

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
May 15, 2006

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2006

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: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

The Institutional Investment Manager filing this report and the person by whom it is signed 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: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

| | | |
|---|--|---------------------------------|
| /s/ Win J. Neuger ----- (Signature) | New York, New York ----- (City, State) | May 15, 2006 ----- (Date) |
|---|--|---------------------------------|

Report Type (Check only one.):

13F HOLDINGS REPORT. (Check if all holdings of this reporting manager are

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reported in this report.)

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 4,519

Form 13F Information Table Value Total: \$23,162,028 (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 |
|-----|----------------------|---------------------------------------|
| 1 | 28-4637 | AIG GLOBAL INVESTMENT CORP. |
| 2 | 28-2725 | AIG SUNAMERICA ASSET MANAGEMENT CORP. |
| 3 | 28-3463 | JOHN MCSTAY INVESTMENT COUNSEL, L.P. |
| 4 | | FSC SECURITIES CORPORATION |

13F SECURITIES - 1Q 2006

| ISSUER NAME | TITLE OF CLASS | CUSIP NUMBER | VALUE X 1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MGRS |
|-------------|----------------|--------------|--------------|-------------------|-------------------|-----------------------|------------|
|-------------|----------------|--------------|--------------|-------------------|-------------------|-----------------------|------------|

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|--------------------------------|-----------|--------|----|---|--------|------------|-----|---------|---|
| 1-800 CONTACTS INC | EQUITY | 681977 | 10 | 4 | 87 | 6,486 | SH | SOLE | 1 |
| 1-800-FLOWERS.COM INC | EQUITY | 68243Q | 10 | 6 | 137 | 19,291 | SH | SOLE | 1 |
| 1ST SOURCE CORP | EQUITY | 336901 | 10 | 3 | 267 | 8,913 | SH | SOLE | 1 |
| 21ST CENTURY INSURANCE GROUP | EQUITY | 90130N | 10 | 3 | 387 | 24,476 | SH | SOLE | 1 |
| 21ST CENTURY INSURANCE GROUP | EQUITY | 90130N | 10 | 3 | 844441 | 53,445,620 | SH | SOLE | 1 |
| 3COM CORP | EQUITY | 885535 | 10 | 4 | 5641 | 1,101,845 | SH | SOLE | 1 |
| 3D SYSTEMS CORP | EQUITY | 88554D | 20 | 5 | 197 | 9,239 | SH | SOLE | 1 |
| 3M CO | EQUITY | 88579Y | 10 | 1 | 51654 | 682,448 | SH | SOLE | 1 |
| 3M CO | EQUITY | 88579Y | 10 | 1 | 217 | 2,805 | SH | SOLE | 2 |
| 3M CO | EQUITY | 88579Y | 10 | 1 | 189 | 2,495 | SH | DEFINED | 4 |
| 3M COMPANY | CORP BOND | 88579Y | AB | 7 | 3212 | 3,650,000 | PRN | SOLE | 1 |
| 3M COMPANY | CORP BOND | 88579Y | AB | 7 | 4 | 4,000 | PRN | DEFINED | 4 |
| 4KIDS ENTERTAINMENT INC | EQUITY | 350865 | 10 | 1 | 174 | 10,135 | SH | SOLE | 1 |
| 99 CENTS ONLY STORES | EQUITY | 65440K | 10 | 6 | 1789 | 131,946 | SH | SOLE | 1 |
| AAMES INVESTMENT CORP | EQUITY | 00253G | 10 | 8 | 178 | 31,340 | SH | SOLE | 1 |
| AAON INC | EQUITY | 000360 | 20 | 6 | 160 | 6,675 | SH | SOLE | 1 |
| AAR CORP | EQUITY | 000361 | 10 | 5 | 1016 | 35,666 | SH | SOLE | 1 |
| AARON RENTS INC | EQUITY | 002535 | 20 | 1 | 805 | 29,638 | SH | SOLE | 1 |
| AASTROM BIOSCIENCES INC | EQUITY | 00253U | 10 | 7 | 157 | 77,397 | SH | SOLE | 1 |
| ABAXIS INC | EQUITY | 002567 | 10 | 5 | 341 | 15,050 | SH | SOLE | 1 |
| ABBEY NATIONAL PLC | CORP BOND | 002920 | 80 | 9 | 32683 | 1,276,200 | PRN | SOLE | 1 |
| ABBEY NATIONAL PLC | CORP BOND | 002920 | 80 | 9 | 10 | 400 | PRN | DEFINED | 4 |
| ABBOTT LABORATORIES | EQUITY | 002824 | 10 | 0 | 47567 | 1,120,014 | SH | SOLE | 1 |
| ABBOTT LABORATORIES | EQUITY | 002824 | 10 | 0 | 10718 | 181,218 | SH | SOLE | 2 |
| ABBOTT LABORATORIES | EQUITY | 002824 | 10 | 0 | 23 | 530 | SH | DEFINED | 4 |
| ABERCROMBIE & FITCH CO | EQUITY | 002896 | 20 | 7 | 11258 | 193,106 | SH | SOLE | 1 |
| ABERCROMBIE & FITCH CO | EQUITY | 002896 | 20 | 7 | 2559 | 43,900 | SH | SOLE | 3 |
| ABERDEEN ASIA-PACIFIC INCOME F | EQUITY | 003009 | 10 | 7 | 12 | 2,000 | SH | DEFINED | 4 |
| ABGENIX INC | EQUITY | 00339B | 10 | 7 | 8555 | 380,217 | SH | SOLE | 1 |
| ABIOMED INC | EQUITY | 003654 | 10 | 0 | 186 | 14,457 | SH | SOLE | 1 |
| ABM INDUSTRIES INC | EQUITY | 000957 | 10 | 0 | 576 | 30,024 | SH | SOLE | 1 |
| ABRAXIS BIOSCIENCE INC | EQUITY | 02886P | 10 | 9 | 14 | 500 | SH | SOLE | 1 |
| ABX AIR INC | EQUITY | 00080S | 10 | 1 | 302 | 44,309 | SH | SOLE | 1 |
| AC MOORE ARTS & CRAFTS INC | EQUITY | 00086T | 10 | 3 | 203 | 11,026 | SH | SOLE | 1 |
| ACADIA PHARMACEUTICALS INC | EQUITY | 004225 | 10 | 8 | 198 | 12,412 | SH | SOLE | 1 |
| ACADIA REALTY TRUST | EQUITY | 004239 | 10 | 9 | 497 | 21,103 | SH | SOLE | 1 |
| ACCO BRANDS CORP | EQUITY | 00081T | 10 | 8 | 22 | 986 | SH | SOLE | 1 |
| ACCO BRANDS CORP | EQUITY | 00081T | 10 | 8 | 1 | 25 | SH | DEFINED | 4 |
| ACCREDITED HOME LENDERS HOLDIN | EQUITY | 00437P | 10 | 7 | 685 | 13,381 | SH | SOLE | 1 |
| ACCURIDE CORP | EQUITY | 004398 | 10 | 3 | 96 | 8,360 | SH | SOLE | 1 |
| ACE CASH EXPRESS INC | EQUITY | 004403 | 10 | 1 | 215 | 8,642 | SH | SOLE | 1 |
| ACE LTD | EQUITY | G0070K | 10 | 3 | 16993 | 317,991 | SH | SOLE | 2 |
| ACE*COMM CORP | EQUITY | 004404 | 10 | 9 | 1 | 375 | SH | DEFINED | 4 |
| ACERGY SA | EQUITY | 861567 | 10 | 5 | 441 | 37,800 | SH | SOLE | 2 |
| ACM INCOME FUND INC | EQUITY | 000912 | 10 | 5 | 281 | 34,764 | SH | DEFINED | 4 |
| ACTEL CORP | EQUITY | 004934 | 10 | 5 | 305 | 19,142 | SH | SOLE | 1 |
| ACTIVISION INC | EQUITY | 004930 | 20 | 2 | 8196 | 594,370 | SH | SOLE | 1 |
| ACTUANT CORP | EQUITY | 00508X | 20 | 3 | 1246 | 20,345 | SH | SOLE | 1 |
| ACTUATE CORP | EQUITY | 00508B | 10 | 2 | 246 | 78,300 | SH | SOLE | 2 |
| ACUITY BRANDS INC | EQUITY | 00508Y | 10 | 2 | 1786 | 44,648 | SH | SOLE | 1 |
| ACXIOM CORP | EQUITY | 005125 | 10 | 9 | 5865 | 226,960 | SH | SOLE | 1 |
| ADAMS RESPIRATORY THERAPEUTICS | EQUITY | 00635P | 10 | 7 | 256 | 6,438 | SH | SOLE | 1 |
| ADAMS RESPIRATORY THERAPEUTICS | EQUITY | 00635P | 10 | 7 | 622 | 15,300 | SH | SOLE | 2 |
| ADAPTEC INC | EQUITY | 00651F | 10 | 8 | 469 | 84,845 | SH | SOLE | 1 |
| ADC TELECOMMUNICATIONS INC | EQUITY | 000886 | 30 | 9 | 2193 | 85,717 | SH | SOLE | 1 |
| ADC TELECOMMUNICATIONS INC | EQUITY | 000886 | 30 | 9 | 10 | 286 | SH | SOLE | 2 |

