON | 667340103 | 65 | 5350 | SH | DEFINED | 3 |
| NORTHWEST NATURAL GAS CO | COMMON | 667655104 | 6810 | 154081 | SH | DEFINED | 15 |
| NORTHWEST PIPE CO | COMMON | 667746101 | 4827 | 202288 | SH | DEFINED | 15 |
| NORTHWESTERN CORP | COMMON | 668074305 | 1591 | 45805 | SH | DEFINED | 15 |
| NORTHWESTERN CORP | COMMON | 668074305 | 7 | 199 | SH | DEFINED | 16 |
| NORTHWESTERN CORP | COMMON | 668074305 | 8 | 234 | SH | DEFINED | 3 |
| NOVABAY PHARMACEUTICALS INC | COMMON | 66987P102 | 20 | 18000 | SH | DEFINED | 3 |
| NOVAGOLD RESOURCES INC | COMMON | 66987E206 | 124 | 27375 | SH | DEFINED | 15 |
| NOVAGOLD RESOURCES INC | COMMON | 66987E206 | 37 | 8214 | SH | DEFINED | 2,1 |
| NOVARTIS ADR | COMMON | 66987V109 | 254344 | 4018079 | SH | DEFINED | 1 |
| NOVARTIS ADR | COMMON | 66987V109 | 5460 | 86257 | SH | DEFINED | 12, |
| NOVARTIS ADR | COMMON | 66987V109 | 2572 | 40630 | SH | DEFINED | 14 |
| NOVARTIS ADR | COMMON | 66987V109 | 17701 | 279632 | SH | DEFINED | 15 |
| NOVARTIS ADR | COMMON | 66987V109 | 5975 | 94385 | SH | DEFINED | 17 |
| NOVARTIS ADR | COMMON | 66987V109 | 27469 | 433949 | SH | DEFINED | 2 |

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| NOVARTIS ADR | COMMON | 66987V109 | 1592 | 25157 | SH | DEFINED | 3 |
| NOVATEL WIRELESS INC | COMMON | 66987M604 | 59 | 44604 | SH | DEFINED | 15 |
| NOVELLUS SYSTEMS INC CVT 2.625 | CONVERT | 670008AD3 | 33748 | 27107000 | SH | DEFINED | 1 |
| NOVO-NORDISK A-S ADR | COMMON | 670100205 | 20842 | 127698 | SH | DEFINED | 1 |
| NOVO-NORDISK A-S ADR | COMMON | 670100205 | 90 | 550 | SH | DEFINED | 14 |
| NOVO-NORDISK A-S ADR | COMMON | 670100205 | 5123 | 31388 | SH | DEFINED | 15 |
| NOVO-NORDISK A-S ADR | COMMON | 670100205 | 1840 | 11272 | SH | DEFINED | 17 |
| NOVO-NORDISK A-S ADR | COMMON | 670100205 | 1637 | 10027 | SH | DEFINED | 3 |
| NPS PHARMACEUTICALS INC | COMMON | 62936P103 | 7091 | 779187 | SH | DEFINED | 1 |
| NPS PHARMACEUTICALS INC | COMMON | 62936P103 | 3119 | 342738 | SH | DEFINED | 15 |
| NPS PHARMACEUTICALS INC | COMMON | 62936P103 | 522 | 57385 | SH | DEFINED | 17 |
| NQ MOBILE INC ADR | COMMON | 64118U108 | 496 | 82103 | SH | DEFINED | 15 |
| NRG ENERGY INC | COMMON | 629377508 | 16095 | 700093 | SH | DEFINED | 1 |
| NRG ENERGY INC | COMMON | 629377508 | 506 | 22000 | SH | DEFINED | 11 |
| NRG ENERGY INC | COMMON | 629377508 | 2787 | 121216 | SH | DEFINED | 15 |
| NRG ENERGY INC | COMMON | 629377508 | 79 | 3421 | SH | DEFINED | 16 |
| NRG ENERGY INC | COMMON | 629377508 | 736 | 32000 | SH | DEFINED | 17 |
| NRG ENERGY INC | COMMON | 629377508 | 5 | 226 | SH | DEFINED | 3 |
| NRG ENERGY INC | COMMON | 629377508 | 85 | 3700 | SH | DEFINED | 5 |
| NTELOS HOLDINGS CORP | COMMON | 67020Q305 | 756 | 57636 | SH | DEFINED | 15 |
| NTT ADR | COMMON | 654624105 | 2686 | 127704 | SH | DEFINED | 1 |
| NTT ADR | COMMON | 654624105 | 654 | 31112 | SH | DEFINED | 15 |
| NTT ADR | COMMON | 654624105 | 465 | 22098 | SH | DEFINED | 17 |
| NTT DOCOMO INC | COMMON | 62942M201 | 1745 | 121062 | SH | DEFINED | 1 |
| NTT DOCOMO INC | COMMON | 62942M201 | 14912 | 1034865 | SH | DEFINED | 15 |
| NU SKIN ENTERPRISES INC | COMMON | 67018T105 | 2420 | 65320 | SH | DEFINED | 1 |
| NU SKIN ENTERPRISES INC | COMMON | 67018T105 | 1371 | 37000 | SH | DEFINED | 1,5 |
| NU SKIN ENTERPRISES INC | COMMON | 67018T105 | 11 | 300 | SH | DEFINED | 14 |
| NU SKIN ENTERPRISES INC | COMMON | 67018T105 | 630 | 16994 | SH | DEFINED | 15 |
| NU SKIN ENTERPRISES INC | COMMON | 67018T105 | 92 | 2488 | SH | DEFINED | 17 |
| NUANCE COMMUNICATION(NUAN) CVT | CONVERT | 67020YAF7 | 12903 | 11885000 | SH | DEFINED | 1 |
| NUANCE COMMUNICATION(NUAN) CVT | CONVERT | 67020YAF7 | 109 | 100000 | SH | DEFINED | 15 |
| NUANCE COMMUNICATIONS 2.75 08- | CONVERT | 67020YAB6 | 2959 | 2250000 | SH | DEFINED | 1 |
| NUANCE COMMUNICATIONS INC | COMMON | 67020Y100 | 5411 | 242431 | SH | DEFINED | 1 |
| NUANCE COMMUNICATIONS INC | COMMON | 67020Y100 | 804 | 36000 | SH | DEFINED | 10 |
| NUANCE COMMUNICATIONS INC | COMMON | 67020Y100 | 540 | 24200 | SH | DEFINED | 11 |
| NUANCE COMMUNICATIONS INC | COMMON | 67020Y100 | 676 | 30298 | SH | DEFINED | 12, |
| NUANCE COMMUNICATIONS INC | COMMON | 67020Y100 | 35142 | 1574467 | SH | DEFINED | 14 |
| NUANCE COMMUNICATIONS INC | COMMON | 67020Y100 | 69177 | 3099324 | SH | DEFINED | 15 |
| NUANCE COMMUNICATIONS INC | COMMON | 67020Y100 | 1620 | 72580 | SH | DEFINED | 16 |
| NUANCE COMMUNICATIONS INC | COMMON | 67020Y100 | 1477 | 66185 | SH | DEFINED | 2 |
| NUANCE COMMUNICATIONS INC | COMMON | 67020Y100 | 857 | 38400 | SH | DEFINED | 3 |
| NUCOR CORP | COMMON | 670346105 | 5651 | 130941 | SH | DEFINED | 1 |
| NUCOR CORP | COMMON | 670346105 | 1349 | 31252 | SH | DEFINED | 11 |
| NUCOR CORP | COMMON | 670346105 | 319 | 7400 | SH | DEFINED | 14 |
| NUCOR CORP | COMMON | 670346105 | 9548 | 221217 | SH | DEFINED | 15 |
| NUCOR CORP | COMMON | 670346105 | 80 | 1848 | SH | DEFINED | 16 |
| NUCOR CORP | COMMON | 670346105 | 1774 | 41096 | SH | DEFINED | 17 |
| NUCOR CORP | COMMON | 670346105 | 195 | 4519 | SH | DEFINED | 3 |
| NUCOR CORP | COMMON | 670346105 | 455 | 10552 | SH | DEFINED | 5 |
| NUSTAR ENERGY LP | COMMON | 67058H102 | 217 | 5116 | SH | DEFINED | 14 |
| NUSTAR ENERGY LP | COMMON | 67058H102 | 240 | 5639 | SH | DEFINED | 15 |
| NUSTAR ENERGY LP | COMMON | 67058H102 | 11120 | 261768 | SH | DEFINED | 3 |
| NUSTAR GP HOLDINGS LLC | COMMON | 67059L102 | 33 | 1200 | SH | DEFINED | 3 |
| NUTRACEUTICAL INTL CORP | COMMON | 67060Y101 | 117 | 7057 | SH | DEFINED | 15 |
| NUTRISYSTEM INC | COMMON | 67069D108 | 6965 | 852502 | SH | DEFINED | 1,2 |
| NUTRISYSTEM INC | COMMON | 67069D108 | 56 | 6910 | SH | DEFINED | 11, |
| NUTRISYSTEM INC | COMMON | 67069D108 | 509 | 62267 | SH | DEFINED | 15 |
| NUTRISYSTEM INC | COMMON | 67069D108 | 93 | 11440 | SH | DEFINED | 17 |
| NUTRISYSTEM INC | COMMON | 67069D108 | 1581 | 193500 | SH | DEFINED | 2 |
| NUVASIVE INC | COMMON | 670704105 | 19900 | 1287168 | SH | DEFINED | 1 |
| NUVASIVE INC | COMMON | 670704105 | 1646 | 106455 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| NUVASIVE INC CVT 2.75 07-01-17 | CONVERT | 670704AC9 | 21096 | 24110000 | SH | DEFINED | 1 |
| NUVEEN AMT-FREE MUNICIPAL INCO | COMMON | 670657105 | 3843 | 258993 | SH | DEFINED | 17 |
| NUVEEN BUILD AMERICA BOND OP C | COMMON | 67074Q102 | 1046 | 48276 | SH | DEFINED | 15 |
| NUVEEN BUILD AMERICAN BND TERM | COMMON | 67074C103 | 3698 | 174587 | SH | DEFINED | 15 |
| NUVEEN CA DVD ADV MUNI FD 2 CE | COMMON | 67069X104 | 3339 | 213876 | SH | DEFINED | 17 |
| NUVEEN CA DVD ADV MUNI FD 3 CF | COMMON | 67070Y109 | 1487 | 103728 | SH | DEFINED | 17 |
| NUVEEN CA SEL T/F INC PORT CEF | COMMON | 67063R103 | 2188 | 143868 | SH | DEFINED | 17 |
| NUVEEN CAL INV QUAL MUNI FD CF | COMMON | 67062A101 | 1298 | 82767 | SH | DEFINED | 17 |
| NUVEEN CAL MUNI MKT OPPOR FD C | COMMON | 67062U107 | 3016 | 184556 | SH | DEFINED | 17 |
| NUVEEN CAL MUNI VALUE FUND CEF | COMMON | 67062C107 | 2334 | 232698 | SH | DEFINED | 17 |
| NUVEEN CALIF DIV ADVAN MUNI CE | COMMON | 67066Y105 | 6064 | 376647 | SH | DEFINED | 17 |
| NUVEEN CALIF PERF+ MUNI FD CEF | COMMON | 67062Q106 | 1693 | 104117 | PRN | DEFINED | 17 |
| NUVEEN CALIF PREM INC MUN FD C | COMMON | 6706L0102 | 3047 | 197110 | SH | DEFINED | 17 |
| NUVEEN CALIF QUALITY INC MUN | COMMON | 670985100 | 1106 | 63750 | SH | DEFINED | 17 |
| NUVEEN CALIF SELECT QUALITY | COMMON | 670975101 | 2601 | 156301 | SH | DEFINED | 17 |
| NUVEEN CALIFORNIA AMT- FREE M | COMMON | 670651108 | 3060 | 207730 | SH | DEFINED | 17 |
| NUVEEN CREDIT STRATEGIES INC | COMMON | 67073D102 | 6160 | 638366 | SH | DEFINED | 15 |
| NUVEEN CREDIT STRATEGIES INC | COMMON | 67073D102 | 12330 | 1277677 | SH | DEFINED | 17 |
| NUVEEN DIV DIVIDEND AND INCM C | COMMON | 6706EP105 | 5726 | 493648 | SH | DEFINED | 17 |
| NUVEEN DIVERSIFIED CURRENCY OP | COMMON | 67090N109 | 4266 | 331436 | SH | DEFINED | 15 |
| NUVEEN DIVERSIFIED CURRENCY OP | COMMON | 67090N109 | 9133 | 709633 | SH | DEFINED | 17 |
| NUVEEN DIVIDEND ADV MUNI 3 CEF | COMMON | 67070X101 | 2422 | 160496 | SH | DEFINED | 17 |
| NUVEEN DVD ADV MUNI FD 2 CEF | COMMON | 67070F100 | 444 | 29167 | SH | DEFINED | 17 |
| NUVEEN DVD ADVANTAGE MUNI INCO | COMMON | 67071L106 | 9094 | 592416 | SH | DEFINED | 17 |
| NUVEEN DVD ADVATAGE MUNI FD CF | COMMON | 67066V101 | 15327 | 990089 | SH | DEFINED | 17 |
| NUVEEN ENERGY MLP TOTAL RETU C | COMMON | 67074U103 | 6959 | 393172 | SH | DEFINED | 17 |
| NUVEEN ENHANCED MUNICIPAL VA C | COMMON | 67074M101 | 7698 | 478134 | SH | DEFINED | 17 |
| NUVEEN EQTY PREMIUM ADVANTAG C | COMMON | 6706ET107 | 2298 | 193120 | SH | DEFINED | 15 |
| NUVEEN EQTY PREMIUM ADVANTAG C | COMMON | 6706ET107 | 3035 | 255021 | SH | DEFINED | 17 |
| NUVEEN EQUITY PREM & GROWTH CE | COMMON | 6706EW100 | 1550 | 119894 | SH | DEFINED | 15 |
| NUVEEN EQUITY PREM & GROWTH CE | COMMON | 6706EW100 | 1217 | 94141 | SH | DEFINED | 17 |
| NUVEEN EQUITY PREM OPP FUND CE | COMMON | 6706EM102 | 5359 | 443981 | SH | DEFINED | 15 |
| NUVEEN EQUITY PREM OPP FUND CE | COMMON | 6706EM102 | 14380 | 1191346 | SH | DEFINED | 17 |
| NUVEEN EQUITY PREMIUM INCOME C | COMMON | 6706ER101 | 3132 | 264742 | SH | DEFINED | 15 |
| NUVEEN EQUITY PREMIUM INCOME C | COMMON | 6706ER101 | 188 | 15873 | SH | DEFINED | 17 |
| NUVEEN FLOATING RATE INCOME CE | COMMON | 67072T108 | 2390 | 196084 | SH | DEFINED | 15 |
| NUVEEN FLOATING RATE INCOME CE | COMMON | 67072T108 | 14194 | 1164420 | SH | DEFINED | 17 |
| NUVEEN FLOATING RATE INCOME CE | COMMON | 67072T108 | 547 | 44832 | SH | DEFINED | 9 |
| NUVEEN FLOATING RT INC OPP CEF | COMMON | 6706EN100 | 1534 | 125190 | SH | DEFINED | 15 |
| NUVEEN FLOATING RT INC OPP CEF | COMMON | 6706EN100 | 8607 | 702588 | SH | DEFINED | 17 |
| NUVEEN GLOBAL INCOME OPPORTUNI | COMMON | 67073C104 | 883 | 62993 | SH | DEFINED | 15 |
| NUVEEN GLOBAL INCOME OPPORTUNI | COMMON | 67073C104 | 3741 | 266843 | SH | DEFINED | 17 |
| NUVEEN GLOBAL VALUE OPP FUND | COMMON | 6706EH103 | 2080 | 139471 | SH | DEFINED | 15 |
| NUVEEN GLOBAL VALUE OPP FUND | COMMON | 6706EH103 | 11704 | 785001 | SH | DEFINED | 17 |
| NUVEEN INV QUALITY MUNI FD CEF | COMMON | 67062E103 | 137 | 8551 | SH | DEFINED | 17 |
| NUVEEN MORTGAGE OPP TERM FUND | COMMON | 67074R100 | 526 | 19355 | SH | DEFINED | 15 |
| NUVEEN MORTGAGE OPP TERM FUND | COMMON | 67074R100 | 3512 | 129197 | SH | DEFINED | 17 |
| NUVEEN MORTGAGE OPPORTUNITY C | COMMON | 670735109 | 1492 | 54818 | SH | DEFINED | 15 |
| NUVEEN MORTGAGE OPPORTUNITY C | COMMON | 670735109 | 967 | 35517 | SH | DEFINED | 17 |
| NUVEEN MUNI ADVANTAGE FUND CF | COMMON | 67062H106 | 13300 | 874407 | SH | DEFINED | 17 |
| NUVEEN MUNI MKT OPPORTUNITY CF | COMMON | 67062W103 | 14413 | 983161 | SH | DEFINED | 17 |
| NUVEEN MUNICIPAL OPPORTUNITY F | COMMON | 670984103 | 13300 | 867601 | SH | DEFINED | 17 |
| NUVEEN MUNICIPAL VALUE FUND CF | COMMON | 670928100 | 1636 | 159581 | SH | DEFINED | 17 |
| NUVEEN NEW YORK DVD ADV MUNI | COMMON | 67071N102 | 1182 | 79481 | SH | DEFINED | 17 |
| NUVEEN NEW YORK AMT-FREE MUN C | COMMON | 670656107 | 355 | 23543 | SH | DEFINED | 17 |
| NUVEEN NEW YORK PERF+ MUNI CEF | COMMON | 67062R104 | 2155 | 130859 | SH | DEFINED | 17 |
| NUVEEN NEW YORK PREMIUM INCOME | COMMON | 67101R107 | 829 | 52422 | SH | DEFINED | 17 |
| NUVEEN NEW YORK SELECT QUAL CE | COMMON | 670976109 | 2047 | 130722 | SH | DEFINED | 17 |
| NUVEEN NEW YORK SELECT TF CEF | COMMON | 67063V104 | 491 | 32150 | SH | DEFINED | 17 |
| NUVEEN NY DIVIDEND ADV MUNI CE | COMMON | 67066X107 | 799 | 52288 | SH | DEFINED | 17 |
| NUVEEN NY DVD ADV MUNI FD 2 CE | COMMON | 67070A101 | 950 | 63302 | SH | DEFINED | 17 |
| NUVEEN NY INV QUAL MUNI FD CEF | COMMON | 67062X101 | 1746 | 112941 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| NUVEEN NY MUNI VALUE FUND CEF | COMMON | 67062M105 | 479 | 46479 | SH | DEFINED | 17 |
| NUVEEN NY QUALITY INC MUNI CEF | COMMON | 670986108 | 1957 | 128840 | SH | DEFINED | 17 |
| NUVEEN PERFORMANCE PLUS MUNI C | COMMON | 67062P108 | 10948 | 677052 | SH | DEFINED | 17 |
| NUVEEN PFD INCOME OPPO | COMMON | 67073B106 | 5535 | 570068 | SH | DEFINED | 15 |
| NUVEEN PFD INCOME OPPO | COMMON | 67073B106 | 7174 | 738865 | SH | DEFINED | 17 |
| NUVEEN PREFERRED & INCOME CEF | COMMON | 67075A106 | 284 | 11560 | SH | DEFINED | 17 |
| NUVEEN PREM INC MUNI OPPER FUN | COMMON | 6706D8104 | 7239 | 507302 | SH | DEFINED | 17 |
| NUVEEN PREMIER MUNI INC FD CF | COMMON | 670988104 | 601 | 40302 | SH | DEFINED | 17 |
| NUVEEN PREMIUM INC MUNI FD 2 C | COMMON | 67063W102 | 7184 | 472664 | PRN | DEFINED | 17 |
| NUVEEN PREMIUM INC MUNI FD 4 C | COMMON | 6706K4105 | 14910 | 1056678 | SH | DEFINED | 17 |
| NUVEEN PREMIUM INC MUNI FUND C | COMMON | 67062T100 | 6282 | 419611 | SH | DEFINED | 17 |
| NUVEEN QUALITY INCOME MUNI CF | COMMON | 670977107 | 16197 | 1061410 | SH | DEFINED | 17 |
| NUVEEN QUALITY MUNI FD INC | COMMON | 67062N103 | 235 | 15692 | PRN | DEFINED | 17 |
| NUVEEN QUALITY PREFERRED II CF | COMMON | 67072C105 | 6458 | 682711 | SH | DEFINED | 15 |
| NUVEEN QUALITY PREFERRED II CF | COMMON | 67072C105 | 10849 | 1146807 | SH | DEFINED | 17 |
| NUVEEN QUALITY PREFERRED III C | COMMON | 67072W101 | 1268 | 142601 | SH | DEFINED | 15 |
| NUVEEN QUALITY PREFERRED III C | COMMON | 67072W101 | 4853 | 545906 | SH | DEFINED | 17 |
| NUVEEN QUALITY PREFERRED INC C | COMMON | 67071S101 | 3345 | 385773 | SH | DEFINED | 15 |
| NUVEEN QUALITY PREFERRED INC C | COMMON | 67071S101 | 4983 | 574713 | SH | DEFINED | 17 |
| NUVEEN REAL ESTATE INCOME CF | COMMON | 67071B108 | 1377 | 131422 | SH | DEFINED | 17 |
| NUVEEN SELECT MAT MUNI FD CEF | COMMON | 67061T101 | 609 | 58604 | SH | DEFINED | 17 |
| NUVEEN SELECT QUALTY MUNI FD C | COMMON | 670973106 | 1081 | 68296 | SH | DEFINED | 17 |
| NUVEEN SELECT T/F INC III MF | COMMON | 67063X100 | 486 | 33226 | SH | DEFINED | 17 |
| NUVEEN SELECT TAX-FREE INC 2 C | COMMON | 67063C106 | 900 | 63882 | PRN | DEFINED | 17 |
| NUVEEN SELECT TAX-FREE INCOM C | COMMON | 67062F100 | 837 | 56063 | SH | DEFINED | 17 |
| NUVEEN SENIOR INCOME CEF | COMMON | 67067Y104 | 965 | 132011 | SH | DEFINED | 15 |
| NUVEEN SENIOR INCOME CEF | COMMON | 67067Y104 | 5343 | 730875 | SH | DEFINED | 17 |
| NUVEEN SHORT DURATION CREDIT C | COMMON | 67074X107 | 3057 | 153252 | SH | DEFINED | 17 |
| NUVEEN TAX-ADV TOT RET STRAT C | COMMON | 67090H102 | 54 | 5108 | SH | DEFINED | 17 |
| NV ENERGY INC | COMMON | 67073Y106 | 1978 | 109033 | SH | DEFINED | 15 |
| NV ENERGY INC | COMMON | 67073Y106 | 81 | 4471 | SH | DEFINED | 16 |
| NV ENERGY INC | COMMON | 67073Y106 | 629 | 34656 | SH | DEFINED | 17 |
| NV ENERGY INC | COMMON | 67073Y106 | 139 | 7663 | SH | DEFINED | 3 |
| NVE CORP | COMMON | 629445206 | 821 | 14793 | SH | DEFINED | 15 |
| NVIDIA CORP | COMMON | 67066G104 | 9314 | 759702 | SH | DEFINED | 1 |
| NVIDIA CORP | COMMON | 67066G104 | 380 | 31000 | SH | DEFINED | 1,5 |
| NVIDIA CORP | COMMON | 67066G104 | 749 | 61064 | SH | DEFINED | 11 |
| NVIDIA CORP | COMMON | 67066G104 | 380 | 31000 | SH | DEFINED | 14 |
| NVIDIA CORP | COMMON | 67066G104 | 77746 | 6341463 | SH | DEFINED | 15 |
| NVIDIA CORP | COMMON | 67066G104 | 1788 | 145870 | SH | DEFINED | 16 |
| NVIDIA CORP | COMMON | 67066G104 | 1475 | 120320 | SH | DEFINED | 17 |
| NVIDIA CORP | COMMON | 67066G104 | 11 | 879 | SH | DEFINED | 3 |
| NVIDIA CORP | COMMON | 67066G104 | 200 | 16300 | SH | DEFINED | 5 |
| NVIDIA CORP | COMMON | 67066G104 | 2888 | 235600 | SH | DEFINED | 6 |
| NVIDIA CORP | COMMON | 67066G104 | 29 | 2400 | SH | DEFINED | 7 |
| NVR INC | COMMON | 62944T105 | 4435 | 4821 | SH | DEFINED | 15 |
| NVR INC | COMMON | 62944T105 | 22 | 24 | SH | DEFINED | 16 |
| NVR INC | COMMON | 62944T105 | 5 | 5 | SH | DEFINED | 3 |
| NXP SEMICONDUCTORS NV | COMMON | N6596X109 | 377 | 14340 | SH | DEFINED | 14 |
| NXP SEMICONDUCTORS NV | COMMON | N6596X109 | 287 | 10900 | SH | DEFINED | 15 |
| NXP SEMICONDUCTORS NV | COMMON | N6596X109 | 10 | 362 | SH | DEFINED | 16 |
| NXP SEMICONDUCTORS NV | COMMON | N6596X109 | 6 | 220 | SH | DEFINED | 17 |
| NXP SEMICONDUCTORS NV | COMMON | N6596X109 | 7 | 270 | SH | DEFINED | 3 |
| NXSTAGE MEDICAL INC | COMMON | 67072V103 | 9 | 789 | SH | DEFINED | 15 |
| NYSE EURONEXT | COMMON | 629491101 | 3781 | 119889 | SH | DEFINED | 1 |
| NYSE EURONEXT | COMMON | 629491101 | 783 | 24833 | SH | DEFINED | 11 |
| NYSE EURONEXT | COMMON | 629491101 | 9 | 300 | SH | DEFINED | 14 |
| NYSE EURONEXT | COMMON | 629491101 | 5771 | 182960 | SH | DEFINED | 15 |
| NYSE EURONEXT | COMMON | 629491101 | 40 | 1272 | SH | DEFINED | 16 |
| NYSE EURONEXT | COMMON | 629491101 | 737 | 23377 | SH | DEFINED | 17 |
| NYSE EURONEXT | COMMON | 629491101 | 1004 | 31846 | SH | DEFINED | 3 |
| NYSE EURONEXT | COMMON | 629491101 | 202 | 6400 | SH | DEFINED | 5 |

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| NYSE EURONEXT | COMMON | 629491101 | 38 | 1200 | SH | DEFINED | 7 |
| OAK VALLEY BANCORP | COMMON | 671807105 | 29 | 4050 | SH | DEFINED | 14 |
| OASIS PETROLEUM INC | COMMON | 674215108 | 57330 | 1802836 | SH | DEFINED | 1 |
| OASIS PETROLEUM INC | COMMON | 674215108 | 227 | 7123 | SH | DEFINED | 15 |
| OASIS PETROLEUM INC | COMMON | 674215108 | 1378 | 43327 | SH | DEFINED | 9,1 |
| OBAGI MEDICAL PRODUCTS INC | COMMON | 67423R108 | 114 | 8414 | SH | DEFINED | 15 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 474110 | 6188617 | SH | DEFINED | 1 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 1164 | 15200 | SH | DEFINED | 1,5 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 6039 | 78831 | SH | DEFINED | 11 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 1876 | 24493 | SH | DEFINED | 14 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 13240 | 172824 | SH | DEFINED | 15 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 154 | 2016 | SH | DEFINED | 16 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 3187 | 41605 | SH | DEFINED | 17 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 31953 | 417082 | SH | DEFINED | 2 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 748 | 9759 | SH | DEFINED | 2,1 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 30 | 390 | SH | DEFINED | 2,1 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 1495 | 19517 | SH | DEFINED | 3 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 1095 | 14292 | SH | DEFINED | 4 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 2006 | 26187 | SH | DEFINED | 5 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 230 | 3000 | SH | DEFINED | 7 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 383 | 5000 | SH | DEFINED | 8,1 |
| OCCIDENTAL PETROLEUM CORP | COMMON | 674599105 | 12551 | 163831 | SH | DEFINED | 9,1 |
| OCEAN RIG UDW INC - WI | COMMON | Y64354205 | 222 | 14906 | SH | DEFINED | 15 |
| OCEANEERING INTL INC | COMMON | 675232102 | 28591 | 531530 | SH | DEFINED | 1 |
| OCEANEERING INTL INC | COMMON | 675232102 | 559 | 10400 | SH | DEFINED | 11 |
| OCEANEERING INTL INC | COMMON | 675232102 | 6252 | 116232 | SH | DEFINED | 15 |
| OCEANEERING INTL INC | COMMON | 675232102 | 10 | 189 | SH | DEFINED | 16 |
| OCEANEERING INTL INC | COMMON | 675232102 | 172 | 3202 | SH | DEFINED | 2,1 |
| OCEANEERING INTL INC | COMMON | 675232102 | 49 | 911 | SH | DEFINED | 3 |
| OCEANEERING INTL INC | COMMON | 675232102 | 2206 | 41012 | SH | DEFINED | 6,1 |
| OCEANEERING INTL INC | COMMON | 675232102 | 59 | 1100 | SH | DEFINED | 7 |
| OCEANEERING INTL INC | COMMON | 675232102 | 1239 | 23043 | SH | DEFINED | 9,1 |
| OCEANFIRST FINANCIAL CORP | COMMON | 675234108 | 72 | 5240 | SH | DEFINED | 1 |
| OCEANFIRST FINANCIAL CORP | COMMON | 675234108 | 139 | 10122 | SH | DEFINED | 15 |
| OCEANFIRST FINANCIAL CORP | COMMON | 675234108 | 19 | 1400 | SH | DEFINED | 3,1 |
| OCLARO INC | COMMON | 67555N206 | 63 | 40110 | SH | DEFINED | 15 |
| OCWEN FINANCIAL CORP | COMMON | 675746309 | 1432 | 41397 | SH | DEFINED | 15 |
| OCWEN FINANCIAL CORP | COMMON | 675746309 | 97 | 2794 | SH | DEFINED | 3 |
| OCZ TECHNOLOGY GROUP INC | COMMON | 67086E303 | 1 | 676 | SH | DEFINED | 15 |
| OFFICE DEPOT INC | COMMON | 676220106 | 276 | 84060 | SH | DEFINED | 1 |
| OFFICE DEPOT INC | COMMON | 676220106 | 945 | 288086 | SH | DEFINED | 15 |
| OFFICE DEPOT INC | COMMON | 676220106 | 30 | 9165 | SH | DEFINED | 16 |
| OFFICE DEPOT INC | COMMON | 676220106 | 469 | 143021 | SH | DEFINED | 17 |
| OFFICE DEPOT INC | COMMON | 676220106 | 115 | 35000 | SH | DEFINED | 3,1 |
| OFFICEMAX INC | COMMON | 67622P101 | 3443 | 352783 | SH | DEFINED | 15 |
| OFFICEMAX INC | COMMON | 67622P101 | 25 | 2600 | SH | DEFINED | 16 |
| OGE ENERGY CORP | COMMON | 670837103 | 529 | 9400 | SH | DEFINED | 11 |
| OGE ENERGY CORP | COMMON | 670837103 | 1014 | 18000 | SH | DEFINED | 14 |
| OGE ENERGY CORP | COMMON | 670837103 | 747 | 13261 | SH | DEFINED | 15 |
| OGE ENERGY CORP | COMMON | 670837103 | 22 | 390 | SH | DEFINED | 16 |
| OGE ENERGY CORP | COMMON | 670837103 | 3070 | 54520 | SH | DEFINED | 17 |
| OGE ENERGY CORP | COMMON | 670837103 | 28 | 500 | SH | DEFINED | 3 |
| OGE ENERGY CORP | COMMON | 670837103 | 56 | 1000 | SH | DEFINED | 7 |
| OI SA-ADR | COMMON | 670851203 | 385 | 95960 | SH | DEFINED | 17 |
| OIL STATES INTERNATIONAL INC | COMMON | 678026105 | 17698 | 247388 | SH | DEFINED | 1 |
| OIL STATES INTERNATIONAL INC | COMMON | 678026105 | 144 | 2016 | SH | DEFINED | 14 |
| OIL STATES INTERNATIONAL INC | COMMON | 678026105 | 5218 | 72941 | SH | DEFINED | 15 |
| OIL STATES INTERNATIONAL INC | COMMON | 678026105 | 10 | 146 | SH | DEFINED | 16 |
| OIL STATES INTERNATIONAL INC | COMMON | 678026105 | 487 | 6812 | SH | DEFINED | 17 |
| OIL STATES INTERNATIONAL INC | COMMON | 678026105 | 148 | 2069 | SH | DEFINED | 2,1 |
| OIL STATES INTERNATIONAL INC | COMMON | 678026105 | 1934 | 27039 | SH | DEFINED | 6,1 |
| OIL-DRI CORP OF AMERICA | COMMON | 677864100 | 8 | 304 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| OILTANKING PARTNERS LP | COMMON | 678049107 | 1703 | 44973 | SH | DEFINED | 1 |
| OILTANKING PARTNERS LP | COMMON | 678049107 | 799 | 21100 | SH | DEFINED | 14 |
| OILTANKING PARTNERS LP | COMMON | 678049107 | 16644 | 439630 | SH | DEFINED | 3 |
| OLD DOMINION FREIGHT LINE | COMMON | 679580100 | 22052 | 643294 | SH | DEFINED | 1 |
| OLD DOMINION FREIGHT LINE | COMMON | 679580100 | 1748 | 50994 | SH | DEFINED | 15 |
| OLD DOMINION FREIGHT LINE | COMMON | 679580100 | 394 | 11487 | SH | DEFINED | 17 |
| OLD DOMINION FREIGHT LINE | COMMON | 679580100 | 186 | 5428 | SH | DEFINED | 2,1 |
| OLD DOMINION FREIGHT LINE | COMMON | 679580100 | 23 | 685 | SH | DEFINED | 3 |
| OLD DOMINION FREIGHT LINE | COMMON | 679580100 | 2443 | 71273 | SH | DEFINED | 6,1 |
| OLD NATL BANCORP | COMMON | 680033107 | 2145 | 180679 | SH | DEFINED | 15 |
| OLD NATL BANCORP | COMMON | 680033107 | 3242 | 273104 | SH | DEFINED | 3 |
| OLD REPUBLIC INTERNATIONAL COR | COMMON | 680223104 | 11569 | 1086334 | SH | DEFINED | 15 |
| OLD REPUBLIC INTERNATIONAL COR | COMMON | 680223104 | 19 | 1808 | SH | DEFINED | 16 |
| OLD REPUBLIC INTERNATIONAL COR | COMMON | 680223104 | 81 | 7650 | SH | DEFINED | 3 |
| OLD REPUBLIC INTL CORP CVT 3.7 | CONVERT | 680223AH7 | 104 | 100000 | SH | DEFINED | 15 |
| OLIN CORP | COMMON | 680665205 | 33707 | 1561248 | SH | DEFINED | 1 |
| OLIN CORP | COMMON | 680665205 | 1333 | 61744 | SH | DEFINED | 15 |
| OLIN CORP | COMMON | 680665205 | 8 | 376 | SH | DEFINED | 16 |
| OLIN CORP | COMMON | 680665205 | 266 | 12319 | SH | DEFINED | 17 |
| OLYMPIC STEEL INC | COMMON | 68162K106 | 425 | 19192 | SH | DEFINED | 15 |
| OM GROUP INC | COMMON | 670872100 | 4855 | 218703 | SH | DEFINED | 15 |
| OM GROUP INC | COMMON | 670872100 | 5 | 230 | SH | DEFINED | 16 |
| OM GROUP INC | COMMON | 670872100 | 182 | 8209 | SH | DEFINED | 17 |
| OMEGA HEALTHCARE INVS INC | COMMON | 681936100 | 67306 | 2822055 | SH | DEFINED | 1 |
| OMEGA HEALTHCARE INVS INC | COMMON | 681936100 | 2212 | 92726 | SH | DEFINED | 15 |
| OMEGA HEALTHCARE INVS INC | COMMON | 681936100 | 527 | 22100 | SH | DEFINED | 3 |
| OMEGA PROTEIN CORP | COMMON | 68210P107 | 117 | 19170 | SH | DEFINED | 15 |
| OMNIAMERICAN BANCORP INC | COMMON | 68216R107 | 207 | 8951 | SH | DEFINED | 15 |
| OMNICARE CAPITAL TRST II CVP(O | CONVERT | 68214Q200 | 24737 | 514600 | SH | DEFINED | 1 |
| OMNICARE INC | COMMON | 681904108 | 1098 | 30420 | SH | DEFINED | 1 |
| OMNICARE INC | COMMON | 681904108 | 386 | 10700 | SH | DEFINED | 11 |
| OMNICARE INC | COMMON | 681904108 | 1369 | 37912 | SH | DEFINED | 15 |
| OMNICARE INC | COMMON | 681904108 | 21 | 579 | SH | DEFINED | 16 |
| OMNICARE INC | COMMON | 681904108 | 44 | 1224 | SH | DEFINED | 17 |
| OMNICARE INC | COMMON | 681904108 | 763 | 21137 | SH | DEFINED | 3 |
| OMNICARE INC CVT 3.75 04-42 | CONVERT | 681904AP3 | 47072 | 46234000 | SH | DEFINED | 1 |
| OMNICARE INC (OCR) CVT 3.25 12 | CONVERT | 681904AL2 | 19618 | 19667000 | SH | DEFINED | 1 |
| OMNICARE INC (OCR) CVT 3.25 12 | CONVERT | 681904AL2 | 100 | 100000 | SH | DEFINED | 15 |
| OMNICARE INC CVT 3.75 12-31-25 | CONVERT | 681904AN8 | 5895 | 4000000 | SH | DEFINED | 1 |
| OMNICELL INC | COMMON | 68213N109 | 1850 | 124420 | SH | DEFINED | 15 |
| OMNICOM GROUP | COMMON | 681919106 | 73531 | 1471791 | SH | DEFINED | 1 |
| OMNICOM GROUP | COMMON | 681919106 | 1296 | 25935 | SH | DEFINED | 11 |
| OMNICOM GROUP | COMMON | 681919106 | 80 | 1600 | SH | DEFINED | 14 |
| OMNICOM GROUP | COMMON | 681919106 | 11779 | 235776 | SH | DEFINED | 15 |
| OMNICOM GROUP | COMMON | 681919106 | 47 | 949 | SH | DEFINED | 16 |
| OMNICOM GROUP | COMMON | 681919106 | 535 | 10699 | SH | DEFINED | 17 |
| OMNICOM GROUP | COMMON | 681919106 | 39897 | 798586 | SH | DEFINED | 2 |
| OMNICOM GROUP | COMMON | 681919106 | 77 | 1536 | SH | DEFINED | 3 |
| OMNICOM GROUP | COMMON | 681919106 | 208 | 4168 | SH | DEFINED | 5 |
| OMNICOM GROUP | COMMON | 681919106 | 1165 | 23328 | SH | DEFINED | 6 |
| OMNICOM GROUP | COMMON | 681919106 | 75 | 1500 | SH | DEFINED | 7 |
| OMNICOM GROUP INC 0.00 07-38 | CONVERT | 682134AA9 | 33979 | 31738000 | SH | DEFINED | 1 |
| OMNIVISION TECHNOLOGIES | COMMON | 682128103 | 452 | 32096 | SH | DEFINED | 15 |
| OMNIVISION TECHNOLOGIES | COMMON | 682128103 | 1281 | 90962 | SH | DEFINED | 17 |
| OMNOVA SOLUTIONS INC | COMMON | 682129101 | 420 | 59849 | SH | DEFINED | 15 |
| ON ASSIGNMENT INC | COMMON | 682159108 | 677 | 33359 | SH | DEFINED | 15 |
| ON ASSIGNMENT INC | COMMON | 682159108 | 68 | 3371 | SH | DEFINED | 17 |
| ON SEMICONDUCTOR CORP CVT2.625 | CONVERT | 682189AH8 | 10230 | 9600000 | SH | DEFINED | 1 |
| ON SEMICONDUCTOR CORPORATION | COMMON | 682189105 | 58628 | 8316056 | SH | DEFINED | 1 |
| ON SEMICONDUCTOR CORPORATION | COMMON | 682189105 | 564 | 80000 | SH | DEFINED | 10 |
| ON SEMICONDUCTOR CORPORATION | COMMON | 682189105 | 962 | 136517 | SH | DEFINED | 12, |
| ON SEMICONDUCTOR CORPORATION | COMMON | 682189105 | 553 | 78473 | SH | DEFINED | 15 |

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| ON SEMICONDUCTOR CORPORATION | COMMON | 682189105 | 8 | 1155 | SH | DEFINED | 16 |
| ON SEMICONDUCTOR CORPORATION | COMMON | 682189105 | 835 | 118415 | SH | DEFINED | 17 |
| ONE LIBERTY PPTYS INC | COMMON | 682406103 | 990 | 48790 | SH | DEFINED | 1 |
| ONE LIBERTY PPTYS INC | COMMON | 682406103 | 1284 | 63276 | SH | DEFINED | 15 |
| ONE LIBERTY PPTYS INC | COMMON | 682406103 | 448 | 22100 | SH | DEFINED | 3,1 |
| ONEBEACON INSURANCE GROUP LT | COMMON | G67742109 | 385 | 27698 | SH | DEFINED | 15 |
| ONEOK INC | COMMON | 682680103 | 4016 | 93942 | SH | DEFINED | 1 |
| ONEOK INC | COMMON | 682680103 | 782 | 18300 | SH | DEFINED | 11 |
| ONEOK INC | COMMON | 682680103 | 911 | 21318 | SH | DEFINED | 14 |
| ONEOK INC | COMMON | 682680103 | 33456 | 782608 | SH | DEFINED | 15 |
| ONEOK INC | COMMON | 682680103 | 40 | 946 | SH | DEFINED | 16 |
| ONEOK INC | COMMON | 682680103 | 5711 | 133591 | SH | DEFINED | 17 |
| ONEOK INC | COMMON | 682680103 | 26509 | 620102 | SH | DEFINED | 3 |
| ONEOK INC | COMMON | 682680103 | 351 | 8200 | SH | DEFINED | 5 |
| ONEOK INC | COMMON | 682680103 | 34 | 800 | SH | DEFINED | 7 |
| ONEOK PARTNERS LP | COMMON | 68268N103 | 54 | 1000 | SH | DEFINED | 14 |
| ONEOK PARTNERS LP | COMMON | 68268N103 | 2561 | 47429 | SH | DEFINED | 15 |
| ONEOK PARTNERS LP | COMMON | 68268N103 | 307 | 5687 | SH | DEFINED | 3 |
| ONYX PHARMACEUTICALS INC | COMMON | 683399109 | 70737 | 936538 | SH | DEFINED | 1 |
| ONYX PHARMACEUTICALS INC | COMMON | 683399109 | 2216 | 29343 | SH | DEFINED | 12, |
| ONYX PHARMACEUTICALS INC | COMMON | 683399109 | 134 | 1775 | SH | DEFINED | 14 |
| ONYX PHARMACEUTICALS INC | COMMON | 683399109 | 4174 | 55257 | SH | DEFINED | 15 |
| ONYX PHARMACEUTICALS INC | COMMON | 683399109 | 6 | 84 | SH | DEFINED | 3 |
| OPEN TEXT CORP | COMMON | 683715106 | 7959 | 141933 | SH | DEFINED | 1 |
| OPEN TEXT CORP | COMMON | 683715106 | 325 | 5800 | SH | DEFINED | 11 |
| OPEN TEXT CORP | COMMON | 683715106 | 971 | 17369 | SH | DEFINED | 15 |
| OPEN TEXT CORP | COMMON | 683715106 | 2036 | 36349 | SH | DEFINED | 2 |
| OPEN TEXT CORP | COMMON | 683715106 | 28284 | 504372 | SH | DEFINED | 2,1 |
| OPEN TEXT CORP | COMMON | 683715106 | 50 | 900 | SH | DEFINED | 7 |
| OPENTABLE INC | COMMON | 68372A104 | 1 | 19 | SH | DEFINED | 1 |
| OPENTABLE INC | COMMON | 68372A104 | 2609 | 53454 | SH | DEFINED | 15 |
| OPKO HEALTH INC | COMMON | 68375N103 | 192 | 40000 | SH | DEFINED | 14 |
| OPLINK COMMUNICATIONS INC | COMMON | 68375Q403 | 466 | 29903 | SH | DEFINED | 15 |
| OPLINK COMMUNICATIONS INC | COMMON | 68375Q403 | 33 | 2120 | SH | DEFINED | 3 |
| OPPENHEIMER HOLDINGS INC | COMMON | 683797104 | 202 | 11672 | SH | DEFINED | 15 |
| OPTIMER PHARMACEUTICALS INC | COMMON | 68401H104 | 3114 | 344083 | SH | DEFINED | 15 |
| ORACLE CORPORATION | COMMON | 68389X105 | 269694 | 8094068 | SH | DEFINED | 1 |
| ORACLE CORPORATION | COMMON | 68389X105 | 2449 | 73500 | SH | DEFINED | 1,5 |
| ORACLE CORPORATION | COMMON | 68389X105 | 1419 | 42600 | SH | DEFINED | 1,9 |
| ORACLE CORPORATION | COMMON | 68389X105 | 2139 | 64200 | SH | DEFINED | 10 |
| ORACLE CORPORATION | COMMON | 68389X105 | 12662 | 380006 | SH | DEFINED | 11 |
| ORACLE CORPORATION | COMMON | 68389X105 | 697 | 20929 | SH | DEFINED | 11, |
| ORACLE CORPORATION | COMMON | 68389X105 | 988 | 29647 | SH | DEFINED | 11, |
| ORACLE CORPORATION | COMMON | 68389X105 | 3229 | 96906 | SH | DEFINED | 12, |
| ORACLE CORPORATION | COMMON | 68389X105 | 856 | 25694 | SH | DEFINED | 12, |
| ORACLE CORPORATION | COMMON | 68389X105 | 54870 | 1646761 | SH | DEFINED | 14 |
| ORACLE CORPORATION | COMMON | 68389X105 | 1602290 | 48087927 | SH | DEFINED | 15 |
| ORACLE CORPORATION | COMMON | 68389X105 | 37433 | 1123449 | SH | DEFINED | 16 |
| ORACLE CORPORATION | COMMON | 68389X105 | 9397 | 282012 | SH | DEFINED | 17 |
| ORACLE CORPORATION | COMMON | 68389X105 | 126166 | 3786502 | SH | DEFINED | 2 |
| ORACLE CORPORATION | COMMON | 68389X105 | 46792 | 1404332 | SH | DEFINED | 3 |
| ORACLE CORPORATION | COMMON | 68389X105 | 5381 | 161500 | SH | DEFINED | 3,1 |
| ORACLE CORPORATION | COMMON | 68389X105 | 226 | 6778 | SH | DEFINED | 4 |
| ORACLE CORPORATION | COMMON | 68389X105 | 5867 | 176067 | SH | DEFINED | 5 |
| ORACLE CORPORATION | COMMON | 68389X105 | 3969 | 119108 | SH | DEFINED | 6 |
| ORACLE CORPORATION | COMMON | 68389X105 | 516 | 15500 | SH | DEFINED | 7 |
| ORACLE CORPORATION | COMMON | 68389X105 | 1423 | 42700 | SH | DEFINED | 8,1 |
| ORASURE TECHNOLOGIES INC | COMMON | 68554V108 | 3 | 358 | SH | DEFINED | 15 |
| ORASURE TECHNOLOGIES INC | COMMON | 68554V108 | 2387 | 332386 | SH | DEFINED | 2 |
| ORBCOMM INC | COMMON | 68555P100 | 6404 | 1633643 | SH | DEFINED | 14 |
| ORBCOMM INC | COMMON | 68555P100 | 85 | 21597 | SH | DEFINED | 15 |
| ORBITAL SCIENCES CORP | COMMON | 685564106 | 1045 | 75907 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| ORBITAL SCIENCES CORP | COMMON | 685564106 | 502 | 36483 | SH | DEFINED | 17 |
| ORBITAL SCIENCES CORP | COMMON | 685564106 | 115 | 8345 | SH | DEFINED | 3 |
| ORBITZ WORLDWIDE INC | COMMON | 68557K109 | 237 | 87120 | SH | DEFINED | 15 |
| ORBOTECH LTD | COMMON | M75253100 | 141 | 16598 | SH | DEFINED | 15 |
| ORCHARD SUPPLY HARDWARE STOR | COMMON | 685691404 | 133 | 17900 | SH | DEFINED | 1 |
| O'REILLY AUTOMOTIVE INC | COMMON | 67103H107 | 50253 | 561983 | SH | DEFINED | 1 |
| O'REILLY AUTOMOTIVE INC | COMMON | 67103H107 | 1046 | 11700 | SH | DEFINED | 11 |
| O'REILLY AUTOMOTIVE INC | COMMON | 67103H107 | 104121 | 1164400 | SH | DEFINED | 15 |
| O'REILLY AUTOMOTIVE INC | COMMON | 67103H107 | 2394 | 26770 | SH | DEFINED | 16 |
| O'REILLY AUTOMOTIVE INC | COMMON | 67103H107 | 1 | 11 | SH | DEFINED | 3 |
| O'REILLY AUTOMOTIVE INC | COMMON | 67103H107 | 349 | 3900 | SH | DEFINED | 5 |
| O'REILLY AUTOMOTIVE INC | COMMON | 67103H107 | 18 | 200 | SH | DEFINED | 6 |
| O'REILLY AUTOMOTIVE INC | COMMON | 67103H107 | 45 | 500 | SH | DEFINED | 7 |
| OREXIGEN THERAPEUTICS INC | COMMON | 686164104 | 122 | 23294 | SH | DEFINED | 15 |
| ORIENT EXPRESS HOTEL LTD A | COMMON | G67743107 | 484 | 41418 | SH | DEFINED | 15 |
| ORIENTAL FINANCIAL GROUP | COMMON | 68618W100 | 567 | 42486 | SH | DEFINED | 15 |
| ORIENTAL FINANCIAL GROUP | COMMON | 68618W100 | 15 | 1100 | SH | DEFINED | 3 |
| ORION MARINE GROUP INC | COMMON | 68628V308 | 11695 | 1599847 | SH | DEFINED | 1,2 |
| ORION MARINE GROUP INC | COMMON | 68628V308 | 353 | 48325 | SH | DEFINED | 15 |
| ORITANI FINANCIAL CORP | COMMON | 68633D103 | 3452 | 225323 | SH | DEFINED | 15 |
| ORIX CORP ADR | COMMON | 686330101 | 14 | 248 | SH | DEFINED | 15 |
| ORIX CORP ADR | COMMON | 686330101 | 60 | 1055 | SH | DEFINED | 17 |
| ORMAT TECHNOLOGIES INC | COMMON | 686688102 | 4349 | 225573 | SH | DEFINED | 15 |
| ORMAT TECHNOLOGIES INC | COMMON | 686688102 | 38 | 1946 | SH | DEFINED | 16 |
| ORTHOFIX INTL N V | COMMON | N6748L102 | 8725 | 221843 | SH | DEFINED | 1 |
| ORTHOFIX INTL N V | COMMON | N6748L102 | 316 | 8045 | SH | DEFINED | 15 |
| ORTHOFIX INTL N V | COMMON | N6748L102 | 72 | 1829 | SH | DEFINED | 2,1 |
| ORTHOFIX INTL N V | COMMON | N6748L102 | 951 | 24187 | SH | DEFINED | 6,1 |
| OSHKOSH CORP | COMMON | 688239201 | 1874 | 63220 | SH | DEFINED | 1 |
| OSHKOSH CORP | COMMON | 688239201 | 569 | 19200 | SH | DEFINED | 1,5 |
| OSHKOSH CORP | COMMON | 688239201 | 1435 | 48383 | SH | DEFINED | 15 |
| OSHKOSH CORP | COMMON | 688239201 | 21 | 724 | SH | DEFINED | 16 |
| OSHKOSH CORP | COMMON | 688239201 | 618 | 20848 | SH | DEFINED | 17 |
| OSI SYSTEMS INC | COMMON | 671044105 | 1870 | 29198 | SH | DEFINED | 15 |
| OSI SYSTEMS INC | COMMON | 671044105 | 104 | 1617 | SH | DEFINED | 3 |
| OTELCO INC OTT | COMMON | 688823202 | 1 | 968 | SH | DEFINED | 15 |
| OTTER TAIL CORP | COMMON | 689648103 | 1624 | 64957 | SH | DEFINED | 15 |
| OUTDOOR CHANNEL HOLDINGS INC | COMMON | 690027206 | 2 | 288 | SH | DEFINED | 15 |
| OVERSTOCK.COM INC | COMMON | 690370101 | 391 | 27309 | SH | DEFINED | 15 |
| OWENS & MINOR INC | COMMON | 690732102 | 546 | 19151 | SH | DEFINED | 15 |
| OWENS & MINOR INC | COMMON | 690732102 | 13 | 446 | SH | DEFINED | 16 |
| OWENS & MINOR INC | COMMON | 690732102 | 149 | 5224 | SH | DEFINED | 17 |
| OWENS CORNING INC | COMMON | 690742101 | 370 | 10000 | SH | DEFINED | 14 |
| OWENS CORNING INC | COMMON | 690742101 | 1727 | 46690 | SH | DEFINED | 15 |
| OWENS CORNING INC | COMMON | 690742101 | 29 | 794 | SH | DEFINED | 16 |
| OWENS CORNING INC | COMMON | 690742101 | 275 | 7440 | SH | DEFINED | 3 |
| OWENS CORNING INC -CW13 WTS | COMMON | 690742127 | 0 | 57 | SH | DEFINED | 3 |
| OWENS-ILLINOIS (OI) CVT 144A 3 | CONVERT | 69073TAQ6 | 7420 | 7500000 | SH | DEFINED | 1 |
| OWENS-ILLINOIS INC | COMMON | 690768403 | 2884 | 135605 | SH | DEFINED | 1 |
| OWENS-ILLINOIS INC | COMMON | 690768403 | 322 | 15133 | SH | DEFINED | 11 |
| OWENS-ILLINOIS INC | COMMON | 690768403 | 3125 | 146901 | SH | DEFINED | 15 |
| OWENS-ILLINOIS INC | COMMON | 690768403 | 27 | 1291 | SH | DEFINED | 16 |
| OWENS-ILLINOIS INC | COMMON | 690768403 | 36 | 1687 | SH | DEFINED | 2,1 |
| OWENS-ILLINOIS INC | COMMON | 690768403 | 3 | 148 | SH | DEFINED | 3 |
| OXFORD INDS INC | COMMON | 691497309 | 1144 | 24675 | SH | DEFINED | 1 |
| OXFORD INDS INC | COMMON | 691497309 | 957 | 20649 | SH | DEFINED | 15 |
| OXFORD INDS INC | COMMON | 691497309 | 109 | 2346 | SH | DEFINED | 17 |
| OYO GEOSPACE CORP | COMMON | 37364X109 | 6906 | 77713 | SH | DEFINED | 15 |
| OYO GEOSPACE CORP | COMMON | 37364X109 | 212 | 2385 | SH | DEFINED | 3 |
| P C CONNECTION | COMMON | 69318J100 | 315 | 27354 | SH | DEFINED | 15 |
| PAA NATURAL GAS STORAGE LP | COMMON | 693139107 | 3603 | 189109 | SH | DEFINED | 3 |
| PACCAR INC | COMMON | 693718108 | 3378 | 74713 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| PACCAR INC | COMMON | 693718108 | 1516 | 33538 | SH | DEFINED | 11 |
| PACCAR INC | COMMON | 693718108 | 159991 | 3538844 | SH | DEFINED | 15 |
| PACCAR INC | COMMON | 693718108 | 3757 | 83095 | SH | DEFINED | 16 |
| PACCAR INC | COMMON | 693718108 | 204 | 4502 | SH | DEFINED | 17 |
| PACCAR INC | COMMON | 693718108 | 774 | 17119 | SH | DEFINED | 3 |
| PACCAR INC | COMMON | 693718108 | 574 | 12695 | SH | DEFINED | 5 |
| PACCAR INC | COMMON | 693718108 | 86 | 1900 | SH | DEFINED | 7 |
| PACER INTERNATIONAL | COMMON | 69373H106 | 302 | 77214 | SH | DEFINED | 15 |
| PACIFIC BIOSCIENCES OF CALIF | COMMON | 69404D108 | 45 | 26185 | SH | DEFINED | 15 |
| PACIFIC COAST OIL TRUST | COMMON | 694103102 | 728 | 42000 | SH | DEFINED | 14 |
| PACIFIC COAST OIL TRUST | COMMON | 694103102 | 7491 | 431984 | SH | DEFINED | 3 |
| PACIFIC CONTINENTAL CORP | COMMON | 69412V108 | 140 | 14433 | SH | DEFINED | 15 |
| PACIFIC DRILLING SA | COMMON | L7257P106 | 70 | 7415 | SH | DEFINED | 3 |
| PACIFIC MERCANTILE BANCORP | COMMON | 694552100 | 49 | 7860 | SH | DEFINED | 1 |
| PACIFIC MERCANTILE BANCORP | COMMON | 694552100 | 13 | 2100 | SH | DEFINED | 3,1 |
| PACIFIC SUNWEAR OF CALIFORNIA | COMMON | 694873100 | 181 | 114019 | SH | DEFINED | 15 |
| PACKAGING CORP OF AMERICA | COMMON | 695156109 | 25317 | 658087 | SH | DEFINED | 1 |
| PACKAGING CORP OF AMERICA | COMMON | 695156109 | 1503 | 39068 | SH | DEFINED | 15 |
| PACKAGING CORP OF AMERICA | COMMON | 695156109 | 15 | 401 | SH | DEFINED | 16 |
| PACKAGING CORP OF AMERICA | COMMON | 695156109 | 17 | 452 | SH | DEFINED | 17 |
| PACKAGING CORP OF AMERICA | COMMON | 695156109 | 374 | 9715 | SH | DEFINED | 3 |
| PACTERA TECHNOLOGY INTER-W/D A | COMMON | 695255109 | 1121 | 141243 | SH | DEFINED | 15 |
| PACWEST BANCORP | COMMON | 695263103 | 1735 | 70062 | SH | DEFINED | 15 |
| PAIN THERAPEUTICS INC | COMMON | 69562K100 | 6 | 2261 | SH | DEFINED | 15 |
| PALL CORPORATION | COMMON | 696429307 | 2861 | 47472 | SH | DEFINED | 1 |
| PALL CORPORATION | COMMON | 696429307 | 682 | 11315 | SH | DEFINED | 11 |
| PALL CORPORATION | COMMON | 696429307 | 76920 | 1276463 | SH | DEFINED | 15 |
| PALL CORPORATION | COMMON | 696429307 | 200 | 3317 | SH | DEFINED | 16 |
| PALL CORPORATION | COMMON | 696429307 | 673 | 11170 | SH | DEFINED | 17 |
| PALL CORPORATION | COMMON | 696429307 | 13 | 224 | SH | DEFINED | 3 |
| PALL CORPORATION | COMMON | 696429307 | 30 | 500 | SH | DEFINED | 7 |
| PALO ALTO NETWORKS INC | COMMON | 697435105 | 115 | 2145 | SH | DEFINED | 14 |
| PALO ALTO NETWORKS INC | COMMON | 697435105 | 1012 | 18918 | SH | DEFINED | 15 |
| PALO ALTO NETWORKS INC | COMMON | 697435105 | 3 | 60 | SH | DEFINED | 17 |
| PALO ALTO NETWORKS INC | COMMON | 697435105 | 3 | 65 | SH | DEFINED | 3 |
| PALOMAR MEDICAL TECHNOLOGIES | COMMON | 697529303 | 343 | 37219 | SH | DEFINED | 15 |
| PAN AMERICAN SILVER CORP | COMMON | 697900108 | 255 | 13550 | SH | DEFINED | 11 |
| PAN AMERICAN SILVER CORP | COMMON | 697900108 | 381 | 20261 | SH | DEFINED | 15 |
| PAN AMERICAN SILVER CORP COM | COMMON | 697900108 | 11399 | 608599 | SH | DEFINED | 1 |
| PAN AMERICAN SILVER CORP COM | COMMON | 697900108 | 251 | 13391 | SH | DEFINED | 17 |
| PAN AMERICAN SILVER CORP COM | COMMON | 697900108 | 421 | 22452 | SH | DEFINED | 9 |
| PAN AMERICAN SILVER CORP COM | COMMON | 697900108 | 421 | 22452 | SH | DEFINED | 9,1 |
| PANASONIC CORP-SPON ADR | COMMON | 69832A205 | 12 | 2000 | SH | DEFINED | 14 |
| PANASONIC CORP-SPON ADR | COMMON | 69832A205 | 499 | 82267 | SH | DEFINED | 15 |
| PANASONIC CORP-SPON ADR | COMMON | 69832A205 | 28 | 4623 | SH | DEFINED | 17 |
| PANDORA MEDIA INC | COMMON | 698354107 | 1 | 100 | SH | DEFINED | 14 |
| PANDORA MEDIA INC | COMMON | 698354107 | 103 | 11190 | SH | DEFINED | 3 |
| PANERA BREAD CO CL A | COMMON | 69840W108 | 21684 | 136526 | SH | DEFINED | 1 |
| PANERA BREAD CO CL A | COMMON | 69840W108 | 589 | 3709 | SH | DEFINED | 14 |
| PANERA BREAD CO CL A | COMMON | 69840W108 | 6686 | 42098 | SH | DEFINED | 15 |
| PANERA BREAD CO CL A | COMMON | 69840W108 | 5208 | 32787 | SH | DEFINED | 3 |
| PANHANDLE OIL AND GAS INC | COMMON | 698477106 | 4 | 151 | SH | DEFINED | 15 |
| PANTRY INC | COMMON | 698657103 | 318 | 26218 | SH | DEFINED | 15 |
| PANTRY INC | COMMON | 698657103 | 9 | 733 | SH | DEFINED | 16 |
| PANTRY INC | COMMON | 698657103 | 49 | 4080 | SH | DEFINED | 3 |
| PAPA JOHNS INTL INC | COMMON | 698813102 | 26590 | 484074 | SH | DEFINED | 1 |
| PAPA JOHNS INTL INC | COMMON | 698813102 | 6738 | 122672 | SH | DEFINED | 15 |
| PAPA JOHNS INTL INC | COMMON | 698813102 | 231 | 4204 | SH | DEFINED | 17 |
| PAPA JOHNS INTL INC | COMMON | 698813102 | 161 | 2934 | SH | DEFINED | 2,1 |
| PAPA JOHNS INTL INC | COMMON | 698813102 | 2242 | 40821 | SH | DEFINED | 6,1 |
| PARAMETRIC TECHNOLOGY CORP | COMMON | 699173209 | 43700 | 1941357 | SH | DEFINED | 1 |
| PARAMETRIC TECHNOLOGY CORP | COMMON | 699173209 | 688 | 30581 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| PARAMETRIC TECHNOLOGY CORP | COMMON | 699173209 | 140 | 6223 | SH | DEFINED | 2,1 |
| PARAMETRIC TECHNOLOGY CORP | COMMON | 699173209 | 86 | 3800 | SH | DEFINED | 3 |
| PARAMETRIC TECHNOLOGY CORP | COMMON | 699173209 | 1876 | 83328 | SH | DEFINED | 6,1 |
| PAREXEL INTL CORP | COMMON | 699462107 | 42557 | 1438210 | SH | DEFINED | 1 |
| PAREXEL INTL CORP | COMMON | 699462107 | 4987 | 168537 | SH | DEFINED | 15 |
| PAREXEL INTL CORP | COMMON | 699462107 | 8 | 259 | SH | DEFINED | 3 |
| PARK ELECTROCHEMICAL CORP | COMMON | 700416209 | 749 | 29118 | SH | DEFINED | 15 |
| PARK NATIONAL CORP | COMMON | 700658107 | 4822 | 74609 | SH | DEFINED | 15 |
| PARK NATIONAL CORP | COMMON | 700658107 | 462 | 7141 | SH | DEFINED | 17 |
| PARK STERLING BANK | COMMON | 70086Y105 | 155 | 29687 | SH | DEFINED | 15 |
| PARKER DRILLING CO | COMMON | 701081101 | 5465 | 1187937 | SH | DEFINED | 15 |
| PARKER DRILLING CO | COMMON | 701081101 | 168 | 36468 | SH | DEFINED | 17 |
| PARKER HANNIFIN CORP | COMMON | 701094104 | 3652 | 42935 | SH | DEFINED | 1 |
| PARKER HANNIFIN CORP | COMMON | 701094104 | 1271 | 14940 | SH | DEFINED | 11 |
| PARKER HANNIFIN CORP | COMMON | 701094104 | 6 | 70 | SH | DEFINED | 14 |
| PARKER HANNIFIN CORP | COMMON | 701094104 | 6732 | 79139 | SH | DEFINED | 15 |
| PARKER HANNIFIN CORP | COMMON | 701094104 | 38 | 448 | SH | DEFINED | 16 |
| PARKER HANNIFIN CORP | COMMON | 701094104 | 2689 | 31618 | SH | DEFINED | 17 |
| PARKER HANNIFIN CORP | COMMON | 701094104 | 5273 | 61987 | SH | DEFINED | 2 |
| PARKER HANNIFIN CORP | COMMON | 701094104 | 31 | 367 | SH | DEFINED | 2,1 |
| PARKER HANNIFIN CORP | COMMON | 701094104 | 89 | 1051 | SH | DEFINED | 3 |
| PARKER HANNIFIN CORP | COMMON | 701094104 | 549 | 6457 | SH | DEFINED | 5 |
| PARKER HANNIFIN CORP | COMMON | 701094104 | 85 | 1000 | SH | DEFINED | 7 |
| PARK-OHIO HOLDINGS CORP | COMMON | 700666100 | 302 | 14181 | SH | DEFINED | 15 |
| PARKWAY PROPERTIES INC-MD | COMMON | 70159Q104 | 826 | 59025 | SH | DEFINED | 15 |
| PARTNER COMMUNICATIONS CO LTD | COMMON | 70211M109 | 2 | 370 | SH | DEFINED | 15 |
| PARTNERRE LTD | COMMON | G6852T105 | 213 | 2641 | SH | DEFINED | 1 |
| PARTNERRE LTD | COMMON | G6852T105 | 507 | 6300 | SH | DEFINED | 1,5 |
| PARTNERRE LTD | COMMON | G6852T105 | 500 | 6215 | SH | DEFINED | 11 |
| PARTNERRE LTD | COMMON | G6852T105 | 427 | 5300 | SH | DEFINED | 14 |
| PARTNERRE LTD | COMMON | G6852T105 | 13947 | 173272 | SH | DEFINED | 15 |
| PARTNERRE LTD | COMMON | G6852T105 | 80 | 996 | SH | DEFINED | 16 |
| PARTNERRE LTD | COMMON | G6852T105 | 3 | 34 | SH | DEFINED | 3 |
| PATRIOT TRANSPORTATION HLDG | COMMON | 70337B102 | 8 | 298 | SH | DEFINED | 15 |
| PATTERSON - UTI ENERGY INC | COMMON | 703481101 | 33712 | 1809575 | SH | DEFINED | 1 |
| PATTERSON - UTI ENERGY INC | COMMON | 703481101 | 5889 | 316111 | SH | DEFINED | 1,2 |
| PATTERSON - UTI ENERGY INC | COMMON | 703481101 | 5361 | 287788 | SH | DEFINED | 15 |
| PATTERSON - UTI ENERGY INC | COMMON | 703481101 | 14 | 742 | SH | DEFINED | 16 |
| PATTERSON - UTI ENERGY INC | COMMON | 703481101 | 1098 | 58937 | SH | DEFINED | 17 |
| PATTERSON - UTI ENERGY INC | COMMON | 703481101 | 75 | 4029 | SH | DEFINED | 3 |
| PATTERSON COS INC | COMMON | 703395103 | 2748 | 80285 | SH | DEFINED | 1 |
| PATTERSON COS INC | COMMON | 703395103 | 8900 | 260000 | SH | DEFINED | 1,2 |
| PATTERSON COS INC | COMMON | 703395103 | 292 | 8519 | SH | DEFINED | 11 |
| PATTERSON COS INC | COMMON | 703395103 | 874 | 25534 | SH | DEFINED | 15 |
| PATTERSON COS INC | COMMON | 703395103 | 11 | 323 | SH | DEFINED | 16 |
| PATTERSON COS INC | COMMON | 703395103 | 407 | 11888 | SH | DEFINED | 17 |
| PATTERSON COS INC | COMMON | 703395103 | 42674 | 1246688 | SH | DEFINED | 2 |
| PATTERSON COS INC | COMMON | 703395103 | 5 | 148 | SH | DEFINED | 3 |
| PAYCHEX INC | COMMON | 704326107 | 2826 | 90867 | SH | DEFINED | 1 |
| PAYCHEX INC | COMMON | 704326107 | 1007 | 32383 | SH | DEFINED | 11 |
| PAYCHEX INC | COMMON | 704326107 | 55 | 1760 | SH | DEFINED | 14 |
| PAYCHEX INC | COMMON | 704326107 | 143529 | 4615081 | SH | DEFINED | 15 |
| PAYCHEX INC | COMMON | 704326107 | 2650 | 85216 | SH | DEFINED | 16 |
| PAYCHEX INC | COMMON | 704326107 | 23936 | 769639 | SH | DEFINED | 17 |
| PAYCHEX INC | COMMON | 704326107 | 1304 | 41935 | SH | DEFINED | 3 |
| PAYCHEX INC | COMMON | 704326107 | 88 | 2831 | SH | DEFINED | 5 |
| PAYCHEX INC | COMMON | 704326107 | 34 | 1100 | SH | DEFINED | 7 |
| PC-TEL INC | COMMON | 69325Q105 | 112 | 15487 | SH | DEFINED | 15 |
| PDC ENERGY INC | COMMON | 69327R101 | 1903 | 57300 | SH | DEFINED | 15 |
| PDF SOLUTIONS INC | COMMON | 693282105 | 1291 | 93670 | SH | DEFINED | 15 |
| PDF SOLUTIONS INC | COMMON | 693282105 | 37 | 2700 | SH | DEFINED | 3,1 |
| PDL BIOPHARMA INC | COMMON | 69329Y104 | 942 | 133850 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| PDL BIOPHARMA INC | COMMON | 69329Y104 | 5055 | 717969 | SH | DEFINED | 15 |
| PDL BIOPHARMA INC | COMMON | 69329Y104 | 33 | 4634 | SH | DEFINED | 16 |
| PDL BIOPHARMA INC | COMMON | 69329Y104 | 664 | 94301 | SH | DEFINED | 17 |
| PDL BIOPHARMA INC | COMMON | 69329Y104 | 70 | 9900 | SH | DEFINED | 3,1 |
| PEABODY ENERGY CORP | COMMON | 704549104 | 13901 | 522395 | SH | DEFINED | 1 |
| PEABODY ENERGY CORP | COMMON | 704549104 | 717 | 26927 | SH | DEFINED | 11 |
| PEABODY ENERGY CORP | COMMON | 704549104 | 582 | 21853 | SH | DEFINED | 14 |
| PEABODY ENERGY CORP | COMMON | 704549104 | 4531 | 170293 | SH | DEFINED | 15 |
| PEABODY ENERGY CORP | COMMON | 704549104 | 23 | 859 | SH | DEFINED | 16 |
| PEABODY ENERGY CORP | COMMON | 704549104 | 823 | 30941 | SH | DEFINED | 17 |
| PEABODY ENERGY CORP | COMMON | 704549104 | 40 | 1511 | SH | DEFINED | 2,1 |
| PEABODY ENERGY CORP | COMMON | 704549104 | 78 | 2926 | SH | DEFINED | 3 |
| PEABODY ENERGY CORP | COMMON | 704549104 | 268 | 10072 | SH | DEFINED | 5 |
| PEABODY ENERGY CORP | COMMON | 704549104 | 1836 | 68979 | SH | DEFINED | 9,1 |
| PEABODY ENERGY CORP BTU 4 3/4 | CONVERT | 704549AG9 | 16132 | 16750000 | SH | DEFINED | 1 |
| PEABODY ENERGY CORP BTU 4 3/4 | CONVERT | 704549AG9 | 96 | 100000 | SH | DEFINED | 15 |
| PEABODY ENERGY CORP BTU 4 3/4 | CONVERT | 704549AG9 | 482 | 500000 | SH | DEFINED | 5 |
| PEABODY ENERGY CORP BTU 4 3/4 | CONVERT | 704549AG9 | 16373 | 17000000 | SH | DEFINED | 6 |
| PEABODY ENERGY CORP BTU 4 3/4 | CONVERT | 704549AG9 | 482 | 500000 | SH | DEFINED | 9 |
| PEARSON PLC ADR | COMMON | 705015105 | 15434 | 789885 | SH | DEFINED | 1 |
| PEARSON PLC ADR | COMMON | 705015105 | 12843 | 657285 | SH | DEFINED | 15 |
| PEARSON PLC ADR | COMMON | 705015105 | 675 | 34562 | SH | DEFINED | 17 |
| PEARSON PLC ADR | COMMON | 705015105 | 10 | 500 | SH | DEFINED | 3 |
| PEBBLEBROOK HOTEL TRUST | COMMON | 70509V100 | 78032 | 3378018 | SH | DEFINED | 1 |
| PEBBLEBROOK HOTEL TRUST | COMMON | 70509V100 | 1095 | 47417 | SH | DEFINED | 11, |
| PEBBLEBROOK HOTEL TRUST | COMMON | 70509V100 | 325 | 14080 | SH | DEFINED | 15 |
| PEBBLEBROOK HOTEL TRUST | COMMON | 70509V100 | 79 | 3414 | SH | DEFINED | 15, |
| PEBBLEBROOK HOTEL TRUST | COMMON | 70509V100 | 212 | 9167 | SH | DEFINED | 17 |
| PEBBLEBROOK HOTEL TRUST | COMMON | 70509V100 | 1282 | 55483 | SH | DEFINED | 18, |
| PEBBLEBROOK HOTEL TRUST | COMMON | 70509V100 | 357 | 15466 | SH | DEFINED | 2,1 |
| PEBBLEBROOK HOTEL TRUST | COMMON | 70509V100 | 4348 | 188239 | SH | DEFINED | 3,1 |
| PEBBLEBROOK HOTEL TRUST | COMMON | 70509V100 | 847 | 36670 | SH | DEFINED | 6,1 |
| PEGASYSTEMS INC | COMMON | 705573103 | 8 | 341 | SH | DEFINED | 15 |
| PEMBINA PIPELINE CORP | COMMON | 706327103 | 829 | 28900 | SH | DEFINED | 11 |
| PEMBINA PIPELINE CORP | COMMON | 706327103 | 181 | 6304 | SH | DEFINED | 15 |
| PEMBINA PIPELINE CORP | COMMON | 706327103 | 8821 | 307467 | SH | DEFINED | 2 |
| PEMBINA PIPELINE CORP | COMMON | 706327103 | 3380 | 117822 | SH | DEFINED | 2,1 |
| PEMBINA PIPELINE CORP | COMMON | 706327103 | 395 | 13787 | SH | DEFINED | 2,1 |
| PEMBINA PIPELINE CORP | COMMON | 706327103 | 382 | 13300 | SH | DEFINED | 5 |
| PEMBINA PIPELINE CORP | COMMON | 706327103 | 32 | 1100 | SH | DEFINED | 7 |
| PENGROWTH ENERGY CORP | COMMON | 70706P104 | 218 | 43700 | SH | DEFINED | 11 |
| PENGROWTH ENERGY CORP | COMMON | 70706P104 | 63 | 12643 | SH | DEFINED | 15 |
| PENGROWTH ENERGY CORP | COMMON | 70706P104 | 1 | 133 | SH | DEFINED | 16 |
| PENGROWTH ENERGY CORP | COMMON | 70706P104 | 234 | 46937 | SH | DEFINED | 2,1 |
| PENGROWTH ENERGY CORP | COMMON | 70706P104 | 268 | 53894 | SH | DEFINED | 2,1 |
| PENN NATIONAL GAMING INC | COMMON | 707569109 | 84267 | 1715891 | SH | DEFINED | 1 |
| PENN NATIONAL GAMING INC | COMMON | 707569109 | 541 | 11018 | SH | DEFINED | 15 |
| PENN NATIONAL GAMING INC | COMMON | 707569109 | 17 | 336 | SH | DEFINED | 16 |
| PENN NATIONAL GAMING INC | COMMON | 707569109 | 308 | 6275 | SH | DEFINED | 17 |
| PENN NATIONAL GAMING INC | COMMON | 707569109 | 838 | 17056 | SH | DEFINED | 9,1 |
| PENN VA CORP | COMMON | 707882106 | 1150 | 260672 | SH | DEFINED | 15 |
| PENN WEST PETROLEUM LTD | COMMON | 707887105 | 521 | 47847 | SH | DEFINED | 11 |
| PENN WEST PETROLEUM LTD | COMMON | 707887105 | 54 | 5000 | SH | DEFINED | 14 |
| PENN WEST PETROLEUM LTD | COMMON | 707887105 | 157 | 14394 | SH | DEFINED | 15 |
| PENN WEST PETROLEUM LTD | COMMON | 707887105 | 1 | 134 | SH | DEFINED | 16 |
| PENN WEST PETROLEUM LTD | COMMON | 707887105 | 513 | 47106 | SH | DEFINED | 2,1 |
| PENN WEST PETROLEUM LTD | COMMON | 707887105 | 587 | 54088 | SH | DEFINED | 2,1 |
| PENN WEST PETROLEUM LTD | COMMON | 707887105 | 2 | 150 | SH | DEFINED | 3 |
| PENN WEST PETROLEUM LTD | COMMON | 707887105 | 283 | 25977 | SH | DEFINED | 5 |
| PENNANTPARK INVESTMENT CORP | COMMON | 708062104 | 8910 | 810412 | SH | DEFINED | 15 |
| PENNANTPARK INVESTMENT CORP | COMMON | 708062104 | 227 | 20624 | SH | DEFINED | 16 |
| PENNANTPARK INVESTMENT CORP | COMMON | 708062104 | 1432 | 130218 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| PENNS WOODS BANCORP INC | COMMON | 708430103 | 82 | 2194 | SH | DEFINED | 15 |
| PENNSYLVANIA RL ESTATE INVT TR | COMMON | 709102107 | 2457 | 139308 | SH | DEFINED | 15 |
| PENNYMAC MORTGAGE INVESTMENT T | COMMON | 70931T103 | 6191 | 244798 | SH | DEFINED | 15 |
| PENNYMAC MORTGAGE INVESTMENT T | COMMON | 70931T103 | 70 | 2755 | SH | DEFINED | 3 |
| PENSKE AUTO GROUP INC | COMMON | 70959W103 | 20226 | 672196 | SH | DEFINED | 1 |
| PENSKE AUTO GROUP INC | COMMON | 70959W103 | 572 | 18999 | SH | DEFINED | 15 |
| PENSKE AUTO GROUP INC | COMMON | 70959W103 | 12 | 392 | SH | DEFINED | 16 |
| PENSKE AUTO GROUP INC | COMMON | 70959W103 | 172 | 5724 | SH | DEFINED | 2,1 |
| PENSKE AUTO GROUP INC | COMMON | 70959W103 | 2252 | 74848 | SH | DEFINED | 6,1 |
| PENTAIR LTD | COMMON | H6169Q108 | 126129 | 2566200 | SH | DEFINED | 1 |
| PENTAIR LTD | COMMON | H6169Q108 | 1286 | 26168 | SH | DEFINED | 11 |
| PENTAIR LTD | COMMON | H6169Q108 | 142 | 2879 | SH | DEFINED | 14 |
| PENTAIR LTD | COMMON | H6169Q108 | 84824 | 1725812 | SH | DEFINED | 15 |
| PENTAIR LTD | COMMON | H6169Q108 | 396 | 8060 | SH | DEFINED | 16 |
| PENTAIR LTD | COMMON | H6169Q108 | 1053 | 21432 | SH | DEFINED | 17 |
| PENTAIR LTD | COMMON | H6169Q108 | 92 | 1871 | SH | DEFINED | 3 |
| PENTAIR LTD | COMMON | H6169Q108 | 191 | 3889 | SH | DEFINED | 5 |
| PENTAIR LTD | COMMON | H6169Q108 | 1659 | 33749 | SH | DEFINED | 6 |
| PENTAIR LTD | COMMON | H6169Q108 | 449 | 9142 | SH | DEFINED | 9 |
| PEOPLES BANCORP INC | COMMON | 709789101 | 907 | 44380 | SH | DEFINED | 1 |
| PEOPLES BANCORP INC | COMMON | 709789101 | 45 | 2191 | SH | DEFINED | 14 |
| PEOPLES BANCORP INC | COMMON | 709789101 | 201 | 9835 | SH | DEFINED | 15 |
| PEOPLES BANCORP INC | COMMON | 709789101 | 313 | 15300 | SH | DEFINED | 3,1 |
| PEOPLE'S UNITED FINANCIAL | COMMON | 712704105 | 44633 | 3691746 | SH | DEFINED | 1 |
| PEOPLE'S UNITED FINANCIAL | COMMON | 712704105 | 373 | 30857 | SH | DEFINED | 11 |
| PEOPLE'S UNITED FINANCIAL | COMMON | 712704105 | 13194 | 1091279 | SH | DEFINED | 15 |
| PEOPLE'S UNITED FINANCIAL | COMMON | 712704105 | 20 | 1648 | SH | DEFINED | 16 |
| PEOPLE'S UNITED FINANCIAL | COMMON | 712704105 | 1906 | 157670 | SH | DEFINED | 17 |
| PEOPLE'S UNITED FINANCIAL | COMMON | 712704105 | 102 | 8450 | SH | DEFINED | 3 |
| PEP BOYS-MANNY MOE & JACK | COMMON | 713278109 | 970 | 98665 | SH | DEFINED | 15 |
| PEP BOYS-MANNY MOE & JACK | COMMON | 713278109 | 119 | 12056 | SH | DEFINED | 17 |
| PEPCO HOLDINGS INC | COMMON | 713291102 | 76836 | 3918196 | SH | DEFINED | 1 |
| PEPCO HOLDINGS INC | COMMON | 713291102 | 386 | 19669 | SH | DEFINED | 11 |
| PEPCO HOLDINGS INC | COMMON | 713291102 | 7 | 346 | SH | DEFINED | 14 |
| PEPCO HOLDINGS INC | COMMON | 713291102 | 36394 | 1855914 | SH | DEFINED | 15 |
| PEPCO HOLDINGS INC | COMMON | 713291102 | 39 | 2011 | SH | DEFINED | 16 |
| PEPCO HOLDINGS INC | COMMON | 713291102 | 122 | 6215 | SH | DEFINED | 3 |
| PEPCO HOLDINGS INC | COMMON | 713291102 | 91 | 4617 | SH | DEFINED | 5 |
| PEPCO HOLDINGS INC | COMMON | 713291102 | 25 | 1300 | SH | DEFINED | 7 |
| PEPSICO INC | COMMON | 713448108 | 355695 | 5197939 | SH | DEFINED | 1 |
| PEPSICO INC | COMMON | 713448108 | 9272 | 135500 | SH | DEFINED | 1,5 |
| PEPSICO INC | COMMON | 713448108 | 226 | 3300 | SH | DEFINED | 1,9 |
| PEPSICO INC | COMMON | 713448108 | 10362 | 151424 | SH | DEFINED | 11 |
| PEPSICO INC | COMMON | 713448108 | 591 | 8635 | SH | DEFINED | 11, |
| PEPSICO INC | COMMON | 713448108 | 512 | 7484 | SH | DEFINED | 12, |
| PEPSICO INC | COMMON | 713448108 | 205 | 3000 | SH | DEFINED | 13 |
| PEPSICO INC | COMMON | 713448108 | 49748 | 726985 | SH | DEFINED | 14 |
| PEPSICO INC | COMMON | 713448108 | 80370 | 1174480 | SH | DEFINED | 15 |
| PEPSICO INC | COMMON | 713448108 | 323 | 4716 | SH | DEFINED | 16 |
| PEPSICO INC | COMMON | 713448108 | 67254 | 982812 | SH | DEFINED | 17 |
| PEPSICO INC | COMMON | 713448108 | 62166 | 908461 | SH | DEFINED | 2 |
| PEPSICO INC | COMMON | 713448108 | 44851 | 655423 | SH | DEFINED | 3 |
| PEPSICO INC | COMMON | 713448108 | 849 | 12400 | SH | DEFINED | 3,1 |
| PEPSICO INC | COMMON | 713448108 | 5165 | 75481 | SH | DEFINED | 5 |
| PEPSICO INC | COMMON | 713448108 | 739 | 10800 | SH | DEFINED | 6 |
| PEPSICO INC | COMMON | 713448108 | 431 | 6300 | SH | DEFINED | 7 |
| PEPSICO INC | COMMON | 713448108 | 842 | 12300 | SH | DEFINED | 8,1 |
| PEREGRINE PHARMACEUTICALS | COMMON | 713661304 | 0 | 2 | SH | DEFINED | 14 |
| PEREGRINE SEMICONDUCTOR CORP | COMMON | 71366R703 | 5308 | 346722 | SH | DEFINED | 1 |
| PEREGRINE SEMICONDUCTOR CORP | COMMON | 71366R703 | 380 | 24793 | SH | DEFINED | 15 |
| PERFECT WORLD CO LTD-ADR | COMMON | 71372U104 | 1679 | 157238 | SH | DEFINED | 15 |
| PERFICIENT INC | COMMON | 71375U101 | 666 | 56512 | SH | DEFINED | 15 |

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| PERICOM SEMICONDUCTOR CORP | COMMON | 713831105 | 262 | 32590 | SH | DEFINED | 1 |
| PERICOM SEMICONDUCTOR CORP | COMMON | 713831105 | 296 | 36874 | SH | DEFINED | 15 |
| PERICOM SEMICONDUCTOR CORP | COMMON | 713831105 | 67 | 8400 | SH | DEFINED | 3,1 |
| PERKINELMER INC | COMMON | 714046109 | 94550 | 2978905 | SH | DEFINED | 1 |
| PERKINELMER INC | COMMON | 714046109 | 1057 | 33303 | SH | DEFINED | 15 |
| PERKINELMER INC | COMMON | 714046109 | 47 | 1496 | SH | DEFINED | 16 |
| PERMIAN BASIN ROYALTY TRUST | COMMON | 714236106 | 3 | 260 | SH | DEFINED | 3 |
| PERRIGO CO | COMMON | 714290103 | 2978 | 28630 | SH | DEFINED | 1 |
| PERRIGO CO | COMMON | 714290103 | 863 | 8300 | SH | DEFINED | 11 |
| PERRIGO CO | COMMON | 714290103 | 200 | 1919 | SH | DEFINED | 14 |
| PERRIGO CO | COMMON | 714290103 | 111226 | 1069168 | SH | DEFINED | 15 |
| PERRIGO CO | COMMON | 714290103 | 2269 | 21809 | SH | DEFINED | 16 |
| PERRIGO CO | COMMON | 714290103 | 147 | 1412 | SH | DEFINED | 17 |
| PERRIGO CO | COMMON | 714290103 | 997 | 9585 | SH | DEFINED | 3 |
| PERRY ELLIS INTERNATIONAL | COMMON | 288853104 | 624 | 31292 | SH | DEFINED | 15 |
| PERRY ELLIS INTERNATIONAL | COMMON | 288853104 | 277 | 13860 | SH | DEFINED | 17 |
| PETMED EXPRESS INC | COMMON | 716382106 | 1053 | 94860 | SH | DEFINED | 1 |
| PETMED EXPRESS INC | COMMON | 716382106 | 356 | 32035 | SH | DEFINED | 15 |
| PETMED EXPRESS INC | COMMON | 716382106 | 448 | 40400 | SH | DEFINED | 3,1 |
| PETROCHINA CO LTD- ADR | COMMON | 71646E100 | 29 | 200 | SH | DEFINED | 14 |
| PETROCHINA CO LTD- ADR | COMMON | 71646E100 | 18675 | 129887 | SH | DEFINED | 15 |
| PETROCHINA CO LTD- ADR | COMMON | 71646E100 | 1404 | 9762 | SH | DEFINED | 17 |
| PETROCHINA CO LTD- ADR | COMMON | 71646E100 | 6 | 40 | SH | DEFINED | 3 |
| PETROLEO BRASILEIRO SA ADR | COMMON | 71654V101 | 33971 | 1759231 | SH | DEFINED | 1 |
| PETROLEO BRASILEIRO SA ADR | COMMON | 71654V101 | 14566 | 754349 | SH | DEFINED | 15 |
| PETROLEO BRASILEIRO SA ADR | COMMON | 71654V101 | 2 | 80 | SH | DEFINED | 3 |
| PETROLEO BRASILEIRO SA ADR | COMMON | 71654V101 | 20951 | 1085000 | SH | DEFINED | 6 |
| PETROLEO BRASILEIRO SA ADR | COMMON | 71654V101 | 276 | 14300 | SH | DEFINED | 9 |
| PETROLEO BRASILEIRO SA ADR | COMMON | 71654V408 | 23471 | 1205477 | SH | DEFINED | 1 |
| PETROLEO BRASILEIRO SA ADR | COMMON | 71654V408 | 6156 | 316184 | SH | DEFINED | 11 |
| PETROLEO BRASILEIRO SA ADR | COMMON | 71654V408 | 11374 | 584161 | SH | DEFINED | 15 |
| PETROLEO BRASILEIRO SA ADR | COMMON | 71654V408 | 217 | 11171 | SH | DEFINED | 17 |
| PETROLEO BRASILEIRO SA ADR | COMMON | 71654V408 | 1 | 35 | SH | DEFINED | 3 |
| PETROLEO BRASILEIRO SA ADR | COMMON | 71654V408 | 2225 | 114290 | SH | DEFINED | 3,1 |
| PETROLEO BRASILEIRO SA ADR | COMMON | 71654V408 | 18831 | 967200 | SH | DEFINED | 6 |
| PETROLEO BRASILEIRO SA ADR | COMMON | 71654V408 | 1115 | 57250 | SH | DEFINED | 6,1 |
| PETROLEO BRASILEIRO SA ADR | COMMON | 71654V408 | 274 | 14050 | SH | DEFINED | 9 |
| PETROQUEST ENERGY INC | COMMON | 716748108 | 695 | 140457 | SH | DEFINED | 15 |
| PETSMART INC | COMMON | 716768106 | 12371 | 181024 | SH | DEFINED | 1 |
| PETSMART INC | COMMON | 716768106 | 3438 | 50300 | SH | DEFINED | 1,5 |
| PETSMART INC | COMMON | 716768106 | 729 | 10665 | SH | DEFINED | 11 |
| PETSMART INC | COMMON | 716768106 | 2188 | 32018 | SH | DEFINED | 14 |
| PETSMART INC | COMMON | 716768106 | 3397 | 49705 | SH | DEFINED | 15 |
| PETSMART INC | COMMON | 716768106 | 17 | 253 | SH | DEFINED | 16 |
| PETSMART INC | COMMON | 716768106 | 139 | 2028 | SH | DEFINED | 17 |
| PETSMART INC | COMMON | 716768106 | 7744 | 113319 | SH | DEFINED | 3 |
| PETSMART INC | COMMON | 716768106 | 349 | 5100 | SH | DEFINED | 5 |
| PETSMART INC | COMMON | 716768106 | 998 | 14600 | SH | DEFINED | 6 |
| PETSMART INC | COMMON | 716768106 | 608 | 8900 | SH | DEFINED | 8,1 |
| PFIZER INC | COMMON | 717081103 | 1369053 | 54588982 | SH | DEFINED | 1 |
| PFIZER INC | COMMON | 717081103 | 2949 | 117600 | SH | DEFINED | 1,1 |
| PFIZER INC | COMMON | 717081103 | 17626 | 702799 | SH | DEFINED | 1,5 |
| PFIZER INC | COMMON | 717081103 | 1939 | 77300 | SH | DEFINED | 1,9 |
| PFIZER INC | COMMON | 717081103 | 569 | 22700 | SH | DEFINED | 10 |
| PFIZER INC | COMMON | 717081103 | 19625 | 782527 | SH | DEFINED | 11 |
| PFIZER INC | COMMON | 717081103 | 6301 | 251259 | SH | DEFINED | 12, |
| PFIZER INC | COMMON | 717081103 | 1555 | 62000 | SH | DEFINED | 13 |
| PFIZER INC | COMMON | 717081103 | 32401 | 1291925 | SH | DEFINED | 14 |
| PFIZER INC | COMMON | 717081103 | 93244 | 3717970 | SH | DEFINED | 15 |
| PFIZER INC | COMMON | 717081103 | 248 | 9875 | SH | DEFINED | 15, |
| PFIZER INC | COMMON | 717081103 | 914 | 36427 | SH | DEFINED | 16 |
| PFIZER INC | COMMON | 717081103 | 126423 | 5040940 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| PFIZER INC | COMMON | 717081103 | 1725 | 68800 | SH | DEFINED | 18 |
| PFIZER INC | COMMON | 717081103 | 5955 | 237465 | SH | DEFINED | 2 |
| PFIZER INC | COMMON | 717081103 | 22710 | 905511 | SH | DEFINED | 2,1 |
| PFIZER INC | COMMON | 717081103 | 11852 | 472575 | SH | DEFINED | 3 |
| PFIZER INC | COMMON | 717081103 | 7336 | 292500 | SH | DEFINED | 3,1 |
| PFIZER INC | COMMON | 717081103 | 451 | 18000 | SH | DEFINED | 4 |
| PFIZER INC | COMMON | 717081103 | 8408 | 335270 | SH | DEFINED | 5 |
| PFIZER INC | COMMON | 717081103 | 124081 | 4947550 | SH | DEFINED | 6 |
| PFIZER INC | COMMON | 717081103 | 685 | 27300 | SH | DEFINED | 7 |
| PFIZER INC | COMMON | 717081103 | 4411 | 175889 | SH | DEFINED | 8,1 |
| PFIZER INC | COMMON | 717081103 | 3337 | 133045 | SH | DEFINED | 9 |
| PG&E CORP | COMMON | 69331C108 | 52463 | 1305705 | SH | DEFINED | 1 |
| PG&E CORP | COMMON | 69331C108 | 1682 | 41871 | SH | DEFINED | 11 |
| PG&E CORP | COMMON | 69331C108 | 15378 | 382728 | SH | DEFINED | 14 |
| PG&E CORP | COMMON | 69331C108 | 34130 | 849440 | SH | DEFINED | 15 |
| PG&E CORP | COMMON | 69331C108 | 97 | 2417 | SH | DEFINED | 16 |
| PG&E CORP | COMMON | 69331C108 | 6339 | 157761 | SH | DEFINED | 17 |
| PG&E CORP | COMMON | 69331C108 | 17755 | 441879 | SH | DEFINED | 3 |
| PG&E CORP | COMMON | 69331C108 | 565 | 14054 | SH | DEFINED | 5 |
| PG&E CORP | COMMON | 69331C108 | 88 | 2200 | SH | DEFINED | 7 |
| PHARMACYCLICS INC | COMMON | 716933106 | 4748 | 82167 | SH | DEFINED | 15 |
| PHARMACYCLICS INC | COMMON | 716933106 | 4 | 75 | SH | DEFINED | 3 |
| PHARMERICA CORP | COMMON | 71714F104 | 2882 | 202409 | SH | DEFINED | 15 |
| PHARMERICA CORP | COMMON | 71714F104 | 36 | 2535 | SH | DEFINED | 16 |
| PHARMERICA CORP | COMMON | 71714F104 | 194 | 13621 | SH | DEFINED | 17 |
| PHARMERICA CORP | COMMON | 71714F104 | 6 | 405 | SH | DEFINED | 3 |
| PHARMERICA CORP | COMMON | 71714F104 | 11 | 749 | SH | DEFINED | 4 |
| PHH CORP | COMMON | 693320202 | 2130 | 93610 | SH | DEFINED | 1 |
| PHH CORP | COMMON | 693320202 | 1347 | 59203 | SH | DEFINED | 15 |
| PHH CORP | COMMON | 693320202 | 32 | 1423 | SH | DEFINED | 16 |
| PHH CORP | COMMON | 693320202 | 146 | 6400 | SH | DEFINED | 3 |
| PHH CORP | COMMON | 693320202 | 862 | 37900 | SH | DEFINED | 3,1 |
| PHI INC-NON VOTING | COMMON | 69336T205 | 335 | 9996 | SH | DEFINED | 15 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 128300 | 1533953 | SH | DEFINED | 1 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 2853 | 34107 | SH | DEFINED | 1,1 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 13324 | 159300 | SH | DEFINED | 1,5 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 1096 | 13100 | SH | DEFINED | 1,9 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 16129 | 192837 | SH | DEFINED | 11 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 895 | 10700 | SH | DEFINED | 13 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 2190 | 26188 | SH | DEFINED | 14 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 43188 | 516352 | SH | DEFINED | 15 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 243 | 2906 | SH | DEFINED | 16 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 17119 | 204669 | SH | DEFINED | 17 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 1581 | 18900 | SH | DEFINED | 18 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 28148 | 336535 | SH | DEFINED | 2 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 5034 | 60181 | SH | DEFINED | 3 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 4140 | 49498 | SH | DEFINED | 3,1 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 6114 | 73100 | SH | DEFINED | 5 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 148136 | 1771111 | SH | DEFINED | 6 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 544 | 6500 | SH | DEFINED | 7 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 2993 | 35786 | SH | DEFINED | 8,1 |
| PHILIP MORRIS INTERNATIONAL | COMMON | 718172109 | 4301 | 51427 | SH | DEFINED | 9 |
| PHILIPPINE LONG DIST ADR | COMMON | 718252604 | 88 | 1440 | SH | DEFINED | 14 |
| PHILIPPINE LONG DIST ADR | COMMON | 718252604 | 16862 | 275036 | SH | DEFINED | 15 |
| PHILIPPINE LONG DIST ADR | COMMON | 718252604 | 210 | 3430 | SH | DEFINED | 3 |
| PHILLIPS 66 | COMMON | 718546104 | 60892 | 1146747 | SH | DEFINED | 1 |
| PHILLIPS 66 | COMMON | 718546104 | 3027 | 57000 | SH | DEFINED | 1,5 |
| PHILLIPS 66 | COMMON | 718546104 | 329 | 6200 | SH | DEFINED | 1,9 |
| PHILLIPS 66 | COMMON | 718546104 | 3072 | 57850 | SH | DEFINED | 11 |
| PHILLIPS 66 | COMMON | 718546104 | 254 | 4775 | SH | DEFINED | 11, |
| PHILLIPS 66 | COMMON | 718546104 | 476 | 8969 | SH | DEFINED | 14 |
| PHILLIPS 66 | COMMON | 718546104 | 25356 | 477518 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| PHILLIPS 66 | COMMON | 718546104 | 66 | 1234 | SH | DEFINED | 15, |
| PHILLIPS 66 | COMMON | 718546104 | 742 | 13965 | SH | DEFINED | 16 |
| PHILLIPS 66 | COMMON | 718546104 | 2754 | 51862 | SH | DEFINED | 17 |
| PHILLIPS 66 | COMMON | 718546104 | 452 | 8515 | SH | DEFINED | 3 |
| PHILLIPS 66 | COMMON | 718546104 | 1243 | 23400 | SH | DEFINED | 3,1 |
| PHILLIPS 66 | COMMON | 718546104 | 457 | 8610 | SH | DEFINED | 4 |
| PHILLIPS 66 | COMMON | 718546104 | 1453 | 27361 | SH | DEFINED | 5 |
| PHILLIPS 66 | COMMON | 718546104 | 112 | 2100 | SH | DEFINED | 6 |
| PHILLIPS 66 | COMMON | 718546104 | 143 | 2700 | SH | DEFINED | 7 |
| PHILLIPS 66 | COMMON | 718546104 | 770 | 14500 | SH | DEFINED | 8,1 |
| PHILLIPS 66 | COMMON | 718546104 | 3550 | 66854 | SH | DEFINED | 9,1 |
| PHOENIX COMPANIES INC | COMMON | 71902E604 | 263 | 10650 | SH | DEFINED | 1 |
| PHOENIX COMPANIES INC | COMMON | 71902E604 | 188 | 7584 | SH | DEFINED | 15 |
| PHOENIX COMPANIES INC | COMMON | 71902E604 | 89 | 3601 | SH | DEFINED | 3,1 |
| PHOTRONICS INC | COMMON | 719405102 | 476 | 79906 | SH | DEFINED | 15 |
| PHOTRONICS INC(PLAB) CVT 3.25 | CONVERT | 719405AH5 | 5566 | 5525000 | SH | DEFINED | 1 |
| PICO HOLDINGS INC | COMMON | 693366205 | 13167 | 649559 | SH | DEFINED | 1 |
| PICO HOLDINGS INC | COMMON | 693366205 | 1984 | 97885 | SH | DEFINED | 15 |
| PICO HOLDINGS INC | COMMON | 693366205 | 169 | 8356 | SH | DEFINED | 16 |
| PIEDMONT NATURAL GAS | COMMON | 720186105 | 75 | 2400 | SH | DEFINED | 14 |
| PIEDMONT NATURAL GAS | COMMON | 720186105 | 8104 | 258817 | SH | DEFINED | 15 |
| PIEDMONT NATURAL GAS | COMMON | 720186105 | 9 | 300 | SH | DEFINED | 16 |
| PIEDMONT NATURAL GAS | COMMON | 720186105 | 450 | 14380 | SH | DEFINED | 17 |
| PIEDMONT NATURAL GAS | COMMON | 720186105 | 257 | 8200 | SH | DEFINED | 3 |
| PIEDMONT OFFICE REALTY TRU-A | COMMON | 720190206 | 168755 | 9349332 | SH | DEFINED | 1 |
| PIEDMONT OFFICE REALTY TRU-A | COMMON | 720190206 | 991 | 54900 | SH | DEFINED | 11, |
| PIEDMONT OFFICE REALTY TRU-A | COMMON | 720190206 | 580 | 32150 | SH | DEFINED | 15 |
| PIEDMONT OFFICE REALTY TRU-A | COMMON | 720190206 | 177 | 9782 | SH | DEFINED | 15, |
| PIEDMONT OFFICE REALTY TRU-A | COMMON | 720190206 | 17 | 949 | SH | DEFINED | 16 |
| PIEDMONT OFFICE REALTY TRU-A | COMMON | 720190206 | 1161 | 64300 | SH | DEFINED | 18, |
| PIEDMONT OFFICE REALTY TRU-A | COMMON | 720190206 | 323 | 17900 | SH | DEFINED | 2,1 |
| PIEDMONT OFFICE REALTY TRU-A | COMMON | 720190206 | 1 | 82 | SH | DEFINED | 3 |
| PIEDMONT OFFICE REALTY TRU-A | COMMON | 720190206 | 3888 | 215400 | SH | DEFINED | 3,1 |
| PIEDMONT OFFICE REALTY TRU-A | COMMON | 720190206 | 769 | 42586 | SH | DEFINED | 6,1 |
| PIER 1 IMPORTS INC | COMMON | 720279108 | 19336 | 966802 | SH | DEFINED | 1 |
| PIER 1 IMPORTS INC | COMMON | 720279108 | 889 | 44438 | SH | DEFINED | 15 |
| PIER 1 IMPORTS INC | COMMON | 720279108 | 161 | 8069 | SH | DEFINED | 2,1 |
| PIER 1 IMPORTS INC | COMMON | 720279108 | 2063 | 103127 | SH | DEFINED | 6,1 |
| PIKE ELECTRIC CORP | COMMON | 721283109 | 14788 | 1548471 | SH | DEFINED | 1,2 |
| PIKE ELECTRIC CORP | COMMON | 721283109 | 168 | 17639 | SH | DEFINED | 15 |
| PILGRIM'S PRIDE CORP-NEW | COMMON | 72147K108 | 1163 | 160593 | SH | DEFINED | 15 |
| PIMCO 1-5 YEAR US TIPS INDEX E | COMMON | 72201R205 | 1680 | 31071 | PRN | DEFINED | 17 |
| PIMCO 15+ YR US TIPS INDX ETF | COMMON | 72201R304 | 24 | 330 | SH | DEFINED | 14 |
| PIMCO 25+ YR ZERO CPN US TREAS | COMMON | 72201R882 | 10 | 91 | SH | DEFINED | 3 |
| PIMCO BROAD US TIPS INDEX ETF | COMMON | 72201R403 | 323 | 5276 | SH | DEFINED | 15 |
| PIMCO CALIFORNIA MUNI INC FD C | COMMON | 72200N106 | 2923 | 183476 | SH | DEFINED | 17 |
| PIMCO CALIFORNIA MUNICIP III C | COMMON | 72201C109 | 2009 | 178081 | SH | DEFINED | 17 |
| PIMCO COMMERCIAL MTG SECS TR | COMMON | 69323T101 | 193 | 16065 | PRN | DEFINED | 17 |
| PIMCO CORP & INCOME OPPORTUNIT | COMMON | 72201B101 | 4153 | 213954 | SH | DEFINED | 15 |
| PIMCO CORP & INCOME OPPORTUNIT | COMMON | 72201B101 | 2000 | 103034 | SH | DEFINED | 17 |
| PIMCO CORP & INCOME STRATEGY F | COMMON | 72200U100 | 2162 | 122485 | SH | DEFINED | 15 |
| PIMCO DYNAMIC INCOME FUND CEF | COMMON | 72201Y101 | 299 | 10221 | SH | DEFINED | 17 |
| PIMCO FLOATING RATE INC FUND C | COMMON | 72201H108 | 1096 | 86014 | SH | DEFINED | 15 |
| PIMCO FLOATING RATE INC FUND C | COMMON | 72201H108 | 40 | 3116 | SH | DEFINED | 17 |
| PIMCO FLOATING RT STRATEGY CEF | COMMON | 72201J104 | 2223 | 201219 | PRN | DEFINED | 15 |
| PIMCO FLOATING RT STRATEGY CEF | COMMON | 72201J104 | 2541 | 229918 | PRN | DEFINED | 17 |
| PIMCO INCOME OPPORTUNITY FUN C | COMMON | 72202B100 | 1972 | 67709 | SH | DEFINED | 17 |
| PIMCO MUNI INCOME FUND III CEF | COMMON | 72201A103 | 379 | 30753 | SH | DEFINED | 17 |
| PIMCO MUNICIPAL INCOME FD II C | COMMON | 72200W106 | 9642 | 732660 | SH | DEFINED | 17 |
| PIMCO NEW YORK MUNI INC FD CF | COMMON | 72200T103 | 837 | 68183 | SH | DEFINED | 17 |
| PIMCO NEW YORK MUNICIPAL III C | COMMON | 72201E105 | 51 | 4767 | PRN | DEFINED | 17 |
| PINNACLE ENTMT INC | COMMON | 723456109 | 3654 | 230826 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| PINNACLE ENTMT INC | COMMON | 723456109 | 382 | 24157 | SH | DEFINED | 17 |
| PINNACLE FINANCIAL PARTNERS | COMMON | 72346Q104 | 1788 | 94912 | SH | DEFINED | 15 |
| PINNACLE FINANCIAL PARTNERS | COMMON | 72346Q104 | 195 | 10355 | SH | DEFINED | 17 |
| PINNACLE WEST CAPITAL CORP | COMMON | 723484101 | 194911 | 3823289 | SH | DEFINED | 1 |
| PINNACLE WEST CAPITAL CORP | COMMON | 723484101 | 528 | 10350 | SH | DEFINED | 11 |
| PINNACLE WEST CAPITAL CORP | COMMON | 723484101 | 36107 | 708263 | SH | DEFINED | 15 |
| PINNACLE WEST CAPITAL CORP | COMMON | 723484101 | 33 | 641 | SH | DEFINED | 16 |
| PINNACLE WEST CAPITAL CORP | COMMON | 723484101 | 649 | 12722 | SH | DEFINED | 17 |
| PINNACLE WEST CAPITAL CORP | COMMON | 723484101 | 74 | 1453 | SH | DEFINED | 3 |
| PINNACLE WEST CAPITAL CORP | COMMON | 723484101 | 94 | 1853 | SH | DEFINED | 5 |
| PINNACLE WEST CAPITAL CORP | COMMON | 723484101 | 51 | 1000 | SH | DEFINED | 7 |
| PIONEER DIVERSIFIED HIGH INC C | COMMON | 723653101 | 1747 | 87015 | SH | DEFINED | 17 |
| PIONEER ENERGY SERVICES CORP | COMMON | 723664108 | 4027 | 554710 | SH | DEFINED | 15 |
| PIONEER ENERGY SERVICES CORP | COMMON | 723664108 | 10 | 1366 | SH | DEFINED | 17 |
| PIONEER FLOATING RATE TRUST CE | COMMON | 72369J102 | 1269 | 95638 | SH | DEFINED | 15 |
| PIONEER FLOATING RATE TRUST CE | COMMON | 72369J102 | 10701 | 806398 | SH | DEFINED | 17 |
| PIONEER HIGH INCOME TRUST CEF | COMMON | 72369H106 | 415 | 26038 | SH | DEFINED | 17 |
| PIONEER MUNI HI INC ADV TRST M | COMMON | 723762100 | 240 | 15520 | PRN | DEFINED | 17 |
| PIONEER MUNI HI INCOME TRUST C | COMMON | 723763108 | 345 | 21849 | SH | DEFINED | 17 |
| PIONEER NAT RES CO | COMMON | 723787107 | 200691 | 1882832 | SH | DEFINED | 1 |
| PIONEER NAT RES CO | COMMON | 723787107 | 1237 | 11604 | SH | DEFINED | 11 |
| PIONEER NAT RES CO | COMMON | 723787107 | 813 | 7632 | SH | DEFINED | 14 |
| PIONEER NAT RES CO | COMMON | 723787107 | 6650 | 62390 | SH | DEFINED | 15 |
| PIONEER NAT RES CO | COMMON | 723787107 | 17 | 162 | SH | DEFINED | 16 |
| PIONEER NAT RES CO | COMMON | 723787107 | 710 | 6659 | SH | DEFINED | 17 |
| PIONEER NAT RES CO | COMMON | 723787107 | 37 | 351 | SH | DEFINED | 2,1 |
| PIONEER NAT RES CO | COMMON | 723787107 | 4716 | 44242 | SH | DEFINED | 3 |
| PIONEER NAT RES CO | COMMON | 723787107 | 661 | 6200 | SH | DEFINED | 5 |
| PIONEER NAT RES CO | COMMON | 723787107 | 75 | 700 | SH | DEFINED | 7 |
| PIONEER NAT RES CO | COMMON | 723787107 | 3716 | 34866 | SH | DEFINED | 9,1 |
| PIONEER NATURAL RESOURCE CVT2. | CONVERT | 723787AH0 | 10725 | 6000000 | SH | DEFINED | 1 |
| PIONEER NATURAL RESOURCE CVT2. | CONVERT | 723787AH0 | 179 | 100000 | SH | DEFINED | 15 |
| PIONEER SOUTHWEST ENERGY PAR | COMMON | 72388B106 | 227 | 10000 | SH | DEFINED | 14 |
| PIONEER SOUTHWEST ENERGY PAR | COMMON | 72388B106 | 3226 | 142116 | SH | DEFINED | 15 |
| PIPER JAFFRAY COS | COMMON | 724078100 | 1197 | 37254 | SH | DEFINED | 15 |
| PIPER JAFFRAY COS | COMMON | 724078100 | 84 | 2625 | SH | DEFINED | 3 |
| PITNEY BOWES INC | COMMON | 724479100 | 53508 | 5028968 | SH | DEFINED | 1 |
| PITNEY BOWES INC | COMMON | 724479100 | 204 | 19205 | SH | DEFINED | 11 |
| PITNEY BOWES INC | COMMON | 724479100 | 17 | 1600 | SH | DEFINED | 14 |
| PITNEY BOWES INC | COMMON | 724479100 | 12167 | 1143546 | SH | DEFINED | 15 |
| PITNEY BOWES INC | COMMON | 724479100 | 19 | 1829 | SH | DEFINED | 16 |
| PITNEY BOWES INC | COMMON | 724479100 | 2376 | 223289 | SH | DEFINED | 17 |
| PITNEY BOWES INC | COMMON | 724479100 | 164 | 15411 | SH | DEFINED | 3 |
| PLAINS ALL AMER PIPELINE LP | COMMON | 726503105 | 4976 | 110000 | SH | DEFINED | 1 |
| PLAINS ALL AMER PIPELINE LP | COMMON | 726503105 | 3812 | 84252 | SH | DEFINED | 14 |
| PLAINS ALL AMER PIPELINE LP | COMMON | 726503105 | 3687 | 81504 | SH | DEFINED | 15 |
| PLAINS ALL AMER PIPELINE LP | COMMON | 726503105 | 1207 | 26678 | SH | DEFINED | 17 |
| PLAINS ALL AMER PIPELINE LP | COMMON | 726503105 | 99237 | 2193575 | SH | DEFINED | 3 |
| PLAINS EXPLORATION & PRODUCT | COMMON | 726505100 | 596 | 12700 | SH | DEFINED | 11 |
| PLAINS EXPLORATION & PRODUCT | COMMON | 726505100 | 1269 | 27028 | SH | DEFINED | 15 |
| PLAINS EXPLORATION & PRODUCT | COMMON | 726505100 | 20 | 425 | SH | DEFINED | 16 |
| PLAINS EXPLORATION & PRODUCT | COMMON | 726505100 | 634 | 13506 | SH | DEFINED | 17 |
| PLAINS EXPLORATION & PRODUCT | COMMON | 726505100 | 3 | 57 | SH | DEFINED | 3 |
| PLANTRONICS INC | COMMON | 727493108 | 2463 | 66810 | SH | DEFINED | 1 |
| PLANTRONICS INC | COMMON | 727493108 | 7605 | 206272 | SH | DEFINED | 1,2 |
| PLANTRONICS INC | COMMON | 727493108 | 19 | 507 | SH | DEFINED | 14 |
| PLANTRONICS INC | COMMON | 727493108 | 706 | 19154 | SH | DEFINED | 15 |
| PLANTRONICS INC | COMMON | 727493108 | 287 | 7775 | SH | DEFINED | 3 |
| PLATINUM UNDERWRITERS HLDGS | COMMON | G7127P100 | 414 | 8996 | SH | DEFINED | 15 |
| PLATINUM UNDERWRITERS HLDGS | COMMON | G7127P100 | 11 | 241 | SH | DEFINED | 16 |
| PLATINUM UNDERWRITERS HLDGS | COMMON | G7127P100 | 54 | 1170 | SH | DEFINED | 3 |
| PLEXUS CORP | COMMON | 729132100 | 1533 | 59404 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| PLEXUS CORP | COMMON | 729132100 | 223 | 8636 | SH | DEFINED | 17 |
| PLEXUS CORP | COMMON | 729132100 | 6 | 235 | SH | DEFINED | 3 |
| PLUM CREEK TIMBER CO INC | COMMON | 729251108 | 148845 | 3354640 | SH | DEFINED | 1 |
| PLUM CREEK TIMBER CO INC | COMMON | 729251108 | 702 | 15824 | SH | DEFINED | 11 |
| PLUM CREEK TIMBER CO INC | COMMON | 729251108 | 11107 | 250329 | SH | DEFINED | 14 |
| PLUM CREEK TIMBER CO INC | COMMON | 729251108 | 29387 | 662316 | SH | DEFINED | 15 |
| PLUM CREEK TIMBER CO INC | COMMON | 729251108 | 26 | 579 | SH | DEFINED | 16 |
| PLUM CREEK TIMBER CO INC | COMMON | 729251108 | 1855 | 41806 | SH | DEFINED | 3 |
| PMC-SIERRA INC | COMMON | 69344F106 | 968 | 185815 | SH | DEFINED | 15 |
| PMC-SIERRA INC | COMMON | 69344F106 | 847 | 162549 | SH | DEFINED | 17 |
| PMFG INC | COMMON | 69345P103 | 52 | 5747 | SH | DEFINED | 14 |
| PMFG INC | COMMON | 69345P103 | 210 | 23152 | SH | DEFINED | 15 |
| PNC FINANCIAL SERVICES GROUP | COMMON | 693475105 | 622478 | 10675316 | SH | DEFINED | 1 |
| PNC FINANCIAL SERVICES GROUP | COMMON | 693475105 | 3008 | 51588 | SH | DEFINED | 11 |
| PNC FINANCIAL SERVICES GROUP | COMMON | 693475105 | 474 | 8131 | SH | DEFINED | 11, |
| PNC FINANCIAL SERVICES GROUP | COMMON | 693475105 | 575 | 9865 | SH | DEFINED | 14 |
| PNC FINANCIAL SERVICES GROUP | COMMON | 693475105 | 7735 | 132656 | SH | DEFINED | 15 |
| PNC FINANCIAL SERVICES GROUP | COMMON | 693475105 | 141 | 2425 | SH | DEFINED | 16 |
| PNC FINANCIAL SERVICES GROUP | COMMON | 693475105 | 1707 | 29282 | SH | DEFINED | 17 |
| PNC FINANCIAL SERVICES GROUP | COMMON | 693475105 | 10658 | 182776 | SH | DEFINED | 2 |
| PNC FINANCIAL SERVICES GROUP | COMMON | 693475105 | 677 | 11617 | SH | DEFINED | 3 |
| PNC FINANCIAL SERVICES GROUP | COMMON | 693475105 | 1155 | 19800 | SH | DEFINED | 5 |
| PNC FINANCIAL SERVICES GROUP | COMMON | 693475105 | 18727 | 321170 | SH | DEFINED | 6 |
| PNC FINANCIAL SERVICES GROUP | COMMON | 693475105 | 134 | 2300 | SH | DEFINED | 7 |
| PNM RESOURCES INC | COMMON | 69349H107 | 532 | 25960 | SH | DEFINED | 1 |
| PNM RESOURCES INC | COMMON | 69349H107 | 1577 | 76892 | SH | DEFINED | 15 |
| PNM RESOURCES INC | COMMON | 69349H107 | 69 | 3350 | SH | DEFINED | 16 |
| PNM RESOURCES INC | COMMON | 69349H107 | 26 | 1250 | SH | DEFINED | 17 |
| PNM RESOURCES INC | COMMON | 69349H107 | 203 | 9900 | SH | DEFINED | 3,1 |
| POLARIS INDUSTRIES INC | COMMON | 731068102 | 7825 | 92994 | SH | DEFINED | 1 |
| POLARIS INDUSTRIES INC | COMMON | 731068102 | 522 | 6200 | SH | DEFINED | 11 |
| POLARIS INDUSTRIES INC | COMMON | 731068102 | 127 | 1512 | SH | DEFINED | 14 |
| POLARIS INDUSTRIES INC | COMMON | 731068102 | 5306 | 63051 | SH | DEFINED | 15 |
| POLARIS INDUSTRIES INC | COMMON | 731068102 | 9 | 110 | SH | DEFINED | 16 |
| POLARIS INDUSTRIES INC | COMMON | 731068102 | 1496 | 17780 | SH | DEFINED | 17 |
| POLARIS INDUSTRIES INC | COMMON | 731068102 | 411 | 4886 | SH | DEFINED | 3 |
| POLYCOM INC | COMMON | 73172K104 | 19582 | 1872070 | SH | DEFINED | 1 |
| POLYCOM INC | COMMON | 73172K104 | 510 | 48737 | SH | DEFINED | 15 |
| POLYCOM INC | COMMON | 73172K104 | 191 | 18279 | SH | DEFINED | 17 |
| POLYCOM INC | COMMON | 73172K104 | 715 | 68389 | SH | DEFINED | 3 |
| POLYONE CORPORATION | COMMON | 73179P106 | 33590 | 1644944 | SH | DEFINED | 1 |
| POLYONE CORPORATION | COMMON | 73179P106 | 1831 | 89675 | SH | DEFINED | 15 |
| POLYONE CORPORATION | COMMON | 73179P106 | 10 | 492 | SH | DEFINED | 16 |
| POLYONE CORPORATION | COMMON | 73179P106 | 221 | 10830 | SH | DEFINED | 2,1 |
| POLYONE CORPORATION | COMMON | 73179P106 | 2909 | 142461 | SH | DEFINED | 6,1 |
| POLYPORE INTERNATIONAL INC | COMMON | 73179V103 | 6298 | 135443 | SH | DEFINED | 15 |
| POLYPORE INTERNATIONAL INC | COMMON | 73179V103 | 48 | 1033 | SH | DEFINED | 16 |
| POLYPORE INTERNATIONAL INC | COMMON | 73179V103 | 200 | 4296 | SH | DEFINED | 17 |
| POLYPORE INTERNATIONAL INC | COMMON | 73179V103 | 39082 | 840478 | SH | DEFINED | 2 |
| POLYPORE INTERNATIONAL INC | COMMON | 73179V103 | 27 | 586 | SH | DEFINED | 3 |
| POOL CORP | COMMON | 73278L105 | 49549 | 1170825 | SH | DEFINED | 1 |
| POOL CORP | COMMON | 73278L105 | 4213 | 99540 | SH | DEFINED | 15 |
| POOL CORP | COMMON | 73278L105 | 232 | 5474 | SH | DEFINED | 17 |
| POOL CORP | COMMON | 73278L105 | 607 | 14334 | SH | DEFINED | 9,1 |
| POPULAR INC | COMMON | 733174700 | 29 | 1400 | SH | DEFINED | 1 |
| POPULAR INC | COMMON | 733174700 | 728 | 35002 | SH | DEFINED | 15 |
| POPULAR INC | COMMON | 733174700 | 27 | 1298 | SH | DEFINED | 16 |
| POPULAR INC | COMMON | 733174700 | 169 | 8143 | SH | DEFINED | 17 |
| POPULAR INC | COMMON | 733174700 | 7 | 323 | SH | DEFINED | 3 |
| PORTFOLIO RECOVERY ASSOCIATE | COMMON | 73640Q105 | 321 | 3000 | SH | DEFINED | 14 |
| PORTFOLIO RECOVERY ASSOCIATE | COMMON | 73640Q105 | 3026 | 28322 | SH | DEFINED | 15 |
| PORTLAND GENERAL ELECTRIC CO | COMMON | 736508847 | 22145 | 809394 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| PORTLAND GENERAL ELECTRIC CO | COMMON | 736508847 | 939 | 34336 | SH | DEFINED | 15 |
| PORTLAND GENERAL ELECTRIC CO | COMMON | 736508847 | 12 | 456 | SH | DEFINED | 16 |
| PORTLAND GENERAL ELECTRIC CO | COMMON | 736508847 | 1053 | 38499 | SH | DEFINED | 17 |
| PORTLAND GENERAL ELECTRIC CO | COMMON | 736508847 | 90 | 3290 | SH | DEFINED | 3 |
| PORTLAND GENERAL ELECTRIC CO | COMMON | 736508847 | 192 | 7000 | SH | DEFINED | 3,1 |
| PORTUGAL TELECOM SGPS ADR | COMMON | 737273102 | 61 | 12297 | SH | DEFINED | 15 |
| POSCO ADR | COMMON | 693483109 | 14456 | 175972 | SH | DEFINED | 1 |
| POSCO ADR | COMMON | 693483109 | 25 | 300 | SH | DEFINED | 14 |
| POSCO ADR | COMMON | 693483109 | 10286 | 125209 | SH | DEFINED | 15 |
| POSCO ADR | COMMON | 693483109 | 2 | 21 | SH | DEFINED | 3 |
| POST HOLDINGS INC | COMMON | 737446104 | 244 | 7110 | SH | DEFINED | 1 |
| POST HOLDINGS INC | COMMON | 737446104 | 175 | 5100 | SH | DEFINED | 1,5 |
| POST HOLDINGS INC | COMMON | 737446104 | 461 | 13454 | SH | DEFINED | 15 |
| POST HOLDINGS INC | COMMON | 737446104 | 3 | 73 | SH | DEFINED | 17 |
| POST PROPERTIES INC REIT | COMMON | 737464107 | 106635 | 2134828 | SH | DEFINED | 1 |
| POST PROPERTIES INC REIT | COMMON | 737464107 | 694 | 13900 | SH | DEFINED | 1,5 |
| POST PROPERTIES INC REIT | COMMON | 737464107 | 1518 | 30400 | SH | DEFINED | 11, |
| POST PROPERTIES INC REIT | COMMON | 737464107 | 2801 | 56083 | SH | DEFINED | 15 |
| POST PROPERTIES INC REIT | COMMON | 737464107 | 157 | 3139 | SH | DEFINED | 15, |
| POST PROPERTIES INC REIT | COMMON | 737464107 | 247 | 4943 | SH | DEFINED | 17 |
| POST PROPERTIES INC REIT | COMMON | 737464107 | 1778 | 35600 | SH | DEFINED | 18, |
| POST PROPERTIES INC REIT | COMMON | 737464107 | 490 | 9800 | SH | DEFINED | 2,1 |
| POST PROPERTIES INC REIT | COMMON | 737464107 | 5954 | 119200 | SH | DEFINED | 3,1 |
| POST PROPERTIES INC REIT | COMMON | 737464107 | 1174 | 23506 | SH | DEFINED | 6,1 |
| POTASH CORP OF SASKATCHEWAN | COMMON | 73755L107 | 177825 | 4359632 | SH | DEFINED | 1 |
| POTASH CORP OF SASKATCHEWAN | COMMON | 73755L107 | 3509 | 86000 | SH | DEFINED | 11 |
| POTASH CORP OF SASKATCHEWAN | COMMON | 73755L107 | 17 | 420 | SH | DEFINED | 14 |
| POTASH CORP OF SASKATCHEWAN | COMMON | 73755L107 | 9115 | 223386 | SH | DEFINED | 15 |
| POTASH CORP OF SASKATCHEWAN | COMMON | 73755L107 | 1461 | 35803 | SH | DEFINED | 16 |
| POTASH CORP OF SASKATCHEWAN | COMMON | 73755L107 | 365 | 8981 | SH | DEFINED | 17 |
| POTASH CORP OF SASKATCHEWAN | COMMON | 73755L107 | 30312 | 742825 | SH | DEFINED | 2 |
| POTASH CORP OF SASKATCHEWAN | COMMON | 73755L107 | 19728 | 483463 | SH | DEFINED | 2,1 |
| POTASH CORP OF SASKATCHEWAN | COMMON | 73755L107 | 718 | 17649 | SH | DEFINED | 2,1 |
| POTASH CORP OF SASKATCHEWAN | COMMON | 73755L107 | 1970 | 48404 | SH | DEFINED | 3 |
| POTASH CORP OF SASKATCHEWAN | COMMON | 73755L107 | 1181 | 28950 | SH | DEFINED | 5 |
| POTASH CORP OF SASKATCHEWAN | COMMON | 73755L107 | 175 | 4300 | SH | DEFINED | 7 |
| POTLATCH CORP | COMMON | 737630103 | 74 | 1900 | SH | DEFINED | 1 |
| POTLATCH CORP | COMMON | 737630103 | 454 | 11588 | SH | DEFINED | 15 |
| POTLATCH CORP | COMMON | 737630103 | 13 | 326 | SH | DEFINED | 16 |
| POTLATCH CORP | COMMON | 737630103 | 87 | 2210 | SH | DEFINED | 3 |
| POWELL INDUSTRIES INC | COMMON | 739128106 | 397 | 9553 | SH | DEFINED | 15 |
| POWELL INDUSTRIES INC | COMMON | 739128106 | 56 | 1355 | SH | DEFINED | 3 |
| POWER INTEGRATIONS INC | COMMON | 739276103 | 27871 | 829247 | SH | DEFINED | 1 |
| POWER INTEGRATIONS INC | COMMON | 739276103 | 2801 | 83341 | SH | DEFINED | 15 |
| POWER INTEGRATIONS INC | COMMON | 739276103 | 100 | 2968 | SH | DEFINED | 16 |
| POWER INTEGRATIONS INC | COMMON | 739276103 | 151 | 4492 | SH | DEFINED | 17 |
| POWER INTEGRATIONS INC | COMMON | 739276103 | 218 | 6500 | SH | DEFINED | 3 |
| POWER-ONE INC | COMMON | 73930R102 | 464 | 113010 | SH | DEFINED | 1 |
| POWER-ONE INC | COMMON | 73930R102 | 5215 | 1269402 | SH | DEFINED | 15 |
| POWER-ONE INC | COMMON | 73930R102 | 89 | 21627 | SH | DEFINED | 16 |
| POWER-ONE INC | COMMON | 73930R102 | 138 | 33635 | SH | DEFINED | 17 |
| POWER-ONE INC | COMMON | 73930R102 | 233 | 56600 | SH | DEFINED | 3,1 |
| POWERSECURE INTERNATIONAL IN | COMMON | 73936N105 | 728 | 93151 | SH | DEFINED | 15 |
| POWERSHARES 1-30 LADDERED TP E | COMMON | 73936T524 | 88630 | 2718700 | SH | DEFINED | 1 |
| POWERSHARES 1-30 LADDERED TP E | COMMON | 73936T524 | 2181 | 66917 | SH | DEFINED | 17 |
| POWERSHARES ACTIVE LOW DURAT E | COMMON | 73935B409 | 278 | 10999 | SH | DEFINED | 15 |
| POWERSHARES ACTIVE U.S REAL ES | COMMON | 73935B508 | 437 | 7696 | SH | DEFINED | 15 |
| POWERSHARES AERO & DEFENSE ETF | COMMON | 73935X690 | 21 | 1000 | SH | DEFINED | 14 |
| POWERSHARES BUILD AMERICA BND | COMMON | 73937B407 | 2119 | 70087 | SH | DEFINED | 17 |
| POWERSHARES CLEANTECH PORTFO E | COMMON | 73935X278 | 128 | 5520 | SH | DEFINED | 14 |
| POWERSHARES DB AGRICULTURE ETF | COMMON | 73936B408 | 402 | 14400 | SH | DEFINED | 1 |
| POWERSHARES DB AGRICULTURE ETF | COMMON | 73936B408 | 28 | 1000 | SH | DEFINED | 14 |

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|---|---|---|---|---|---|---|---|
| POWERSHARES DB AGRICULTURE ETF | COMMON | 73936B408 | 485 | 17335 | SH | DEFINED | 15 |
| POWERSHARES DB AGRICULTURE ETF | COMMON | 73936B408 | 30 | 1075 | SH | DEFINED | 3 |
| POWERSHARES DB BASE METALS ETF | COMMON | 73936B705 | 326 | 16926 | SH | DEFINED | 15 |
| POWERSHARES DB COMMODITY IND E | COMMON | 73935S105 | 1262 | 45440 | SH | DEFINED | 19 |
| POWERSHARES DB COMMODITY IND E | COMMON | 73935S105 | 240 | 8650 | SH | DEFINED | 3 |
| POWERSHARES DB ENERGY FUND ETF | COMMON | 73936B101 | 649 | 23229 | SH | DEFINED | 15 |
| POWERSHARES DB G10 CURR HARV E | COMMON | 73935Y102 | 658 | 25153 | SH | DEFINED | 15 |
| POWERSHARES DB GOLD FUND ETF | COMMON | 73936B606 | 28503 | 497000 | SH | DEFINED | 1 |
| POWERSHARES DB GOLD FUND ETF | COMMON | 73936B606 | 223666 | 3900020 | SH | DEFINED | 2 |
| POWERSHARES DB GOLD FUND ETF | COMMON | 73936B606 | 142 | 2482 | SH | DEFINED | 2,1 |
| POWERSHARES DB GOLD FUND ETF | COMMON | 73936B606 | 923 | 16100 | SH | DEFINED | 3 |
| POWERSHARES DB OIL FUND ETF | COMMON | 73936B507 | 450 | 17354 | SH | DEFINED | 14 |
| POWERSHARES DB OIL FUND ETF | COMMON | 73936B507 | 146 | 5625 | SH | DEFINED | 3 |
| POWERSHARES DB PREC METALS ETF | COMMON | 73936B200 | 303 | 5300 | SH | DEFINED | 14 |
| POWERSHARES DB PREC METALS ETF | COMMON | 73936B200 | 328 | 5741 | SH | DEFINED | 15 |
| POWERSHARES DB PREC METALS ETF | COMMON | 73936B200 | 1136 | 19905 | SH | DEFINED | 19 |
| POWERSHARES DVD ACHIEVERS PT E | COMMON | 73935X732 | 1532 | 94812 | SH | DEFINED | 15 |
| POWERSHARES DVD ACHIEVERS PT E | COMMON | 73935X732 | 2579 | 159570 | SH | DEFINED | 17 |
| POWERSHARES DVD ACHIEVERS PT E | COMMON | 73935X732 | 31544 | 1951987 | SH | DEFINED | 2,1 |
| POWERSHARES DVD ACHIEVERS PT E | COMMON | 73935X732 | 38 | 2348 | SH | DEFINED | 3 |
| POWERSHARES DWA EMERGING MKT E | COMMON | 73936Q207 | 141 | 7594 | SH | DEFINED | 15 |
| POWERSHARES DWA TECHINICAL L | COMMON | 73935X153 | 1537 | 55065 | SH | DEFINED | 15 |
| POWERSHARES DYN BIOTECH&GENO E | COMMON | 73935X856 | 103 | 4500 | SH | DEFINED | 14 |
| POWERSHARES DYN BIOTECH&GENO E | COMMON | 73935X856 | 69 | 3000 | SH | DEFINED | 3 |
| POWERSHARES DYN ENERGY ETF | COMMON | 73935X385 | 160 | 3722 | SH | DEFINED | 15 |
| POWERSHARES DYN L/C GROWTH ETF | COMMON | 73935X609 | 621 | 32785 | SH | DEFINED | 17 |
| POWERSHARES DYN L/C GROWTH ETF | COMMON | 73935X609 | 71 | 3775 | SH | DEFINED | 3 |
| POWERSHARES DYN OIL & GAS SV E | COMMON | 73935X625 | 92 | 4500 | SH | DEFINED | 14 |
| POWERSHARES DYN OIL & GAS SV E | COMMON | 73935X625 | 38 | 1865 | SH | DEFINED | 3 |
| POWERSHARES EM MAR SOV DE PT E | COMMON | 73936T573 | 1679 | 53400 | SH | DEFINED | 14 |
| POWERSHARES EM MAR SOV DE PT E | COMMON | 73936T573 | 4909 | 156123 | SH | DEFINED | 15 |
| POWERSHARES EM MAR SOV DE PT E | COMMON | 73936T573 | 2724 | 86627 | SH | DEFINED | 17 |
| POWERSHARES EM MAR SOV DE PT E | COMMON | 73936T573 | 28154 | 895298 | SH | DEFINED | 2,1 |
| POWERSHARES EM MAR SOV DE PT E | COMMON | 73936T573 | 170 | 5418 | SH | DEFINED | 3 |
| POWERSHARES FIN PFD PORTFOLI E | COMMON | 73935X229 | 17 | 950 | SH | DEFINED | 3 |
| POWERSHARES FTSE RAFE DEV EX E | COMMON | 73936T771 | 491 | 20903 | SH | DEFINED | 15 |
| POWERSHARES FTSE RAFE EMRGIN E | COMMON | 73936T763 | 68 | 3000 | SH | DEFINED | 14 |
| POWERSHARES FTSE RAFE EMRGIN E | COMMON | 73936T763 | 1045 | 45779 | SH | DEFINED | 15 |
| POWERSHARES FTSE RAFE EMRGIN E | COMMON | 73936T763 | 3282 | 143839 | SH | DEFINED | 17 |
| POWERSHARES FTSE RAFE EMRGIN E | COMMON | 73936T763 | 76751 | 3363310 | SH | DEFINED | 2 |
| POWERSHARES FTSE RAFE EMRGIN E | COMMON | 73936T763 | 59390 | 2602529 | SH | DEFINED | 2,1 |
| POWERSHARES FTSE RAFI DEVELO E | COMMON | 73936T789 | 520 | 14269 | SH | DEFINED | 15 |
| POWERSHARES FTSE RAFI DEVELO E | COMMON | 73936T789 | 73953 | 2028669 | SH | DEFINED | 2 |
| POWERSHARES FTSE RAFI DEVELO E | COMMON | 73936T789 | 23700 | 650147 | SH | DEFINED | 2,1 |
| POWERSHARES FTSE RAFI US 1K ET | COMMON | 73935X583 | 734 | 11760 | SH | DEFINED | 14 |
| POWERSHARES FTSE RAFI US 1K ET | COMMON | 73935X583 | 65930 | 1056064 | SH | DEFINED | 2,1 |
| POWERSHARES FTSE RAFI US 1K ET | COMMON | 73935X583 | 91465 | 1465076 | SH | DEFINED | 2,1 |
| POWERSHARES FTSE RAFI US 1K ET | COMMON | 73935X583 | 103 | 1650 | SH | DEFINED | 3 |
| POWERSHARES FUND PURE LG CORE | COMMON | 73935X450 | 3643 | 136741 | SH | DEFINED | 15 |
| POWERSHARES GBL CLEAN ENERGY E | COMMON | 73936T615 | 27 | 3400 | SH | DEFINED | 14 |
| POWERSHARES GBL CLEAN ENERGY E | COMMON | 73936T615 | 613 | 77710 | SH | DEFINED | 17 |
| POWERSHARES GBL CLEAN ENERGY E | COMMON | 73936T615 | 1194 | 151347 | SH | DEFINED | 2,1 |
| POWERSHARES GLD DRG CHINA PO | COMMON | 73935X401 | 1990 | 103850 | SH | DEFINED | 14 |
| POWERSHARES GLD DRG CHINA PO | COMMON | 73935X401 | 1896 | 98960 | SH | DEFINED | 2,1 |
| POWERSHARES GLD DRG CHINA PO | COMMON | 73935X401 | 57 | 3000 | SH | DEFINED | 3 |
| POWERSHARES GLOBAL AGRICULTURE | COMMON | 73936Q702 | 247 | 8031 | SH | DEFINED | 15 |
| POWERSHARES GLOBAL AGRICULTURE | COMMON | 73936Q702 | 16964 | 552018 | SH | DEFINED | 2,1 |
| POWERSHARES GLOBAL EMERGING IN | COMMON | 73937B209 | 11 | 250 | SH | DEFINED | 14 |
| POWERSHARES GLOBAL EMERGING IN | COMMON | 73937B209 | 742 | 17176 | SH | DEFINED | 15 |
| POWERSHARES GLOBAL EMERGING IN | COMMON | 73937B209 | 287 | 6636 | SH | DEFINED | 17 |
| POWERSHARES GLOBAL GOLD & PREC | COMMON | 73936Q876 | 252 | 6795 | SH | DEFINED | 15 |
| POWERSHARES GLOBAL GOLD & PREC | COMMON | 73936Q876 | 7919 | 213578 | SH | DEFINED | 2,1 |

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|---|---|---|---|---|---|---|---|
| POWERSHARES GLOBAL LISTED PRIV | COMMON | 73935X195 | 287 | 28346 | SH | DEFINED | 17 |
| POWERSHARES GLOBAL LISTED PRIV | COMMON | 73935X195 | 20 | 2000 | SH | DEFINED | 3 |
| POWERSHARES GLOBAL NUCLEAR ETF | COMMON | 73937B100 | 0 | 20 | SH | DEFINED | 14 |
| POWERSHARES GLOBAL WATER POR E | COMMON | 73936T623 | 36 | 2000 | SH | DEFINED | 14 |
| POWERSHARES GLOBAL WATER POR E | COMMON | 73936T623 | 2391 | 132745 | SH | DEFINED | 17 |
| POWERSHARES GLOBAL WATER POR E | COMMON | 73936T623 | 1647 | 91432 | SH | DEFINED | 2,1 |
| POWERSHARES GLOBAL WATER PT ET | COMMON | 73935X575 | 102 | 4900 | SH | DEFINED | 14 |
| POWERSHARES GLOBAL WATER PT ET | COMMON | 73935X575 | 3840 | 185081 | SH | DEFINED | 17 |
| POWERSHARES GLOBAL WATER PT ET | COMMON | 73935X575 | 19 | 900 | SH | DEFINED | 3 |
| POWERSHARES H/Y CORP BD PORT E | COMMON | 73936T557 | 1766 | 91728 | SH | DEFINED | 15 |
| POWERSHARES H/Y CORP BD PORT E | COMMON | 73936T557 | 4809 | 249820 | SH | DEFINED | 17 |
| POWERSHARES H/Y CORP BD PORT E | COMMON | 73936T557 | 118892 | 6175884 | SH | DEFINED | 2,1 |
| POWERSHARES H/Y EQ DVD ACHIE E | COMMON | 73935X302 | 523 | 55561 | SH | DEFINED | 15 |
| POWERSHARES H/Y EQ DVD ACHIE E | COMMON | 73935X302 | 2105 | 223665 | SH | DEFINED | 17 |
| POWERSHARES IN NATL MUN B PT M | COMMON | 73936T474 | 1697 | 65910 | SH | DEFINED | 17 |
| POWERSHARES INDIA PORTFOLIO ET | COMMON | 73935L100 | 272 | 14831 | SH | DEFINED | 1 |
| POWERSHARES INDIA PORTFOLIO ET | COMMON | 73935L100 | 73 | 4000 | SH | DEFINED | 14 |
| POWERSHARES INDIA PORTFOLIO ET | COMMON | 73935L100 | 2442 | 133002 | SH | DEFINED | 2,1 |
| POWERSHARES INDIA PORTFOLIO ET | COMMON | 73935L100 | 37 | 2000 | SH | DEFINED | 3 |
| POWERSHARES INDIA PORTFOLIO ET | COMMON | 73935L100 | 9004 | 490400 | SH | DEFINED | 4 |
| POWERSHARES INDIA PORTFOLIO ET | COMMON | 73935L100 | 9547 | 520000 | SH | DEFINED | 6 |
| POWERSHARES INTER DVD ACHIEV E | COMMON | 73935X716 | 48262 | 3048794 | SH | DEFINED | 1 |
| POWERSHARES INTER DVD ACHIEV E | COMMON | 73935X716 | 776 | 49005 | SH | DEFINED | 15 |
| POWERSHARES INTER DVD ACHIEV E | COMMON | 73935X716 | 2640 | 166790 | SH | DEFINED | 17 |
| POWERSHARES INTER DVD ACHIEV E | COMMON | 73935X716 | 4015 | 253663 | SH | DEFINED | 2 |
| POWERSHARES INTER DVD ACHIEV E | COMMON | 73935X716 | 31571 | 1994367 | SH | DEFINED | 2,1 |
| POWERSHARES MENA FRONTIER COUN | COMMON | 73936Q603 | 1014 | 93651 | SH | DEFINED | 15 |
| POWERSHARES NASDAQ OMX CLEAN E | COMMON | 73937B308 | 4 | 790 | SH | DEFINED | 3 |
| POWERSHARES PREFERRED PORT ETF | COMMON | 73936T565 | 492 | 33500 | SH | DEFINED | 14 |
| POWERSHARES PREFERRED PORT ETF | COMMON | 73936T565 | 735 | 50046 | SH | DEFINED | 15 |
| POWERSHARES PREFERRED PORT ETF | COMMON | 73936T565 | 4823 | 328555 | SH | DEFINED | 17 |
| POWERSHARES PREFERRED PORT ETF | COMMON | 73936T565 | 31721 | 2160852 | SH | DEFINED | 2,1 |
| POWERSHARES PREFERRED PORT ETF | COMMON | 73936T565 | 29 | 2000 | SH | DEFINED | 3 |
| POWERSHARES QQQ NASDAQ 100 ETF | COMMON | 73935A104 | 3626 | 55674 | SH | DEFINED | 14 |
| POWERSHARES QQQ NASDAQ 100 ETF | COMMON | 73935A104 | 10487 | 161015 | SH | DEFINED | 2,1 |
| POWERSHARES QQQ NASDAQ 100 ETF | COMMON | 73935A104 | 468 | 7190 | SH | DEFINED | 3 |
| POWERSHARES S&P 500 BUYWRITE E | COMMON | 73936G308 | 326 | 16572 | SH | DEFINED | 15 |
| POWERSHARES S&P 500 HIGH BET E | COMMON | 73937B829 | 1002 | 45704 | SH | DEFINED | 15 |
| POWERSHARES S&P 500 LOW VOLA E | COMMON | 73937B779 | 1569 | 56691 | SH | DEFINED | 15 |
| POWERSHARES S&P 500 LOW VOLA E | COMMON | 73937B779 | 16179 | 584509 | SH | DEFINED | 2,1 |
| POWERSHARES SENIOR LOAN ETF | COMMON | 73936Q769 | 50 | 2000 | SH | DEFINED | 14 |
| POWERSHARES SENIOR LOAN ETF | COMMON | 73936Q769 | 3127 | 125165 | SH | DEFINED | 17 |
| POWERSHARES SENIOR LOAN ETF | COMMON | 73936Q769 | 5656 | 226411 | SH | DEFINED | 2,1 |
| POWERSHARES VRDO TAX-FREE WK E | COMMON | 73936T433 | 706 | 28265 | SH | DEFINED | 14 |
| POWERSHARES VRDO TAX-FREE WK E | COMMON | 73936T433 | 252 | 10079 | SH | DEFINED | 17 |
| POWERSHARES WILDERH CLEAN EN E | COMMON | 73935X500 | 43 | 10550 | SH | DEFINED | 14 |
| POWERSHARES WILDERH CLEAN EN E | COMMON | 73935X500 | 1217 | 298256 | SH | DEFINED | 17 |
| POWERSHARES WILDERH CLEAN EN E | COMMON | 73935X500 | 5 | 1200 | SH | DEFINED | 3 |
| POWERSHARES WILDERHILL PROGR E | COMMON | 73935X161 | 333 | 13015 | SH | DEFINED | 14 |
| POWERWAVE TECHNOLOGIES INC | COMMON | 739363307 | 43 | 138503 | SH | DEFINED | 15 |
| POZEN INC | COMMON | 73941U102 | 54 | 10804 | SH | DEFINED | 15 |
| POZEN INC | COMMON | 73941U102 | 146 | 29100 | SH | DEFINED | 3,1 |
| PPG INDUSTRIES INC | COMMON | 693506107 | 310528 | 2294256 | SH | DEFINED | 1 |
| PPG INDUSTRIES INC | COMMON | 693506107 | 758 | 5600 | SH | DEFINED | 1,5 |
| PPG INDUSTRIES INC | COMMON | 693506107 | 2043 | 15096 | SH | DEFINED | 11 |
| PPG INDUSTRIES INC | COMMON | 693506107 | 700 | 5175 | SH | DEFINED | 14 |
| PPG INDUSTRIES INC | COMMON | 693506107 | 8368 | 61828 | SH | DEFINED | 15 |
| PPG INDUSTRIES INC | COMMON | 693506107 | 80 | 593 | SH | DEFINED | 16 |
| PPG INDUSTRIES INC | COMMON | 693506107 | 38965 | 287883 | SH | DEFINED | 17 |
| PPG INDUSTRIES INC | COMMON | 693506107 | 882 | 6519 | SH | DEFINED | 3 |
| PPG INDUSTRIES INC | COMMON | 693506107 | 772 | 5703 | SH | DEFINED | 5 |
| PPG INDUSTRIES INC | COMMON | 693506107 | 12404 | 91647 | SH | DEFINED | 6 |

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|---|---|---|---|---|---|---|---|
| PPG INDUSTRIES INC | COMMON | 693506107 | 108 | 800 | SH | DEFINED | 7 |
| PPL CORP UNIT CON OF PUR CO CV | CONVERT | 69351T114 | 1800 | 33500 | SH | DEFINED | 1 |
| PPL CORP UNIT CON OF PUR CO CV | CONVERT | 69351T114 | 243 | 4525 | SH | DEFINED | 15 |
| PPL CORPORATION | COMMON | 69351T106 | 288148 | 10064560 | SH | DEFINED | 1 |
| PPL CORPORATION | COMMON | 69351T106 | 1647 | 57525 | SH | DEFINED | 11 |
| PPL CORPORATION | COMMON | 69351T106 | 10 | 333 | SH | DEFINED | 14 |
| PPL CORPORATION | COMMON | 69351T106 | 46738 | 1632483 | SH | DEFINED | 15 |
| PPL CORPORATION | COMMON | 69351T106 | 70 | 2432 | SH | DEFINED | 16 |
| PPL CORPORATION | COMMON | 69351T106 | 6751 | 235794 | SH | DEFINED | 17 |
| PPL CORPORATION | COMMON | 69351T106 | 199 | 6954 | SH | DEFINED | 3 |
| PPL CORPORATION | COMMON | 69351T106 | 194 | 6764 | SH | DEFINED | 5 |
| PPL CORPORATION | COMMON | 69351T106 | 86 | 3000 | SH | DEFINED | 7 |
| PPL CORPORATION CVT PFD 9.5 | CONVERT | 69351T601 | 5299 | 101300 | SH | DEFINED | 1 |
| PRAXAIR INC | COMMON | 74005P104 | 23619 | 215797 | SH | DEFINED | 1 |
| PRAXAIR INC | COMMON | 74005P104 | 3167 | 28935 | SH | DEFINED | 11 |
| PRAXAIR INC | COMMON | 74005P104 | 38468 | 351467 | SH | DEFINED | 14 |
| PRAXAIR INC | COMMON | 74005P104 | 12413 | 113416 | SH | DEFINED | 15 |
| PRAXAIR INC | COMMON | 74005P104 | 68 | 618 | SH | DEFINED | 16 |
| PRAXAIR INC | COMMON | 74005P104 | 9695 | 88579 | SH | DEFINED | 17 |
| PRAXAIR INC | COMMON | 74005P104 | 10303 | 94137 | SH | DEFINED | 2 |
| PRAXAIR INC | COMMON | 74005P104 | 37126 | 339204 | SH | DEFINED | 3 |
| PRAXAIR INC | COMMON | 74005P104 | 1272 | 11624 | SH | DEFINED | 5 |
| PRAXAIR INC | COMMON | 74005P104 | 153 | 1400 | SH | DEFINED | 7 |
| PRECISION CASTPARTS CORP | COMMON | 740189105 | 17532 | 92558 | SH | DEFINED | 1 |
| PRECISION CASTPARTS CORP | COMMON | 740189105 | 2709 | 14300 | SH | DEFINED | 11 |
| PRECISION CASTPARTS CORP | COMMON | 740189105 | 13035 | 68816 | SH | DEFINED | 14 |
| PRECISION CASTPARTS CORP | COMMON | 740189105 | 5727 | 30232 | SH | DEFINED | 15 |
| PRECISION CASTPARTS CORP | COMMON | 740189105 | 40 | 209 | SH | DEFINED | 16 |
| PRECISION CASTPARTS CORP | COMMON | 740189105 | 119 | 630 | SH | DEFINED | 17 |
| PRECISION CASTPARTS CORP | COMMON | 740189105 | 4071 | 21493 | SH | DEFINED | 3 |
| PRECISION CASTPARTS CORP | COMMON | 740189105 | 902 | 4760 | SH | DEFINED | 5 |
| PRECISION CASTPARTS CORP | COMMON | 740189105 | 114 | 600 | SH | DEFINED | 7 |
| PRECISION CASTPARTS CORP | COMMON | 740189105 | 587 | 3100 | SH | DEFINED | 8,1 |
| PRECISION DRILLING CORP | COMMON | 74022D308 | 9205 | 1110859 | SH | DEFINED | 1 |
| PRECISION DRILLING CORP | COMMON | 74022D308 | 69 | 8282 | SH | DEFINED | 15 |
| PRECISION DRILLING CORP | COMMON | 74022D308 | 21756 | 2625505 | SH | DEFINED | 2,1 |
| PRECISION DRILLING CORP | COMMON | 74022D308 | 292 | 35241 | SH | DEFINED | 2,1 |
| PREFERRED BANK LOS ANGELES | COMMON | 740367404 | 86 | 6070 | SH | DEFINED | 1 |
| PREFERRED BANK LOS ANGELES | COMMON | 740367404 | 71 | 5021 | SH | DEFINED | 15 |
| PREFERRED BANK LOS ANGELES | COMMON | 740367404 | 24 | 1700 | SH | DEFINED | 3,1 |
| PREFORMED LINE PRODUCTS CO | COMMON | 740444104 | 77 | 1303 | SH | DEFINED | 15 |
| PREMIERE GLOBAL SERVICES INC | COMMON | 740585104 | 1860 | 190226 | SH | DEFINED | 15 |
| PRESTIGE BRANDS HOLDINGS INC | COMMON | 74112D101 | 9811 | 489801 | SH | DEFINED | 15 |
| PRETIUM RESOURCES INC | COMMON | 74139C102 | 7 | 500 | SH | DEFINED | 14 |
| PRETIUM RESOURCES INC | COMMON | 74139C102 | 117 | 8825 | SH | DEFINED | 15 |
| PRGX GLOBAL INC | COMMON | 69357C503 | 113 | 17531 | SH | DEFINED | 15 |
| PRICELINE COM INC | COMMON | 741503403 | 212958 | 343265 | SH | DEFINED | 1 |
| PRICELINE COM INC | COMMON | 741503403 | 41 | 66 | SH | DEFINED | 1,1 |
| PRICELINE COM INC | COMMON | 741503403 | 3040 | 4900 | SH | DEFINED | 11 |
| PRICELINE COM INC | COMMON | 741503403 | 1181 | 1903 | SH | DEFINED | 12, |
| PRICELINE COM INC | COMMON | 741503403 | 248 | 400 | SH | DEFINED | 14 |
| PRICELINE COM INC | COMMON | 741503403 | 313366 | 505112 | SH | DEFINED | 15 |
| PRICELINE COM INC | COMMON | 741503403 | 7175 | 11566 | SH | DEFINED | 16 |
| PRICELINE COM INC | COMMON | 741503403 | 599 | 966 | SH | DEFINED | 17 |
| PRICELINE COM INC | COMMON | 741503403 | 1795 | 2894 | SH | DEFINED | 3 |
| PRICELINE COM INC | COMMON | 741503403 | 1055 | 1700 | SH | DEFINED | 5 |
| PRICELINE COM INC | COMMON | 741503403 | 31855 | 51346 | SH | DEFINED | 6 |
| PRICELINE COM INC | COMMON | 741503403 | 124 | 200 | SH | DEFINED | 7 |
| PRICELINE COM INC | COMMON | 741503403 | 320 | 516 | SH | DEFINED | 9,1 |
| PRICELINE.COM CVT 144A 1.0 03- | CONVERT | 741503AP1 | 11776 | 11025000 | SH | DEFINED | 1 |
| PRICELINE.COM INC 144A 1.25 03 | CONVERT | 741503AM8 | 4164 | 2000000 | SH | DEFINED | 1 |
| PRICELINE.COM INC 144A 1.25 03 | CONVERT | 741503AM8 | 208 | 100000 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| PRICESMART INC | COMMON | 741511109 | 192 | 2500 | SH | DEFINED | 14 |
| PRICESMART INC | COMMON | 741511109 | 583 | 7575 | SH | DEFINED | 15 |
| PRICESMART INC | COMMON | 741511109 | 22 | 291 | SH | DEFINED | 3 |
| PRIMERICA INC | COMMON | 74164M108 | 6 | 200 | SH | DEFINED | 1 |
| PRIMERICA INC | COMMON | 74164M108 | 1031 | 34367 | SH | DEFINED | 15 |
| PRIMERICA INC | COMMON | 74164M108 | 10 | 337 | SH | DEFINED | 16 |
| PRIMERO MINING CORP | COMMON | 74164W106 | 87 | 13519 | SH | DEFINED | 15 |
| PRIMORIS SERVICES CORP | COMMON | 74164F103 | 143 | 9504 | SH | DEFINED | 15 |
| PRIMORIS SERVICES CORP | COMMON | 74164F103 | 573 | 38075 | SH | DEFINED | 17 |
| PRIMUS TELECOMMUNICATIONS GR | COMMON | 741929301 | 67 | 6201 | SH | DEFINED | 15 |
| PRINCIPAL FINANCIAL GROUP | COMMON | 74251V102 | 8633 | 302684 | SH | DEFINED | 1 |
| PRINCIPAL FINANCIAL GROUP | COMMON | 74251V102 | 1888 | 66200 | SH | DEFINED | 1,5 |
| PRINCIPAL FINANCIAL GROUP | COMMON | 74251V102 | 63 | 2200 | SH | DEFINED | 1,9 |
| PRINCIPAL FINANCIAL GROUP | COMMON | 74251V102 | 801 | 28090 | SH | DEFINED | 11 |
| PRINCIPAL FINANCIAL GROUP | COMMON | 74251V102 | 4978 | 174544 | SH | DEFINED | 15 |
| PRINCIPAL FINANCIAL GROUP | COMMON | 74251V102 | 249 | 8737 | SH | DEFINED | 16 |
| PRINCIPAL FINANCIAL GROUP | COMMON | 74251V102 | 276 | 9661 | SH | DEFINED | 17 |
| PRINCIPAL FINANCIAL GROUP | COMMON | 74251V102 | 33 | 1162 | SH | DEFINED | 2,1 |
| PRINCIPAL FINANCIAL GROUP | COMMON | 74251V102 | 50 | 1744 | SH | DEFINED | 3 |
| PRINCIPAL FINANCIAL GROUP | COMMON | 74251V102 | 231 | 8100 | SH | DEFINED | 3,1 |
| PRINCIPAL FINANCIAL GROUP | COMMON | 74251V102 | 297 | 10430 | SH | DEFINED | 5 |
| PRINCIPAL FINANCIAL GROUP | COMMON | 74251V102 | 103 | 3600 | SH | DEFINED | 8,1 |
| PRIVATEBANCORP INC | COMMON | 742962103 | 31315 | 2044034 | SH | DEFINED | 1 |
| PRIVATEBANCORP INC | COMMON | 742962103 | 1728 | 112801 | SH | DEFINED | 15 |
| PRIVATEBANCORP INC | COMMON | 742962103 | 98 | 6400 | SH | DEFINED | 3,1 |
| PROASSURANCE CORP | COMMON | 74267C106 | 6172 | 146281 | SH | DEFINED | 15 |
| PROASSURANCE CORP | COMMON | 74267C106 | 8 | 192 | SH | DEFINED | 16 |
| PROASSURANCE CORP | COMMON | 74267C106 | 30 | 708 | SH | DEFINED | 17 |
| PROASSURANCE CORP | COMMON | 74267C106 | 61 | 1450 | SH | DEFINED | 3 |
| PROCERA NETWORKS INC | COMMON | 74269U203 | 5549 | 299124 | SH | DEFINED | 1 |
| PROCERA NETWORKS INC | COMMON | 74269U203 | 1303 | 70254 | SH | DEFINED | 15 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 670024 | 9869258 | SH | DEFINED | 1 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 5757 | 84800 | SH | DEFINED | 1,5 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 27 | 400 | SH | DEFINED | 1,9 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 19018 | 280136 | SH | DEFINED | 11 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 24826 | 365675 | SH | DEFINED | 14 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 70459 | 1037842 | SH | DEFINED | 15 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 588 | 8660 | SH | DEFINED | 16 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 136418 | 2009397 | SH | DEFINED | 17 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 3138 | 46219 | SH | DEFINED | 2 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 13886 | 204543 | SH | DEFINED | 3 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 115 | 1699 | SH | DEFINED | 3,1 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 1487 | 21900 | SH | DEFINED | 4 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 6110 | 90000 | SH | DEFINED | 5 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 34465 | 507656 | SH | DEFINED | 6 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 672 | 9900 | SH | DEFINED | 7 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 787 | 11589 | SH | DEFINED | 8,1 |
| PROCTER & GAMBLE CO | COMMON | 742718109 | 1602 | 23600 | SH | DEFINED | 9 |
| PROGRESS SOFTWARE CORP | COMMON | 743312100 | 1673 | 79688 | SH | DEFINED | 15 |
| PROGRESS SOFTWARE CORP | COMMON | 743312100 | 6 | 286 | SH | DEFINED | 3 |
| PROGRESSIVE CORP | COMMON | 743315103 | 182194 | 8634800 | SH | DEFINED | 1 |
| PROGRESSIVE CORP | COMMON | 743315103 | 1217 | 57657 | SH | DEFINED | 11 |
| PROGRESSIVE CORP | COMMON | 743315103 | 3665 | 173675 | SH | DEFINED | 15 |
| PROGRESSIVE CORP | COMMON | 743315103 | 68 | 3228 | SH | DEFINED | 16 |
| PROGRESSIVE CORP | COMMON | 743315103 | 1511 | 71614 | SH | DEFINED | 17 |
| PROGRESSIVE CORP | COMMON | 743315103 | 1628 | 77134 | SH | DEFINED | 3 |
| PROGRESSIVE CORP | COMMON | 743315103 | 240 | 11388 | SH | DEFINED | 5 |
| PROGRESSIVE CORP | COMMON | 743315103 | 76 | 3600 | SH | DEFINED | 7 |
| PROGRESSIVE WASTE SOLUTIONS LT | COMMON | 74339G101 | 14165 | 655568 | SH | DEFINED | 1 |
| PROGRESSIVE WASTE SOLUTIONS LT | COMMON | 74339G101 | 100 | 4635 | SH | DEFINED | 15 |
| PROGRESSIVE WASTE SOLUTIONS LT | COMMON | 74339G101 | 13184 | 608850 | SH | DEFINED | 2 |
| PROGRESSIVE WASTE SOLUTIONS LT | COMMON | 74339G101 | 21895 | 1011188 | SH | DEFINED | 2,1 |