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| ADE CORP | EQUITY | 00089C | 10 7 | 234 | 7,658 | SH | SOLE | 1 |
| ADESA INC | EQUITY | 00686U | 10 4 | 5038 | 188,414 | SH | SOLE | 1 |
| ADEZA BIOMEDICAL CORP | EQUITY | 006864 | 10 2 | 67 | 3,179 | SH | SOLE | 1 |
| ADMINISTAFF INC | EQUITY | 007094 | 10 5 | 2263 | 41,629 | SH | SOLE | 1 |
| ADMINISTAFF INC | EQUITY | 007094 | 10 5 | 378 | 9,000 | SH | SOLE | 2 |
| ADOBE SYSTEMS INC | EQUITY | 00724F | 10 1 | 10371 | 296,741 | SH | SOLE | 1 |
| ADOBE SYSTEMS INC | EQUITY | 00724F | 10 1 | 31239 | 845,220 | SH | SOLE | 2 |
| ADOBE SYSTEMS INC | EQUITY | 00724F | 10 1 | 6 | 185 | SH | DEFINED | 4 |
| ADOLOR CORP | EQUITY | 00724X | 10 2 | 978 | 41,085 | SH | SOLE | 1 |
| ADTRAN INC | EQUITY | 00738A | 10 6 | 5012 | 191,501 | SH | SOLE | 1 |
| ADTRAN INC | EQUITY | 00738A | 10 6 | 5371 | 180,600 | SH | SOLE | 2 |
| ADVANCE AMERICA CASH ADVANCE C | EQUITY | 00739W | 10 7 | 746 | 51,903 | SH | SOLE | 1 |
| ADVANCE AUTO PARTS INC | EQUITY | 00751Y | 10 6 | 9451 | 226,968 | SH | SOLE | 1 |
| ADVANCED ANALOGIC TECHNOLOGIES | EQUITY | 00752J | 10 8 | 97 | 8,488 | SH | SOLE | 1 |
| ADVANCED DIGITAL INFORMATION C | EQUITY | 007525 | 10 8 | 426 | 48,535 | SH | SOLE | 1 |
| ADVANCED ENERGY INDUSTRIES INC | EQUITY | 007973 | 10 0 | 299 | 21,141 | SH | SOLE | 1 |
| ADVANCED MEDICAL OPTICS INC | EQUITY | 00763M | 10 8 | 6524 | 139,887 | SH | SOLE | 1 |
| ADVANCED MICRO DEVICES INC | EQUITY | 007903 | 10 7 | 7380 | 222,566 | SH | SOLE | 1 |
| ADVANCED MICRO DEVICES INC | EQUITY | 007903 | 10 7 | 46 | 1,491 | SH | SOLE | 2 |
| ADVANCED MICRO DEVICES INC | EQUITY | 007903 | 10 7 | 2076 | 62,600 | SH | SOLE | 3 |
| ADVANCED MICRO DEVICES INC | EQUITY | 007903 | 10 7 | 654 | 19,734 | SH | DEFINED | 4 |
| ADVANTA CORP | EQUITY | 007942 | 20 4 | 532 | 14,442 | SH | SOLE | 1 |
| ADVANTAGE ENERGY INCOME FUND | EQUITY | 00762L | 10 1 | 6 | 300 | SH | DEFINED | 4 |
| ADVENT SOFTWARE INC | EQUITY | 007974 | 10 8 | 1416 | 49,818 | SH | SOLE | 1 |
| ADVISORY BOARD CO/THE | EQUITY | 00762W | 10 7 | 814 | 14,602 | SH | SOLE | 1 |
| ADVO INC | EQUITY | 007585 | 10 2 | 761 | 23,776 | SH | SOLE | 1 |
| AEROFLEX INC | EQUITY | 007768 | 10 4 | 779 | 56,737 | SH | SOLE | 1 |
| AEROPOSTALE INC | EQUITY | 007865 | 10 8 | 4671 | 154,885 | SH | SOLE | 1 |
| AES CORP/THE | EQUITY | 00130H | 10 5 | 8670 | 508,228 | SH | SOLE | 1 |
| AES CORP/THE | EQUITY | 00130H | 10 5 | 38 | 2,412 | SH | SOLE | 2 |
| AETNA INC | EQUITY | 00817Y | 10 8 | 31208 | 635,087 | SH | SOLE | 1 |
| AETNA INC | EQUITY | 00817Y | 10 8 | 59119 | 626,856 | SH | SOLE | 2 |
| AETNA INC | EQUITY | 00817Y | 10 8 | 11 | 216 | SH | DEFINED | 4 |
| AFC ENTERPRISES | EQUITY | 00104Q | 10 7 | 210 | 15,109 | SH | SOLE | 1 |
| AFFILIATED COMPUTER SERVICES I | EQUITY | 008190 | 10 0 | 3244 | 54,371 | SH | SOLE | 1 |
| AFFILIATED COMPUTER SERVICES I | EQUITY | 008190 | 10 0 | 27 | 459 | SH | SOLE | 2 |
| AFFILIATED COMPUTER SERVICES I | EQUITY | 008190 | 10 0 | 2971 | 49,800 | SH | SOLE | 3 |
| AFFILIATED COMPUTER SERVICES I | EQUITY | 008190 | 10 0 | 191 | 3,200 | SH | DEFINED | 4 |
| AFFILIATED MANAGERS GROUP INC | EQUITY | 008252 | 10 8 | 87 | 818 | SH | SOLE | 1 |
| AFFILIATED MANAGERS GROUP INC | EQUITY | 008252 | 10 8 | 1 | 9 | SH | DEFINED | 4 |
| AFFIRMATIVE INSURANCE HOLDINGS | EQUITY | 008272 | 10 6 | 85 | 6,464 | SH | SOLE | 1 |
| AFFORDABLE RESIDENTIAL COMMUNI | EQUITY | 008273 | 10 4 | 208 | 19,767 | SH | SOLE | 1 |
| AFFYMETRIX INC | EQUITY | 00826T | 10 8 | 4654 | 141,320 | SH | SOLE | 1 |
| AFLAC INC | EQUITY | 001055 | 10 2 | 16472 | 364,992 | SH | SOLE | 1 |
| AFLAC INC | EQUITY | 001055 | 10 2 | 86 | 1,232 | SH | SOLE | 2 |
| AFTERMARKET TECHNOLOGY CORP | EQUITY | 008318 | 10 7 | 366 | 16,202 | SH | SOLE | 1 |
| AG EDWARDS INC | EQUITY | 281760 | 10 8 | 7950 | 159,440 | SH | SOLE | 1 |
| AGCO CORP | EQUITY | 001084 | 10 2 | 5319 | 256,459 | SH | SOLE | 1 |
| AGERE SYSTEMS INC | EQUITY | 00845V | 30 8 | 66 | 4,412 | SH | SOLE | 1 |
| AGERE SYSTEMS INC | EQUITY | 00845V | 30 8 | 7 | 469 | SH | DEFINED | 4 |
| AGILE SOFTWARE CORP | EQUITY | 00846X | 10 5 | 309 | 40,513 | SH | SOLE | 1 |
| AGILENT TECHNOLOGIES INC | EQUITY | 00846U | 10 1 | 7437 | 198,044 | SH | SOLE | 1 |
| AGILENT TECHNOLOGIES INC | EQUITY | 00846U | 10 1 | 51 | 1,518 | SH | SOLE | 2 |
| AGILENT TECHNOLOGIES INC | EQUITY | 00846U | 10 1 | 1908 | 50,800 | SH | SOLE | 3 |
| AGILENT TECHNOLOGIES INC | EQUITY | 00846U | 10 1 | 14 | 381 | SH | DEFINED | 4 |
| AGILYSYS INC | EQUITY | 00847J | 10 5 | 1073 | 71,231 | SH | SOLE | 1 |

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| AGL RESOURCES INC | EQUITY | 001204 | 10 | 6 | 5907 | 163,843 | SH | SOLE | 1 |
| AGREE REALTY CORP | EQUITY | 008492 | 10 | 0 | 187 | 5,835 | SH | SOLE | 1 |
| AIR PRODUCTS & CHEMICALS INC | EQUITY | 009158 | 10 | 6 | 36553 | 544,025 | SH | SOLE | 1 |
| AIR PRODUCTS & CHEMICALS INC | EQUITY | 009158 | 10 | 6 | 48 | 819 | SH | SOLE | 2 |
| AIR PRODUCTS & CHEMICALS INC | EQUITY | 009158 | 10 | 6 | 219 | 3,263 | SH | DEFINED | 4 |
| AIRGAS INC | EQUITY | 009363 | 10 | 2 | 5530 | 141,476 | SH | SOLE | 1 |
| AIRGAS INC | EQUITY | 009363 | 10 | 2 | 33 | 850 | SH | DEFINED | 4 |
| AIRSPAN NETWORKS INC | EQUITY | 00950H | 10 | 2 | 196 | 29,049 | SH | SOLE | 1 |
| AIRTRAN HOLDINGS INC | EQUITY | 00949P | 10 | 8 | 4553 | 251,411 | SH | SOLE | 1 |
| AK STEEL HOLDING CORP | EQUITY | 001547 | 10 | 8 | 1252 | 83,472 | SH | SOLE | 1 |
| AKAMAI TECHNOLOGIES INC | EQUITY | 00971T | 10 | 1 | 219 | 6,669 | SH | SOLE | 1 |
| AKAMAI TECHNOLOGIES INC | EQUITY | 00971T | 10 | 1 | 652 | 32,700 | SH | SOLE | 2 |
| AKAMAI TECHNOLOGIES INC | EQUITY | 00971T | 10 | 1 | 4733 | 143,900 | SH | SOLE | 3 |
| ALABAMA NATIONAL BANCORPORATIO | EQUITY | 010317 | 10 | 5 | 708 | 10,352 | SH | SOLE | 1 |
| ALAMO GROUP INC | EQUITY | 011311 | 10 | 7 | 104 | 4,683 | SH | SOLE | 1 |
| ALASKA AIR GROUP INC | EQUITY | 011659 | 10 | 9 | 3353 | 94,593 | SH | SOLE | 1 |
| ALASKA COMMUNICATIONS SYSTEMS | EQUITY | 01167P | 10 | 1 | 120 | 9,864 | SH | SOLE | 1 |
| ALBANY INTERNATIONAL CORP | EQUITY | 012348 | 10 | 8 | 1293 | 33,954 | SH | SOLE | 1 |
| ALBANY MOLECULAR RESEARCH INC | EQUITY | 012423 | 10 | 9 | 183 | 18,059 | SH | SOLE | 1 |
| ALBEMARLE CORP | EQUITY | 012653 | 10 | 1 | 3647 | 80,411 | SH | SOLE | 1 |
| ALBERTO-CULVER CO | EQUITY | 013068 | 10 | 1 | 1555 | 35,164 | SH | SOLE | 1 |
| ALBERTO-CULVER CO | EQUITY | 013068 | 10 | 1 | 13 | 279 | SH | SOLE | 2 |
| ALBERTSON'S INC | EQUITY | 013104 | 10 | 4 | 11778 | 458,816 | SH | SOLE | 1 |
| ALBERTSON'S INC | EQUITY | 013104 | 10 | 4 | 29 | 1,362 | SH | SOLE | 2 |
| ALCAN INC | EQUITY | 013716 | 10 | 5 | 18550 | 453,000 | SH | SOLE | 2 |
| ALCATEL SA | EQUITY | 013904 | 30 | 5 | 1695 | 110,064 | SH | SOLE | 1 |
| ALCATEL SA | EQUITY | 013904 | 30 | 5 | 1292 | 83,900 | SH | SOLE | 3 |
| ALCOA INC | EQUITY | 013817 | 10 | 1 | 11829 | 387,075 | SH | SOLE | 1 |
| ALCOA INC | EQUITY | 013817 | 10 | 1 | 9072 | 306,813 | SH | SOLE | 2 |
| ALCOA INC | EQUITY | 013817 | 10 | 1 | 42 | 1,380 | SH | DEFINED | 4 |
| ALDERWOODS GROUP INC | EQUITY | 014383 | 10 | 3 | 546 | 30,487 | SH | SOLE | 1 |
| ALERIS INTERNATIONAL INC | EQUITY | 014477 | 10 | 3 | 1125 | 23,400 | SH | SOLE | 1 |
| ALEXANDER & BALDWIN INC | EQUITY | 014482 | 10 | 3 | 4436 | 93,030 | SH | SOLE | 1 |
| ALEXANDER'S INC | EQUITY | 014752 | 10 | 9 | 423 | 1,462 | SH | SOLE | 1 |
| ALEXANDRIA REAL ESTATE EQUITIE | EQUITY | 015271 | 10 | 9 | 1630 | 17,101 | SH | SOLE | 1 |
| ALEXION PHARMACEUTICALS INC | EQUITY | 015351 | 10 | 9 | 827 | 23,337 | SH | SOLE | 1 |
| ALFA CORP | EQUITY | 015385 | 10 | 7 | 424 | 24,722 | SH | SOLE | 1 |
| ALICO INC | EQUITY | 016230 | 10 | 4 | 132 | 2,898 | SH | SOLE | 1 |
| ALIGN TECHNOLOGY INC | EQUITY | 016255 | 10 | 1 | 429 | 46,736 | SH | SOLE | 1 |
| ALKERMES INC | EQUITY | 01642T | 10 | 8 | 2500 | 113,389 | SH | SOLE | 1 |
| ALLEGHANY CORP | EQUITY | 017175 | 10 | 0 | 44 | 151 | SH | SOLE | 1 |
| ALLEGHENY ENERGY INC | EQUITY | 017361 | 10 | 6 | 2585 | 76,371 | SH | SOLE | 1 |
| ALLEGHENY ENERGY INC | EQUITY | 017361 | 10 | 6 | 19 | 600 | SH | SOLE | 2 |
| ALLEGHENY TECHNOLOGIES INC | EQUITY | 01741R | 10 | 2 | 2454 | 40,103 | SH | SOLE | 1 |
| ALLEGHENY TECHNOLOGIES INC | EQUITY | 01741R | 10 | 2 | 11 | 315 | SH | SOLE | 2 |
| ALLERGAN INC | EQUITY | 018490 | 10 | 2 | 7539 | 69,483 | SH | SOLE | 1 |
| ALLERGAN INC | EQUITY | 018490 | 10 | 2 | 6595 | 61,086 | SH | SOLE | 2 |
| ALLETE INC | EQUITY | 018522 | 30 | 0 | 898 | 19,278 | SH | SOLE | 1 |
| ALLETE INC | EQUITY | 018522 | 30 | 0 | 43 | 920 | SH | DEFINED | 4 |
| ALLIANCE ALL-MARKET ADVANTAGE | EQUITY | 01852M | 10 | 8 | 331 | 22,043 | SH | DEFINED | 4 |
| ALLIANCE DATA SYSTEMS CORP | EQUITY | 018581 | 10 | 8 | 6573 | 140,535 | SH | SOLE | 1 |
| ALLIANCE DATA SYSTEMS CORP | EQUITY | 018581 | 10 | 8 | 25632 | 720,000 | SH | SOLE | 2 |
| ALLIANCE DATA SYSTEMS CORP | EQUITY | 018581 | 10 | 8 | 1562 | 33,400 | SH | SOLE | 3 |
| ALLIANCE IMAGING INC | EQUITY | 018606 | 20 | 2 | 67 | 10,452 | SH | SOLE | 1 |
| ALLIANCE ONE INTERNATIONAL INC | EQUITY | 018772 | 10 | 3 | 320 | 65,847 | SH | SOLE | 1 |
| ALLIANCE WORLD DOLLAR GOVERNME | EQUITY | 01879R | 10 | 6 | 10 | 800 | SH | DEFINED | 4 |