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|---|---|---|---|---|---|---|---|
| PROLOGIS INC | COMMON | 74340W103 | 745379 | 20426939 | SH | DEFINED | 1 |
| PROLOGIS INC | COMMON | 74340W103 | 1665 | 45620 | SH | DEFINED | 11 |
| PROLOGIS INC | COMMON | 74340W103 | 5338 | 146285 | SH | DEFINED | 11, |
| PROLOGIS INC | COMMON | 74340W103 | 19 | 509 | SH | DEFINED | 14 |
| PROLOGIS INC | COMMON | 74340W103 | 1722 | 47185 | SH | DEFINED | 15 |
| PROLOGIS INC | COMMON | 74340W103 | 970 | 26582 | SH | DEFINED | 15, |
| PROLOGIS INC | COMMON | 74340W103 | 41 | 1118 | SH | DEFINED | 16 |
| PROLOGIS INC | COMMON | 74340W103 | 5151 | 141162 | SH | DEFINED | 17 |
| PROLOGIS INC | COMMON | 74340W103 | 6255 | 171430 | SH | DEFINED | 18, |
| PROLOGIS INC | COMMON | 74340W103 | 1740 | 47688 | SH | DEFINED | 2,1 |
| PROLOGIS INC | COMMON | 74340W103 | 10 | 282 | SH | DEFINED | 3 |
| PROLOGIS INC | COMMON | 74340W103 | 21019 | 576022 | SH | DEFINED | 3,1 |
| PROLOGIS INC | COMMON | 74340W103 | 4136 | 113343 | SH | DEFINED | 6,1 |
| PROLOGIS INC CVT 3.25 03-15-15 | CONVERT | 74340XAT8 | 23399 | 20650000 | SH | DEFINED | 1 |
| PROS HOLDINGS INC | COMMON | 74346Y103 | 46 | 2492 | SH | DEFINED | 15 |
| PROSHARES CREDIT SUISSE 130 ET | COMMON | 74347R248 | 509 | 7726 | SH | DEFINED | 17 |
| PROSHARES ULTRASHORT 20+Y TR E | COMMON | 74347B201 | 16 | 250 | PRN | DEFINED | 14 |
| PROSHARES ULTRASHORT 20+Y TR E | COMMON | 74347B201 | 1140 | 17960 | PRN | DEFINED | 3 |
| PROSHARES ULTRASHORT EURO ETF | COMMON | 74347W882 | 29 | 1500 | SH | DEFINED | 14 |
| PROSHARES ULTRASHORT LEH 7 ETF | COMMON | 74347R313 | 39 | 1400 | SH | DEFINED | 14 |
| PROSHARES ULTRASHORT S&P500 MF | COMMON | 74347B300 | 26 | 483 | SH | DEFINED | 14 |
| PROSHARES ULTRASHORT S&P500 MF | COMMON | 74347B300 | 4 | 65 | SH | DEFINED | 3 |
| PROSPECT CAPITAL CORP | COMMON | 74348T102 | 2222 | 204460 | SH | DEFINED | 1 |
| PROSPECT CAPITAL CORP | COMMON | 74348T102 | 6500 | 597973 | SH | DEFINED | 15 |
| PROSPECT CAPITAL CORP | COMMON | 74348T102 | 517 | 47553 | SH | DEFINED | 16 |
| PROSPECT CAPITAL CORP | COMMON | 74348T102 | 265 | 24407 | SH | DEFINED | 17 |
| PROSPECT CAPITAL CORP | COMMON | 74348T102 | 898 | 82600 | SH | DEFINED | 3,1 |
| PROSPERITY BANCSHARES INC | COMMON | 743606105 | 32386 | 771090 | SH | DEFINED | 1 |
| PROSPERITY BANCSHARES INC | COMMON | 743606105 | 1258 | 29944 | SH | DEFINED | 15 |
| PROTECTIVE LIFE CORP | COMMON | 743674103 | 847 | 29650 | SH | DEFINED | 1 |
| PROTECTIVE LIFE CORP | COMMON | 743674103 | 1640 | 57369 | SH | DEFINED | 15 |
| PROTECTIVE LIFE CORP | COMMON | 743674103 | 60 | 2114 | SH | DEFINED | 16 |
| PROTECTIVE LIFE CORP | COMMON | 743674103 | 1720 | 60175 | SH | DEFINED | 17 |
| PROTECTIVE LIFE CORP | COMMON | 743674103 | 1764 | 61736 | SH | DEFINED | 3 |
| PROTECTIVE LIFE CORP | COMMON | 743674103 | 240 | 8400 | SH | DEFINED | 3,1 |
| PROTHENA CORP PLC | COMMON | G72800108 | 210 | 28623 | SH | DEFINED | 1 |
| PROTHENA CORP PLC | COMMON | G72800108 | 14 | 1926 | SH | DEFINED | 11 |
| PROTHENA CORP PLC | COMMON | G72800108 | 22 | 2975 | SH | DEFINED | 12, |
| PROTHENA CORP PLC | COMMON | G72800108 | 0 | 10 | SH | DEFINED | 16 |
| PROTHENA CORP PLC | COMMON | G72800108 | 6 | 850 | SH | DEFINED | 5 |
| PROTHENA CORP PLC | COMMON | G72800108 | 9256 | 1262782 | SH | DEFINED | 6 |
| PROTO LABS INC PRLB | COMMON | 743713109 | 4 | 100 | SH | DEFINED | 1 |
| PROVIDENCE SERVICE CORP | COMMON | 743815102 | 351 | 20642 | SH | DEFINED | 15 |
| PROVIDENT FINANCIAL HOLDINGS | COMMON | 743868101 | 168 | 9590 | SH | DEFINED | 1 |
| PROVIDENT FINANCIAL HOLDINGS | COMMON | 743868101 | 82 | 4709 | SH | DEFINED | 15 |
| PROVIDENT FINANCIAL HOLDINGS | COMMON | 743868101 | 79 | 4500 | SH | DEFINED | 3,1 |
| PROVIDENT FINANCIAL SERVICES | COMMON | 74386T105 | 1681 | 112636 | SH | DEFINED | 15 |
| PROVIDENT NEW YORK BANCORP | COMMON | 744028101 | 246 | 26413 | SH | DEFINED | 15 |
| PRUDENTIAL FINANCIAL INC | COMMON | 744320102 | 42181 | 790938 | SH | DEFINED | 1 |
| PRUDENTIAL FINANCIAL INC | COMMON | 744320102 | 2415 | 45282 | SH | DEFINED | 11 |
| PRUDENTIAL FINANCIAL INC | COMMON | 744320102 | 9 | 163 | SH | DEFINED | 14 |
| PRUDENTIAL FINANCIAL INC | COMMON | 744320102 | 5443 | 102063 | SH | DEFINED | 15 |
| PRUDENTIAL FINANCIAL INC | COMMON | 744320102 | 34 | 631 | SH | DEFINED | 15, |
| PRUDENTIAL FINANCIAL INC | COMMON | 744320102 | 138 | 2594 | SH | DEFINED | 16 |
| PRUDENTIAL FINANCIAL INC | COMMON | 744320102 | 3045 | 57097 | SH | DEFINED | 17 |
| PRUDENTIAL FINANCIAL INC | COMMON | 744320102 | 32 | 596 | SH | DEFINED | 2,1 |
| PRUDENTIAL FINANCIAL INC | COMMON | 744320102 | 138 | 2590 | SH | DEFINED | 3 |
| PRUDENTIAL FINANCIAL INC | COMMON | 744320102 | 947 | 17749 | SH | DEFINED | 5 |
| PRUDENTIAL FINANCIAL INC | COMMON | 744320102 | 117 | 2200 | SH | DEFINED | 7 |
| PRUDENTIAL PLC ADR | COMMON | 74435K204 | 12177 | 426519 | SH | DEFINED | 15 |
| PRUDENTIAL PLC ADR | COMMON | 74435K204 | 747 | 26182 | SH | DEFINED | 17 |
| PRUDENTIAL PLC ADR | COMMON | 74435K204 | 5 | 167 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| PS BUSINESS PKS INC CALIF | COMMON | 69360J107 | 3926 | 60420 | SH | DEFINED | 1 |
| PS BUSINESS PKS INC CALIF | COMMON | 69360J107 | 1292 | 19881 | SH | DEFINED | 15 |
| PS BUSINESS PKS INC CALIF | COMMON | 69360J107 | 559 | 8603 | SH | DEFINED | 17 |
| PS BUSINESS PKS INC CALIF | COMMON | 69360J107 | 6 | 91 | SH | DEFINED | 3 |
| PS KBW HIGH DIVID YIELD FINL P | COMMON | 73936Q793 | 213 | 9196 | SH | DEFINED | 17 |
| PSS WORLD MED INC | COMMON | 69366A100 | 3928 | 136010 | SH | DEFINED | 15 |
| PUBLIC SERVICE ENTERPRISE GROU | COMMON | 744573106 | 16025 | 523704 | SH | DEFINED | 1 |
| PUBLIC SERVICE ENTERPRISE GROU | COMMON | 744573106 | 2341 | 76500 | SH | DEFINED | 1,5 |
| PUBLIC SERVICE ENTERPRISE GROU | COMMON | 744573106 | 1537 | 50242 | SH | DEFINED | 11 |
| PUBLIC SERVICE ENTERPRISE GROU | COMMON | 744573106 | 1374 | 44900 | SH | DEFINED | 13 |
| PUBLIC SERVICE ENTERPRISE GROU | COMMON | 744573106 | 32644 | 1066784 | SH | DEFINED | 15 |
| PUBLIC SERVICE ENTERPRISE GROU | COMMON | 744573106 | 9 | 302 | SH | DEFINED | 15, |
| PUBLIC SERVICE ENTERPRISE GROU | COMMON | 744573106 | 95 | 3116 | SH | DEFINED | 16 |
| PUBLIC SERVICE ENTERPRISE GROU | COMMON | 744573106 | 3524 | 115165 | SH | DEFINED | 17 |
| PUBLIC SERVICE ENTERPRISE GROU | COMMON | 744573106 | 14 | 462 | SH | DEFINED | 3 |
| PUBLIC SERVICE ENTERPRISE GROU | COMMON | 744573106 | 477 | 15576 | SH | DEFINED | 5 |
| PUBLIC SERVICE ENTERPRISE GROU | COMMON | 744573106 | 1787 | 58400 | SH | DEFINED | 6 |
| PUBLIC SERVICE ENTERPRISE GROU | COMMON | 744573106 | 86 | 2800 | SH | DEFINED | 7 |
| PUBLIC STORAGE | COMMON | 74460D109 | 305522 | 2107629 | SH | DEFINED | 1 |
| PUBLIC STORAGE | COMMON | 74460D109 | 1522 | 10500 | SH | DEFINED | 1,5 |
| PUBLIC STORAGE | COMMON | 74460D109 | 2087 | 14396 | SH | DEFINED | 11 |
| PUBLIC STORAGE | COMMON | 74460D109 | 1392 | 9600 | SH | DEFINED | 11, |
| PUBLIC STORAGE | COMMON | 74460D109 | 99 | 686 | SH | DEFINED | 14 |
| PUBLIC STORAGE | COMMON | 74460D109 | 30228 | 208524 | SH | DEFINED | 15 |
| PUBLIC STORAGE | COMMON | 74460D109 | 411 | 2834 | SH | DEFINED | 15, |
| PUBLIC STORAGE | COMMON | 74460D109 | 28 | 190 | SH | DEFINED | 16 |
| PUBLIC STORAGE | COMMON | 74460D109 | 5706 | 39362 | SH | DEFINED | 17 |
| PUBLIC STORAGE | COMMON | 74460D109 | 1551 | 10700 | SH | DEFINED | 18, |
| PUBLIC STORAGE | COMMON | 74460D109 | 435 | 3000 | SH | DEFINED | 2,1 |
| PUBLIC STORAGE | COMMON | 74460D109 | 15 | 102 | SH | DEFINED | 3 |
| PUBLIC STORAGE | COMMON | 74460D109 | 5233 | 36100 | SH | DEFINED | 3,1 |
| PUBLIC STORAGE | COMMON | 74460D109 | 580 | 4000 | SH | DEFINED | 6 |
| PUBLIC STORAGE | COMMON | 74460D109 | 1044 | 7201 | SH | DEFINED | 6,1 |
| PULASKI FINANCIAL CORP | COMMON | 745548107 | 76 | 8520 | SH | DEFINED | 1 |
| PULASKI FINANCIAL CORP | COMMON | 745548107 | 40 | 4500 | SH | DEFINED | 3,1 |
| PULSE ELECTRONICS CORP | COMMON | 74586W106 | 9 | 28103 | SH | DEFINED | 15 |
| PULTE GROUP INC | COMMON | 745867101 | 111276 | 6127518 | SH | DEFINED | 1 |
| PULTE GROUP INC | COMMON | 745867101 | 8564 | 471600 | SH | DEFINED | 1,5 |
| PULTE GROUP INC | COMMON | 745867101 | 1213 | 66800 | SH | DEFINED | 1,9 |
| PULTE GROUP INC | COMMON | 745867101 | 605 | 33300 | SH | DEFINED | 11 |
| PULTE GROUP INC | COMMON | 745867101 | 64 | 3500 | SH | DEFINED | 13 |
| PULTE GROUP INC | COMMON | 745867101 | 10132 | 557904 | SH | DEFINED | 15 |
| PULTE GROUP INC | COMMON | 745867101 | 30 | 1649 | SH | DEFINED | 16 |
| PULTE GROUP INC | COMMON | 745867101 | 397 | 21838 | SH | DEFINED | 17 |
| PULTE GROUP INC | COMMON | 745867101 | 67 | 3700 | SH | DEFINED | 18 |
| PULTE GROUP INC | COMMON | 745867101 | 47 | 2582 | SH | DEFINED | 2,1 |
| PULTE GROUP INC | COMMON | 745867101 | 1 | 56 | SH | DEFINED | 3 |
| PULTE GROUP INC | COMMON | 745867101 | 4591 | 252800 | SH | DEFINED | 3,1 |
| PULTE GROUP INC | COMMON | 745867101 | 1683 | 92700 | SH | DEFINED | 5 |
| PULTE GROUP INC | COMMON | 745867101 | 1271 | 70000 | SH | DEFINED | 6 |
| PULTE GROUP INC | COMMON | 745867101 | 2393 | 131800 | SH | DEFINED | 8,1 |
| PULTE GROUP INC | COMMON | 745867101 | 923 | 50834 | SH | DEFINED | 9,1 |
| PUTNAM HIGH INCOME SECURITIE C | COMMON | 746779107 | 595 | 74786 | SH | DEFINED | 17 |
| PUTNAM MANAGED MUNI INCOME CLO | COMMON | 746823103 | 5821 | 722265 | SH | DEFINED | 17 |
| PUTNAM MASTER INTER INC TST CE | COMMON | 746909100 | 2253 | 445255 | SH | DEFINED | 15 |
| PUTNAM MASTER INTER INC TST CE | COMMON | 746909100 | 240 | 47343 | SH | DEFINED | 17 |
| PUTNAM MUNI OPPORTUNITIES TR C | COMMON | 746922103 | 6524 | 503802 | SH | DEFINED | 17 |
| PUTNAM PREMIER INCOME TRUST CF | COMMON | 746853100 | 4834 | 885403 | SH | DEFINED | 15 |
| PUTNAM PREMIER INCOME TRUST CF | COMMON | 746853100 | 2766 | 506604 | SH | DEFINED | 17 |
| PVH CORP | COMMON | 693656100 | 30388 | 273741 | SH | DEFINED | 1 |
| PVH CORP | COMMON | 693656100 | 755 | 6800 | SH | DEFINED | 11 |
| PVH CORP | COMMON | 693656100 | 5329 | 48003 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| PVH CORP | COMMON | 693656100 | 14 | 124 | SH | DEFINED | 16 |
| PVH CORP | COMMON | 693656100 | 322 | 2897 | SH | DEFINED | 17 |
| PVH CORP | COMMON | 693656100 | 10540 | 94950 | SH | DEFINED | 2 |
| PVH CORP | COMMON | 693656100 | 194 | 1747 | SH | DEFINED | 2,1 |
| PVH CORP | COMMON | 693656100 | 31 | 282 | SH | DEFINED | 3 |
| PVH CORP | COMMON | 693656100 | 2535 | 22835 | SH | DEFINED | 6,1 |
| PVH CORP | COMMON | 693656100 | 56 | 500 | SH | DEFINED | 7 |
| PVH CORP | COMMON | 693656100 | 598 | 5386 | SH | DEFINED | 9,1 |
| PVR PARTNERS LP | COMMON | 693665101 | 1805 | 69475 | SH | DEFINED | 1 |
| PVR PARTNERS LP | COMMON | 693665101 | 60 | 2300 | SH | DEFINED | 14 |
| PVR PARTNERS LP | COMMON | 693665101 | 14639 | 863473 | SH | DEFINED | 3 |
| PW S&P EMNG MKT LOW VOLATILITY | COMMON | 73937B662 | 72699 | 2519900 | SH | DEFINED | 2 |
| QAD INC-A | COMMON | 74727D306 | 20 | 1400 | SH | DEFINED | 3,1 |
| QAD INC-B | COMMON | 74727D207 | 5 | 350 | SH | DEFINED | 15 |
| QC HOLDING INC | COMMON | 74729T101 | 20 | 6200 | SH | DEFINED | 1 |
| QEP RESOURCES INC | COMMON | 74733V100 | 217323 | 7179499 | SH | DEFINED | 1 |
| QEP RESOURCES INC | COMMON | 74733V100 | 532 | 17573 | SH | DEFINED | 11 |
| QEP RESOURCES INC | COMMON | 74733V100 | 22941 | 757868 | SH | DEFINED | 14 |
| QEP RESOURCES INC | COMMON | 74733V100 | 1797 | 59374 | SH | DEFINED | 15 |
| QEP RESOURCES INC | COMMON | 74733V100 | 15 | 480 | SH | DEFINED | 16 |
| QEP RESOURCES INC | COMMON | 74733V100 | 849 | 28063 | SH | DEFINED | 17 |
| QEP RESOURCES INC | COMMON | 74733V100 | 36 | 1186 | SH | DEFINED | 2,1 |
| QEP RESOURCES INC | COMMON | 74733V100 | 39920 | 1318806 | SH | DEFINED | 3 |
| QEP RESOURCES INC | COMMON | 74733V100 | 201 | 6654 | SH | DEFINED | 5 |
| QIAGEN N V | COMMON | N72482107 | 12 | 651 | SH | DEFINED | 3 |
| QIAGEN NV | COMMON | N72482107 | 535 | 29493 | SH | DEFINED | 11 |
| QIAGEN NV | COMMON | N72482107 | 110 | 6051 | SH | DEFINED | 15 |
| QIAGEN NV | COMMON | N72482107 | 33 | 1830 | SH | DEFINED | 16 |
| QIAGEN NV | COMMON | N72482107 | 361 | 19905 | SH | DEFINED | 5 |
| QIHOO 360 TECHNOLOGIES CO LTD | COMMON | 74734M109 | 9218 | 310464 | SH | DEFINED | 15 |
| QLIK TECHNOLOGIES INC | COMMON | 74733T105 | 97 | 4472 | SH | DEFINED | 15 |
| QLIK TECHNOLOGIES INC | COMMON | 74733T105 | 2 | 106 | SH | DEFINED | 3 |
| QLOGIC CORP | COMMON | 747277101 | 862 | 88600 | SH | DEFINED | 1 |
| QLOGIC CORP | COMMON | 747277101 | 1498 | 153965 | SH | DEFINED | 15 |
| QLOGIC CORP | COMMON | 747277101 | 614 | 63093 | SH | DEFINED | 17 |
| QLOGIC CORP | COMMON | 747277101 | 430 | 44200 | SH | DEFINED | 6 |
| QLT PHOTOTHERAPEUTICS INC | COMMON | 746927102 | 156 | 19787 | SH | DEFINED | 15 |
| QR ENERGY LP | COMMON | 74734R108 | 182 | 11000 | SH | DEFINED | 3 |
| QUAD/GRAPHICS INC | COMMON | 747301109 | 1162 | 56996 | SH | DEFINED | 1 |
| QUAD/GRAPHICS INC | COMMON | 747301109 | 1882 | 92283 | SH | DEFINED | 15 |
| QUAD/GRAPHICS INC | COMMON | 747301109 | 77 | 3800 | SH | DEFINED | 16 |
| QUAD/GRAPHICS INC | COMMON | 747301109 | 11033 | 541123 | SH | DEFINED | 2,1 |
| QUAD/GRAPHICS INC | COMMON | 747301109 | 39 | 1900 | SH | DEFINED | 3,1 |
| QUAKER CHEMICAL CORP | COMMON | 747316107 | 1610 | 29900 | SH | DEFINED | 15 |
| QUAKER CHEMICAL CORP | COMMON | 747316107 | 334 | 6210 | SH | DEFINED | 17 |
| QUAKER CHEMICAL CORP | COMMON | 747316107 | 209 | 3875 | SH | DEFINED | 3 |
| QUALCOMM INC | COMMON | 747525103 | 521800 | 8435237 | SH | DEFINED | 1 |
| QUALCOMM INC | COMMON | 747525103 | 2289 | 37000 | SH | DEFINED | 10 |
| QUALCOMM INC | COMMON | 747525103 | 10257 | 165812 | SH | DEFINED | 11 |
| QUALCOMM INC | COMMON | 747525103 | 4930 | 79691 | SH | DEFINED | 12, |
| QUALCOMM INC | COMMON | 747525103 | 51580 | 833820 | SH | DEFINED | 14 |
| QUALCOMM INC | COMMON | 747525103 | 1057986 | 17103026 | SH | DEFINED | 15 |
| QUALCOMM INC | COMMON | 747525103 | 24539 | 396687 | SH | DEFINED | 16 |
| QUALCOMM INC | COMMON | 747525103 | 16134 | 260816 | SH | DEFINED | 17 |
| QUALCOMM INC | COMMON | 747525103 | 7812 | 126294 | SH | DEFINED | 2 |
| QUALCOMM INC | COMMON | 747525103 | 814 | 13154 | SH | DEFINED | 2,1 |
| QUALCOMM INC | COMMON | 747525103 | 25224 | 407757 | SH | DEFINED | 3 |
| QUALCOMM INC | COMMON | 747525103 | 3532 | 57100 | SH | DEFINED | 5 |
| QUALCOMM INC | COMMON | 747525103 | 13754 | 222345 | SH | DEFINED | 6 |
| QUALCOMM INC | COMMON | 747525103 | 421 | 6800 | SH | DEFINED | 7 |
| QUALITY DISTRIBUTION INC | COMMON | 74756M102 | 99 | 16543 | SH | DEFINED | 15 |
| QUALITY DISTRIBUTION INC | COMMON | 74756M102 | 6 | 1005 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| QUALITY SYSTEMS INC | COMMON | 747582104 | 1542 | 88824 | SH | DEFINED | 15 |
| QUALITY SYSTEMS INC | COMMON | 747582104 | 4 | 219 | SH | DEFINED | 17 |
| QUALITY SYSTEMS INC | COMMON | 747582104 | 168 | 9675 | SH | DEFINED | 3 |
| QUALYS INC | COMMON | 74758T303 | 4209 | 284616 | SH | DEFINED | 1 |
| QUANEX BUILDING PRODUCTS | COMMON | 747619104 | 832 | 40780 | SH | DEFINED | 15 |
| QUANTA SVCS INC | COMMON | 74762E102 | 2837 | 103975 | SH | DEFINED | 1 |
| QUANTA SVCS INC | COMMON | 74762E102 | 10646 | 390098 | SH | DEFINED | 1,2 |
| QUANTA SVCS INC | COMMON | 74762E102 | 559 | 20500 | SH | DEFINED | 11 |
| QUANTA SVCS INC | COMMON | 74762E102 | 7900 | 289479 | SH | DEFINED | 15 |
| QUANTA SVCS INC | COMMON | 74762E102 | 22 | 801 | SH | DEFINED | 16 |
| QUANTA SVCS INC | COMMON | 74762E102 | 89309 | 3272607 | SH | DEFINED | 2 |
| QUANTA SVCS INC | COMMON | 74762E102 | 4 | 142 | SH | DEFINED | 3 |
| QUANTA SVCS INC | COMMON | 74762E102 | 377 | 13800 | SH | DEFINED | 5 |
| QUANTA SVCS INC | COMMON | 74762E102 | 60 | 2200 | SH | DEFINED | 7 |
| QUANTSHARES US MN ANTI BETA ET | COMMON | 351680707 | 1 | 40 | SH | DEFINED | 3 |
| QUANTUM CORP-DLT & STORAGE | COMMON | 747906204 | 160 | 129284 | SH | DEFINED | 15 |
| QUANTUM CORP-DLT & STORAGE | COMMON | 747906204 | 44 | 35300 | SH | DEFINED | 3 |
| QUEST DIAGNOSTICS INC | COMMON | 74834L100 | 41051 | 704494 | SH | DEFINED | 1 |
| QUEST DIAGNOSTICS INC | COMMON | 74834L100 | 861 | 14774 | SH | DEFINED | 11 |
| QUEST DIAGNOSTICS INC | COMMON | 74834L100 | 1330 | 22823 | SH | DEFINED | 12, |
| QUEST DIAGNOSTICS INC | COMMON | 74834L100 | 12 | 200 | SH | DEFINED | 14 |
| QUEST DIAGNOSTICS INC | COMMON | 74834L100 | 2948 | 50597 | SH | DEFINED | 15 |
| QUEST DIAGNOSTICS INC | COMMON | 74834L100 | 32 | 557 | SH | DEFINED | 16 |
| QUEST DIAGNOSTICS INC | COMMON | 74834L100 | 1057 | 18139 | SH | DEFINED | 17 |
| QUEST DIAGNOSTICS INC | COMMON | 74834L100 | 134 | 2299 | SH | DEFINED | 3 |
| QUEST DIAGNOSTICS INC | COMMON | 74834L100 | 346 | 5938 | SH | DEFINED | 5 |
| QUESTAR CORP | COMMON | 748356102 | 6826 | 345444 | SH | DEFINED | 15 |
| QUESTAR CORP | COMMON | 748356102 | 17 | 844 | SH | DEFINED | 16 |
| QUESTAR CORP | COMMON | 748356102 | 1577 | 79787 | SH | DEFINED | 17 |
| QUESTAR CORP | COMMON | 748356102 | 155 | 7846 | SH | DEFINED | 3 |
| QUESTCOR PHARMACEUTICALS | COMMON | 74835Y101 | 13329 | 498852 | SH | DEFINED | 15 |
| QUESTCOR PHARMACEUTICALS | COMMON | 74835Y101 | 38 | 1411 | SH | DEFINED | 16 |
| QUESTCOR PHARMACEUTICALS | COMMON | 74835Y101 | 342 | 12802 | SH | DEFINED | 17 |
| QUICKSILVER RESOURCE | COMMON | 74837R104 | 181 | 63255 | SH | DEFINED | 15 |
| QUIDEL CORP | COMMON | 74838J101 | 155 | 8306 | SH | DEFINED | 15 |
| QUIKSILVER INC | COMMON | 74838C106 | 29024 | 6829258 | SH | DEFINED | 1 |
| QUIKSILVER INC | COMMON | 74838C106 | 1180 | 277690 | SH | DEFINED | 15 |
| QUINSTREET INC | COMMON | 74874Q100 | 361 | 53785 | SH | DEFINED | 15 |
| RACKSPACE HOSTING INC | COMMON | 750086100 | 23033 | 310125 | SH | DEFINED | 1 |
| RACKSPACE HOSTING INC | COMMON | 750086100 | 795 | 10700 | SH | DEFINED | 11 |
| RACKSPACE HOSTING INC | COMMON | 750086100 | 85 | 1139 | SH | DEFINED | 14 |
| RACKSPACE HOSTING INC | COMMON | 750086100 | 11361 | 152973 | SH | DEFINED | 15 |
| RACKSPACE HOSTING INC | COMMON | 750086100 | 2 | 26 | SH | DEFINED | 3 |
| RACKSPACE HOSTING INC | COMMON | 750086100 | 67 | 900 | SH | DEFINED | 7 |
| RADIAN GROUP INC | COMMON | 750236101 | 854 | 139792 | SH | DEFINED | 15 |
| RADIAN GROUP INC 3 CVT 11-15-1 | CONVERT | 750236AK7 | 12823 | 14500000 | SH | DEFINED | 1 |
| RADIOSHACK CORPORATION | COMMON | 750438103 | 139 | 65650 | SH | DEFINED | 15 |
| RADIOSHACK CORPORATION | COMMON | 750438103 | 3 | 1650 | SH | DEFINED | 16 |
| RADIOSHACK CORPORATION | COMMON | 750438103 | 17 | 7900 | SH | DEFINED | 3 |
| RADISYS CORP | COMMON | 750459109 | 119 | 39796 | SH | DEFINED | 15 |
| RADNET INC | COMMON | 750491102 | 57 | 22496 | SH | DEFINED | 15 |
| RADWARE LTD | COMMON | M81873107 | 83 | 2511 | SH | DEFINED | 15 |
| RAIT FINANCIAL TRUST | COMMON | 749227609 | 1008 | 178469 | SH | DEFINED | 15 |
| RALCORP HLDGS INC | COMMON | 751028101 | 475 | 5300 | SH | DEFINED | 11 |
| RALCORP HLDGS INC | COMMON | 751028101 | 67 | 750 | SH | DEFINED | 14 |
| RALCORP HLDGS INC | COMMON | 751028101 | 1204 | 13429 | SH | DEFINED | 15 |
| RALCORP HLDGS INC | COMMON | 751028101 | 19 | 213 | SH | DEFINED | 16 |
| RALCORP HLDGS INC | COMMON | 751028101 | 571 | 6373 | SH | DEFINED | 17 |
| RALPH LAUREN CORP | COMMON | 751212101 | 39470 | 263277 | SH | DEFINED | 1 |
| RALPH LAUREN CORP | COMMON | 751212101 | 886 | 5910 | SH | DEFINED | 11 |
| RALPH LAUREN CORP | COMMON | 751212101 | 448 | 2988 | SH | DEFINED | 14 |
| RALPH LAUREN CORP | COMMON | 751212101 | 2275 | 15178 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| RALPH LAUREN CORP | COMMON | 751212101 | 12 | 77 | SH | DEFINED | 16 |
| RALPH LAUREN CORP | COMMON | 751212101 | 743 | 4955 | SH | DEFINED | 17 |
| RALPH LAUREN CORP | COMMON | 751212101 | 767 | 5114 | SH | DEFINED | 3 |
| RALPH LAUREN CORP | COMMON | 751212101 | 465 | 3100 | SH | DEFINED | 5 |
| RAMBUS INC DEL | COMMON | 750917106 | 164 | 33637 | SH | DEFINED | 15 |
| RAMCO-GERSHENSON PPTYS TR | COMMON | 751452202 | 738 | 55470 | SH | DEFINED | 1 |
| RAMCO-GERSHENSON PPTYS TR | COMMON | 751452202 | 1316 | 98854 | SH | DEFINED | 15 |
| RAMCO-GERSHENSON PPTYS TR | COMMON | 751452202 | 209 | 15726 | SH | DEFINED | 17 |
| RAMCO-GERSHENSON PPTYS TR | COMMON | 751452202 | 249 | 18700 | SH | DEFINED | 3,1 |
| RANGE RESOURCES CORP | COMMON | 75281A109 | 9644 | 153499 | SH | DEFINED | 1 |
| RANGE RESOURCES CORP | COMMON | 75281A109 | 1008 | 16038 | SH | DEFINED | 11 |
| RANGE RESOURCES CORP | COMMON | 75281A109 | 198 | 3150 | SH | DEFINED | 14 |
| RANGE RESOURCES CORP | COMMON | 75281A109 | 1324 | 21068 | SH | DEFINED | 15 |
| RANGE RESOURCES CORP | COMMON | 75281A109 | 10 | 158 | SH | DEFINED | 16 |
| RANGE RESOURCES CORP | COMMON | 75281A109 | 394 | 6274 | SH | DEFINED | 17 |
| RANGE RESOURCES CORP | COMMON | 75281A109 | 14407 | 229300 | SH | DEFINED | 2 |
| RANGE RESOURCES CORP | COMMON | 75281A109 | 1838 | 29251 | SH | DEFINED | 3 |
| RANGE RESOURCES CORP | COMMON | 75281A109 | 270 | 4300 | SH | DEFINED | 5 |
| RANGE RESOURCES CORP | COMMON | 75281A109 | 75 | 1200 | SH | DEFINED | 7 |
| RANGE RESOURCES CORP | COMMON | 75281A109 | 1009 | 16065 | SH | DEFINED | 9,1 |
| RANGOLD RESOURCES LTD | COMMON | 752344309 | 26483 | 266933 | SH | DEFINED | 1 |
| RANGOLD RESOURCES LTD | COMMON | 752344309 | 51593 | 520023 | SH | DEFINED | 15 |
| RANGOLD RESOURCES LTD | COMMON | 752344309 | 1204 | 12132 | SH | DEFINED | 16 |
| RANGOLD RESOURCES LTD | COMMON | 752344309 | 255 | 2566 | SH | DEFINED | 17 |
| RANGOLD RESOURCES LTD | COMMON | 752344309 | 985 | 9928 | SH | DEFINED | 9 |
| RANGOLD RESOURCES LTD | COMMON | 752344309 | 985 | 9928 | SH | DEFINED | 9,1 |
| RARE ELEMENT RESOURCES LTD | COMMON | 75381M102 | 600 | 176464 | SH | DEFINED | 15 |
| RAVEN INDUSTRIES INC | COMMON | 754212108 | 1019 | 38668 | SH | DEFINED | 15 |
| RAVEN INDUSTRIES INC | COMMON | 754212108 | 53 | 2000 | SH | DEFINED | 3 |
| RAYMOND JAMES FINANCIAL INC | COMMON | 754730109 | 562 | 14593 | SH | DEFINED | 15 |
| RAYMOND JAMES FINANCIAL INC | COMMON | 754730109 | 15 | 385 | SH | DEFINED | 16 |
| RAYMOND JAMES FINANCIAL INC | COMMON | 754730109 | 608 | 15784 | SH | DEFINED | 17 |
| RAYMOND JAMES FINANCIAL INC | COMMON | 754730109 | 19 | 500 | SH | DEFINED | 3 |
| RAYONIER INC | COMMON | 754907103 | 253010 | 4881529 | SH | DEFINED | 1 |
| RAYONIER INC | COMMON | 754907103 | 619 | 11950 | SH | DEFINED | 11 |
| RAYONIER INC | COMMON | 754907103 | 57 | 1106 | SH | DEFINED | 14 |
| RAYONIER INC | COMMON | 754907103 | 5805 | 111994 | SH | DEFINED | 15 |
| RAYONIER INC | COMMON | 754907103 | 368 | 7092 | SH | DEFINED | 15, |
| RAYONIER INC | COMMON | 754907103 | 15 | 288 | SH | DEFINED | 16 |
| RAYONIER INC | COMMON | 754907103 | 11 | 207 | SH | DEFINED | 3 |
| RAYONIER INC | COMMON | 754907103 | 9900 | 191018 | SH | DEFINED | 3,1 |
| RAYONIER TRS HOLDINGS IN 144A | CONVERT | 75508AAD8 | 32270 | 20400000 | SH | DEFINED | 1 |
| RAYTHEON COMPANY | COMMON | 755111507 | 139012 | 2415072 | SH | DEFINED | 1 |
| RAYTHEON COMPANY | COMMON | 755111507 | 5244 | 91100 | SH | DEFINED | 1,5 |
| RAYTHEON COMPANY | COMMON | 755111507 | 3129 | 54358 | SH | DEFINED | 11 |
| RAYTHEON COMPANY | COMMON | 755111507 | 512 | 8900 | SH | DEFINED | 13 |
| RAYTHEON COMPANY | COMMON | 755111507 | 46 | 800 | SH | DEFINED | 14 |
| RAYTHEON COMPANY | COMMON | 755111507 | 47110 | 818448 | SH | DEFINED | 15 |
| RAYTHEON COMPANY | COMMON | 755111507 | 59 | 1017 | SH | DEFINED | 15, |
| RAYTHEON COMPANY | COMMON | 755111507 | 413 | 7168 | SH | DEFINED | 16 |
| RAYTHEON COMPANY | COMMON | 755111507 | 4055 | 70445 | SH | DEFINED | 17 |
| RAYTHEON COMPANY | COMMON | 755111507 | 955 | 16600 | SH | DEFINED | 18 |
| RAYTHEON COMPANY | COMMON | 755111507 | 368 | 6398 | SH | DEFINED | 3 |
| RAYTHEON COMPANY | COMMON | 755111507 | 684 | 11888 | SH | DEFINED | 5 |
| RAYTHEON COMPANY | COMMON | 755111507 | 52638 | 914492 | SH | DEFINED | 6 |
| RAYTHEON COMPANY | COMMON | 755111507 | 132 | 2300 | SH | DEFINED | 7 |
| RAYTHEON COMPANY | COMMON | 755111507 | 2200 | 38214 | SH | DEFINED | 9 |
| RBC BEARINGS INC | COMMON | 75524B104 | 363 | 7259 | SH | DEFINED | 15 |
| RCM STRATEGIC GLOBAL GOVT FD | COMMON | 72200X104 | 1413 | 124482 | SH | DEFINED | 15 |
| RCM STRATEGIC GLOBAL GOVT FD | COMMON | 72200X104 | 563 | 49583 | SH | DEFINED | 17 |
| RCM STRATEGIC GLOBAL GOVT FD | COMMON | 72200X104 | 60 | 5313 | SH | DEFINED | 3 |
| RDA MICROELECTRON-SPON ADR | COMMON | 749394102 | 574 | 53397 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| REACHLOCAL INC | COMMON | 75525F104 | 936 | 72500 | SH | DEFINED | 1 |
| REAL ESTATE INCOME FUND INC CE | COMMON | 50208C108 | 181 | 16492 | SH | DEFINED | 17 |
| REALD INC | COMMON | 75604L105 | 80 | 7127 | SH | DEFINED | 15 |
| REALD INC | COMMON | 75604L105 | 873 | 77910 | SH | DEFINED | 3 |
| REALNETWORKS INC | COMMON | 75605L708 | 229 | 30341 | SH | DEFINED | 15 |
| REALOGY HOLDINGS CORP | COMMON | 75605Y106 | 2403 | 57259 | SH | DEFINED | 1 |
| REALPAGE INC | COMMON | 75606N109 | 12 | 545 | SH | DEFINED | 15 |
| REALTY INCOME CORP | COMMON | 756109104 | 133436 | 3318481 | SH | DEFINED | 1 |
| REALTY INCOME CORP | COMMON | 756109104 | 523 | 13000 | SH | DEFINED | 11 |
| REALTY INCOME CORP | COMMON | 756109104 | 5 | 130 | SH | DEFINED | 14 |
| REALTY INCOME CORP | COMMON | 756109104 | 4440 | 110416 | SH | DEFINED | 15 |
| REALTY INCOME CORP | COMMON | 756109104 | 10 | 247 | SH | DEFINED | 16 |
| REALTY INCOME CORP | COMMON | 756109104 | 5060 | 125849 | SH | DEFINED | 17 |
| REALTY INCOME CORP | COMMON | 756109104 | 417 | 10366 | SH | DEFINED | 3 |
| REAVES UTILITY INCOME TRUST CE | COMMON | 756158101 | 338 | 14180 | SH | DEFINED | 17 |
| RED HAT INC | COMMON | 756577102 | 26650 | 503205 | SH | DEFINED | 1 |
| RED HAT INC | COMMON | 756577102 | 1059 | 20000 | SH | DEFINED | 10 |
| RED HAT INC | COMMON | 756577102 | 990 | 18700 | SH | DEFINED | 11 |
| RED HAT INC | COMMON | 756577102 | 788 | 14885 | SH | DEFINED | 12, |
| RED HAT INC | COMMON | 756577102 | 846 | 15967 | SH | DEFINED | 15 |
| RED HAT INC | COMMON | 756577102 | 14 | 270 | SH | DEFINED | 3 |
| RED HAT INC | COMMON | 756577102 | 397 | 7500 | SH | DEFINED | 5 |
| RED HAT INC | COMMON | 756577102 | 90 | 1700 | SH | DEFINED | 7 |
| RED LION HOTELS CORP | COMMON | 756764106 | 72 | 9135 | SH | DEFINED | 15 |
| RED ROBIN GOURMET | COMMON | 75689M101 | 953 | 27010 | SH | DEFINED | 1 |
| RED ROBIN GOURMET | COMMON | 75689M101 | 796 | 22557 | SH | DEFINED | 15 |
| RED ROBIN GOURMET | COMMON | 75689M101 | 459 | 13000 | SH | DEFINED | 3,1 |
| REDWOOD TR INC | COMMON | 758075402 | 1532 | 90680 | SH | DEFINED | 1 |
| REDWOOD TR INC | COMMON | 758075402 | 603 | 35681 | SH | DEFINED | 15 |
| REDWOOD TR INC | COMMON | 758075402 | 13 | 787 | SH | DEFINED | 16 |
| REDWOOD TR INC | COMMON | 758075402 | 709 | 42000 | SH | DEFINED | 3,1 |
| REED ELSEVIER NV-SPONS ADR | COMMON | 758204200 | 1 | 27 | SH | DEFINED | 1 |
| REED ELSEVIER NV-SPONS ADR | COMMON | 758204200 | 175 | 5909 | SH | DEFINED | 15 |
| REED ELSEVIER NV-SPONS ADR | COMMON | 758204200 | 3 | 88 | SH | DEFINED | 3 |
| REED ELSEVIER PLC-SPONS ADR | COMMON | 758205207 | 50019 | 1189788 | SH | DEFINED | 1 |
| REED ELSEVIER PLC-SPONS ADR | COMMON | 758205207 | 206 | 4906 | SH | DEFINED | 15 |
| REGAL BELOIT CORP | COMMON | 758750103 | 60715 | 861578 | SH | DEFINED | 1 |
| REGAL BELOIT CORP | COMMON | 758750103 | 43095 | 611538 | SH | DEFINED | 1,2 |
| REGAL BELOIT CORP | COMMON | 758750103 | 144 | 2040 | SH | DEFINED | 11, |
| REGAL BELOIT CORP | COMMON | 758750103 | 1081 | 15344 | SH | DEFINED | 15 |
| REGAL BELOIT CORP | COMMON | 758750103 | 8 | 117 | SH | DEFINED | 16 |
| REGAL BELOIT CORP | COMMON | 758750103 | 481 | 6826 | SH | DEFINED | 17 |
| REGAL BELOIT CORP | COMMON | 758750103 | 5843 | 82913 | SH | DEFINED | 2 |
| REGAL BELOIT CORP | COMMON | 758750103 | 115 | 1635 | SH | DEFINED | 3 |
| REGAL ENTERTAINMENT GROUP | COMMON | 758766109 | 461 | 33030 | SH | DEFINED | 1 |
| REGAL ENTERTAINMENT GROUP | COMMON | 758766109 | 297 | 21300 | SH | DEFINED | 1,5 |
| REGAL ENTERTAINMENT GROUP | COMMON | 758766109 | 291 | 20855 | SH | DEFINED | 14 |
| REGAL ENTERTAINMENT GROUP | COMMON | 758766109 | 636 | 45587 | SH | DEFINED | 15 |
| REGAL ENTERTAINMENT GROUP | COMMON | 758766109 | 16 | 1176 | SH | DEFINED | 16 |
| REGAL ENTERTAINMENT GROUP | COMMON | 758766109 | 821 | 58833 | SH | DEFINED | 17 |
| REGAL ENTERTAINMENT GROUP | COMMON | 758766109 | 482 | 34522 | SH | DEFINED | 3 |
| REGENCY CENTERS CORP | COMMON | 758849103 | 113984 | 2419023 | SH | DEFINED | 1 |
| REGENCY CENTERS CORP | COMMON | 758849103 | 403 | 8555 | SH | DEFINED | 11 |
| REGENCY CENTERS CORP | COMMON | 758849103 | 431 | 9154 | SH | DEFINED | 15 |
| REGENCY CENTERS CORP | COMMON | 758849103 | 14 | 293 | SH | DEFINED | 16 |
| REGENCY CENTERS CORP | COMMON | 758849103 | 2397 | 50863 | SH | DEFINED | 17 |
| REGENCY CENTERS CORP | COMMON | 758849103 | 4 | 85 | SH | DEFINED | 3 |
| REGENCY ENERGY PARTNERS LP | COMMON | 75885Y107 | 1172 | 54045 | SH | DEFINED | 14 |
| REGENCY ENERGY PARTNERS LP | COMMON | 75885Y107 | 12473 | 575305 | SH | DEFINED | 3 |
| REGENERON PHARMACEUTICALS | COMMON | 75886F107 | 1249 | 7300 | SH | DEFINED | 11 |
| REGENERON PHARMACEUTICALS | COMMON | 75886F107 | 219 | 1279 | SH | DEFINED | 14 |
| REGENERON PHARMACEUTICALS | COMMON | 75886F107 | 170304 | 995525 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| REGENERON PHARMACEUTICALS | COMMON | 75886F107 | 3742 | 21876 | SH | DEFINED | 16 |
| REGENERON PHARMACEUTICALS | COMMON | 75886F107 | 197 | 1150 | SH | DEFINED | 17 |
| REGENERON PHARMACEUTICALS | COMMON | 75886F107 | 8 | 47 | SH | DEFINED | 3 |
| REGENERON PHARMACEUTICALS | COMMON | 75886F107 | 376 | 2200 | SH | DEFINED | 5 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 69116 | 9693703 | SH | DEFINED | 1 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 8201 | 1150200 | SH | DEFINED | 1,5 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 908 | 127400 | SH | DEFINED | 1,9 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 936 | 131324 | SH | DEFINED | 11 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 31 | 4300 | SH | DEFINED | 13 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 9705 | 1361195 | SH | DEFINED | 15 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 306 | 42954 | SH | DEFINED | 16 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 161 | 22594 | SH | DEFINED | 17 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 40 | 5663 | SH | DEFINED | 2,1 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 90 | 12663 | SH | DEFINED | 3 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 3439 | 482300 | SH | DEFINED | 3,1 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 1469 | 206000 | SH | DEFINED | 5 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 832 | 116700 | SH | DEFINED | 6 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 36 | 5100 | SH | DEFINED | 7 |
| REGIONS FINANCIAL CORP | COMMON | 7591EP100 | 1815 | 254600 | SH | DEFINED | 8,1 |
| REGIS CORP CVT 5 07-15-14 | CONVERT | 758932AA5 | 123 | 100000 | SH | DEFINED | 15 |
| REGIS CORP MINN | COMMON | 758932107 | 325 | 19203 | SH | DEFINED | 15 |
| REGIS CORP MINN | COMMON | 758932107 | 7 | 428 | SH | DEFINED | 16 |
| REGIS CORP MINN | COMMON | 758932107 | 275 | 16273 | SH | DEFINED | 17 |
| REINSURANCE GROUP OF AMERICA | COMMON | 759351604 | 22933 | 428500 | SH | DEFINED | 1 |
| REINSURANCE GROUP OF AMERICA | COMMON | 759351604 | 769 | 14364 | SH | DEFINED | 15 |
| REINSURANCE GROUP OF AMERICA | COMMON | 759351604 | 23 | 422 | SH | DEFINED | 16 |
| REINSURANCE GROUP OF AMERICA | COMMON | 759351604 | 1788 | 33410 | SH | DEFINED | 17 |
| RELIANCE STEEL & ALUMINUM CO | COMMON | 759509102 | 1842 | 29662 | SH | DEFINED | 15 |
| RELIANCE STEEL & ALUMINUM CO | COMMON | 759509102 | 23 | 368 | SH | DEFINED | 16 |
| RELIANCE STEEL & ALUMINUM CO | COMMON | 759509102 | 436 | 7017 | SH | DEFINED | 17 |
| RELIANCE STEEL & ALUMINUM CO | COMMON | 759509102 | 7 | 112 | SH | DEFINED | 3 |
| RENAISSANCERE HOLDINGS LTD | COMMON | G7496G103 | 0 | 4 | SH | DEFINED | 1 |
| RENAISSANCERE HOLDINGS LTD | COMMON | G7496G103 | 363 | 4471 | SH | DEFINED | 11 |
| RENAISSANCERE HOLDINGS LTD | COMMON | G7496G103 | 175 | 2150 | SH | DEFINED | 14 |
| RENAISSANCERE HOLDINGS LTD | COMMON | G7496G103 | 12240 | 150626 | SH | DEFINED | 15 |
| RENAISSANCERE HOLDINGS LTD | COMMON | G7496G103 | 19 | 230 | SH | DEFINED | 16 |
| RENAISSANCERE HOLDINGS LTD | COMMON | G7496G103 | 2862 | 35216 | SH | DEFINED | 17 |
| RENAISSANCERE HOLDINGS LTD | COMMON | G7496G103 | 138 | 1695 | SH | DEFINED | 3 |
| RENASANT CORP | COMMON | 75970E107 | 2981 | 155759 | SH | DEFINED | 15 |
| RENESOLA LTD-ADR | COMMON | 75971T103 | 1078 | 700226 | SH | DEFINED | 15 |
| RENEWABLE ENERGY GROUP INC | COMMON | 75972A301 | 523 | 89247 | SH | DEFINED | 15 |
| RENEWABLE ENERGY GROUP INC | COMMON | 75972A301 | 32 | 5539 | SH | DEFINED | 16 |
| RENREN INC - ADR | COMMON | 759892102 | 1649 | 478031 | SH | DEFINED | 15 |
| RENREN INC - ADR | COMMON | 759892102 | 2 | 500 | SH | DEFINED | 3 |
| RENT A CTR INC | COMMON | 76009N100 | 684 | 19902 | SH | DEFINED | 15 |
| RENT A CTR INC | COMMON | 76009N100 | 12 | 359 | SH | DEFINED | 16 |
| RENT A CTR INC | COMMON | 76009N100 | 104 | 3020 | SH | DEFINED | 3 |
| RENTECH INC | COMMON | 760112102 | 0 | 75 | SH | DEFINED | 14 |
| RENTECH INC | COMMON | 760112102 | 1009 | 383718 | SH | DEFINED | 15 |
| RENTECH NITROGEN PARTNERS LP | COMMON | 760113100 | 1433 | 38008 | SH | DEFINED | 15 |
| RENTECH NITROGEN PARTNERS LP | COMMON | 760113100 | 45 | 1194 | SH | DEFINED | 16 |
| RENTRAK CORP | COMMON | 760174102 | 2 | 128 | SH | DEFINED | 15 |
| REPROS THERAPEUTICS INC | COMMON | 76028H209 | 60 | 3790 | SH | DEFINED | 15 |
| REPUBLIC AIRWAYS HOLDINGS INC | COMMON | 760276105 | 405 | 71389 | SH | DEFINED | 15 |
| REPUBLIC AIRWAYS HOLDINGS INC | COMMON | 760276105 | 8 | 1493 | SH | DEFINED | 16 |
| REPUBLIC BANCORP INC-CL A | COMMON | 760281204 | 1546 | 73150 | SH | DEFINED | 1 |
| REPUBLIC BANCORP INC-CL A | COMMON | 760281204 | 883 | 41802 | SH | DEFINED | 15 |
| REPUBLIC BANCORP INC-CL A | COMMON | 760281204 | 644 | 30500 | SH | DEFINED | 3,1 |
| REPUBLIC SVCS INC | COMMON | 760759100 | 49585 | 1690596 | SH | DEFINED | 1 |
| REPUBLIC SVCS INC | COMMON | 760759100 | 862 | 29397 | SH | DEFINED | 11 |
| REPUBLIC SVCS INC | COMMON | 760759100 | 20483 | 698350 | SH | DEFINED | 14 |
| REPUBLIC SVCS INC | COMMON | 760759100 | 2702 | 92109 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| REPUBLIC SVCS INC | COMMON | 760759100 | 42 | 1442 | SH | DEFINED | 16 |
| REPUBLIC SVCS INC | COMMON | 760759100 | 444 | 15132 | SH | DEFINED | 17 |
| REPUBLIC SVCS INC | COMMON | 760759100 | 25334 | 863764 | SH | DEFINED | 3 |
| REPUBLIC SVCS INC | COMMON | 760759100 | 97 | 3300 | SH | DEFINED | 5 |
| RESEARCH FRONTIERS INC | COMMON | 760911107 | 770 | 205757 | SH | DEFINED | 15 |
| RESEARCH IN MOTION | COMMON | 760975102 | 562 | 47264 | SH | DEFINED | 11 |
| RESEARCH IN MOTION | COMMON | 760975102 | 298 | 25061 | SH | DEFINED | 15 |
| RESEARCH IN MOTION | COMMON | 760975102 | 3 | 244 | SH | DEFINED | 16 |
| RESEARCH IN MOTION | COMMON | 760975102 | 8111 | 681871 | SH | DEFINED | 2,1 |
| RESEARCH IN MOTION | COMMON | 760975102 | 500 | 42000 | SH | DEFINED | 6 |
| RESEARCH IN MOTION LTD | COMMON | 760975102 | 27093 | 2282500 | SH | DEFINED | 1 |
| RESEARCH IN MOTION LTD | COMMON | 760975102 | 2211 | 186300 | SH | DEFINED | 1,5 |
| RESEARCH IN MOTION LTD | COMMON | 760975102 | 626 | 52700 | SH | DEFINED | 1,9 |
| RESEARCH IN MOTION LTD | COMMON | 760975102 | 177 | 14871 | SH | DEFINED | 17 |
| RESEARCH IN MOTION LTD | COMMON | 760975102 | 31910 | 2688222 | SH | DEFINED | 2 |
| RESEARCH IN MOTION LTD | COMMON | 760975102 | 1175 | 99004 | SH | DEFINED | 2,1 |
| RESEARCH IN MOTION LTD | COMMON | 760975102 | 2368 | 199500 | SH | DEFINED | 3,1 |
| RESEARCH IN MOTION LTD | COMMON | 760975102 | 225 | 18978 | SH | DEFINED | 4 |
| RESEARCH IN MOTION LTD | COMMON | 760975102 | 702 | 59100 | SH | DEFINED | 5 |
| RESEARCH IN MOTION LTD | COMMON | 760975102 | 608 | 51200 | SH | DEFINED | 8,1 |
| RESMED INC | COMMON | 761152107 | 9117 | 219320 | SH | DEFINED | 1 |
| RESMED INC | COMMON | 761152107 | 1842 | 44300 | SH | DEFINED | 1,5 |
| RESMED INC | COMMON | 761152107 | 58 | 1400 | SH | DEFINED | 1,9 |
| RESMED INC | COMMON | 761152107 | 570 | 13700 | SH | DEFINED | 11 |
| RESMED INC | COMMON | 761152107 | 777 | 18696 | SH | DEFINED | 14 |
| RESMED INC | COMMON | 761152107 | 1958 | 47099 | SH | DEFINED | 15 |
| RESMED INC | COMMON | 761152107 | 725 | 17450 | SH | DEFINED | 17 |
| RESMED INC | COMMON | 761152107 | 2590 | 62295 | SH | DEFINED | 3 |
| RESMED INC | COMMON | 761152107 | 224 | 5400 | SH | DEFINED | 3,1 |
| RESMED INC | COMMON | 761152107 | 62 | 1500 | SH | DEFINED | 5 |
| RESMED INC | COMMON | 761152107 | 279 | 6700 | SH | DEFINED | 8,1 |
| RESMED INC | COMMON | U76171104 | 2 | 604 | SH | DEFINED | 11 |
| RESMED INC | COMMON | U76171104 | 353 | 86037 | SH | DEFINED | 13 |
| RESMED INC | COMMON | U76171104 | 462 | 112561 | SH | DEFINED | 18 |
| RESMED INC | COMMON | U76171104 | 4554 | 1110013 | SH | DEFINED | 6 |
| RESMED INC | COMMON | U76171104 | 670 | 163215 | SH | DEFINED | 9 |
| RESOLUTE ENERGY CORP | COMMON | 76116A108 | 24975 | 3071905 | SH | DEFINED | 1 |
| RESOLUTE ENERGY CORP | COMMON | 76116A108 | 124 | 15289 | SH | DEFINED | 15 |
| RESOLUTE ENERGY CORP | COMMON | 76116A108 | 1019 | 125305 | SH | DEFINED | 9,1 |
| RESOLUTE FOREST PRODUCTS | COMMON | 76117W109 | 1267 | 95680 | SH | DEFINED | 1 |
| RESOLUTE FOREST PRODUCTS | COMMON | 76117W109 | 1430 | 107994 | SH | DEFINED | 15 |
| RESOLUTE FOREST PRODUCTS | COMMON | 76117W109 | 13 | 1008 | SH | DEFINED | 16 |
| RESOLUTE FOREST PRODUCTS | COMMON | 76117W109 | 66 | 4977 | SH | DEFINED | 17 |
| RESOLUTE FOREST PRODUCTS | COMMON | 76117W109 | 168 | 12700 | SH | DEFINED | 3,1 |
| RESOURCE AMERICA INC-CL A | COMMON | 761195205 | 17 | 2500 | SH | DEFINED | 3,1 |
| RESOURCE CAPITAL CORP | COMMON | 76120W302 | 489 | 87372 | SH | DEFINED | 15 |
| RESOURCES CONNECTION INC | COMMON | 76122Q105 | 32516 | 2725558 | SH | DEFINED | 1 |
| RESOURCES CONNECTION INC | COMMON | 76122Q105 | 963 | 80744 | SH | DEFINED | 15 |
| RESOURCES CONNECTION INC | COMMON | 76122Q105 | 226 | 18963 | SH | DEFINED | 17 |
| RESOURCES CONNECTION INC | COMMON | 76122Q105 | 280 | 23500 | SH | DEFINED | 3,1 |
| RESTORATION HARDWARE HOLDINGS | COMMON | 761283100 | 2275 | 67440 | SH | DEFINED | 15 |
| RESTORATION HARDWARE HOLDINGS | COMMON | 761283100 | 44 | 1305 | SH | DEFINED | 16 |
| RETAIL OPPORTUNITY INVESTMENTS | COMMON | 76131N101 | 77859 | 6058249 | SH | DEFINED | 1 |
| RETAIL OPPORTUNITY INVESTMENTS | COMMON | 76131N101 | 1105 | 85950 | SH | DEFINED | 11, |
| RETAIL OPPORTUNITY INVESTMENTS | COMMON | 76131N101 | 248 | 19285 | SH | DEFINED | 15 |
| RETAIL OPPORTUNITY INVESTMENTS | COMMON | 76131N101 | 1294 | 100654 | SH | DEFINED | 18, |
| RETAIL OPPORTUNITY INVESTMENTS | COMMON | 76131N101 | 358 | 27882 | SH | DEFINED | 2,1 |
| RETAIL OPPORTUNITY INVESTMENTS | COMMON | 76131N101 | 4356 | 338947 | SH | DEFINED | 3,1 |
| RETAIL OPPORTUNITY INVESTMENTS | COMMON | 76131N101 | 45 | 3500 | SH | DEFINED | 4,1 |
| RETAIL OPPORTUNITY INVESTMENTS | COMMON | 76131N101 | 855 | 66541 | SH | DEFINED | 6,1 |
| RETAIL PROPERTIES OF AMERICA I | COMMON | 76131V202 | 8 | 664 | SH | DEFINED | 3 |
| REVLON INC-CLASS A | COMMON | 761525609 | 171 | 11774 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| REX AMERICAN RESOURCES CORP | COMMON | 761624105 | 726 | 37620 | SH | DEFINED | 1 |
| REX AMERICAN RESOURCES CORP | COMMON | 761624105 | 203 | 10526 | SH | DEFINED | 15 |
| REX AMERICAN RESOURCES CORP | COMMON | 761624105 | 343 | 17800 | SH | DEFINED | 3,1 |
| REX ENERGY CORP | COMMON | 761565100 | 155 | 11932 | SH | DEFINED | 15 |
| REYNOLDS AMERICAN INC | COMMON | 761713106 | 5059 | 122113 | SH | DEFINED | 1 |
| REYNOLDS AMERICAN INC | COMMON | 761713106 | 1367 | 33000 | SH | DEFINED | 11 |
| REYNOLDS AMERICAN INC | COMMON | 761713106 | 34329 | 828595 | SH | DEFINED | 15 |
| REYNOLDS AMERICAN INC | COMMON | 761713106 | 68 | 1650 | SH | DEFINED | 16 |
| REYNOLDS AMERICAN INC | COMMON | 761713106 | 96 | 2308 | SH | DEFINED | 3 |
| REYNOLDS AMERICAN INC | COMMON | 761713106 | 321 | 7760 | SH | DEFINED | 5 |
| REYNOLDS AMERICAN INC | COMMON | 761713106 | 2203093 | 53176276 | SH | DEFINED | 6 |
| REYNOLDS AMERICAN INC | COMMON | 761713106 | 83 | 2000 | SH | DEFINED | 7 |
| REYNOLDS AMERICAN INC | COMMON | 761713106 | 88 | 2130 | SH | DEFINED | 9 |
| RF MICRO DEVICES INC | COMMON | 749941100 | 1616 | 360800 | SH | DEFINED | 1 |
| RF MICRO DEVICES INC | COMMON | 749941100 | 604 | 134801 | SH | DEFINED | 15 |
| RF MICRO DEVICES INC | COMMON | 749941100 | 115 | 25750 | SH | DEFINED | 3 |
| RICHARDSON ELECTRS LTD | COMMON | 763165107 | 124 | 10925 | SH | DEFINED | 15 |
| RIGEL PHARMACEUTICALS INC | COMMON | 766559603 | 10 | 1525 | SH | DEFINED | 15 |
| RIGNET INC | COMMON | 766582100 | 4 | 172 | SH | DEFINED | 15 |
| RIGNET INC | COMMON | 766582100 | 71 | 3482 | SH | DEFINED | 3 |
| RIMAGE CORP | COMMON | 766721104 | 56 | 8429 | SH | DEFINED | 15 |
| RIO TINTO PLC ADR | COMMON | 767204100 | 4085 | 70322 | SH | DEFINED | 1 |
| RIO TINTO PLC ADR | COMMON | 767204100 | 1164 | 20046 | SH | DEFINED | 15 |
| RIO TINTO PLC ADR | COMMON | 767204100 | 98 | 1694 | SH | DEFINED | 17 |
| RIO TINTO PLC ADR | COMMON | 767204100 | 250 | 4310 | SH | DEFINED | 3 |
| RITCHIE BROS AUCTIONEERS | COMMON | 767744105 | 8959 | 428840 | SH | DEFINED | 15 |
| RITCHIE BROS AUCTIONEERS INC | COMMON | 767744105 | 197 | 9400 | SH | DEFINED | 11 |
| RITE AID CORP | COMMON | 767754104 | 860 | 632135 | SH | DEFINED | 15 |
| RITE AID CORP | COMMON | 767754104 | 31 | 22674 | SH | DEFINED | 16 |
| RIVERBED TECHNOLOGY INC | COMMON | 768573107 | 321 | 16256 | SH | DEFINED | 14 |
| RIVERBED TECHNOLOGY INC | COMMON | 768573107 | 1392 | 70611 | SH | DEFINED | 15 |
| RIVERBED TECHNOLOGY INC | COMMON | 768573107 | 126 | 6376 | SH | DEFINED | 17 |
| RIVERBED TECHNOLOGY INC | COMMON | 768573107 | 2869 | 145511 | SH | DEFINED | 3 |
| RLI CORP | COMMON | 749607107 | 1700 | 26291 | SH | DEFINED | 15 |
| RLI CORP | COMMON | 749607107 | 141 | 2185 | SH | DEFINED | 17 |
| RLJ LODGING TRUST | COMMON | 74965L101 | 30952 | 1597950 | SH | DEFINED | 1 |
| RLJ LODGING TRUST | COMMON | 74965L101 | 725 | 37406 | SH | DEFINED | 15 |
| RLJ LODGING TRUST | COMMON | 74965L101 | 955 | 49300 | SH | DEFINED | 3,1 |
| ROADRUNNER TRANSPORTATION SYST | COMMON | 76973Q105 | 284 | 15646 | SH | DEFINED | 15 |
| ROADRUNNER TRANSPORTATION SYST | COMMON | 76973Q105 | 12 | 673 | SH | DEFINED | 17 |
| ROBBINS & MYERS INC | COMMON | 770196103 | 1175 | 19763 | SH | DEFINED | 15 |
| ROBERT HALF INTERNATIONAL INC | COMMON | 770323103 | 14091 | 442832 | SH | DEFINED | 1 |
| ROBERT HALF INTERNATIONAL INC | COMMON | 770323103 | 2139 | 67235 | SH | DEFINED | 11 |
| ROBERT HALF INTERNATIONAL INC | COMMON | 770323103 | 83 | 2596 | SH | DEFINED | 14 |
| ROBERT HALF INTERNATIONAL INC | COMMON | 770323103 | 548 | 17222 | SH | DEFINED | 15 |
| ROBERT HALF INTERNATIONAL INC | COMMON | 770323103 | 14 | 434 | SH | DEFINED | 16 |
| ROBERT HALF INTERNATIONAL INC | COMMON | 770323103 | 787 | 24738 | SH | DEFINED | 3 |
| ROBERT HALF INTERNATIONAL INC | COMMON | 770323103 | 50040 | 1572605 | SH | DEFINED | 6 |
| ROBERT HALF INTERNATIONAL INC | COMMON | 770323103 | 3032 | 95292 | SH | DEFINED | 9 |
| ROBERTS REALTY INVS | COMMON | 769900101 | 6 | 4899 | SH | DEFINED | 3 |
| ROCK-TENN COMPANY | COMMON | 772739207 | 475 | 6800 | SH | DEFINED | 11 |
| ROCK-TENN COMPANY | COMMON | 772739207 | 476 | 6813 | SH | DEFINED | 15 |
| ROCK-TENN COMPANY | COMMON | 772739207 | 9 | 127 | SH | DEFINED | 16 |
| ROCKVILLE FINANCIAL INC | COMMON | 774188106 | 275 | 21280 | SH | DEFINED | 1 |
| ROCKVILLE FINANCIAL INC | COMMON | 774188106 | 187 | 14498 | SH | DEFINED | 15 |
| ROCKVILLE FINANCIAL INC | COMMON | 774188106 | 88 | 6800 | SH | DEFINED | 3,1 |
| ROCKWELL AUTOMATION INC | COMMON | 773903109 | 19934 | 237335 | SH | DEFINED | 1 |
| ROCKWELL AUTOMATION INC | COMMON | 773903109 | 1114 | 13269 | SH | DEFINED | 11 |
| ROCKWELL AUTOMATION INC | COMMON | 773903109 | 55 | 650 | SH | DEFINED | 14 |
| ROCKWELL AUTOMATION INC | COMMON | 773903109 | 2145 | 25543 | SH | DEFINED | 15 |
| ROCKWELL AUTOMATION INC | COMMON | 773903109 | 26 | 306 | SH | DEFINED | 16 |
| ROCKWELL AUTOMATION INC | COMMON | 773903109 | 9141 | 108839 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| ROCKWELL AUTOMATION INC | COMMON | 773903109 | 32 | 380 | SH | DEFINED | 2,1 |
| ROCKWELL AUTOMATION INC | COMMON | 773903109 | 35 | 417 | SH | DEFINED | 3 |
| ROCKWELL AUTOMATION INC | COMMON | 773903109 | 361 | 4300 | SH | DEFINED | 5 |
| ROCKWELL COLLINS | COMMON | 774341101 | 3011 | 51756 | SH | DEFINED | 1 |
| ROCKWELL COLLINS | COMMON | 774341101 | 743 | 12780 | SH | DEFINED | 11 |
| ROCKWELL COLLINS | COMMON | 774341101 | 38 | 650 | SH | DEFINED | 14 |
| ROCKWELL COLLINS | COMMON | 774341101 | 4209 | 72351 | SH | DEFINED | 15 |
| ROCKWELL COLLINS | COMMON | 774341101 | 21 | 363 | SH | DEFINED | 16 |
| ROCKWELL COLLINS | COMMON | 774341101 | 866 | 14895 | SH | DEFINED | 17 |
| ROCKWELL COLLINS | COMMON | 774341101 | 38 | 650 | SH | DEFINED | 3 |
| ROCKWELL COLLINS | COMMON | 774341101 | 421 | 7241 | SH | DEFINED | 5 |
| ROCKWELL COLLINS | COMMON | 774341101 | 35 | 600 | SH | DEFINED | 7 |
| ROCKWOOD HOLDINGS INC | COMMON | 774415103 | 34883 | 705269 | SH | DEFINED | 1 |
| ROCKWOOD HOLDINGS INC | COMMON | 774415103 | 918 | 18552 | SH | DEFINED | 14 |
| ROCKWOOD HOLDINGS INC | COMMON | 774415103 | 1210 | 24464 | SH | DEFINED | 15 |
| ROCKWOOD HOLDINGS INC | COMMON | 774415103 | 12 | 245 | SH | DEFINED | 16 |
| ROCKWOOD HOLDINGS INC | COMMON | 774415103 | 7808 | 157874 | SH | DEFINED | 3 |
| ROCKY BRANDS INC | COMMON | 774515100 | 80 | 6100 | SH | DEFINED | 15 |
| ROFIN-SINAR TECHNOLOGIES INC | COMMON | 775043102 | 899 | 41463 | SH | DEFINED | 15 |
| ROFIN-SINAR TECHNOLOGIES INC | COMMON | 775043102 | 216 | 9969 | SH | DEFINED | 17 |
| ROFIN-SINAR TECHNOLOGIES INC | COMMON | 775043102 | 54 | 2485 | SH | DEFINED | 3 |
| ROGERS COMMUNICATIONS CL B | COMMON | 775109200 | 1639 | 36000 | SH | DEFINED | 1 |
| ROGERS COMMUNICATIONS CL B | COMMON | 775109200 | 1771 | 38898 | SH | DEFINED | 11 |
| ROGERS COMMUNICATIONS CL B | COMMON | 775109200 | 596 | 13100 | SH | DEFINED | 13 |
| ROGERS COMMUNICATIONS CL B | COMMON | 775109200 | 15531 | 341180 | SH | DEFINED | 15 |
| ROGERS COMMUNICATIONS CL B | COMMON | 775109200 | 5 | 100 | SH | DEFINED | 2 |
| ROGERS COMMUNICATIONS CL B | COMMON | 775109200 | 6740 | 148052 | SH | DEFINED | 2,1 |
| ROGERS COMMUNICATIONS CL B | COMMON | 775109200 | 499 | 10968 | SH | DEFINED | 5 |
| ROGERS COMMUNICATIONS CL B | COMMON | 775109200 | 5067 | 111300 | SH | DEFINED | 6 |
| ROGERS COMMUNICATIONS CL B | COMMON | 775109200 | 96 | 2100 | SH | DEFINED | 7 |
| ROGERS COMMUNICATIONS CL B | COMMON | 775109200 | 1011 | 22200 | SH | DEFINED | 9 |
| ROGERS COMMUNICATIONS CL B | COMMON | 775109200 | 870 | 19104 | SH | DEFINED | 2,1 |
| ROGERS COMMUNICATIONS CL B | COMMON | 775109200 | 13 | 290 | SH | DEFINED | 3 |
| ROGERS CORP | COMMON | 775133101 | 27627 | 556315 | SH | DEFINED | 1 |
| ROGERS CORP | COMMON | 775133101 | 1542 | 31044 | SH | DEFINED | 15 |
| ROLLINS INC | COMMON | 775711104 | 370 | 16769 | SH | DEFINED | 15 |
| ROLLINS INC | COMMON | 775711104 | 64 | 2894 | SH | DEFINED | 3 |
| ROPER INDUSTRIES INC | COMMON | 776696106 | 3094 | 27757 | SH | DEFINED | 1 |
| ROPER INDUSTRIES INC | COMMON | 776696106 | 1020 | 9152 | SH | DEFINED | 11 |
| ROPER INDUSTRIES INC | COMMON | 776696106 | 930 | 8344 | SH | DEFINED | 14 |
| ROPER INDUSTRIES INC | COMMON | 776696106 | 14867 | 133359 | SH | DEFINED | 15 |
| ROPER INDUSTRIES INC | COMMON | 776696106 | 16 | 142 | SH | DEFINED | 16 |
| ROPER INDUSTRIES INC | COMMON | 776696106 | 6031 | 54098 | SH | DEFINED | 3 |
| ROPER INDUSTRIES INC | COMMON | 776696106 | 334 | 3000 | SH | DEFINED | 5 |
| ROPER INDUSTRIES INC | COMMON | 776696106 | 78 | 700 | SH | DEFINED | 7 |
| ROSE ROCK MIDSTREAM LP | COMMON | 777149105 | 1198 | 38070 | SH | DEFINED | 1 |
| ROSE ROCK MIDSTREAM LP | COMMON | 777149105 | 854 | 27152 | SH | DEFINED | 14 |
| ROSE ROCK MIDSTREAM LP | COMMON | 777149105 | 17171 | 545645 | SH | DEFINED | 3 |
| ROSETTA RESOURCES, INC. | COMMON | 777779307 | 23041 | 508405 | SH | DEFINED | 1 |
| ROSETTA RESOURCES, INC. | COMMON | 777779307 | 3790 | 83634 | SH | DEFINED | 15 |
| ROSETTA RESOURCES, INC. | COMMON | 777779307 | 226 | 4977 | SH | DEFINED | 17 |
| ROSETTA RESOURCES, INC. | COMMON | 777779307 | 146 | 3214 | SH | DEFINED | 2,1 |
| ROSETTA RESOURCES, INC. | COMMON | 777779307 | 1905 | 42030 | SH | DEFINED | 6,1 |
| ROSETTA STONE INC RST | COMMON | 777780107 | 1247 | 101020 | SH | DEFINED | 1 |
| ROSETTA STONE INC RST | COMMON | 777780107 | 146 | 11850 | SH | DEFINED | 15 |
| ROSETTA STONE INC RST | COMMON | 777780107 | 470 | 38100 | SH | DEFINED | 3,1 |
| ROSS STORES INC | COMMON | 778296103 | 17089 | 315939 | SH | DEFINED | 1 |
| ROSS STORES INC | COMMON | 778296103 | 1210 | 22374 | SH | DEFINED | 11 |
| ROSS STORES INC | COMMON | 778296103 | 640 | 11825 | SH | DEFINED | 14 |
| ROSS STORES INC | COMMON | 778296103 | 126622 | 2340953 | SH | DEFINED | 15 |
| ROSS STORES INC | COMMON | 778296103 | 2824 | 52204 | SH | DEFINED | 16 |
| ROSS STORES INC | COMMON | 778296103 | 619 | 11451 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| ROSS STORES INC | COMMON | 778296103 | 76056 | 1406106 | SH | DEFINED | 2 |
| ROSS STORES INC | COMMON | 778296103 | 5821 | 107615 | SH | DEFINED | 3 |
| ROSS STORES INC | COMMON | 778296103 | 386 | 7134 | SH | DEFINED | 5 |
| ROSS STORES INC | COMMON | 778296103 | 319 | 5900 | SH | DEFINED | 6 |
| ROSS STORES INC | COMMON | 778296103 | 65 | 1200 | SH | DEFINED | 7 |
| ROUSE PROPERTIES INC | COMMON | 779287101 | 201 | 11900 | SH | DEFINED | 1 |
| ROUSE PROPERTIES INC | COMMON | 779287101 | 2 | 140 | SH | DEFINED | 14 |
| ROUSE PROPERTIES INC | COMMON | 779287101 | 128 | 7591 | SH | DEFINED | 15 |
| ROUSE PROPERTIES INC | COMMON | 779287101 | 17 | 988 | SH | DEFINED | 17 |
| ROVI CORP | COMMON | 779376102 | 5018 | 325243 | SH | DEFINED | 1 |
| ROVI CORP | COMMON | 779376102 | 53085 | 3440374 | SH | DEFINED | 1,2 |
| ROVI CORP | COMMON | 779376102 | 183 | 11865 | SH | DEFINED | 11, |
| ROVI CORP | COMMON | 779376102 | 323 | 20950 | SH | DEFINED | 12, |
| ROVI CORP | COMMON | 779376102 | 446 | 28918 | SH | DEFINED | 15 |
| ROVI CORP | COMMON | 779376102 | 237 | 15378 | SH | DEFINED | 17 |
| ROVI CORP | COMMON | 779376102 | 87357 | 5661482 | SH | DEFINED | 2 |
| ROVI CORP | COMMON | 779376102 | 230 | 14930 | SH | DEFINED | 9,1 |
| ROWAN COMPANIES PLC | COMMON | G7665A101 | 2710 | 86655 | SH | DEFINED | 1 |
| ROWAN COMPANIES PLC | COMMON | G7665A101 | 371 | 11857 | SH | DEFINED | 11 |
| ROWAN COMPANIES PLC | COMMON | G7665A101 | 1554 | 49687 | SH | DEFINED | 15 |
| ROWAN COMPANIES PLC | COMMON | G7665A101 | 14 | 432 | SH | DEFINED | 16 |
| ROWAN COMPANIES PLC | COMMON | G7665A101 | 30 | 971 | SH | DEFINED | 2,1 |
| ROYAL BANK OF CANADA | COMMON | 780087102 | 8741 | 144801 | SH | DEFINED | 11 |
| ROYAL BANK OF CANADA | COMMON | 780087102 | 169 | 2800 | SH | DEFINED | 13 |
| ROYAL BANK OF CANADA | COMMON | 780087102 | 1539 | 25491 | SH | DEFINED | 15 |
| ROYAL BANK OF CANADA | COMMON | 780087102 | 14 | 234 | SH | DEFINED | 16 |
| ROYAL BANK OF CANADA | COMMON | 780087102 | 122863 | 2035408 | SH | DEFINED | 2 |
| ROYAL BANK OF CANADA | COMMON | 780087102 | 26556 | 439941 | SH | DEFINED | 2,1 |
| ROYAL BANK OF CANADA | COMMON | 780087102 | 2855 | 47300 | SH | DEFINED | 5 |
| ROYAL BANK OF CANADA | COMMON | 780087102 | 972 | 16100 | SH | DEFINED | 6 |
| ROYAL BANK OF CANADA | COMMON | 780087102 | 338 | 5600 | SH | DEFINED | 7 |
| ROYAL BANK OF SCOTLAND PFD 7.2 | PREFERRED | 780097879 | 93 | 3837 | SH | DEFINED | 14 |
| ROYAL BANK OF SCOTLAND PFD 7.2 | PREFERRED | 780097879 | 833 | 34367 | SH | DEFINED | 17 |
| ROYAL BANK OF SCOTLAND PFD 7.2 | PREFERRED | 780097879 | 48 | 2000 | SH | DEFINED | 3 |
| ROYAL BANK OF SCOT-SPON ADR | COMMON | 780097689 | 176 | 16319 | SH | DEFINED | 15 |
| ROYAL BANK OF SCOT-SPON ADR | COMMON | 780097689 | 10 | 928 | SH | DEFINED | 17 |
| ROYAL BANK OF SCOT-SPON ADR | COMMON | 780097689 | 1 | 67 | SH | DEFINED | 3 |
| ROYAL BK CDA MONTREAL QUE | COMMON | 780087102 | 63 | 1040 | SH | DEFINED | 1 |
| ROYAL BK CDA MONTREAL QUE | COMMON | 780087102 | 6724 | 111513 | SH | DEFINED | 2,1 |
| ROYAL BK CDA MONTREAL QUE | COMMON | 780087102 | 272 | 4518 | SH | DEFINED | 3 |
| ROYAL BK CDA MONTREAL QUE | COMMON | 780087102 | 104 | 1722 | SH | DEFINED | 4 |
| ROYAL BK OF SCOT GRP PLC 5.75 | PREFERRED | 780097788 | 403 | 18200 | SH | DEFINED | 1 |
| ROYAL BK OF SCOT GRP PLC 5.75 | PREFERRED | 780097788 | 28026 | 1267016 | SH | DEFINED | 15 |
| ROYAL BK SCOTLND GRP PLC 6.6 | PREFERRED | 780097739 | 19099 | 830389 | SH | DEFINED | 15 |
| ROYAL BK SCOTLND GRP PLC 7.25 | PREFERRED | 780097713 | 7709 | 322410 | SH | DEFINED | 1 |
| ROYAL BK SCOTLND GRP PLC 7.25 | PREFERRED | 780097713 | 289 | 12090 | SH | DEFINED | 11, |
| ROYAL BK SCOTLND GRP PLC 7.25 | PREFERRED | 780097713 | 64250 | 2687146 | SH | DEFINED | 15 |
| ROYAL BK SCOTLND GRP PLC 7.25 | PREFERRED | 780097713 | 48 | 2000 | SH | DEFINED | 3 |
| ROYAL BK SCOTLND GRP PLC PFD | PREFERRED | 780097770 | 17711 | 786479 | SH | DEFINED | 15 |
| ROYAL BK SCOTLND GRP PLC PFD 6 | PREFERRED | 780097754 | 20554 | 893670 | SH | DEFINED | 15 |
| ROYAL CARIBBEAN CRUISES LTD | COMMON | V7780T103 | 16272 | 478601 | SH | DEFINED | 1 |
| ROYAL CARIBBEAN CRUISES LTD | COMMON | V7780T103 | 475 | 13979 | SH | DEFINED | 11 |
| ROYAL CARIBBEAN CRUISES LTD | COMMON | V7780T103 | 113 | 3328 | SH | DEFINED | 14 |
| ROYAL CARIBBEAN CRUISES LTD | COMMON | V7780T103 | 2562 | 75356 | SH | DEFINED | 15 |
| ROYAL CARIBBEAN CRUISES LTD | COMMON | V7780T103 | 33 | 980 | SH | DEFINED | 16 |
| ROYAL CARIBBEAN CRUISES LTD | COMMON | V7780T103 | 482 | 14190 | SH | DEFINED | 17 |
| ROYAL CARIBBEAN CRUISES LTD | COMMON | V7780T103 | 54 | 1600 | SH | DEFINED | 7 |
| ROYAL CARIBBEAN CRUISES LTD | COMMON | V7780T103 | 602 | 17705 | SH | DEFINED | 9,1 |
| ROYAL DUTCH SHELL PLC-ADR A | COMMON | 780259206 | 367219 | 5325873 | SH | DEFINED | 1 |
| ROYAL DUTCH SHELL PLC-ADR A | COMMON | 780259206 | 2478 | 35939 | SH | DEFINED | 14 |
| ROYAL DUTCH SHELL PLC-ADR A | COMMON | 780259206 | 2104 | 30521 | SH | DEFINED | 15 |
| ROYAL DUTCH SHELL PLC-ADR A | COMMON | 780259206 | 10900 | 158088 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| ROYAL DUTCH SHELL PLC-ADR A | COMMON | 780259206 | 2214 | 32105 | SH | DEFINED | 3 |
| ROYAL DUTCH SHELL PLC-ADR A | COMMON | 780259206 | 3407 | 49412 | SH | DEFINED | 9,1 |
| ROYAL DUTCH SHELL PLC-ADR B | COMMON | 780259107 | 81032 | 1143066 | SH | DEFINED | 1 |
| ROYAL DUTCH SHELL PLC-ADR B | COMMON | 780259107 | 165 | 2325 | SH | DEFINED | 14 |
| ROYAL DUTCH SHELL PLC-ADR B | COMMON | 780259107 | 1546 | 21804 | SH | DEFINED | 15 |
| ROYAL DUTCH SHELL PLC-ADR B | COMMON | 780259107 | 725 | 10234 | SH | DEFINED | 17 |
| ROYAL DUTCH SHELL PLC-ADR B | COMMON | 780259107 | 198 | 2789 | SH | DEFINED | 3 |
| ROYAL DUTCH SHELL PLC-ADR B | COMMON | 780259107 | 5651 | 79717 | SH | DEFINED | 3,1 |
| ROYAL GOLD INC | COMMON | 780287108 | 108 | 1325 | SH | DEFINED | 14 |
| ROYAL GOLD INC | COMMON | 780287108 | 1675 | 20584 | SH | DEFINED | 15 |
| ROYAL GOLD INC | COMMON | 780287108 | 291 | 3571 | SH | DEFINED | 17 |
| ROYAL GOLD INC | COMMON | 780287108 | 133 | 1637 | SH | DEFINED | 3 |
| ROYAL GOLD INC CVT 2.875 06-19 | CONVERT | 780287AA6 | 14121 | 12700000 | SH | DEFINED | 1 |
| ROYCE VALUE TRUST CF | COMMON | 780910105 | 10230 | 762260 | SH | DEFINED | 17 |
| RPC INC | COMMON | 749660106 | 5089 | 415781 | SH | DEFINED | 15 |
| RPC INC | COMMON | 749660106 | 116 | 9499 | SH | DEFINED | 3 |
| RPM INTERNATIONAL INC | COMMON | 749685103 | 6506 | 221589 | SH | DEFINED | 15 |
| RPM INTERNATIONAL INC | COMMON | 749685103 | 18 | 600 | SH | DEFINED | 16 |
| RPM INTERNATIONAL INC | COMMON | 749685103 | 1863 | 63470 | SH | DEFINED | 17 |
| RPM INTERNATIONAL INC | COMMON | 749685103 | 37 | 1275 | SH | DEFINED | 3 |
| RPX CORP | COMMON | 74972G103 | 199 | 22000 | SH | DEFINED | 1 |
| RPX CORP | COMMON | 74972G103 | 1021 | 112946 | SH | DEFINED | 15 |
| RPX CORP | COMMON | 74972G103 | 48 | 5347 | SH | DEFINED | 16 |
| RTI BIOLOGICS INC | COMMON | 74975N105 | 956 | 223840 | SH | DEFINED | 1 |
| RTI BIOLOGICS INC | COMMON | 74975N105 | 188 | 44003 | SH | DEFINED | 15 |
| RTI BIOLOGICS INC | COMMON | 74975N105 | 474 | 111100 | SH | DEFINED | 3,1 |
| RTI INTERNATIONAL METALS INC | COMMON | 74973W107 | 927 | 33650 | SH | DEFINED | 1 |
| RTI INTERNATIONAL METALS INC | COMMON | 74973W107 | 834 | 30248 | SH | DEFINED | 15 |
| RTI INTERNATIONAL METALS INC | COMMON | 74973W107 | 232 | 8400 | SH | DEFINED | 3,1 |
| RTI INTERNATIONALS METALS CVT | CONVERT | 74973WAA5 | 8251 | 7600000 | SH | DEFINED | 1 |
| RUBICON MINERALS CORP | COMMON | 780911103 | 7573 | 2946117 | SH | DEFINED | 1 |
| RUBICON MINERALS CORP | COMMON | 780911103 | 91 | 35213 | SH | DEFINED | 15 |
| RUBICON MINERALS CORP | COMMON | 780911103 | 35 | 13533 | SH | DEFINED | 2,1 |
| RUBICON MINERALS CORP | COMMON | 780911103 | 303 | 118016 | SH | DEFINED | 9 |
| RUBICON MINERALS CORP | COMMON | 780911103 | 303 | 118016 | SH | DEFINED | 9,1 |
| RUBICON TECHNOLOGY INC | COMMON | 78112T107 | 995 | 162860 | SH | DEFINED | 15 |
| RUBICON TECHNOLOGY INC | COMMON | 78112T107 | 28 | 4534 | SH | DEFINED | 16 |
| RUBY TUESDAY INC | COMMON | 781182100 | 1132 | 144064 | SH | DEFINED | 15 |
| RUCKUS WIRELESS INC | COMMON | 781220108 | 1752 | 77755 | SH | DEFINED | 15 |
| RUDOLPH TECHNOLOGIES INC | COMMON | 781270103 | 971 | 72210 | SH | DEFINED | 1 |
| RUDOLPH TECHNOLOGIES INC | COMMON | 781270103 | 669 | 49745 | SH | DEFINED | 15 |
| RUDOLPH TECHNOLOGIES INC | COMMON | 781270103 | 504 | 37500 | SH | DEFINED | 3,1 |
| RUE21 INC | COMMON | 781295100 | 565 | 19909 | SH | DEFINED | 15 |
| RUE21 INC | COMMON | 781295100 | 271 | 9530 | SH | DEFINED | 17 |
| RUSH ENTERPRISES INC CL A | COMMON | 781846209 | 538 | 26011 | SH | DEFINED | 15 |
| RUSH ENTERPRISES INC CL A | COMMON | 781846209 | 3 | 139 | SH | DEFINED | 3 |
| RUSSELL 2000 I SHARE ETF | COMMON | 464287655 | 10003 | 118632 | SH | DEFINED | 14 |
| RUSSELL 2000 I SHARE ETF | COMMON | 464287655 | 3064 | 36336 | SH | DEFINED | 3 |
| RUSSELL 2000 ISHARES ETF | COMMON | 464287630 | 3903 | 51690 | SH | DEFINED | 14 |
| RUSSELL 2000 ISHARES ETF | COMMON | 464287630 | 204 | 2704 | SH | DEFINED | 3 |
| RUTH'S HOSPITALITY GROUP INC. | COMMON | 783332109 | 465 | 64023 | SH | DEFINED | 15 |
| RYANAIR HLDGS PLC ADR | COMMON | 783513104 | 5101 | 148800 | SH | DEFINED | 1,2 |
| RYANAIR HLDGS PLC ADR | COMMON | 783513104 | 80 | 2344 | SH | DEFINED | 15 |
| RYANAIR HLDGS PLC ADR | COMMON | 783513104 | 1667 | 48626 | SH | DEFINED | 17 |
| RYANAIR HLDGS PLC ADR | COMMON | 783513104 | 61357 | 1789885 | SH | DEFINED | 2 |
| RYDER SYSTEM INC | COMMON | 783549108 | 2680 | 53672 | SH | DEFINED | 1 |
| RYDER SYSTEM INC | COMMON | 783549108 | 750 | 15027 | SH | DEFINED | 15 |
| RYDER SYSTEM INC | COMMON | 783549108 | 20 | 406 | SH | DEFINED | 16 |
| RYDER SYSTEM INC | COMMON | 783549108 | 44 | 872 | SH | DEFINED | 3 |
| RYLAND GROUP INC | COMMON | 783764103 | 36784 | 1007776 | SH | DEFINED | 1 |
| RYLAND GROUP INC | COMMON | 783764103 | 3233 | 88583 | SH | DEFINED | 15 |
| RYLAND GROUP INC | COMMON | 783764103 | 415 | 11377 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| RYMAN HOSPITALITY PROPERTIES | COMMON | 78377T107 | 1171 | 30444 | SH | DEFINED | 15 |
| RYMAN HOSPITALITY PROPERTIES | COMMON | 78377T107 | 668 | 17358 | SH | DEFINED | 17 |
| S & T BANCORP INC | COMMON | 783859101 | 1791 | 99112 | SH | DEFINED | 15 |
| S.Y. BANCORP INC | COMMON | 785060104 | 181 | 8082 | SH | DEFINED | 15 |
| SABA SOFTWARE INC | COMMON | 784932600 | 80 | 9115 | SH | DEFINED | 15 |
| SABINE ROYALTY TRUST | COMMON | 785688102 | 94 | 2360 | SH | DEFINED | 3 |
| SABRA HEALTHCARE REIT INC | COMMON | 78573L106 | 2677 | 123233 | SH | DEFINED | 15 |
| SAFE BULKERS INC SB | COMMON | Y7388L103 | 65 | 19465 | SH | DEFINED | 15 |
| SAFEGUARD SCIENTIFICS INC | COMMON | 786449207 | 1675 | 113546 | SH | DEFINED | 15 |
| SAFEGUARD SCIENTIFICS INC | COMMON | 786449207 | 150 | 10146 | SH | DEFINED | 16 |
| SAFETY INSURANCE GROUP | COMMON | 78648T100 | 4200 | 90974 | SH | DEFINED | 15 |
| SAFEWAY INC | COMMON | 786514208 | 67440 | 3728003 | SH | DEFINED | 1 |
| SAFEWAY INC | COMMON | 786514208 | 1755 | 97000 | SH | DEFINED | 1,5 |
| SAFEWAY INC | COMMON | 786514208 | 481 | 26600 | SH | DEFINED | 1,9 |
| SAFEWAY INC | COMMON | 786514208 | 419 | 23144 | SH | DEFINED | 11 |
| SAFEWAY INC | COMMON | 786514208 | 1 | 40 | SH | DEFINED | 14 |
| SAFEWAY INC | COMMON | 786514208 | 4661 | 257660 | SH | DEFINED | 15 |
| SAFEWAY INC | COMMON | 786514208 | 77 | 4268 | SH | DEFINED | 16 |
| SAFEWAY INC | COMMON | 786514208 | 359 | 19827 | SH | DEFINED | 17 |
| SAFEWAY INC | COMMON | 786514208 | 12 | 647 | SH | DEFINED | 3 |
| SAFEWAY INC | COMMON | 786514208 | 1820 | 100600 | SH | DEFINED | 3,1 |
| SAFEWAY INC | COMMON | 786514208 | 807 | 44634 | SH | DEFINED | 5 |
| SAFEWAY INC | COMMON | 786514208 | 534 | 29538 | SH | DEFINED | 6 |
| SAFEWAY INC | COMMON | 786514208 | 1505 | 83200 | SH | DEFINED | 8,1 |
| SAGA COMMUNICATIONS INC-CL A | COMMON | 786598300 | 63 | 1350 | SH | DEFINED | 1 |
| SAGA COMMUNICATIONS INC-CL A | COMMON | 786598300 | 49 | 1044 | SH | DEFINED | 15 |
| SAGA COMMUNICATIONS INC-CL A | COMMON | 786598300 | 33 | 700 | SH | DEFINED | 3,1 |
| SAIA INC | COMMON | 78709Y105 | 511 | 22112 | SH | DEFINED | 15 |
| SAIC INC | COMMON | 78390X101 | 14589 | 1288739 | SH | DEFINED | 1 |
| SAIC INC | COMMON | 78390X101 | 3578 | 316100 | SH | DEFINED | 1,5 |
| SAIC INC | COMMON | 78390X101 | 37 | 3300 | SH | DEFINED | 1,9 |
| SAIC INC | COMMON | 78390X101 | 299 | 26400 | SH | DEFINED | 11 |
| SAIC INC | COMMON | 78390X101 | 2588 | 228598 | SH | DEFINED | 15 |
| SAIC INC | COMMON | 78390X101 | 30 | 2640 | SH | DEFINED | 16 |
| SAIC INC | COMMON | 78390X101 | 38 | 3353 | SH | DEFINED | 17 |
| SAIC INC | COMMON | 78390X101 | 9 | 800 | SH | DEFINED | 2 |
| SAIC INC | COMMON | 78390X101 | 86 | 7600 | SH | DEFINED | 3 |
| SAIC INC | COMMON | 78390X101 | 135 | 11900 | SH | DEFINED | 3,1 |
| SAIC INC | COMMON | 78390X101 | 40 | 3500 | SH | DEFINED | 5 |
| SAIC INC | COMMON | 78390X101 | 1058 | 93500 | SH | DEFINED | 6 |
| SAIC INC | COMMON | 78390X101 | 324 | 28600 | SH | DEFINED | 8,1 |
| SAKS INC | COMMON | 79377W108 | 0 | 2 | SH | DEFINED | 14 |
| SAKS INC | COMMON | 79377W108 | 550 | 52352 | SH | DEFINED | 15 |
| SAKS INC | COMMON | 79377W108 | 15 | 1471 | SH | DEFINED | 16 |
| SAKS INC | COMMON | 79377W108 | 807 | 76778 | SH | DEFINED | 17 |
| SAKS INCORPORATED CVT 2.0 03-1 | CONVERT | 79377WAL2 | 4409 | 4250000 | SH | DEFINED | 1 |
| SAKS INCORPORATED CVT 7.5 12-0 | CONVERT | 79377WAN8 | 1891 | 1000000 | SH | DEFINED | 1 |
| SALEM COMMUNICATIONS CORP DEL | COMMON | 794093104 | 36 | 6592 | SH | DEFINED | 15 |
| SALESFORCE.COM INC | COMMON | 79466L302 | 230098 | 1368817 | SH | DEFINED | 1 |
| SALESFORCE.COM INC | COMMON | 79466L302 | 1345 | 8000 | SH | DEFINED | 10 |
| SALESFORCE.COM INC | COMMON | 79466L302 | 2168 | 12900 | SH | DEFINED | 11 |
| SALESFORCE.COM INC | COMMON | 79466L302 | 3148 | 18724 | SH | DEFINED | 12, |
| SALESFORCE.COM INC | COMMON | 79466L302 | 1281 | 7623 | SH | DEFINED | 15 |
| SALESFORCE.COM INC | COMMON | 79466L302 | 1816 | 10804 | SH | DEFINED | 17 |
| SALESFORCE.COM INC | COMMON | 79466L302 | 208 | 1239 | SH | DEFINED | 3 |
| SALESFORCE.COM INC | COMMON | 79466L302 | 672 | 4000 | SH | DEFINED | 5 |
| SALIX PHARMACEUT LTD CVT 144A | CONVERT | 795435AD8 | 39364 | 40871000 | SH | DEFINED | 1 |
| SALIX PHARMACEUTICALS LTD | COMMON | 795435106 | 35256 | 871121 | SH | DEFINED | 1 |
| SALIX PHARMACEUTICALS LTD | COMMON | 795435106 | 12390 | 306144 | SH | DEFINED | 15 |
| SALLY BEAUTY HOLDINGS INC | COMMON | 79546E104 | 380 | 16118 | SH | DEFINED | 14 |
| SALLY BEAUTY HOLDINGS INC | COMMON | 79546E104 | 862 | 36566 | SH | DEFINED | 15 |
| SALLY BEAUTY HOLDINGS INC | COMMON | 79546E104 | 3837 | 162787 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| SAN JUAN BASIN ROYALTY TRUST | COMMON | 798241105 | 218 | 16260 | SH | DEFINED | 3 |
| SANDERSON FARMS INC | COMMON | 800013104 | 5435 | 114303 | SH | DEFINED | 15 |
| SANDERSON FARMS INC | COMMON | 800013104 | 5 | 110 | SH | DEFINED | 3 |
| SANDISK CORP | COMMON | 80004C101 | 3090 | 71036 | SH | DEFINED | 1 |
| SANDISK CORP | COMMON | 80004C101 | 1048 | 24101 | SH | DEFINED | 11 |
| SANDISK CORP | COMMON | 80004C101 | 105917 | 2434877 | SH | DEFINED | 15 |
| SANDISK CORP | COMMON | 80004C101 | 2460 | 56556 | SH | DEFINED | 16 |
| SANDISK CORP | COMMON | 80004C101 | 1269 | 29183 | SH | DEFINED | 17 |
| SANDISK CORP | COMMON | 80004C101 | 6 | 134 | SH | DEFINED | 3 |
| SANDISK CORP | COMMON | 80004C101 | 457 | 10500 | SH | DEFINED | 5 |
| SANDISK CORP 1.0 05-15-13 | CONVERT | 80004CAC5 | 88068 | 88845000 | SH | DEFINED | 1 |
| SANDISK CORP 1.5 CVT 17 | CONVERT | 80004CAD3 | 114608 | 98800000 | SH | DEFINED | 1 |
| SANDISK CORP 1.5 CVT 17 | CONVERT | 80004CAD3 | 116 | 100000 | SH | DEFINED | 15 |
| SANDRIDGE ENERGY INC | COMMON | 80007P307 | 13 | 2000 | SH | DEFINED | 14 |
| SANDRIDGE ENERGY INC | COMMON | 80007P307 | 384 | 60521 | SH | DEFINED | 15 |
| SANDRIDGE ENERGY INC | COMMON | 80007P307 | 7 | 1098 | SH | DEFINED | 16 |
| SANDRIDGE ENERGY INC | COMMON | 80007P307 | 295 | 46416 | SH | DEFINED | 17 |
| SANDRIDGE ENERGY INC | COMMON | 80007P307 | 120 | 18900 | SH | DEFINED | 3 |
| SANDRIDGE MISSISSIPPIAN TRUST | COMMON | 80007T101 | 2182 | 132700 | SH | DEFINED | 3 |
| SANDRIDGE MISSISSIPPIAN TRUST | COMMON | 80007V106 | 13 | 800 | SH | DEFINED | 3 |
| SANDSTORM GOLD LTD | COMMON | 80013R206 | 177 | 15000 | SH | DEFINED | 14 |
| SANDY SPRING BANCORP INC | COMMON | 800363103 | 329 | 16922 | SH | DEFINED | 15 |
| SANMINA CORP | COMMON | 801056102 | 90609 | 8185073 | SH | DEFINED | 1 |
| SANMINA CORP | COMMON | 801056102 | 1383 | 124953 | SH | DEFINED | 12, |
| SANMINA CORP | COMMON | 801056102 | 1136 | 102592 | SH | DEFINED | 15 |
| SANMINA CORP | COMMON | 801056102 | 15 | 1391 | SH | DEFINED | 16 |
| SANMINA CORP | COMMON | 801056102 | 160 | 14498 | SH | DEFINED | 2,1 |
| SANMINA CORP | COMMON | 801056102 | 102 | 9200 | SH | DEFINED | 3 |
| SANMINA CORP | COMMON | 801056102 | 2052 | 185334 | SH | DEFINED | 6,1 |
| SANOFI | COMMON | 80105N105 | 422901 | 8925725 | SH | DEFINED | 1 |
| SANOFI | COMMON | 80105N105 | 3807 | 80343 | SH | DEFINED | 12, |
| SANOFI | COMMON | 80105N105 | 16962 | 357993 | SH | DEFINED | 15 |
| SANOFI | COMMON | 80105N105 | 13359 | 281956 | SH | DEFINED | 17 |
| SANOFI | COMMON | 80105N105 | 60 | 1257 | SH | DEFINED | 3 |
| SANOFI-AVENTIS SA-CVR RTS | COMMON | 80105N113 | 3 | 2050 | SH | DEFINED | 14 |
| SANOFI-AVENTIS SA-CVR RTS | COMMON | 80105N113 | 7 | 4332 | SH | DEFINED | 3 |
| SANTARUS INC | COMMON | 802817304 | 1044 | 95060 | SH | DEFINED | 1 |
| SANTARUS INC | COMMON | 802817304 | 10342 | 941878 | SH | DEFINED | 15 |
| SANTARUS INC | COMMON | 802817304 | 679 | 61800 | SH | DEFINED | 3,1 |
| SAP AG ADR | COMMON | 803054204 | 58516 | 727990 | SH | DEFINED | 1 |
| SAP AG ADR | COMMON | 803054204 | 1223 | 15212 | SH | DEFINED | 15 |
| SAP AG ADR | COMMON | 803054204 | 1542 | 19182 | SH | DEFINED | 17 |
| SAP AG ADR | COMMON | 803054204 | 41 | 515 | SH | DEFINED | 3 |
| SAPIENT CORP | COMMON | 803062108 | 310 | 29395 | SH | DEFINED | 15 |
| SAPIENT CORP | COMMON | 803062108 | 197 | 18675 | SH | DEFINED | 3 |
| SASOL LTD SPONSORED ADR | COMMON | 803866300 | 277 | 6396 | SH | DEFINED | 1 |
| SASOL LTD SPONSORED ADR | COMMON | 803866300 | 8561 | 197748 | SH | DEFINED | 15 |
| SASOL LTD SPONSORED ADR | COMMON | 803866300 | 3 | 68 | SH | DEFINED | 3 |
| SAUER INC | COMMON | 804137107 | 224 | 4190 | SH | DEFINED | 15 |
| SAUL CTRS INC | COMMON | 804395101 | 1316 | 30760 | SH | DEFINED | 1 |
| SAUL CTRS INC | COMMON | 804395101 | 657 | 15357 | SH | DEFINED | 15 |
| SAUL CTRS INC | COMMON | 804395101 | 21 | 500 | SH | DEFINED | 3 |
| SAVIENT PHARMACEUTICALS 4.75 C | CONVERT | 80517QAA8 | 354 | 2000000 | SH | DEFINED | 1 |
| SBA COMMUNICATIONS CORP | COMMON | 78388J106 | 119511 | 1683726 | SH | DEFINED | 1 |
| SBA COMMUNICATIONS CORP | COMMON | 78388J106 | 852 | 12000 | SH | DEFINED | 11 |
| SBA COMMUNICATIONS CORP | COMMON | 78388J106 | 595 | 8378 | SH | DEFINED | 14 |
| SBA COMMUNICATIONS CORP | COMMON | 78388J106 | 90308 | 1272307 | SH | DEFINED | 15 |
| SBA COMMUNICATIONS CORP | COMMON | 78388J106 | 2078 | 29273 | SH | DEFINED | 16 |
| SBA COMMUNICATIONS CORP | COMMON | 78388J106 | 230 | 3234 | SH | DEFINED | 17 |
| SBA COMMUNICATIONS CORP | COMMON | 78388J106 | 4727 | 66601 | SH | DEFINED | 3 |
| SBA COMMUNICATIONS CORP | COMMON | 78388J106 | 539 | 7600 | SH | DEFINED | 5 |
| SBA COMMUNICATIONS CORP | COMMON | 78388J106 | 35 | 500 | SH | DEFINED | 7 |