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| ALLIANCEBERNSTEIN HOLDING LP | EQUITY | 01881G | 10 6 | 159 | 2,405 | SH | DEFINED | 4 |
| ALLIANT ENERGY CORP | EQUITY | 018802 | 10 8 | 7765 | 246,731 | SH | SOLE | 1 |
| ALLIANT TECHSYSTEMS INC | EQUITY | 018804 | 10 4 | 5916 | 76,663 | SH | SOLE | 1 |
| ALLIANT TECHSYSTEMS INC | EQUITY | 018804 | 10 4 | 45496 | 597,300 | SH | SOLE | 2 |
| ALLIED CAPITAL CORP | EQUITY | 01903Q | 10 8 | 124 | 4,060 | SH | SOLE | 1 |
| ALLIED HEALTHCARE INTERNATIONAL | EQUITY | 01923A | 10 9 | 112 | 23,112 | SH | SOLE | 1 |
| ALLIED WASTE INDUSTRIES INC | EQUITY | 019589 | 30 8 | 1248 | 101,977 | SH | SOLE | 1 |
| ALLIED WASTE INDUSTRIES INC | EQUITY | 019589 | 30 8 | 7 | 807 | SH | SOLE | 2 |
| ALLION HEALTHCARE INC | EQUITY | 019615 | 10 3 | 50 | 3,659 | SH | SOLE | 1 |
| ALLOS THERAPEUTICS | EQUITY | 019777 | 10 1 | 29 | 8,294 | SH | SOLE | 1 |
| ALLOY INC | EQUITY | 019855 | 30 3 | 93 | 6,954 | SH | SOLE | 1 |
| ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY | 01988P | 10 8 | 532 | 29,036 | SH | SOLE | 1 |
| ALLSTATE CORP/THE | EQUITY | 020002 | 10 1 | 25151 | 482,656 | SH | SOLE | 1 |
| ALLSTATE CORP/THE | EQUITY | 020002 | 10 1 | 13609 | 251,694 | SH | SOLE | 2 |
| ALLTEL CORP | EQUITY | 020039 | 10 3 | 10960 | 169,260 | SH | SOLE | 1 |
| ALLTEL CORP | EQUITY | 020039 | 10 3 | 89 | 1,413 | SH | SOLE | 2 |
| ALLTEL CORP | EQUITY | 020039 | 10 3 | 74 | 1,145 | SH | DEFINED | 4 |
| ALON USA ENERGY INC | EQUITY | 020520 | 10 2 | 198 | 8,031 | SH | SOLE | 1 |
| ALPHA NATURAL RESOURCES INC | EQUITY | 02076X | 10 2 | 519 | 22,423 | SH | SOLE | 1 |
| ALPHARMA INC | EQUITY | 020813 | 10 1 | 2013 | 75,040 | SH | SOLE | 1 |
| ALTERA CORP | EQUITY | 021441 | 10 0 | 6681 | 323,686 | SH | SOLE | 1 |
| ALTERA CORP | EQUITY | 021441 | 10 0 | 25 | 1,338 | SH | SOLE | 2 |
| ALTIRIS INC | EQUITY | 02148M | 10 0 | 368 | 16,740 | SH | SOLE | 1 |
| ALTRIA GROUP INC | EQUITY | 02209S | 10 3 | 87848 | 1,239,736 | SH | SOLE | 1 |
| ALTRIA GROUP INC | EQUITY | 02209S | 10 3 | 55426 | 741,786 | SH | SOLE | 2 |
| ALTRIA GROUP INC | EQUITY | 02209S | 10 3 | 106 | 1,500 | SH | DEFINED | 4 |
| ALZA CORP | CORP BOND | 02261W | AB 5 | 2441 | 3,000,000 | PRN | SOLE | 1 |
| ALZA CORP | CORP BOND | 02261W | AB 5 | 2 | 3,000 | PRN | DEFINED | 4 |
| AM CASTLE & CO | EQUITY | 148411 | 10 1 | 235 | 7,977 | SH | SOLE | 1 |
| AMAZON.COM INC | EQUITY | 023135 | 10 6 | 5518 | 151,041 | SH | SOLE | 1 |
| AMAZON.COM INC | EQUITY | 023135 | 10 6 | 53 | 1,131 | SH | SOLE | 2 |
| AMB PROPERTY CORP | EQUITY | 00163T | 10 9 | 9999 | 184,254 | SH | SOLE | 1 |
| AMBAC FINANCIAL GROUP INC | EQUITY | 023139 | 10 8 | 3911 | 49,127 | SH | SOLE | 1 |
| AMBAC FINANCIAL GROUP INC | EQUITY | 023139 | 10 8 | 30 | 387 | SH | SOLE | 2 |
| AMBAC FINANCIAL GROUP INC | EQUITY | 023139 | 10 8 | 16 | 200 | SH | DEFINED | 4 |
| AMBASSADORS GROUP INC | EQUITY | 023177 | 10 8 | 325 | 12,812 | SH | SOLE | 1 |
| AMCOL INTERNATIONAL CORP | EQUITY | 02341W | 10 3 | 1349 | 46,824 | SH | SOLE | 1 |
| AMCOL INTERNATIONAL CORP | EQUITY | 02341W | 10 3 | 2984 | 103,600 | SH | SOLE | 3 |
| AMCORE FINANCIAL INC | EQUITY | 023912 | 10 8 | 509 | 16,101 | SH | SOLE | 1 |
| AMDOCS LIMITED | CORP BOND | 02342T | AD 1 | 2974 | 3,000,000 | PRN | SOLE | 1 |
| AMDOCS LIMITED | CORP BOND | 02342T | AD 1 | 1 | 1,000 | PRN | DEFINED | 4 |
| AMDOCS LTD | EQUITY | G02602 | 10 3 | 7 | 200 | SH | DEFINED | 4 |
| AMEDISYS INC | EQUITY | 023436 | 10 8 | 409 | 11,763 | SH | SOLE | 1 |
| AMERADA HESS CORP | EQUITY | 023551 | 10 4 | 5296 | 37,192 | SH | SOLE | 1 |
| AMERADA HESS CORP | EQUITY | 023551 | 10 4 | 37 | 294 | SH | SOLE | 2 |
| AMERCO INC | EQUITY | 023586 | 10 0 | 772 | 7,801 | SH | SOLE | 1 |
| AMEREN CORP | EQUITY | 023608 | 10 2 | 12366 | 248,205 | SH | SOLE | 1 |
| AMEREN CORP | EQUITY | 023608 | 10 2 | 39 | 753 | SH | SOLE | 2 |
| AMERICA MOVIL SA DE CV | EQUITY | 02364W | 10 5 | 12471 | 364,020 | SH | SOLE | 1 |
| AMERICA SERVICE GROUP INC | EQUITY | 02364L | 10 9 | 108 | 8,267 | SH | SOLE | 1 |
| AMERICAN AXLE & MANUFACTURING | EQUITY | 024061 | 10 3 | 558 | 32,566 | SH | SOLE | 1 |
| AMERICAN CAMPUS COMMUNITIES IN | EQUITY | 024835 | 10 0 | 327 | 12,634 | SH | SOLE | 1 |
| AMERICAN CAPITAL STRATEGIES LT | EQUITY | 024937 | 10 4 | 2012 | 57,235 | SH | SOLE | 1 |
| AMERICAN CAPITAL STRATEGIES LT | EQUITY | 024937 | 10 4 | 1002 | 28,498 | SH | DEFINED | 4 |
| AMERICAN DENTAL PARTNERS INC | EQUITY | 025353 | 10 3 | 123 | 9,087 | SH | SOLE | 1 |
| AMERICAN EAGLE OUTFITTERS | EQUITY | 02553E | 10 6 | 8383 | 280,733 | SH | SOLE | 1 |

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|--------------------------------|-----------|--------|----|---|--------|-----------|-----|---------|---|
| AMERICAN ECOLOGY CORP | EQUITY | 025533 | 40 | 7 | 1799 | 88,282 | SH | SOLE | 1 |
| AMERICAN ECOLOGY CORP | EQUITY | 025533 | 40 | 7 | 6950 | 341,021 | SH | SOLE | 3 |
| AMERICAN ELECTRIC POWER CO INC | EQUITY | 025537 | 10 | 1 | 30400 | 893,585 | SH | SOLE | 1 |
| AMERICAN ELECTRIC POWER CO INC | EQUITY | 025537 | 10 | 1 | 54 | 1,452 | SH | SOLE | 2 |
| AMERICAN ELECTRIC POWER CO INC | EQUITY | 025537 | 10 | 1 | 26 | 756 | SH | DEFINED | 4 |
| AMERICAN EQUITY INVESTMENT LIF | EQUITY | 025676 | 20 | 6 | 1242 | 86,633 | SH | SOLE | 1 |
| AMERICAN EQUITY INVESTMENT LIF | EQUITY | 025676 | 20 | 6 | 2553 | 178,000 | SH | SOLE | 3 |
| AMERICAN EXPRESS | CORP BOND | 025816 | AS | 8 | 3 | 3,000 | PRN | DEFINED | 4 |
| AMERICAN EXPRESS CO | EQUITY | 025816 | 10 | 9 | 54632 | 1,039,622 | SH | SOLE | 1 |
| AMERICAN EXPRESS CO | EQUITY | 025816 | 10 | 9 | 52968 | 1,029,306 | SH | SOLE | 2 |
| AMERICAN EXPRESS CO | EQUITY | 025816 | 10 | 9 | 17 | 320 | SH | DEFINED | 4 |
| AMERICAN FINANCIAL GROUP INC/O | EQUITY | 025932 | 10 | 4 | 4108 | 98,730 | SH | SOLE | 1 |
| AMERICAN FINANCIAL REALTY TRUS | EQUITY | 02607P | 30 | 5 | 6442 | 552,990 | SH | SOLE | 1 |
| AMERICAN GREETINGS CORP | EQUITY | 026375 | 10 | 5 | 3862 | 178,613 | SH | SOLE | 1 |
| AMERICAN HOME MORTGAGE INVESTM | EQUITY | 02660R | 10 | 7 | 14933 | 478,477 | SH | SOLE | 1 |
| AMERICAN INTERNATIONAL GROUP I | EQUITY | 026874 | 10 | 7 | 72439 | 1,096,068 | SH | SOLE | 1 |
| AMERICAN INTERNATIONAL GROUP I | EQUITY | 026874 | 10 | 7 | 654 | 9,582 | SH | SOLE | 2 |
| AMERICAN INTERNATIONAL GROUP I | EQUITY | 026874 | 10 | 7 | 51 | 765 | SH | DEFINED | 4 |
| AMERICAN ITALIAN PASTA CO | EQUITY | 027070 | 10 | 1 | 88 | 14,018 | SH | SOLE | 1 |
| AMERICAN MEDICAL SYSTEMS HOLDI | EQUITY | 02744M | 10 | 8 | 1182 | 52,512 | SH | SOLE | 1 |
| AMERICAN NATIONAL INSURANCE | EQUITY | 028591 | 10 | 5 | 27 | 241 | SH | SOLE | 1 |
| AMERICAN PHYSICIANS CAPITAL IN | EQUITY | 028884 | 10 | 4 | 269 | 5,600 | SH | SOLE | 1 |
| AMERICAN POWER CONVERSION CORP | EQUITY | 029066 | 10 | 7 | 2103 | 90,991 | SH | SOLE | 1 |
| AMERICAN POWER CONVERSION CORP | EQUITY | 029066 | 10 | 7 | 14 | 633 | SH | SOLE | 2 |
| AMERICAN RAILCAR INDUSTRIES IN | EQUITY | 02916P | 10 | 3 | 905 | 25,800 | SH | SOLE | 1 |
| AMERICAN RAILCAR INDUSTRIES IN | EQUITY | 02916P | 10 | 3 | 3090 | 88,100 | SH | SOLE | 3 |
| AMERICAN REPROGRAPHICS CO | EQUITY | 029263 | 10 | 0 | 352 | 10,155 | SH | SOLE | 1 |
| AMERICAN RETIREMENT CORP | EQUITY | 028913 | 10 | 1 | 603 | 23,517 | SH | SOLE | 1 |
| AMERICAN RETIREMENT CORP | EQUITY | 028913 | 10 | 1 | 618 | 24,600 | SH | SOLE | 2 |
| AMERICAN SCIENCE & ENGINEERING | EQUITY | 029429 | 10 | 7 | 581 | 6,219 | SH | SOLE | 1 |
| AMERICAN STANDARD COS INC | EQUITY | 029712 | 10 | 6 | 3532 | 82,410 | SH | SOLE | 1 |
| AMERICAN STANDARD COS INC | EQUITY | 029712 | 10 | 6 | 27 | 675 | SH | SOLE | 2 |
| AMERICAN STATES WATER CO | EQUITY | 029899 | 10 | 1 | 476 | 12,753 | SH | SOLE | 1 |
| AMERICAN SUPERCONDUCTOR CORP | EQUITY | 030111 | 10 | 8 | 276 | 24,290 | SH | SOLE | 1 |
| AMERICAN TOWER CORP | EQUITY | 029912 | 20 | 1 | 299 | 9,868 | SH | SOLE | 1 |
| AMERICAN VANGUARD CORP | EQUITY | 030371 | 10 | 8 | 261 | 8,530 | SH | SOLE | 1 |
| AMERICAN WOODMARK CORP | EQUITY | 030506 | 10 | 9 | 306 | 8,608 | SH | SOLE | 1 |
| AMERICANWEST BANCORP | EQUITY | 03058P | 10 | 9 | 209 | 7,901 | SH | SOLE | 1 |
| AMERICA'S CAR-MART INC | EQUITY | 03062T | 10 | 5 | 146 | 6,804 | SH | SOLE | 1 |
| AMERICREDIT CORP | EQUITY | 03060R | 10 | 1 | 8340 | 271,383 | SH | SOLE | 1 |
| AMERIGROUP CORP | EQUITY | 03073T | 10 | 2 | 26 | 1,249 | SH | SOLE | 1 |
| AMERIPRISE FINANCIAL INC | EQUITY | 03076C | 10 | 6 | 10679 | 236,998 | SH | SOLE | 1 |
| AMERIPRISE FINANCIAL INC | EQUITY | 03076C | 10 | 6 | 37 | 909 | SH | SOLE | 2 |
| AMERIS BANCORP | EQUITY | 03076K | 10 | 8 | 210 | 9,014 | SH | SOLE | 1 |
| AMERISOURCEBERGEN CORP | EQUITY | 03073E | 10 | 5 | 14439 | 299,131 | SH | SOLE | 1 |
| AMERISOURCEBERGEN CORP | EQUITY | 03073E | 10 | 5 | 32 | 768 | SH | SOLE | 2 |
| AMERISTAR CASINOS INC | EQUITY | 03070Q | 10 | 1 | 480 | 18,596 | SH | SOLE | 1 |
| AMERON INTERNATIONAL CORP | EQUITY | 030710 | 10 | 7 | 472 | 6,440 | SH | SOLE | 1 |
| AMERUS GROUP CO | EQUITY | 03072M | 10 | 8 | 4903 | 81,390 | SH | SOLE | 1 |
| AMES NATIONAL CORP | EQUITY | 031001 | 10 | 0 | 155 | 6,404 | SH | SOLE | 1 |
| AMETEK INC | EQUITY | 031100 | 10 | 0 | 6668 | 148,300 | SH | SOLE | 1 |
| AMETEK INC | EQUITY | 031100 | 10 | 0 | 79278 | 1,863,600 | SH | SOLE | 2 |
| AMGEN INC | EQUITY | 031162 | 10 | 0 | 105611 | 1,451,702 | SH | SOLE | 1 |
| AMGEN INC | EQUITY | 031162 | 10 | 0 | 44127 | 559,557 | SH | SOLE | 2 |
| AMGEN INC | EQUITY | 031162 | 10 | 0 | 755 | 10,381 | SH | DEFINED | 4 |
| AMICAS INC | EQUITY | 001712 | 10 | 8 | 172 | 36,541 | SH | SOLE | 1 |

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| AMIS HOLDINGS INC | EQUITY | 031538 | 10 | 1 | 303 | 33,419 | SH | SOLE | 1 |
| AMKOR TECHNOLOGY INC | EQUITY | 031652 | 10 | 0 | 658 | 76,193 | SH | SOLE | 1 |
| AMN HEALTHCARE SERVICES INC | EQUITY | 001744 | 10 | 1 | 164 | 8,787 | SH | SOLE | 1 |
| AMPHENOL CORP | EQUITY | 032095 | 10 | 1 | 9729 | 186,454 | SH | SOLE | 1 |
| AMR CORP | EQUITY | 001765 | 10 | 6 | 437 | 16,143 | SH | SOLE | 1 |
| AMSOUTH BANCORP | EQUITY | 032165 | 10 | 2 | 11839 | 437,671 | SH | SOLE | 1 |
| AMSOUTH BANCORP | EQUITY | 032165 | 10 | 2 | 34 | 1,287 | SH | SOLE | 2 |
| AMSOUTH BANCORP | EQUITY | 032165 | 10 | 2 | 147 | 5,441 | SH | DEFINED | 4 |
| AMSURG CORP | EQUITY | 03232P | 40 | 5 | 509 | 22,432 | SH | SOLE | 1 |
| AMYLIN PHARMACEUTICALS INC | EQUITY | 032346 | 10 | 8 | 4405 | 89,998 | SH | SOLE | 1 |
| ANADARKO PETROLEUM CORP | EQUITY | 032511 | 10 | 7 | 10126 | 100,245 | SH | SOLE | 1 |
| ANADARKO PETROLEUM CORP | EQUITY | 032511 | 10 | 7 | 83 | 876 | SH | SOLE | 2 |
| ANADARKO PETROLEUM CORP | EQUITY | 032511 | 10 | 7 | 35 | 350 | SH | DEFINED | 4 |
| ANALOG DEVICES INC | EQUITY | 032654 | 10 | 5 | 14975 | 391,086 | SH | SOLE | 1 |
| ANALOG DEVICES INC | EQUITY | 032654 | 10 | 5 | 29652 | 826,653 | SH | SOLE | 2 |
| ANALOG DEVICES INC | EQUITY | 032654 | 10 | 5 | 8 | 200 | SH | DEFINED | 4 |
| ANALOGIC CORP | EQUITY | 032657 | 20 | 7 | 690 | 10,423 | SH | SOLE | 1 |
| ANAREN INC | EQUITY | 032744 | 10 | 4 | 256 | 13,170 | SH | SOLE | 1 |
| ANAREN INC | EQUITY | 032744 | 10 | 4 | 1040 | 53,400 | SH | SOLE | 3 |
| ANCHOR BANCORP WISCONSIN INC | EQUITY | 032839 | 10 | 2 | 524 | 17,290 | SH | SOLE | 1 |
| ANDERSONS INC/THE | EQUITY | 034164 | 10 | 3 | 395 | 5,053 | SH | SOLE | 1 |
| ANDREW CORP | EQUITY | 034425 | 10 | 8 | 914 | 74,456 | SH | SOLE | 1 |
| ANDREW CORP | EQUITY | 034425 | 10 | 8 | 16636 | 1,550,400 | SH | SOLE | 2 |
| ANDRX CORP | EQUITY | 034553 | 10 | 7 | 1321 | 55,651 | SH | SOLE | 1 |
| ANGELICA CORP | EQUITY | 034663 | 10 | 4 | 143 | 6,978 | SH | SOLE | 1 |
| ANGIODYNAMICS INC | EQUITY | 03475V | 10 | 1 | 53 | 1,761 | SH | SOLE | 1 |
| ANHEUSER-BUSCH COS INC | EQUITY | 035229 | 10 | 3 | 22201 | 519,080 | SH | SOLE | 1 |
| ANHEUSER-BUSCH COS INC | EQUITY | 035229 | 10 | 3 | 123 | 2,865 | SH | SOLE | 2 |
| ANHEUSER-BUSCH COS INC | EQUITY | 035229 | 10 | 3 | 19 | 450 | SH | DEFINED | 4 |
| ANIXTER INTERNATIONAL INC | EQUITY | 035290 | 10 | 5 | 1160 | 24,270 | SH | SOLE | 1 |
| ANNALY MORTGAGE MANAGEMENT INC | EQUITY | 035710 | 40 | 9 | 45 | 3,685 | SH | SOLE | 1 |
| ANNTAYLOR STORES CORP | EQUITY | 036115 | 10 | 3 | 5618 | 152,712 | SH | SOLE | 1 |
| ANSOFT CORP | EQUITY | 036384 | 10 | 5 | 463 | 11,115 | SH | SOLE | 1 |
| ANSOFT CORP | EQUITY | 036384 | 10 | 5 | 521 | 15,300 | SH | SOLE | 2 |
| ANSYS INC | EQUITY | 03662Q | 10 | 5 | 1774 | 32,759 | SH | SOLE | 1 |
| ANSYS INC | EQUITY | 03662Q | 10 | 5 | 628 | 14,700 | SH | SOLE | 2 |
| ANTARES PHARMA INC | EQUITY | 036642 | 10 | 6 | 3 | 2,000 | SH | DEFINED | 4 |
| ANTEON INTERNATIONAL CORP | EQUITY | 03674E | 10 | 8 | 4847 | 88,839 | SH | SOLE | 1 |
| ANTHRACITE CAPITAL INC | EQUITY | 037023 | 10 | 8 | 4386 | 399,474 | SH | SOLE | 1 |
| ANTIGENICS INC | EQUITY | 037032 | 10 | 9 | 60 | 21,932 | SH | SOLE | 1 |
| ANWORTH MORTGAGE ASSET CORP | EQUITY | 037347 | 10 | 1 | 283 | 36,026 | SH | SOLE | 1 |
| AO SMITH CORP | EQUITY | 831865 | 20 | 9 | 2053 | 38,874 | SH | SOLE | 1 |
| AON CORP | EQUITY | 037389 | 10 | 3 | 6245 | 150,435 | SH | SOLE | 1 |
| AON CORP | EQUITY | 037389 | 10 | 3 | 42 | 1,182 | SH | SOLE | 2 |
| APACHE CORP | EQUITY | 037411 | 10 | 5 | 14466 | 220,828 | SH | SOLE | 1 |
| APACHE CORP | EQUITY | 037411 | 10 | 5 | 83 | 1,215 | SH | SOLE | 2 |
| APACHE CORP | EQUITY | 037411 | 10 | 5 | 324 | 4,944 | SH | DEFINED | 4 |
| APARTMENT INVESTMENT & MANAGEM | EQUITY | 03748R | 10 | 1 | 2118 | 45,164 | SH | SOLE | 1 |
| APARTMENT INVESTMENT & MANAGEM | EQUITY | 03748R | 10 | 1 | 13 | 354 | SH | SOLE | 2 |
| APOGEE ENTERPRISES INC | EQUITY | 037598 | 10 | 9 | 357 | 21,140 | SH | SOLE | 1 |
| APOGEE ENTERPRISES INC | EQUITY | 037598 | 10 | 9 | 13 | 781 | SH | DEFINED | 4 |
| APOLLO GROUP INC | EQUITY | 037604 | 10 | 5 | 6019 | 114,634 | SH | SOLE | 1 |
| APOLLO GROUP INC | EQUITY | 037604 | 10 | 5 | 32 | 537 | SH | SOLE | 2 |
| APOLLO INVESTMENT CORP | EQUITY | 03761U | 10 | 6 | 844 | 47,370 | SH | SOLE | 1 |
| APPLE COMPUTER INC | EQUITY | 037833 | 10 | 0 | 37734 | 601,621 | SH | SOLE | 1 |
| APPLE COMPUTER INC | EQUITY | 037833 | 10 | 0 | 69616 | 993,211 | SH | SOLE | 2 |