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|---|---|---|---|---|---|---|---|
| SCANA CORP | COMMON | 80589M102 | 2831 | 62027 | SH | DEFINED | 1 |
| SCANA CORP | COMMON | 80589M102 | 552 | 12091 | SH | DEFINED | 11 |
| SCANA CORP | COMMON | 80589M102 | 43143 | 945296 | SH | DEFINED | 15 |
| SCANA CORP | COMMON | 80589M102 | 33 | 721 | SH | DEFINED | 16 |
| SCANA CORP | COMMON | 80589M102 | 7229 | 158396 | SH | DEFINED | 17 |
| SCANA CORP | COMMON | 80589M102 | 39 | 862 | SH | DEFINED | 3 |
| SCANA CORP | COMMON | 80589M102 | 50 | 1100 | SH | DEFINED | 7 |
| SCANSOURCE INC | COMMON | 806037107 | 1448 | 45580 | SH | DEFINED | 15 |
| SCBT FINANCIAL CORP | COMMON | 78401V102 | 294 | 7323 | SH | DEFINED | 15 |
| SCHAWK INC | COMMON | 806373106 | 151 | 11483 | SH | DEFINED | 15 |
| SCHEIN HENRY INC | COMMON | 806407102 | 708 | 8800 | SH | DEFINED | 11 |
| SCHEIN HENRY INC | COMMON | 806407102 | 252 | 3133 | SH | DEFINED | 14 |
| SCHEIN HENRY INC | COMMON | 806407102 | 81690 | 1015795 | SH | DEFINED | 15 |
| SCHEIN HENRY INC | COMMON | 806407102 | 1662 | 20664 | SH | DEFINED | 16 |
| SCHEIN HENRY INC | COMMON | 806407102 | 563 | 7000 | SH | DEFINED | 5 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 238454 | 3440962 | SH | DEFINED | 1 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 5135 | 74100 | SH | DEFINED | 1,5 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 8951 | 129168 | SH | DEFINED | 11 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 298 | 4300 | SH | DEFINED | 13 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 25122 | 362519 | SH | DEFINED | 14 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 13114 | 189240 | SH | DEFINED | 15 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 176 | 2545 | SH | DEFINED | 16 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 17165 | 247699 | SH | DEFINED | 17 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 862 | 12432 | SH | DEFINED | 2 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 29 | 425 | SH | DEFINED | 2,1 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 5749 | 82958 | SH | DEFINED | 3 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 2969 | 42850 | SH | DEFINED | 5 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 20321 | 293239 | SH | DEFINED | 6 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 333 | 4800 | SH | DEFINED | 7 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 471 | 6800 | SH | DEFINED | 8,1 |
| SCHLUMBERGER LTD | COMMON | 806857108 | 12462 | 179824 | SH | DEFINED | 9,1 |
| SCHNITZER STEEL INDS INC-A | COMMON | 806882106 | 602 | 19837 | SH | DEFINED | 15 |
| SCHOLASTIC CORP | COMMON | 807066105 | 3366 | 113870 | SH | DEFINED | 1 |
| SCHOLASTIC CORP | COMMON | 807066105 | 875 | 29600 | SH | DEFINED | 1,5 |
| SCHOLASTIC CORP | COMMON | 807066105 | 3852 | 130312 | SH | DEFINED | 15 |
| SCHOLASTIC CORP | COMMON | 807066105 | 1124 | 38020 | SH | DEFINED | 17 |
| SCHOLASTIC CORP | COMMON | 807066105 | 505 | 17100 | SH | DEFINED | 3,1 |
| SCHOOL SPECIALTY INC | COMMON | 807863105 | 67 | 70192 | SH | DEFINED | 15 |
| SCHULMAN (A) INC | COMMON | 808194104 | 1116 | 38565 | SH | DEFINED | 15 |
| SCHULMAN (A) INC | COMMON | 808194104 | 539 | 18633 | SH | DEFINED | 17 |
| SCHWAB (CHARLES) CORP | COMMON | 808513105 | 413450 | 28791762 | SH | DEFINED | 1 |
| SCHWAB (CHARLES) CORP | COMMON | 808513105 | 7933 | 552472 | SH | DEFINED | 1,2 |
| SCHWAB (CHARLES) CORP | COMMON | 808513105 | 1540 | 107265 | SH | DEFINED | 11 |
| SCHWAB (CHARLES) CORP | COMMON | 808513105 | 2351 | 163748 | SH | DEFINED | 14 |
| SCHWAB (CHARLES) CORP | COMMON | 808513105 | 3270 | 227684 | SH | DEFINED | 15 |
| SCHWAB (CHARLES) CORP | COMMON | 808513105 | 59 | 4136 | SH | DEFINED | 16 |
| SCHWAB (CHARLES) CORP | COMMON | 808513105 | 184 | 12816 | SH | DEFINED | 17 |
| SCHWAB (CHARLES) CORP | COMMON | 808513105 | 115219 | 8023576 | SH | DEFINED | 2 |
| SCHWAB (CHARLES) CORP | COMMON | 808513105 | 35 | 2415 | SH | DEFINED | 2,1 |
| SCHWAB (CHARLES) CORP | COMMON | 808513105 | 688 | 47939 | SH | DEFINED | 3 |
| SCHWAB (CHARLES) CORP | COMMON | 808513105 | 567 | 39502 | SH | DEFINED | 5 |
| SCHWAB (CHARLES) CORP | COMMON | 808513105 | 88 | 6100 | SH | DEFINED | 7 |
| SCHWEITZER-MAUDUIT INTL INC | COMMON | 808541106 | 21309 | 545956 | SH | DEFINED | 1 |
| SCHWEITZER-MAUDUIT INTL INC | COMMON | 808541106 | 1839 | 47106 | SH | DEFINED | 15 |
| SCHWEITZER-MAUDUIT INTL INC | COMMON | 808541106 | 179 | 4591 | SH | DEFINED | 2,1 |
| SCHWEITZER-MAUDUIT INTL INC | COMMON | 808541106 | 2542 | 65121 | SH | DEFINED | 6,1 |
| SCICLONE PHARMACEUTICALS INC | COMMON | 80862K104 | 6 | 1345 | SH | DEFINED | 15 |
| SCIENTIFIC GAMES CORP-A | COMMON | 80874P109 | 232 | 26800 | SH | DEFINED | 1 |
| SCIENTIFIC GAMES CORP-A | COMMON | 80874P109 | 225 | 26000 | SH | DEFINED | 14 |
| SCIENTIFIC GAMES CORP-A | COMMON | 80874P109 | 478 | 55122 | SH | DEFINED | 15 |
| SCORPIO TANKERS INC | COMMON | Y7542C106 | 215 | 30304 | SH | DEFINED | 15 |
| SCOTTS MIRACLE-GRO CO/THE | COMMON | 810186106 | 1759 | 39928 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| SCOTTS MIRACLE-GRO CO/THE | COMMON | 810186106 | 201 | 4569 | SH | DEFINED | 16 |
| SCOTTS MIRACLE-GRO CO/THE | COMMON | 810186106 | 53 | 1195 | SH | DEFINED | 3 |
| SCRIPPS NETWORKS INTER-CL A | COMMON | 811065101 | 45090 | 778480 | SH | DEFINED | 1 |
| SCRIPPS NETWORKS INTER-CL A | COMMON | 811065101 | 2415 | 41700 | SH | DEFINED | 1,5 |
| SCRIPPS NETWORKS INTER-CL A | COMMON | 811065101 | 58 | 1000 | SH | DEFINED | 1,9 |
| SCRIPPS NETWORKS INTER-CL A | COMMON | 811065101 | 504 | 8700 | SH | DEFINED | 11 |
| SCRIPPS NETWORKS INTER-CL A | COMMON | 811065101 | 6466 | 111644 | SH | DEFINED | 15 |
| SCRIPPS NETWORKS INTER-CL A | COMMON | 811065101 | 9 | 149 | SH | DEFINED | 16 |
| SCRIPPS NETWORKS INTER-CL A | COMMON | 811065101 | 779 | 13442 | SH | DEFINED | 2,1 |
| SCRIPPS NETWORKS INTER-CL A | COMMON | 811065101 | 19 | 320 | SH | DEFINED | 3 |
| SCRIPPS NETWORKS INTER-CL A | COMMON | 811065101 | 220 | 3800 | SH | DEFINED | 3,1 |
| SCRIPPS NETWORKS INTER-CL A | COMMON | 811065101 | 64 | 1100 | SH | DEFINED | 5 |
| SCRIPPS NETWORKS INTER-CL A | COMMON | 811065101 | 81 | 1400 | SH | DEFINED | 6 |
| SCRIPPS NETWORKS INTER-CL A | COMMON | 811065101 | 417 | 7200 | SH | DEFINED | 8,1 |
| SCRIPPS NETWORKS INTER-CL A | COMMON | 811065101 | 620 | 10706 | SH | DEFINED | 9,1 |
| SEABOARD CORP | COMMON | 811543107 | 4055 | 1603 | SH | DEFINED | 15 |
| SEABOARD CORP | COMMON | 811543107 | 202 | 80 | SH | DEFINED | 17 |
| SEABRIDGE GOLD INC | COMMON | 811916105 | 261 | 14550 | SH | DEFINED | 17 |
| SEABRIGHT HOLDINGS | COMMON | 811656107 | 264 | 23858 | SH | DEFINED | 15 |
| SEACHANGE INTERNATIONAL INC | COMMON | 811699107 | 202 | 20854 | SH | DEFINED | 15 |
| SEACOAST BANKING CORP FL | COMMON | 811707306 | 82 | 51089 | SH | DEFINED | 15 |
| SEACOAST BANKING CORP FL | COMMON | 811707306 | 7 | 4100 | SH | DEFINED | 3 |
| SEACOR HOLDING INC(CKH) 144A C | CONVERT | 811904AL5 | 9169 | 9000000 | SH | DEFINED | 1 |
| SEACOR SMIT INC | COMMON | 811904101 | 17 | 206 | SH | DEFINED | 14 |
| SEACOR SMIT INC | COMMON | 811904101 | 2677 | 31945 | SH | DEFINED | 15 |
| SEACOR SMIT INC | COMMON | 811904101 | 10 | 119 | SH | DEFINED | 16 |
| SEACUBE CONTAINER LEASING LTD | COMMON | G79978105 | 248 | 13131 | SH | DEFINED | 15 |
| SEADRILL LTD | COMMON | G7945E105 | 1763 | 47907 | SH | DEFINED | 11 |
| SEADRILL LTD | COMMON | G7945E105 | 132 | 3583 | SH | DEFINED | 15 |
| SEADRILL LTD | COMMON | G7945E105 | 8 | 230 | SH | DEFINED | 16 |
| SEADRILL LTD | COMMON | G7945E105 | 7385 | 200711 | SH | DEFINED | 17 |
| SEADRILL LTD | COMMON | G7945E105 | 510 | 13854 | SH | DEFINED | 5 |
| SEADRILL LTD | COMMON | G7945E105 | 74 | 2016 | SH | DEFINED | 7 |
| SEADRILL LTD SDRLF | COMMON | G7945E105 | 11578 | 314628 | SH | DEFINED | 1 |
| SEADRILL LTD SDRLF | COMMON | G7945E105 | 55 | 1500 | SH | DEFINED | 14 |
| SEADRILL LTD SDRLF | COMMON | G7945E105 | 1 | 33 | SH | DEFINED | 3 |
| SEADRILL LTD SDRLF | COMMON | G7945E105 | 1925 | 52317 | SH | DEFINED | 9,1 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 52345 | 1720730 | SH | DEFINED | 1 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 4128 | 135700 | SH | DEFINED | 1,5 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 958 | 31500 | SH | DEFINED | 1,9 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 1057 | 34748 | SH | DEFINED | 11 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 64 | 2100 | SH | DEFINED | 13 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 120951 | 3976025 | SH | DEFINED | 15 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 3092 | 101631 | SH | DEFINED | 16 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 2276 | 74835 | SH | DEFINED | 17 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 192 | 6300 | SH | DEFINED | 18 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 346 | 11360 | SH | DEFINED | 3 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 3623 | 119100 | SH | DEFINED | 3,1 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 1704 | 56000 | SH | DEFINED | 5 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 3447 | 113300 | SH | DEFINED | 6 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 64 | 2100 | SH | DEFINED | 7 |
| SEAGATE TECHNOLOGY | COMMON | G7945M107 | 2373 | 78000 | SH | DEFINED | 8,1 |
| SEALED AIR CORP | COMMON | 81211K100 | 119874 | 6846031 | SH | DEFINED | 1 |
| SEALED AIR CORP | COMMON | 81211K100 | 311 | 17745 | SH | DEFINED | 11 |
| SEALED AIR CORP | COMMON | 81211K100 | 635 | 36273 | SH | DEFINED | 15 |
| SEALED AIR CORP | COMMON | 81211K100 | 17 | 947 | SH | DEFINED | 16 |
| SEALED AIR CORP | COMMON | 81211K100 | 334 | 19086 | SH | DEFINED | 17 |
| SEALY CORP | COMMON | 812139301 | 129 | 59248 | SH | DEFINED | 15 |
| SEARS HOLDING CORP | COMMON | 812350106 | 129 | 3127 | SH | DEFINED | 11 |
| SEARS HOLDING CORP | COMMON | 812350106 | 44710 | 1080989 | SH | DEFINED | 15 |
| SEARS HOLDING CORP | COMMON | 812350106 | 1057 | 25554 | SH | DEFINED | 16 |
| SEARS HOLDING CORP | COMMON | 812350106 | 207 | 5014 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| SEARS HOLDING CORP | COMMON | 812350106 | 2 | 59 | SH | DEFINED | 3 |
| SEARS HOMETOWN AND OUTLET ST | COMMON | 812362101 | 1058 | 32500 | SH | DEFINED | 1 |
| SEARS HOMETOWN AND OUTLET ST | COMMON | 812362101 | 339 | 10400 | SH | DEFINED | 1,5 |
| SEASPAN CORP | COMMON | Y75638109 | 173 | 10810 | SH | DEFINED | 15 |
| SEASPAN CORP | COMMON | Y75638109 | 6 | 380 | SH | DEFINED | 16 |
| SEASPAN CORP | COMMON | Y75638109 | 24 | 1500 | SH | DEFINED | 3 |
| SEATTLE GENETICS INC /WA | COMMON | 812578102 | 32109 | 1385791 | SH | DEFINED | 1 |
| SEATTLE GENETICS INC /WA | COMMON | 812578102 | 3227 | 139284 | SH | DEFINED | 15 |
| SEI INVESTMENTS CO | COMMON | 784117103 | 20264 | 868216 | SH | DEFINED | 1 |
| SEI INVESTMENTS CO | COMMON | 784117103 | 282 | 12100 | SH | DEFINED | 11 |
| SEI INVESTMENTS CO | COMMON | 784117103 | 646 | 27692 | SH | DEFINED | 15 |
| SEI INVESTMENTS CO | COMMON | 784117103 | 8 | 331 | SH | DEFINED | 16 |
| SEI INVESTMENTS CO | COMMON | 784117103 | 1400 | 60000 | SH | DEFINED | 3 |
| SELECT COMFORT CORP | COMMON | 81616X103 | 1415 | 54061 | SH | DEFINED | 15 |
| SELECT COMFORT CORP | COMMON | 81616X103 | 124 | 4752 | SH | DEFINED | 17 |
| SELECT COMFORT CORP | COMMON | 81616X103 | 226 | 8650 | SH | DEFINED | 3 |
| SELECT MEDICAL HOLDINGS CORP | COMMON | 81619Q105 | 863 | 91490 | SH | DEFINED | 1 |
| SELECT MEDICAL HOLDINGS CORP | COMMON | 81619Q105 | 1248 | 132364 | SH | DEFINED | 15 |
| SELECT MEDICAL HOLDINGS CORP | COMMON | 81619Q105 | 513 | 54400 | SH | DEFINED | 3,1 |
| SELECTIVE INSURANCE GROUP | COMMON | 816300107 | 1139 | 59133 | SH | DEFINED | 15 |
| SELECTIVE INSURANCE GROUP | COMMON | 816300107 | 7 | 387 | SH | DEFINED | 16 |
| SELECTIVE INSURANCE GROUP | COMMON | 816300107 | 414 | 21485 | SH | DEFINED | 3 |
| SEMGROUP CORP-CLASS A | COMMON | 81663A105 | 758 | 19406 | SH | DEFINED | 1 |
| SEMGROUP CORP-CLASS A | COMMON | 81663A105 | 472 | 12070 | SH | DEFINED | 14 |
| SEMGROUP CORP-CLASS A | COMMON | 81663A105 | 3256 | 83305 | SH | DEFINED | 15 |
| SEMGROUP CORP-CLASS A | COMMON | 81663A105 | 118 | 3011 | SH | DEFINED | 16 |
| SEMGROUP CORP-CLASS A | COMMON | 81663A105 | 27766 | 710500 | SH | DEFINED | 3 |
| SEMPRA ENERGY | COMMON | 816851109 | 110871 | 1562890 | SH | DEFINED | 1 |
| SEMPRA ENERGY | COMMON | 816851109 | 1610 | 22697 | SH | DEFINED | 11 |
| SEMPRA ENERGY | COMMON | 816851109 | 47829 | 674224 | SH | DEFINED | 15 |
| SEMPRA ENERGY | COMMON | 816851109 | 79 | 1119 | SH | DEFINED | 16 |
| SEMPRA ENERGY | COMMON | 816851109 | 7392 | 104200 | SH | DEFINED | 17 |
| SEMPRA ENERGY | COMMON | 816851109 | 67 | 946 | SH | DEFINED | 3 |
| SEMPRA ENERGY | COMMON | 816851109 | 485 | 6835 | SH | DEFINED | 5 |
| SEMPRA ENERGY | COMMON | 816851109 | 85 | 1200 | SH | DEFINED | 7 |
| SEMTECH CORP | COMMON | 816850101 | 82532 | 2850831 | SH | DEFINED | 1 |
| SEMTECH CORP | COMMON | 816850101 | 1623 | 56077 | SH | DEFINED | 12, |
| SEMTECH CORP | COMMON | 816850101 | 404 | 13946 | SH | DEFINED | 15 |
| SEMTECH CORP | COMMON | 816850101 | 189 | 6538 | SH | DEFINED | 2,1 |
| SEMTECH CORP | COMMON | 816850101 | 2409 | 83210 | SH | DEFINED | 6,1 |
| SENECA FOODS CORP - CL A | COMMON | 817070501 | 809 | 26596 | SH | DEFINED | 15 |
| SENIOR HSG PPTYS TRUST | COMMON | 81721M109 | 211933 | 8964998 | SH | DEFINED | 1 |
| SENIOR HSG PPTYS TRUST | COMMON | 81721M109 | 1215 | 51377 | SH | DEFINED | 11, |
| SENIOR HSG PPTYS TRUST | COMMON | 81721M109 | 1883 | 79673 | SH | DEFINED | 15 |
| SENIOR HSG PPTYS TRUST | COMMON | 81721M109 | 242 | 10220 | SH | DEFINED | 15, |
| SENIOR HSG PPTYS TRUST | COMMON | 81721M109 | 10 | 410 | SH | DEFINED | 16 |
| SENIOR HSG PPTYS TRUST | COMMON | 81721M109 | 1034 | 43739 | SH | DEFINED | 17 |
| SENIOR HSG PPTYS TRUST | COMMON | 81721M109 | 1368 | 57855 | SH | DEFINED | 18, |
| SENIOR HSG PPTYS TRUST | COMMON | 81721M109 | 380 | 16070 | SH | DEFINED | 2,1 |
| SENIOR HSG PPTYS TRUST | COMMON | 81721M109 | 4012 | 169697 | SH | DEFINED | 3,1 |
| SENIOR HSG PPTYS TRUST | COMMON | 81721M109 | 116 | 4900 | SH | DEFINED | 4,1 |
| SENIOR HSG PPTYS TRUST | COMMON | 81721M109 | 1092 | 46180 | SH | DEFINED | 6,1 |
| SENSATA TECHNOLOGIES HOLDING | COMMON | N7902X106 | 247 | 7600 | SH | DEFINED | 11 |
| SENSATA TECHNOLOGIES HOLDING | COMMON | N7902X106 | 567 | 17458 | SH | DEFINED | 15 |
| SENSATA TECHNOLOGIES HOLDING | COMMON | N7902X106 | 5 | 157 | SH | DEFINED | 17 |
| SENSATA TECHNOLOGIES HOLDING | COMMON | N7902X106 | 242 | 7450 | SH | DEFINED | 3 |
| SENSIENT TECHNOLOGIES CORP | COMMON | 81725T100 | 285 | 8002 | SH | DEFINED | 15 |
| SENSIENT TECHNOLOGIES CORP | COMMON | 81725T100 | 6 | 179 | SH | DEFINED | 16 |
| SENSIENT TECHNOLOGIES CORP | COMMON | 81725T100 | 1655 | 46546 | SH | DEFINED | 17 |
| SEQUENOM INC | COMMON | 817337405 | 9 | 2000 | SH | DEFINED | 14 |
| SEQUENOM INC | COMMON | 817337405 | 14 | 3049 | SH | DEFINED | 15 |
| SEQUENOM INC (SQNM) 144A CVT 5 | CONVERT | 817337AA6 | 1193 | 1000000 | SH | DEFINED | 1 |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| SERVICE CORP INTERNATIONAL | COMMON | 817565104 | 4644 | 336264 | SH | DEFINED | 15 |
| SERVICE CORP INTERNATIONAL | COMMON | 817565104 | 13 | 950 | SH | DEFINED | 16 |
| SERVICE CORP INTERNATIONAL | COMMON | 817565104 | 315 | 22835 | SH | DEFINED | 3 |
| SERVICENOW INC | COMMON | 81762P102 | 4 | 138 | SH | DEFINED | 3 |
| SERVICESOURCE INTERNATIONAL IN | COMMON | 81763U100 | 3 | 463 | SH | DEFINED | 15 |
| SHANDA GAMES LTD - ADR | COMMON | 81941U105 | 840 | 276439 | SH | DEFINED | 15 |
| SHANDA GAMES LTD - ADR | COMMON | 81941U105 | 124 | 40677 | SH | DEFINED | 2,4 |
| SHANDA GAMES LTD - ADR | COMMON | 81941U105 | 0 | 50 | SH | DEFINED | 3 |
| SHANDA GAMES LTD - ADR | COMMON | 81941U105 | 545 | 179422 | SH | DEFINED | 6,1 |
| SHANDA GAMES LTD - ADR | COMMON | 81941U105 | 1278 | 420324 | SH | DEFINED | 6,4 |
| SHAW COMMUNICATIONS INC CL B | COMMON | 82028K200 | 1047 | 45547 | SH | DEFINED | 17 |
| SHAW COMMUNICATIONS INC CL B | COMMON | 82028K200 | 937 | 40791 | SH | DEFINED | 2,1 |
| SHAW COMMUNICATIONS INC CL B C | COMMON | 82028K200 | 878 | 38140 | SH | DEFINED | 11 |
| SHAW COMMUNICATIONS INC CL B C | COMMON | 82028K200 | 19091 | 830761 | SH | DEFINED | 15 |
| SHAW COMMUNICATIONS INC CL B C | COMMON | 82028K200 | 2 | 70 | SH | DEFINED | 16 |
| SHAW COMMUNICATIONS INC CL B C | COMMON | 82028K200 | 22879 | 993698 | SH | DEFINED | 2 |
| SHAW COMMUNICATIONS INC CL B C | COMMON | 82028K200 | 4070 | 176769 | SH | DEFINED | 2,1 |
| SHAW COMMUNICATIONS INC CL B C | COMMON | 82028K200 | 284 | 12323 | SH | DEFINED | 5 |
| SHAW GROUP INC | COMMON | 820280105 | 1410 | 30242 | SH | DEFINED | 15 |
| SHAW GROUP INC | COMMON | 820280105 | 27 | 587 | SH | DEFINED | 16 |
| SHENANDOAH TELECOMMUN CO | COMMON | 82312B106 | 294 | 19199 | SH | DEFINED | 15 |
| SHERWIN-WILLIAMS CO | COMMON | 824348106 | 5716 | 37162 | SH | DEFINED | 1 |
| SHERWIN-WILLIAMS CO | COMMON | 824348106 | 1246 | 8100 | SH | DEFINED | 1,5 |
| SHERWIN-WILLIAMS CO | COMMON | 824348106 | 1336 | 8685 | SH | DEFINED | 11 |
| SHERWIN-WILLIAMS CO | COMMON | 824348106 | 464 | 3015 | SH | DEFINED | 14 |
| SHERWIN-WILLIAMS CO | COMMON | 824348106 | 15885 | 103268 | SH | DEFINED | 15 |
| SHERWIN-WILLIAMS CO | COMMON | 824348106 | 42 | 275 | SH | DEFINED | 16 |
| SHERWIN-WILLIAMS CO | COMMON | 824348106 | 14765 | 95991 | SH | DEFINED | 17 |
| SHERWIN-WILLIAMS CO | COMMON | 824348106 | 839 | 5455 | SH | DEFINED | 3 |
| SHERWIN-WILLIAMS CO | COMMON | 824348106 | 509 | 3312 | SH | DEFINED | 5 |
| SHERWIN-WILLIAMS CO | COMMON | 824348106 | 77 | 500 | SH | DEFINED | 7 |
| SHFL ENTERTAINMENT INC | COMMON | 78423R105 | 926 | 63891 | SH | DEFINED | 15 |
| SHINHAN FINANCIAL GRP ADR | COMMON | 824596100 | 6587 | 179781 | SH | DEFINED | 15 |
| SHIP FINANCE INTL LTD | COMMON | G81075106 | 226 | 13597 | SH | DEFINED | 15 |
| SHIP FINANCE INTL LTD | COMMON | G81075106 | 8 | 480 | SH | DEFINED | 16 |
| SHIRE PLC-ADR | COMMON | 82481R106 | 123687 | 1341795 | SH | DEFINED | 1 |
| SHIRE PLC-ADR | COMMON | 82481R106 | 3331 | 36136 | SH | DEFINED | 12, |
| SHIRE PLC-ADR | COMMON | 82481R106 | 1516 | 16450 | SH | DEFINED | 14 |
| SHIRE PLC-ADR | COMMON | 82481R106 | 2257 | 24482 | SH | DEFINED | 15 |
| SHIRE PLC-ADR | COMMON | 82481R106 | 497 | 5393 | SH | DEFINED | 17 |
| SHIRE PLC-ADR | COMMON | 82481R106 | 7747 | 84042 | SH | DEFINED | 3 |
| SHOE CARNIVAL INC | COMMON | 824889109 | 362 | 17654 | SH | DEFINED | 15 |
| SHORETEL INC | COMMON | 825211105 | 9 | 2034 | SH | DEFINED | 15 |
| SHORT S&P500 PROSHARES ETF | COMMON | 74347R503 | 71 | 2100 | SH | DEFINED | 14 |
| SHUTTERFLY INC | COMMON | 82568P304 | 546 | 18284 | SH | DEFINED | 15 |
| SHUTTERSTOCK INC | COMMON | 825690100 | 2273 | 87417 | SH | DEFINED | 15 |
| SIEMENS AG ADR | COMMON | 826197501 | 1 | 8 | SH | DEFINED | 1 |
| SIEMENS AG ADR | COMMON | 826197501 | 22 | 200 | SH | DEFINED | 14 |
| SIEMENS AG ADR | COMMON | 826197501 | 2229 | 20361 | SH | DEFINED | 15 |
| SIEMENS AG ADR | COMMON | 826197501 | 1845 | 16850 | SH | DEFINED | 17 |
| SIEMENS AG ADR | COMMON | 826197501 | 446 | 4075 | SH | DEFINED | 3 |
| SIERRA WIRELESS INC | COMMON | 826516106 | 90 | 11333 | SH | DEFINED | 15 |
| SIGMA DESIGNS INC | COMMON | 826565103 | 371 | 72042 | SH | DEFINED | 15 |
| SIGMA-ALDRICH | COMMON | 826552101 | 49382 | 671131 | SH | DEFINED | 1 |
| SIGMA-ALDRICH | COMMON | 826552101 | 829 | 11264 | SH | DEFINED | 11 |
| SIGMA-ALDRICH | COMMON | 826552101 | 316 | 4300 | SH | DEFINED | 14 |
| SIGMA-ALDRICH | COMMON | 826552101 | 105532 | 1434246 | SH | DEFINED | 15 |
| SIGMA-ALDRICH | COMMON | 826552101 | 2064 | 28054 | SH | DEFINED | 16 |
| SIGMA-ALDRICH | COMMON | 826552101 | 11582 | 157403 | SH | DEFINED | 17 |
| SIGMA-ALDRICH | COMMON | 826552101 | 333 | 4520 | SH | DEFINED | 3 |
| SIGMA-ALDRICH | COMMON | 826552101 | 419 | 5700 | SH | DEFINED | 5 |
| SIGMA-ALDRICH | COMMON | 826552101 | 29 | 400 | SH | DEFINED | 7 |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| SIGNATURE BANK COMMON | COMMON | 82669G104 | 10247 | 143630 | SH | DEFINED | 1 |
| SIGNATURE BANK COMMON | COMMON | 82669G104 | 279 | 3914 | SH | DEFINED | 14 |
| SIGNATURE BANK COMMON | COMMON | 82669G104 | 1933 | 27094 | SH | DEFINED | 15 |
| SIGNATURE BANK COMMON | COMMON | 82669G104 | 294 | 4123 | SH | DEFINED | 3 |
| SIGNET JEWELERS LTD | COMMON | G81276100 | 6641 | 124361 | SH | DEFINED | 15 |
| SIGNET JEWELERS LTD | COMMON | G81276100 | 16 | 307 | SH | DEFINED | 16 |
| SIGNET JEWELERS LTD | COMMON | G81276100 | 202 | 3787 | SH | DEFINED | 17 |
| SIGNET JEWELERS LTD | COMMON | G81276100 | 7 | 129 | SH | DEFINED | 3 |
| SILGAN HOLDINGS INC | COMMON | 827048109 | 22020 | 530094 | SH | DEFINED | 15 |
| SILGAN HOLDINGS INC | COMMON | 827048109 | 7 | 160 | SH | DEFINED | 16 |
| SILICON GRAPHICS INTERNATION | COMMON | 82706L108 | 151 | 14808 | SH | DEFINED | 15 |
| SILICON IMAGE INC | COMMON | 82705T102 | 165 | 33249 | SH | DEFINED | 15 |
| SILICON LABORATORIES | COMMON | 826919102 | 301 | 7205 | SH | DEFINED | 15 |
| SILICONWARE PRECISION ADR | COMMON | 827084864 | 78 | 14619 | SH | DEFINED | 15 |
| SILVER STANDARD RESOURCES | COMMON | 82823L106 | 6 | 400 | SH | DEFINED | 14 |
| SILVER STANDARD RESOURCES | COMMON | 82823L106 | 167 | 11186 | SH | DEFINED | 15 |
| SILVER STANDARD RESOURCES | COMMON | 82823L106 | 45 | 3017 | SH | DEFINED | 2,1 |
| SILVER WHEATON CORP | COMMON | 828336107 | 29737 | 824190 | SH | DEFINED | 1 |
| SILVER WHEATON CORP | COMMON | 828336107 | 1298 | 35900 | SH | DEFINED | 11 |
| SILVER WHEATON CORP | COMMON | 828336107 | 1012 | 28060 | SH | DEFINED | 14 |
| SILVER WHEATON CORP | COMMON | 828336107 | 1618 | 44766 | SH | DEFINED | 15 |
| SILVER WHEATON CORP | COMMON | 828336107 | 345 | 9560 | SH | DEFINED | 17 |
| SILVER WHEATON CORP | COMMON | 828336107 | 39 | 1092 | SH | DEFINED | 2,1 |
| SILVER WHEATON CORP | COMMON | 828336107 | 43 | 1200 | SH | DEFINED | 3 |
| SILVER WHEATON CORP | COMMON | 828336107 | 325 | 9000 | SH | DEFINED | 5 |
| SILVER WHEATON CORP | COMMON | 828336107 | 535 | 14800 | SH | DEFINED | 6 |
| SILVER WHEATON CORP | COMMON | 828336107 | 1183 | 32780 | SH | DEFINED | 9 |
| SILVER WHEATON CORP | COMMON | 828336107 | 1183 | 32780 | SH | DEFINED | 9,1 |
| SILVERCORP METALS INC | COMMON | 82835P103 | 3312 | 646714 | SH | DEFINED | 15 |
| SILVERCORP METALS INC | COMMON | 82835P103 | 27 | 5331 | SH | DEFINED | 17 |
| SILVERCORP METALS INC | COMMON | 82835P103 | 43 | 8304 | SH | DEFINED | 2,1 |
| SIMCERE PHARMACEUTICAL-ADR | COMMON | 82859P104 | 531 | 66045 | SH | DEFINED | 15 |
| SIMMONS FIRST NATIONAL CORP CL | COMMON | 828730200 | 564 | 22251 | SH | DEFINED | 15 |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 1129355 | 7143746 | SH | DEFINED | 1 |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 12276 | 77650 | SH | DEFINED | 1,5 |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 1162 | 7350 | SH | DEFINED | 1,9 |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 4686 | 29640 | SH | DEFINED | 11 |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 9013 | 57009 | SH | DEFINED | 11, |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 361 | 2281 | SH | DEFINED | 14 |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 30244 | 191308 | SH | DEFINED | 15 |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 1625 | 10277 | SH | DEFINED | 15, |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 68 | 432 | SH | DEFINED | 16 |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 14425 | 91244 | SH | DEFINED | 17 |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 10437 | 66021 | SH | DEFINED | 18, |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 2935 | 18567 | SH | DEFINED | 2,1 |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 47 | 300 | SH | DEFINED | 3 |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 39435 | 249447 | SH | DEFINED | 3,1 |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 1288 | 8150 | SH | DEFINED | 6 |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 6979 | 44144 | SH | DEFINED | 6,1 |
| SIMON PROPERTY GROUP INC REIT | COMMON | 828806109 | 2814 | 17800 | SH | DEFINED | 8,1 |
| SIMPSON MANUFACTURING CO INC | COMMON | 829073105 | 916 | 27921 | SH | DEFINED | 15 |
| SIMPSON MANUFACTURING CO INC | COMMON | 829073105 | 121 | 3675 | SH | DEFINED | 3 |
| SIMS METAL MANAGEMENT LTD- SPO | COMMON | 829160100 | 20 | 1995 | SH | DEFINED | 15 |
| SINA CORPORATION | COMMON | G81477104 | 12664 | 252180 | SH | DEFINED | 15 |
| SINA CORPORATION | COMMON | G81477104 | 19 | 383 | SH | DEFINED | 17 |
| SINA CORPORATION | COMMON | G81477104 | 61 | 1210 | SH | DEFINED | 3 |
| SINCLAIR BROADCAST GROUP INC | COMMON | 829226109 | 394 | 31207 | SH | DEFINED | 15 |
| SINCLAIR BROADCAST GROUP INC | COMMON | 829226109 | 510 | 40379 | SH | DEFINED | 3 |
| SINOVAC BIOTECH LTD | COMMON | P8696W104 | 742 | 236276 | SH | DEFINED | 15 |
| SIRIUS XM RADIO INC | COMMON | 82967N108 | 7278 | 2518404 | SH | DEFINED | 1 |
| SIRIUS XM RADIO INC | COMMON | 82967N108 | 1086 | 375900 | SH | DEFINED | 11 |
| SIRIUS XM RADIO INC | COMMON | 82967N108 | 31 | 10600 | SH | DEFINED | 14 |