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| APPLE COMPUTER INC | EQUITY | 037833 | 10 0 | 697 | 11,118 | SH | DEFINED | 4 |
| APPLEBEES INTERNATIONAL INC | EQUITY | 037899 | 10 1 | 3834 | 156,162 | SH | SOLE | 1 |
| APPLERA CORP - APPLIED BIOSYST | EQUITY | 038020 | 10 3 | 2951 | 108,724 | SH | SOLE | 1 |
| APPLERA CORP - APPLIED BIOSYST | EQUITY | 038020 | 10 3 | 18 | 693 | SH | SOLE | 2 |
| APPLERA CORP - CELERA GENOMICS | EQUITY | 038020 | 20 2 | 655 | 56,072 | SH | SOLE | 1 |
| APPLIED DIGITAL SOLUTIONS INC | EQUITY | 038188 | 30 6 | 148 | 50,978 | SH | SOLE | 1 |
| APPLIED FILMS CORP | EQUITY | 038197 | 10 9 | 231 | 11,906 | SH | SOLE | 1 |
| APPLIED INDUSTRIAL TECHNOLOGIE | EQUITY | 03820C | 10 5 | 2366 | 53,051 | SH | SOLE | 1 |
| APPLIED MATERIALS INC | EQUITY | 038222 | 10 5 | 47785 | 2,729,031 | SH | SOLE | 1 |
| APPLIED MATERIALS INC | EQUITY | 038222 | 10 5 | 107 | 5,991 | SH | SOLE | 2 |
| APPLIED MATERIALS INC | EQUITY | 038222 | 10 5 | 5 | 300 | SH | DEFINED | 4 |
| APPLIED MICRO CIRCUITS CORP | EQUITY | 03822W | 10 9 | 2446 | 600,862 | SH | SOLE | 1 |
| APPLIED MICRO CIRCUITS CORP | EQUITY | 03822W | 10 9 | 3 | 1,104 | SH | SOLE | 2 |
| APPLIED SIGNAL TECHNOLOGY INC | EQUITY | 038237 | 10 3 | 171 | 8,638 | SH | SOLE | 1 |
| APRIA HEALTHCARE GROUP INC | EQUITY | 037933 | 10 8 | 3221 | 140,183 | SH | SOLE | 1 |
| APTARGROUP INC | EQUITY | 038336 | 10 3 | 60 | 1,078 | SH | SOLE | 1 |
| AQUA AMERICA INC | EQUITY | 03836W | 10 3 | 9571 | 344,033 | SH | SOLE | 1 |
| AQUANTIVE INC | EQUITY | 03839G | 10 5 | 1014 | 43,077 | SH | SOLE | 1 |
| AQUANTIVE INC | EQUITY | 03839G | 10 5 | 447 | 17,700 | SH | SOLE | 2 |
| AQUILA INC | EQUITY | 03840P | 10 2 | 4225 | 1,058,939 | SH | SOLE | 1 |
| AQUILA INC | EQUITY | 03840P | 10 2 | 4 | 963 | SH | DEFINED | 4 |
| ARACRUZ CELULOSE SA | EQUITY | 038496 | 20 4 | 2319 | 43,800 | SH | SOLE | 1 |
| ARAMARK CORP | EQUITY | 038521 | 10 0 | 52 | 1,749 | SH | SOLE | 1 |
| ARBINET-THEXCHANGE INC | EQUITY | 03875P | 10 0 | 37 | 5,020 | SH | SOLE | 1 |
| ARBITRON INC | EQUITY | 03875Q | 10 8 | 1907 | 56,389 | SH | SOLE | 1 |
| ARBITRON INC | EQUITY | 03875Q | 10 8 | 3874 | 102,000 | SH | SOLE | 2 |
| ARBITRON INC | EQUITY | 03875Q | 10 8 | 2 | 50 | SH | DEFINED | 4 |
| ARBOR REALTY TRUST INC | EQUITY | 038923 | 10 8 | 2223 | 82,380 | SH | SOLE | 1 |
| ARCH CHEMICALS INC | EQUITY | 03937R | 10 2 | 546 | 17,972 | SH | SOLE | 1 |
| ARCH COAL INC | EQUITY | 039380 | 10 0 | 11352 | 149,493 | SH | SOLE | 1 |
| ARCH COAL INC | EQUITY | 039380 | 10 0 | 12368 | 176,700 | SH | SOLE | 2 |
| ARCHER-DANIELS-MIDLAND CO | EQUITY | 039483 | 10 2 | 11937 | 354,735 | SH | SOLE | 1 |
| ARCHER-DANIELS-MIDLAND CO | EQUITY | 039483 | 10 2 | 59 | 2,412 | SH | SOLE | 2 |
| ARCHER-DANIELS-MIDLAND CO | EQUITY | 039483 | 10 2 | 45 | 1,342 | SH | DEFINED | 4 |
| ARCHSTONE-SMITH TRUST | EQUITY | 039583 | 10 9 | 4868 | 99,825 | SH | SOLE | 1 |
| ARCHSTONE-SMITH TRUST | EQUITY | 039583 | 10 9 | 33 | 783 | SH | SOLE | 2 |
| ARCTIC CAT INC | EQUITY | 039670 | 10 4 | 460 | 19,128 | SH | SOLE | 1 |
| ARDEN GROUP INC | EQUITY | 039762 | 10 9 | 94 | 1,007 | SH | SOLE | 1 |
| ARDEN REALTY INC | EQUITY | 039793 | 10 4 | 6432 | 142,529 | SH | SOLE | 1 |
| ARENA PHARMACEUTICALS INC | EQUITY | 040047 | 10 2 | 616 | 34,011 | SH | SOLE | 1 |
| ARES CAPITAL CORP | EQUITY | 04010L | 10 3 | 495 | 28,826 | SH | SOLE | 1 |
| ARGON ST INC | EQUITY | 040149 | 10 6 | 245 | 7,294 | SH | SOLE | 1 |
| ARGONAUT GROUP INC | EQUITY | 040157 | 10 9 | 813 | 22,883 | SH | SOLE | 1 |
| ARIAD PHARMACEUTICALS INC | EQUITY | 04033A | 10 0 | 303 | 45,990 | SH | SOLE | 1 |
| ARIBA INC | EQUITY | 04033V | 20 3 | 535 | 54,733 | SH | SOLE | 1 |
| ARKANSAS BEST CORP | EQUITY | 040790 | 10 7 | 828 | 21,178 | SH | SOLE | 1 |
| ARKANSAS BEST CORP | EQUITY | 040790 | 10 7 | 3158 | 72,300 | SH | SOLE | 2 |
| ARMOR HOLDINGS INC | EQUITY | 042260 | 10 9 | 1531 | 26,262 | SH | SOLE | 1 |
| ARQLE INC | EQUITY | 04269E | 10 7 | 138 | 23,984 | SH | SOLE | 1 |
| ARRAY BIOPHARMA INC | EQUITY | 04269X | 10 5 | 219 | 23,926 | SH | SOLE | 1 |
| ARRIS GROUP INC | EQUITY | 04269Q | 10 0 | 1087 | 79,005 | SH | SOLE | 1 |
| ARRIS GROUP INC | EQUITY | 04269Q | 10 0 | 11583 | 1,223,100 | SH | SOLE | 2 |
| ARROW ELECTRONICS INC | EQUITY | 042735 | 10 0 | 8383 | 259,775 | SH | SOLE | 1 |
| ARROW FINANCIAL CORP | EQUITY | 042744 | 10 2 | 220 | 8,025 | SH | SOLE | 1 |
| ARROW INTERNATIONAL INC | EQUITY | 042764 | 10 0 | 526 | 16,091 | SH | SOLE | 1 |
| ARTESYN TECHNOLOGIES INC | EQUITY | 043127 | 10 9 | 312 | 28,510 | SH | SOLE | 1 |

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| ARTHROCARE CORP | EQUITY | 043136 | 10 | 0 | 1188 | 24,834 | SH | SOLE | 1 |
| ARTHUR J GALLAGHER & CO | EQUITY | 363576 | 10 | 9 | 32906 | 1,183,227 | SH | SOLE | 1 |
| ARVINMERITOR INC | EQUITY | 043353 | 10 | 1 | 2973 | 199,410 | SH | SOLE | 1 |
| ASBURY AUTOMOTIVE GROUP INC | EQUITY | 043436 | 10 | 4 | 194 | 9,841 | SH | SOLE | 1 |
| ASHFORD HOSPITALITY TRUST INC | EQUITY | 044103 | 10 | 9 | 422 | 34,049 | SH | SOLE | 1 |
| ASHLAND INC | EQUITY | 044209 | 10 | 4 | 2360 | 33,195 | SH | SOLE | 1 |
| ASHLAND INC | EQUITY | 044209 | 10 | 4 | 15 | 264 | SH | SOLE | 2 |
| ASIAINFO HOLDINGS INC | EQUITY | 04518A | 10 | 4 | 140 | 28,034 | SH | SOLE | 1 |
| ASPECT MEDICAL SYSTEMS INC | EQUITY | 045235 | 10 | 8 | 339 | 12,363 | SH | SOLE | 1 |
| ASPEN TECHNOLOGY INC | EQUITY | 045327 | 10 | 3 | 413 | 32,616 | SH | SOLE | 1 |
| ASPREVA PHARMACEUTICALS CORP | EQUITY | 04538T | 10 | 9 | 247 | 9,931 | SH | SOLE | 1 |
| ASSET ACCEPTANCE CAPITAL CORP | EQUITY | 04543P | 10 | 0 | 132 | 6,794 | SH | SOLE | 1 |
| ASSOCIATED BANC-CORP | EQUITY | 045487 | 10 | 5 | 9730 | 286,352 | SH | SOLE | 1 |
| ASSURANT INC | EQUITY | 04621X | 10 | 8 | 164 | 3,325 | SH | SOLE | 1 |
| ASTA FUNDING INC | EQUITY | 046220 | 10 | 9 | 261 | 7,860 | SH | SOLE | 1 |
| ASTA FUNDING INC | EQUITY | 046220 | 10 | 9 | 664 | 24,300 | SH | SOLE | 2 |
| ASTEC INDUSTRIES INC | EQUITY | 046224 | 10 | 1 | 799 | 22,253 | SH | SOLE | 1 |
| ASTEC INDUSTRIES INC | EQUITY | 046224 | 10 | 1 | 2111 | 58,800 | SH | SOLE | 3 |
| ASTORIA FINANCIAL CORP | EQUITY | 046265 | 10 | 4 | 5639 | 182,125 | SH | SOLE | 1 |
| ASTRAZENECA PLC | EQUITY | 046353 | 10 | 8 | 19187 | 394,800 | SH | SOLE | 2 |
| ASV INC | EQUITY | 001963 | 10 | 7 | 1108 | 34,400 | SH | SOLE | 1 |
| ASV INC | EQUITY | 001963 | 10 | 7 | 2272 | 70,500 | SH | SOLE | 3 |
| ASYST TECHNOLOGIES INC | EQUITY | 04648X | 10 | 7 | 377 | 36,183 | SH | SOLE | 1 |
| AT&T INC | EQUITY | 00206R | 10 | 2 | 66257 | 2,450,329 | SH | SOLE | 1 |
| AT&T INC | EQUITY | 00206R | 10 | 2 | 353 | 14,421 | SH | SOLE | 2 |
| AT&T INC | EQUITY | 00206R | 10 | 2 | 206 | 7,619 | SH | DEFINED | 4 |
| ATARI INC | EQUITY | 04651M | 10 | 5 | 26 | 40,986 | SH | SOLE | 1 |
| ATHEROGENICS INC | EQUITY | 047439 | 10 | 4 | 468 | 28,669 | SH | SOLE | 1 |
| ATHEROGENICS INC | EQUITY | 047439 | 10 | 4 | 8 | 500 | SH | DEFINED | 4 |
| ATHEROS COMMUNICATIONS INC | EQUITY | 04743P | 10 | 8 | 1319 | 50,368 | SH | SOLE | 1 |
| ATHEROS COMMUNICATIONS INC | EQUITY | 04743P | 10 | 8 | 1930 | 73,700 | SH | SOLE | 3 |
| ATLAS AMERICA INC | EQUITY | 049167 | 10 | 9 | 864 | 18,067 | SH | SOLE | 1 |
| ATMEL CORP | EQUITY | 049513 | 10 | 4 | 5672 | 1,201,726 | SH | SOLE | 1 |
| ATMI INC | EQUITY | 00207R | 10 | 1 | 853 | 28,256 | SH | SOLE | 1 |
| ATMOS ENERGY CORP | EQUITY | 049560 | 10 | 5 | 64 | 2,429 | SH | SOLE | 1 |
| ATP OIL & GAS CORP | EQUITY | 00208J | 10 | 8 | 607 | 13,814 | SH | SOLE | 1 |
| ATWOOD OCEANICS INC | EQUITY | 050095 | 10 | 8 | 1016 | 10,060 | SH | SOLE | 1 |
| AU OPTRONICS CORP | EQUITY | 002255 | 10 | 7 | 5489 | 368,141 | SH | SOLE | 1 |
| AUDIBLE INC | EQUITY | 05069A | 30 | 2 | 193 | 18,323 | SH | SOLE | 1 |
| AUDIOVOX CORP | EQUITY | 050757 | 10 | 3 | 155 | 12,982 | SH | SOLE | 1 |
| AUTOBYTEL INC | EQUITY | 05275N | 10 | 6 | 153 | 31,760 | SH | SOLE | 1 |
| AUTODESK INC | EQUITY | 052769 | 10 | 6 | 6714 | 174,301 | SH | SOLE | 1 |
| AUTODESK INC | EQUITY | 052769 | 10 | 6 | 37 | 852 | SH | SOLE | 2 |
| | | | | | | | | | |
| AUTOLIV INC | EQUITY | 052800 | 10 | 9 | 139 | 2,461 | SH | SOLE | 1 |
| AUTOMATIC DATA PROCESSING INC | EQUITY | 053015 | 10 | 3 | 19432 | 425,385 | SH | SOLE | 1 |
| AUTOMATIC DATA PROCESSING INC | EQUITY | 053015 | 10 | 3 | 98 | 2,130 | SH | SOLE | 2 |
| AUTONATION INC | EQUITY | 05329W | 10 | 2 | 1826 | 84,737 | SH | SOLE | 1 |
| AUTONATION INC | EQUITY | 05329W | 10 | 2 | 15 | 669 | SH | SOLE | 2 |
| AUTOZONE INC | EQUITY | 053332 | 10 | 2 | 4844 | 48,586 | SH | SOLE | 1 |
| AUTOZONE INC | EQUITY | 053332 | 10 | 2 | 19 | 204 | SH | SOLE | 2 |
| AVALON PHARMACEUTICALS INC | EQUITY | 05346P | 10 | 6 | 355 | 70,313 | SH | SOLE | 1 |
| AVALONBAY COMMUNITIES INC | EQUITY | 053484 | 10 | 1 | 242 | 2,216 | SH | SOLE | 1 |
| AVANIR PHARMACEUTICALS | EQUITY | 05348P | 40 | 1 | 339 | 23,172 | SH | SOLE | 1 |
| AVATAR HOLDINGS INC | EQUITY | 053494 | 10 | 0 | 269 | 4,405 | SH | SOLE | 1 |
| AVAYA INC | EQUITY | 053499 | 10 | 9 | 8383 | 741,843 | SH | SOLE | 1 |
| AVAYA INC | EQUITY | 053499 | 10 | 9 | 16 | 1,545 | SH | SOLE | 2 |