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|---|---|---|---|---|---|---|---|
| SIRIUS XM RADIO INC | COMMON | 82967N108 | 149546 | 51745999 | SH | DEFINED | 15 |
| SIRIUS XM RADIO INC | COMMON | 82967N108 | 3485 | 1205758 | SH | DEFINED | 16 |
| SIRIUS XM RADIO INC | COMMON | 82967N108 | 36 | 12331 | SH | DEFINED | 3 |
| SIRIUS XM RADIO INC | COMMON | 82967N108 | 460 | 159300 | SH | DEFINED | 5 |
| SIRIUS XM RADIO INC | COMMON | 82967N108 | 690 | 238653 | SH | DEFINED | 9,1 |
| SIRONA DENTAL SYSTEMS | COMMON | 82966C103 | 55678 | 863764 | SH | DEFINED | 1 |
| SIRONA DENTAL SYSTEMS | COMMON | 82966C103 | 4514 | 70031 | SH | DEFINED | 15 |
| SIX FLAGS ENTERTAINMENT CORP S | COMMON | 83001A102 | 1109 | 18119 | SH | DEFINED | 15 |
| SJW CORP | COMMON | 784305104 | 275 | 10356 | SH | DEFINED | 15 |
| SK TELECOM ADR | COMMON | 78440P108 | 3465 | 218907 | SH | DEFINED | 1 |
| SK TELECOM ADR | COMMON | 78440P108 | 3652 | 230720 | SH | DEFINED | 11 |
| SK TELECOM ADR | COMMON | 78440P108 | 2135 | 134855 | SH | DEFINED | 15 |
| SK TELECOM ADR | COMMON | 78440P108 | 3 | 176 | SH | DEFINED | 3 |
| SK TELECOM ADR | COMMON | 78440P108 | 81 | 5100 | SH | DEFINED | 6 |
| SKECHERS USA INC CL A | COMMON | 830566105 | 1752 | 94700 | SH | DEFINED | 1 |
| SKECHERS USA INC CL A | COMMON | 830566105 | 1636 | 88413 | SH | DEFINED | 15 |
| SKECHERS USA INC CL A | COMMON | 830566105 | 751 | 40600 | SH | DEFINED | 3,1 |
| SKILLED HEALTHCARE GROU-CL A | COMMON | 83066R107 | 237 | 37197 | SH | DEFINED | 15 |
| SKYLINE CORP | COMMON | 830830105 | 58 | 14396 | SH | DEFINED | 15 |
| SKYWEST INC | COMMON | 830879102 | 1203 | 96575 | SH | DEFINED | 15 |
| SKYWEST INC | COMMON | 830879102 | 11 | 909 | SH | DEFINED | 16 |
| SKYWORKS SOLUTIONS INC | COMMON | 83088M102 | 7994 | 393812 | SH | DEFINED | 1 |
| SKYWORKS SOLUTIONS INC | COMMON | 83088M102 | 956 | 47087 | SH | DEFINED | 12, |
| SKYWORKS SOLUTIONS INC | COMMON | 83088M102 | 404 | 19904 | SH | DEFINED | 14 |
| SKYWORKS SOLUTIONS INC | COMMON | 83088M102 | 747 | 36782 | SH | DEFINED | 15 |
| SKYWORKS SOLUTIONS INC | COMMON | 83088M102 | 428 | 21087 | SH | DEFINED | 17 |
| SKYWORKS SOLUTIONS INC | COMMON | 83088M102 | 3573 | 176008 | SH | DEFINED | 3 |
| SL GREEN OPERATING PAR 144A 3. | CONVERT | 78444FAC0 | 7060 | 6300000 | SH | DEFINED | 1 |
| SL GREEN REALTY CORP REIT | COMMON | 78440X101 | 150991 | 1969876 | SH | DEFINED | 1 |
| SL GREEN REALTY CORP REIT | COMMON | 78440X101 | 682 | 8900 | SH | DEFINED | 11 |
| SL GREEN REALTY CORP REIT | COMMON | 78440X101 | 2237 | 29181 | SH | DEFINED | 11, |
| SL GREEN REALTY CORP REIT | COMMON | 78440X101 | 1107 | 14443 | SH | DEFINED | 15 |
| SL GREEN REALTY CORP REIT | COMMON | 78440X101 | 398 | 5191 | SH | DEFINED | 15, |
| SL GREEN REALTY CORP REIT | COMMON | 78440X101 | 16 | 206 | SH | DEFINED | 16 |
| SL GREEN REALTY CORP REIT | COMMON | 78440X101 | 3469 | 45262 | SH | DEFINED | 17 |
| SL GREEN REALTY CORP REIT | COMMON | 78440X101 | 2622 | 34203 | SH | DEFINED | 18, |
| SL GREEN REALTY CORP REIT | COMMON | 78440X101 | 734 | 9574 | SH | DEFINED | 2,1 |
| SL GREEN REALTY CORP REIT | COMMON | 78440X101 | 7 | 96 | SH | DEFINED | 3 |
| SL GREEN REALTY CORP REIT | COMMON | 78440X101 | 8824 | 115123 | SH | DEFINED | 3,1 |
| SL GREEN REALTY CORP REIT | COMMON | 78440X101 | 1732 | 22600 | SH | DEFINED | 6,1 |
| SLM CORP | COMMON | 78442P106 | 4259 | 248602 | SH | DEFINED | 1 |
| SLM CORP | COMMON | 78442P106 | 418 | 24400 | SH | DEFINED | 1,5 |
| SLM CORP | COMMON | 78442P106 | 817 | 47698 | SH | DEFINED | 11 |
| SLM CORP | COMMON | 78442P106 | 86 | 5000 | SH | DEFINED | 14 |
| SLM CORP | COMMON | 78442P106 | 1424 | 83129 | SH | DEFINED | 15 |
| SLM CORP | COMMON | 78442P106 | 39 | 2277 | SH | DEFINED | 16 |
| SLM CORP | COMMON | 78442P106 | 33 | 1911 | SH | DEFINED | 17 |
| SLM CORP | COMMON | 78442P106 | 5 | 311 | SH | DEFINED | 3 |
| SLM CORP | COMMON | 78442P106 | 272 | 15900 | SH | DEFINED | 5 |
| SLM CORP | COMMON | 78442P106 | 65 | 3800 | SH | DEFINED | 8,1 |
| SM ENERGY CO | COMMON | 78454L100 | 7406 | 141854 | SH | DEFINED | 1 |
| SM ENERGY CO | COMMON | 78454L100 | 653 | 12500 | SH | DEFINED | 14 |
| SM ENERGY CO | COMMON | 78454L100 | 174 | 3340 | SH | DEFINED | 15 |
| SM ENERGY CO | COMMON | 78454L100 | 4 | 85 | SH | DEFINED | 16 |
| SM ENERGY CO | COMMON | 78454L100 | 1715 | 32857 | SH | DEFINED | 3 |
| SM ENERGY CO | COMMON | 78454L100 | 1230 | 23553 | SH | DEFINED | 9,1 |
| SMART BALANCE INC | COMMON | 83169Y108 | 529 | 41015 | SH | DEFINED | 15 |
| SMART BALANCE INC | COMMON | 83169Y108 | 978 | 75816 | SH | DEFINED | 17 |
| SMART TECHNOLOGIES INC | COMMON | 83172R108 | 45 | 28377 | SH | DEFINED | 15 |
| SMITH & NEPHEW PLC ADR | COMMON | 83175M205 | 24177 | 436401 | SH | DEFINED | 1 |
| SMITH & NEPHEW PLC ADR | COMMON | 83175M205 | 7043 | 127133 | SH | DEFINED | 15 |
| SMITH & WESSON HOLDING CORP | COMMON | 831756101 | 846 | 100259 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| SMITH & WESSON HOLDING CORP | COMMON | 831756101 | 98 | 11600 | SH | DEFINED | 3,1 |
| SMITH AO | COMMON | 831865209 | 46360 | 735064 | SH | DEFINED | 1 |
| SMITH AO | COMMON | 831865209 | 6050 | 95924 | SH | DEFINED | 15 |
| SMITH AO | COMMON | 831865209 | 100 | 1585 | SH | DEFINED | 16 |
| SMITH AO | COMMON | 831865209 | 891 | 14120 | SH | DEFINED | 17 |
| SMITH AO | COMMON | 831865209 | 88 | 1400 | SH | DEFINED | 3,1 |
| SMITH MICRO SOFTWARE INC | COMMON | 832154108 | 67 | 44978 | SH | DEFINED | 15 |
| SMITHFIELD FOODS INC | COMMON | 832248108 | 1006 | 46649 | SH | DEFINED | 15 |
| SMITHFIELD FOODS INC | COMMON | 832248108 | 32 | 1468 | SH | DEFINED | 16 |
| SMITHFIELD FOODS INC | COMMON | 832248108 | 445 | 20645 | SH | DEFINED | 17 |
| SMITHFIELD FOODS INC | COMMON | 832248108 | 3 | 158 | SH | DEFINED | 3 |
| SMITHFIELD FOODS INC 4.0 06-30 | CONVERT | 832248AR9 | 2490 | 2350000 | SH | DEFINED | 1 |
| SNAP-ON INC | COMMON | 833034101 | 78960 | 999625 | SH | DEFINED | 1 |
| SNAP-ON INC | COMMON | 833034101 | 1367 | 17302 | SH | DEFINED | 15 |
| SNAP-ON INC | COMMON | 833034101 | 15 | 191 | SH | DEFINED | 16 |
| SNAP-ON INC | COMMON | 833034101 | 1257 | 15914 | SH | DEFINED | 17 |
| SNAP-ON INC | COMMON | 833034101 | 113 | 1429 | SH | DEFINED | 3 |
| SNYDERS LANCE INC | COMMON | 833551104 | 5163 | 214035 | SH | DEFINED | 15 |
| SOCIEDAD QUIMICA MINERA DE CHI | COMMON | 833635105 | 8713 | 151162 | SH | DEFINED | 15 |
| SOCIEDAD QUIMICA MINERA DE CHI | COMMON | 833635105 | 288 | 5000 | SH | DEFINED | 17 |
| SODASTREAM INTERNATIONAL LTD | COMMON | M9068E105 | 90 | 1994 | SH | DEFINED | 15 |
| SODASTREAM INTERNATIONAL LTD | COMMON | M9068E105 | 210 | 4675 | SH | DEFINED | 3 |
| SOHU.COM INC | COMMON | 83408W103 | 4361 | 92130 | SH | DEFINED | 1 |
| SOHU.COM INC | COMMON | 83408W103 | 644 | 13600 | SH | DEFINED | 1,5 |
| SOHU.COM INC | COMMON | 83408W103 | 3682 | 77770 | SH | DEFINED | 11 |
| SOHU.COM INC | COMMON | 83408W103 | 7500 | 158438 | SH | DEFINED | 15 |
| SOHU.COM INC | COMMON | 83408W103 | 20 | 432 | SH | DEFINED | 17 |
| SOHU.COM INC | COMMON | 83408W103 | 89 | 1879 | SH | DEFINED | 2,1 |
| SOHU.COM INC | COMMON | 83408W103 | 385 | 8131 | SH | DEFINED | 2,4 |
| SOHU.COM INC | COMMON | 83408W103 | 573 | 12100 | SH | DEFINED | 3,1 |
| SOHU.COM INC | COMMON | 83408W103 | 4998 | 105572 | SH | DEFINED | 4 |
| SOHU.COM INC | COMMON | 83408W103 | 11930 | 252001 | SH | DEFINED | 6 |
| SOHU.COM INC | COMMON | 83408W103 | 6352 | 134175 | SH | DEFINED | 6,1 |
| SOHU.COM INC | COMMON | 83408W103 | 12671 | 267649 | SH | DEFINED | 6,4 |
| SOLAR CAPITAL LTD | COMMON | 83413U100 | 3099 | 129593 | SH | DEFINED | 15 |
| SOLAR CAPITAL LTD | COMMON | 83413U100 | 302 | 12615 | SH | DEFINED | 16 |
| SOLAR CAPITAL LTD | COMMON | 83413U100 | 220 | 9200 | SH | DEFINED | 17 |
| SOLARWINDS INC | COMMON | 83416B109 | 64813 | 1235717 | SH | DEFINED | 1 |
| SOLARWINDS INC | COMMON | 83416B109 | 2569 | 48973 | SH | DEFINED | 15 |
| SOLARWINDS INC | COMMON | 83416B109 | 4 | 74 | SH | DEFINED | 3 |
| SOLARWINDS INC | COMMON | 83416B109 | 388 | 7400 | SH | DEFINED | 3,1 |
| SOLAZYME INC | COMMON | 83415T101 | 3258 | 414566 | SH | DEFINED | 15 |
| SOLAZYME INC | COMMON | 83415T101 | 29 | 3635 | SH | DEFINED | 16 |
| SOLERA HOLDINGS INC | COMMON | 83421A104 | 30690 | 573968 | SH | DEFINED | 1,2 |
| SOLERA HOLDINGS INC | COMMON | 83421A104 | 113 | 2109 | SH | DEFINED | 11, |
| SOLERA HOLDINGS INC | COMMON | 83421A104 | 1775 | 33192 | SH | DEFINED | 15 |
| SOLERA HOLDINGS INC | COMMON | 83421A104 | 4321 | 80812 | SH | DEFINED | 2 |
| SOLTA MEDICAL INC | COMMON | 83438K103 | 69 | 25676 | SH | DEFINED | 15 |
| SONIC AUTOMOTIVE INC | COMMON | 83545G102 | 1169 | 55952 | SH | DEFINED | 15 |
| SONIC AUTOMOTIVE INC | COMMON | 83545G102 | 11 | 540 | SH | DEFINED | 16 |
| SONIC CORP | COMMON | 835451105 | 44565 | 4281026 | SH | DEFINED | 1 |
| SONIC CORP | COMMON | 835451105 | 2687 | 258133 | SH | DEFINED | 15 |
| SONOCO PRODUCTS CO | COMMON | 835495102 | 77473 | 2605900 | SH | DEFINED | 1 |
| SONOCO PRODUCTS CO | COMMON | 835495102 | 134 | 4521 | SH | DEFINED | 14 |
| SONOCO PRODUCTS CO | COMMON | 835495102 | 5617 | 188921 | SH | DEFINED | 15 |
| SONOCO PRODUCTS CO | COMMON | 835495102 | 15 | 502 | SH | DEFINED | 16 |
| SONOCO PRODUCTS CO | COMMON | 835495102 | 91 | 3068 | SH | DEFINED | 17 |
| SONOCO PRODUCTS CO | COMMON | 835495102 | 142 | 4792 | SH | DEFINED | 3 |
| SONUS NETWORKS INC | COMMON | 835916107 | 133 | 78407 | SH | DEFINED | 15 |
| SONY CORPORATION ADR | COMMON | 835699307 | 403 | 35952 | SH | DEFINED | 15 |
| SONY CORPORATION ADR | COMMON | 835699307 | 129 | 11542 | SH | DEFINED | 17 |
| SONY CORPORATION ADR | COMMON | 835699307 | 2 | 152 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| SOTHEBYS | COMMON | 835898107 | 718 | 21358 | SH | DEFINED | 15 |
| SOTHEBYS | COMMON | 835898107 | 12 | 367 | SH | DEFINED | 17 |
| SOTHEBY'S CVT 3.125 06-15-13 | CONVERT | 835898AC1 | 540 | 500000 | SH | DEFINED | 1 |
| SOUFUN HOLDINGS LTD ADR | COMMON | 836034108 | 2311 | 92434 | SH | DEFINED | 15 |
| SOURCEFIRE INC | COMMON | 83616T108 | 2267 | 48007 | SH | DEFINED | 15 |
| SOUTH JERSEY INDUSTRIES | COMMON | 838518108 | 2140 | 42521 | SH | DEFINED | 15 |
| SOUTH JERSEY INDUSTRIES | COMMON | 838518108 | 450 | 8947 | SH | DEFINED | 17 |
| SOUTH JERSEY INDUSTRIES | COMMON | 838518108 | 140 | 2775 | SH | DEFINED | 3 |
| SOUTHCROSS ENERGY PARTNERS LP | COMMON | 84130C100 | 11985 | 504000 | SH | DEFINED | 3 |
| SOUTHERN CO | COMMON | 842587107 | 23332 | 545002 | SH | DEFINED | 1 |
| SOUTHERN CO | COMMON | 842587107 | 3651 | 85288 | SH | DEFINED | 11 |
| SOUTHERN CO | COMMON | 842587107 | 330 | 7707 | SH | DEFINED | 14 |
| SOUTHERN CO | COMMON | 842587107 | 57239 | 1337047 | SH | DEFINED | 15 |
| SOUTHERN CO | COMMON | 842587107 | 153 | 3575 | SH | DEFINED | 16 |
| SOUTHERN CO | COMMON | 842587107 | 8721 | 203724 | SH | DEFINED | 17 |
| SOUTHERN CO | COMMON | 842587107 | 1607 | 37535 | SH | DEFINED | 3 |
| SOUTHERN CO | COMMON | 842587107 | 1250 | 29200 | SH | DEFINED | 5 |
| SOUTHERN CO | COMMON | 842587107 | 154 | 3600 | SH | DEFINED | 7 |
| SOUTHERN COPPER CORP | COMMON | 84265V105 | 557 | 14710 | SH | DEFINED | 1 |
| SOUTHERN COPPER CORP | COMMON | 84265V105 | 42 | 1121 | SH | DEFINED | 14 |
| SOUTHERN COPPER CORP | COMMON | 84265V105 | 2899 | 76579 | SH | DEFINED | 15 |
| SOUTHERN COPPER CORP | COMMON | 84265V105 | 14 | 375 | SH | DEFINED | 15, |
| SOUTHERN COPPER CORP | COMMON | 84265V105 | 37 | 973 | SH | DEFINED | 16 |
| SOUTHERN COPPER CORP | COMMON | 84265V105 | 53 | 1398 | SH | DEFINED | 17 |
| SOUTHERN COPPER CORP | COMMON | 84265V105 | 63 | 1659 | SH | DEFINED | 3 |
| SOUTHSIDE BANCSHARES INC | COMMON | 84470P109 | 5222 | 247976 | SH | DEFINED | 15 |
| SOUTHWEST AIRLINES | COMMON | 844741108 | 4146 | 404865 | SH | DEFINED | 1 |
| SOUTHWEST AIRLINES | COMMON | 844741108 | 207 | 20192 | SH | DEFINED | 11 |
| SOUTHWEST AIRLINES | COMMON | 844741108 | 1893 | 184815 | SH | DEFINED | 15 |
| SOUTHWEST AIRLINES | COMMON | 844741108 | 28 | 2699 | SH | DEFINED | 16 |
| SOUTHWEST AIRLINES | COMMON | 844741108 | 1259 | 122927 | SH | DEFINED | 17 |
| SOUTHWEST AIRLINES | COMMON | 844741108 | 29 | 2856 | SH | DEFINED | 3 |
| SOUTHWEST AIRLINES (LUV) CVT 5 | CONVERT | 00949PAD0 | 18724 | 14550000 | SH | DEFINED | 1 |
| SOUTHWEST BANCORP INC/OKLA | COMMON | 844767103 | 764 | 68220 | SH | DEFINED | 1 |
| SOUTHWEST BANCORP INC/OKLA | COMMON | 844767103 | 352 | 31413 | SH | DEFINED | 15 |
| SOUTHWEST BANCORP INC/OKLA | COMMON | 844767103 | 323 | 28800 | SH | DEFINED | 3,1 |
| SOUTHWEST GAS CORP | COMMON | 844895102 | 2273 | 53600 | SH | DEFINED | 1 |
| SOUTHWEST GAS CORP | COMMON | 844895102 | 2843 | 67027 | SH | DEFINED | 15 |
| SOUTHWEST GAS CORP | COMMON | 844895102 | 10 | 229 | SH | DEFINED | 16 |
| SOUTHWEST GAS CORP | COMMON | 844895102 | 751 | 17700 | SH | DEFINED | 3,1 |
| SOUTHWESTERN ENERGY COMPANY | COMMON | 845467109 | 47877 | 1433025 | SH | DEFINED | 1 |
| SOUTHWESTERN ENERGY COMPANY | COMMON | 845467109 | 1154 | 34550 | SH | DEFINED | 11 |
| SOUTHWESTERN ENERGY COMPANY | COMMON | 845467109 | 2800 | 83800 | SH | DEFINED | 14 |
| SOUTHWESTERN ENERGY COMPANY | COMMON | 845467109 | 5029 | 150538 | SH | DEFINED | 15 |
| SOUTHWESTERN ENERGY COMPANY | COMMON | 845467109 | 20 | 590 | SH | DEFINED | 16 |
| SOUTHWESTERN ENERGY COMPANY | COMMON | 845467109 | 516 | 15447 | SH | DEFINED | 17 |
| SOUTHWESTERN ENERGY COMPANY | COMMON | 845467109 | 683 | 20433 | SH | DEFINED | 3 |
| SOUTHWESTERN ENERGY COMPANY | COMMON | 845467109 | 437 | 13084 | SH | DEFINED | 5 |
| SOUTHWESTERN ENERGY COMPANY | COMMON | 845467109 | 1844 | 55193 | SH | DEFINED | 9,1 |
| SOVRAN SELF STORAGE INC REIT | COMMON | 84610H108 | 46201 | 743982 | SH | DEFINED | 1 |
| SOVRAN SELF STORAGE INC REIT | COMMON | 84610H108 | 466 | 7500 | SH | DEFINED | 1,5 |
| SOVRAN SELF STORAGE INC REIT | COMMON | 84610H108 | 2070 | 33337 | SH | DEFINED | 15 |
| SOVRAN SELF STORAGE INC REIT | COMMON | 84610H108 | 106 | 1705 | SH | DEFINED | 15, |
| SOVRAN SELF STORAGE INC REIT | COMMON | 84610H108 | 987 | 15900 | SH | DEFINED | 3,1 |
| SPANSION INC CODE | COMMON | 84649R200 | 1313 | 94382 | SH | DEFINED | 15 |
| SPARK NETWORKS INC | COMMON | 84651P100 | 37 | 4763 | SH | DEFINED | 15 |
| SPARTAN MOTORS INC | COMMON | 846819100 | 309 | 62782 | SH | DEFINED | 15 |
| SPARTAN MOTORS INC | COMMON | 846819100 | 34 | 6810 | SH | DEFINED | 3 |
| SPARTAN STORES INC | COMMON | 846822104 | 1147 | 74686 | SH | DEFINED | 15 |
| SPARTAN STORES INC | COMMON | 846822104 | 45 | 2935 | SH | DEFINED | 3 |
| SPARTECH CORP | COMMON | 847220209 | 409 | 45057 | SH | DEFINED | 15 |
| SPARTON CORP SPA | COMMON | 847235108 | 125 | 9000 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| SPARTON CORP SPA | COMMON | 847235108 | 0 | 15 | SH | DEFINED | 3 |
| SPARTON CORP SPA | COMMON | 847235108 | 35 | 2500 | SH | DEFINED | 3,1 |
| SPDR BARCLAYS 1-3 MO T-BILL ET | COMMON | 78464A680 | 279 | 6094 | SH | DEFINED | 15 |
| SPDR BARCLAYS CONV SEC ETF | COMMON | 78464A359 | 705 | 17490 | SH | DEFINED | 17 |
| SPDR BARCLAYS HIGH YLD BOND ET | COMMON | 78464A417 | 1387 | 34072 | SH | DEFINED | 15 |
| SPDR BARCLAYS HIGH YLD BOND ET | COMMON | 78464A417 | 2127 | 52243 | SH | DEFINED | 17 |
| SPDR BARCLAYS HIGH YLD BOND ET | COMMON | 78464A417 | 438 | 10753 | SH | DEFINED | 3 |
| SPDR BARCLAYS INTERE TERM TREA | COMMON | 78464A672 | 1692 | 27866 | SH | DEFINED | 17 |
| SPDR BARCLAYS INTL TREASURY ET | COMMON | 78464A516 | 429 | 7037 | SH | DEFINED | 17 |
| SPDR BARCLAYS TIPS ETF | COMMON | 78464A656 | 323 | 5327 | SH | DEFINED | 15 |
| SPDR BARCLAYS TIPS ETF | COMMON | 78464A656 | 814 | 13398 | SH | DEFINED | 17 |
| SPDR DB INTL GOV INFL-PROT ETF | COMMON | 78464A490 | 8229 | 129505 | SH | DEFINED | 17 |
| SPDR DJ GLOBAL REAL ESTATE ETF | COMMON | 78463X749 | 2920 | 69329 | SH | DEFINED | 17 |
| SPDR DJ WILSHIRE INTERNATIONAL | COMMON | 78463X863 | 6882 | 166437 | SH | DEFINED | 17 |
| SPDR DJ WILSHIRE INTERNATIONAL | COMMON | 78463X863 | 21 | 500 | SH | DEFINED | 3 |
| SPDR DJ WILSHIRE REIT ETF | COMMON | 78464A607 | 25 | 341 | SH | DEFINED | 1 |
| SPDR DJ WILSHIRE REIT ETF | COMMON | 78464A607 | 5252 | 71975 | SH | DEFINED | 14 |
| SPDR DJ WILSHIRE REIT ETF | COMMON | 78464A607 | 194 | 2660 | SH | DEFINED | 3 |
| SPDR DJIA TRUST ETF | COMMON | 78467X109 | 52 | 400 | SH | DEFINED | 14 |
| SPDR DJIA TRUST ETF | COMMON | 78467X109 | 555 | 4253 | SH | DEFINED | 17 |
| SPDR DJIA TRUST ETF | COMMON | 78467X109 | 287 | 2200 | SH | DEFINED | 3 |
| SPDR EURO STOXX 50 ETF ETF | COMMON | 78463X202 | 95 | 2750 | SH | DEFINED | 3 |
| SPDR GOLD TRUST ETF | COMMON | 78463V107 | 21218 | 130960 | SH | DEFINED | 1 |
| SPDR GOLD TRUST ETF | COMMON | 78463V107 | 2371 | 14634 | SH | DEFINED | 14 |
| SPDR GOLD TRUST ETF | COMMON | 78463V107 | 1836 | 11334 | SH | DEFINED | 17 |
| SPDR GOLD TRUST ETF | COMMON | 78463V107 | 5709 | 35234 | SH | DEFINED | 3 |
| SPDR NUVEEN BARCLAYS MUNICIAPL | COMMON | 78464A458 | 499 | 20569 | SH | DEFINED | 17 |
| SPDR NUVEEN BARCLAYS ST MUNI B | COMMON | 78464A425 | 444 | 18283 | SH | DEFINED | 17 |
| SPDR NUVEEN BARCLAYS ST MUNI B | COMMON | 78464A425 | 688 | 28320 | SH | DEFINED | 3 |
| SPDR S&P BANK ETF | COMMON | 78464A797 | 16 | 658 | SH | DEFINED | 3 |
| SPDR S&P BRIC 40 ETF | COMMON | 78463X798 | 342 | 14000 | SH | DEFINED | 14 |
| SPDR S&P BRIC 40 ETF | COMMON | 78463X798 | 77 | 3137 | SH | DEFINED | 3 |
| SPDR S&P CHINA ETF | COMMON | 78463X400 | 259 | 3500 | SH | DEFINED | 14 |
| SPDR S&P CHINA ETF | COMMON | 78463X400 | 50 | 675 | SH | DEFINED | 3 |
| SPDR S&P DIVIDEND ETF | COMMON | 78464A763 | 4260 | 73245 | SH | DEFINED | 17 |
| SPDR S&P DIVIDEND ETF | COMMON | 78464A763 | 44 | 760 | SH | DEFINED | 3 |
| SPDR S&P EMERGING MARKETS DI E | COMMON | 78463X533 | 1136 | 24088 | SH | DEFINED | 17 |
| SPDR S&P INTER DVD ETF | COMMON | 78463X772 | 2365 | 49168 | SH | DEFINED | 17 |
| SPDR S&P INTER DVD ETF | COMMON | 78463X772 | 29 | 600 | SH | DEFINED | 3 |
| SPDR S&P INTL SMALL CAP ETF | COMMON | 78463X871 | 900 | 31650 | SH | DEFINED | 17 |
| SPDR S&P MIDCAP 400 ETF TRUS | COMMON | 78467Y107 | 1303 | 7019 | SH | DEFINED | 14 |
| SPDR S&P MIDCAP 400 ETF TRUS | COMMON | 78467Y107 | 767 | 4128 | SH | DEFINED | 3 |
| SPDR S&P OIL & GAS EXPLORATI E | COMMON | 78464A730 | 58 | 1070 | SH | DEFINED | 3 |
| SPDR S&P PHARMACEUTICALS ETF | COMMON | 78464A722 | 78 | 1390 | SH | DEFINED | 3 |
| SPDR TRUST SERIES 1 ETF | COMMON | 78462F103 | 5788 | 40645 | SH | DEFINED | 1 |
| SPDR TRUST SERIES 1 ETF | COMMON | 78462F103 | 5016 | 35226 | SH | DEFINED | 14 |
| SPDR TRUST SERIES 1 ETF | COMMON | 78462F103 | 13596 | 95468 | SH | DEFINED | 3 |
| SPDR WELLS FARGO PREFERRED STO | COMMON | 78464A292 | 49 | 1100 | SH | DEFINED | 3 |
| SPECTRA ENERGY CORP | COMMON | 847560109 | 7660 | 279750 | SH | DEFINED | 1 |
| SPECTRA ENERGY CORP | COMMON | 847560109 | 1770 | 64631 | SH | DEFINED | 11 |
| SPECTRA ENERGY CORP | COMMON | 847560109 | 14115 | 515533 | SH | DEFINED | 14 |
| SPECTRA ENERGY CORP | COMMON | 847560109 | 31400 | 1146839 | SH | DEFINED | 15 |
| SPECTRA ENERGY CORP | COMMON | 847560109 | 60 | 2181 | SH | DEFINED | 16 |
| SPECTRA ENERGY CORP | COMMON | 847560109 | 1956 | 71454 | SH | DEFINED | 17 |
| SPECTRA ENERGY CORP | COMMON | 847560109 | 17331 | 632993 | SH | DEFINED | 3 |
| SPECTRA ENERGY CORP | COMMON | 847560109 | 665 | 24282 | SH | DEFINED | 5 |
| SPECTRA ENERGY CORP | COMMON | 847560109 | 93 | 3400 | SH | DEFINED | 7 |
| SPECTRA ENERGY PARTNERS LP | COMMON | 84756N109 | 1874 | 60000 | SH | DEFINED | 1 |
| SPECTRA ENERGY PARTNERS LP | COMMON | 84756N109 | 1624 | 52000 | SH | DEFINED | 14 |
| SPECTRA ENERGY PARTNERS LP | COMMON | 84756N109 | 15137 | 484705 | SH | DEFINED | 3 |
| SPECTRANETICS CORP | COMMON | 84760C107 | 759 | 51395 | SH | DEFINED | 15 |
| SPECTRUM BRANDS HOLDINGS INC | COMMON | 84763R101 | 2273 | 50587 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| SPECTRUM BRANDS HOLDINGS INC | COMMON | 84763R101 | 58 | 1288 | SH | DEFINED | 16 |
| SPECTRUM PHARMACEUTICALS INC | COMMON | 84763A108 | 9384 | 838940 | SH | DEFINED | 15 |
| SPECTRUM PHARMACEUTICALS INC | COMMON | 84763A108 | 466 | 41695 | SH | DEFINED | 17 |
| SPEEDWAY MOTORSPORTS INC | COMMON | 847788106 | 277 | 15548 | SH | DEFINED | 15 |
| SPIRIT AEROSYSTEMS HOLD-CL A | COMMON | 848574109 | 276 | 16254 | SH | DEFINED | 15 |
| SPIRIT AEROSYSTEMS HOLD-CL A | COMMON | 848574109 | 8 | 474 | SH | DEFINED | 16 |
| SPIRIT AEROSYSTEMS HOLD-CL A | COMMON | 848574109 | 12 | 709 | SH | DEFINED | 3 |
| SPIRIT AIRLINES INC | COMMON | 848577102 | 2524 | 142360 | SH | DEFINED | 1 |
| SPIRIT AIRLINES INC | COMMON | 848577102 | 110 | 6195 | SH | DEFINED | 15 |
| SPLUNK INC | COMMON | 848637104 | 100 | 3436 | SH | DEFINED | 14 |
| SPLUNK INC | COMMON | 848637104 | 1648 | 56776 | SH | DEFINED | 3 |
| SPREADTRUM COMMUNICATI-ADR | COMMON | 849415203 | 2732 | 155049 | SH | DEFINED | 15 |
| SPRINT (PCS GRP)(LMG) CVT 4.0 | CONVERT | 530715AG6 | 499 | 750000 | SH | DEFINED | 1 |
| SPRINT NEXTEL CORP | COMMON | 852061100 | 240907 | 42487928 | SH | DEFINED | 1 |
| SPRINT NEXTEL CORP | COMMON | 852061100 | 1710 | 301532 | SH | DEFINED | 11 |
| SPRINT NEXTEL CORP | COMMON | 852061100 | 11527 | 2032918 | SH | DEFINED | 15 |
| SPRINT NEXTEL CORP | COMMON | 852061100 | 338 | 59552 | SH | DEFINED | 16 |
| SPRINT NEXTEL CORP | COMMON | 852061100 | 1023 | 180419 | SH | DEFINED | 17 |
| SPRINT NEXTEL CORP | COMMON | 852061100 | 36 | 6355 | SH | DEFINED | 2,1 |
| SPRINT NEXTEL CORP | COMMON | 852061100 | 160 | 28293 | SH | DEFINED | 3 |
| SPRINT NEXTEL CORP | COMMON | 852061100 | 490 | 86386 | SH | DEFINED | 5 |
| SPRINT NEXTEL CORP | COMMON | 852061100 | 606 | 106900 | SH | DEFINED | 6 |
| SPRINT NEXTEL CORP | COMMON | 852061100 | 96 | 17000 | SH | DEFINED | 7 |
| SPROTT PHYSICAL GOLD TRUST ETF | COMMON | 85207H104 | 55 | 3900 | SH | DEFINED | 3 |
| SPS COMMERCE INC -REDH | COMMON | 78463M107 | 50 | 1333 | SH | DEFINED | 15 |
| SPX CORP | COMMON | 784635104 | 29149 | 415519 | SH | DEFINED | 1 |
| SPX CORP | COMMON | 784635104 | 338 | 4822 | SH | DEFINED | 11 |
| SPX CORP | COMMON | 784635104 | 633 | 9030 | SH | DEFINED | 15 |
| SPX CORP | COMMON | 784635104 | 16 | 225 | SH | DEFINED | 16 |
| SPX CORP | COMMON | 784635104 | 568 | 8091 | SH | DEFINED | 17 |
| SPX CORP | COMMON | 784635104 | 9 | 128 | SH | DEFINED | 3 |
| SS&C TECHNOLOGIES HLDGS INC | COMMON | 78467J100 | 26799 | 1160623 | SH | DEFINED | 1 |
| SS&C TECHNOLOGIES HLDGS INC | COMMON | 78467J100 | 906 | 39235 | SH | DEFINED | 12, |
| SS&C TECHNOLOGIES HLDGS INC | COMMON | 78467J100 | 293 | 12697 | SH | DEFINED | 15 |
| SS&C TECHNOLOGIES HLDGS INC | COMMON | 78467J100 | 160 | 6926 | SH | DEFINED | 2,1 |
| SS&C TECHNOLOGIES HLDGS INC | COMMON | 78467J100 | 2129 | 92203 | SH | DEFINED | 6,1 |
| ST JOE COMPANY (THE) | COMMON | 790148100 | 5 | 200 | SH | DEFINED | 1 |
| ST JOE COMPANY (THE) | COMMON | 790148100 | 1151 | 49860 | SH | DEFINED | 15 |
| ST JOE COMPANY (THE) | COMMON | 790148100 | 436 | 18900 | SH | DEFINED | 6 |
| ST JUDE MEDICAL INC | COMMON | 790849103 | 4019 | 111214 | SH | DEFINED | 1 |
| ST JUDE MEDICAL INC | COMMON | 790849103 | 1119 | 30970 | SH | DEFINED | 11 |
| ST JUDE MEDICAL INC | COMMON | 790849103 | 2563 | 70917 | SH | DEFINED | 14 |
| ST JUDE MEDICAL INC | COMMON | 790849103 | 3287 | 90962 | SH | DEFINED | 15 |
| ST JUDE MEDICAL INC | COMMON | 790849103 | 28 | 762 | SH | DEFINED | 16 |
| ST JUDE MEDICAL INC | COMMON | 790849103 | 1688 | 46696 | SH | DEFINED | 17 |
| ST JUDE MEDICAL INC | COMMON | 790849103 | 4841 | 133957 | SH | DEFINED | 3 |
| ST JUDE MEDICAL INC | COMMON | 790849103 | 445 | 12300 | SH | DEFINED | 5 |
| STAG INDUSTRIAL INC | COMMON | 85254J102 | 3543 | 197160 | SH | DEFINED | 1 |
| STAG INDUSTRIAL INC | COMMON | 85254J102 | 964 | 53672 | SH | DEFINED | 15 |
| STAG INDUSTRIAL INC | COMMON | 85254J102 | 877 | 48800 | SH | DEFINED | 3,1 |
| STAGE STORES INC | COMMON | 85254C305 | 4234 | 170867 | SH | DEFINED | 15 |
| STAGE STORES INC | COMMON | 85254C305 | 46 | 1861 | SH | DEFINED | 16 |
| STAGE STORES INC | COMMON | 85254C305 | 531 | 21437 | SH | DEFINED | 17 |
| STAGE STORES INC | COMMON | 85254C305 | 37 | 1500 | SH | DEFINED | 3,1 |
| STAMPS.COM INC | COMMON | 852857200 | 434 | 17223 | SH | DEFINED | 15 |
| STANCORP FINL GROUP INC | COMMON | 852891100 | 69374 | 1891859 | SH | DEFINED | 1 |
| STANCORP FINL GROUP INC | COMMON | 852891100 | 1058 | 28863 | SH | DEFINED | 15 |
| STANCORP FINL GROUP INC | COMMON | 852891100 | 11 | 295 | SH | DEFINED | 16 |
| STANCORP FINL GROUP INC | COMMON | 852891100 | 201 | 5494 | SH | DEFINED | 17 |
| STANDARD MOTOR PRODS | COMMON | 853666105 | 879 | 39537 | SH | DEFINED | 15 |
| STANDARD MOTOR PRODS | COMMON | 853666105 | 224 | 10091 | SH | DEFINED | 17 |
| STANDARD PARKING CORP | COMMON | 853790103 | 255 | 11599 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| STANDARD-PACIFIC CORP | COMMON | 85375C101 | 1169 | 159112 | SH | DEFINED | 15 |
| STANDEX INTERNATIONAL CORP | COMMON | 854231107 | 1239 | 24165 | SH | DEFINED | 15 |
| STANDEX INTERNATIONAL CORP | COMMON | 854231107 | 203 | 3959 | SH | DEFINED | 17 |
| STANLEY BLACK AND DECKER 5.0 C | CONVERT | 854502309 | 11177 | 91800 | SH | DEFINED | 1 |
| STANLEY BLACK AND DECKER 5.0 C | CONVERT | 854502309 | 97 | 800 | SH | DEFINED | 15 |
| STANLEY BLACK AND DECKER INC | COMMON | 854502101 | 35952 | 486032 | SH | DEFINED | 1 |
| STANLEY BLACK AND DECKER INC | COMMON | 854502101 | 70 | 945 | SH | DEFINED | 1,1 |
| STANLEY BLACK AND DECKER INC | COMMON | 854502101 | 1151 | 15558 | SH | DEFINED | 11 |
| STANLEY BLACK AND DECKER INC | COMMON | 854502101 | 570 | 7700 | SH | DEFINED | 14 |
| STANLEY BLACK AND DECKER INC | COMMON | 854502101 | 3279 | 44332 | SH | DEFINED | 15 |
| STANLEY BLACK AND DECKER INC | COMMON | 854502101 | 31 | 424 | SH | DEFINED | 16 |
| STANLEY BLACK AND DECKER INC | COMMON | 854502101 | 19519 | 263878 | SH | DEFINED | 17 |
| STANLEY BLACK AND DECKER INC | COMMON | 854502101 | 5242 | 70860 | SH | DEFINED | 2 |
| STANLEY BLACK AND DECKER INC | COMMON | 854502101 | 61 | 827 | SH | DEFINED | 3 |
| STANLEY BLACK AND DECKER INC | COMMON | 854502101 | 586 | 7922 | SH | DEFINED | 5 |
| STANLEY BLACK AND DECKER INC | COMMON | 854502101 | 49747 | 672532 | SH | DEFINED | 6 |
| STANTEC INC | COMMON | 85472N109 | 56 | 1401 | SH | DEFINED | 15 |
| STAPLES INC | COMMON | 855030102 | 147008 | 12895403 | SH | DEFINED | 1 |
| STAPLES INC | COMMON | 855030102 | 777 | 68171 | SH | DEFINED | 11 |
| STAPLES INC | COMMON | 855030102 | 77730 | 6818431 | SH | DEFINED | 15 |
| STAPLES INC | COMMON | 855030102 | 1832 | 160728 | SH | DEFINED | 16 |
| STAPLES INC | COMMON | 855030102 | 89 | 7804 | SH | DEFINED | 17 |
| STAPLES INC | COMMON | 855030102 | 4900 | 429793 | SH | DEFINED | 3 |
| STAPLES INC | COMMON | 855030102 | 300 | 26356 | SH | DEFINED | 5 |
| STAR BULK CARRIERS | COMMON | Y8162K121 | 39 | 6257 | SH | DEFINED | 15 |
| STAR SCIENTIFIC INC | COMMON | 85517P101 | 437 | 163148 | SH | DEFINED | 15 |
| STARBUCKS CORP | COMMON | 855244109 | 86457 | 1612096 | SH | DEFINED | 1 |
| STARBUCKS CORP | COMMON | 855244109 | 3966 | 73949 | SH | DEFINED | 11 |
| STARBUCKS CORP | COMMON | 855244109 | 4646 | 86622 | SH | DEFINED | 14 |
| STARBUCKS CORP | COMMON | 855244109 | 396626 | 7395591 | SH | DEFINED | 15 |
| STARBUCKS CORP | COMMON | 855244109 | 9271 | 172875 | SH | DEFINED | 16 |
| STARBUCKS CORP | COMMON | 855244109 | 43 | 800 | SH | DEFINED | 17 |
| STARBUCKS CORP | COMMON | 855244109 | 1345 | 25077 | SH | DEFINED | 3 |
| STARBUCKS CORP | COMMON | 855244109 | 1494 | 27860 | SH | DEFINED | 5 |
| STARBUCKS CORP | COMMON | 855244109 | 193 | 3600 | SH | DEFINED | 7 |
| STARBUCKS CORP | COMMON | 855244109 | 145 | 2704 | SH | DEFINED | 9,1 |
| STARWOOD HOTELS & RESORTS | COMMON | 85590A401 | 56754 | 989428 | SH | DEFINED | 1 |
| STARWOOD HOTELS & RESORTS | COMMON | 85590A401 | 1121 | 19542 | SH | DEFINED | 11 |
| STARWOOD HOTELS & RESORTS | COMMON | 85590A401 | 593 | 10333 | SH | DEFINED | 11, |
| STARWOOD HOTELS & RESORTS | COMMON | 85590A401 | 210 | 3658 | SH | DEFINED | 14 |
| STARWOOD HOTELS & RESORTS | COMMON | 85590A401 | 5410 | 94311 | SH | DEFINED | 15 |
| STARWOOD HOTELS & RESORTS | COMMON | 85590A401 | 27 | 478 | SH | DEFINED | 16 |
| STARWOOD HOTELS & RESORTS | COMMON | 85590A401 | 652 | 11359 | SH | DEFINED | 17 |
| STARWOOD HOTELS & RESORTS | COMMON | 85590A401 | 695 | 12108 | SH | DEFINED | 18, |
| STARWOOD HOTELS & RESORTS | COMMON | 85590A401 | 193 | 3365 | SH | DEFINED | 2,1 |
| STARWOOD HOTELS & RESORTS | COMMON | 85590A401 | 37 | 641 | SH | DEFINED | 2,1 |
| STARWOOD HOTELS & RESORTS | COMMON | 85590A401 | 52 | 899 | SH | DEFINED | 3 |
| STARWOOD HOTELS & RESORTS | COMMON | 85590A401 | 2275 | 39656 | SH | DEFINED | 3,1 |
| STARWOOD HOTELS & RESORTS | COMMON | 85590A401 | 459 | 8001 | SH | DEFINED | 6,1 |
| STARWOOD HOTELS & RESORTS | COMMON | 85590A401 | 98 | 1700 | SH | DEFINED | 7 |
| STARWOOD PROPERTY TRUST INC | COMMON | 85571B105 | 5533 | 241000 | SH | DEFINED | 15 |
| STARWOOD PROPERTY TRUST INC | COMMON | 85571B105 | 133 | 5795 | SH | DEFINED | 3 |
| STATE AUTO FINANCIAL CORP | COMMON | 855707105 | 191 | 12792 | SH | DEFINED | 15 |
| STATE BANK FINANCIAL CORP | COMMON | 856190103 | 104 | 6552 | SH | DEFINED | 15 |
| STATE STREET CORP | COMMON | 857477103 | 319356 | 6793373 | SH | DEFINED | 1 |
| STATE STREET CORP | COMMON | 857477103 | 7550 | 160600 | SH | DEFINED | 1,5 |
| STATE STREET CORP | COMMON | 857477103 | 320 | 6800 | SH | DEFINED | 1,9 |
| STATE STREET CORP | COMMON | 857477103 | 2197 | 46729 | SH | DEFINED | 11 |
| STATE STREET CORP | COMMON | 857477103 | 155 | 3300 | SH | DEFINED | 13 |
| STATE STREET CORP | COMMON | 857477103 | 376 | 8000 | SH | DEFINED | 14 |
| STATE STREET CORP | COMMON | 857477103 | 5429 | 115486 | SH | DEFINED | 15 |
| STATE STREET CORP | COMMON | 857477103 | 67 | 1431 | SH | DEFINED | 15, |

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|---|---|---|---|---|---|---|---|
| STATE STREET CORP | COMMON | 857477103 | 93 | 1982 | SH | DEFINED | 16 |
| STATE STREET CORP | COMMON | 857477103 | 5701 | 121262 | SH | DEFINED | 17 |
| STATE STREET CORP | COMMON | 857477103 | 240 | 5110 | SH | DEFINED | 3 |
| STATE STREET CORP | COMMON | 857477103 | 1203 | 25600 | SH | DEFINED | 3,1 |
| STATE STREET CORP | COMMON | 857477103 | 1408 | 29952 | SH | DEFINED | 5 |
| STATE STREET CORP | COMMON | 857477103 | 1174 | 24968 | SH | DEFINED | 6 |
| STATE STREET CORP | COMMON | 857477103 | 122 | 2600 | SH | DEFINED | 7 |
| STATE STREET CORP | COMMON | 857477103 | 1119 | 23800 | SH | DEFINED | 8,1 |
| STATOILHYDRO ASA ADR | COMMON | 85771P102 | 1819 | 72661 | SH | DEFINED | 1 |
| STATOILHYDRO ASA ADR | COMMON | 85771P102 | 15075 | 602019 | SH | DEFINED | 15 |
| STATOILHYDRO ASA ADR | COMMON | 85771P102 | 2803 | 111947 | SH | DEFINED | 17 |
| STATOILHYDRO ASA ADR | COMMON | 85771P102 | 2 | 86 | SH | DEFINED | 3 |
| STEC INC | COMMON | 784774101 | 148 | 30117 | SH | DEFINED | 15 |
| STEC INC | COMMON | 784774101 | 1 | 196 | SH | DEFINED | 3 |
| STEEL DYNAMICS INC | COMMON | 858119100 | 946 | 68910 | SH | DEFINED | 1 |
| STEEL DYNAMICS INC | COMMON | 858119100 | 631 | 45959 | SH | DEFINED | 15 |
| STEEL DYNAMICS INC | COMMON | 858119100 | 17 | 1249 | SH | DEFINED | 16 |
| STEEL DYNAMICS INC | COMMON | 858119100 | 669 | 48690 | SH | DEFINED | 17 |
| STEEL DYNAMICS INC 5.125 06-15 | CONVERT | 858119AP5 | 8596 | 7900000 | SH | DEFINED | 1 |
| STEELCASE INC | COMMON | 858155203 | 11578 | 908764 | SH | DEFINED | 1 |
| STEELCASE INC | COMMON | 858155203 | 483 | 37935 | SH | DEFINED | 15 |
| STEELCASE INC | COMMON | 858155203 | 11 | 842 | SH | DEFINED | 16 |
| STEIN MART INC | COMMON | 858375108 | 484 | 64136 | SH | DEFINED | 15 |
| STEINER LEISURE LTD | COMMON | P8744Y102 | 284 | 5877 | SH | DEFINED | 15 |
| STEINWAY MUSICAL INSTRS INC | COMMON | 858495104 | 109 | 5172 | SH | DEFINED | 15 |
| STELLARONE CORP | COMMON | 85856G100 | 263 | 18605 | SH | DEFINED | 15 |
| STEPAN CO | COMMON | 858586100 | 1997 | 35965 | SH | DEFINED | 15 |
| STEPAN CO | COMMON | 858586100 | 333 | 5987 | SH | DEFINED | 17 |
| STEREOTAXIS INC | COMMON | 85916J409 | 0 | 150 | SH | DEFINED | 14 |
| STERICYCLE INC | COMMON | 858912108 | 2927 | 31380 | SH | DEFINED | 1 |
| STERICYCLE INC | COMMON | 858912108 | 774 | 8300 | SH | DEFINED | 11 |
| STERICYCLE INC | COMMON | 858912108 | 663 | 7108 | SH | DEFINED | 14 |
| STERICYCLE INC | COMMON | 858912108 | 79709 | 854514 | SH | DEFINED | 15 |
| STERICYCLE INC | COMMON | 858912108 | 1863 | 19975 | SH | DEFINED | 16 |
| STERICYCLE INC | COMMON | 858912108 | 5257 | 56355 | SH | DEFINED | 3 |
| STERICYCLE INC | COMMON | 858912108 | 56 | 600 | SH | DEFINED | 7 |
| STERIS CORP | COMMON | 859152100 | 34691 | 998878 | SH | DEFINED | 1 |
| STERIS CORP | COMMON | 859152100 | 346 | 9958 | SH | DEFINED | 15 |
| STERIS CORP | COMMON | 859152100 | 7 | 214 | SH | DEFINED | 16 |
| STERIS CORP | COMMON | 859152100 | 58 | 1680 | SH | DEFINED | 3 |
| STERLING BANCORP NY | COMMON | 859158107 | 401 | 44056 | SH | DEFINED | 15 |
| STERLING CONSTRUCTION CO | COMMON | 859241101 | 199 | 20059 | SH | DEFINED | 15 |
| STERLING FINL CORP/SPOKANE | COMMON | 859319303 | 921 | 44062 | SH | DEFINED | 15 |
| STERLITE INDUSTRIES INDI-ADS | COMMON | 859737207 | 1858 | 215806 | SH | DEFINED | 15 |
| STERLITE INDUSTRIES INDI-ADS | COMMON | 859737207 | 407 | 47245 | SH | DEFINED | 17 |
| STEVEN MADDEN LTD | COMMON | 556269108 | 41451 | 980615 | SH | DEFINED | 1 |
| STEVEN MADDEN LTD | COMMON | 556269108 | 1875 | 44361 | SH | DEFINED | 15 |
| STEWART ENTERPRISES INC | COMMON | 860370105 | 577 | 75471 | SH | DEFINED | 15 |
| STEWART INFORMATION SVCS CORP | COMMON | 860372101 | 614 | 23620 | SH | DEFINED | 1 |
| STEWART INFORMATION SVCS CORP | COMMON | 860372101 | 2172 | 83555 | SH | DEFINED | 15 |
| STEWART INFORMATION SVCS CORP | COMMON | 860372101 | 38 | 1475 | SH | DEFINED | 16 |
| STEWART INFORMATION SVCS CORP | COMMON | 860372101 | 380 | 14600 | SH | DEFINED | 3,1 |
| STIFEL FINANCIAL CORP | COMMON | 860630102 | 53353 | 1668842 | SH | DEFINED | 1 |
| STIFEL FINANCIAL CORP | COMMON | 860630102 | 1788 | 55924 | SH | DEFINED | 15 |
| STIFEL FINANCIAL CORP | COMMON | 860630102 | 200 | 6246 | SH | DEFINED | 17 |
| STILLWATER MINING CO (SWC) CVT | CONVERT | 86074QAL6 | 12006 | 10300000 | SH | DEFINED | 1 |
| STILLWATER MINING COMPANY | COMMON | 86074Q102 | 16138 | 1262754 | SH | DEFINED | 1 |
| STILLWATER MINING COMPANY | COMMON | 86074Q102 | 915 | 71608 | SH | DEFINED | 15 |
| STILLWATER MINING COMPANY | COMMON | 86074Q102 | 130 | 10135 | SH | DEFINED | 3 |
| STILLWATER MINING COMPANY | COMMON | 86074Q102 | 632 | 49487 | SH | DEFINED | 9 |
| STILLWATER MINING COMPANY | COMMON | 86074Q102 | 632 | 49487 | SH | DEFINED | 9,1 |
| STMICROELECTRONICS NV | COMMON | 861012102 | 77 | 10702 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| STONE ENERGY CORP | COMMON | 861642106 | 5130 | 249998 | SH | DEFINED | 15 |
| STONE ENERGY CORP 144A CVT 1.7 | CONVERT | 861642AL0 | 33114 | 37737000 | SH | DEFINED | 1 |
| STONE HARBOR EMERGING MARKET C | COMMON | 86164T107 | 2999 | 121133 | SH | DEFINED | 17 |
| STONERIDGE INC | COMMON | 86183P102 | 146 | 28497 | SH | DEFINED | 15 |
| STR HOLDINGS INC | COMMON | 78478V100 | 779 | 309004 | SH | DEFINED | 15 |
| STRATASYS LTD | COMMON | M85548101 | 71 | 883 | SH | DEFINED | 14 |
| STRATASYS LTD | COMMON | M85548101 | 105 | 1315 | SH | DEFINED | 15 |
| STRATASYS LTD | COMMON | M85548101 | 4 | 55 | SH | DEFINED | 3 |
| STRATEGIC GLOBAL INCOME $ FD C | COMMON | 862719101 | 1352 | 123233 | SH | DEFINED | 15 |
| STRATEGIC GLOBAL INCOME $ FD C | COMMON | 862719101 | 2925 | 266604 | SH | DEFINED | 17 |
| STRATEGIC HOTEL & RESORTS INC | COMMON | 86272T106 | 540 | 84436 | SH | DEFINED | 15 |
| STRATEGIC HOTEL & RESORTS INC | COMMON | 86272T106 | 208 | 32447 | SH | DEFINED | 17 |
| STRAYER ED INC | COMMON | 863236105 | 571 | 10158 | SH | DEFINED | 15 |
| STRAYER ED INC | COMMON | 863236105 | 486 | 8650 | SH | DEFINED | 17 |
| STRYKER CORP | COMMON | 863667101 | 124264 | 2266756 | SH | DEFINED | 1 |
| STRYKER CORP | COMMON | 863667101 | 1648 | 30064 | SH | DEFINED | 11 |
| STRYKER CORP | COMMON | 863667101 | 359 | 6545 | SH | DEFINED | 11, |
| STRYKER CORP | COMMON | 863667101 | 30996 | 565418 | SH | DEFINED | 14 |
| STRYKER CORP | COMMON | 863667101 | 6242 | 113867 | SH | DEFINED | 15 |
| STRYKER CORP | COMMON | 863667101 | 34 | 622 | SH | DEFINED | 16 |
| STRYKER CORP | COMMON | 863667101 | 2406 | 43885 | SH | DEFINED | 17 |
| STRYKER CORP | COMMON | 863667101 | 23375 | 426404 | SH | DEFINED | 3 |
| STRYKER CORP | COMMON | 863667101 | 718 | 13100 | SH | DEFINED | 5 |
| STRYKER CORP | COMMON | 863667101 | 88 | 1600 | SH | DEFINED | 7 |
| STURM RUGER & CO INC | COMMON | 864159108 | 1277 | 28130 | SH | DEFINED | 15 |
| STURM RUGER & CO INC | COMMON | 864159108 | 295 | 6498 | SH | DEFINED | 17 |
| STURM RUGER & CO INC | COMMON | 864159108 | 8 | 186 | SH | DEFINED | 3 |
| SUBURBAN PROPANE PARTNERS LP | COMMON | 864482104 | 1111 | 28602 | SH | DEFINED | 1 |
| SUBURBAN PROPANE PARTNERS LP | COMMON | 864482104 | 741 | 19067 | SH | DEFINED | 14 |
| SUBURBAN PROPANE PARTNERS LP | COMMON | 864482104 | 147 | 3782 | SH | DEFINED | 15 |
| SUBURBAN PROPANE PARTNERS LP | COMMON | 864482104 | 29134 | 749719 | SH | DEFINED | 3 |
| SUCAMPO PHARMACEUTICALS-CL A | COMMON | 864909106 | 15 | 3000 | SH | DEFINED | 3,1 |
| SUFFOLK BANCORP | COMMON | 864739107 | 539 | 41140 | SH | DEFINED | 1 |
| SUFFOLK BANCORP | COMMON | 864739107 | 162 | 12384 | SH | DEFINED | 15 |
| SUFFOLK BANCORP | COMMON | 864739107 | 216 | 16500 | SH | DEFINED | 3,1 |
| SUMITOMO MITSUI-SPONS ADR | COMMON | 86562M209 | 1874 | 255350 | SH | DEFINED | 15 |
| SUMMIT HOTEL PROPERTIES INC | COMMON | 866082100 | 1063 | 111902 | SH | DEFINED | 15 |
| SUMMIT MIDSTREAM PARTNERS LP | COMMON | 866142102 | 19158 | 966131 | SH | DEFINED | 3 |
| SUN COMMUNITIES INC REIT | COMMON | 866674104 | 23236 | 582500 | SH | DEFINED | 1 |
| SUN COMMUNITIES INC REIT | COMMON | 866674104 | 5371 | 134651 | SH | DEFINED | 15 |
| SUN COMMUNITIES INC REIT | COMMON | 866674104 | 122 | 3065 | SH | DEFINED | 3 |
| SUN HYDRAULICS CORP | COMMON | 866942105 | 101 | 3866 | SH | DEFINED | 15 |
| SUN LIFE FINANCIAL INC | COMMON | 866796105 | 597 | 22465 | SH | DEFINED | 15 |
| SUN LIFE FINANCIAL INC | COMMON | 866796105 | 251 | 9471 | SH | DEFINED | 17 |
| SUN LIFE FINANCIAL INC | COMMON | 866796105 | 2630 | 99138 | SH | DEFINED | 2,1 |
| SUN LIFE FINANCIAL INC | COMMON | 866796105 | 455 | 17167 | SH | DEFINED | 3 |
| SUN LIFE FINANCIAL SVSC CAN | COMMON | 866796105 | 1601 | 60221 | SH | DEFINED | 11 |
| SUN LIFE FINANCIAL SVSC CAN | COMMON | 866796105 | 6 | 224 | SH | DEFINED | 16 |
| SUN LIFE FINANCIAL SVSC CAN | COMMON | 866796105 | 29948 | 1126608 | SH | DEFINED | 2 |
| SUN LIFE FINANCIAL SVSC CAN | COMMON | 866796105 | 7561 | 284435 | SH | DEFINED | 2,1 |
| SUN LIFE FINANCIAL SVSC CAN | COMMON | 866796105 | 326 | 12249 | SH | DEFINED | 5 |
| SUNCOKE ENERGY INC | COMMON | 86722A103 | 1859 | 119264 | SH | DEFINED | 15 |
| SUNCOKE ENERGY INC | COMMON | 86722A103 | 36 | 2280 | SH | DEFINED | 17 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 364074 | 11041001 | SH | DEFINED | 1 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 1685 | 51100 | SH | DEFINED | 1,5 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 455 | 13800 | SH | DEFINED | 1,9 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 5099 | 154637 | SH | DEFINED | 11 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 415 | 12600 | SH | DEFINED | 13 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 4978 | 150952 | SH | DEFINED | 14 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 6344 | 192350 | SH | DEFINED | 15 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 6 | 192 | SH | DEFINED | 16 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 1903 | 57706 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| SUNCOR ENERGY INC | COMMON | 867224107 | 603 | 18300 | SH | DEFINED | 18 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 142707 | 4327904 | SH | DEFINED | 2 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 72739 | 2205977 | SH | DEFINED | 2,1 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 2617 | 79360 | SH | DEFINED | 2,1 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 256 | 7750 | SH | DEFINED | 3 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 4603 | 139593 | SH | DEFINED | 3,1 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 2263 | 68624 | SH | DEFINED | 5 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 18066 | 547900 | SH | DEFINED | 6 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 214 | 6500 | SH | DEFINED | 7 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 435 | 13200 | SH | DEFINED | 8,1 |
| SUNCOR ENERGY INC | COMMON | 867224107 | 3104 | 94128 | SH | DEFINED | 9,1 |
| SUNOCO LOGISTICS PARTNERS LP | COMMON | 86764L108 | 72 | 1455 | SH | DEFINED | 14 |
| SUNOCO LOGISTICS PARTNERS LP | COMMON | 86764L108 | 550 | 11055 | SH | DEFINED | 3 |
| SUNOPTA INC | COMMON | 8676EP108 | 63 | 11209 | SH | DEFINED | 15 |
| SUNPOWER CORP | COMMON | 867652406 | 3797 | 675637 | SH | DEFINED | 15 |
| SUNPOWER CORP | COMMON | 867652406 | 33 | 5822 | SH | DEFINED | 16 |
| SUNPOWER CORP | COMMON | 867652406 | 23 | 4131 | SH | DEFINED | 17 |
| SUNPOWER CORP CVT 4.75 04-15-1 | CONVERT | 867652AC3 | 4571 | 4850000 | SH | DEFINED | 1 |
| SUNRISE ASSISTED LIVING INC | COMMON | 86768K106 | 1332 | 92633 | SH | DEFINED | 15 |
| SUNRISE ASSISTED LIVING INC | COMMON | 86768K106 | 360 | 25000 | SH | DEFINED | 3 |
| SUNSTONE HOTEL INVESTORS 8 D P | PREFERRED | 867892507 | 1427 | 55960 | SH | DEFINED | 1 |
| SUNSTONE HOTEL INVESTORS 8 D P | PREFERRED | 867892507 | 102 | 4000 | SH | DEFINED | 4,1 |
| SUNSTONE HOTEL INVESTORS INC | COMMON | 867892101 | 1116 | 104214 | SH | DEFINED | 15 |
| SUNTECH POWER HOLDINGS-ADR | COMMON | 86800C104 | 4604 | 3008915 | SH | DEFINED | 15 |
| SUNTECH POWER HOLDINGS-ADR | COMMON | 86800C104 | 88 | 57412 | SH | DEFINED | 17 |
| SUNTRUST BANKS INC | COMMON | 867914103 | 182255 | 6428756 | SH | DEFINED | 1 |
| SUNTRUST BANKS INC | COMMON | 867914103 | 1511 | 53288 | SH | DEFINED | 11 |
| SUNTRUST BANKS INC | COMMON | 867914103 | 277 | 9775 | SH | DEFINED | 14 |
| SUNTRUST BANKS INC | COMMON | 867914103 | 16681 | 588401 | SH | DEFINED | 15 |
| SUNTRUST BANKS INC | COMMON | 867914103 | 137 | 4845 | SH | DEFINED | 16 |
| SUNTRUST BANKS INC | COMMON | 867914103 | 526 | 18555 | SH | DEFINED | 17 |
| SUNTRUST BANKS INC | COMMON | 867914103 | 34 | 1207 | SH | DEFINED | 2,1 |
| SUNTRUST BANKS INC | COMMON | 867914103 | 325 | 11447 | SH | DEFINED | 3 |
| SUNTRUST BANKS INC | COMMON | 867914103 | 646 | 22800 | SH | DEFINED | 5 |
| SUPER MICRO COMPUTER INC | COMMON | 86800U104 | 375 | 36790 | SH | DEFINED | 15 |
| SUPER MICRO COMPUTER INC | COMMON | 86800U104 | 133 | 13075 | SH | DEFINED | 17 |
| SUPERIOR ENERGY SVCS INC | COMMON | 868157108 | 45701 | 2205647 | SH | DEFINED | 1 |
| SUPERIOR ENERGY SVCS INC | COMMON | 868157108 | 278 | 13400 | SH | DEFINED | 11 |
| SUPERIOR ENERGY SVCS INC | COMMON | 868157108 | 3307 | 159609 | SH | DEFINED | 15 |
| SUPERIOR ENERGY SVCS INC | COMMON | 868157108 | 8 | 372 | SH | DEFINED | 16 |
| SUPERIOR ENERGY SVCS INC | COMMON | 868157108 | 759 | 36614 | SH | DEFINED | 17 |
| SUPERIOR ENERGY SVCS INC | COMMON | 868157108 | 1073 | 51780 | SH | DEFINED | 9,1 |
| SUPERIOR INDS INTL INC | COMMON | 868168105 | 33 | 1620 | SH | DEFINED | 1 |
| SUPERIOR INDS INTL INC | COMMON | 868168105 | 1505 | 73758 | SH | DEFINED | 15 |
| SUPERIOR INDS INTL INC | COMMON | 868168105 | 39 | 1900 | SH | DEFINED | 3,1 |
| SUPERMEDIA INC | COMMON | 868447103 | 177 | 51780 | SH | DEFINED | 15 |
| SUPERTEX INC | COMMON | 868532102 | 303 | 17262 | SH | DEFINED | 15 |
| SUPERVALU INC | COMMON | 868536103 | 0 | 182 | SH | DEFINED | 14 |
| SUPERVALU INC | COMMON | 868536103 | 765 | 309803 | SH | DEFINED | 15 |
| SUPERVALU INC | COMMON | 868536103 | 29 | 11706 | SH | DEFINED | 16 |
| SUPERVALU INC | COMMON | 868536103 | 345 | 139655 | SH | DEFINED | 17 |
| SURMODICS INC | COMMON | 868873100 | 407 | 18210 | SH | DEFINED | 1 |
| SURMODICS INC | COMMON | 868873100 | 1571 | 70268 | SH | DEFINED | 15 |
| SURMODICS INC | COMMON | 868873100 | 338 | 15104 | SH | DEFINED | 17 |
| SURMODICS INC | COMMON | 868873100 | 351 | 15700 | SH | DEFINED | 3,1 |
| SUSQUEHANNA BANCSHARES INC PA | COMMON | 869099101 | 21208 | 2023625 | SH | DEFINED | 1 |
| SUSQUEHANNA BANCSHARES INC PA | COMMON | 869099101 | 2518 | 240283 | SH | DEFINED | 15 |
| SUSQUEHANNA BANCSHARES INC PA | COMMON | 869099101 | 9 | 874 | SH | DEFINED | 16 |
| SUSQUEHANNA BANCSHARES INC PA | COMMON | 869099101 | 178 | 16942 | SH | DEFINED | 2,1 |
| SUSQUEHANNA BANCSHARES INC PA | COMMON | 869099101 | 200 | 19075 | SH | DEFINED | 3 |
| SUSQUEHANNA BANCSHARES INC PA | COMMON | 869099101 | 2331 | 222395 | SH | DEFINED | 6,1 |
| SUSSER HOLDINGS CORP | COMMON | 869233106 | 1193 | 34582 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| SUSSER HOLDINGS CORP | COMMON | 869233106 | 16 | 462 | SH | DEFINED | 17 |
| SUSSER PETROLEUM PARTNERS LP | COMMON | 869239103 | 1599 | 63564 | SH | DEFINED | 15 |
| SVB FINANCIAL GROUP | COMMON | 78486Q101 | 40477 | 723188 | SH | DEFINED | 1 |
| SVB FINANCIAL GROUP | COMMON | 78486Q101 | 849 | 15172 | SH | DEFINED | 15 |
| SVB FINANCIAL GROUP | COMMON | 78486Q101 | 6 | 112 | SH | DEFINED | 16 |
| SVB FINANCIAL GROUP | COMMON | 78486Q101 | 99 | 1770 | SH | DEFINED | 17 |
| SVB FINANCIAL GROUP | COMMON | 78486Q101 | 221 | 3950 | SH | DEFINED | 3 |
| SWIFT ENERGY CO | COMMON | 870738101 | 1509 | 98026 | SH | DEFINED | 15 |
| SWIFT ENERGY CO | COMMON | 870738101 | 260 | 16885 | SH | DEFINED | 17 |
| SWIFT MAND COMM EXCH SEC CVT P | CONVERT | 90213G207 | 33605 | 3705800 | SH | DEFINED | 1 |
| SWIFT TRANSPORATION CO | COMMON | 87074U101 | 24412 | 2676719 | SH | DEFINED | 1 |
| SWIFT TRANSPORATION CO | COMMON | 87074U101 | 535 | 58691 | SH | DEFINED | 15 |
| SWS GROUP INC | COMMON | 78503N107 | 483 | 91294 | SH | DEFINED | 15 |
| SYCAMORE NETWORKS INC | COMMON | 871206405 | 24 | 10723 | SH | DEFINED | 15 |
| SYKES ENTERPRISES INC | COMMON | 871237103 | 1053 | 69167 | SH | DEFINED | 15 |
| SYKES ENTERPRISES INC | COMMON | 871237103 | 68 | 4459 | SH | DEFINED | 3 |
| SYMANTEC CORP | COMMON | 871503108 | 244785 | 13006628 | SH | DEFINED | 1 |
| SYMANTEC CORP | COMMON | 871503108 | 5399 | 286900 | SH | DEFINED | 1,5 |
| SYMANTEC CORP | COMMON | 871503108 | 239 | 12700 | SH | DEFINED | 1,9 |
| SYMANTEC CORP | COMMON | 871503108 | 1289 | 68500 | SH | DEFINED | 11 |
| SYMANTEC CORP | COMMON | 871503108 | 1054 | 56015 | SH | DEFINED | 12, |
| SYMANTEC CORP | COMMON | 871503108 | 64 | 3425 | SH | DEFINED | 14 |
| SYMANTEC CORP | COMMON | 871503108 | 134483 | 7145749 | SH | DEFINED | 15 |
| SYMANTEC CORP | COMMON | 871503108 | 3066 | 162898 | SH | DEFINED | 16 |
| SYMANTEC CORP | COMMON | 871503108 | 346 | 18372 | SH | DEFINED | 17 |
| SYMANTEC CORP | COMMON | 871503108 | 8 | 431 | SH | DEFINED | 3 |
| SYMANTEC CORP | COMMON | 871503108 | 900 | 47800 | SH | DEFINED | 3,1 |
| SYMANTEC CORP | COMMON | 871503108 | 582 | 30923 | SH | DEFINED | 5 |
| SYMANTEC CORP | COMMON | 871503108 | 1051 | 55869 | SH | DEFINED | 6 |
| SYMANTEC CORP | COMMON | 871503108 | 87 | 4600 | SH | DEFINED | 7 |
| SYMANTEC CORP | COMMON | 871503108 | 1159 | 61600 | SH | DEFINED | 8,1 |
| SYMANTEC CORP 1.0 06-15-13 | CONVERT | 871503AF5 | 10130 | 9440000 | SH | DEFINED | 1 |
| SYMANTEC CORP 1.0 06-15-13 | CONVERT | 871503AF5 | 107 | 100000 | SH | DEFINED | 15 |
| SYMETRA FINANCIAL CORP | COMMON | 87151Q106 | 95 | 7340 | SH | DEFINED | 1 |
| SYMETRA FINANCIAL CORP | COMMON | 87151Q106 | 1539 | 118574 | SH | DEFINED | 15 |
| SYMETRA FINANCIAL CORP | COMMON | 87151Q106 | 55 | 4201 | SH | DEFINED | 16 |
| SYMETRA FINANCIAL CORP | COMMON | 87151Q106 | 26 | 2000 | SH | DEFINED | 3,1 |
| SYMMETRICOM INC | COMMON | 871543104 | 368 | 63778 | SH | DEFINED | 15 |
| SYMMETRICOM INC | COMMON | 871543104 | 35 | 6060 | SH | DEFINED | 3 |
| SYMMETRY MEDICAL INC | COMMON | 871546206 | 1180 | 112147 | SH | DEFINED | 15 |
| SYNAGEVA BIOPHARMA CORP | COMMON | 87159A103 | 96 | 2082 | SH | DEFINED | 15 |
| SYNAPTICS INC | COMMON | 87157D109 | 29966 | 999879 | SH | DEFINED | 1 |
| SYNAPTICS INC | COMMON | 87157D109 | 47884 | 1597740 | SH | DEFINED | 1,2 |
| SYNAPTICS INC | COMMON | 87157D109 | 167 | 5575 | SH | DEFINED | 11, |
| SYNAPTICS INC | COMMON | 87157D109 | 1235 | 41223 | SH | DEFINED | 15 |
| SYNAPTICS INC | COMMON | 87157D109 | 16777 | 559799 | SH | DEFINED | 2 |
| SYNCHRONOSS TECHNOLOGIES INC | COMMON | 87157B103 | 599 | 28415 | SH | DEFINED | 15 |
| SYNERON MEDICAL LTD | COMMON | M87245102 | 104 | 11973 | SH | DEFINED | 15 |
| SYNGENTA AG- ADR | COMMON | 87160A100 | 40329 | 499119 | SH | DEFINED | 1 |
| SYNGENTA AG- ADR | COMMON | 87160A100 | 9393 | 116255 | SH | DEFINED | 15 |
| SYNGENTA AG- ADR | COMMON | 87160A100 | 99 | 1228 | SH | DEFINED | 17 |
| SYNGENTA AG- ADR | COMMON | 87160A100 | 1404 | 17375 | SH | DEFINED | 3 |
| SYNNEX CORP | COMMON | 87162W100 | 30491 | 886878 | SH | DEFINED | 1 |
| SYNNEX CORP | COMMON | 87162W100 | 1884 | 54796 | SH | DEFINED | 15 |
| SYNOPSYS INC | COMMON | 871607107 | 60 | 1900 | SH | DEFINED | 1 |
| SYNOPSYS INC | COMMON | 871607107 | 451 | 14172 | SH | DEFINED | 11 |
| SYNOPSYS INC | COMMON | 871607107 | 3450 | 108358 | SH | DEFINED | 15 |
| SYNOPSYS INC | COMMON | 871607107 | 10 | 329 | SH | DEFINED | 16 |
| SYNOPSYS INC | COMMON | 871607107 | 12 | 366 | SH | DEFINED | 3 |
| SYNOPSYS INC | COMMON | 871607107 | 618 | 19400 | SH | DEFINED | 6 |
| SYNOVUS FINANCIAL CORP | COMMON | 87161C105 | 1086 | 443299 | SH | DEFINED | 15 |
| SYNOVUS FINANCIAL CORP | COMMON | 87161C105 | 20 | 8283 | SH | DEFINED | 16 |

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|---|---|---|---|---|---|---|---|
| SYNOVUS FINANCIAL CORP | COMMON | 87161C105 | 43 | 17532 | SH | DEFINED | 17 |
| SYNOVUS FINANCIAL CORP | COMMON | 87161C105 | 142 | 57981 | SH | DEFINED | 3 |
| SYNTA PHARMACEUTICALS CORP | COMMON | 87162T206 | 39 | 4376 | SH | DEFINED | 15 |
| SYNTEL INC | COMMON | 87162H103 | 685 | 12769 | SH | DEFINED | 15 |
| SYNTEL INC | COMMON | 87162H103 | 106 | 1975 | SH | DEFINED | 3 |
| SYNUTRA INTERNATIONAL INC | COMMON | 87164C102 | 6 | 1221 | SH | DEFINED | 15 |
| SYSCO CORP | COMMON | 871829107 | 358724 | 11330504 | SH | DEFINED | 1 |
| SYSCO CORP | COMMON | 871829107 | 1835 | 57945 | SH | DEFINED | 11 |
| SYSCO CORP | COMMON | 871829107 | 363 | 11455 | SH | DEFINED | 14 |
| SYSCO CORP | COMMON | 871829107 | 46478 | 1468036 | SH | DEFINED | 15 |
| SYSCO CORP | COMMON | 871829107 | 104 | 3278 | SH | DEFINED | 16 |
| SYSCO CORP | COMMON | 871829107 | 31601 | 998147 | SH | DEFINED | 17 |
| SYSCO CORP | COMMON | 871829107 | 9 | 300 | SH | DEFINED | 2 |
| SYSCO CORP | COMMON | 871829107 | 1078 | 34040 | SH | DEFINED | 3 |
| SYSCO CORP | COMMON | 871829107 | 672 | 21241 | SH | DEFINED | 5 |
| SYSCO CORP | COMMON | 871829107 | 98 | 3100 | SH | DEFINED | 7 |
| SYSTEMAX INC | COMMON | 871851101 | 80 | 8260 | SH | DEFINED | 15 |
| T ROWE PRICE GROUP INC | COMMON | 74144T108 | 3386 | 52000 | SH | DEFINED | 1 |
| T ROWE PRICE GROUP INC | COMMON | 74144T108 | 1641 | 25196 | SH | DEFINED | 11 |
| T ROWE PRICE GROUP INC | COMMON | 74144T108 | 700 | 10748 | SH | DEFINED | 14 |
| T ROWE PRICE GROUP INC | COMMON | 74144T108 | 5150 | 79087 | SH | DEFINED | 15 |
| T ROWE PRICE GROUP INC | COMMON | 74144T108 | 30 | 457 | SH | DEFINED | 16 |
| T ROWE PRICE GROUP INC | COMMON | 74144T108 | 2110 | 32407 | SH | DEFINED | 17 |
| T ROWE PRICE GROUP INC | COMMON | 74144T108 | 30 | 462 | SH | DEFINED | 2,1 |
| T ROWE PRICE GROUP INC | COMMON | 74144T108 | 5798 | 89045 | SH | DEFINED | 3 |
| T ROWE PRICE GROUP INC | COMMON | 74144T108 | 587 | 9016 | SH | DEFINED | 5 |
| T ROWE PRICE GROUP INC | COMMON | 74144T108 | 111 | 1700 | SH | DEFINED | 7 |
| T.G.C. INDUSTRIES INC | COMMON | 872417308 | 152 | 18520 | SH | DEFINED | 1 |
| T.G.C. INDUSTRIES INC | COMMON | 872417308 | 6 | 769 | SH | DEFINED | 15 |
| T.G.C. INDUSTRIES INC | COMMON | 872417308 | 65 | 7900 | SH | DEFINED | 3,1 |
| TAHOE RESOURCES INC | COMMON | 873868103 | 12609 | 687285 | SH | DEFINED | 1 |
| TAHOE RESOURCES INC | COMMON | 873868103 | 200 | 10878 | SH | DEFINED | 15 |
| TAHOE RESOURCES INC | COMMON | 873868103 | 5776 | 314826 | SH | DEFINED | 2,1 |
| TAHOE RESOURCES INC | COMMON | 873868103 | 521 | 28415 | SH | DEFINED | 9 |
| TAHOE RESOURCES INC | COMMON | 873868103 | 521 | 28415 | SH | DEFINED | 9,1 |
| TAIWAN SEMICONDUCTOR ADR | COMMON | 874039100 | 54506 | 3176347 | SH | DEFINED | 1 |
| TAIWAN SEMICONDUCTOR ADR | COMMON | 874039100 | 12629 | 735967 | SH | DEFINED | 11 |
| TAIWAN SEMICONDUCTOR ADR | COMMON | 874039100 | 23606 | 1375635 | SH | DEFINED | 15 |
| TAIWAN SEMICONDUCTOR ADR | COMMON | 874039100 | 2088 | 121662 | SH | DEFINED | 17 |
| TAIWAN SEMICONDUCTOR ADR | COMMON | 874039100 | 6136 | 357574 | SH | DEFINED | 2,1 |
| TAIWAN SEMICONDUCTOR ADR | COMMON | 874039100 | 46 | 2653 | SH | DEFINED | 3 |
| TAIWAN SEMICONDUCTOR ADR | COMMON | 874039100 | 20681 | 1205183 | SH | DEFINED | 6 |
| TAIWAN SEMICONDUCTOR ADR | COMMON | 874039100 | 1414 | 82400 | SH | DEFINED | 9 |
| TAKE TWO INTERACTIVE SOFTWARE | COMMON | 874054109 | 1392 | 126470 | SH | DEFINED | 15 |
| TAKE TWO INTERACTIVE SOFTWARE | COMMON | 874054109 | 76 | 6925 | SH | DEFINED | 17 |
| TAKE TWO INTERACTIVE SOFTWARE | COMMON | 874054109 | 54 | 4900 | SH | DEFINED | 3 |
| TAL EDUCATION GROUP ADR | COMMON | 874080104 | 1195 | 124428 | SH | DEFINED | 15 |
| TAL EDUCATION GROUP ADR | COMMON | 874080104 | 60 | 6273 | SH | DEFINED | 17 |
| TAL INTERNATIONAL GROUP INC | COMMON | 874083108 | 8 | 230 | SH | DEFINED | 14 |
| TAL INTERNATIONAL GROUP INC | COMMON | 874083108 | 330 | 9076 | SH | DEFINED | 15 |
| TAL INTERNATIONAL GROUP INC | COMMON | 874083108 | 662 | 18190 | SH | DEFINED | 3 |
| TALISMAN ENERGY INC | COMMON | 87425E103 | 18965 | 1672532 | SH | DEFINED | 1 |
| TALISMAN ENERGY INC | COMMON | 87425E103 | 1192 | 105120 | SH | DEFINED | 11 |
| TALISMAN ENERGY INC | COMMON | 87425E103 | 6929 | 611569 | SH | DEFINED | 15 |
| TALISMAN ENERGY INC | COMMON | 87425E103 | 3 | 223 | SH | DEFINED | 16 |
| TALISMAN ENERGY INC | COMMON | 87425E103 | 61027 | 5381256 | SH | DEFINED | 2 |
| TALISMAN ENERGY INC | COMMON | 87425E103 | 887 | 78239 | SH | DEFINED | 2,1 |
| TALISMAN ENERGY INC | COMMON | 87425E103 | 1025 | 90503 | SH | DEFINED | 2,1 |
| TALISMAN ENERGY INC | COMMON | 87425E103 | 417 | 36785 | SH | DEFINED | 5 |
| TALISMAN ENERGY INC | COMMON | 87425E103 | 82 | 7200 | SH | DEFINED | 7 |
| TALISMAN ENERGY INC | COMMON | 87425E103 | 1486 | 130994 | SH | DEFINED | 9,1 |
| TANGER FACTORY OUTLET CTRS INC | COMMON | 875465106 | 10495 | 306860 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| TANGER FACTORY OUTLET CTRS INC | COMMON | 875465106 | 9655 | 282300 | SH | DEFINED | 15 |
| TARGA RESOURCES CORP | COMMON | 87612G101 | 528 | 10000 | SH | DEFINED | 1 |
| TARGA RESOURCES CORP | COMMON | 87612G101 | 264 | 5000 | SH | DEFINED | 14 |
| TARGA RESOURCES CORP | COMMON | 87612G101 | 2077 | 39308 | SH | DEFINED | 15 |
| TARGA RESOURCES CORP | COMMON | 87612G101 | 9 | 179 | SH | DEFINED | 16 |
| TARGA RESOURCES CORP | COMMON | 87612G101 | 8317 | 157400 | SH | DEFINED | 3 |
| TARGA RESOURCES PARTNERS LP | COMMON | 87611X105 | 2149 | 57500 | SH | DEFINED | 1 |
| TARGA RESOURCES PARTNERS LP | COMMON | 87611X105 | 1518 | 40600 | SH | DEFINED | 14 |
| TARGA RESOURCES PARTNERS LP | COMMON | 87611X105 | 53780 | 1438738 | SH | DEFINED | 3 |
| TARGACEPT INC | COMMON | 87611R306 | 155 | 35320 | SH | DEFINED | 1 |
| TARGACEPT INC | COMMON | 87611R306 | 4 | 884 | SH | DEFINED | 15 |
| TARGACEPT INC | COMMON | 87611R306 | 40 | 9100 | SH | DEFINED | 3,1 |
| TARGET CORPORATION | COMMON | 87612E106 | 366616 | 6195978 | SH | DEFINED | 1 |
| TARGET CORPORATION | COMMON | 87612E106 | 4609 | 77887 | SH | DEFINED | 11 |
| TARGET CORPORATION | COMMON | 87612E106 | 35488 | 599762 | SH | DEFINED | 14 |
| TARGET CORPORATION | COMMON | 87612E106 | 44389 | 750190 | SH | DEFINED | 15 |
| TARGET CORPORATION | COMMON | 87612E106 | 200 | 3383 | SH | DEFINED | 16 |
| TARGET CORPORATION | COMMON | 87612E106 | 39220 | 662830 | SH | DEFINED | 17 |
| TARGET CORPORATION | COMMON | 87612E106 | 36229 | 612289 | SH | DEFINED | 3 |
| TARGET CORPORATION | COMMON | 87612E106 | 1470 | 24839 | SH | DEFINED | 5 |
| TARGET CORPORATION | COMMON | 87612E106 | 78773 | 1331292 | SH | DEFINED | 6 |
| TARGET CORPORATION | COMMON | 87612E106 | 166 | 2800 | SH | DEFINED | 7 |
| TARGET CORPORATION | COMMON | 87612E106 | 1748 | 29534 | SH | DEFINED | 9 |
| TASEKO MINES LTD | COMMON | 876511106 | 13 | 4309 | SH | DEFINED | 15 |
| TASER INTERNATIONAL INC | COMMON | 87651B104 | 1304 | 145820 | SH | DEFINED | 1 |
| TASER INTERNATIONAL INC | COMMON | 87651B104 | 788 | 88145 | SH | DEFINED | 15 |
| TASER INTERNATIONAL INC | COMMON | 87651B104 | 690 | 77200 | SH | DEFINED | 3,1 |
| TATA MOTORS LTD-SPON ADR | COMMON | 876568502 | 4654 | 162049 | SH | DEFINED | 1 |
| TATA MOTORS LTD-SPON ADR | COMMON | 876568502 | 6013 | 209353 | SH | DEFINED | 15 |
| TATA MOTORS LTD-SPON ADR | COMMON | 876568502 | 1048 | 36483 | SH | DEFINED | 17 |
| TATA MOTORS LTD-SPON ADR | COMMON | 876568502 | 1 | 47 | SH | DEFINED | 3 |
| TAUBMAN CENTERS INC REIT | COMMON | 876664103 | 68122 | 865375 | SH | DEFINED | 1 |
| TAUBMAN CENTERS INC REIT | COMMON | 876664103 | 1472 | 18700 | SH | DEFINED | 1,5 |
| TAUBMAN CENTERS INC REIT | COMMON | 876664103 | 268 | 3408 | SH | DEFINED | 15 |
| TAUBMAN CENTERS INC REIT | COMMON | 876664103 | 8 | 100 | SH | DEFINED | 16 |
| TAUBMAN CENTERS INC REIT | COMMON | 876664103 | 2167 | 27528 | SH | DEFINED | 17 |
| TAUBMAN CENTERS INC REIT | COMMON | 876664103 | 2146 | 27265 | SH | DEFINED | 3 |
| TAYLOR CAPITAL GROUP INC | COMMON | 876851106 | 162 | 8990 | SH | DEFINED | 1 |
| TAYLOR CAPITAL GROUP INC | COMMON | 876851106 | 400 | 22156 | SH | DEFINED | 15 |
| TAYLOR CAPITAL GROUP INC | COMMON | 876851106 | 85 | 4700 | SH | DEFINED | 3,1 |
| TC PIPELINES LP | COMMON | 87233Q108 | 152 | 3755 | SH | DEFINED | 15 |
| TCF FINANCIAL CORP | COMMON | 872275102 | 10 | 800 | SH | DEFINED | 14 |
| TCF FINANCIAL CORP | COMMON | 872275102 | 754 | 62041 | SH | DEFINED | 15 |
| TCF FINANCIAL CORP | COMMON | 872275102 | 14 | 1150 | SH | DEFINED | 16 |
| TCF FINANCIAL CORP | COMMON | 872275102 | 59 | 4894 | SH | DEFINED | 17 |
| TCF FINANCIAL CORP | COMMON | 872275102 | 10 | 857 | SH | DEFINED | 3 |
| TCW STRATEGIC INCOME FUND INC | COMMON | 872340104 | 1141 | 212859 | SH | DEFINED | 17 |
| TD AMERITRADE HOLDING CORP | COMMON | 87236Y108 | 316 | 18800 | SH | DEFINED | 11 |
| TD AMERITRADE HOLDING CORP | COMMON | 87236Y108 | 696 | 41430 | SH | DEFINED | 15 |
| TD AMERITRADE HOLDING CORP | COMMON | 87236Y108 | 19 | 1110 | SH | DEFINED | 16 |
| TD AMERITRADE HOLDING CORP | COMMON | 87236Y108 | 267 | 15900 | SH | DEFINED | 5 |
| TE CONNECTIVITY LTD | COMMON | H84989104 | 101487 | 2734029 | SH | DEFINED | 1 |
| TE CONNECTIVITY LTD | COMMON | H84989104 | 1570 | 42304 | SH | DEFINED | 11 |
| TE CONNECTIVITY LTD | COMMON | H84989104 | 1855 | 49978 | SH | DEFINED | 15 |
| TE CONNECTIVITY LTD | COMMON | H84989104 | 57 | 1528 | SH | DEFINED | 16 |
| TE CONNECTIVITY LTD | COMMON | H84989104 | 22 | 600 | SH | DEFINED | 3 |
| TE CONNECTIVITY LTD | COMMON | H84989104 | 510 | 13739 | SH | DEFINED | 5 |
| TEAM HEALTH HOLDINGS INC | COMMON | 87817A107 | 8998 | 312753 | SH | DEFINED | 1 |
| TEAM HEALTH HOLDINGS INC | COMMON | 87817A107 | 401 | 13948 | SH | DEFINED | 15 |
| TEAM INC | COMMON | 878155100 | 24117 | 633985 | SH | DEFINED | 1 |
| TEAM INC | COMMON | 878155100 | 414 | 10890 | SH | DEFINED | 15 |
| TEAM INC | COMMON | 878155100 | 203 | 5328 | SH | DEFINED | 2,1 |