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| AVAYA INC | EQUITY | 053499 | 10 9 | 1 | 104 | SH | DEFINED | 4 |
| AVERY DENNISON CORP | EQUITY | 053611 | 10 9 | 12683 | 216,870 | SH | SOLE | 1 |
| AVERY DENNISON CORP | EQUITY | 053611 | 10 9 | 23 | 408 | SH | SOLE | 2 |
| AVI BIOPHARMA INC | EQUITY | 002346 | 10 4 | 4 | 500 | SH | DEFINED | 4 |
| AVIALL INC | EQUITY | 05366B | 10 2 | 969 | 25,450 | SH | SOLE | 1 |
| AVID TECHNOLOGY INC | EQUITY | 05367P | 10 0 | 45 | 1,027 | SH | SOLE | 1 |
| AVISTA CORP | EQUITY | 05379B | 10 7 | 848 | 41,082 | SH | SOLE | 1 |
| AVNET INC | EQUITY | 053807 | 10 3 | 7805 | 307,532 | SH | SOLE | 1 |
| AVOCENT CORP | EQUITY | 053893 | 10 3 | 4442 | 139,965 | SH | SOLE | 1 |
| AVON PRODUCTS INC | EQUITY | 054303 | 10 2 | 26440 | 848,368 | SH | SOLE | 1 |
| AVON PRODUCTS INC | EQUITY | 054303 | 10 2 | 48 | 1,692 | SH | SOLE | 2 |
| AVX CORP | EQUITY | 002444 | 10 7 | 26 | 1,492 | SH | SOLE | 1 |
| AXA SA | EQUITY | 054536 | 10 7 | 2 | 58 | SH | DEFINED | 4 |
| AXCELIS TECHNOLOGIES INC | EQUITY | 054540 | 10 9 | 446 | 76,188 | SH | SOLE | 1 |
| AZTAR CORP | EQUITY | 054802 | 10 3 | 1112 | 26,487 | SH | SOLE | 1 |
| BADGER METER INC | EQUITY | 056525 | 10 8 | 243 | 4,270 | SH | SOLE | 1 |
| BADGER METER INC | EQUITY | 056525 | 10 8 | 997 | 17,500 | SH | SOLE | 3 |
| BAKER HUGHES INC | EQUITY | 057224 | 10 7 | 10200 | 149,123 | SH | SOLE | 1 |
| BAKER HUGHES INC | EQUITY | 057224 | 10 7 | 77 | 1,263 | SH | SOLE | 2 |
| BAKER HUGHES INC | EQUITY | 057224 | 10 7 | 352 | 5,144 | SH | DEFINED | 4 |
| BALCHEM CORP | EQUITY | 057665 | 20 0 | 203 | 8,780 | SH | SOLE | 1 |
| BALDOR ELECTRIC CO | EQUITY | 057741 | 10 0 | 855 | 25,231 | SH | SOLE | 1 |
| BALDWIN & LYONS INC | EQUITY | 057755 | 20 9 | 152 | 5,710 | SH | SOLE | 1 |
| BALL CORP | EQUITY | 058498 | 10 6 | 2127 | 48,533 | SH | SOLE | 1 |
| BALL CORP | EQUITY | 058498 | 10 6 | 15 | 384 | SH | SOLE | 2 |
| BALLY TECHNOLOGIES INC | EQUITY | 05874B | 10 7 | 660 | 38,856 | SH | SOLE | 1 |
| BANC CORP/THE | EQUITY | 05944B | 10 3 | 127 | 10,736 | SH | SOLE | 1 |
| BANCFIRST CORP | EQUITY | 05945F | 10 3 | 260 | 5,969 | SH | SOLE | 1 |
| BANCOLOMBIA SA | EQUITY | 05968L | 10 2 | 8675 | 248,560 | SH | SOLE | 1 |
| BANCORP INC/WILMINGTON DE | EQUITY | 05969A | 10 5 | 193 | 7,863 | SH | SOLE | 1 |
| BANCORPSOUTH INC | EQUITY | 059692 | 10 3 | 1429 | 59,525 | SH | SOLE | 1 |
| BANCTRUST FINANCIAL GROUP INC | EQUITY | 05978R | 10 7 | 158 | 7,126 | SH | SOLE | 1 |
| BANDAG INC | EQUITY | 059815 | 10 0 | 1372 | 32,759 | SH | SOLE | 1 |
| BANK MUTUAL CORP | EQUITY | 063750 | 10 3 | 515 | 43,505 | SH | SOLE | 1 |
| BANK OF AMERICA CORP | EQUITY | 060505 | 10 4 | 127871 | 2,807,891 | SH | SOLE | 1 |
| BANK OF AMERICA CORP | EQUITY | 060505 | 10 4 | 94526 | 2,048,226 | SH | SOLE | 2 |
| BANK OF AMERICA CORP | EQUITY | 060505 | 10 4 | 319 | 7,004 | SH | DEFINED | 4 |
| BANK OF GRANITE CORP | EQUITY | 062401 | 10 4 | 203 | 10,037 | SH | SOLE | 1 |
| BANK OF HAWAII CORP | EQUITY | 062540 | 10 9 | 6208 | 116,450 | SH | SOLE | 1 |
| BANK OF MONTREAL | EQUITY | 063671 | 10 1 | 7902 | 139,000 | SH | OTHER | 1 |
| BANK OF NEW YORK CO INC/THE | EQUITY | 064057 | 10 2 | 52687 | 1,461,892 | SH | SOLE | 1 |
| BANK OF NEW YORK CO INC/THE | EQUITY | 064057 | 10 2 | 91 | 2,844 | SH | SOLE | 2 |
| | | | | | | | | |
| BANK OF NOVA SCOTIA | EQUITY | 064149 | 10 7 | 8944 | 218,300 | SH | OTHER | 1 |
| BANK OF NOVA SCOTIA | EQUITY | 064149 | 10 7 | 3 | 85 | SH | DEFINED | 4 |
| BANK OF THE OZARKS INC | EQUITY | 063904 | 10 6 | 315 | 8,634 | SH | SOLE | 1 |
| BANKATLANTIC BANCORP INC | EQUITY | 065908 | 50 1 | 479 | 33,300 | SH | SOLE | 1 |
| BANKFINANCIAL CORP | EQUITY | 06643P | 10 4 | 296 | 18,604 | SH | SOLE | 1 |
| BANKRATE INC | EQUITY | 06646V | 10 8 | 314 | 7,209 | SH | SOLE | 1 |
| BANKUNITED FINANCIAL CORP | EQUITY | 06652B | 10 3 | 632 | 23,360 | SH | SOLE | 1 |
| BANNER CORP | EQUITY | 06652V | 10 9 | 271 | 7,969 | SH | SOLE | 1 |
| BANTA CORP | EQUITY | 066821 | 10 9 | 3590 | 69,065 | SH | SOLE | 1 |
| BARCLAYS PLC | EQUITY | 06738E | 20 4 | 1642 | 35,085 | SH | DEFINED | 4 |
| BARNES & NOBLE INC | EQUITY | 067774 | 10 9 | 5114 | 110,582 | SH | SOLE | 1 |
| BARNES GROUP INC | EQUITY | 067806 | 10 9 | 622 | 15,354 | SH | SOLE | 1 |
| BARR PHARMACEUTICALS INC | EQUITY | 068306 | 10 9 | 5502 | 87,362 | SH | SOLE | 1 |
| BARR PHARMACEUTICALS INC | EQUITY | 068306 | 10 9 | 2429 | 39,000 | SH | SOLE | 2 |