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|---|---|---|---|---|---|---|---|
| TEAM INC | COMMON | 878155100 | 242 | 6350 | SH | DEFINED | 3 |
| TEAM INC | COMMON | 878155100 | 2716 | 71392 | SH | DEFINED | 6,1 |
| TECH DATA CORP | COMMON | 878237106 | 490 | 10770 | SH | DEFINED | 1 |
| TECH DATA CORP | COMMON | 878237106 | 246 | 5400 | SH | DEFINED | 13 |
| TECH DATA CORP | COMMON | 878237106 | 1391 | 30561 | SH | DEFINED | 15 |
| TECH DATA CORP | COMMON | 878237106 | 41 | 903 | SH | DEFINED | 16 |
| TECH DATA CORP | COMMON | 878237106 | 715 | 15699 | SH | DEFINED | 17 |
| TECH DATA CORP | COMMON | 878237106 | 341 | 7500 | SH | DEFINED | 3,1 |
| TECH DATA CORP | COMMON | 878237106 | 1644 | 36100 | SH | DEFINED | 6 |
| TECH DATA CORP | COMMON | 878237106 | 392 | 8600 | SH | DEFINED | 9 |
| TECHNE CORP | COMMON | 878377100 | 25334 | 370712 | SH | DEFINED | 1 |
| TECHNE CORP | COMMON | 878377100 | 3885 | 56848 | SH | DEFINED | 15 |
| TECHNE CORP | COMMON | 878377100 | 155 | 2275 | SH | DEFINED | 3 |
| TECHNOLOGY SELECT SECT SPDR ET | COMMON | 81369Y803 | 816 | 28300 | SH | DEFINED | 14 |
| TECHNOLOGY SELECT SECT SPDR ET | COMMON | 81369Y803 | 572 | 19825 | SH | DEFINED | 3 |
| TECHTARGET | COMMON | 87874R100 | 4 | 639 | SH | DEFINED | 15 |
| TECK RESOURCES LTD CL B | COMMON | 878742204 | 2137 | 58632 | SH | DEFINED | 11 |
| TECK RESOURCES LTD CL B | COMMON | 878742204 | 339 | 9312 | SH | DEFINED | 15 |
| TECK RESOURCES LTD CL B | COMMON | 878742204 | 3 | 90 | SH | DEFINED | 16 |
| TECK RESOURCES LTD CL B | COMMON | 878742204 | 68185 | 1871071 | SH | DEFINED | 2 |
| TECK RESOURCES LTD CL B | COMMON | 878742204 | 1136 | 31181 | SH | DEFINED | 2,1 |
| TECK RESOURCES LTD CL B | COMMON | 878742204 | 737 | 20233 | SH | DEFINED | 5 |
| TECK RESOURCES LTD- CL B | COMMON | 878742204 | 491 | 13500 | SH | DEFINED | 14 |
| TECK RESOURCES LTD- CL B | COMMON | 878742204 | 42 | 1168 | SH | DEFINED | 17 |
| TECK RESOURCES LTD- CL B | COMMON | 878742204 | 1355 | 37278 | SH | DEFINED | 2,1 |
| TECO ENERGY INC | COMMON | 872375100 | 16749 | 999363 | SH | DEFINED | 1 |
| TECO ENERGY INC | COMMON | 872375100 | 31107 | 1855998 | SH | DEFINED | 15 |
| TECO ENERGY INC | COMMON | 872375100 | 20 | 1208 | SH | DEFINED | 16 |
| TECO ENERGY INC | COMMON | 872375100 | 2841 | 169481 | SH | DEFINED | 17 |
| TECO ENERGY INC | COMMON | 872375100 | 45 | 2693 | SH | DEFINED | 3 |
| TECUMSEH PRODUCTS CO | COMMON | 878895200 | 72 | 15672 | SH | DEFINED | 15 |
| TEEKAY CORP | COMMON | Y8564W103 | 4834 | 150604 | SH | DEFINED | 15 |
| TEEKAY CORP | COMMON | Y8564W103 | 13 | 409 | SH | DEFINED | 16 |
| TEEKAY CORP | COMMON | Y8564W103 | 198 | 6157 | SH | DEFINED | 17 |
| TEEKAY CORP | COMMON | Y8564W103 | 14 | 426 | SH | DEFINED | 3 |
| TEEKAY LNG PARTNERS LP | COMMON | Y8564M105 | 26047 | 689444 | SH | DEFINED | 15 |
| TEEKAY LNG PARTNERS LP | COMMON | Y8564M105 | 7641 | 202250 | SH | DEFINED | 3 |
| TEEKAY OFFSHORE PARTNERS LP | COMMON | Y8565J101 | 2913 | 111982 | SH | DEFINED | 15 |
| TEEKAY OFFSHORE PARTNERS LP | COMMON | Y8565J101 | 34 | 1300 | SH | DEFINED | 3 |
| TEEKAY TANKERS LTD-CLASS A | COMMON | Y8565N102 | 238 | 82195 | SH | DEFINED | 15 |
| TEJON RANCH CO | COMMON | 879080109 | 18 | 643 | SH | DEFINED | 15 |
| TELECOM ITALIA SPA ADR | COMMON | 87927Y102 | 144 | 15951 | SH | DEFINED | 15 |
| TELECOMMUNICATION SYSTEMS | COMMON | 87929J103 | 144 | 58467 | SH | DEFINED | 15 |
| TELEDYNE TECHNOLOGIES INC | COMMON | 879360105 | 1619 | 24885 | SH | DEFINED | 15 |
| TELEDYNE TECHNOLOGIES INC | COMMON | 879360105 | 8 | 116 | SH | DEFINED | 16 |
| TELEF BRASIL ADR | COMMON | 87936R106 | 67 | 2771 | SH | DEFINED | 1 |
| TELEF BRASIL ADR | COMMON | 87936R106 | 0 | 12 | SH | DEFINED | 14 |
| TELEF BRASIL ADR | COMMON | 87936R106 | 2474 | 102823 | SH | DEFINED | 15 |
| TELEF BRASIL ADR | COMMON | 87936R106 | 344 | 14277 | SH | DEFINED | 17 |
| TELEF BRASIL ADR | COMMON | 87936R106 | 19566 | 813225 | SH | DEFINED | 6 |
| TELEF BRASIL ADR | COMMON | 87936R106 | 1095 | 45500 | SH | DEFINED | 6,1 |
| TELEF BRASIL ADR | COMMON | 87936R106 | 247 | 10275 | SH | DEFINED | 9 |
| TELEFLEX INC | COMMON | 879369106 | 17349 | 243291 | SH | DEFINED | 1 |
| TELEFLEX INC | COMMON | 879369106 | 419 | 5870 | SH | DEFINED | 15 |
| TELEFLEX INC | COMMON | 879369106 | 13 | 178 | SH | DEFINED | 16 |
| TELEFLEX INC | COMMON | 879369106 | 138 | 1929 | SH | DEFINED | 2,1 |
| TELEFLEX INC | COMMON | 879369106 | 96 | 1346 | SH | DEFINED | 3 |
| TELEFLEX INC | COMMON | 879369106 | 1979 | 27756 | SH | DEFINED | 6,1 |
| TELEFLEX INC CONB 3.875 08-17 | CONVERT | 879369AA4 | 70702 | 55182000 | SH | DEFINED | 1 |
| TELEFONICA SA ADR | COMMON | 879382208 | 2561 | 189813 | SH | DEFINED | 1 |
| TELEFONICA SA ADR | COMMON | 879382208 | 46812 | 3470089 | SH | DEFINED | 15 |
| TELEFONICA SA ADR | COMMON | 879382208 | 32 | 2397 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| TELEFONICA SA ADR | COMMON | 879382208 | 13 | 1000 | SH | DEFINED | 3 |
| TELEKOMUNIKASI ADR | COMMON | 715684106 | 57 | 1533 | SH | DEFINED | 1 |
| TELEKOMUNIKASI ADR | COMMON | 715684106 | 3452 | 93417 | SH | DEFINED | 15 |
| TELEKOMUNIKASI ADR | COMMON | 715684106 | 1932 | 52278 | SH | DEFINED | 17 |
| TELENAV INC | COMMON | 879455103 | 13 | 1613 | SH | DEFINED | 15 |
| TELEPHONE & DATA SYSTEMS INC | COMMON | 879433829 | 2784 | 125742 | SH | DEFINED | 1 |
| TELEPHONE & DATA SYSTEMS INC | COMMON | 879433829 | 461 | 20800 | SH | DEFINED | 1,5 |
| TELEPHONE & DATA SYSTEMS INC | COMMON | 879433829 | 807 | 36452 | SH | DEFINED | 15 |
| TELEPHONE & DATA SYSTEMS INC | COMMON | 879433829 | 21 | 954 | SH | DEFINED | 16 |
| TELEPHONE & DATA SYSTEMS INC | COMMON | 879433829 | 949 | 42845 | SH | DEFINED | 17 |
| TELETECH HOLDINGS INC | COMMON | 879939106 | 1561 | 87674 | SH | DEFINED | 15 |
| TELETECH HOLDINGS INC | COMMON | 879939106 | 402 | 22611 | SH | DEFINED | 17 |
| TELLABS INC | COMMON | 879664100 | 13946 | 6116463 | SH | DEFINED | 1 |
| TELLABS INC | COMMON | 879664100 | 1128 | 494789 | SH | DEFINED | 15 |
| TELLABS INC | COMMON | 879664100 | 4 | 1884 | SH | DEFINED | 16 |
| TELULAR CORP | COMMON | 87970T208 | 83 | 8784 | SH | DEFINED | 15 |
| TELUS CORP- NON VTG | COMMON | 87971M202 | 991 | 15192 | SH | DEFINED | 11 |
| TELUS CORP- NON VTG | COMMON | 87971M202 | 91 | 1400 | SH | DEFINED | 13 |
| TELUS CORP- NON VTG | COMMON | 87971M202 | 14775 | 226809 | SH | DEFINED | 15 |
| TELUS CORP- NON VTG | COMMON | 87971M202 | 1 | 11 | SH | DEFINED | 16 |
| TELUS CORP- NON VTG | COMMON | 87971M202 | 952 | 14600 | SH | DEFINED | 2 |
| TELUS CORP- NON VTG | COMMON | 87971M202 | 208 | 3191 | SH | DEFINED | 2,1 |
| TELUS CORP- NON VTG | COMMON | 87971M202 | 281 | 4303 | SH | DEFINED | 5 |
| TELUS CORP- NON VTG | COMMON | 87971M202 | 1447 | 22200 | SH | DEFINED | 6 |
| TELUS CORP- NON VTG | COMMON | 87971M202 | 150 | 2300 | SH | DEFINED | 9 |
| TELUS CORPORATION -NON VOTE | COMMON | 87971M202 | 694 | 10656 | SH | DEFINED | 17 |
| TELUS CORPORATION -NON VOTE | COMMON | 87971M202 | 246 | 3781 | SH | DEFINED | 2,1 |
| TEMPLETON EMERG MKTS INC FD CF | COMMON | 880192109 | 2771 | 160067 | SH | DEFINED | 15 |
| TEMPLETON EMERG MKTS INC FD CF | COMMON | 880192109 | 4185 | 241740 | SH | DEFINED | 17 |
| TEMPLETON EMERGING MKTS CF | COMMON | 880191101 | 1334 | 66681 | SH | DEFINED | 17 |
| TEMPLETON GLOBAL INCOME FUND C | COMMON | 880198106 | 5089 | 539112 | SH | DEFINED | 15 |
| TEMPLETON GLOBAL INCOME FUND C | COMMON | 880198106 | 3429 | 363190 | SH | DEFINED | 17 |
| TEMPUR-PEDIC INTERNATIONAL | COMMON | 88023U101 | 252 | 8000 | SH | DEFINED | 14 |
| TEMPUR-PEDIC INTERNATIONAL | COMMON | 88023U101 | 241 | 7659 | SH | DEFINED | 15 |
| TEMPUR-PEDIC INTERNATIONAL | COMMON | 88023U101 | 6 | 200 | SH | DEFINED | 3 |
| TENARIS SA-ADR | COMMON | 88031M109 | 7 | 170 | SH | DEFINED | 1 |
| TENARIS SA-ADR | COMMON | 88031M109 | 162 | 3855 | SH | DEFINED | 15 |
| TENET HEALTHCARE CORP | COMMON | 88033G407 | 16620 | 511848 | SH | DEFINED | 1 |
| TENET HEALTHCARE CORP | COMMON | 88033G407 | 1416 | 43623 | SH | DEFINED | 12, |
| TENET HEALTHCARE CORP | COMMON | 88033G407 | 2946 | 90715 | SH | DEFINED | 15 |
| TENET HEALTHCARE CORP | COMMON | 88033G407 | 39 | 1216 | SH | DEFINED | 16 |
| TENET HEALTHCARE CORP | COMMON | 88033G407 | 37 | 1133 | SH | DEFINED | 2,1 |
| TENET HEALTHCARE CORP | COMMON | 88033G407 | 18 | 557 | SH | DEFINED | 3 |
| TENNANT COMPANY | COMMON | 880345103 | 638 | 14526 | SH | DEFINED | 15 |
| TENNECO INC | COMMON | 880349105 | 48858 | 1391560 | SH | DEFINED | 1 |
| TENNECO INC | COMMON | 880349105 | 1 | 20 | SH | DEFINED | 14 |
| TENNECO INC | COMMON | 880349105 | 1201 | 34208 | SH | DEFINED | 15 |
| TENNECO INC | COMMON | 880349105 | 12 | 339 | SH | DEFINED | 16 |
| TENNECO INC | COMMON | 880349105 | 301 | 8576 | SH | DEFINED | 17 |
| TENNECO INC | COMMON | 880349105 | 397 | 11316 | SH | DEFINED | 3 |
| TERADATA CORP | COMMON | 88076W103 | 20200 | 326378 | SH | DEFINED | 1 |
| TERADATA CORP | COMMON | 88076W103 | 1034 | 16700 | SH | DEFINED | 11 |
| TERADATA CORP | COMMON | 88076W103 | 39 | 627 | SH | DEFINED | 14 |
| TERADATA CORP | COMMON | 88076W103 | 486 | 7851 | SH | DEFINED | 15 |
| TERADATA CORP | COMMON | 88076W103 | 9 | 144 | SH | DEFINED | 16 |
| TERADATA CORP | COMMON | 88076W103 | 3173 | 51273 | SH | DEFINED | 17 |
| TERADATA CORP | COMMON | 88076W103 | 1654 | 26727 | SH | DEFINED | 3 |
| TERADATA CORP | COMMON | 88076W103 | 316 | 5100 | SH | DEFINED | 5 |
| TERADATA CORP | COMMON | 88076W103 | 62 | 1000 | SH | DEFINED | 7 |
| TERADYNE INC | COMMON | 880770102 | 98871 | 5853795 | SH | DEFINED | 1 |
| TERADYNE INC | COMMON | 880770102 | 1150 | 68060 | SH | DEFINED | 12, |
| TERADYNE INC | COMMON | 880770102 | 2091 | 123778 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| TERADYNE INC | COMMON | 880770102 | 7 | 407 | SH | DEFINED | 16 |
| TERADYNE INC | COMMON | 880770102 | 40 | 2345 | SH | DEFINED | 2,1 |
| TEREX CORP | COMMON | 880779103 | 92503 | 3290766 | SH | DEFINED | 1 |
| TEREX CORP | COMMON | 880779103 | 306 | 10900 | SH | DEFINED | 1,5 |
| TEREX CORP | COMMON | 880779103 | 3246 | 115459 | SH | DEFINED | 15 |
| TEREX CORP | COMMON | 880779103 | 24 | 846 | SH | DEFINED | 16 |
| TEREX CORP | COMMON | 880779103 | 302 | 10760 | SH | DEFINED | 17 |
| TEREX CORP | COMMON | 880779103 | 160 | 5690 | SH | DEFINED | 3 |
| TEREX CORP | COMMON | 880779103 | 638 | 22700 | SH | DEFINED | 3,1 |
| TEREX CORP 4.0 06-01-15 CVT | CONVERT | 880779AV5 | 5638 | 3025000 | SH | DEFINED | 1 |
| TERNIUM SA ADR | COMMON | 880890108 | 14 | 586 | SH | DEFINED | 15 |
| TERRA NITROGEN COMPANY LP | COMMON | 881005201 | 992 | 4632 | SH | DEFINED | 15 |
| TERRA NITROGEN COMPANY LP | COMMON | 881005201 | 53 | 248 | SH | DEFINED | 17 |
| TERRA NOVA ROYALTY CORP | COMMON | 55278T105 | 379 | 44353 | SH | DEFINED | 15 |
| TERRENO REALTY CORP | COMMON | 88146M101 | 79 | 5087 | SH | DEFINED | 15 |
| TERRITORIAL BANCORP INC | COMMON | 88145X108 | 143 | 6259 | SH | DEFINED | 15 |
| TESCO CORP | COMMON | 88157K101 | 251 | 22026 | SH | DEFINED | 15 |
| TESCO CORP | COMMON | 88157K101 | 398 | 34986 | SH | DEFINED | 17 |
| TESLA MOTORS INC | COMMON | 88160R101 | 73995 | 2184662 | SH | DEFINED | 1 |
| TESLA MOTORS INC | COMMON | 88160R101 | 34 | 1000 | SH | DEFINED | 14 |
| TESLA MOTORS INC | COMMON | 88160R101 | 4574 | 135037 | SH | DEFINED | 15 |
| TESLA MOTORS INC | COMMON | 88160R101 | 97 | 2875 | SH | DEFINED | 16 |
| TESLA MOTORS INC | COMMON | 88160R101 | 168 | 4966 | SH | DEFINED | 17 |
| TESLA MOTORS INC | COMMON | 88160R101 | 18 | 538 | SH | DEFINED | 3 |
| TESLA MOTORS INC | COMMON | 88160R101 | 386 | 11409 | SH | DEFINED | 9,1 |
| TESORO CORP | COMMON | 881609101 | 2860 | 64916 | SH | DEFINED | 1 |
| TESORO CORP | COMMON | 881609101 | 396 | 9000 | SH | DEFINED | 1,1 |
| TESORO CORP | COMMON | 881609101 | 207 | 4700 | SH | DEFINED | 13 |
| TESORO CORP | COMMON | 881609101 | 5816 | 132029 | SH | DEFINED | 15 |
| TESORO CORP | COMMON | 881609101 | 71 | 1612 | SH | DEFINED | 16 |
| TESORO CORP | COMMON | 881609101 | 2113 | 47973 | SH | DEFINED | 17 |
| TESORO CORP | COMMON | 881609101 | 247 | 5600 | SH | DEFINED | 18 |
| TESORO CORP | COMMON | 881609101 | 7 | 149 | SH | DEFINED | 3 |
| TESORO CORP | COMMON | 881609101 | 3299 | 74900 | SH | DEFINED | 6 |
| TESORO LOGISTICS LP | COMMON | 88160T107 | 1183 | 27000 | SH | DEFINED | 1 |
| TESORO LOGISTICS LP | COMMON | 88160T107 | 548 | 12500 | SH | DEFINED | 14 |
| TESORO LOGISTICS LP | COMMON | 88160T107 | 4050 | 92466 | SH | DEFINED | 3 |
| TESSCO TECHNOLOGIES INC | COMMON | 872386107 | 118 | 5349 | SH | DEFINED | 15 |
| TESSERA TECHNOLOGIES INC | COMMON | 88164L100 | 797 | 48450 | SH | DEFINED | 1 |
| TESSERA TECHNOLOGIES INC | COMMON | 88164L100 | 33 | 2000 | SH | DEFINED | 14 |
| TESSERA TECHNOLOGIES INC | COMMON | 88164L100 | 1401 | 85139 | SH | DEFINED | 15 |
| TESSERA TECHNOLOGIES INC | COMMON | 88164L100 | 89 | 5410 | SH | DEFINED | 3 |
| TESSERA TECHNOLOGIES INC | COMMON | 88164L100 | 372 | 22600 | SH | DEFINED | 3,1 |
| TETRA TECH INC | COMMON | 88162G103 | 39141 | 1478692 | SH | DEFINED | 1 |
| TETRA TECH INC | COMMON | 88162G103 | 36927 | 1395038 | SH | DEFINED | 15 |
| TETRA TECH INC | COMMON | 88162G103 | 956 | 36104 | SH | DEFINED | 17 |
| TETRA TECHNOLOGIES INC DEL | COMMON | 88162F105 | 1596 | 210268 | SH | DEFINED | 15 |
| TEVA PHARM FINANCE LLC CVT 0.2 | CONVERT | 88163VAE9 | 32338 | 31665000 | SH | DEFINED | 1 |
| TEVA PHARMACEUTICAL INDS LTD A | COMMON | 881624209 | 410223 | 10986162 | SH | DEFINED | 1 |
| TEVA PHARMACEUTICAL INDS LTD A | COMMON | 881624209 | 249 | 6680 | SH | DEFINED | 10 |
| TEVA PHARMACEUTICAL INDS LTD A | COMMON | 881624209 | 1677 | 44916 | SH | DEFINED | 12, |
| TEVA PHARMACEUTICAL INDS LTD A | COMMON | 881624209 | 1710 | 45800 | SH | DEFINED | 14 |
| TEVA PHARMACEUTICAL INDS LTD A | COMMON | 881624209 | 6648 | 178049 | SH | DEFINED | 15 |
| TEVA PHARMACEUTICAL INDS LTD A | COMMON | 881624209 | 3458 | 92609 | SH | DEFINED | 17 |
| TEVA PHARMACEUTICAL INDS LTD A | COMMON | 881624209 | 29328 | 785419 | SH | DEFINED | 2,1 |
| TEVA PHARMACEUTICAL INDS LTD A | COMMON | 881624209 | 539 | 14436 | SH | DEFINED | 3 |
| TEVA PHARMACEUTICAL INDS LTD A | COMMON | 881624209 | 622 | 16656 | SH | DEFINED | 4 |
| TEXAS CAPITAL BANCSHARES INC | COMMON | 88224Q107 | 18464 | 411949 | SH | DEFINED | 1 |
| TEXAS CAPITAL BANCSHARES INC | COMMON | 88224Q107 | 2562 | 57157 | SH | DEFINED | 15 |
| TEXAS CAPITAL BANCSHARES INC | COMMON | 88224Q107 | 155 | 3451 | SH | DEFINED | 2,1 |
| TEXAS CAPITAL BANCSHARES INC | COMMON | 88224Q107 | 205 | 4563 | SH | DEFINED | 3 |
| TEXAS CAPITAL BANCSHARES INC | COMMON | 88224Q107 | 2042 | 45563 | SH | DEFINED | 6,1 |

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|---|---|---|---|---|---|---|---|
| TEXAS INDUSTRIES INC | COMMON | 882491103 | 988 | 19369 | SH | DEFINED | 15 |
| TEXAS INDUSTRIES INC | COMMON | 882491103 | 311 | 6091 | SH | DEFINED | 17 |
| TEXAS INDUSTRIES INC | COMMON | 882491103 | 51 | 1000 | SH | DEFINED | 3 |
| TEXAS INSTRUMENTS INC | COMMON | 882508104 | 94513 | 3059662 | SH | DEFINED | 1 |
| TEXAS INSTRUMENTS INC | COMMON | 882508104 | 3427 | 110931 | SH | DEFINED | 11 |
| TEXAS INSTRUMENTS INC | COMMON | 882508104 | 876 | 28373 | SH | DEFINED | 12, |
| TEXAS INSTRUMENTS INC | COMMON | 882508104 | 3157 | 102200 | SH | DEFINED | 14 |
| TEXAS INSTRUMENTS INC | COMMON | 882508104 | 345994 | 11200839 | SH | DEFINED | 15 |
| TEXAS INSTRUMENTS INC | COMMON | 882508104 | 8104 | 262354 | SH | DEFINED | 16 |
| TEXAS INSTRUMENTS INC | COMMON | 882508104 | 1611 | 52143 | SH | DEFINED | 17 |
| TEXAS INSTRUMENTS INC | COMMON | 882508104 | 1005 | 32535 | SH | DEFINED | 3 |
| TEXAS INSTRUMENTS INC | COMMON | 882508104 | 1307 | 42300 | SH | DEFINED | 5 |
| TEXAS INSTRUMENTS INC | COMMON | 882508104 | 167 | 5400 | SH | DEFINED | 7 |
| TEXAS PACIFIC LAND TRUST | COMMON | 882610108 | 40 | 750 | SH | DEFINED | 14 |
| TEXAS PACIFIC LAND TRUST | COMMON | 882610108 | 43 | 800 | SH | DEFINED | 3 |
| TEXAS ROADHOUSE INC | COMMON | 882681109 | 1180 | 70251 | SH | DEFINED | 15 |
| TEXTAINER GROUP HOLDINGS LTD | COMMON | G8766E109 | 3805 | 120961 | SH | DEFINED | 15 |
| TEXTRON INC | COMMON | 883203101 | 130484 | 5263580 | SH | DEFINED | 1 |
| TEXTRON INC | COMMON | 883203101 | 3800 | 153300 | SH | DEFINED | 1,5 |
| TEXTRON INC | COMMON | 883203101 | 146 | 5900 | SH | DEFINED | 1,9 |
| TEXTRON INC | COMMON | 883203101 | 687 | 27714 | SH | DEFINED | 11 |
| TEXTRON INC | COMMON | 883203101 | 4985 | 201097 | SH | DEFINED | 15 |
| TEXTRON INC | COMMON | 883203101 | 37 | 1474 | SH | DEFINED | 16 |
| TEXTRON INC | COMMON | 883203101 | 1546 | 62376 | SH | DEFINED | 17 |
| TEXTRON INC | COMMON | 883203101 | 124 | 5000 | SH | DEFINED | 18 |
| TEXTRON INC | COMMON | 883203101 | 33 | 1332 | SH | DEFINED | 2,1 |
| TEXTRON INC | COMMON | 883203101 | 58 | 2334 | SH | DEFINED | 3 |
| TEXTRON INC | COMMON | 883203101 | 545 | 22000 | SH | DEFINED | 3,1 |
| TEXTRON INC | COMMON | 883203101 | 1443 | 58200 | SH | DEFINED | 6 |
| TEXTRON INC | COMMON | 883203101 | 141 | 5700 | SH | DEFINED | 8,1 |
| TEXTRON INC 4.5 05-01-13 | CONVERT | 883203BN0 | 25699 | 13575000 | SH | DEFINED | 1 |
| TEXTRON INC 4.5 05-01-13 | CONVERT | 883203BN0 | 189 | 100000 | SH | DEFINED | 15 |
| TFS FINANCIAL CORP | COMMON | 87240R107 | 312 | 32420 | SH | DEFINED | 15 |
| THE BRINK'S CO | COMMON | 109696104 | 417 | 14628 | SH | DEFINED | 15 |
| THE BRINK'S CO | COMMON | 109696104 | 9 | 314 | SH | DEFINED | 16 |
| THE BRINK'S CO | COMMON | 109696104 | 5 | 181 | SH | DEFINED | 3 |
| THE BUCKLE INC | COMMON | 118440106 | 1549 | 34703 | SH | DEFINED | 15 |
| THE BUCKLE INC | COMMON | 118440106 | 92 | 2060 | SH | DEFINED | 17 |
| THE COOPER COMPANIES INC | COMMON | 216648402 | 29366 | 317539 | SH | DEFINED | 1,2 |
| THE COOPER COMPANIES INC | COMMON | 216648402 | 92 | 992 | SH | DEFINED | 11, |
| THE COOPER COMPANIES INC | COMMON | 216648402 | 4924 | 53246 | SH | DEFINED | 15 |
| THE COOPER COMPANIES INC | COMMON | 216648402 | 4134 | 44698 | SH | DEFINED | 2 |
| THE FINISH LINE CL A | COMMON | 317923100 | 1227 | 64838 | SH | DEFINED | 15 |
| THE FINISH LINE CL A | COMMON | 317923100 | 24 | 1277 | SH | DEFINED | 17 |
| THE FINISH LINE CL A | COMMON | 317923100 | 87 | 4580 | SH | DEFINED | 3 |
| THE GEO GROUP INC | COMMON | 36159R103 | 3429 | 121612 | SH | DEFINED | 15 |
| THE GEO GROUP INC | COMMON | 36159R103 | 59 | 2091 | SH | DEFINED | 16 |
| THE GEO GROUP INC | COMMON | 36159R103 | 594 | 21073 | SH | DEFINED | 17 |
| THE WALT DISNEY CO | COMMON | 254687106 | 98173 | 1971737 | SH | DEFINED | 1 |
| THE WALT DISNEY CO | COMMON | 254687106 | 503 | 10100 | SH | DEFINED | 1,5 |
| THE WALT DISNEY CO | COMMON | 254687106 | 8240 | 165494 | SH | DEFINED | 11 |
| THE WALT DISNEY CO | COMMON | 254687106 | 1370 | 27516 | SH | DEFINED | 11, |
| THE WALT DISNEY CO | COMMON | 254687106 | 1187 | 23848 | SH | DEFINED | 12, |
| THE WALT DISNEY CO | COMMON | 254687106 | 7370 | 148027 | SH | DEFINED | 14 |
| THE WALT DISNEY CO | COMMON | 254687106 | 27573 | 553786 | SH | DEFINED | 15 |
| THE WALT DISNEY CO | COMMON | 254687106 | 256 | 5132 | SH | DEFINED | 16 |
| THE WALT DISNEY CO | COMMON | 254687106 | 895 | 17970 | SH | DEFINED | 17 |
| THE WALT DISNEY CO | COMMON | 254687106 | 134374 | 2698807 | SH | DEFINED | 2 |
| THE WALT DISNEY CO | COMMON | 254687106 | 1768 | 35514 | SH | DEFINED | 3 |
| THE WALT DISNEY CO | COMMON | 254687106 | 3324 | 66763 | SH | DEFINED | 5 |
| THE WALT DISNEY CO | COMMON | 254687106 | 309 | 6200 | SH | DEFINED | 7 |
| THE WALT DISNEY CO | COMMON | 254687106 | 1018 | 20442 | SH | DEFINED | 9,1 |

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|---|---|---|---|---|---|---|---|
| THERAVANCE INC | COMMON | 88338T104 | 202 | 9100 | SH | DEFINED | 3 |
| THERAVANCE INC 3.0 01-15-15 | CONVERT | 88338TAA2 | 3684 | 3300000 | SH | DEFINED | 1 |
| THERMO FISHER SCIENTIFIC INC | COMMON | 883556102 | 109134 | 1711101 | SH | DEFINED | 1 |
| THERMO FISHER SCIENTIFIC INC | COMMON | 883556102 | 236 | 3700 | SH | DEFINED | 10 |
| THERMO FISHER SCIENTIFIC INC | COMMON | 883556102 | 2271 | 35606 | SH | DEFINED | 11 |
| THERMO FISHER SCIENTIFIC INC | COMMON | 883556102 | 1941 | 30439 | SH | DEFINED | 12, |
| THERMO FISHER SCIENTIFIC INC | COMMON | 883556102 | 186 | 2923 | SH | DEFINED | 14 |
| THERMO FISHER SCIENTIFIC INC | COMMON | 883556102 | 3992 | 62590 | SH | DEFINED | 15 |
| THERMO FISHER SCIENTIFIC INC | COMMON | 883556102 | 82 | 1293 | SH | DEFINED | 16 |
| THERMO FISHER SCIENTIFIC INC | COMMON | 883556102 | 1523 | 23875 | SH | DEFINED | 17 |
| THERMO FISHER SCIENTIFIC INC | COMMON | 883556102 | 1237 | 19398 | SH | DEFINED | 3 |
| THERMO FISHER SCIENTIFIC INC | COMMON | 883556102 | 939 | 14720 | SH | DEFINED | 5 |
| THERMO FISHER SCIENTIFIC INC | COMMON | 883556102 | 115 | 1800 | SH | DEFINED | 7 |
| THERMON GROUP HOLDINGS INC | COMMON | 88362T103 | 7024 | 311765 | SH | DEFINED | 1 |
| THERMON GROUP HOLDINGS INC | COMMON | 88362T103 | 133 | 5888 | SH | DEFINED | 15 |
| THL CREDIT INC | COMMON | 872438106 | 567 | 38330 | SH | DEFINED | 1 |
| THL CREDIT INC | COMMON | 872438106 | 1359 | 91900 | SH | DEFINED | 17 |
| THL CREDIT INC | COMMON | 872438106 | 438 | 29600 | SH | DEFINED | 3,1 |
| THOMAS PROPERTIES GROUP | COMMON | 884453101 | 102 | 18773 | SH | DEFINED | 15 |
| THOMPSON CREEK METALS CO INC | COMMON | 884768102 | 34 | 8197 | SH | DEFINED | 15 |
| THOMPSON CREEK METALS CO INC | COMMON | 884768102 | 52 | 12514 | SH | DEFINED | 2,1 |
| THOMPSON CREEK METALS CO INC | COMMON | 884768102 | 0 | 72 | SH | DEFINED | 3 |
| THOMSON REUTERS CORP | COMMON | 884903105 | 1104 | 38050 | SH | DEFINED | 11 |
| THOMSON REUTERS CORP | COMMON | 884903105 | 102 | 3504 | SH | DEFINED | 14 |
| THOMSON REUTERS CORP | COMMON | 884903105 | 16320 | 561622 | SH | DEFINED | 15 |
| THOMSON REUTERS CORP | COMMON | 884903105 | 3 | 90 | SH | DEFINED | 16 |
| THOMSON REUTERS CORP | COMMON | 884903105 | 1445 | 49709 | SH | DEFINED | 17 |
| THOMSON REUTERS CORP | COMMON | 884903105 | 320684 | 11053446 | SH | DEFINED | 2 |
| THOMSON REUTERS CORP | COMMON | 884903105 | 10049 | 346362 | SH | DEFINED | 2,1 |
| THOMSON REUTERS CORP | COMMON | 884903105 | 1584 | 54509 | SH | DEFINED | 2,1 |
| THOMSON REUTERS CORP | COMMON | 884903105 | 4 | 144 | SH | DEFINED | 3 |
| THOMSON REUTERS CORP | COMMON | 884903105 | 286 | 9843 | SH | DEFINED | 5 |
| THOR INDUSTRIES INC | COMMON | 885160101 | 23452 | 626566 | SH | DEFINED | 1 |
| THOR INDUSTRIES INC | COMMON | 885160101 | 37 | 1000 | SH | DEFINED | 14 |
| THOR INDUSTRIES INC | COMMON | 885160101 | 1561 | 41695 | SH | DEFINED | 15 |
| THOR INDUSTRIES INC | COMMON | 885160101 | 470 | 12565 | SH | DEFINED | 17 |
| THOR INDUSTRIES INC | COMMON | 885160101 | 174 | 4649 | SH | DEFINED | 2,1 |
| THOR INDUSTRIES INC | COMMON | 885160101 | 22 | 600 | SH | DEFINED | 3,1 |
| THOR INDUSTRIES INC | COMMON | 885160101 | 2312 | 61764 | SH | DEFINED | 6,1 |
| THOR INDUSTRIES INC | COMMON | 885160101 | 205 | 5465 | SH | DEFINED | 9,1 |
| THORATEC CORPORATION | COMMON | 885175307 | 45069 | 1201208 | SH | DEFINED | 1 |
| THORATEC CORPORATION | COMMON | 885175307 | 1143 | 30463 | SH | DEFINED | 15 |
| THORATEC CORPORATION | COMMON | 885175307 | 210 | 5600 | SH | DEFINED | 3 |
| THQ INC | COMMON | 872443601 | 0 | 1500 | SH | DEFINED | 3 |
| TIBCO SOFTWARE INC | COMMON | 88632Q103 | 3637 | 165474 | SH | DEFINED | 1 |
| TIBCO SOFTWARE INC | COMMON | 88632Q103 | 465 | 21144 | SH | DEFINED | 12, |
| TIBCO SOFTWARE INC | COMMON | 88632Q103 | 281 | 12767 | SH | DEFINED | 14 |
| TIBCO SOFTWARE INC | COMMON | 88632Q103 | 536 | 24393 | SH | DEFINED | 15 |
| TIBCO SOFTWARE INC | COMMON | 88632Q103 | 159 | 7214 | SH | DEFINED | 17 |
| TIBCO SOFTWARE INC | COMMON | 88632Q103 | 5 | 237 | SH | DEFINED | 3 |
| TIBCO SOFTWARE INC CVT 144A 2. | CONVERT | 88632QAA1 | 6379 | 6710000 | SH | DEFINED | 1 |
| TICC CAPITAL CORP | COMMON | 87244T109 | 1656 | 163615 | SH | DEFINED | 15 |
| TICC CAPITAL CORP | COMMON | 87244T109 | 165 | 16313 | SH | DEFINED | 16 |
| TICC CAPITAL CORP | COMMON | 87244T109 | 101 | 9997 | SH | DEFINED | 17 |
| TIDEWATER INC | COMMON | 886423102 | 298 | 6662 | SH | DEFINED | 15 |
| TIDEWATER INC | COMMON | 886423102 | 8 | 188 | SH | DEFINED | 16 |
| TIDEWATER INC | COMMON | 886423102 | 103 | 2300 | SH | DEFINED | 2 |
| TIFFANY & CO | COMMON | 886547108 | 2832 | 49386 | SH | DEFINED | 1 |
| TIFFANY & CO | COMMON | 886547108 | 716 | 12484 | SH | DEFINED | 11 |
| TIFFANY & CO | COMMON | 886547108 | 46 | 800 | SH | DEFINED | 14 |
| TIFFANY & CO | COMMON | 886547108 | 1249 | 21780 | SH | DEFINED | 15 |
| TIFFANY & CO | COMMON | 886547108 | 14 | 248 | SH | DEFINED | 16 |

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|---|---|---|---|---|---|---|---|
| TIFFANY & CO | COMMON | 886547108 | 161 | 2815 | SH | DEFINED | 17 |
| TIFFANY & CO | COMMON | 886547108 | 2868 | 50013 | SH | DEFINED | 3 |
| TIFFANY & CO | COMMON | 886547108 | 339 | 5912 | SH | DEFINED | 5 |
| TILLY'S INC-CLASS A SHRS | COMMON | 886885102 | 1058 | 78433 | SH | DEFINED | 1 |
| TILLY'S INC-CLASS A SHRS | COMMON | 886885102 | 95 | 7038 | SH | DEFINED | 9,1 |
| TIM HORTONS INC | COMMON | 88706M103 | 778 | 15808 | SH | DEFINED | 11 |
| TIM HORTONS INC | COMMON | 88706M103 | 5826 | 118461 | SH | DEFINED | 15 |
| TIM HORTONS INC | COMMON | 88706M103 | 5300 | 107676 | SH | DEFINED | 2 |
| TIM HORTONS INC | COMMON | 88706M103 | 176 | 3575 | SH | DEFINED | 2,1 |
| TIM HORTONS INC | COMMON | 88706M103 | 388 | 7882 | SH | DEFINED | 2,1 |
| TIM HORTONS INC | COMMON | 88706M103 | 344 | 7000 | SH | DEFINED | 5 |
| TIM PARTICIPACOES SA ADR | COMMON | 88706P205 | 167 | 8406 | SH | DEFINED | 14 |
| TIM PARTICIPACOES SA ADR | COMMON | 88706P205 | 460 | 23201 | SH | DEFINED | 17 |
| TIME WARNER CABLE | COMMON | 88732J207 | 826206 | 8500940 | SH | DEFINED | 1 |
| TIME WARNER CABLE | COMMON | 88732J207 | 3922 | 40354 | SH | DEFINED | 11 |
| TIME WARNER CABLE | COMMON | 88732J207 | 209 | 2149 | SH | DEFINED | 14 |
| TIME WARNER CABLE | COMMON | 88732J207 | 15737 | 161915 | SH | DEFINED | 15 |
| TIME WARNER CABLE | COMMON | 88732J207 | 6 | 66 | SH | DEFINED | 15, |
| TIME WARNER CABLE | COMMON | 88732J207 | 113 | 1160 | SH | DEFINED | 16 |
| TIME WARNER CABLE | COMMON | 88732J207 | 1506 | 15492 | SH | DEFINED | 17 |
| TIME WARNER CABLE | COMMON | 88732J207 | 755 | 7765 | SH | DEFINED | 3 |
| TIME WARNER CABLE | COMMON | 88732J207 | 1021 | 10510 | SH | DEFINED | 5 |
| TIME WARNER CABLE | COMMON | 88732J207 | 42170 | 433890 | SH | DEFINED | 6 |
| TIME WARNER CABLE | COMMON | 88732J207 | 136 | 1400 | SH | DEFINED | 7 |
| TIME WARNER CABLE | COMMON | 88732J207 | 1852 | 19060 | SH | DEFINED | 9 |
| TIME WARNER INC | COMMON | 887317303 | 441224 | 9224828 | SH | DEFINED | 1 |
| TIME WARNER INC | COMMON | 887317303 | 58 | 1220 | SH | DEFINED | 1,1 |
| TIME WARNER INC | COMMON | 887317303 | 536 | 11200 | SH | DEFINED | 1,5 |
| TIME WARNER INC | COMMON | 887317303 | 5592 | 116916 | SH | DEFINED | 11 |
| TIME WARNER INC | COMMON | 887317303 | 2 | 46 | SH | DEFINED | 14 |
| TIME WARNER INC | COMMON | 887317303 | 22224 | 464645 | SH | DEFINED | 15 |
| TIME WARNER INC | COMMON | 887317303 | 309 | 6460 | SH | DEFINED | 16 |
| TIME WARNER INC | COMMON | 887317303 | 15 | 307 | SH | DEFINED | 17 |
| TIME WARNER INC | COMMON | 887317303 | 123 | 2573 | SH | DEFINED | 3 |
| TIME WARNER INC | COMMON | 887317303 | 1385 | 28955 | SH | DEFINED | 4 |
| TIME WARNER INC | COMMON | 887317303 | 1688 | 35300 | SH | DEFINED | 5 |
| TIME WARNER INC | COMMON | 887317303 | 66531 | 1390998 | SH | DEFINED | 6 |
| TIME WARNER INC | COMMON | 887317303 | 206 | 4300 | SH | DEFINED | 7 |
| TIME WARNER INC | COMMON | 887317303 | 2004 | 41906 | SH | DEFINED | 9 |
| TIME WARNER INC | COMMON | 887317303 | 849 | 17742 | SH | DEFINED | 9,1 |
| TIMKEN CO | COMMON | 887389104 | 437 | 9140 | SH | DEFINED | 14 |
| TIMKEN CO | COMMON | 887389104 | 482 | 10075 | SH | DEFINED | 15 |
| TIMKEN CO | COMMON | 887389104 | 14 | 300 | SH | DEFINED | 16 |
| TIMKEN CO | COMMON | 887389104 | 499 | 10436 | SH | DEFINED | 17 |
| TIMKEN CO | COMMON | 887389104 | 3888 | 81281 | SH | DEFINED | 3 |
| TITAN INTERNATIONAL INC | COMMON | 88830M102 | 18819 | 866456 | SH | DEFINED | 1 |
| TITAN INTERNATIONAL INC | COMMON | 88830M102 | 264 | 12163 | SH | DEFINED | 15 |
| TITAN INTERNATIONAL INC | COMMON | 88830M102 | 158 | 7297 | SH | DEFINED | 2,1 |
| TITAN INTERNATIONAL INC | COMMON | 88830M102 | 89 | 4085 | SH | DEFINED | 3 |
| TITAN INTERNATIONAL INC | COMMON | 88830M102 | 2008 | 92466 | SH | DEFINED | 6,1 |
| TITAN MACHINERY INC | COMMON | 88830R101 | 235 | 9505 | SH | DEFINED | 15 |
| TITAN MACHINERY INC | COMMON | 88830R101 | 13 | 518 | SH | DEFINED | 17 |
| TITAN MACHY INC CVT 144A 3.75 | CONVERT | 88830RAA9 | 2822 | 3000000 | SH | DEFINED | 1 |
| TIVO INC | COMMON | 888706108 | 150 | 12222 | SH | DEFINED | 15 |
| TIVO INC CVT 144A 4.0 03-16 | CONVERT | 888706AD0 | 6678 | 5000000 | SH | DEFINED | 1 |
| TJX COMPANIES INC | COMMON | 872540109 | 48966 | 1153505 | SH | DEFINED | 1 |
| TJX COMPANIES INC | COMMON | 872540109 | 1010 | 23800 | SH | DEFINED | 1,5 |
| TJX COMPANIES INC | COMMON | 872540109 | 3044 | 71700 | SH | DEFINED | 11 |
| TJX COMPANIES INC | COMMON | 872540109 | 760 | 17900 | SH | DEFINED | 13 |
| TJX COMPANIES INC | COMMON | 872540109 | 13629 | 321061 | SH | DEFINED | 14 |
| TJX COMPANIES INC | COMMON | 872540109 | 10309 | 242839 | SH | DEFINED | 15 |
| TJX COMPANIES INC | COMMON | 872540109 | 49 | 1154 | SH | DEFINED | 15, |

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|---|---|---|---|---|---|---|---|
| TJX COMPANIES INC | COMMON | 872540109 | 66 | 1563 | SH | DEFINED | 16 |
| TJX COMPANIES INC | COMMON | 872540109 | 469 | 11055 | SH | DEFINED | 17 |
| TJX COMPANIES INC | COMMON | 872540109 | 998 | 23500 | SH | DEFINED | 18 |
| TJX COMPANIES INC | COMMON | 872540109 | 13676 | 322163 | SH | DEFINED | 3 |
| TJX COMPANIES INC | COMMON | 872540109 | 1231 | 29000 | SH | DEFINED | 5 |
| TJX COMPANIES INC | COMMON | 872540109 | 21522 | 507000 | SH | DEFINED | 6 |
| TJX COMPANIES INC | COMMON | 872540109 | 144 | 3400 | SH | DEFINED | 7 |
| TJX COMPANIES INC | COMMON | 872540109 | 169 | 3972 | SH | DEFINED | 9,1 |
| TMS INTERNATIONAL CORP | COMMON | 87261Q103 | 621 | 49590 | SH | DEFINED | 15 |
| TNS INC | COMMON | 872960109 | 450 | 21731 | SH | DEFINED | 15 |
| TOLL BROTHERS INC | COMMON | 889478103 | 26331 | 814438 | SH | DEFINED | 1 |
| TOLL BROTHERS INC | COMMON | 889478103 | 479 | 14804 | SH | DEFINED | 11 |
| TOLL BROTHERS INC | COMMON | 889478103 | 271 | 8393 | SH | DEFINED | 14 |
| TOLL BROTHERS INC | COMMON | 889478103 | 583 | 18030 | SH | DEFINED | 15 |
| TOLL BROTHERS INC | COMMON | 889478103 | 17 | 514 | SH | DEFINED | 16 |
| TOLL BROTHERS INC | COMMON | 889478103 | 6 | 191 | SH | DEFINED | 3 |
| TOLL BROTHERS INC | COMMON | 889478103 | 333 | 10300 | SH | DEFINED | 5 |
| TOLL BROTHERS INC | COMMON | 889478103 | 48 | 1500 | SH | DEFINED | 7 |
| TOMPKINS FINANCIAL CORP | COMMON | 890110109 | 5055 | 127528 | SH | DEFINED | 15 |
| TOOTSIE ROLL INDS INC | COMMON | 890516107 | 3537 | 136470 | SH | DEFINED | 15 |
| TORCHMARK CORP | COMMON | 891027104 | 45052 | 871918 | SH | DEFINED | 1 |
| TORCHMARK CORP | COMMON | 891027104 | 435 | 8411 | SH | DEFINED | 11 |
| TORCHMARK CORP | COMMON | 891027104 | 29384 | 568686 | SH | DEFINED | 15 |
| TORCHMARK CORP | COMMON | 891027104 | 26 | 499 | SH | DEFINED | 16 |
| TORCHMARK CORP | COMMON | 891027104 | 1465 | 28345 | SH | DEFINED | 17 |
| TORCHMARK CORP | COMMON | 891027104 | 103 | 2000 | SH | DEFINED | 18 |
| TORCHMARK CORP | COMMON | 891027104 | 3355 | 64940 | SH | DEFINED | 3 |
| TORCHMARK CORP | COMMON | 891027104 | 298 | 5767 | SH | DEFINED | 5 |
| TORCHMARK CORP | COMMON | 891027104 | 3961 | 76650 | SH | DEFINED | 6 |
| TORCHMARK CORP | COMMON | 891027104 | 26 | 500 | SH | DEFINED | 7 |
| TORNIER NV | COMMON | N87237108 | 30 | 1775 | SH | DEFINED | 3 |
| TORO CO | COMMON | 891092108 | 36839 | 857113 | SH | DEFINED | 15 |
| TORO CO | COMMON | 891092108 | 130 | 3031 | SH | DEFINED | 16 |
| TORO CO | COMMON | 891092108 | 698 | 16230 | SH | DEFINED | 17 |
| TORO CO | COMMON | 891092108 | 43 | 1012 | SH | DEFINED | 3 |
| TORONTO-DOMINION BANK | COMMON | 891160509 | 36960 | 437814 | SH | DEFINED | 1 |
| TORONTO-DOMINION BANK | COMMON | 891160509 | 7723 | 91473 | SH | DEFINED | 11 |
| TORONTO-DOMINION BANK | COMMON | 891160509 | 404 | 4780 | SH | DEFINED | 11, |
| TORONTO-DOMINION BANK | COMMON | 891160509 | 17 | 200 | SH | DEFINED | 13 |
| TORONTO-DOMINION BANK | COMMON | 891160509 | 1181 | 13984 | SH | DEFINED | 15 |
| TORONTO-DOMINION BANK | COMMON | 891160509 | 11 | 125 | SH | DEFINED | 16 |
| TORONTO-DOMINION BANK | COMMON | 891160509 | 311036 | 3684153 | SH | DEFINED | 2 |
| TORONTO-DOMINION BANK | COMMON | 891160509 | 40268 | 476960 | SH | DEFINED | 2,1 |
| TORONTO-DOMINION BANK | COMMON | 891160509 | 5404 | 64077 | SH | DEFINED | 2,1 |
| TORONTO-DOMINION BANK | COMMON | 891160509 | 19 | 227 | SH | DEFINED | 3 |
| TORONTO-DOMINION BANK | COMMON | 891160509 | 2116 | 25061 | SH | DEFINED | 3,1 |
| TORONTO-DOMINION BANK | COMMON | 891160509 | 2567 | 30400 | SH | DEFINED | 5 |
| TORONTO-DOMINION BANK | COMMON | 891160509 | 819 | 9700 | SH | DEFINED | 6 |
| TORONTO-DOMINION BANK | COMMON | 891160509 | 287 | 3400 | SH | DEFINED | 7 |
| TORTOISE ENERGY CAPITAL CORP C | COMMON | 89147U100 | 2398 | 84234 | SH | DEFINED | 17 |
| TORTOISE ENERGY INFRASTR CF | COMMON | 89147L100 | 3067 | 80923 | SH | DEFINED | 17 |
| TORTOISE ENERGY INFRASTR CF | COMMON | 89147L100 | 57 | 1500 | SH | DEFINED | 3 |
| TORTOISE MLP CEF INC | COMMON | 89148B101 | 4041 | 164873 | SH | DEFINED | 17 |
| TOTAL SA-SPON ADR | COMMON | 89151E109 | 67732 | 1302291 | SH | DEFINED | 1 |
| TOTAL SA-SPON ADR | COMMON | 89151E109 | 2009 | 38634 | SH | DEFINED | 15 |
| TOTAL SA-SPON ADR | COMMON | 89151E109 | 2939 | 56509 | SH | DEFINED | 17 |
| TOTAL SA-SPON ADR | COMMON | 89151E109 | 94 | 1800 | SH | DEFINED | 3 |
| TOTAL SYS SVCS INC | COMMON | 891906109 | 3062 | 142953 | SH | DEFINED | 1 |
| TOTAL SYS SVCS INC | COMMON | 891906109 | 294 | 13728 | SH | DEFINED | 11 |
| TOTAL SYS SVCS INC | COMMON | 891906109 | 993 | 46364 | SH | DEFINED | 15 |
| TOTAL SYS SVCS INC | COMMON | 891906109 | 16 | 754 | SH | DEFINED | 16 |
| TOTAL SYS SVCS INC | COMMON | 891906109 | 34 | 1588 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| TOTAL SYS SVCS INC | COMMON | 891906109 | 49 | 2308 | SH | DEFINED | 3 |
| TOWER GROUP INC | COMMON | 891777104 | 970 | 54507 | SH | DEFINED | 15 |
| TOWER GROUP INC | COMMON | 891777104 | 750 | 42168 | SH | DEFINED | 17 |
| TOWER GROUP INC | COMMON | 891777104 | 4 | 213 | SH | DEFINED | 3 |
| TOWER INTERNATIONAL INC | COMMON | 891826109 | 73 | 9031 | SH | DEFINED | 15 |
| TOWERS WATSON & CO-CL A | COMMON | 891894107 | 28 | 500 | SH | DEFINED | 14 |
| TOWERS WATSON & CO-CL A | COMMON | 891894107 | 893 | 15890 | SH | DEFINED | 15 |
| TOWN SPORTS INTERNATIONAL | COMMON | 89214A102 | 100 | 9414 | SH | DEFINED | 14 |
| TOWN SPORTS INTERNATIONAL | COMMON | 89214A102 | 116 | 10906 | SH | DEFINED | 15 |
| TOWN SPORTS INTERNATIONAL | COMMON | 89214A102 | 13 | 1264 | SH | DEFINED | 17 |
| TOWNE BANK | COMMON | 89214P109 | 375 | 24204 | SH | DEFINED | 15 |
| TOYOTA MOTOR CORPORATION ADR | COMMON | 892331307 | 21717 | 232891 | SH | DEFINED | 1 |
| TOYOTA MOTOR CORPORATION ADR | COMMON | 892331307 | 14 | 150 | SH | DEFINED | 14 |
| TOYOTA MOTOR CORPORATION ADR | COMMON | 892331307 | 5453 | 58473 | SH | DEFINED | 15 |
| TOYOTA MOTOR CORPORATION ADR | COMMON | 892331307 | 78 | 840 | SH | DEFINED | 17 |
| TOYOTA MOTOR CORPORATION ADR | COMMON | 892331307 | 41 | 440 | SH | DEFINED | 3 |
| TRACTOR SUPPLY COMPANY | COMMON | 892356106 | 80967 | 916329 | SH | DEFINED | 1 |
| TRACTOR SUPPLY COMPANY | COMMON | 892356106 | 627 | 7100 | SH | DEFINED | 11 |
| TRACTOR SUPPLY COMPANY | COMMON | 892356106 | 717 | 8117 | SH | DEFINED | 14 |
| TRACTOR SUPPLY COMPANY | COMMON | 892356106 | 214 | 2420 | SH | DEFINED | 15 |
| TRACTOR SUPPLY COMPANY | COMMON | 892356106 | 8 | 86 | SH | DEFINED | 16 |
| TRACTOR SUPPLY COMPANY | COMMON | 892356106 | 106 | 1197 | SH | DEFINED | 17 |
| TRACTOR SUPPLY COMPANY | COMMON | 892356106 | 4047 | 45801 | SH | DEFINED | 3 |
| TRACTOR SUPPLY COMPANY | COMMON | 892356106 | 292 | 3300 | SH | DEFINED | 5 |
| TRANSALTA CORP | COMMON | 89346D107 | 380 | 24909 | SH | DEFINED | 11 |
| TRANSALTA CORP | COMMON | 89346D107 | 85 | 5561 | SH | DEFINED | 15 |
| TRANSALTA CORP | COMMON | 89346D107 | 1 | 60 | SH | DEFINED | 16 |
| TRANSALTA CORP | COMMON | 89346D107 | 2926 | 192000 | SH | DEFINED | 2 |
| TRANSALTA CORP | COMMON | 89346D107 | 1733 | 113702 | SH | DEFINED | 2,1 |
| TRANSALTA CORP | COMMON | 89346D107 | 418 | 27410 | SH | DEFINED | 2,1 |
| TRANSALTA CORP | COMMON | 89346D107 | 46 | 3000 | SH | DEFINED | 7 |
| TRANSATLANTIC PETROLEUM LTD | COMMON | G89982105 | 45 | 54193 | SH | DEFINED | 15 |
| TRANSCANADA CORP | COMMON | 89353D107 | 30524 | 645062 | SH | DEFINED | 1 |
| TRANSCANADA CORP | COMMON | 89353D107 | 3345 | 70564 | SH | DEFINED | 11 |
| TRANSCANADA CORP | COMMON | 89353D107 | 7 | 155 | SH | DEFINED | 14 |
| TRANSCANADA CORP | COMMON | 89353D107 | 15844 | 334798 | SH | DEFINED | 15 |
| TRANSCANADA CORP | COMMON | 89353D107 | 5 | 114 | SH | DEFINED | 16 |
| TRANSCANADA CORP | COMMON | 89353D107 | 1600 | 33778 | SH | DEFINED | 17 |
| TRANSCANADA CORP | COMMON | 89353D107 | 30817 | 650164 | SH | DEFINED | 2 |
| TRANSCANADA CORP | COMMON | 89353D107 | 14717 | 310499 | SH | DEFINED | 2,1 |
| TRANSCANADA CORP | COMMON | 89353D107 | 2917 | 61647 | SH | DEFINED | 2,1 |
| TRANSCANADA CORP | COMMON | 89353D107 | 641 | 13545 | SH | DEFINED | 3 |
| TRANSCANADA CORP | COMMON | 89353D107 | 858 | 18101 | SH | DEFINED | 5 |
| TRANSCANADA CORP | COMMON | 89353D107 | 147 | 3100 | SH | DEFINED | 7 |
| TRANSCEPT PHARMACEUTICALS IN | COMMON | 89354M106 | 59 | 13300 | SH | DEFINED | 15 |
| TRANSDIGM GROUP INC | COMMON | 893641100 | 45369 | 332716 | SH | DEFINED | 1 |
| TRANSDIGM GROUP INC | COMMON | 893641100 | 614 | 4500 | SH | DEFINED | 11 |
| TRANSDIGM GROUP INC | COMMON | 893641100 | 7208 | 52859 | SH | DEFINED | 15 |
| TRANSDIGM GROUP INC | COMMON | 893641100 | 13 | 98 | SH | DEFINED | 16 |
| TRANSDIGM GROUP INC | COMMON | 893641100 | 1097 | 8043 | SH | DEFINED | 17 |
| TRANSDIGM GROUP INC | COMMON | 893641100 | 395 | 2900 | SH | DEFINED | 5 |
| TRANSDIGM GROUP INC | COMMON | 893641100 | 55 | 400 | SH | DEFINED | 7 |
| TRANSDIGM GROUP INC | COMMON | 893641100 | 205 | 1500 | SH | DEFINED | 8,1 |
| TRANSGLOBE ENERGY CORP | COMMON | 893662106 | 6751 | 717832 | SH | DEFINED | 1 |
| TRANSGLOBE ENERGY CORP | COMMON | 893662106 | 13451 | 1430143 | SH | DEFINED | 2,1 |
| TRANSGLOBE ENERGY CORP | COMMON | 893662106 | 42 | 4484 | SH | DEFINED | 2,1 |
| TRANSOCEAN LTD | COMMON | H8817H100 | 48149 | 1078127 | SH | DEFINED | 1 |
| TRANSOCEAN LTD | COMMON | H8817H100 | 1511 | 33864 | SH | DEFINED | 11 |
| TRANSOCEAN LTD | COMMON | H8817H100 | 419 | 9392 | SH | DEFINED | 15 |
| TRANSOCEAN LTD | COMMON | H8817H100 | 88 | 1983 | SH | DEFINED | 16 |
| TRANSOCEAN LTD | COMMON | H8817H100 | 171 | 3821 | SH | DEFINED | 17 |
| TRANSOCEAN LTD | COMMON | H8817H100 | 36 | 816 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| TRANSOCEAN LTD | COMMON | H8817H100 | 1042 | 23359 | SH | DEFINED | 5 |
| TRANSOCEAN LTD | COMMON | H8817H100 | 96 | 2141 | SH | DEFINED | 7 |
| TRANSOCEAN LTD | COMMON | H8817H100 | 3907 | 87481 | SH | DEFINED | 9,1 |
| TRAVELCENTERS OF AMERICA LLC | COMMON | 894174101 | 643 | 136816 | SH | DEFINED | 15 |
| TRAVELERS COS INC-THE | COMMON | 89417E109 | 297747 | 4145742 | SH | DEFINED | 1 |
| TRAVELERS COS INC-THE | COMMON | 89417E109 | 797 | 11100 | SH | DEFINED | 1,5 |
| TRAVELERS COS INC-THE | COMMON | 89417E109 | 2694 | 37508 | SH | DEFINED | 11 |
| TRAVELERS COS INC-THE | COMMON | 89417E109 | 539 | 7504 | SH | DEFINED | 14 |
| TRAVELERS COS INC-THE | COMMON | 89417E109 | 38815 | 540446 | SH | DEFINED | 15 |
| TRAVELERS COS INC-THE | COMMON | 89417E109 | 58 | 802 | SH | DEFINED | 15, |
| TRAVELERS COS INC-THE | COMMON | 89417E109 | 243 | 3380 | SH | DEFINED | 16 |
| TRAVELERS COS INC-THE | COMMON | 89417E109 | 4972 | 69235 | SH | DEFINED | 17 |
| TRAVELERS COS INC-THE | COMMON | 89417E109 | 142 | 1984 | SH | DEFINED | 3 |
| TRAVELERS COS INC-THE | COMMON | 89417E109 | 1154 | 16067 | SH | DEFINED | 5 |
| TRAVELERS COS INC-THE | COMMON | 89417E109 | 136 | 1900 | SH | DEFINED | 7 |
| TRAVELZOO INC | COMMON | 89421Q106 | 90 | 4740 | SH | DEFINED | 15 |
| TRC COS INC | COMMON | 872625108 | 371 | 63660 | SH | DEFINED | 1 |
| TRC COS INC | COMMON | 872625108 | 3 | 594 | SH | DEFINED | 15 |
| TRC COS INC | COMMON | 872625108 | 200 | 34300 | SH | DEFINED | 3,1 |
| TREDEGAR CORPORATION | COMMON | 894650100 | 1434 | 70220 | SH | DEFINED | 15 |
| TREE.COM INC | COMMON | 894675107 | 434 | 24060 | SH | DEFINED | 1 |
| TREE.COM INC | COMMON | 894675107 | 58 | 3237 | SH | DEFINED | 15 |
| TREE.COM INC | COMMON | 894675107 | 283 | 15700 | SH | DEFINED | 3,1 |
| TREEHOUSE FOODS | COMMON | 89469A104 | 14511 | 278371 | SH | DEFINED | 1 |
| TREEHOUSE FOODS | COMMON | 89469A104 | 3590 | 68868 | SH | DEFINED | 15 |
| TREEHOUSE FOODS | COMMON | 89469A104 | 123 | 2366 | SH | DEFINED | 2,1 |
| TREEHOUSE FOODS | COMMON | 89469A104 | 97 | 1852 | SH | DEFINED | 3 |
| TREEHOUSE FOODS | COMMON | 89469A104 | 1594 | 30573 | SH | DEFINED | 6,1 |
| TREX INC | COMMON | 89531P105 | 29170 | 783508 | SH | DEFINED | 1 |
| TREX INC | COMMON | 89531P105 | 225 | 6039 | SH | DEFINED | 15 |
| TREX INC | COMMON | 89531P105 | 177 | 4762 | SH | DEFINED | 2,1 |
| TREX INC | COMMON | 89531P105 | 2356 | 63279 | SH | DEFINED | 6,1 |
| TREX INC | COMMON | 89531P105 | 715 | 19199 | SH | DEFINED | 9,1 |
| TRIANGLE CAPITAL CORP | COMMON | 895848109 | 187 | 7320 | SH | DEFINED | 14 |
| TRIANGLE CAPITAL CORP | COMMON | 895848109 | 2392 | 93849 | SH | DEFINED | 15 |
| TRIANGLE CAPITAL CORP | COMMON | 895848109 | 231 | 9081 | SH | DEFINED | 16 |
| TRIANGLE CAPITAL CORP | COMMON | 895848109 | 174 | 6816 | SH | DEFINED | 17 |
| TRIANGLE PETROLEUM CORP | COMMON | 89600B201 | 60 | 9947 | SH | DEFINED | 15 |
| TRICO BANCSHARES | COMMON | 896095106 | 156 | 9294 | SH | DEFINED | 15 |
| TRIMAS CORP | COMMON | 896215209 | 36877 | 1316660 | SH | DEFINED | 1 |
| TRIMAS CORP | COMMON | 896215209 | 570 | 20365 | SH | DEFINED | 15 |
| TRIMAS CORP | COMMON | 896215209 | 210 | 7504 | SH | DEFINED | 2,1 |
| TRIMAS CORP | COMMON | 896215209 | 2685 | 95862 | SH | DEFINED | 6,1 |
| TRIMBLE NAVIGATION LTD | COMMON | 896239100 | 735 | 12300 | SH | DEFINED | 11 |
| TRIMBLE NAVIGATION LTD | COMMON | 896239100 | 190 | 3176 | SH | DEFINED | 14 |
| TRIMBLE NAVIGATION LTD | COMMON | 896239100 | 2156 | 36066 | SH | DEFINED | 15 |
| TRIMBLE NAVIGATION LTD | COMMON | 896239100 | 8 | 142 | SH | DEFINED | 16 |
| TRIMBLE NAVIGATION LTD | COMMON | 896239100 | 360 | 6019 | SH | DEFINED | 17 |
| TRIMBLE NAVIGATION LTD | COMMON | 896239100 | 120 | 2006 | SH | DEFINED | 3 |
| TRIMBLE NAVIGATION LTD | COMMON | 896239100 | 66 | 1100 | SH | DEFINED | 7 |
| TRINA SOLAR LTD-SPON ADR | COMMON | 89628E104 | 4631 | 1067085 | SH | DEFINED | 15 |
| TRINA SOLAR LTD-SPON ADR | COMMON | 89628E104 | 32 | 7438 | SH | DEFINED | 16 |
| TRINA SOLAR LTD-SPON ADR | COMMON | 89628E104 | 98 | 22598 | SH | DEFINED | 17 |
| TRINITY BIOTECH PLC-SPON ADR | COMMON | 896438306 | 1 | 86 | SH | DEFINED | 15 |
| TRINITY INDUSTRIES INC | COMMON | 896522109 | 57 | 1600 | SH | DEFINED | 1 |
| TRINITY INDUSTRIES INC | COMMON | 896522109 | 424 | 11849 | SH | DEFINED | 15 |
| TRINITY INDUSTRIES INC | COMMON | 896522109 | 13 | 351 | SH | DEFINED | 16 |
| TRINITY INDUSTRIES INC | COMMON | 896522109 | 18 | 493 | SH | DEFINED | 17 |
| TRINITY INDUSTRIES INC 3.875 C | CONVERT | 896522AF6 | 3075 | 2750000 | SH | DEFINED | 1 |
| TRIPADVISOR INC | COMMON | 896945201 | 2774 | 66171 | SH | DEFINED | 1 |
| TRIPADVISOR INC | COMMON | 896945201 | 915 | 21832 | SH | DEFINED | 15 |
| TRIPADVISOR INC | COMMON | 896945201 | 5 | 113 | SH | DEFINED | 17 |

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|---|---|---|---|---|---|---|---|
| TRIPADVISOR INC | COMMON | 896945201 | 2 | 57 | SH | DEFINED | 3 |
| TRIPLE-S MANAGEMENT CORP-B | COMMON | 896749108 | 990 | 53622 | SH | DEFINED | 1 |
| TRIPLE-S MANAGEMENT CORP-B | COMMON | 896749108 | 454 | 24570 | SH | DEFINED | 15 |
| TRIQUINT SEMICONDUCTOR INC | COMMON | 89674K103 | 1549 | 320774 | SH | DEFINED | 15 |
| TRIQUINT SEMICONDUCTOR INC | COMMON | 89674K103 | 805 | 166624 | SH | DEFINED | 17 |
| TRIQUINT SEMICONDUCTOR INC | COMMON | 89674K103 | 92 | 19075 | SH | DEFINED | 3 |
| TRIUMPH GROUP INC | COMMON | 896818101 | 63466 | 971917 | SH | DEFINED | 1 |
| TRIUMPH GROUP INC | COMMON | 896818101 | 523 | 8004 | SH | DEFINED | 14 |
| TRIUMPH GROUP INC | COMMON | 896818101 | 1245 | 19067 | SH | DEFINED | 15 |
| TRIUMPH GROUP INC | COMMON | 896818101 | 7 | 105 | SH | DEFINED | 16 |
| TRIUMPH GROUP INC | COMMON | 896818101 | 561 | 8596 | SH | DEFINED | 17 |
| TRIUMPH GROUP INC | COMMON | 896818101 | 173 | 2648 | SH | DEFINED | 2,1 |
| TRIUMPH GROUP INC | COMMON | 896818101 | 4766 | 72990 | SH | DEFINED | 3 |
| TRIUMPH GROUP INC | COMMON | 896818101 | 2226 | 34088 | SH | DEFINED | 6,1 |
| TRONOX INC SER A WTS | COMMON | 897051116 | 0 | 1 | SH | DEFINED | 3 |
| TRONOX INC SER B WTS | COMMON | 897051124 | 0 | 1 | SH | DEFINED | 3 |
| TRONOX LTD COM CL A | COMMON | Q9235V101 | 1090 | 59734 | SH | DEFINED | 15 |
| TRUE RELIGION APPAREL INC | COMMON | 89784N104 | 766 | 30145 | SH | DEFINED | 15 |
| TRUE RELIGION APPAREL INC | COMMON | 89784N104 | 117 | 4598 | SH | DEFINED | 17 |
| TRUE RELIGION APPAREL INC | COMMON | 89784N104 | 73 | 2865 | SH | DEFINED | 3 |
| TRUEBLUE INC | COMMON | 89785X101 | 794 | 50436 | SH | DEFINED | 15 |
| TRUSTCO BANK CORP NY | COMMON | 898349105 | 843 | 159648 | SH | DEFINED | 15 |
| TRUSTMARK CORP | COMMON | 898402102 | 3152 | 140344 | SH | DEFINED | 15 |
| TRUSTMARK CORP | COMMON | 898402102 | 7 | 299 | SH | DEFINED | 16 |
| TRUSTMARK CORP | COMMON | 898402102 | 1159 | 51623 | SH | DEFINED | 17 |
| TRW AUTOMOTIVE HOLDINGS CORP | COMMON | 87264S106 | 80686 | 1505053 | SH | DEFINED | 1 |
| TRW AUTOMOTIVE HOLDINGS CORP | COMMON | 87264S106 | 536 | 10000 | SH | DEFINED | 11 |
| TRW AUTOMOTIVE HOLDINGS CORP | COMMON | 87264S106 | 15293 | 285265 | SH | DEFINED | 15 |
| TRW AUTOMOTIVE HOLDINGS CORP | COMMON | 87264S106 | 49 | 921 | SH | DEFINED | 16 |
| TRW AUTOMOTIVE HOLDINGS CORP | COMMON | 87264S106 | 766 | 14281 | SH | DEFINED | 17 |
| TRW AUTOMOTIVE HOLDINGS CORP | COMMON | 87264S106 | 165 | 3076 | SH | DEFINED | 2,1 |
| TRW AUTOMOTIVE HOLDINGS CORP | COMMON | 87264S106 | 2218 | 41366 | SH | DEFINED | 6,1 |
| TRW AUTOMOTIVE INC CVT 3.5 12- | CONVERT | 87264MAH2 | 1911 | 1000000 | SH | DEFINED | 1 |
| TSAKOS ENERGY NAVIGATION LTD | COMMON | G9108L108 | 135 | 35893 | SH | DEFINED | 15 |
| TTM TECHNOLOGIES | COMMON | 87305R109 | 838 | 91139 | SH | DEFINED | 15 |
| TTM TECHNOLOGIES CVT 3.25 05-1 | CONVERT | 87305RAC3 | 6607 | 6550000 | SH | DEFINED | 1 |
| TUESDAY MORNING CORP | COMMON | 899035505 | 612 | 97842 | SH | DEFINED | 15 |
| TUESDAY MORNING CORP | COMMON | 899035505 | 48 | 7600 | SH | DEFINED | 3,1 |
| TUPPERWARE BRANDS CORP | COMMON | 899896104 | 692 | 10801 | SH | DEFINED | 15 |
| TUPPERWARE BRANDS CORP | COMMON | 899896104 | 9 | 144 | SH | DEFINED | 16 |
| TUPPERWARE BRANDS CORP | COMMON | 899896104 | 1077 | 16804 | SH | DEFINED | 17 |
| TURKCELL ILETISIM HI ADR | COMMON | 900111204 | 223 | 13792 | SH | DEFINED | 17 |
| TURKCELL ILETISIM HI ADR | COMMON | 900111204 | 661 | 40971 | SH | DEFINED | 6 |
| TURQUOISE HILL RESOURCES LTD | COMMON | 900435108 | 307 | 40050 | SH | DEFINED | 11 |
| TURQUOISE HILL RESOURCES LTD | COMMON | 900435108 | 21 | 2695 | SH | DEFINED | 15 |
| TURQUOISE HILL RESOURCES LTD | COMMON | 900435108 | 2 | 198 | SH | DEFINED | 17 |
| TURQUOISE HILL RESOURCES LTD | COMMON | 900435108 | 14415 | 1881557 | SH | DEFINED | 2 |
| TURQUOISE HILL RESOURCES LTD | COMMON | 900435108 | 46 | 6072 | SH | DEFINED | 2,1 |
| TUTOR PERINI CORP | COMMON | 901109108 | 2292 | 167313 | SH | DEFINED | 15 |
| TUTOR PERINI CORP | COMMON | 901109108 | 8 | 580 | SH | DEFINED | 16 |
| TW TELECOM INC | COMMON | 87311L104 | 69106 | 2713212 | SH | DEFINED | 1 |
| TW TELECOM INC | COMMON | 87311L104 | 1061 | 41668 | SH | DEFINED | 15 |
| TW TELECOM INC | COMMON | 87311L104 | 9 | 366 | SH | DEFINED | 16 |
| TW TELECOM INC | COMMON | 87311L104 | 276 | 10854 | SH | DEFINED | 17 |
| TW TELECOM INC CVT 2.375 04-01 | CONVERT | 887319AC5 | 5048 | 3690000 | SH | DEFINED | 1 |
| TWIN DISC INC | COMMON | 901476101 | 75 | 4297 | SH | DEFINED | 15 |
| TWO HARBORS INVESTMENT CORP | COMMON | 90187B101 | 8 | 720 | SH | DEFINED | 14 |
| TWO HARBORS INVESTMENT CORP | COMMON | 90187B101 | 192 | 17354 | SH | DEFINED | 15 |
| TWO HARBORS INVESTMENT CORP | COMMON | 90187B101 | 1113 | 100445 | SH | DEFINED | 17 |
| TWO HARBORS INVESTMENT CORP | COMMON | 90187B101 | 631 | 56955 | SH | DEFINED | 3 |
| TYCO INTERNATIONAL LTD | COMMON | H89128104 | 296020 | 10120325 | SH | DEFINED | 1 |
| TYCO INTERNATIONAL LTD | COMMON | H89128104 | 1917 | 65549 | SH | DEFINED | 11 |

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|---|---|---|---|---|---|---|---|
| TYCO INTERNATIONAL LTD | COMMON | H89128104 | 351 | 12000 | SH | DEFINED | 14 |
| TYCO INTERNATIONAL LTD | COMMON | H89128104 | 2505 | 85634 | SH | DEFINED | 15 |
| TYCO INTERNATIONAL LTD | COMMON | H89128104 | 56 | 1919 | SH | DEFINED | 16 |
| TYCO INTERNATIONAL LTD | COMMON | H89128104 | 273 | 9347 | SH | DEFINED | 17 |
| TYCO INTERNATIONAL LTD | COMMON | H89128104 | 711 | 24324 | SH | DEFINED | 3 |
| TYCO INTERNATIONAL LTD | COMMON | H89128104 | 474 | 16214 | SH | DEFINED | 5 |
| TYCO INTERNATIONAL LTD | COMMON | H89128104 | 5154 | 176218 | SH | DEFINED | 6 |
| TYCO INTERNATIONAL LTD | COMMON | H89128104 | 64 | 2200 | SH | DEFINED | 7 |
| TYCO INTERNATIONAL LTD | COMMON | H89128104 | 1102 | 37663 | SH | DEFINED | 9 |
| TYLER TECHNOLOGIES INC | COMMON | 902252105 | 2789 | 57580 | SH | DEFINED | 15 |
| TYSON FOODS INC | COMMON | 902494103 | 95093 | 4901681 | SH | DEFINED | 1 |
| TYSON FOODS INC | COMMON | 902494103 | 565 | 29148 | SH | DEFINED | 11 |
| TYSON FOODS INC | COMMON | 902494103 | 11 | 578 | SH | DEFINED | 14 |
| TYSON FOODS INC | COMMON | 902494103 | 2129 | 109747 | SH | DEFINED | 15 |
| TYSON FOODS INC | COMMON | 902494103 | 46 | 2367 | SH | DEFINED | 16 |
| TYSON FOODS INC | COMMON | 902494103 | 261 | 13440 | SH | DEFINED | 17 |
| TYSON FOODS INC | COMMON | 902494103 | 8 | 389 | SH | DEFINED | 3 |
| TYSON FOODS INC | COMMON | 902494103 | 359 | 18500 | SH | DEFINED | 5 |
| TYSON FOODS INC 3.25 10-15-13 | CONVERT | 902494AP8 | 6047 | 5000000 | SH | DEFINED | 1 |
| UAL CORP CVT 6 10-15-29 | CONVERT | 902549AJ3 | 275 | 100000 | SH | DEFINED | 15 |
| UBS AG-REG | COMMON | H89231338 | 79 | 5002 | SH | DEFINED | 1,1 |
| UBS AG-REG | COMMON | H89231338 | 5418 | 344976 | SH | DEFINED | 11 |
| UBS AG-REG | COMMON | H89231338 | 65 | 4164 | SH | DEFINED | 13 |
| UBS AG-REG | COMMON | H89231338 | 2077 | 132106 | SH | DEFINED | 15 |
| UBS AG-REG | COMMON | H89231338 | 232 | 14794 | SH | DEFINED | 16 |
| UBS AG-REG | COMMON | H89231338 | 19 | 1197 | SH | DEFINED | 17 |
| UBS AG-REG | COMMON | H89231338 | 12 | 770 | SH | DEFINED | 3 |
| UBS AG-REG | COMMON | H89231338 | 293 | 18676 | SH | DEFINED | 4 |
| UBS AG-REG | COMMON | H89231338 | 5734 | 365083 | SH | DEFINED | 5 |
| UBS AG-REG | COMMON | H89231338 | 43095 | 2743813 | SH | DEFINED | 6 |
| UBS AG-REG | COMMON | H89231338 | 116 | 7392 | SH | DEFINED | 6,1 |
| UBS AG-REG | COMMON | H89231338 | 1466 | 93332 | SH | DEFINED | 6,1 |
| UBS AG-REG | COMMON | H89231338 | 4178 | 265991 | SH | DEFINED | 6,4 |
| UBS AG-REG | COMMON | H89231338 | 18839 | 1199468 | SH | DEFINED | 6,9 |
| UBS AG-REG | COMMON | H89231338 | 244 | 15533 | SH | DEFINED | 7 |
| UBS AG-REG | COMMON | H89231338 | 294 | 18721 | SH | DEFINED | 9 |
| UBS E-TRACS ALERIAN MLP INFRAS | COMMON | 902641646 | 24 | 747 | SH | DEFINED | 14 |
| UBS E-TRACS ALERIAN MLP INFRAS | COMMON | 902641646 | 54 | 1669 | SH | DEFINED | 3 |
| UDR INC | COMMON | 902653104 | 358198 | 15063003 | SH | DEFINED | 1 |
| UDR INC | COMMON | 902653104 | 580 | 24400 | SH | DEFINED | 11 |
| UDR INC | COMMON | 902653104 | 4129 | 173627 | SH | DEFINED | 11, |
| UDR INC | COMMON | 902653104 | 417 | 17521 | SH | DEFINED | 15 |
| UDR INC | COMMON | 902653104 | 345 | 14490 | SH | DEFINED | 15, |
| UDR INC | COMMON | 902653104 | 13 | 536 | SH | DEFINED | 16 |
| UDR INC | COMMON | 902653104 | 655 | 27524 | SH | DEFINED | 17 |
| UDR INC | COMMON | 902653104 | 4836 | 203385 | SH | DEFINED | 18, |
| UDR INC | COMMON | 902653104 | 1342 | 56414 | SH | DEFINED | 2,1 |
| UDR INC | COMMON | 902653104 | 124 | 5205 | SH | DEFINED | 3 |
| UDR INC | COMMON | 902653104 | 16234 | 682658 | SH | DEFINED | 3,1 |
| UDR INC | COMMON | 902653104 | 36 | 1500 | SH | DEFINED | 4,1 |
| UDR INC | COMMON | 902653104 | 3197 | 134446 | SH | DEFINED | 6,1 |
| UFP TECHNOLOGIES INC | COMMON | 902673102 | 46 | 2557 | SH | DEFINED | 15 |
| UGI CORP | COMMON | 902681105 | 35224 | 1076864 | SH | DEFINED | 1 |
| UGI CORP | COMMON | 902681105 | 5596 | 171072 | SH | DEFINED | 15 |
| UGI CORP | COMMON | 902681105 | 23 | 704 | SH | DEFINED | 16 |
| UGI CORP | COMMON | 902681105 | 1725 | 52750 | SH | DEFINED | 17 |
| UGI CORP | COMMON | 902681105 | 183 | 5581 | SH | DEFINED | 2,1 |
| UGI CORP | COMMON | 902681105 | 25 | 750 | SH | DEFINED | 3 |
| UGI CORP | COMMON | 902681105 | 2405 | 73522 | SH | DEFINED | 6,1 |
| UIL HOLDINGS CORPORATION | COMMON | 902748102 | 2555 | 71341 | SH | DEFINED | 15 |
| UIL HOLDINGS CORPORATION | COMMON | 902748102 | 7 | 190 | SH | DEFINED | 16 |
| UIL HOLDINGS CORPORATION | COMMON | 902748102 | 36 | 1000 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| ULTA SALON COSMETICS & FRAGR | COMMON | 90384S303 | 53941 | 548957 | SH | DEFINED | 1 |
| ULTA SALON COSMETICS & FRAGR | COMMON | 90384S303 | 580 | 5900 | SH | DEFINED | 11 |
| ULTA SALON COSMETICS & FRAGR | COMMON | 90384S303 | 9972 | 101481 | SH | DEFINED | 15 |
| ULTA SALON COSMETICS & FRAGR | COMMON | 90384S303 | 12 | 127 | SH | DEFINED | 3 |
| ULTA SALON COSMETICS & FRAGR | COMMON | 90384S303 | 364 | 3700 | SH | DEFINED | 5 |
| ULTA SALON COSMETICS & FRAGR | COMMON | 90384S303 | 49 | 500 | SH | DEFINED | 7 |
| ULTIMATE SOFTWARE GROUP INC | COMMON | 90385D107 | 1874 | 19851 | SH | DEFINED | 15 |
| ULTIMATE SOFTWARE GROUP INC | COMMON | 90385D107 | 3 | 33 | SH | DEFINED | 3 |
| ULTRA CLEAN HOLDINGS | COMMON | 90385V107 | 137 | 27889 | SH | DEFINED | 15 |
| ULTRA PETROLEUM CORP | COMMON | 903914109 | 450 | 24800 | SH | DEFINED | 1 |
| ULTRA PETROLEUM CORP | COMMON | 903914109 | 42137 | 2324155 | SH | DEFINED | 1,2 |
| ULTRA PETROLEUM CORP | COMMON | 903914109 | 270 | 14890 | SH | DEFINED | 11 |
| ULTRA PETROLEUM CORP | COMMON | 903914109 | 118 | 6494 | SH | DEFINED | 11, |
| ULTRA PETROLEUM CORP | COMMON | 903914109 | 347 | 19132 | SH | DEFINED | 15 |
| ULTRA PETROLEUM CORP | COMMON | 903914109 | 6 | 327 | SH | DEFINED | 16 |
| ULTRA PETROLEUM CORP | COMMON | 903914109 | 625 | 34494 | SH | DEFINED | 17 |
| ULTRA PETROLEUM CORP | COMMON | 903914109 | 12874 | 710103 | SH | DEFINED | 2 |
| ULTRA PETROLEUM CORP | COMMON | 903914109 | 18 | 1000 | SH | DEFINED | 3 |
| ULTRA PETROLEUM CORP | COMMON | 903914109 | 34 | 1900 | SH | DEFINED | 7 |
| ULTRALIFE CORP | COMMON | 903899102 | 14 | 4300 | SH | DEFINED | 3,1 |
| ULTRAPAR PARTICPAC ADR | COMMON | 90400P101 | 3266 | 146609 | SH | DEFINED | 15 |
| ULTRAPAR PARTICPAC ADR | COMMON | 90400P101 | 979 | 43933 | SH | DEFINED | 17 |
| ULTRATECH INC | COMMON | 904034105 | 169 | 4527 | SH | DEFINED | 14 |
| ULTRATECH INC | COMMON | 904034105 | 1619 | 43397 | SH | DEFINED | 15 |
| UMB FINANCIAL CORP | COMMON | 902788108 | 2045 | 46663 | SH | DEFINED | 15 |
| UMB FINANCIAL CORP | COMMON | 902788108 | 285 | 6503 | SH | DEFINED | 3 |
| UMH PROPERTIES INC | COMMON | 903002103 | 87 | 8430 | SH | DEFINED | 15 |
| UMPQUA HOLDINGS CORP | COMMON | 904214103 | 1774 | 150452 | SH | DEFINED | 15 |
| UMPQUA HOLDINGS CORP | COMMON | 904214103 | 219 | 18569 | SH | DEFINED | 3 |
| UNDER ARMOUR INC. | COMMON | 904311107 | 81356 | 1676407 | SH | DEFINED | 1 |
| UNDER ARMOUR INC. | COMMON | 904311107 | 369 | 7600 | SH | DEFINED | 11 |
| UNDER ARMOUR INC. | COMMON | 904311107 | 178 | 3664 | SH | DEFINED | 14 |
| UNDER ARMOUR INC. | COMMON | 904311107 | 384 | 7906 | SH | DEFINED | 15 |
| UNDER ARMOUR INC. | COMMON | 904311107 | 853 | 17571 | SH | DEFINED | 17 |
| UNDER ARMOUR INC. | COMMON | 904311107 | 7 | 154 | SH | DEFINED | 3 |
| UNDER ARMOUR INC. | COMMON | 904311107 | 354 | 7302 | SH | DEFINED | 9,1 |
| UNIFI INC | COMMON | 904677200 | 294 | 22622 | SH | DEFINED | 15 |
| UNIFIRST CORP/MA | COMMON | 904708104 | 1217 | 16596 | SH | DEFINED | 15 |
| UNILEVER NV - NY REG SHARES | COMMON | 904784709 | 428265 | 11181857 | SH | DEFINED | 1 |
| UNILEVER NV - NY REG SHARES | COMMON | 904784709 | 14 | 353 | SH | DEFINED | 14 |
| UNILEVER NV - NY REG SHARES | COMMON | 904784709 | 13919 | 363418 | SH | DEFINED | 15 |
| UNILEVER NV - NY REG SHARES | COMMON | 904784709 | 9938 | 259489 | SH | DEFINED | 17 |
| UNILEVER NV - NY REG SHARES | COMMON | 904784709 | 528 | 13778 | SH | DEFINED | 3 |
| UNILEVER PLC ADR | COMMON | 904767704 | 13244 | 342046 | SH | DEFINED | 15 |
| UNILEVER PLC ADR | COMMON | 904767704 | 1654 | 42709 | SH | DEFINED | 17 |
| UNILEVER PLC ADR | COMMON | 904767704 | 16 | 419 | SH | DEFINED | 3 |
| UNION BANKSHARES INC /VT | COMMON | 905400107 | 20 | 1000 | SH | DEFINED | 14 |
| UNION FIRST MARKET BANKSHARE | COMMON | 90662P104 | 320 | 20314 | SH | DEFINED | 15 |
| UNION PACIFIC CORP | COMMON | 907818108 | 177515 | 1411989 | SH | DEFINED | 1 |
| UNION PACIFIC CORP | COMMON | 907818108 | 251 | 2000 | SH | DEFINED | 1,5 |
| UNION PACIFIC CORP | COMMON | 907818108 | 5797 | 46114 | SH | DEFINED | 11 |
| UNION PACIFIC CORP | COMMON | 907818108 | 9640 | 76682 | SH | DEFINED | 14 |
| UNION PACIFIC CORP | COMMON | 907818108 | 19575 | 155704 | SH | DEFINED | 15 |
| UNION PACIFIC CORP | COMMON | 907818108 | 137 | 1093 | SH | DEFINED | 16 |
| UNION PACIFIC CORP | COMMON | 907818108 | 9018 | 71733 | SH | DEFINED | 17 |
| UNION PACIFIC CORP | COMMON | 907818108 | 9423 | 74950 | SH | DEFINED | 2 |
| UNION PACIFIC CORP | COMMON | 907818108 | 13716 | 109103 | SH | DEFINED | 3 |
| UNION PACIFIC CORP | COMMON | 907818108 | 2273 | 18082 | SH | DEFINED | 5 |
| UNION PACIFIC CORP | COMMON | 907818108 | 830 | 6600 | SH | DEFINED | 6 |
| UNION PACIFIC CORP | COMMON | 907818108 | 226 | 1800 | SH | DEFINED | 7 |
| UNION PACIFIC CORP | COMMON | 907818108 | 38 | 300 | SH | DEFINED | 8,1 |
| UNISYS CORPORATION | COMMON | 909214306 | 1532 | 88537 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| UNISYS CORPORATION | COMMON | 909214306 | 75 | 4324 | SH | DEFINED | 16 |
| UNIT CORP | COMMON | 909218109 | 3595 | 79811 | SH | DEFINED | 15 |
| UNIT CORP | COMMON | 909218109 | 11 | 237 | SH | DEFINED | 16 |
| UNIT CORP | COMMON | 909218109 | 395 | 8757 | SH | DEFINED | 17 |
| UNITED BANKSHARES INC | COMMON | 909907107 | 8767 | 360186 | SH | DEFINED | 15 |
| UNITED BANKSHARES INC | COMMON | 909907107 | 1166 | 47917 | SH | DEFINED | 17 |
| UNITED BANKSHARES INC | COMMON | 909907107 | 3 | 118 | SH | DEFINED | 3 |
| UNITED COMMUNITY BANKS GA | COMMON | 90984P303 | 511 | 54084 | SH | DEFINED | 15 |
| UNITED CONTINENTAL HOLDINGS | COMMON | 910047109 | 194 | 8300 | SH | DEFINED | 11 |
| UNITED CONTINENTAL HOLDINGS | COMMON | 910047109 | 1833 | 78404 | SH | DEFINED | 15 |
| UNITED CONTINENTAL HOLDINGS | COMMON | 910047109 | 67 | 2857 | SH | DEFINED | 16 |
| UNITED CONTINENTAL HOLDINGS | COMMON | 910047109 | 1113 | 47624 | SH | DEFINED | 17 |
| UNITED CONTINENTAL HOLDINGS | COMMON | 910047109 | 2229 | 95334 | SH | DEFINED | 3 |
| UNITED FINANCIAL BANCORP INC | COMMON | 91030T109 | 114 | 7253 | SH | DEFINED | 15 |
| UNITED FIRE GROUP INC | COMMON | 910340108 | 785 | 35940 | SH | DEFINED | 1 |
| UNITED FIRE GROUP INC | COMMON | 910340108 | 1310 | 59973 | SH | DEFINED | 15 |
| UNITED FIRE GROUP INC | COMMON | 910340108 | 42 | 1943 | SH | DEFINED | 16 |
| UNITED FIRE GROUP INC | COMMON | 910340108 | 258 | 11800 | SH | DEFINED | 3,1 |
| UNITED MICROELECTRON-SP ADR | COMMON | 910873405 | 118 | 59353 | SH | DEFINED | 15 |
| UNITED NAT FOODS INC | COMMON | 911163103 | 17793 | 332017 | SH | DEFINED | 1 |
| UNITED NAT FOODS INC | COMMON | 911163103 | 3775 | 70445 | SH | DEFINED | 15 |
| UNITED NAT FOODS INC | COMMON | 911163103 | 9 | 175 | SH | DEFINED | 16 |
| UNITED NAT FOODS INC | COMMON | 911163103 | 494 | 9219 | SH | DEFINED | 17 |
| UNITED NAT FOODS INC | COMMON | 911163103 | 146 | 2723 | SH | DEFINED | 2,1 |
| UNITED NAT FOODS INC | COMMON | 911163103 | 204 | 3800 | SH | DEFINED | 3 |
| UNITED NAT FOODS INC | COMMON | 911163103 | 1934 | 36098 | SH | DEFINED | 6,1 |
| UNITED ONLINE INC | COMMON | 911268100 | 2880 | 515136 | SH | DEFINED | 15 |
| UNITED PARCEL SERVICE INC | COMMON | 911312106 | 94917 | 1287353 | SH | DEFINED | 1 |
| UNITED PARCEL SERVICE INC | COMMON | 911312106 | 5729 | 77700 | SH | DEFINED | 1,5 |
| UNITED PARCEL SERVICE INC | COMMON | 911312106 | 6571 | 89116 | SH | DEFINED | 11 |
| UNITED PARCEL SERVICE INC | COMMON | 911312106 | 23011 | 312092 | SH | DEFINED | 14 |
| UNITED PARCEL SERVICE INC | COMMON | 911312106 | 34864 | 472859 | SH | DEFINED | 15 |
| UNITED PARCEL SERVICE INC | COMMON | 911312106 | 155 | 2106 | SH | DEFINED | 16 |
| UNITED PARCEL SERVICE INC | COMMON | 911312106 | 1903 | 25816 | SH | DEFINED | 17 |
| UNITED PARCEL SERVICE INC | COMMON | 911312106 | 11459 | 155415 | SH | DEFINED | 2 |
| UNITED PARCEL SERVICE INC | COMMON | 911312106 | 4488 | 60867 | SH | DEFINED | 3 |
| UNITED PARCEL SERVICE INC | COMMON | 911312106 | 2094 | 28400 | SH | DEFINED | 5 |
| UNITED PARCEL SERVICE INC | COMMON | 911312106 | 43933 | 595860 | SH | DEFINED | 6 |
| UNITED PARCEL SERVICE INC | COMMON | 911312106 | 206 | 2800 | SH | DEFINED | 7 |
| UNITED PARCEL SERVICE INC | COMMON | 911312106 | 605 | 8200 | SH | DEFINED | 8,1 |
| UNITED PARCEL SERVICE INC | COMMON | 911312106 | 2284 | 30977 | SH | DEFINED | 9 |
| UNITED RENTALS INC | COMMON | 911363109 | 3851 | 84599 | SH | DEFINED | 1 |
| UNITED RENTALS INC | COMMON | 911363109 | 38 | 835 | SH | DEFINED | 14 |
| UNITED RENTALS INC | COMMON | 911363109 | 6471 | 142157 | SH | DEFINED | 15 |
| UNITED RENTALS INC | COMMON | 911363109 | 16 | 345 | SH | DEFINED | 16 |
| UNITED RENTALS INC | COMMON | 911363109 | 1254 | 27558 | SH | DEFINED | 17 |
| UNITED RENTALS INC | COMMON | 911363109 | 122 | 2685 | SH | DEFINED | 3 |
| UNITED RENTALS INC | COMMON | 911363109 | 5894 | 129478 | SH | DEFINED | 6 |
| UNITED RENTALS INC 4.0 11-15-1 | CONVERT | 911363AL3 | 4120 | 1000000 | SH | DEFINED | 1 |
| UNITED STATES ANTIMONY CORP | COMMON | 911549103 | 70 | 40000 | SH | DEFINED | 3 |
| UNITED STATES LIME & MINERAL | COMMON | 911922102 | 13 | 274 | SH | DEFINED | 14 |
| UNITED STATES LIME & MINERAL | COMMON | 911922102 | 6 | 122 | SH | DEFINED | 15 |
| UNITED STATES OIL FUND LP ETF | COMMON | 91232N108 | 1 | 25 | SH | DEFINED | 14 |
| UNITED STATES STEEL CORP | COMMON | 912909108 | 2705 | 113411 | SH | DEFINED | 1 |
| UNITED STATES STEEL CORP | COMMON | 912909108 | 335 | 14044 | SH | DEFINED | 11 |
| UNITED STATES STEEL CORP | COMMON | 912909108 | 3008 | 126113 | SH | DEFINED | 15 |
| UNITED STATES STEEL CORP | COMMON | 912909108 | 38 | 1597 | SH | DEFINED | 16 |
| UNITED STATES STEEL CORP | COMMON | 912909108 | 102 | 4256 | SH | DEFINED | 17 |
| UNITED STATES STEEL CORP | COMMON | 912909108 | 50 | 2115 | SH | DEFINED | 2,1 |
| UNITED STATES STEEL CORP | COMMON | 912909108 | 2 | 102 | SH | DEFINED | 3 |
| UNITED STATIONERS INC | COMMON | 913004107 | 882 | 28476 | SH | DEFINED | 15 |
| UNITED STATIONERS INC | COMMON | 913004107 | 13 | 414 | SH | DEFINED | 16 |

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|---|---|---|---|---|---|---|---|
| UNITED STATIONERS INC | COMMON | 913004107 | 94 | 3037 | SH | DEFINED | 17 |
| UNITED STATIONERS INC | COMMON | 913004107 | 3 | 104 | SH | DEFINED | 3 |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 129926 | 1584266 | SH | DEFINED | 1 |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 79 | 969 | SH | DEFINED | 1,1 |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 9235 | 112614 | SH | DEFINED | 11 |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 981 | 11967 | SH | DEFINED | 11, |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 851 | 10371 | SH | DEFINED | 12, |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 42902 | 523128 | SH | DEFINED | 14 |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 18754 | 228685 | SH | DEFINED | 15 |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 235 | 2864 | SH | DEFINED | 16 |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 9049 | 110339 | SH | DEFINED | 17 |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 83206 | 1014581 | SH | DEFINED | 2 |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 37884 | 461939 | SH | DEFINED | 3 |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 2278 | 27776 | SH | DEFINED | 4 |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 2477 | 30200 | SH | DEFINED | 5 |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 131597 | 1604644 | SH | DEFINED | 6 |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 279 | 3400 | SH | DEFINED | 7 |
| UNITED TECHNOLOGIES CORP | COMMON | 913017109 | 4002 | 48796 | SH | DEFINED | 9 |
| UNITED TECHNOLOGIES CORP 7.5 C | CONVERT | 913017117 | 10752 | 193000 | SH | DEFINED | 1 |
| UNITED THERAPEUTICS CORP | COMMON | 91307C102 | 41284 | 772820 | SH | DEFINED | 1 |
| UNITED THERAPEUTICS CORP | COMMON | 91307C102 | 748 | 14000 | SH | DEFINED | 1,5 |
| UNITED THERAPEUTICS CORP | COMMON | 91307C102 | 246 | 4600 | SH | DEFINED | 10 |
| UNITED THERAPEUTICS CORP | COMMON | 91307C102 | 4904 | 91795 | SH | DEFINED | 15 |
| UNITED THERAPEUTICS CORP | COMMON | 91307C102 | 2251 | 42144 | SH | DEFINED | 17 |
| UNITED THERAPEUTICS CORP | COMMON | 91307C102 | 48 | 900 | SH | DEFINED | 3,1 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 681952 | 12572852 | SH | DEFINED | 1 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 1421 | 26200 | SH | DEFINED | 1,1 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 5424 | 100000 | SH | DEFINED | 1,2 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 8668 | 159800 | SH | DEFINED | 1,5 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 1188 | 21900 | SH | DEFINED | 1,9 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 5447 | 100430 | SH | DEFINED | 11 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 3127 | 57645 | SH | DEFINED | 12, |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 1888 | 34800 | SH | DEFINED | 13 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 28586 | 527022 | SH | DEFINED | 14 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 9105 | 167861 | SH | DEFINED | 15 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 121 | 2222 | SH | DEFINED | 15, |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 219 | 4029 | SH | DEFINED | 16 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 2036 | 37542 | SH | DEFINED | 17 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 1193 | 22000 | SH | DEFINED | 18 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 74150 | 1367077 | SH | DEFINED | 2 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 33564 | 618807 | SH | DEFINED | 3 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 4480 | 82600 | SH | DEFINED | 3,1 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 3301 | 60864 | SH | DEFINED | 5 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 23367 | 430815 | SH | DEFINED | 6 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 217 | 4000 | SH | DEFINED | 7 |
| UNITEDHEALTH GROUP INCORPORATE | COMMON | 91324P102 | 2604 | 48000 | SH | DEFINED | 8,1 |
| UNITIL CORPORATION | COMMON | 913259107 | 180 | 6950 | SH | DEFINED | 15 |
| UNIVERSAL AMERICAN CORP | COMMON | 91338E101 | 310 | 36143 | SH | DEFINED | 15 |
| UNIVERSAL AMERICAN CORP | COMMON | 91338E101 | 6 | 681 | SH | DEFINED | 16 |
| UNIVERSAL CORP-VA | COMMON | 913456109 | 1121 | 22470 | SH | DEFINED | 1 |
| UNIVERSAL CORP-VA | COMMON | 913456109 | 414 | 8300 | SH | DEFINED | 14 |
| UNIVERSAL CORP-VA | COMMON | 913456109 | 6102 | 122256 | SH | DEFINED | 15 |
| UNIVERSAL CORP-VA | COMMON | 913456109 | 10 | 194 | SH | DEFINED | 16 |
| UNIVERSAL CORP-VA | COMMON | 913456109 | 549 | 11000 | SH | DEFINED | 3,1 |
| UNIVERSAL DISPLAY CORP | COMMON | 91347P105 | 4635 | 180906 | SH | DEFINED | 15 |
| UNIVERSAL DISPLAY CORP | COMMON | 91347P105 | 103 | 4017 | SH | DEFINED | 16 |
| UNIVERSAL ELECTRONICS INC | COMMON | 913483103 | 423 | 21883 | SH | DEFINED | 15 |
| UNIVERSAL FST PRODS INC | COMMON | 913543104 | 940 | 24720 | SH | DEFINED | 15 |
| UNIVERSAL HEALTH RLTY INCM TR | COMMON | 91359E105 | 1433 | 28308 | SH | DEFINED | 15 |
| UNIVERSAL HEALTH RLTY INCM TR | COMMON | 91359E105 | 191 | 3773 | SH | DEFINED | 17 |
| UNIVERSAL HLTH SVCS INC | COMMON | 913903100 | 142287 | 2942847 | SH | DEFINED | 1 |
| UNIVERSAL HLTH SVCS INC | COMMON | 913903100 | 1835 | 37956 | SH | DEFINED | 12, |

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|---|---|---|---|---|---|---|---|
| UNIVERSAL HLTH SVCS INC | COMMON | 913903100 | 516 | 10673 | SH | DEFINED | 15 |
| UNIVERSAL HLTH SVCS INC | COMMON | 913903100 | 15 | 317 | SH | DEFINED | 16 |
| UNIVERSAL HLTH SVCS INC | COMMON | 913903100 | 1082 | 22369 | SH | DEFINED | 17 |
| UNIVERSAL HLTH SVCS INC | COMMON | 913903100 | 183 | 3795 | SH | DEFINED | 2,1 |
| UNIVERSAL HLTH SVCS INC | COMMON | 913903100 | 71 | 1475 | SH | DEFINED | 3 |
| UNIVERSAL HLTH SVCS INC | COMMON | 913903100 | 2504 | 51795 | SH | DEFINED | 6,1 |
| UNIVERSAL INSURANCE HOLDINGS | COMMON | 91359V107 | 152 | 34735 | SH | DEFINED | 15 |
| UNIVERSAL STAINLESS & ALLOY | COMMON | 913837100 | 229 | 6235 | SH | DEFINED | 15 |
| UNIVERSAL TECHNICAL INSTITUT | COMMON | 913915104 | 297 | 29601 | SH | DEFINED | 15 |
| UNIVERSAL TRUCKLOAD SERVICES | COMMON | 91388P105 | 12 | 675 | SH | DEFINED | 15 |
| UNIVEST CORP OF PENNSYLVANIA | COMMON | 915271100 | 211 | 12362 | SH | DEFINED | 15 |
| UNS ENERGY CORP | COMMON | 903119105 | 1618 | 38140 | SH | DEFINED | 1 |
| UNS ENERGY CORP | COMMON | 903119105 | 8643 | 203747 | SH | DEFINED | 15 |
| UNS ENERGY CORP | COMMON | 903119105 | 9 | 212 | SH | DEFINED | 16 |
| UNS ENERGY CORP | COMMON | 903119105 | 1864 | 43935 | SH | DEFINED | 17 |
| UNS ENERGY CORP | COMMON | 903119105 | 530 | 12500 | SH | DEFINED | 3,1 |
| UNUM GROUP | COMMON | 91529Y106 | 20271 | 973627 | SH | DEFINED | 1 |
| UNUM GROUP | COMMON | 91529Y106 | 6767 | 325000 | SH | DEFINED | 1,2 |
| UNUM GROUP | COMMON | 91529Y106 | 584 | 28029 | SH | DEFINED | 11 |
| UNUM GROUP | COMMON | 91529Y106 | 2362 | 113464 | SH | DEFINED | 15 |
| UNUM GROUP | COMMON | 91529Y106 | 41 | 1983 | SH | DEFINED | 16 |
| UNUM GROUP | COMMON | 91529Y106 | 225 | 10799 | SH | DEFINED | 17 |
| UNUM GROUP | COMMON | 91529Y106 | 9 | 442 | SH | DEFINED | 3 |
| UNUM GROUP | COMMON | 91529Y106 | 238 | 11448 | SH | DEFINED | 5 |
| UNUM GROUP | COMMON | 91529Y106 | 29 | 1400 | SH | DEFINED | 7 |
| UNWIRED PLANET INC | COMMON | 91531F103 | 109 | 90887 | SH | DEFINED | 15 |
| URANIUM ENERGY CORP | COMMON | 916896103 | 3 | 1000 | SH | DEFINED | 14 |
| URANIUM ENERGY CORP | COMMON | 916896103 | 183 | 71675 | SH | DEFINED | 15 |
| URBAN OUTFITTERS INC | COMMON | 917047102 | 2795 | 71014 | SH | DEFINED | 1 |
| URBAN OUTFITTERS INC | COMMON | 917047102 | 441 | 11200 | SH | DEFINED | 11 |
| URBAN OUTFITTERS INC | COMMON | 917047102 | 206 | 5226 | SH | DEFINED | 14 |
| URBAN OUTFITTERS INC | COMMON | 917047102 | 1334 | 33891 | SH | DEFINED | 15 |
| URBAN OUTFITTERS INC | COMMON | 917047102 | 11 | 269 | SH | DEFINED | 16 |
| URBAN OUTFITTERS INC | COMMON | 917047102 | 284 | 7205 | SH | DEFINED | 17 |
| URBAN OUTFITTERS INC | COMMON | 917047102 | 9 | 230 | SH | DEFINED | 3 |
| URS CORP | COMMON | 903236107 | 3357 | 85513 | SH | DEFINED | 15 |
| URS CORP | COMMON | 903236107 | 26 | 657 | SH | DEFINED | 16 |
| URS CORP | COMMON | 903236107 | 618 | 15731 | SH | DEFINED | 17 |
| URSTADT BIDDLE CLASS A | COMMON | 917286205 | 12775 | 649156 | SH | DEFINED | 1 |
| URSTADT BIDDLE CLASS A | COMMON | 917286205 | 1379 | 70050 | SH | DEFINED | 15 |
| URSTADT BIDDLE CLASS A | COMMON | 917286205 | 35 | 1800 | SH | DEFINED | 4,1 |
| US AIRWAYS GROUP INC | COMMON | 90341W108 | 846 | 62670 | SH | DEFINED | 1 |
| US AIRWAYS GROUP INC | COMMON | 90341W108 | 4173 | 309093 | SH | DEFINED | 15 |
| US AIRWAYS GROUP INC | COMMON | 90341W108 | 51 | 3766 | SH | DEFINED | 16 |
| US AIRWAYS GROUP INC | COMMON | 90341W108 | 675 | 49991 | SH | DEFINED | 17 |
| US AIRWAYS GROUP INC | COMMON | 90341W108 | 479 | 35500 | SH | DEFINED | 3,1 |
| US AIRWAYS GROUP INC CVT 7.25 | CONVERT | 911905AC1 | 2261 | 750000 | SH | DEFINED | 1 |
| US AUTO PARTS NETWORK INC | COMMON | 90343C100 | 1 | 582 | SH | DEFINED | 15 |
| US BANCORP | COMMON | 902973304 | 332532 | 10411142 | SH | DEFINED | 1 |
| US BANCORP | COMMON | 902973304 | 2763 | 86500 | SH | DEFINED | 1,1 |
| US BANCORP | COMMON | 902973304 | 878 | 27500 | SH | DEFINED | 1,5 |
| US BANCORP | COMMON | 902973304 | 51 | 1600 | SH | DEFINED | 1,9 |
| US BANCORP | COMMON | 902973304 | 5915 | 185176 | SH | DEFINED | 11 |
| US BANCORP | COMMON | 902973304 | 728 | 22800 | SH | DEFINED | 13 |
| US BANCORP | COMMON | 902973304 | 11481 | 359454 | SH | DEFINED | 14 |
| US BANCORP | COMMON | 902973304 | 27107 | 848681 | SH | DEFINED | 15 |
| US BANCORP | COMMON | 902973304 | 143 | 4464 | SH | DEFINED | 15, |
| US BANCORP | COMMON | 902973304 | 258 | 8065 | SH | DEFINED | 16 |
| US BANCORP | COMMON | 902973304 | 8497 | 266038 | SH | DEFINED | 17 |
| US BANCORP | COMMON | 902973304 | 1099 | 34400 | SH | DEFINED | 18 |
| US BANCORP | COMMON | 902973304 | 13556 | 424418 | SH | DEFINED | 3 |
| US BANCORP | COMMON | 902973304 | 192 | 6000 | SH | DEFINED | 3,1 |

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|---|---|---|---|---|---|---|---|---|
| US BANCORP | COMMON | 902973304 | 2092 | 65510 | SH | | DEFINED | 5 |
| US BANCORP | COMMON | 902973304 | 25121 | 786500 | SH | | DEFINED | 6 |
| US BANCORP | COMMON | 902973304 | 230 | 7200 | SH | | DEFINED | 7 |
| US BANCORP | COMMON | 902973304 | 80 | 2500 | SH | | DEFINED | 8,1 |
| US CELLULAR CORP | COMMON | 911684108 | 1082 | 30694 | SH | | DEFINED | 15 |
| US CELLULAR CORP | COMMON | 911684108 | 111 | 3137 | SH | | DEFINED | 17 |
| US CONCRETE INC | COMMON | 90333L201 | 4125 | 455776 | SH | | DEFINED | 1 |
| US CONCRETE INC | COMMON | 90333L201 | 202 | 22318 | SH | | DEFINED | 8,1 |
| US CONCRETE INC 144A 9.5 08-31 | CONVERT | 90333LAE2 | 1096 | 873000 | SH | | DEFINED | 1 |
| US ECOLOGY INC | COMMON | 91732J102 | 183 | 7782 | SH | | DEFINED | 15 |
| US PHYSICAL THERAPY INC | COMMON | 90337L108 | 183 | 6640 | SH | | DEFINED | 15 |
| US PHYSICAL THERAPY INC | COMMON | 90337L108 | 55 | 2000 | SH | | DEFINED | 3 |
| US SILICA HOLDINGS INC | COMMON | 90346E103 | 1100 | 65740 | SH | | DEFINED | 15 |
| US STEEL CORP CVT 4.0 05-15-14 | CONVERT | 912909AE8 | 2965 | 2750000 | SH | | DEFINED | 1 |
| US STEEL CORP CVT 4.0 05-15-14 | CONVERT | 912909AE8 | 108 | 100000 | SH | | DEFINED | 15 |
| USA MOBILITY INC | COMMON | 90341G103 | 1170 | 100193 | SH | | DEFINED | 15 |
| USANA HEALTH SCIENCES INC | COMMON | 90328M107 | 1127 | 34225 | SH | | DEFINED | 15 |
| USANA HEALTH SCIENCES INC | COMMON | 90328M107 | 49 | 1493 | SH | | DEFINED | 16 |
| USEC INC | COMMON | 90333E108 | 340 | 641806 | SH | | DEFINED | 15 |
| USEC INC | COMMON | 90333E108 | 3 | 5592 | SH | | DEFINED | 16 |
| USG CORP | COMMON | 903293405 | 1948 | 69390 | SH | | DEFINED | 1 |
| USG CORP | COMMON | 903293405 | 911 | 32459 | SH | | DEFINED | 15 |
| USG CORP | COMMON | 903293405 | 17 | 619 | SH | | DEFINED | 16 |
| USG CORP | COMMON | 903293405 | 457 | 16289 | SH | | DEFINED | 17 |
| USG CORP | COMMON | 903293405 | 171 | 6081 | SH | | DEFINED | 3 |
| USG CORP | COMMON | 903293405 | 929 | 33100 | SH | | DEFINED | 3,1 |
| USO JAN13 30 PUT | OPTION | 91232N108 | 235 | 400000 | | PUT | DEFINED | 3 |
| UTI WORLDWIDE INC | COMMON | G87210103 | 66764 | 4982358 | SH | | DEFINED | 1 |
| UTI WORLDWIDE INC | COMMON | G87210103 | 201 | 14978 | SH | | DEFINED | 15 |
| UTI WORLDWIDE INC | COMMON | G87210103 | 7 | 514 | SH | | DEFINED | 16 |
| UTI WORLDWIDE INC | COMMON | G87210103 | 299 | 22282 | SH | | DEFINED | 17 |
| UTI WORLDWIDE INC | COMMON | G87210103 | 101 | 7527 | SH | | DEFINED | 2,1 |
| UTI WORLDWIDE INC | COMMON | G87210103 | 1412 | 105367 | SH | | DEFINED | 6,1 |
| UTILITIES SELECT SECTOR SPDR E | COMMON | 81369Y886 | 35 | 1000 | SH | | DEFINED | 14 |
| UTILITIES SELECT SECTOR SPDR E | COMMON | 81369Y886 | 14004 | 401037 | SH | | DEFINED | 3 |
| UTSTARCOM HOLDINGS CORP | COMMON | G9310A106 | 628 | 608951 | SH | | DEFINED | 15 |
| VAALCO ENERGY INC | COMMON | 91851C201 | 921 | 106450 | SH | | DEFINED | 1 |
| VAALCO ENERGY INC | COMMON | 91851C201 | 3584 | 414294 | SH | | DEFINED | 15 |
| VAALCO ENERGY INC | COMMON | 91851C201 | 538 | 62200 | SH | | DEFINED | 3,1 |
| VAIL RESORTS INC | COMMON | 91879Q109 | 2658 | 49148 | SH | | DEFINED | 15 |
| VAIL RESORTS INC | COMMON | 91879Q109 | 74 | 1365 | SH | | DEFINED | 3 |
| VALASSIS COMMUNICATIONS INC | COMMON | 918866104 | 3097 | 120119 | SH | | DEFINED | 15 |
| VALASSIS COMMUNICATIONS INC | COMMON | 918866104 | 7 | 281 | SH | | DEFINED | 16 |
| VALASSIS COMMUNICATIONS INC | COMMON | 918866104 | 97 | 3760 | SH | | DEFINED | 17 |
| VALE SA-SP ADR | COMMON | 91912E105 | 6727 | 320942 | SH | | DEFINED | 1 |
| VALE SA-SP ADR | COMMON | 91912E105 | 6011 | 286778 | SH | | DEFINED | 11 |
| VALE SA-SP ADR | COMMON | 91912E105 | 13 | 600 | SH | | DEFINED | 14 |
| VALE SA-SP ADR | COMMON | 91912E105 | 37019 | 1766191 | SH | | DEFINED | 15 |
| VALE SA-SP ADR | COMMON | 91912E105 | 276 | 13181 | SH | | DEFINED | 17 |
| VALE SA-SP ADR | COMMON | 91912E105 | 188 | 8952 | SH | | DEFINED | 3 |
| VALE SA-SP ADR | COMMON | 91912E105 | 2172 | 103621 | SH | | DEFINED | 3,1 |
| VALE SA-SP ADR | COMMON | 91912E105 | 68843 | 3284510 | SH | | DEFINED | 6 |
| VALE SA-SP ADR | COMMON | 91912E105 | 2423 | 115600 | SH | | DEFINED | 6,1 |
| VALE SA-SP ADR | COMMON | 91912E105 | 499 | 23800 | SH | | DEFINED | 9 |
| VALE SA-SP PREF ADR | COMMON | 91912E204 | 15161 | 747193 | SH | | DEFINED | 15 |
| VALEANT PHARMACEUTICALS INTL I | COMMON | 91911K102 | 2 | 29 | SH | | DEFINED | 1 |
| VALEANT PHARMACEUTICALS INTL I | COMMON | 91911K102 | 1762 | 29450 | SH | | DEFINED | 11 |
| VALEANT PHARMACEUTICALS INTL I | COMMON | 91911K102 | 1673 | 27964 | SH | | DEFINED | 15 |
| VALEANT PHARMACEUTICALS INTL I | COMMON | 91911K102 | 1 | 21 | SH | | DEFINED | 16 |
| VALEANT PHARMACEUTICALS INTL I | COMMON | 91911K102 | 21476 | 359014 | SH | | DEFINED | 2,1 |
| VALEANT PHARMACEUTICALS INTL I | COMMON | 91911K102 | 529 | 8845 | SH | | DEFINED | 2,1 |
| VALEANT PHARMACEUTICALS INTL I | COMMON | 91911K102 | 597 | 9985 | SH | | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| VALEANT PHARMACEUTICALS INTL I | COMMON | 91911K102 | 389 | 6500 | SH | DEFINED | 5 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 48599 | 1424364 | SH | DEFINED | 1 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 846 | 24800 | SH | DEFINED | 1,1 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 382 | 11200 | SH | DEFINED | 1,9 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 1861 | 54556 | SH | DEFINED | 11 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 553 | 16220 | SH | DEFINED | 11, |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 437 | 12800 | SH | DEFINED | 13 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 68 | 2000 | SH | DEFINED | 14 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 26536 | 777738 | SH | DEFINED | 15 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 790 | 23159 | SH | DEFINED | 16 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 1935 | 56725 | SH | DEFINED | 17 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 1047 | 30700 | SH | DEFINED | 18 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 13 | 375 | SH | DEFINED | 3 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 1447 | 42400 | SH | DEFINED | 3,1 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 1034 | 30300 | SH | DEFINED | 5 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 18892 | 553700 | SH | DEFINED | 6 |
| VALERO ENERGY CORP | COMMON | 91913Y100 | 433 | 12700 | SH | DEFINED | 8,1 |
| VALIDUS HOLDINGS LTD | COMMON | G9319H102 | 47482 | 1373100 | SH | DEFINED | 1 |
| VALIDUS HOLDINGS LTD | COMMON | G9319H102 | 1085 | 31365 | SH | DEFINED | 15 |
| VALIDUS HOLDINGS LTD | COMMON | G9319H102 | 16 | 457 | SH | DEFINED | 16 |
| VALIDUS HOLDINGS LTD | COMMON | G9319H102 | 191 | 5524 | SH | DEFINED | 17 |
| VALIDUS HOLDINGS LTD | COMMON | G9319H102 | 7 | 216 | SH | DEFINED | 3 |
| VALLEY NATL BANCORP | COMMON | 919794107 | 6 | 635 | SH | DEFINED | 14 |
| VALLEY NATL BANCORP | COMMON | 919794107 | 4829 | 519288 | SH | DEFINED | 15 |
| VALLEY NATL BANCORP | COMMON | 919794107 | 6 | 658 | SH | DEFINED | 16 |
| VALLEY NATL BANCORP | COMMON | 919794107 | 485 | 52162 | SH | DEFINED | 3 |
| VALMONT INDUSTRIES | COMMON | 920253101 | 26054 | 190799 | SH | DEFINED | 1 |
| VALMONT INDUSTRIES | COMMON | 920253101 | 37586 | 275255 | SH | DEFINED | 15 |
| VALMONT INDUSTRIES | COMMON | 920253101 | 123 | 903 | SH | DEFINED | 16 |
| VALMONT INDUSTRIES | COMMON | 920253101 | 364 | 2667 | SH | DEFINED | 17 |
| VALMONT INDUSTRIES | COMMON | 920253101 | 211 | 1546 | SH | DEFINED | 2,1 |
| VALMONT INDUSTRIES | COMMON | 920253101 | 12 | 88 | SH | DEFINED | 3 |
| VALMONT INDUSTRIES | COMMON | 920253101 | 2920 | 21385 | SH | DEFINED | 6,1 |
| VALSPAR CORP | COMMON | 920355104 | 210 | 3373 | SH | DEFINED | 14 |
| VALSPAR CORP | COMMON | 920355104 | 7877 | 126235 | SH | DEFINED | 15 |
| VALSPAR CORP | COMMON | 920355104 | 17 | 273 | SH | DEFINED | 16 |
| VALSPAR CORP | COMMON | 920355104 | 937 | 15010 | SH | DEFINED | 3 |
| VALUECLICK INC | COMMON | 92046N102 | 78021 | 4019638 | SH | DEFINED | 1 |
| VALUECLICK INC | COMMON | 92046N102 | 1309 | 67464 | SH | DEFINED | 12, |
| VALUECLICK INC | COMMON | 92046N102 | 3251 | 167482 | SH | DEFINED | 15 |
| VALUECLICK INC | COMMON | 92046N102 | 337 | 17367 | SH | DEFINED | 17 |
| VALUECLICK INC | COMMON | 92046N102 | 198 | 10203 | SH | DEFINED | 2,1 |
| VALUECLICK INC | COMMON | 92046N102 | 19 | 977 | SH | DEFINED | 3 |
| VALUECLICK INC | COMMON | 92046N102 | 2662 | 137122 | SH | DEFINED | 6,1 |
| VALUEVISION MEDIA INC | COMMON | 92047K107 | 138 | 76731 | SH | DEFINED | 15 |
| VANDA PHARMACEUTICALS INC | COMMON | 921659108 | 21 | 5700 | SH | DEFINED | 3,1 |
| VANGUARD DIVIDEND APPREC ETF | COMMON | 921908844 | 1151 | 19317 | SH | DEFINED | 17 |
| VANGUARD DIVIDEND APPREC ETF | COMMON | 921908844 | 316 | 5312 | SH | DEFINED | 3 |
| VANGUARD EMERG MARKET ETF | COMMON | 922042858 | 12108 | 271917 | SH | DEFINED | 14 |
| VANGUARD EMERG MARKET ETF | COMMON | 922042858 | 1611 | 36183 | SH | DEFINED | 15 |
| VANGUARD EMERG MARKET ETF | COMMON | 922042858 | 5277 | 118513 | SH | DEFINED | 17 |
| VANGUARD EMERG MARKET ETF | COMMON | 922042858 | 12946 | 290734 | SH | DEFINED | 3 |
| VANGUARD ENERGY ETF | COMMON | 92204A306 | 41 | 400 | SH | DEFINED | 3 |
| VANGUARD EUROPE PACIFIC ETF | COMMON | 921943858 | 17 | 472 | SH | DEFINED | 1 |
| VANGUARD EUROPE PACIFIC ETF | COMMON | 921943858 | 562 | 15950 | SH | DEFINED | 14 |
| VANGUARD EUROPE PACIFIC ETF | COMMON | 921943858 | 147 | 4168 | SH | DEFINED | 15 |
| VANGUARD EUROPE PACIFIC ETF | COMMON | 921943858 | 1062 | 30156 | SH | DEFINED | 3 |
| VANGUARD EXTD MARKET ETF | COMMON | 922908652 | 133 | 2200 | SH | DEFINED | 3 |
| VANGUARD FTSE ALL WO X-US SC E | COMMON | 922042718 | 70 | 774 | SH | DEFINED | 3 |
| VANGUARD FTSE ALL-WORLD EX-U E | COMMON | 922042775 | 683 | 14920 | SH | DEFINED | 14 |
| VANGUARD FTSE ALL-WORLD EX-U E | COMMON | 922042775 | 95 | 2071 | SH | DEFINED | 3 |
| VANGUARD GLBL EX-US REAL EST E | COMMON | 922042676 | 83 | 1500 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| VANGUARD GROWTH ETF | COMMON | 922908736 | 224 | 3145 | SH | DEFINED | 14 |
| VANGUARD GROWTH ETF | COMMON | 922908736 | 25 | 355 | SH | DEFINED | 3 |
| VANGUARD HEALTH CARE ETF | COMMON | 92204A504 | 22 | 300 | SH | DEFINED | 3 |
| VANGUARD HEALTH SYSTEMS INC | COMMON | 922036207 | 615 | 50206 | SH | DEFINED | 15 |
| VANGUARD HIGH DVD YIELD ETF | COMMON | 921946406 | 148 | 3000 | SH | DEFINED | 3 |
| VANGUARD INFO TECH ETF | COMMON | 92204A702 | 293 | 4237 | SH | DEFINED | 3 |
| VANGUARD INTERMEDIATE-TERM B E | COMMON | 921937819 | 1119 | 12675 | SH | DEFINED | 17 |
| VANGUARD INTERMEDIATE-TERM C E | COMMON | 92206C870 | 1154 | 13170 | PRN | DEFINED | 17 |
| VANGUARD LONG-TERM BOND ETF ET | COMMON | 921937793 | 1979 | 21078 | SH | DEFINED | 17 |
| VANGUARD MATERIALS ETF | COMMON | 92204A801 | 25 | 300 | SH | DEFINED | 3 |
| VANGUARD MEGA CAP 300 ETF | COMMON | 921910873 | 103 | 2100 | SH | DEFINED | 3 |
| VANGUARD MID-CAP ETF | COMMON | 922908629 | 78 | 950 | SH | DEFINED | 3 |
| VANGUARD MID-CAP GROWTH INDE E | COMMON | 922908538 | 126 | 1843 | SH | DEFINED | 14 |
| VANGUARD MSCI EUROPEAN ETF | COMMON | 922042874 | 1869 | 38268 | SH | DEFINED | 15 |
| VANGUARD MSCI EUROPEAN ETF | COMMON | 922042874 | 1022 | 20934 | SH | DEFINED | 17 |
| VANGUARD MSCI EUROPEAN ETF | COMMON | 922042874 | 23 | 480 | SH | DEFINED | 3 |
| VANGUARD REIT ETF | COMMON | 922908553 | 1663 | 25281 | SH | DEFINED | 14 |
| VANGUARD REIT ETF | COMMON | 922908553 | 2645 | 40201 | SH | DEFINED | 17 |
| VANGUARD REIT ETF | COMMON | 922908553 | 738 | 11213 | SH | DEFINED | 3 |
| VANGUARD RUSSELL 1000 GROWTH E | COMMON | 92206C680 | 201 | 2990 | SH | DEFINED | 3 |
| VANGUARD RUSSELL 1000 VALUE ET | COMMON | 92206C714 | 422 | 6655 | SH | DEFINED | 3 |
| VANGUARD SHORT-TERM BOND ETF | COMMON | 921937827 | 239 | 2945 | SH | DEFINED | 14 |
| VANGUARD SHORT-TERM BOND ETF | COMMON | 921937827 | 2139 | 26416 | SH | DEFINED | 17 |
| VANGUARD SHORT-TERM BOND ETF | COMMON | 921937827 | 2188 | 27015 | SH | DEFINED | 3 |
| VANGUARD SHORT-TERM CORPORATE | COMMON | 92206C409 | 1032 | 12850 | SH | DEFINED | 14 |
| VANGUARD SHORT-TERM CORPORATE | COMMON | 92206C409 | 1247 | 15529 | SH | DEFINED | 15 |
| VANGUARD SHORT-TERM CORPORATE | COMMON | 92206C409 | 461 | 5737 | SH | DEFINED | 17 |
| VANGUARD SHORT-TERM CORPORATE | COMMON | 92206C409 | 678 | 8444 | SH | DEFINED | 3 |
| VANGUARD SMALL-CAP ETF | COMMON | 922908751 | 1056 | 13052 | SH | DEFINED | 14 |
| VANGUARD SMALL-CAP ETF | COMMON | 922908751 | 278 | 3436 | SH | DEFINED | 3 |
| VANGUARD SMALL-CAP GR ETF | COMMON | 922908595 | 146 | 1641 | SH | DEFINED | 14 |
| VANGUARD SMALL-CAP GR ETF | COMMON | 922908595 | 6 | 69 | SH | DEFINED | 3 |
| VANGUARD SMALL-CAP VA ETF | COMMON | 922908611 | 326 | 4487 | SH | DEFINED | 3 |
| VANGUARD TOT WORLD STK ETF | COMMON | 922042742 | 435 | 8800 | SH | DEFINED | 14 |
| VANGUARD TOT WORLD STK ETF | COMMON | 922042742 | 341 | 6896 | SH | DEFINED | 3 |
| VANGUARD TOTAL BOND MARKET ETF | COMMON | 921937835 | 2335 | 27789 | SH | DEFINED | 17 |
| VANGUARD TOTAL BOND MARKET ETF | COMMON | 921937835 | 83 | 987 | SH | DEFINED | 3 |
| VANGUARD TOTAL INTL STOCK ETF | COMMON | 921909768 | 113 | 2400 | SH | DEFINED | 3 |
| VANGUARD TOTL STCK MK ETF | COMMON | 922908769 | 3493 | 47660 | SH | DEFINED | 14 |
| VANGUARD TOTL STCK MK ETF | COMMON | 922908769 | 5783 | 78915 | SH | DEFINED | 3 |
| VANTAGE DRILLING CO | COMMON | G93205113 | 384 | 209641 | SH | DEFINED | 15 |
| VANTIV INC | COMMON | 92210H105 | 411 | 20127 | SH | DEFINED | 14 |
| VANTIV INC | COMMON | 92210H105 | 4 | 187 | SH | DEFINED | 17 |
| VANTIV INC | COMMON | 92210H105 | 3700 | 181205 | SH | DEFINED | 3 |
| VARIAN MEDICAL SYSTEMS INC | COMMON | 92220P105 | 2878 | 40977 | SH | DEFINED | 1 |
| VARIAN MEDICAL SYSTEMS INC | COMMON | 92220P105 | 768 | 10939 | SH | DEFINED | 11 |
| VARIAN MEDICAL SYSTEMS INC | COMMON | 92220P105 | 139 | 1985 | SH | DEFINED | 14 |
| VARIAN MEDICAL SYSTEMS INC | COMMON | 92220P105 | 1813 | 25816 | SH | DEFINED | 15 |
| VARIAN MEDICAL SYSTEMS INC | COMMON | 92220P105 | 12 | 169 | SH | DEFINED | 16 |
| VARIAN MEDICAL SYSTEMS INC | COMMON | 92220P105 | 293 | 4175 | SH | DEFINED | 17 |
| VARIAN MEDICAL SYSTEMS INC | COMMON | 92220P105 | 530 | 7545 | SH | DEFINED | 3 |
| VARIAN MEDICAL SYSTEMS INC | COMMON | 92220P105 | 388 | 5518 | SH | DEFINED | 5 |
| VARIAN MEDICAL SYSTEMS INC | COMMON | 92220P105 | 35 | 500 | SH | DEFINED | 7 |
| VASCO DATA SECURITY INTL | COMMON | 92230Y104 | 288 | 35346 | SH | DEFINED | 15 |
| VASCULAR SOLUTIONS INC | COMMON | 92231M109 | 11 | 723 | SH | DEFINED | 15 |
| VCA ANTECH INC | COMMON | 918194101 | 39605 | 1881479 | SH | DEFINED | 1 |
| VCA ANTECH INC | COMMON | 918194101 | 38 | 1800 | SH | DEFINED | 14 |
| VCA ANTECH INC | COMMON | 918194101 | 933 | 44330 | SH | DEFINED | 15 |
| VCA ANTECH INC | COMMON | 918194101 | 7 | 326 | SH | DEFINED | 16 |
| VECTOR GROUP LTD | COMMON | 92240M108 | 859 | 57800 | SH | DEFINED | 1 |
| VECTOR GROUP LTD | COMMON | 92240M108 | 12019 | 808264 | SH | DEFINED | 15 |
| VECTOR GROUP LTD | COMMON | 92240M108 | 19 | 1286 | SH | DEFINED | 3 |

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| VECTOR GROUP LTD (VGR) CVT 2.5 | CONVERT | 92240MAY4 | 6538 | 6000000 | SH | DEFINED | 1 |
| VECTREN CORPORATION | COMMON | 92240G101 | 103 | 3500 | SH | DEFINED | 14 |
| VECTREN CORPORATION | COMMON | 92240G101 | 7204 | 245046 | SH | DEFINED | 15 |
| VECTREN CORPORATION | COMMON | 92240G101 | 14 | 475 | SH | DEFINED | 16 |
| VECTREN CORPORATION | COMMON | 92240G101 | 7194 | 244685 | SH | DEFINED | 17 |
| VECTREN CORPORATION | COMMON | 92240G101 | 14 | 467 | SH | DEFINED | 3 |
| VEECO INSTRS INC DEL | COMMON | 922417100 | 16029 | 543538 | SH | DEFINED | 1 |
| VEECO INSTRS INC DEL | COMMON | 922417100 | 4660 | 158020 | SH | DEFINED | 15 |
| VEECO INSTRS INC DEL | COMMON | 922417100 | 100 | 3395 | SH | DEFINED | 16 |
| VEECO INSTRS INC DEL | COMMON | 922417100 | 641 | 21752 | SH | DEFINED | 17 |
| VEECO INSTRS INC DEL | COMMON | 922417100 | 133 | 4506 | SH | DEFINED | 2,1 |
| VEECO INSTRS INC DEL | COMMON | 922417100 | 1755 | 59498 | SH | DEFINED | 6,1 |
| VELOCITYSHARES DAILY 2X VIX SH | COMMON | 22539T852 | 140 | 15000 | SH | DEFINED | 3 |
| VELTI LTD | COMMON | G93285107 | 83 | 18421 | SH | DEFINED | 15 |
| VENTAS INC | COMMON | 92276F100 | 765495 | 11827803 | SH | DEFINED | 1 |
| VENTAS INC | COMMON | 92276F100 | 1883 | 29100 | SH | DEFINED | 11 |
| VENTAS INC | COMMON | 92276F100 | 5139 | 79408 | SH | DEFINED | 11, |
| VENTAS INC | COMMON | 92276F100 | 781 | 12075 | SH | DEFINED | 14 |
| VENTAS INC | COMMON | 92276F100 | 21344 | 329793 | SH | DEFINED | 15 |
| VENTAS INC | COMMON | 92276F100 | 1103 | 17040 | SH | DEFINED | 15, |
| VENTAS INC | COMMON | 92276F100 | 26 | 401 | SH | DEFINED | 16 |
| VENTAS INC | COMMON | 92276F100 | 3941 | 60886 | SH | DEFINED | 17 |
| VENTAS INC | COMMON | 92276F100 | 6019 | 92999 | SH | DEFINED | 18, |
| VENTAS INC | COMMON | 92276F100 | 1681 | 25970 | SH | DEFINED | 2,1 |
| VENTAS INC | COMMON | 92276F100 | 1081 | 16696 | SH | DEFINED | 3 |
| VENTAS INC | COMMON | 92276F100 | 20129 | 311013 | SH | DEFINED | 3,1 |
| VENTAS INC | COMMON | 92276F100 | 91 | 1400 | SH | DEFINED | 4,1 |
| VENTAS INC | COMMON | 92276F100 | 3977 | 61457 | SH | DEFINED | 6,1 |
| VEOLIA ENVIRONNEMENT-ADR | COMMON | 92334N103 | 25223 | 2060710 | SH | DEFINED | 15 |
| VERA BRADLEY INC | COMMON | 92335C106 | 64 | 2560 | SH | DEFINED | 15 |
| VERA BRADLEY INC | COMMON | 92335C106 | 111 | 4440 | SH | DEFINED | 3 |
| VERIFONE SYSTEMS INC | COMMON | 92342Y109 | 312 | 10500 | SH | DEFINED | 11 |
| VERIFONE SYSTEMS INC | COMMON | 92342Y109 | 301 | 10134 | SH | DEFINED | 15 |
| VERIFONE SYSTEMS INC | COMMON | 92342Y109 | 444 | 14968 | SH | DEFINED | 17 |
| VERIFONE SYSTEMS INC | COMMON | 92342Y109 | 582 | 19625 | SH | DEFINED | 3 |
| VERINT SYSTEMS | COMMON | 92343X100 | 221 | 7529 | SH | DEFINED | 15 |
| VERINT SYSTEMS | COMMON | 92343X100 | 53 | 1800 | SH | DEFINED | 3 |
| VERISIGN INC | COMMON | 92343E102 | 24735 | 637174 | SH | DEFINED | 1 |
| VERISIGN INC | COMMON | 92343E102 | 600 | 15450 | SH | DEFINED | 11 |
| VERISIGN INC | COMMON | 92343E102 | 1380 | 35548 | SH | DEFINED | 12, |
| VERISIGN INC | COMMON | 92343E102 | 4729 | 121831 | SH | DEFINED | 15 |
| VERISIGN INC | COMMON | 92343E102 | 122 | 3131 | SH | DEFINED | 17 |
| VERISIGN INC | COMMON | 92343E102 | 1183 | 30464 | SH | DEFINED | 3 |
| VERISIGN INC | COMMON | 92343E102 | 295 | 7600 | SH | DEFINED | 5 |
| VERISIGN INC | COMMON | 92343E102 | 47 | 1200 | SH | DEFINED | 7 |
| VERISIGN INC 3.25 08-15-37 | CONVERT | 92343EAD4 | 8835 | 7005000 | SH | DEFINED | 1 |
| VERISIGN INC 3.25 08-15-37 | CONVERT | 92343EAD4 | 252 | 200000 | SH | DEFINED | 15 |
| VERISK ANALYTICS INC-CL A | COMMON | 92345Y106 | 668 | 13100 | SH | DEFINED | 11 |
| VERISK ANALYTICS INC-CL A | COMMON | 92345Y106 | 86015 | 1687566 | SH | DEFINED | 15 |
| VERISK ANALYTICS INC-CL A | COMMON | 92345Y106 | 1969 | 38624 | SH | DEFINED | 16 |
| VERISK ANALYTICS INC-CL A | COMMON | 92345Y106 | 7 | 146 | SH | DEFINED | 17 |
| VERISK ANALYTICS INC-CL A | COMMON | 92345Y106 | 628 | 12317 | SH | DEFINED | 3 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 459496 | 10619272 | SH | DEFINED | 1 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 3102 | 71700 | SH | DEFINED | 1,1 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 17217 | 397900 | SH | DEFINED | 1,5 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 1575 | 36400 | SH | DEFINED | 1,9 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 12115 | 279986 | SH | DEFINED | 11 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 1497 | 34600 | SH | DEFINED | 13 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 5289 | 122226 | SH | DEFINED | 14 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 74820 | 1729138 | SH | DEFINED | 15 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 102 | 2357 | SH | DEFINED | 15, |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 862 | 19926 | SH | DEFINED | 16 |

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| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 105912 | 2447704 | SH | DEFINED | 17 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 1618 | 37400 | SH | DEFINED | 18 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 3495 | 80770 | SH | DEFINED | 3 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 5976 | 138100 | SH | DEFINED | 3,1 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 5768 | 133300 | SH | DEFINED | 5 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 42508 | 982400 | SH | DEFINED | 6 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 489 | 11300 | SH | DEFINED | 7 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 3820 | 88293 | SH | DEFINED | 8,1 |
| VERIZON COMMUNICATIONS | COMMON | 92343V104 | 995 | 23000 | SH | DEFINED | 9 |
| VERTEX PHARMACE-NT 3.35 CVT 10 | CONVERT | 92532FAN0 | 51044 | 45398000 | SH | DEFINED | 1 |
| VERTEX PHARMACEUTICALS INC | COMMON | 92532F100 | 12725 | 303694 | SH | DEFINED | 1 |
| VERTEX PHARMACEUTICALS INC | COMMON | 92532F100 | 878 | 20945 | SH | DEFINED | 11 |
| VERTEX PHARMACEUTICALS INC | COMMON | 92532F100 | 1310 | 31255 | SH | DEFINED | 12, |
| VERTEX PHARMACEUTICALS INC | COMMON | 92532F100 | 90154 | 2151653 | SH | DEFINED | 15 |
| VERTEX PHARMACEUTICALS INC | COMMON | 92532F100 | 2104 | 50208 | SH | DEFINED | 16 |
| VERTEX PHARMACEUTICALS INC | COMMON | 92532F100 | 353 | 8421 | SH | DEFINED | 17 |
| VERTEX PHARMACEUTICALS INC | COMMON | 92532F100 | 7 | 161 | SH | DEFINED | 3 |
| VERTEX PHARMACEUTICALS INC | COMMON | 92532F100 | 201 | 4800 | SH | DEFINED | 5 |
| VF CORPORATION | COMMON | 918204108 | 8758 | 58010 | SH | DEFINED | 1 |
| VF CORPORATION | COMMON | 918204108 | 1306 | 8654 | SH | DEFINED | 11 |
| VF CORPORATION | COMMON | 918204108 | 22262 | 147462 | SH | DEFINED | 14 |
| VF CORPORATION | COMMON | 918204108 | 12518 | 82914 | SH | DEFINED | 15 |
| VF CORPORATION | COMMON | 918204108 | 39 | 257 | SH | DEFINED | 16 |
| VF CORPORATION | COMMON | 918204108 | 40138 | 265865 | SH | DEFINED | 17 |
| VF CORPORATION | COMMON | 918204108 | 22669 | 150157 | SH | DEFINED | 3 |
| VF CORPORATION | COMMON | 918204108 | 461 | 3053 | SH | DEFINED | 5 |
| VF CORPORATION | COMMON | 918204108 | 75 | 500 | SH | DEFINED | 7 |
| VIACOM INC CL A VTG | COMMON | 92553P102 | 5819 | 107221 | SH | DEFINED | 1 |
| VIACOM INC CL A VTG | COMMON | 92553P102 | 5 | 100 | SH | DEFINED | 3 |
| VIACOM INC CL A VTG | COMMON | 92553P102 | 401 | 7388 | SH | DEFINED | 9,1 |
| VIACOM INC CL B NON-VTG | COMMON | 92553P201 | 787949 | 14940253 | SH | DEFINED | 1 |
| VIACOM INC CL B NON-VTG | COMMON | 92553P201 | 69 | 1307 | SH | DEFINED | 1,1 |
| VIACOM INC CL B NON-VTG | COMMON | 92553P201 | 3257 | 61755 | SH | DEFINED | 11 |
| VIACOM INC CL B NON-VTG | COMMON | 92553P201 | 140 | 2650 | SH | DEFINED | 14 |
| VIACOM INC CL B NON-VTG | COMMON | 92553P201 | 243834 | 4623317 | SH | DEFINED | 15 |
| VIACOM INC CL B NON-VTG | COMMON | 92553P201 | 5587 | 105926 | SH | DEFINED | 16 |
| VIACOM INC CL B NON-VTG | COMMON | 92553P201 | 1436 | 27221 | SH | DEFINED | 17 |
| VIACOM INC CL B NON-VTG | COMMON | 92553P201 | 555 | 10520 | SH | DEFINED | 3 |
| VIACOM INC CL B NON-VTG | COMMON | 92553P201 | 838 | 15886 | SH | DEFINED | 5 |
| VIACOM INC CL B NON-VTG | COMMON | 92553P201 | 79334 | 1504238 | SH | DEFINED | 6 |
| VIACOM INC CL B NON-VTG | COMMON | 92553P201 | 105 | 2000 | SH | DEFINED | 7 |
| VIACOM INC CL B NON-VTG | COMMON | 92553P201 | 1574 | 29838 | SH | DEFINED | 9 |
| VIACOM INC CL B NON-VTG | COMMON | 92553P201 | 377 | 7156 | SH | DEFINED | 9,1 |
| VIAD CORP | COMMON | 92552R406 | 4672 | 172036 | SH | DEFINED | 15 |
| VIAD CORP | COMMON | 92552R406 | 59 | 2159 | SH | DEFINED | 16 |
| VIASAT INC | COMMON | 92552V100 | 2399 | 61681 | SH | DEFINED | 15 |
| VIASAT INC | COMMON | 92552V100 | 67 | 1730 | SH | DEFINED | 3 |
| VIASYSTEMS GROUP INC | COMMON | 92553H803 | 4 | 292 | SH | DEFINED | 15 |
| VICAL INC | COMMON | 925602104 | 747 | 256856 | SH | DEFINED | 15 |
| VICOR CORP | COMMON | 925815102 | 91 | 16732 | SH | DEFINED | 15 |
| VICOR CORP | COMMON | 925815102 | 641 | 118300 | SH | DEFINED | 3 |
| VIEWPOINT FINANCIAL GROUP | COMMON | 92672A101 | 847 | 40458 | SH | DEFINED | 15 |
| VIEWPOINT FINANCIAL GROUP | COMMON | 92672A101 | 118 | 5615 | SH | DEFINED | 3 |
| VILLAGE SUPER MARKET-CLASS A | COMMON | 927107409 | 151 | 4593 | SH | DEFINED | 15 |
| VIMPELCOM LTD-SPON ADR | COMMON | 92719A106 | 10 | 989 | SH | DEFINED | 15 |
| VIMPELCOM LTD-SPON ADR | COMMON | 92719A106 | 672 | 64057 | SH | DEFINED | 17 |
| VIPSHOP HOLDINGS LTD - ADS ADR | COMMON | 92763W103 | 722 | 40462 | SH | DEFINED | 15 |
| VIRGIN MEDIA INC | COMMON | 92769L101 | 898 | 24447 | SH | DEFINED | 11 |
| VIRGIN MEDIA INC | COMMON | 92769L101 | 105562 | 2872429 | SH | DEFINED | 15 |
| VIRGIN MEDIA INC | COMMON | 92769L101 | 2333 | 63474 | SH | DEFINED | 16 |
| VIRGIN MEDIA INC | COMMON | 92769L101 | 800 | 21767 | SH | DEFINED | 17 |
| VIRGIN MEDIA INC | COMMON | 92769L101 | 16 | 424 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| VIRGIN MEDIA INC | COMMON | 92769L101 | 441 | 12000 | SH | DEFINED | 5 |
| VIRGIN MEDIA INC | COMMON | 92769L101 | 47 | 1281 | SH | DEFINED | 7 |
| VIRGINIA COMMERCE BANCORP | COMMON | 92778Q109 | 254 | 28359 | SH | DEFINED | 15 |
| VIROPHARMA INC | COMMON | 928241108 | 6928 | 304403 | SH | DEFINED | 15 |
| VIROPHARMA INC | COMMON | 928241108 | 412 | 18083 | SH | DEFINED | 17 |
| VIROPHARMA INC | COMMON | 928241108 | 134 | 5880 | SH | DEFINED | 3 |
| VIROPHARMA INC 2.0 03-15-17 | CONVERT | 928241AH1 | 2785 | 2000000 | SH | DEFINED | 1 |
| VIRTUS INVESTMENT PARTNERS | COMMON | 92828Q109 | 1001 | 8278 | SH | DEFINED | 15 |
| VIRTUSA CORP | COMMON | 92827P102 | 431 | 26259 | SH | DEFINED | 15 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 236240 | 1558515 | SH | DEFINED | 1 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 1667 | 11000 | SH | DEFINED | 10 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 7806 | 51500 | SH | DEFINED | 11 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 1276 | 8418 | SH | DEFINED | 11, |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 2803 | 18491 | SH | DEFINED | 12, |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 1106 | 7296 | SH | DEFINED | 12, |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 1197 | 7900 | SH | DEFINED | 13 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 34279 | 226142 | SH | DEFINED | 14 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 14853 | 97991 | SH | DEFINED | 15 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 133 | 880 | SH | DEFINED | 15, |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 416 | 2743 | SH | DEFINED | 16 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 4547 | 29997 | SH | DEFINED | 17 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 45 | 300 | SH | DEFINED | 18 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 91050 | 600672 | SH | DEFINED | 2 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 23048 | 152051 | SH | DEFINED | 3 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 2774 | 18300 | SH | DEFINED | 5 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 11505 | 75900 | SH | DEFINED | 6 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 288 | 1900 | SH | DEFINED | 7 |
| VISA INC-CLASS A SHARES | COMMON | 92826C839 | 652 | 4300 | SH | DEFINED | 8,1 |
| VISHAY INTERTECHNOLOGY INC | COMMON | 928298108 | 1434 | 134900 | SH | DEFINED | 1 |
| VISHAY INTERTECHNOLOGY INC | COMMON | 928298108 | 337 | 31684 | SH | DEFINED | 15 |
| VISHAY INTERTECHNOLOGY INC | COMMON | 928298108 | 10 | 904 | SH | DEFINED | 16 |
| VISHAY INTERTECHNOLOGY INC | COMMON | 928298108 | 229 | 21548 | SH | DEFINED | 17 |
| VISHAY INTERTECHNOLOGY INC | COMMON | 928298108 | 3 | 265 | SH | DEFINED | 3 |
| VISHAY PRECISION GROUP INC | COMMON | 92835K103 | 130 | 9821 | SH | DEFINED | 15 |
| VISTA GOLD CORP | COMMON | 927926303 | 5 | 2003 | SH | DEFINED | 15 |
| VISTAPRINT NV | COMMON | N93540107 | 579 | 17623 | SH | DEFINED | 15 |
| VISTAPRINT NV | COMMON | N93540107 | 166 | 5058 | SH | DEFINED | 17 |
| VISTEON CORP | COMMON | 92839U206 | 65 | 1200 | SH | DEFINED | 1 |
| VISTEON CORP | COMMON | 92839U206 | 691 | 12847 | SH | DEFINED | 15 |
| VISTEON CORP | COMMON | 92839U206 | 22 | 402 | SH | DEFINED | 16 |
| VISTEON CORP | COMMON | 92839U206 | 415 | 7711 | SH | DEFINED | 17 |
| VISTEON CORP | COMMON | 92839U206 | 16 | 300 | SH | DEFINED | 3,1 |
| VISTEON CORP-CW15 WTS | COMMON | 92839U115 | 0 | 1 | SH | DEFINED | 3 |
| VITACOST.COM INC | COMMON | 92847A200 | 6 | 926 | SH | DEFINED | 15 |
| VITAMIN SHOPPE INC | COMMON | 92849E101 | 52626 | 917463 | SH | DEFINED | 1 |
| VITAMIN SHOPPE INC | COMMON | 92849E101 | 1946 | 33928 | SH | DEFINED | 15 |
| VITAMIN SHOPPE INC | COMMON | 92849E101 | 161 | 2800 | SH | DEFINED | 3 |
| VITESSE SEMICONDUCTOR CORP | COMMON | 928497304 | 0 | 1 | SH | DEFINED | 3 |
| VIVUS INC | COMMON | 928551100 | 10183 | 758799 | SH | DEFINED | 15 |
| VMWARE INC-CLASS A | COMMON | 928563402 | 763 | 8100 | SH | DEFINED | 11 |
| VMWARE INC-CLASS A | COMMON | 928563402 | 2440 | 25914 | SH | DEFINED | 15 |
| VMWARE INC-CLASS A | COMMON | 928563402 | 3377 | 35868 | SH | DEFINED | 17 |
| VMWARE INC-CLASS A | COMMON | 928563402 | 17 | 184 | SH | DEFINED | 3 |
| VMWARE INC-CLASS A | COMMON | 928563402 | 367 | 3900 | SH | DEFINED | 5 |
| VOC ENERGY TRUST | COMMON | 91829B103 | 5 | 380 | SH | DEFINED | 15 |
| VOC ENERGY TRUST | COMMON | 91829B103 | 6 | 500 | SH | DEFINED | 3 |
| VOCUS INC | COMMON | 92858J108 | 116 | 6700 | SH | DEFINED | 15 |
| VOCUS INC | COMMON | 92858J108 | 5 | 285 | SH | DEFINED | 3 |
| VODAFONE GROUP PLC ADR | COMMON | 92857W209 | 501473 | 19907629 | SH | DEFINED | 1 |
| VODAFONE GROUP PLC ADR | COMMON | 92857W209 | 533 | 21175 | SH | DEFINED | 14 |
| VODAFONE GROUP PLC ADR | COMMON | 92857W209 | 261341 | 10374784 | SH | DEFINED | 15 |
| VODAFONE GROUP PLC ADR | COMMON | 92857W209 | 5688 | 225799 | SH | DEFINED | 16 |

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|---|---|---|---|---|---|---|---|
| VODAFONE GROUP PLC ADR | COMMON | 92857W209 | 3078 | 122204 | SH | DEFINED | 17 |
| VODAFONE GROUP PLC ADR | COMMON | 92857W209 | 1042 | 41378 | SH | DEFINED | 3 |
| VOLCANO CORP | COMMON | 928645100 | 6028 | 255297 | SH | DEFINED | 1 |
| VOLCANO CORP | COMMON | 928645100 | 186 | 7890 | SH | DEFINED | 15 |
| VOLCANO CORP (VOLC) CVT 1.75 1 | CONVERT | 928645AB6 | 6045 | 6000000 | SH | DEFINED | 1 |
| VOLTERRA SEMICONDUCTOR CORP | COMMON | 928708106 | 498 | 28982 | SH | DEFINED | 15 |
| VONAGE HOLDINGS CORP | COMMON | 92886T201 | 1067 | 450239 | SH | DEFINED | 15 |
| VONAGE HOLDINGS CORP | COMMON | 92886T201 | 30 | 12530 | SH | DEFINED | 16 |
| VORNADO REALTY TRUST REIT | COMMON | 929042109 | 411103 | 5133649 | SH | DEFINED | 1 |
| VORNADO REALTY TRUST REIT | COMMON | 929042109 | 1330 | 16604 | SH | DEFINED | 11 |
| VORNADO REALTY TRUST REIT | COMMON | 929042109 | 3243 | 40500 | SH | DEFINED | 11, |
| VORNADO REALTY TRUST REIT | COMMON | 929042109 | 723 | 9031 | SH | DEFINED | 14 |
| VORNADO REALTY TRUST REIT | COMMON | 929042109 | 1749 | 21843 | SH | DEFINED | 15 |
| VORNADO REALTY TRUST REIT | COMMON | 929042109 | 854 | 10670 | SH | DEFINED | 15, |
| VORNADO REALTY TRUST REIT | COMMON | 929042109 | 43 | 534 | SH | DEFINED | 16 |
| VORNADO REALTY TRUST REIT | COMMON | 929042109 | 5668 | 70777 | SH | DEFINED | 17 |
| VORNADO REALTY TRUST REIT | COMMON | 929042109 | 3796 | 47400 | SH | DEFINED | 18, |
| VORNADO REALTY TRUST REIT | COMMON | 929042109 | 1057 | 13200 | SH | DEFINED | 2,1 |
| VORNADO REALTY TRUST REIT | COMMON | 929042109 | 70 | 879 | SH | DEFINED | 3 |
| VORNADO REALTY TRUST REIT | COMMON | 929042109 | 11516 | 143800 | SH | DEFINED | 3,1 |
| VORNADO REALTY TRUST REIT | COMMON | 929042109 | 48 | 600 | SH | DEFINED | 4,1 |
| VORNADO REALTY TRUST REIT | COMMON | 929042109 | 2513 | 31384 | SH | DEFINED | 6,1 |
| VOXX INTERNATIONAL CORP | COMMON | 91829F104 | 315 | 46814 | SH | DEFINED | 15 |
| VSE CORP | COMMON | 918284100 | 115 | 4704 | SH | DEFINED | 15 |
| VSH 2.25 11-40 144A CVT | CONVERT | 928298AG3 | 2758 | 3000000 | SH | DEFINED | 1 |
| VULCAN MATERIALS CO | COMMON | 929160109 | 2883 | 55388 | SH | DEFINED | 1 |
| VULCAN MATERIALS CO | COMMON | 929160109 | 667 | 12812 | SH | DEFINED | 11 |
| VULCAN MATERIALS CO | COMMON | 929160109 | 281 | 5400 | SH | DEFINED | 14 |
| VULCAN MATERIALS CO | COMMON | 929160109 | 1322 | 25402 | SH | DEFINED | 15 |
| VULCAN MATERIALS CO | COMMON | 929160109 | 30 | 579 | SH | DEFINED | 16 |
| VULCAN MATERIALS CO | COMMON | 929160109 | 6 | 118 | SH | DEFINED | 3 |
| VULCAN MATERIALS CO | COMMON | 929160109 | 62 | 1200 | SH | DEFINED | 7 |
| W&T OFFSHORE | COMMON | 92922P106 | 640 | 39920 | SH | DEFINED | 1 |
| W&T OFFSHORE | COMMON | 92922P106 | 3384 | 211104 | SH | DEFINED | 15 |
| W&T OFFSHORE | COMMON | 92922P106 | 414 | 25800 | SH | DEFINED | 3,1 |
| W.R. GRACE & CO | COMMON | 38388F108 | 47841 | 711605 | SH | DEFINED | 1 |
| W.R. GRACE & CO | COMMON | 38388F108 | 11309 | 168220 | SH | DEFINED | 15 |
| W.R. GRACE & CO | COMMON | 38388F108 | 10 | 143 | SH | DEFINED | 16 |
| W.R. GRACE & CO | COMMON | 38388F108 | 682 | 10140 | SH | DEFINED | 3 |
| WA/CLAY US TREAS INFL PROTEC C | COMMON | 95766Q106 | 2885 | 220078 | SH | DEFINED | 15 |
| WA/CLAY US TREAS INFL PROTEC C | COMMON | 95766Q106 | 4693 | 357963 | SH | DEFINED | 17 |
| WABASH NATIONAL CORP CVT 3.375 | CONVERT | 929566AH0 | 4430 | 4000000 | SH | DEFINED | 1 |
| WABASH NATL CORP | COMMON | 929566107 | 200 | 22331 | SH | DEFINED | 15 |
| WABCO HOLDINGS INC | COMMON | 92927K102 | 72590 | 1113511 | SH | DEFINED | 1 |
| WABCO HOLDINGS INC | COMMON | 92927K102 | 958 | 14701 | SH | DEFINED | 15 |
| WABCO HOLDINGS INC | COMMON | 92927K102 | 222 | 3411 | SH | DEFINED | 17 |
| WABCO HOLDINGS INC | COMMON | 92927K102 | 18 | 281 | SH | DEFINED | 3 |
| WABTEC | COMMON | 929740108 | 42777 | 488653 | SH | DEFINED | 1 |
| WABTEC | COMMON | 929740108 | 995 | 11363 | SH | DEFINED | 15 |
| WABTEC | COMMON | 929740108 | 752 | 8596 | SH | DEFINED | 17 |
| WABTEC | COMMON | 929740108 | 93 | 1065 | SH | DEFINED | 3 |
| WA-CLAY US TREAS INFL PROT 2 C | COMMON | 95766R104 | 6138 | 464992 | SH | DEFINED | 15 |
| WA-CLAY US TREAS INFL PROT 2 C | COMMON | 95766R104 | 7855 | 595085 | SH | DEFINED | 17 |
| WADDELL & REED FINANCIAL INC | COMMON | 930059100 | 274 | 7860 | SH | DEFINED | 15 |
| WADDELL & REED FINANCIAL INC | COMMON | 930059100 | 7 | 204 | SH | DEFINED | 16 |
| WADDELL & REED FINANCIAL INC | COMMON | 930059100 | 186 | 5356 | SH | DEFINED | 17 |
| WADDELL & REED FINANCIAL INC | COMMON | 930059100 | 691 | 19858 | SH | DEFINED | 3 |
| WAGEWORKS INC | COMMON | 930427109 | 361 | 20266 | SH | DEFINED | 15 |
| WALGREEN CO | COMMON | 931422109 | 233530 | 6309922 | SH | DEFINED | 1 |
| WALGREEN CO | COMMON | 931422109 | 3205 | 86596 | SH | DEFINED | 11 |
| WALGREEN CO | COMMON | 931422109 | 174 | 4700 | SH | DEFINED | 13 |
| WALGREEN CO | COMMON | 931422109 | 26436 | 714302 | SH | DEFINED | 14 |