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| BARRIER THERAPEUTICS INC | EQUITY | 06850R | 10 8 | 108 | 11,137 | SH | SOLE | 1 |
| BASSETT FURNITURE INDUSTRIES I | EQUITY | 070203 | 10 4 | 157 | 7,874 | SH | SOLE | 1 |
| BAUSCH & LOMB INC | EQUITY | 071707 | 10 3 | 1582 | 24,840 | SH | SOLE | 1 |
| BAUSCH & LOMB INC | EQUITY | 071707 | 10 3 | 3863 | 56,898 | SH | SOLE | 2 |
| BAXTER INTERNATIONAL INC | EQUITY | 071813 | 10 9 | 14010 | 360,982 | SH | SOLE | 1 |
| BAXTER INTERNATIONAL INC | EQUITY | 071813 | 10 9 | 87 | 2,301 | SH | SOLE | 2 |
| BAXTER INTERNATIONAL INC | EQUITY | 071813 | 10 9 | 13 | 340 | SH | DEFINED | 4 |
| BB&T CORP | EQUITY | 054937 | 10 7 | 9692 | 247,242 | SH | SOLE | 1 |
| BB&T CORP | EQUITY | 054937 | 10 7 | 84 | 2,001 | SH | SOLE | 2 |
| BCE INC | EQUITY | 05534B | 10 9 | 7583 | 312,500 | SH | OTHER | 1 |
| BE AEROSPACE INC | EQUITY | 073302 | 10 1 | 1393 | 55,457 | SH | SOLE | 1 |
| BEA SYSTEMS INC | EQUITY | 073325 | 10 2 | 482 | 36,690 | SH | SOLE | 1 |
| BEACON ROOFING SUPPLY INC | EQUITY | 073685 | 10 9 | 555 | 13,651 | SH | SOLE | 1 |
| BEAR STEARNS COS INC/THE | EQUITY | 073902 | 10 8 | 7982 | 57,552 | SH | SOLE | 1 |
| BEAR STEARNS COS INC/THE | EQUITY | 073902 | 10 8 | 46872 | 405,717 | SH | SOLE | 2 |
| BEARINGPOINT INC | EQUITY | 074002 | 10 6 | 1185 | 139,521 | SH | SOLE | 1 |
| BEASLEY BROADCASTING GROUP INC | EQUITY | 074014 | 10 1 | 68 | 5,640 | SH | SOLE | 1 |
| BEAZER HOMES USA INC | EQUITY | 07556Q | 10 5 | 5680 | 86,458 | SH | SOLE | 1 |
| BEBE STORES INC | EQUITY | 075571 | 10 9 | 8 | 461 | SH | SOLE | 1 |
| BECKMAN COULTER INC | EQUITY | 075811 | 10 9 | 7226 | 132,410 | SH | SOLE | 1 |
| BECTON DICKINSON & CO | EQUITY | 075887 | 10 9 | 6624 | 107,566 | SH | SOLE | 1 |
| BECTON DICKINSON & CO | EQUITY | 075887 | 10 9 | 56 | 930 | SH | SOLE | 2 |
| BED BATH & BEYOND INC | EQUITY | 075896 | 10 0 | 5890 | 153,387 | SH | SOLE | 1 |
| BED BATH & BEYOND INC | EQUITY | 075896 | 10 0 | 14040 | 388,395 | SH | SOLE | 2 |
| BEDFORD PROPERTY INVESTORS | EQUITY | 076446 | 30 1 | 1794 | 66,613 | SH | SOLE | 1 |
| BEL FUSE INC | EQUITY | 077347 | 30 0 | 306 | 8,728 | SH | SOLE | 1 |
| BELDEN CDT INC | EQUITY | 077454 | 10 6 | 897 | 32,953 | SH | SOLE | 1 |
| BELL MICROPRODUCTS INC | EQUITY | 078137 | 10 6 | 136 | 22,029 | SH | SOLE | 1 |
| BELLSOUTH CORP | EQUITY | 079860 | 10 2 | 46739 | 1,348,887 | SH | SOLE | 1 |
| BELLSOUTH CORP | EQUITY | 079860 | 10 2 | 10069 | 371,550 | SH | SOLE | 2 |
| BELO CORP | EQUITY | 080555 | 10 5 | 3825 | 192,414 | SH | SOLE | 1 |
| BEMA GOLD CORP | EQUITY | 08135F | 10 7 | 5566 | 1,258,900 | SH | OTHER | 1 |
| BEMIS CO | EQUITY | 081437 | 10 5 | 1560 | 49,386 | SH | SOLE | 1 |
| BEMIS CO | EQUITY | 081437 | 10 5 | 11 | 390 | SH | SOLE | 2 |
| BENCHMARK ELECTRONICS INC | EQUITY | 08160H | 10 1 | 1215 | 31,692 | SH | SOLE | 1 |
| BENTLEY PHARMACEUTICALS INC | EQUITY | 082657 | 10 7 | 182 | 13,878 | SH | SOLE | 1 |
| BERKSHIRE HATHAWAY INC | EQUITY | 084670 | 20 7 | 21 | 7 | SH | DEFINED | 4 |
| BERKSHIRE HILLS BANCORP INC | EQUITY | 084680 | 10 7 | 205 | 5,859 | SH | SOLE | 1 |
| BERRY PETROLEUM CO | EQUITY | 085789 | 10 5 | 893 | 13,041 | SH | SOLE | 1 |
| BERRY PETROLEUM CO | EQUITY | 085789 | 10 5 | 429 | 7,500 | SH | SOLE | 2 |
| BEST BUY | CORP BOND | 086516 | AF 8 | 1829 | 1,450,000 | PRN | SOLE | 1 |

| | | | | | | | | |
|------------------------------|-----------|--------|------|-------|---------|-----|---------|---|
| BEST BUY | CORP BOND | 086516 | AF 8 | 4 | 3,000 | PRN | DEFINED | 4 |
| BEST BUY CO INC | EQUITY | 086516 | 10 1 | 27507 | 491,817 | SH | SOLE | 1 |
| BEST BUY CO INC | EQUITY | 086516 | 10 1 | 66 | 1,509 | SH | SOLE | 2 |
| BEVERLY HILLS BANCORP INC | EQUITY | 087866 | 10 9 | 111 | 10,438 | SH | SOLE | 1 |
| BFC FINANCIAL CORP | EQUITY | 055384 | 20 0 | 120 | 18,341 | SH | SOLE | 1 |
| BIG 5 SPORTING GOODS CORP | EQUITY | 08915P | 10 1 | 302 | 15,447 | SH | SOLE | 1 |
| BIG LOTS INC | EQUITY | 089302 | 10 3 | 1903 | 136,324 | SH | SOLE | 1 |
| BIG LOTS INC | EQUITY | 089302 | 10 3 | 5 | 420 | SH | SOLE | 2 |
| BILL BARRETT CORP | EQUITY | 06846N | 10 4 | 323 | 9,898 | SH | SOLE | 1 |
| BIOCRYST PHARMACEUTICALS INC | EQUITY | 09058V | 10 3 | 156 | 9,300 | SH | SOLE | 2 |
| BIOENVISION INC | EQUITY | 09059N | 10 0 | 219 | 30,745 | SH | SOLE | 1 |
| BIOGEN IDEC INC | EQUITY | 09062X | 10 3 | 9207 | 195,469 | SH | SOLE | 1 |
| BIOGEN IDEC INC | EQUITY | 09062X | 10 3 | 19721 | 435,054 | SH | SOLE | 2 |
| BIOLASE TECHNOLOGY INC | EQUITY | 090911 | 10 8 | 1869 | 195,700 | SH | SOLE | 3 |
| BIOMARIN PHARMACEUTICALS INC | EQUITY | 09061G | 10 1 | 747 | 55,696 | SH | SOLE | 1 |

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|--------------------------------|--------|--------|------|-------|---------|----|---------|---|
| BIOMED REALTY TRUST INC | EQUITY | 09063H | 10 7 | 1005 | 33,917 | SH | SOLE | 1 |
| BIOMET INC | EQUITY | 090613 | 10 0 | 4765 | 134,145 | SH | SOLE | 1 |
| BIOMET INC | EQUITY | 090613 | 10 0 | 5212 | 142,518 | SH | SOLE | 2 |
| BIO-RAD LABORATORIES INC | EQUITY | 090572 | 20 7 | 834 | 13,374 | SH | SOLE | 1 |
| BIO-REFERENCE LABS INC | EQUITY | 09057G | 60 2 | 139 | 7,706 | SH | SOLE | 1 |
| BIOSCRIP INC | EQUITY | 09069N | 10 8 | 203 | 28,088 | SH | SOLE | 1 |
| BIOSITE INC | EQUITY | 090945 | 10 6 | 667 | 12,846 | SH | SOLE | 1 |
| BIRCH MOUNTAIN RESOURCES LTD | EQUITY | 09066X | 10 9 | 31 | 4,140 | SH | DEFINED | 4 |
| BISYS GROUP INC/THE | EQUITY | 055472 | 10 4 | 3423 | 253,942 | SH | SOLE | 1 |
| BJ SERVICES CO | EQUITY | 055482 | 10 3 | 7861 | 227,207 | SH | SOLE | 1 |
| BJ SERVICES CO | EQUITY | 055482 | 10 3 | 44 | 1,191 | SH | SOLE | 2 |
| BJ SERVICES CO | EQUITY | 055482 | 10 3 | 2 | 50 | SH | DEFINED | 4 |
| BJ'S RESTAURANTS INC | EQUITY | 09180C | 10 6 | 294 | 10,906 | SH | SOLE | 1 |
| BJ'S WHOLESALE CLUB INC | EQUITY | 05548J | 10 6 | 4484 | 142,299 | SH | SOLE | 1 |
| BKF CAPITAL GROUP INC | EQUITY | 05548G | 10 2 | 67 | 5,170 | SH | SOLE | 1 |
| BLACK & DECKER CORP | EQUITY | 091797 | 10 0 | 5253 | 60,454 | SH | SOLE | 1 |
| BLACK & DECKER CORP | EQUITY | 091797 | 10 0 | 25 | 288 | SH | SOLE | 2 |
| BLACK & DECKER CORP | EQUITY | 091797 | 10 0 | 855 | 9,845 | SH | DEFINED | 4 |
| BLACK BOX CORP | EQUITY | 091826 | 10 7 | 615 | 12,805 | SH | SOLE | 1 |
| BLACK HILLS CORP | EQUITY | 092113 | 10 9 | 3180 | 93,541 | SH | SOLE | 1 |
| BLACKBAUD INC | EQUITY | 09227Q | 10 0 | 166 | 7,837 | SH | SOLE | 1 |
| BLACKBOARD INC | EQUITY | 091935 | 50 2 | 393 | 13,824 | SH | SOLE | 1 |
| BLACKBOARD INC | EQUITY | 091935 | 50 2 | 704 | 24,300 | SH | SOLE | 2 |
| BLACKROCK HIGH YIELD TRUST | EQUITY | 09248N | 10 2 | 33 | 4,000 | SH | DEFINED | 4 |
| BLACKROCK INC/NEW YORK | EQUITY | 09247X | 10 1 | 68 | 483 | SH | SOLE | 1 |
| BLACKROCK INCOME OPPORTUNITY T | EQUITY | 092475 | 10 2 | 23 | 2,197 | SH | DEFINED | 4 |
| BLACKROCK INCOME TRUST INC | EQUITY | 09247F | 10 0 | 19 | 3,000 | SH | DEFINED | 4 |
| BLACKROCK INSURED MUNICIPAL TE | EQUITY | 092474 | 10 5 | 21 | 1,950 | SH | DEFINED | 4 |
| BLACKROCK MUNICIPAL INCOME TRU | EQUITY | 09249N | 10 1 | 22 | 1,300 | SH | DEFINED | 4 |
| BLACKROCK MUNICIPAL TARGET TER | EQUITY | 09247M | 10 5 | 20 | 2,000 | SH | DEFINED | 4 |
| BLAIR CORP | EQUITY | 092828 | 10 2 | 121 | 2,932 | SH | SOLE | 1 |
| BLOCKBUSTER INC | EQUITY | 093679 | 10 8 | 575 | 144,774 | SH | SOLE | 1 |
| BLOUNT INTERNATIONAL INC | EQUITY | 095180 | 10 5 | 365 | 22,669 | SH | SOLE | 1 |
| BLUE CHIP VALUE FUND INC | EQUITY | 095333 | 10 0 | 216 | 37,531 | SH | DEFINED | 4 |
| BLUE COAT SYSTEMS INC | EQUITY | 09534T | 50 8 | 260 | 11,953 | SH | SOLE | 1 |
| BLUE COAT SYSTEMS INC | EQUITY | 09534T | 50 8 | 645 | 14,100 | SH | SOLE | 2 |
| BLUE NILE INC | EQUITY | 09578R | 10 3 | 396 | 11,256 | SH | SOLE | 1 |
| BLUEGREEN CORP | EQUITY | 096231 | 10 5 | 208 | 15,759 | SH | SOLE | 1 |
| BLUELINK HOLDINGS INC | EQUITY | 09624H | 10 9 | 118 | 7,368 | SH | SOLE | 1 |
| BLYTH INC | EQUITY | 09643P | 10 8 | 1587 | 75,496 | SH | SOLE | 1 |
| | | | | | | | | |
| BMC SOFTWARE INC | EQUITY | 055921 | 10 0 | 3055 | 141,057 | SH | SOLE | 1 |
| BMC SOFTWARE INC | EQUITY | 055921 | 10 0 | 16 | 798 | SH | SOLE | 2 |
| BOB EVANS FARMS INC | EQUITY | 096761 | 10 1 | 3009 | 101,290 | SH | SOLE | 1 |
| BOEING CO | EQUITY | 097023 | 10 5 | 30870 | 396,119 | SH | SOLE | 1 |
| BOEING CO | EQUITY | 097023 | 10 5 | 18331 | 260,979 | SH | SOLE | 2 |
| BOEING CO | EQUITY | 097023 | 10 5 | 192 | 2,466 | SH | DEFINED | 4 |
| BOIS D'ARC ENERGY INC | EQUITY | 09738U | 10 3 | 171 | 10,243 | SH | SOLE | 1 |
| BOK FINANCIAL CORP | EQUITY | 05561Q | 20 1 | 33 | 691 | SH | SOLE | 1 |
| BOMBAY CO INC/THE | EQUITY | 097924 | 10 4 | 90 | 27,241 | SH | SOLE | 1 |
| BON-TON STORES INC/THE | EQUITY | 09776J | 10 1 | 157 | 4,868 | SH | SOLE | 1 |
| BOOKHAM INC | EQUITY | 09856E | 10 5 | 652 | 68,300 | SH | SOLE | 1 |
| BOOKHAM INC | EQUITY | 09856E | 10 5 | 2993 | 313,700 | SH | SOLE | 3 |
| BOOKHAM INC | EQUITY | 09856E | 10 5 | 2 | 200 | SH | DEFINED | 4 |
| BORDERS GROUP INC | EQUITY | 099709 | 10 7 | 3547 | 140,529 | SH | SOLE | 1 |
| BORGWARNER INC | EQUITY | 099724 | 10 6 | 7224 | 120,314 | SH | SOLE | 1 |
| BORLAND SOFTWARE CORP | EQUITY | 099849 | 10 1 | 327 | 60,499 | SH | SOLE | 1 |