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|---|---|---|---|---|---|---|---|
| WALGREEN CO | COMMON | 931422109 | 25391 | 686065 | SH | DEFINED | 15 |
| WALGREEN CO | COMMON | 931422109 | 644 | 17400 | SH | DEFINED | 16 |
| WALGREEN CO | COMMON | 931422109 | 41783 | 1128957 | SH | DEFINED | 17 |
| WALGREEN CO | COMMON | 931422109 | 11 | 300 | SH | DEFINED | 2 |
| WALGREEN CO | COMMON | 931422109 | 28687 | 775118 | SH | DEFINED | 3 |
| WALGREEN CO | COMMON | 931422109 | 1251 | 33800 | SH | DEFINED | 5 |
| WALGREEN CO | COMMON | 931422109 | 2287 | 61800 | SH | DEFINED | 6 |
| WALGREEN CO | COMMON | 931422109 | 148 | 4000 | SH | DEFINED | 7 |
| WALGREEN CO | COMMON | 931422109 | 118 | 3200 | SH | DEFINED | 8,1 |
| WALKER & DUNLOP INC | COMMON | 93148P102 | 149 | 8972 | SH | DEFINED | 15 |
| WAL-MART STORES INC | COMMON | 931142103 | 255745 | 3748277 | SH | DEFINED | 1 |
| WAL-MART STORES INC | COMMON | 931142103 | 273 | 4000 | SH | DEFINED | 1,1 |
| WAL-MART STORES INC | COMMON | 931142103 | 10207 | 149600 | SH | DEFINED | 1,5 |
| WAL-MART STORES INC | COMMON | 931142103 | 423 | 6200 | SH | DEFINED | 1,9 |
| WAL-MART STORES INC | COMMON | 931142103 | 12360 | 181148 | SH | DEFINED | 11 |
| WAL-MART STORES INC | COMMON | 931142103 | 13405 | 196473 | SH | DEFINED | 14 |
| WAL-MART STORES INC | COMMON | 931142103 | 73744 | 1080822 | SH | DEFINED | 15 |
| WAL-MART STORES INC | COMMON | 931142103 | 924 | 13545 | SH | DEFINED | 16 |
| WAL-MART STORES INC | COMMON | 931142103 | 41348 | 606016 | SH | DEFINED | 17 |
| WAL-MART STORES INC | COMMON | 931142103 | 22386 | 328097 | SH | DEFINED | 3 |
| WAL-MART STORES INC | COMMON | 931142103 | 1597 | 23400 | SH | DEFINED | 3,1 |
| WAL-MART STORES INC | COMMON | 931142103 | 682 | 10000 | SH | DEFINED | 4 |
| WAL-MART STORES INC | COMMON | 931142103 | 4674 | 68500 | SH | DEFINED | 5 |
| WAL-MART STORES INC | COMMON | 931142103 | 9317 | 136549 | SH | DEFINED | 6 |
| WAL-MART STORES INC | COMMON | 931142103 | 519 | 7600 | SH | DEFINED | 7 |
| WAL-MART STORES INC | COMMON | 931142103 | 2026 | 29700 | SH | DEFINED | 8,1 |
| WALTER ENERGY INC | COMMON | 93317Q105 | 216 | 6012 | SH | DEFINED | 15 |
| WALTER ENERGY INC | COMMON | 93317Q105 | 4 | 104 | SH | DEFINED | 16 |
| WALTER ENERGY INC | COMMON | 93317Q105 | 178 | 4972 | SH | DEFINED | 17 |
| WALTER ENERGY INC | COMMON | 93317Q105 | 277 | 7725 | SH | DEFINED | 3 |
| WALTER INV MGMT CORP | COMMON | 93317W102 | 970 | 22554 | SH | DEFINED | 15 |
| WALTER INV MGMT CORP(WAC) CVT4 | CONVERT | 93317WAA0 | 7495 | 7100000 | SH | DEFINED | 1 |
| WARNACO GROUP INC-THE | COMMON | 934390402 | 46141 | 644700 | SH | DEFINED | 1 |
| WARNACO GROUP INC-THE | COMMON | 934390402 | 670 | 9358 | SH | DEFINED | 15 |
| WARNACO GROUP INC-THE | COMMON | 934390402 | 10 | 133 | SH | DEFINED | 16 |
| WARNACO GROUP INC-THE | COMMON | 934390402 | 382 | 5331 | SH | DEFINED | 17 |
| WARNER CHILCOTT PLC-CLASS A | COMMON | G94368100 | 217 | 18000 | SH | DEFINED | 11 |
| WARNER CHILCOTT PLC-CLASS A | COMMON | G94368100 | 10911 | 906224 | SH | DEFINED | 15 |
| WARNER CHILCOTT PLC-CLASS A | COMMON | G94368100 | 52 | 4337 | SH | DEFINED | 16 |
| WARNER CHILCOTT PLC-CLASS A | COMMON | G94368100 | 457 | 37991 | SH | DEFINED | 17 |
| WARREN RESOURCES INC | COMMON | 93564A100 | 84 | 29863 | SH | DEFINED | 15 |
| WASHINGTON BANKING CO | COMMON | 937303105 | 106 | 7812 | SH | DEFINED | 15 |
| WASHINGTON FEDERAL INC | COMMON | 938824109 | 362 | 21440 | SH | DEFINED | 1 |
| WASHINGTON FEDERAL INC | COMMON | 938824109 | 864 | 51228 | SH | DEFINED | 15 |
| WASHINGTON FEDERAL INC | COMMON | 938824109 | 9 | 536 | SH | DEFINED | 16 |
| WASHINGTON FEDERAL INC | COMMON | 938824109 | 39 | 2318 | SH | DEFINED | 17 |
| WASHINGTON FEDERAL INC | COMMON | 938824109 | 91 | 5400 | SH | DEFINED | 3,1 |
| WASHINGTON POST CO | COMMON | 939640108 | 6474 | 17726 | SH | DEFINED | 1 |
| WASHINGTON POST CO | COMMON | 939640108 | 1716 | 4700 | SH | DEFINED | 1,5 |
| WASHINGTON POST CO | COMMON | 939640108 | 736 | 2014 | SH | DEFINED | 15 |
| WASHINGTON POST CO | COMMON | 939640108 | 11 | 30 | SH | DEFINED | 16 |
| WASHINGTON POST CO | COMMON | 939640108 | 484 | 1325 | SH | DEFINED | 17 |
| WASHINGTON POST CO | COMMON | 939640108 | 73 | 200 | SH | DEFINED | 18 |
| WASHINGTON POST CO | COMMON | 939640108 | 1899 | 5200 | SH | DEFINED | 6 |
| WASHINGTON POST CO | COMMON | 939640108 | 51 | 140 | SH | DEFINED | 8,1 |
| WASHINGTON REAL ESTATE INV | COMMON | 939653101 | 52297 | 1999900 | SH | DEFINED | 1 |
| WASHINGTON REAL ESTATE INV | COMMON | 939653101 | 1001 | 38295 | SH | DEFINED | 15 |
| WASHINGTON REAL ESTATE INV | COMMON | 939653101 | 100 | 3816 | SH | DEFINED | 15, |
| WASHINGTON REAL ESTATE INV | COMMON | 939653101 | 6 | 238 | SH | DEFINED | 16 |
| WASHINGTON REAL ESTATE INV | COMMON | 939653101 | 37 | 1431 | SH | DEFINED | 3 |
| WASHINGTON TRUST BANCORP | COMMON | 940610108 | 368 | 13990 | SH | DEFINED | 1 |
| WASHINGTON TRUST BANCORP | COMMON | 940610108 | 191 | 7277 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| WASHINGTON TRUST BANCORP | COMMON | 940610108 | 95 | 3600 | SH | DEFINED | 3,1 |
| WASTE CONNECTIONS INC | COMMON | 941053100 | 81216 | 2403549 | SH | DEFINED | 1 |
| WASTE CONNECTIONS INC | COMMON | 941053100 | 361 | 10690 | SH | DEFINED | 15 |
| WASTE CONNECTIONS INC | COMMON | 941053100 | 6 | 192 | SH | DEFINED | 16 |
| WASTE CONNECTIONS INC | COMMON | 941053100 | 180 | 5327 | SH | DEFINED | 2,1 |
| WASTE CONNECTIONS INC | COMMON | 941053100 | 2373 | 70234 | SH | DEFINED | 6,1 |
| WASTE MANAGEMENT INC | COMMON | 94106L109 | 86222 | 2555472 | SH | DEFINED | 1 |
| WASTE MANAGEMENT INC | COMMON | 94106L109 | 1954 | 57900 | SH | DEFINED | 1,5 |
| WASTE MANAGEMENT INC | COMMON | 94106L109 | 1472 | 43630 | SH | DEFINED | 11 |
| WASTE MANAGEMENT INC | COMMON | 94106L109 | 39 | 1165 | SH | DEFINED | 14 |
| WASTE MANAGEMENT INC | COMMON | 94106L109 | 32799 | 972115 | SH | DEFINED | 15 |
| WASTE MANAGEMENT INC | COMMON | 94106L109 | 79 | 2354 | SH | DEFINED | 16 |
| WASTE MANAGEMENT INC | COMMON | 94106L109 | 1467 | 43466 | SH | DEFINED | 17 |
| WASTE MANAGEMENT INC | COMMON | 94106L109 | 1570 | 46529 | SH | DEFINED | 3 |
| WASTE MANAGEMENT INC | COMMON | 94106L109 | 325 | 9644 | SH | DEFINED | 5 |
| WASTE MANAGEMENT INC | COMMON | 94106L109 | 81 | 2400 | SH | DEFINED | 7 |
| WASTE MANAGEMENT INC | COMMON | 94106L109 | 651 | 19300 | SH | DEFINED | 8,1 |
| WATERS CORP | COMMON | 941848103 | 2899 | 33280 | SH | DEFINED | 1 |
| WATERS CORP | COMMON | 941848103 | 761 | 8737 | SH | DEFINED | 11 |
| WATERS CORP | COMMON | 941848103 | 80964 | 929340 | SH | DEFINED | 15 |
| WATERS CORP | COMMON | 941848103 | 202 | 2315 | SH | DEFINED | 16 |
| WATERS CORP | COMMON | 941848103 | 320 | 3672 | SH | DEFINED | 17 |
| WATERS CORP | COMMON | 941848103 | 35 | 401 | SH | DEFINED | 3 |
| WATERS CORP | COMMON | 941848103 | 467 | 5358 | SH | DEFINED | 5 |
| WATERS CORP | COMMON | 941848103 | 26 | 300 | SH | DEFINED | 7 |
| WATERSTONE FINANCIAL INC | COMMON | 941888109 | 58 | 7396 | SH | DEFINED | 15 |
| WATSCO INC | COMMON | 942622200 | 36755 | 490723 | SH | DEFINED | 1 |
| WATSCO INC | COMMON | 942622200 | 5938 | 79277 | SH | DEFINED | 15 |
| WATSCO INC | COMMON | 942622200 | 1808 | 24135 | SH | DEFINED | 17 |
| WATSCO INC | COMMON | 942622200 | 719 | 9600 | SH | DEFINED | 3 |
| WATSON PHARMACEUTICALS INC | COMMON | 942683103 | 3019 | 35101 | SH | DEFINED | 1 |
| WATSON PHARMACEUTICALS INC | COMMON | 942683103 | 1084 | 12600 | SH | DEFINED | 11 |
| WATSON PHARMACEUTICALS INC | COMMON | 942683103 | 11424 | 132835 | SH | DEFINED | 15 |
| WATSON PHARMACEUTICALS INC | COMMON | 942683103 | 22 | 253 | SH | DEFINED | 16 |
| WATSON PHARMACEUTICALS INC | COMMON | 942683103 | 731 | 8502 | SH | DEFINED | 17 |
| WATSON PHARMACEUTICALS INC | COMMON | 942683103 | 29 | 340 | SH | DEFINED | 3 |
| WATSON PHARMACEUTICALS INC | COMMON | 942683103 | 335 | 3900 | SH | DEFINED | 5 |
| WATTS WATER TECHNOLOGIES INC | COMMON | 942749102 | 20956 | 487455 | SH | DEFINED | 1 |
| WATTS WATER TECHNOLOGIES INC | COMMON | 942749102 | 37842 | 880241 | SH | DEFINED | 15 |
| WATTS WATER TECHNOLOGIES INC | COMMON | 942749102 | 66 | 1535 | SH | DEFINED | 16 |
| WATTS WATER TECHNOLOGIES INC | COMMON | 942749102 | 512 | 11911 | SH | DEFINED | 17 |
| WATTS WATER TECHNOLOGIES INC | COMMON | 942749102 | 177 | 4122 | SH | DEFINED | 2,1 |
| WATTS WATER TECHNOLOGIES INC | COMMON | 942749102 | 275 | 6400 | SH | DEFINED | 3 |
| WATTS WATER TECHNOLOGIES INC | COMMON | 942749102 | 2273 | 52874 | SH | DEFINED | 6,1 |
| WAUSAU PAPER CORP | COMMON | 943315101 | 593 | 68523 | SH | DEFINED | 15 |
| WD-40 CO | COMMON | 929236107 | 1563 | 33180 | SH | DEFINED | 15 |
| WEATHERFORD INTL LTD | COMMON | H27013103 | 766210 | 68472776 | SH | DEFINED | 1 |
| WEATHERFORD INTL LTD | COMMON | H27013103 | 793 | 70874 | SH | DEFINED | 11 |
| WEATHERFORD INTL LTD | COMMON | H27013103 | 78 | 6957 | SH | DEFINED | 14 |
| WEATHERFORD INTL LTD | COMMON | H27013103 | 7011 | 626514 | SH | DEFINED | 15 |
| WEATHERFORD INTL LTD | COMMON | H27013103 | 42 | 3793 | SH | DEFINED | 16 |
| WEATHERFORD INTL LTD | COMMON | H27013103 | 676 | 60421 | SH | DEFINED | 17 |
| WEATHERFORD INTL LTD | COMMON | H27013103 | 15 | 1362 | SH | DEFINED | 3 |
| WEATHERFORD INTL LTD | COMMON | H27013103 | 253 | 22616 | SH | DEFINED | 5 |
| WEATHERFORD INTL LTD | COMMON | H27013103 | 11140 | 995511 | SH | DEFINED | 9,1 |
| WEB.COM GROUP INC | COMMON | 94733A104 | 17516 | 1183486 | SH | DEFINED | 1 |
| WEB.COM GROUP INC | COMMON | 94733A104 | 1195 | 80729 | SH | DEFINED | 12, |
| WEB.COM GROUP INC | COMMON | 94733A104 | 275 | 18612 | SH | DEFINED | 15 |
| WEBMD HEALTH CORP | COMMON | 94770V102 | 478 | 33328 | SH | DEFINED | 15 |
| WEBMEDIABRANDS INC | COMMON | 94770W209 | 1 | 428 | SH | DEFINED | 3 |
| WEBSENSE INC | COMMON | 947684106 | 12934 | 860000 | SH | DEFINED | 1 |
| WEBSENSE INC | COMMON | 947684106 | 1831 | 121769 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| WEBSTER FINANCIAL CORP | COMMON | 947890109 | 16931 | 823885 | SH | DEFINED | 1 |
| WEBSTER FINANCIAL CORP | COMMON | 947890109 | 849 | 41337 | SH | DEFINED | 15 |
| WEBSTER FINANCIAL CORP | COMMON | 947890109 | 8 | 384 | SH | DEFINED | 16 |
| WEBSTER FINANCIAL CORP | COMMON | 947890109 | 39 | 1916 | SH | DEFINED | 17 |
| WEBSTER FINANCIAL CORP | COMMON | 947890109 | 140 | 6793 | SH | DEFINED | 2,1 |
| WEBSTER FINANCIAL CORP | COMMON | 947890109 | 1857 | 90346 | SH | DEFINED | 6,1 |
| WEIGHT WATCHERS INTERNATIONAL | COMMON | 948626106 | 380 | 7262 | SH | DEFINED | 15 |
| WEIGHT WATCHERS INTERNATIONAL | COMMON | 948626106 | 168 | 3202 | SH | DEFINED | 3 |
| WEINGARTEN REALTY INVESTORS RE | COMMON | 948741103 | 121996 | 4557176 | SH | DEFINED | 1 |
| WEINGARTEN REALTY INVESTORS RE | COMMON | 948741103 | 436 | 16272 | SH | DEFINED | 15 |
| WEINGARTEN REALTY INVESTORS RE | COMMON | 948741103 | 187 | 6998 | SH | DEFINED | 15, |
| WEINGARTEN REALTY INVESTORS RE | COMMON | 948741103 | 14 | 528 | SH | DEFINED | 16 |
| WEINGARTEN REALTY INVESTORS RE | COMMON | 948741103 | 3492 | 130429 | SH | DEFINED | 17 |
| WEIS MKTS INC | COMMON | 948849104 | 2325 | 59344 | SH | DEFINED | 15 |
| WELLCARE HEALTH PLANS INC | COMMON | 94946T106 | 2 | 51 | SH | DEFINED | 14 |
| WELLCARE HEALTH PLANS INC | COMMON | 94946T106 | 307 | 6308 | SH | DEFINED | 15 |
| WELLCARE HEALTH PLANS INC | COMMON | 94946T106 | 9 | 187 | SH | DEFINED | 16 |
| WELLCARE HEALTH PLANS INC | COMMON | 94946T106 | 531 | 10901 | SH | DEFINED | 17 |
| WELLCARE HEALTH PLANS INC | COMMON | 94946T106 | 37 | 765 | SH | DEFINED | 3 |
| WELLPOINT INC (WLP) 144A CVT 2 | CONVERT | 94973VBD8 | 79670 | 74069000 | SH | DEFINED | 1 |
| WELLPOINT INC COMMON | COMMON | 94973V107 | 465142 | 7635293 | SH | DEFINED | 1 |
| WELLPOINT INC COMMON | COMMON | 94973V107 | 262 | 4300 | SH | DEFINED | 10 |
| WELLPOINT INC COMMON | COMMON | 94973V107 | 1925 | 31596 | SH | DEFINED | 11 |
| WELLPOINT INC COMMON | COMMON | 94973V107 | 632 | 10381 | SH | DEFINED | 11, |
| WELLPOINT INC COMMON | COMMON | 94973V107 | 18040 | 296122 | SH | DEFINED | 15 |
| WELLPOINT INC COMMON | COMMON | 94973V107 | 470 | 7723 | SH | DEFINED | 16 |
| WELLPOINT INC COMMON | COMMON | 94973V107 | 1761 | 28910 | SH | DEFINED | 17 |
| WELLPOINT INC COMMON | COMMON | 94973V107 | 86819 | 1425126 | SH | DEFINED | 2 |
| WELLPOINT INC COMMON | COMMON | 94973V107 | 213 | 3491 | SH | DEFINED | 3 |
| WELLPOINT INC COMMON | COMMON | 94973V107 | 777 | 12757 | SH | DEFINED | 5 |
| WELLPOINT INC COMMON | COMMON | 94973V107 | 97 | 1600 | SH | DEFINED | 7 |
| WELLS FARGO & CO | COMMON | 949746101 | 838117 | 24520682 | SH | DEFINED | 1 |
| WELLS FARGO & CO | COMMON | 949746101 | 14089 | 412200 | SH | DEFINED | 1,5 |
| WELLS FARGO & CO | COMMON | 949746101 | 16691 | 488321 | SH | DEFINED | 11 |
| WELLS FARGO & CO | COMMON | 949746101 | 133 | 3900 | SH | DEFINED | 13 |
| WELLS FARGO & CO | COMMON | 949746101 | 44266 | 1295092 | SH | DEFINED | 14 |
| WELLS FARGO & CO | COMMON | 949746101 | 47959 | 1403129 | SH | DEFINED | 15 |
| WELLS FARGO & CO | COMMON | 949746101 | 115 | 3351 | SH | DEFINED | 15, |
| WELLS FARGO & CO | COMMON | 949746101 | 728 | 21298 | SH | DEFINED | 16 |
| WELLS FARGO & CO | COMMON | 949746101 | 7531 | 220319 | SH | DEFINED | 17 |
| WELLS FARGO & CO | COMMON | 949746101 | 146 | 4283 | SH | DEFINED | 18 |
| WELLS FARGO & CO | COMMON | 949746101 | 13927 | 407453 | SH | DEFINED | 2 |
| WELLS FARGO & CO | COMMON | 949746101 | 42466 | 1257219 | SH | DEFINED | 3 |
| WELLS FARGO & CO | COMMON | 949746101 | 5677 | 166100 | SH | DEFINED | 5 |
| WELLS FARGO & CO | COMMON | 949746101 | 19557 | 572166 | SH | DEFINED | 6 |
| WELLS FARGO & CO | COMMON | 949746101 | 660 | 19300 | SH | DEFINED | 7 |
| WELLS FARGO & CO | COMMON | 949746101 | 1363 | 39888 | SH | DEFINED | 8,1 |
| WELLS FARGO & COMPANY CVP | CONVERT | 949746804 | 15680 | 12800 | SH | DEFINED | 1 |
| WELLS FARGO & COMPANY CVP | CONVERT | 949746804 | 306 | 250 | SH | DEFINED | 15 |
| WELLS FARGO ADVANTAGE GLOBAL C | COMMON | 94987C103 | 1133 | 149732 | SH | DEFINED | 17 |
| WELLS FARGO ADVANTAGE INCOME C | COMMON | 94987B105 | 2913 | 289298 | PRN | DEFINED | 15 |
| WELLS FARGO ADVANTAGE INCOME C | COMMON | 94987B105 | 4787 | 475372 | PRN | DEFINED | 17 |
| WELLS FARGO ADVANTAGE MULTI CE | COMMON | 94987D101 | 4122 | 254924 | PRN | DEFINED | 15 |
| WELLS FARGO ADVANTAGE MULTI CE | COMMON | 94987D101 | 17000 | 1051355 | PRN | DEFINED | 17 |
| WELLS FARGO ADVANTAGE UTILITI | COMMON | 94987E109 | 3532 | 315893 | PRN | DEFINED | 17 |
| WENDYS COMPANY | COMMON | 95058W100 | 550 | 117005 | SH | DEFINED | 15 |
| WENDYS COMPANY | COMMON | 95058W100 | 10 | 2041 | SH | DEFINED | 16 |
| WERNER ENTERPRISES INC | COMMON | 950755108 | 11550 | 532993 | SH | DEFINED | 1 |
| WERNER ENTERPRISES INC | COMMON | 950755108 | 290 | 13370 | SH | DEFINED | 15 |
| WERNER ENTERPRISES INC | COMMON | 950755108 | 7 | 304 | SH | DEFINED | 16 |
| WERNER ENTERPRISES INC | COMMON | 950755108 | 346 | 15954 | SH | DEFINED | 17 |
| WESBANCO INC | COMMON | 950810101 | 1159 | 52151 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| WESCO AIRCRAFT HOLDINGS INC | COMMON | 950814103 | 115 | 8734 | SH | DEFINED | 15 |
| WESCO AIRCRAFT HOLDINGS INC | COMMON | 950814103 | 157 | 11892 | SH | DEFINED | 17 |
| WESCO INTERNATIONAL INC CVT 6 | CONVERT | 95082PAH8 | 1858 | 750000 | SH | DEFINED | 1 |
| WESCO INTL INC | COMMON | 95082P105 | 45825 | 679590 | SH | DEFINED | 1 |
| WESCO INTL INC | COMMON | 95082P105 | 395 | 5860 | SH | DEFINED | 15 |
| WESCO INTL INC | COMMON | 95082P105 | 12 | 177 | SH | DEFINED | 16 |
| WESCO INTL INC | COMMON | 95082P105 | 798 | 11833 | SH | DEFINED | 17 |
| WEST BANCORPORATION | COMMON | 95123P106 | 688 | 63830 | SH | DEFINED | 1 |
| WEST BANCORPORATION | COMMON | 95123P106 | 103 | 9585 | SH | DEFINED | 15 |
| WEST BANCORPORATION | COMMON | 95123P106 | 308 | 28600 | SH | DEFINED | 3,1 |
| WEST COAST BANCORP | COMMON | 952145209 | 296 | 13359 | SH | DEFINED | 15 |
| WEST MARINE INC | COMMON | 954235107 | 249 | 23124 | SH | DEFINED | 15 |
| West Pharmaceutical Services I | COMMON | 955306105 | 5643 | 103077 | SH | DEFINED | 15 |
| West Pharmaceutical Services I | COMMON | 955306105 | 357 | 6520 | SH | DEFINED | 3 |
| WESTAMERICA BANCORPORATION | COMMON | 957090103 | 4889 | 114792 | SH | DEFINED | 15 |
| WESTAR ENERGY INC | COMMON | 95709T100 | 589 | 20564 | SH | DEFINED | 15 |
| WESTAR ENERGY INC | COMMON | 95709T100 | 17 | 599 | SH | DEFINED | 16 |
| WESTAR ENERGY INC | COMMON | 95709T100 | 5534 | 193359 | SH | DEFINED | 17 |
| WESTAR ENERGY INC | COMMON | 95709T100 | 65 | 2267 | SH | DEFINED | 3 |
| WESTELL TECHNOLOGIES INC | COMMON | 957541105 | 79 | 42521 | SH | DEFINED | 15 |
| WESTERN ALLIANCE BANCORP | COMMON | 957638109 | 831 | 78895 | SH | DEFINED | 15 |
| WESTERN ASSET EMERGING MARKE C | COMMON | 95766A101 | 3829 | 175635 | SH | DEFINED | 15 |
| WESTERN ASSET EMERGING MARKE C | COMMON | 95766A101 | 13079 | 599940 | SH | DEFINED | 17 |
| WESTERN ASSET EMG MKTS INC CE | COMMON | 95766E103 | 2052 | 133948 | SH | DEFINED | 15 |
| WESTERN ASSET EMG MKTS INC CE | COMMON | 95766E103 | 3032 | 197941 | SH | DEFINED | 17 |
| WESTERN ASSET GLOBAL CORPORAT | COMMON | 95790C107 | 1479 | 71292 | SH | DEFINED | 15 |
| WESTERN ASSET GLOBAL CORPORAT | COMMON | 95790C107 | 11658 | 561819 | SH | DEFINED | 17 |
| WESTERN ASSET GLOBAL HIGH IN C | COMMON | 95766B109 | 1960 | 142239 | SH | DEFINED | 15 |
| WESTERN ASSET GLOBAL HIGH IN C | COMMON | 95766B109 | 9534 | 691851 | SH | DEFINED | 17 |
| WESTERN ASSET HIGH INC FD II C | COMMON | 95766J102 | 2858 | 295820 | SH | DEFINED | 15 |
| WESTERN ASSET HIGH INC FD II C | COMMON | 95766J102 | 707 | 73223 | SH | DEFINED | 17 |
| WESTERN ASSET HIGH INCOME OP C | COMMON | 95766K109 | 1859 | 288632 | SH | DEFINED | 15 |
| WESTERN ASSET HIGH INCOME OP C | COMMON | 95766K109 | 4993 | 775317 | SH | DEFINED | 17 |
| WESTERN ASSET HIGH YIELD DEFIN | COMMON | 95768B107 | 1927 | 105120 | SH | DEFINED | 15 |
| WESTERN ASSET HIGH YIELD DEFIN | COMMON | 95768B107 | 1699 | 92674 | SH | DEFINED | 17 |
| WESTERN ASSET INFLATION MANA C | COMMON | 95766U107 | 2018 | 107371 | SH | DEFINED | 17 |
| WESTERN ASSET INVESTMENT GRAD | COMMON | 95790A101 | 961 | 41683 | SH | DEFINED | 15 |
| WESTERN ASSET MANAGED HIGH Y | COMMON | 95766L107 | 1040 | 168577 | PRN | DEFINED | 15 |
| WESTERN ASSET MANAGED HIGH Y | COMMON | 95766L107 | 140 | 22757 | PRN | DEFINED | 17 |
| WESTERN ASSET MORTGAGE CAPITAL | COMMON | 95790D105 | 4 | 200 | SH | DEFINED | 14 |
| WESTERN ASSET MORTGAGE CAPITAL | COMMON | 95790D105 | 314 | 15905 | SH | DEFINED | 3 |
| WESTERN ASSET MORTGAGE DEFINED | COMMON | 95790B109 | 488 | 20146 | SH | DEFINED | 17 |
| WESTERN ASSET MUNICIPAL HIGH C | COMMON | 95766N103 | 3852 | 486387 | SH | DEFINED | 17 |
| WESTERN ASSET MUNICIPAL PART C | COMMON | 95766P108 | 4826 | 280267 | SH | DEFINED | 17 |
| WESTERN ASSET PREMIER BOND CF | COMMON | 957664105 | 622 | 40025 | SH | DEFINED | 15 |
| WESTERN ASSET VARIABLE RATE CE | COMMON | 957667108 | 3504 | 197270 | PRN | DEFINED | 17 |
| WESTERN ASSET WORLDWIDE INCOME | COMMON | 957668106 | 3942 | 260717 | SH | DEFINED | 17 |
| WESTERN DIGITAL CORP | COMMON | 958102105 | 41675 | 980822 | SH | DEFINED | 1 |
| WESTERN DIGITAL CORP | COMMON | 958102105 | 920 | 21641 | SH | DEFINED | 11 |
| WESTERN DIGITAL CORP | COMMON | 958102105 | 966 | 22727 | SH | DEFINED | 11, |
| WESTERN DIGITAL CORP | COMMON | 958102105 | 42 | 1000 | SH | DEFINED | 14 |
| WESTERN DIGITAL CORP | COMMON | 958102105 | 111378 | 2621284 | SH | DEFINED | 15 |
| WESTERN DIGITAL CORP | COMMON | 958102105 | 2846 | 66971 | SH | DEFINED | 16 |
| WESTERN DIGITAL CORP | COMMON | 958102105 | 1961 | 46161 | SH | DEFINED | 17 |
| WESTERN DIGITAL CORP | COMMON | 958102105 | 34 | 800 | SH | DEFINED | 18 |
| WESTERN DIGITAL CORP | COMMON | 958102105 | 14 | 341 | SH | DEFINED | 3 |
| WESTERN DIGITAL CORP | COMMON | 958102105 | 446 | 10500 | SH | DEFINED | 5 |
| WESTERN GAS EQUITY PARTNERS LP | COMMON | 95825R103 | 11261 | 376000 | SH | DEFINED | 3 |
| WESTERN GAS PARTNERS LP | COMMON | 958254104 | 8400 | 176350 | SH | DEFINED | 1 |
| WESTERN GAS PARTNERS LP | COMMON | 958254104 | 38 | 804 | SH | DEFINED | 14 |
| WESTERN GAS PARTNERS LP | COMMON | 958254104 | 2039 | 42811 | SH | DEFINED | 3 |
| WESTERN GAS PARTNERS LP | COMMON | 958254104 | 1302 | 27331 | SH | DEFINED | 9,1 |

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|---|---|---|---|---|---|---|---|
| WESTERN REFINING INC | COMMON | 959319104 | 7886 | 279730 | SH | DEFINED | 1 |
| WESTERN REFINING INC | COMMON | 959319104 | 1508 | 53500 | SH | DEFINED | 1,1 |
| WESTERN REFINING INC | COMMON | 959319104 | 2233 | 79200 | SH | DEFINED | 1,5 |
| WESTERN REFINING INC | COMMON | 959319104 | 135 | 4800 | SH | DEFINED | 13 |
| WESTERN REFINING INC | COMMON | 959319104 | 5176 | 183617 | SH | DEFINED | 15 |
| WESTERN REFINING INC | COMMON | 959319104 | 121 | 4300 | SH | DEFINED | 16 |
| WESTERN REFINING INC | COMMON | 959319104 | 674 | 23919 | SH | DEFINED | 17 |
| WESTERN REFINING INC | COMMON | 959319104 | 209 | 7400 | SH | DEFINED | 18 |
| WESTERN REFINING INC | COMMON | 959319104 | 217 | 7700 | SH | DEFINED | 3,1 |
| WESTERN REFINING INC | COMMON | 959319104 | 1942 | 68900 | SH | DEFINED | 6 |
| WESTERN UNION CO | COMMON | 959802109 | 22494 | 1652771 | SH | DEFINED | 1 |
| WESTERN UNION CO | COMMON | 959802109 | 826 | 60709 | SH | DEFINED | 11 |
| WESTERN UNION CO | COMMON | 959802109 | 1155 | 84897 | SH | DEFINED | 14 |
| WESTERN UNION CO | COMMON | 959802109 | 1796 | 131996 | SH | DEFINED | 15 |
| WESTERN UNION CO | COMMON | 959802109 | 16 | 1197 | SH | DEFINED | 16 |
| WESTERN UNION CO | COMMON | 959802109 | 442 | 32445 | SH | DEFINED | 17 |
| WESTERN UNION CO | COMMON | 959802109 | 370 | 27172 | SH | DEFINED | 3 |
| WESTERN UNION CO | COMMON | 959802109 | 341 | 25081 | SH | DEFINED | 5 |
| WESTFIELD FINANCIAL INC | COMMON | 96008P104 | 158 | 21786 | SH | DEFINED | 15 |
| WESTLAKE CHEMICAL CORP | COMMON | 960413102 | 325 | 4100 | SH | DEFINED | 1 |
| WESTLAKE CHEMICAL CORP | COMMON | 960413102 | 1643 | 20721 | SH | DEFINED | 15 |
| WESTMORELAND COAL CO | COMMON | 960878106 | 105 | 11191 | SH | DEFINED | 15 |
| WESTPAC BANKING ADR | COMMON | 961214301 | 207 | 1500 | SH | DEFINED | 14 |
| WESTPAC BANKING ADR | COMMON | 961214301 | 3068 | 22245 | SH | DEFINED | 15 |
| WESTPAC BANKING ADR | COMMON | 961214301 | 1436 | 10410 | SH | DEFINED | 17 |
| WESTPORT INNOVATIONS INC | COMMON | 960908309 | 1233 | 46293 | SH | DEFINED | 15 |
| WESTWOOD HOLDINGS GROUP INC | COMMON | 961765104 | 125 | 3068 | SH | DEFINED | 15 |
| WET SEAL INC | COMMON | 961840105 | 267 | 96700 | SH | DEFINED | 15 |
| WEX INC | COMMON | 96208T104 | 525 | 6966 | SH | DEFINED | 14 |
| WEX INC | COMMON | 96208T104 | 802 | 10646 | SH | DEFINED | 15 |
| WEX INC | COMMON | 96208T104 | 4902 | 65038 | SH | DEFINED | 3 |
| WEYCO GROUP INC | COMMON | 962149100 | 9 | 381 | SH | DEFINED | 15 |
| WEYERHAEUSER CO | COMMON | 962166104 | 457700 | 16452202 | SH | DEFINED | 1 |
| WEYERHAEUSER CO | COMMON | 962166104 | 6496 | 233500 | SH | DEFINED | 1,5 |
| WEYERHAEUSER CO | COMMON | 962166104 | 256 | 9200 | SH | DEFINED | 1,9 |
| WEYERHAEUSER CO | COMMON | 962166104 | 1479 | 53170 | SH | DEFINED | 11 |
| WEYERHAEUSER CO | COMMON | 962166104 | 51 | 1839 | SH | DEFINED | 14 |
| WEYERHAEUSER CO | COMMON | 962166104 | 8304 | 298480 | SH | DEFINED | 15 |
| WEYERHAEUSER CO | COMMON | 962166104 | 631 | 22666 | SH | DEFINED | 15, |
| WEYERHAEUSER CO | COMMON | 962166104 | 177 | 6368 | SH | DEFINED | 16 |
| WEYERHAEUSER CO | COMMON | 962166104 | 308 | 11057 | SH | DEFINED | 17 |
| WEYERHAEUSER CO | COMMON | 962166104 | 91 | 3282 | SH | DEFINED | 3 |
| WEYERHAEUSER CO | COMMON | 962166104 | 17211 | 618639 | SH | DEFINED | 3,1 |
| WEYERHAEUSER CO | COMMON | 962166104 | 108 | 3900 | SH | DEFINED | 6 |
| WEYERHAEUSER CO | COMMON | 962166104 | 595 | 21400 | SH | DEFINED | 8,1 |
| WGL HOLDINGS INC | COMMON | 92924F106 | 5755 | 146836 | SH | DEFINED | 15 |
| WGL HOLDINGS INC | COMMON | 92924F106 | 11 | 279 | SH | DEFINED | 16 |
| WGL HOLDINGS INC | COMMON | 92924F106 | 9613 | 245286 | SH | DEFINED | 17 |
| WHIRLPOOL CORP | COMMON | 963320106 | 25396 | 249593 | SH | DEFINED | 1 |
| WHIRLPOOL CORP | COMMON | 963320106 | 780 | 7665 | SH | DEFINED | 11 |
| WHIRLPOOL CORP | COMMON | 963320106 | 366 | 3601 | SH | DEFINED | 14 |
| WHIRLPOOL CORP | COMMON | 963320106 | 3137 | 30826 | SH | DEFINED | 15 |
| WHIRLPOOL CORP | COMMON | 963320106 | 68 | 665 | SH | DEFINED | 16 |
| WHIRLPOOL CORP | COMMON | 963320106 | 3594 | 35319 | SH | DEFINED | 3 |
| WHITE MOUNTAINS INSURANCE GP | COMMON | G9618E107 | 4697 | 9121 | SH | DEFINED | 15 |
| WHITE MOUNTAINS INSURANCE GP | COMMON | G9618E107 | 18 | 34 | SH | DEFINED | 16 |
| WHITESTONE REIT | COMMON | 966084204 | 6 | 456 | SH | DEFINED | 15 |
| WHITEWAVE FOODS CO | COMMON | 966244105 | 3885 | 249973 | SH | DEFINED | 1 |
| WHITING PETROLEUM CORP | COMMON | 966387102 | 6569 | 151462 | SH | DEFINED | 1 |
| WHITING PETROLEUM CORP | COMMON | 966387102 | 503 | 11600 | SH | DEFINED | 11 |
| WHITING PETROLEUM CORP | COMMON | 966387102 | 1337 | 30822 | SH | DEFINED | 14 |
| WHITING PETROLEUM CORP | COMMON | 966387102 | 655 | 15104 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| WHITING PETROLEUM CORP | COMMON | 966387102 | 10 | 229 | SH | DEFINED | 16 |
| WHITING PETROLEUM CORP | COMMON | 966387102 | 618 | 14259 | SH | DEFINED | 17 |
| WHITING PETROLEUM CORP | COMMON | 966387102 | 22832 | 526445 | SH | DEFINED | 2 |
| WHITING PETROLEUM CORP | COMMON | 966387102 | 3641 | 83945 | SH | DEFINED | 3 |
| WHITING PETROLEUM CORP | COMMON | 966387102 | 1106 | 25509 | SH | DEFINED | 9,1 |
| WHOLE FOODS MKT INC | COMMON | 966837106 | 54703 | 600076 | SH | DEFINED | 1 |
| WHOLE FOODS MKT INC | COMMON | 966837106 | 1566 | 17177 | SH | DEFINED | 11 |
| WHOLE FOODS MKT INC | COMMON | 966837106 | 1787 | 19600 | SH | DEFINED | 14 |
| WHOLE FOODS MKT INC | COMMON | 966837106 | 182888 | 2006227 | SH | DEFINED | 15 |
| WHOLE FOODS MKT INC | COMMON | 966837106 | 3943 | 43255 | SH | DEFINED | 16 |
| WHOLE FOODS MKT INC | COMMON | 966837106 | 236 | 2585 | SH | DEFINED | 17 |
| WHOLE FOODS MKT INC | COMMON | 966837106 | 600 | 6578 | SH | DEFINED | 3 |
| WHOLE FOODS MKT INC | COMMON | 966837106 | 374 | 4100 | SH | DEFINED | 5 |
| WI-LAN INC | COMMON | 928972108 | 6730 | 1473700 | SH | DEFINED | 1 |
| WILEY JOHN & SONS INC | COMMON | 968223206 | 41236 | 1059235 | SH | DEFINED | 1,2 |
| WILEY JOHN & SONS INC | COMMON | 968223206 | 131 | 3354 | SH | DEFINED | 11, |
| WILEY JOHN & SONS INC | COMMON | 968223206 | 344 | 8826 | SH | DEFINED | 15 |
| WILEY JOHN & SONS INC | COMMON | 968223206 | 5 | 134 | SH | DEFINED | 16 |
| WILEY JOHN & SONS INC | COMMON | 968223206 | 6114 | 157057 | SH | DEFINED | 2 |
| WILEY JOHN & SONS INC | COMMON | 968223206 | 159 | 4075 | SH | DEFINED | 3 |
| WILLBROS GROUP INC | COMMON | 969203108 | 579 | 108016 | SH | DEFINED | 15 |
| WILLIAMS COS INC | COMMON | 969457100 | 251209 | 7672835 | SH | DEFINED | 1 |
| WILLIAMS COS INC | COMMON | 969457100 | 2025 | 61840 | SH | DEFINED | 11 |
| WILLIAMS COS INC | COMMON | 969457100 | 45607 | 1392998 | SH | DEFINED | 14 |
| WILLIAMS COS INC | COMMON | 969457100 | 2500 | 76363 | SH | DEFINED | 15 |
| WILLIAMS COS INC | COMMON | 969457100 | 70 | 2130 | SH | DEFINED | 16 |
| WILLIAMS COS INC | COMMON | 969457100 | 2948 | 90033 | SH | DEFINED | 17 |
| WILLIAMS COS INC | COMMON | 969457100 | 138167 | 4719565 | SH | DEFINED | 3 |
| WILLIAMS COS INC | COMMON | 969457100 | 764 | 23350 | SH | DEFINED | 5 |
| WILLIAMS COS INC | COMMON | 969457100 | 101 | 3100 | SH | DEFINED | 7 |
| WILLIAMS PARTNERS LP | COMMON | 96950F104 | 695 | 14275 | SH | DEFINED | 14 |
| WILLIAMS PARTNERS LP | COMMON | 96950F104 | 1096 | 22531 | SH | DEFINED | 17 |
| WILLIAMS PARTNERS LP | COMMON | 96950F104 | 601 | 12352 | SH | DEFINED | 3 |
| WILLIAMS SONOMA INC | COMMON | 969904101 | 450 | 10280 | SH | DEFINED | 15 |
| WILLIAMS SONOMA INC | COMMON | 969904101 | 13 | 308 | SH | DEFINED | 16 |
| WILLIAMS SONOMA INC | COMMON | 969904101 | 147 | 3365 | SH | DEFINED | 17 |
| WILLIAMS SONOMA INC | COMMON | 969904101 | 6373 | 145604 | SH | DEFINED | 6 |
| WILLIS GROUP HOLDINGS PLC | COMMON | G96666105 | 145973 | 4353501 | SH | DEFINED | 1 |
| WILLIS GROUP HOLDINGS PLC | COMMON | G96666105 | 569 | 16982 | SH | DEFINED | 11 |
| WILLIS GROUP HOLDINGS PLC | COMMON | G96666105 | 555 | 16559 | SH | DEFINED | 15 |
| WILLIS GROUP HOLDINGS PLC | COMMON | G96666105 | 20 | 594 | SH | DEFINED | 16 |
| WILLIS GROUP HOLDINGS PLC | COMMON | G96666105 | 9526 | 284099 | SH | DEFINED | 2 |
| WILSHIRE BANCORP INC | COMMON | 97186T108 | 1746 | 297390 | SH | DEFINED | 1 |
| WILSHIRE BANCORP INC | COMMON | 97186T108 | 1155 | 196703 | SH | DEFINED | 15 |
| WILSHIRE BANCORP INC | COMMON | 97186T108 | 712 | 121300 | SH | DEFINED | 3,1 |
| WINDSTREAM CORP | COMMON | 97381W104 | 2631 | 317759 | SH | DEFINED | 1 |
| WINDSTREAM CORP | COMMON | 97381W104 | 485 | 58570 | SH | DEFINED | 11 |
| WINDSTREAM CORP | COMMON | 97381W104 | 2228 | 269127 | SH | DEFINED | 15 |
| WINDSTREAM CORP | COMMON | 97381W104 | 27 | 3288 | SH | DEFINED | 16 |
| WINDSTREAM CORP | COMMON | 97381W104 | 801 | 96767 | SH | DEFINED | 17 |
| WINDSTREAM CORP | COMMON | 97381W104 | 138 | 16693 | SH | DEFINED | 3 |
| WINDSTREAM CORP | COMMON | 97381W104 | 145 | 17500 | SH | DEFINED | 5 |
| WINNEBAGO INDUSTRIES | COMMON | 974637100 | 843 | 49187 | SH | DEFINED | 15 |
| WINTHROP REALTY TRUST | COMMON | 976391300 | 1072 | 96985 | SH | DEFINED | 15 |
| WINTRUST FINANCIAL CORP | COMMON | 97650W108 | 68558 | 1868061 | SH | DEFINED | 1 |
| WINTRUST FINANCIAL CORP | COMMON | 97650W108 | 147 | 4000 | SH | DEFINED | 14 |
| WINTRUST FINANCIAL CORP | COMMON | 97650W108 | 2273 | 61933 | SH | DEFINED | 15 |
| WINTRUST FINANCIAL CORP | COMMON | 97650W108 | 156 | 4248 | SH | DEFINED | 2,1 |
| WINTRUST FINANCIAL CORP | COMMON | 97650W108 | 426 | 11600 | SH | DEFINED | 3 |
| WINTRUST FINANCIAL CORP | COMMON | 97650W108 | 2069 | 56377 | SH | DEFINED | 6,1 |
| WINTRUST FINANCIAL CORP CVP 4. | CONVERT | 97650W306 | 1040 | 1000 | SH | DEFINED | 1 |
| WINTRUST FINANCIAL CORP CVT PF | CONVERT | 97650W207 | 8028 | 147300 | SH | DEFINED | 1 |

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|---|---|---|---|---|---|---|---|
| WIPRO LTD-ADR | COMMON | 97651M109 | 116 | 13185 | SH | DEFINED | 15 |
| WIPRO LTD-ADR | COMMON | 97651M109 | 641 | 73145 | SH | DEFINED | 17 |
| WISCONSIN ENERGY CORP | COMMON | 976657106 | 17263 | 468479 | SH | DEFINED | 1 |
| WISCONSIN ENERGY CORP | COMMON | 976657106 | 793 | 21530 | SH | DEFINED | 11 |
| WISCONSIN ENERGY CORP | COMMON | 976657106 | 6 | 150 | SH | DEFINED | 14 |
| WISCONSIN ENERGY CORP | COMMON | 976657106 | 42963 | 1165880 | SH | DEFINED | 15 |
| WISCONSIN ENERGY CORP | COMMON | 976657106 | 28 | 766 | SH | DEFINED | 16 |
| WISCONSIN ENERGY CORP | COMMON | 976657106 | 6950 | 188598 | SH | DEFINED | 17 |
| WISCONSIN ENERGY CORP | COMMON | 976657106 | 274 | 7436 | SH | DEFINED | 3 |
| WISCONSIN ENERGY CORP | COMMON | 976657106 | 375 | 10170 | SH | DEFINED | 5 |
| WISDOMTREE ASIA LOCAL DEBT ETF | COMMON | 97717X842 | 1862 | 35425 | SH | DEFINED | 17 |
| WISDOMTREE ASIA LOCAL DEBT ETF | COMMON | 97717X842 | 53 | 1000 | SH | DEFINED | 3 |
| WISDOMTREE EMERGING MARKETS SM | COMMON | 97717W281 | 368 | 7437 | SH | DEFINED | 15 |
| WISDOMTREE EMERGING MARKETS SM | COMMON | 97717W281 | 538 | 10890 | SH | DEFINED | 17 |
| WISDOMTREE EMERGING MARKETS SM | COMMON | 97717W281 | 2 | 50 | SH | DEFINED | 3 |
| WISDOMTREE EMG MKTS EQUI INCOM | COMMON | 97717W315 | 5572 | 97434 | SH | DEFINED | 17 |
| WISDOMTREE EMG MKTS EQUI INCOM | COMMON | 97717W315 | 54 | 950 | SH | DEFINED | 3 |
| WISDOMTREE EMRG MKTS DEBT ETF | COMMON | 97717X867 | 797 | 14900 | SH | DEFINED | 14 |
| WISDOMTREE EMRG MKTS DEBT ETF | COMMON | 97717X867 | 5451 | 101972 | SH | DEFINED | 17 |
| WISDOMTREE EMRG MKTS DEBT ETF | COMMON | 97717X867 | 242 | 4525 | SH | DEFINED | 3 |
| WISDOMTREE INDIA EARNINGS ETF | COMMON | 97717W422 | 6078 | 313800 | SH | DEFINED | 1 |
| WISDOMTREE INDIA EARNINGS ETF | COMMON | 97717W422 | 10696 | 552200 | SH | DEFINED | 14 |
| WISDOMTREE INDIA EARNINGS ETF | COMMON | 97717W422 | 252 | 13000 | SH | DEFINED | 3 |
| WISDOMTREE INTL DVD EX-FIN | COMMON | 97717W786 | 25 | 600 | SH | DEFINED | 3 |
| WISDOMTREE INTL M/C DVD FUND E | COMMON | 97717W778 | 584 | 11607 | SH | DEFINED | 17 |
| WISDOMTREE JAPAN TOTAL DVD ETF | COMMON | 97717W851 | 258 | 6986 | SH | DEFINED | 15 |
| WISDOMTREE MIDCAP DIVIDEND F E | COMMON | 97717W505 | 549 | 9555 | SH | DEFINED | 17 |
| WISDOMTREE SMALLCAP DVD FUND E | COMMON | 97717W604 | 277 | 5435 | SH | DEFINED | 17 |
| WMS INDUSTRIES INC | COMMON | 929297109 | 579 | 33072 | SH | DEFINED | 15 |
| WOLVERINE WORLD WIDE INC | COMMON | 978097103 | 31288 | 763496 | SH | DEFINED | 1 |
| WOLVERINE WORLD WIDE INC | COMMON | 978097103 | 30 | 725 | SH | DEFINED | 14 |
| WOLVERINE WORLD WIDE INC | COMMON | 978097103 | 2423 | 59127 | SH | DEFINED | 15 |
| WOLVERINE WORLD WIDE INC | COMMON | 978097103 | 268 | 6545 | SH | DEFINED | 3 |
| WOODWARD INC | COMMON | 980745103 | 38 | 1000 | SH | DEFINED | 14 |
| WOODWARD INC | COMMON | 980745103 | 2705 | 70941 | SH | DEFINED | 15 |
| WOODWARD INC | COMMON | 980745103 | 94 | 2468 | SH | DEFINED | 3 |
| WOORI FINANCE HOLDINGS-ADR | COMMON | 981063100 | 0 | 1 | SH | DEFINED | 1 |
| WOORI FINANCE HOLDINGS-ADR | COMMON | 981063100 | 13 | 376 | SH | DEFINED | 15 |
| WOORI FINANCE HOLDINGS-ADR | COMMON | 981063100 | 1 | 31 | SH | DEFINED | 3 |
| WORKDAY INC | COMMON | 98138H101 | 80 | 1468 | SH | DEFINED | 14 |
| WORLD ACCEPTANCE CORP | COMMON | 981419104 | 1437 | 19279 | SH | DEFINED | 15 |
| WORLD ACCEPTANCE CORP | COMMON | 981419104 | 376 | 5045 | SH | DEFINED | 17 |
| WORLD FUEL SERVICES CORP | COMMON | 981475106 | 2542 | 61741 | SH | DEFINED | 15 |
| WORLD FUEL SERVICES CORP | COMMON | 981475106 | 21 | 515 | SH | DEFINED | 16 |
| WORLD FUEL SERVICES CORP | COMMON | 981475106 | 1031 | 25044 | SH | DEFINED | 17 |
| WORLD WRESTLING ENTERTAINMENT | COMMON | 98156Q108 | 274 | 34687 | SH | DEFINED | 15 |
| WORLD WRESTLING ENTERTAINMENT | COMMON | 98156Q108 | 91 | 11595 | SH | DEFINED | 3 |
| WORTHINGTON INDUSTRIES | COMMON | 981811102 | 1929 | 74220 | SH | DEFINED | 1 |
| WORTHINGTON INDUSTRIES | COMMON | 981811102 | 500 | 19233 | SH | DEFINED | 15 |
| WORTHINGTON INDUSTRIES | COMMON | 981811102 | 12 | 450 | SH | DEFINED | 16 |
| WORTHINGTON INDUSTRIES | COMMON | 981811102 | 446 | 17155 | SH | DEFINED | 17 |
| WP CAREY INC | COMMON | 92936U109 | 145 | 2778 | SH | DEFINED | 15 |
| WP CAREY INC | COMMON | 92936U109 | 96 | 1837 | SH | DEFINED | 3 |
| WPP PLC-SPONSORED ADR | COMMON | 92933H101 | 33980 | 466122 | SH | DEFINED | 1 |
| WPP PLC-SPONSORED ADR | COMMON | 92933H101 | 17 | 228 | SH | DEFINED | 14 |
| WPP PLC-SPONSORED ADR | COMMON | 92933H101 | 11205 | 153710 | SH | DEFINED | 15 |
| WPP PLC-SPONSORED ADR | COMMON | 92933H101 | 1513 | 20751 | SH | DEFINED | 17 |
| WPX ENERGY INC | COMMON | 98212B103 | 4478 | 300941 | SH | DEFINED | 1 |
| WPX ENERGY INC | COMMON | 98212B103 | 146 | 9800 | SH | DEFINED | 1,5 |
| WPX ENERGY INC | COMMON | 98212B103 | 28 | 1900 | SH | DEFINED | 1,9 |
| WPX ENERGY INC | COMMON | 98212B103 | 72 | 4868 | SH | DEFINED | 14 |
| WPX ENERGY INC | COMMON | 98212B103 | 992 | 66689 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| WPX ENERGY INC | COMMON | 98212B103 | 29 | 1957 | SH | DEFINED | 16 |
| WPX ENERGY INC | COMMON | 98212B103 | 179 | 11999 | SH | DEFINED | 17 |
| WPX ENERGY INC | COMMON | 98212B103 | 85 | 5683 | SH | DEFINED | 3 |
| WPX ENERGY INC | COMMON | 98212B103 | 110 | 7400 | SH | DEFINED | 3,1 |
| WPX ENERGY INC | COMMON | 98212B103 | 30 | 2000 | SH | DEFINED | 5 |
| WPX ENERGY INC | COMMON | 98212B103 | 30 | 2000 | SH | DEFINED | 8,1 |
| WRIGHT MEDICAL GROUP (WMGI) 14 | CONVERT | 98235TAB3 | 7658 | 7250000 | SH | DEFINED | 1 |
| WRIGHT MEDICAL GROUP INC | COMMON | 98235T107 | 33535 | 1597667 | SH | DEFINED | 1 |
| WRIGHT MEDICAL GROUP INC | COMMON | 98235T107 | 1365 | 65017 | SH | DEFINED | 12, |
| WRIGHT MEDICAL GROUP INC | COMMON | 98235T107 | 1760 | 83846 | SH | DEFINED | 15 |
| WRIGHT MEDICAL GROUP INC | COMMON | 98235T107 | 36 | 1733 | SH | DEFINED | 16 |
| WRIGHT MEDICAL GROUP INC | COMMON | 98235T107 | 484 | 23047 | SH | DEFINED | 17 |
| WRIGHT MEDICAL GROUP INC | COMMON | 98235T107 | 163 | 7784 | SH | DEFINED | 2,1 |
| WRIGHT MEDICAL GROUP INC | COMMON | 98235T107 | 46 | 2175 | SH | DEFINED | 3 |
| WRIGHT MEDICAL GROUP INC | COMMON | 98235T107 | 2218 | 105647 | SH | DEFINED | 6,1 |
| WSFS FINL CORP | COMMON | 929328102 | 243 | 5745 | SH | DEFINED | 15 |
| WUXI PHARMATECH INC-ADR | COMMON | 929352102 | 3920 | 248868 | SH | DEFINED | 15 |
| WUXI PHARMATECH INC-ADR | COMMON | 929352102 | 997 | 63285 | SH | DEFINED | 17 |
| WUXI PHARMATECH INC-ADR | COMMON | 929352102 | 114 | 7250 | SH | DEFINED | 2,4 |
| WUXI PHARMATECH INC-ADR | COMMON | 929352102 | 16098 | 1022078 | SH | DEFINED | 4,9 |
| WUXI PHARMATECH INC-ADR | COMMON | 929352102 | 424 | 26922 | SH | DEFINED | 6 |
| WUXI PHARMATECH INC-ADR | COMMON | 929352102 | 422 | 26817 | SH | DEFINED | 6,1 |
| WUXI PHARMATECH INC-ADR | COMMON | 929352102 | 6886 | 437237 | SH | DEFINED | 6,4 |
| WYNDHAM WORLDWIDE CORP | COMMON | 98310W108 | 36245 | 681171 | SH | DEFINED | 1 |
| WYNDHAM WORLDWIDE CORP | COMMON | 98310W108 | 1687 | 31700 | SH | DEFINED | 1,5 |
| WYNDHAM WORLDWIDE CORP | COMMON | 98310W108 | 665 | 12500 | SH | DEFINED | 1,9 |
| WYNDHAM WORLDWIDE CORP | COMMON | 98310W108 | 761 | 14300 | SH | DEFINED | 11 |
| WYNDHAM WORLDWIDE CORP | COMMON | 98310W108 | 52 | 975 | SH | DEFINED | 14 |
| WYNDHAM WORLDWIDE CORP | COMMON | 98310W108 | 10140 | 190566 | SH | DEFINED | 15 |
| WYNDHAM WORLDWIDE CORP | COMMON | 98310W108 | 22 | 422 | SH | DEFINED | 16 |
| WYNDHAM WORLDWIDE CORP | COMMON | 98310W108 | 350 | 6572 | SH | DEFINED | 17 |
| WYNDHAM WORLDWIDE CORP | COMMON | 98310W108 | 863 | 16216 | SH | DEFINED | 3 |
| WYNDHAM WORLDWIDE CORP | COMMON | 98310W108 | 2517 | 47300 | SH | DEFINED | 3,1 |
| WYNDHAM WORLDWIDE CORP | COMMON | 98310W108 | 1165 | 21900 | SH | DEFINED | 5 |
| WYNDHAM WORLDWIDE CORP | COMMON | 98310W108 | 59 | 1100 | SH | DEFINED | 7 |
| WYNDHAM WORLDWIDE CORP | COMMON | 98310W108 | 1016 | 19100 | SH | DEFINED | 8,1 |
| WYNDHAM WORLDWIDE CORP | COMMON | 98310W108 | 146 | 2751 | SH | DEFINED | 9,1 |
| WYNN RESORTS LTD | COMMON | 983134107 | 73831 | 656334 | SH | DEFINED | 1 |
| WYNN RESORTS LTD | COMMON | 983134107 | 484 | 4300 | SH | DEFINED | 1,9 |
| WYNN RESORTS LTD | COMMON | 983134107 | 882 | 7844 | SH | DEFINED | 11 |
| WYNN RESORTS LTD | COMMON | 983134107 | 293 | 2607 | SH | DEFINED | 14 |
| WYNN RESORTS LTD | COMMON | 983134107 | 117249 | 1042310 | SH | DEFINED | 15 |
| WYNN RESORTS LTD | COMMON | 983134107 | 2639 | 23464 | SH | DEFINED | 16 |
| WYNN RESORTS LTD | COMMON | 983134107 | 550 | 4889 | SH | DEFINED | 17 |
| WYNN RESORTS LTD | COMMON | 983134107 | 30 | 267 | SH | DEFINED | 2,1 |
| WYNN RESORTS LTD | COMMON | 983134107 | 1834 | 16300 | SH | DEFINED | 3,1 |
| WYNN RESORTS LTD | COMMON | 983134107 | 979 | 8700 | SH | DEFINED | 5 |
| WYNN RESORTS LTD | COMMON | 983134107 | 1069 | 9500 | SH | DEFINED | 6 |
| WYNN RESORTS LTD | COMMON | 983134107 | 551 | 4900 | SH | DEFINED | 8,1 |
| XCEL ENERGY INC | COMMON | 98389B100 | 22193 | 830901 | SH | DEFINED | 1 |
| XCEL ENERGY INC | COMMON | 98389B100 | 1292 | 48353 | SH | DEFINED | 11 |
| XCEL ENERGY INC | COMMON | 98389B100 | 18 | 668 | SH | DEFINED | 14 |
| XCEL ENERGY INC | COMMON | 98389B100 | 44209 | 1655156 | SH | DEFINED | 15 |
| XCEL ENERGY INC | COMMON | 98389B100 | 69 | 2575 | SH | DEFINED | 16 |
| XCEL ENERGY INC | COMMON | 98389B100 | 9328 | 349241 | SH | DEFINED | 17 |
| XCEL ENERGY INC | COMMON | 98389B100 | 120 | 4510 | SH | DEFINED | 3 |
| XCEL ENERGY INC | COMMON | 98389B100 | 394 | 14738 | SH | DEFINED | 5 |
| XERIUM TECHNOLOGIES INC | COMMON | 98416J118 | 57 | 18590 | SH | DEFINED | 15 |
| XEROX CORP | COMMON | 984121103 | 2898 | 424857 | SH | DEFINED | 1 |
| XEROX CORP | COMMON | 984121103 | 854 | 125285 | SH | DEFINED | 11 |
| XEROX CORP | COMMON | 984121103 | 2 | 295 | SH | DEFINED | 14 |
| XEROX CORP | COMMON | 984121103 | 1818 | 266620 | SH | DEFINED | 15 |

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|---|---|---|---|---|---|---|---|
| XEROX CORP | COMMON | 984121103 | 57 | 8316 | SH | DEFINED | 16 |
| XEROX CORP | COMMON | 984121103 | 110 | 16090 | SH | DEFINED | 17 |
| XEROX CORP | COMMON | 984121103 | 8 | 1152 | SH | DEFINED | 3 |
| XEROX CORP | COMMON | 984121103 | 190 | 27925 | SH | DEFINED | 5 |
| XILINX INC | COMMON | 983919101 | 62149 | 1733062 | SH | DEFINED | 1 |
| XILINX INC | COMMON | 983919101 | 880 | 24531 | SH | DEFINED | 11 |
| XILINX INC | COMMON | 983919101 | 712 | 19847 | SH | DEFINED | 12, |
| XILINX INC | COMMON | 983919101 | 94240 | 2627936 | SH | DEFINED | 15 |
| XILINX INC | COMMON | 983919101 | 2184 | 60915 | SH | DEFINED | 16 |
| XILINX INC | COMMON | 983919101 | 333 | 9295 | SH | DEFINED | 17 |
| XILINX INC | COMMON | 983919101 | 10 | 281 | SH | DEFINED | 3 |
| XILINX INC | COMMON | 983919101 | 433 | 12085 | SH | DEFINED | 5 |
| XILINX INC | COMMON | 983919101 | 36 | 1000 | SH | DEFINED | 7 |
| XILINX INC 144A 3.125 03-15-37 | CONVERT | 983919AC5 | 30281 | 23902000 | SH | DEFINED | 1 |
| XILINX INC CVT 2.625 6-15-17 | CONVERT | 983919AF8 | 50033 | 36755000 | SH | DEFINED | 1 |
| XILINX INC CVT 3.125 03-15-37 | CONVERT | 983919AD3 | 3277 | 2587000 | SH | DEFINED | 1 |
| XINYUAN REAL ESTATE CO L-ADR | COMMON | 98417P105 | 603 | 168456 | SH | DEFINED | 15 |
| XL GROUP PLC | COMMON | G98290102 | 3064 | 122282 | SH | DEFINED | 1 |
| XL GROUP PLC | COMMON | G98290102 | 764 | 30500 | SH | DEFINED | 11 |
| XL GROUP PLC | COMMON | G98290102 | 6523 | 260278 | SH | DEFINED | 15 |
| XL GROUP PLC | COMMON | G98290102 | 60 | 2381 | SH | DEFINED | 16 |
| XL GROUP PLC | COMMON | G98290102 | 84 | 3335 | SH | DEFINED | 17 |
| XL GROUP PLC | COMMON | G98290102 | 346 | 13800 | SH | DEFINED | 5 |
| XL GROUP PLC | COMMON | G98290102 | 35 | 1400 | SH | DEFINED | 7 |
| XM SATELLITE RADIO INC CVT 7 1 | CONVERT | 98375YAU0 | 8813 | 5135000 | SH | DEFINED | 1 |
| XM SATELLITE RADIO INC CVT 7 1 | CONVERT | 98375YAU0 | 172 | 100000 | SH | DEFINED | 15 |
| XO GROUP INC | COMMON | 983772104 | 444 | 47699 | SH | DEFINED | 15 |
| XPLORE TECHNOLOGIES CORP | COMMON | 983950700 | 4 | 750 | SH | DEFINED | 14 |
| XPO LOGISTICS | COMMON | 983793100 | 100 | 5775 | SH | DEFINED | 15 |
| XPO LOGISTICS INC (XPO) CVT 4. | CONVERT | 983793AA8 | 4758 | 4000000 | SH | DEFINED | 1 |
| XYLEM INC | COMMON | 98419M100 | 7121 | 262782 | SH | DEFINED | 1 |
| XYLEM INC | COMMON | 98419M100 | 482 | 17786 | SH | DEFINED | 11 |
| XYLEM INC | COMMON | 98419M100 | 43745 | 1614213 | SH | DEFINED | 15 |
| XYLEM INC | COMMON | 98419M100 | 211 | 7772 | SH | DEFINED | 16 |
| XYLEM INC | COMMON | 98419M100 | 487 | 17981 | SH | DEFINED | 17 |
| XYLEM INC | COMMON | 98419M100 | 19 | 711 | SH | DEFINED | 3 |
| XYLEM INC | COMMON | 98419M100 | 163 | 6018 | SH | DEFINED | 5 |
| XYLEM INC | COMMON | 98419M100 | 60 | 2200 | SH | DEFINED | 7 |
| XYRATEX LTD | COMMON | G98268108 | 300 | 35641 | SH | DEFINED | 15 |
| YAHOO INC | COMMON | 984332106 | 297807 | 14965184 | SH | DEFINED | 1 |
| YAHOO INC | COMMON | 984332106 | 3122 | 156900 | SH | DEFINED | 1,5 |
| YAHOO INC | COMMON | 984332106 | 2184 | 109760 | SH | DEFINED | 11 |
| YAHOO INC | COMMON | 984332106 | 246388 | 12381307 | SH | DEFINED | 15 |
| YAHOO INC | COMMON | 984332106 | 205 | 10307 | SH | DEFINED | 15, |
| YAHOO INC | COMMON | 984332106 | 5529 | 277835 | SH | DEFINED | 16 |
| YAHOO INC | COMMON | 984332106 | 3624 | 182115 | SH | DEFINED | 17 |
| YAHOO INC | COMMON | 984332106 | 312 | 15674 | SH | DEFINED | 3 |
| YAHOO INC | COMMON | 984332106 | 870 | 43734 | SH | DEFINED | 5 |
| YAHOO INC | COMMON | 984332106 | 1389 | 69800 | SH | DEFINED | 6 |
| YAHOO INC | COMMON | 984332106 | 342 | 17200 | SH | DEFINED | 8,1 |
| YAMANA GOLD INC | COMMON | 98462Y100 | 24134 | 1402340 | SH | DEFINED | 1 |
| YAMANA GOLD INC | COMMON | 98462Y100 | 1318 | 76388 | SH | DEFINED | 11 |
| YAMANA GOLD INC | COMMON | 98462Y100 | 476 | 27600 | SH | DEFINED | 13 |
| YAMANA GOLD INC | COMMON | 98462Y100 | 17 | 1000 | SH | DEFINED | 14 |
| YAMANA GOLD INC | COMMON | 98462Y100 | 1523 | 88314 | SH | DEFINED | 15 |
| YAMANA GOLD INC | COMMON | 98462Y100 | 281 | 16327 | SH | DEFINED | 17 |
| YAMANA GOLD INC | COMMON | 98462Y100 | 329 | 19082 | SH | DEFINED | 2,1 |
| YAMANA GOLD INC | COMMON | 98462Y100 | 386 | 22401 | SH | DEFINED | 2,1 |
| YAMANA GOLD INC | COMMON | 98462Y100 | 2 | 126 | SH | DEFINED | 3 |
| YAMANA GOLD INC | COMMON | 98462Y100 | 375 | 21739 | SH | DEFINED | 5 |
| YAMANA GOLD INC | COMMON | 98462Y100 | 22407 | 1299124 | SH | DEFINED | 6 |
| YAMANA GOLD INC | COMMON | 98462Y100 | 1035 | 60000 | SH | DEFINED | 6,1 |

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|---|---|---|---|---|---|---|---|
| YAMANA GOLD INC | COMMON | 98462Y100 | 2025 | 117545 | SH | DEFINED | 9 |
| YAMANA GOLD INC | COMMON | 98462Y100 | 1004 | 58320 | SH | DEFINED | 9,1 |
| YANDEX NV-A | COMMON | N97284108 | 858 | 39811 | SH | DEFINED | 1 |
| YANDEX NV-A | COMMON | N97284108 | 1250 | 58031 | SH | DEFINED | 15 |
| YANDEX NV-A | COMMON | N97284108 | 99 | 4601 | SH | DEFINED | 9,1 |
| YANZHOU COAL MNG CO LTD ADR | COMMON | 984846105 | 875 | 51247 | SH | DEFINED | 15 |
| YANZHOU COAL MNG CO LTD ADR | COMMON | 984846105 | 257 | 15032 | SH | DEFINED | 17 |
| YANZHOU COAL MNG CO LTD ADR | COMMON | 984846105 | 1 | 33 | SH | DEFINED | 3 |
| YINGLI GREEN ENERGY HOLD-ADR | COMMON | 98584B103 | 4444 | 1891029 | SH | DEFINED | 15 |
| YINGLI GREEN ENERGY HOLD-ADR | COMMON | 98584B103 | 33 | 14176 | SH | DEFINED | 16 |
| YINGLI GREEN ENERGY HOLD-ADR | COMMON | 98584B103 | 104 | 44217 | SH | DEFINED | 17 |
| YONGYE INTERNATIONAL INC | COMMON | 98607B106 | 1388 | 238081 | SH | DEFINED | 15 |
| YORK WATER CO | COMMON | 987184108 | 94 | 5356 | SH | DEFINED | 15 |
| YOUKU TUDOU INC ADR | COMMON | 98742U100 | 6061 | 332315 | SH | DEFINED | 15 |
| YOUKU TUDOU INC ADR | COMMON | 98742U100 | 2 | 110 | SH | DEFINED | 3 |
| YOUNG INNOVATIONS INC | COMMON | 987520103 | 110 | 2789 | SH | DEFINED | 15 |
| YRC WORLDWIDE INC | COMMON | 984249607 | 185 | 27369 | SH | DEFINED | 15 |
| YRC WORLDWIDE INC | COMMON | 984249607 | 7 | 992 | SH | DEFINED | 16 |
| YUM! BRANDS INC | COMMON | 988498101 | 7684 | 115725 | SH | DEFINED | 1 |
| YUM! BRANDS INC | COMMON | 988498101 | 133 | 2000 | SH | DEFINED | 1,5 |
| YUM! BRANDS INC | COMMON | 988498101 | 2948 | 44399 | SH | DEFINED | 11 |
| YUM! BRANDS INC | COMMON | 988498101 | 494 | 7440 | SH | DEFINED | 14 |
| YUM! BRANDS INC | COMMON | 988498101 | 18996 | 286090 | SH | DEFINED | 15 |
| YUM! BRANDS INC | COMMON | 988498101 | 50 | 754 | SH | DEFINED | 16 |
| YUM! BRANDS INC | COMMON | 988498101 | 10438 | 157198 | SH | DEFINED | 17 |
| YUM! BRANDS INC | COMMON | 988498101 | 7512 | 113129 | SH | DEFINED | 3 |
| YUM! BRANDS INC | COMMON | 988498101 | 1556 | 23427 | SH | DEFINED | 4 |
| YUM! BRANDS INC | COMMON | 988498101 | 2142 | 32252 | SH | DEFINED | 5 |
| YUM! BRANDS INC | COMMON | 988498101 | 133 | 2000 | SH | DEFINED | 7 |
| YUM! BRANDS INC | COMMON | 988498101 | 278 | 4189 | SH | DEFINED | 9,1 |
| ZALE CORP | COMMON | 988858106 | 724 | 176097 | SH | DEFINED | 15 |
| ZEBRA TECHNOLOGIES CORP CL A | COMMON | 989207105 | 59205 | 1506100 | SH | DEFINED | 1 |
| ZEBRA TECHNOLOGIES CORP CL A | COMMON | 989207105 | 970 | 24681 | SH | DEFINED | 15 |
| ZEBRA TECHNOLOGIES CORP CL A | COMMON | 989207105 | 7 | 181 | SH | DEFINED | 3 |
| ZELTIQ AESTHETICS INC | COMMON | 98933Q108 | 5 | 1000 | SH | DEFINED | 1 |
| ZEP INC | COMMON | 98944B108 | 245 | 16965 | SH | DEFINED | 15 |
| ZEP INC | COMMON | 98944B108 | 202 | 13985 | SH | DEFINED | 3 |
| ZHONGPIN INC | COMMON | 98952K107 | 271 | 21077 | SH | DEFINED | 15 |
| ZILLOW INC | COMMON | 98954A107 | 204 | 7343 | SH | DEFINED | 15 |
| ZILLOW INC | COMMON | 98954A107 | 4 | 162 | SH | DEFINED | 3 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 8138 | 122080 | SH | DEFINED | 1 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 12775 | 191651 | SH | DEFINED | 1,2 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 1673 | 25100 | SH | DEFINED | 1,5 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 27 | 400 | SH | DEFINED | 1,9 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 1160 | 17406 | SH | DEFINED | 11 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 1129 | 16941 | SH | DEFINED | 14 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 4643 | 69646 | SH | DEFINED | 15 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 24 | 355 | SH | DEFINED | 16 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 1804 | 27070 | SH | DEFINED | 17 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 197196 | 2958243 | SH | DEFINED | 2 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 352 | 5277 | SH | DEFINED | 3 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 107 | 1600 | SH | DEFINED | 3,1 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 528 | 7923 | SH | DEFINED | 5 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 107 | 1600 | SH | DEFINED | 7 |
| ZIMMER HOLDINGS INC | COMMON | 98956P102 | 100 | 1500 | SH | DEFINED | 8,1 |
| ZIONS BANCORPORATION | COMMON | 989701107 | 196288 | 9172323 | SH | DEFINED | 1 |
| ZIONS BANCORPORATION | COMMON | 989701107 | 5087 | 237688 | SH | DEFINED | 15 |
| ZIONS BANCORPORATION | COMMON | 989701107 | 31 | 1469 | SH | DEFINED | 16 |
| ZIONS BANCORPORATION | COMMON | 989701107 | 457 | 21373 | SH | DEFINED | 17 |
| ZIONS BANCORPORATION | COMMON | 989701107 | 114 | 5313 | SH | DEFINED | 2,1 |
| ZIONS BANCORPORATION | COMMON | 989701107 | 32 | 1506 | SH | DEFINED | 2,1 |
| ZIONS BANCORPORATION | COMMON | 989701107 | 24 | 1143 | SH | DEFINED | 3 |

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|---|---|---|---|---|---|---|---|
| ZIONS BANCORPORATION | COMMON | 989701107 | 1228 | 57378 | SH | DEFINED | 6,1 |
| ZOLTEK COMPANIES INC | COMMON | 98975W104 | 4135 | 533609 | SH | DEFINED | 15 |
| ZOLTEK COMPANIES INC | COMMON | 98975W104 | 32 | 4132 | SH | DEFINED | 16 |
| ZUMIEZ | COMMON | 989817101 | 476 | 24501 | SH | DEFINED | 15 |
| ZUMIEZ | COMMON | 989817101 | 79 | 4091 | SH | DEFINED | 17 |
| ZWEIG FUND INC CEF | COMMON | 989834205 | 78 | 6425 | SH | DEFINED | 17 |
| ZYGO CORPU | COMMON | 989855101 | 125 | 7971 | SH | DEFINED | 15 |
| ZYGO CORPU | COMMON | 989855101 | 50 | 3200 | SH | DEFINED | 3,1 |
| ZYNGA INC | COMMON | 98986T108 | 0 | 50 | SH | DEFINED | 14 |
| ZYNGA INC | COMMON | 98986T108 | 1 | 457 | SH | DEFINED | 3 |
| | | | | | | | |
| Grand Total (in Thousands) | | | 189,543,972 | | | | |
| Total Count | | | 14,786 | | | | |