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| BOSTON BEER CO INC | EQUITY | 100557 | 10 7 | 191 | 7,345 | SH | SOLE | 1 |
| BOSTON PRIVATE FINANCIAL HOLDI | EQUITY | 101119 | 10 5 | 882 | 26,100 | SH | SOLE | 1 |
| BOSTON PROPERTIES INC | EQUITY | 101121 | 10 1 | 3991 | 42,796 | SH | SOLE | 1 |
| BOSTON SCIENTIFIC CORP | EQUITY | 101137 | 10 7 | 6743 | 292,551 | SH | SOLE | 1 |
| BOSTON SCIENTIFIC CORP | EQUITY | 101137 | 10 7 | 1229 | 50,178 | SH | SOLE | 2 |
| BOSTON SCIENTIFIC CORP | EQUITY | 101137 | 10 7 | 15 | 650 | SH | DEFINED | 4 |
| BOTTOMLINE TECHNOLOGIES INC | EQUITY | 101388 | 10 6 | 166 | 12,112 | SH | SOLE | 1 |
| BOULDER GROWTH & INCOME FUND I | EQUITY | 101507 | 10 1 | 65 | 8,400 | SH | SOLE | 1 |
| BOWATER INC | EQUITY | 102183 | 10 0 | 4689 | 158,523 | SH | SOLE | 1 |
| BOWNE & CO INC | EQUITY | 103043 | 10 5 | 433 | 25,999 | SH | SOLE | 1 |
| BOYD GAMING CORP | EQUITY | 103304 | 10 1 | 4581 | 91,731 | SH | SOLE | 1 |
| BOYD GAMING CORP | EQUITY | 103304 | 10 1 | 6834 | 143,400 | SH | SOLE | 2 |
| BOYKIN LODGING CO | EQUITY | 103430 | 10 4 | 151 | 13,333 | SH | SOLE | 1 |
| BP PLC | EQUITY | 055622 | 10 4 | 101 | 1,461 | SH | DEFINED | 4 |
| BP PRUDHOE BAY ROYALTY TRUST | EQUITY | 055630 | 10 7 | 25 | 359 | SH | DEFINED | 4 |
| BRADY CORP | EQUITY | 104674 | 10 6 | 1174 | 31,345 | SH | SOLE | 1 |
| BRADY CORP | EQUITY | 104674 | 10 6 | 901 | 24,900 | SH | SOLE | 2 |
| BRADY CORP | EQUITY | 104674 | 10 6 | 16 | 426 | SH | DEFINED | 4 |
| BRANDYWINE REALTY TRUST | EQUITY | 105368 | 20 3 | 2104 | 66,259 | SH | SOLE | 1 |
| BRE PROPERTIES INC | EQUITY | 05564E | 10 6 | 86 | 1,544 | SH | SOLE | 1 |
| BRIGGS & STRATTON CORP | EQUITY | 109043 | 10 9 | 1388 | 39,232 | SH | SOLE | 1 |
| BRIGHAM EXPLORATION CO | EQUITY | 109178 | 10 3 | 180 | 20,579 | SH | SOLE | 1 |
| BRIGHAM EXPLORATION CO | EQUITY | 109178 | 10 3 | 9 | 1,000 | SH | DEFINED | 4 |
| BRIGHT HORIZONS FAMILY SOLUTIO | EQUITY | 109195 | 10 7 | 798 | 20,593 | SH | SOLE | 1 |
| BRIGHTPOINT INC | EQUITY | 109473 | 40 5 | 1631 | 52,511 | SH | SOLE | 1 |
| BRIGHTPOINT INC | EQUITY | 109473 | 40 5 | 424 | 15,300 | SH | SOLE | 2 |
| BRIGHTPOINT INC | EQUITY | 109473 | 40 5 | 863 | 27,788 | SH | DEFINED | 4 |
| BRINKER INTERNATIONAL INC | EQUITY | 109641 | 10 0 | 7604 | 179,966 | SH | SOLE | 1 |
| BRINK'S CO/THE | EQUITY | 109696 | 10 4 | 6257 | 123,270 | SH | SOLE | 1 |
| BRISTOL WEST HOLDINGS INC | EQUITY | 11037M | 10 5 | 254 | 13,196 | SH | SOLE | 1 |
| BRISTOL-MYERS SQUIBB CO | EQUITY | 110122 | 10 8 | 38074 | 1,547,102 | SH | SOLE | 1 |
| BRISTOL-MYERS SQUIBB CO | EQUITY | 110122 | 10 8 | 166 | 7,224 | SH | SOLE | 2 |
| BRISTOL-MYERS SQUIBB CO | EQUITY | 110122 | 10 8 | 54 | 2,200 | SH | DEFINED | 4 |
| BRISTOW GROUP INC | EQUITY | 110394 | 10 3 | 548 | 17,729 | SH | SOLE | 1 |
| BROADBAND HOLDRS TRUST | EQUITY | 11130P | 10 4 | 4 | 200 | SH | DEFINED | 4 |
| BROADCOM CORP | EQUITY | 111320 | 10 7 | 11225 | 260,072 | SH | SOLE | 1 |
| BROADCOM CORP | EQUITY | 111320 | 10 7 | 60415 | 1,311,168 | SH | SOLE | 2 |
| BROADWING CORP | EQUITY | 11161E | 10 1 | 730 | 49,557 | SH | SOLE | 1 |
| BROCADE COMMUNICATIONS | CORP BOND | 111621 | AB 4 | 4 | 4,000 | PRN | DEFINED | 4 |
| | | | | | | | | |
| BROCADE COMMUNICATIONS SYSTEMS | EQUITY | 111621 | 10 8 | 1364 | 204,181 | SH | SOLE | 1 |
| BRONCO DRILLING CO INC | EQUITY | 112211 | 10 7 | 128 | 4,861 | SH | SOLE | 1 |
| BROOKDALE SENIOR LIVING INC | EQUITY | 112463 | 10 4 | 319 | 8,439 | SH | SOLE | 1 |
| BROOKDALE SENIOR LIVING INC | EQUITY | 112463 | 10 4 | 528 | 17,700 | SH | SOLE | 2 |
| BROOKFIELD HOMES CORP | EQUITY | 112723 | 10 1 | 578 | 11,144 | SH | SOLE | 1 |
| BROOKLINE BANCORP INC | EQUITY | 11373M | 10 7 | 727 | 46,907 | SH | SOLE | 1 |
| BROOKS AUTOMATION INC | EQUITY | 114340 | 10 2 | 804 | 56,466 | SH | SOLE | 1 |
| BROWN & BROWN INC | EQUITY | 115236 | 10 1 | 7745 | 233,271 | SH | SOLE | 1 |
| BROWN SHOE CO INC | EQUITY | 115736 | 10 0 | 981 | 18,687 | SH | SOLE | 1 |
| BROWN-FORMAN CORP | EQUITY | 115637 | 20 9 | 2901 | 37,695 | SH | SOLE | 1 |
| BROWN-FORMAN CORP | EQUITY | 115637 | 20 9 | 21 | 306 | SH | SOLE | 2 |
| BRUKER BIOSCIENCES CORP | EQUITY | 116794 | 10 8 | 154 | 28,438 | SH | SOLE | 1 |
| BRUNSWICK CORP | EQUITY | 117043 | 10 9 | 1716 | 44,164 | SH | SOLE | 1 |
| BRUNSWICK CORP | EQUITY | 117043 | 10 9 | 15 | 357 | SH | SOLE | 2 |
| BRUSH ENGINEERED MATERIALS INC | EQUITY | 117421 | 10 7 | 289 | 14,621 | SH | SOLE | 1 |
| BTU INTERNATIONAL INC | EQUITY | 056032 | 10 5 | 386 | 30,600 | SH | SOLE | 2 |
| BUCKEYE PARTNERS LP | EQUITY | 118230 | 10 1 | 18 | 432 | SH | DEFINED | 4 |

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|--------------------------------|-----------|--------|----|---|-------|-----------|-----|---------|---|
| BUCKEYE TECHNOLOGIES INC | EQUITY | 118255 | 10 | 8 | 212 | 23,402 | SH | SOLE | 1 |
| BUCKLE INC/THE | EQUITY | 118440 | 10 | 6 | 240 | 5,862 | SH | SOLE | 1 |
| BUCYRUS INTERNATIONAL INC | EQUITY | 118759 | 10 | 9 | 2310 | 47,933 | SH | SOLE | 1 |
| BUFFALO WILD WINGS INC | EQUITY | 119848 | 10 | 9 | 219 | 5,260 | SH | SOLE | 1 |
| BUILD-A-BEAR WORKSHOP INC | EQUITY | 120076 | 10 | 4 | 223 | 7,269 | SH | SOLE | 1 |
| BUILD-A-BEAR WORKSHOP INC | EQUITY | 120076 | 10 | 4 | 453 | 15,300 | SH | SOLE | 2 |
| BUILDERS FIRSTSOURCE INC | EQUITY | 12008R | 10 | 7 | 211 | 9,313 | SH | SOLE | 1 |
| BUILDING MATERIAL HOLDING CORP | EQUITY | 120113 | 10 | 5 | 3312 | 57,160 | SH | SOLE | 1 |
| BURLINGTON COAT FACTORY WAREHO | EQUITY | 121579 | 10 | 6 | 4296 | 94,524 | SH | SOLE | 1 |
| BURLINGTON NORTHERN SANTA FE C | EQUITY | 12189T | 10 | 4 | 15427 | 185,131 | SH | SOLE | 1 |
| BURLINGTON NORTHERN SANTA FE C | EQUITY | 12189T | 10 | 4 | 98 | 1,380 | SH | SOLE | 2 |
| BURLINGTON NORTHERN SANTA FE C | EQUITY | 12189T | 10 | 4 | 1367 | 16,400 | SH | SOLE | 3 |
| BURLINGTON NORTHERN SANTA FE C | EQUITY | 12189T | 10 | 4 | 873 | 10,480 | SH | DEFINED | 4 |
| BURLINGTON RESOURCES INC | EQUITY | 122014 | 10 | 3 | 30555 | 332,445 | SH | SOLE | 1 |
| BURLINGTON RESOURCES INC | EQUITY | 122014 | 10 | 3 | 21093 | 244,695 | SH | SOLE | 2 |
| C&D TECHNOLOGIES INC | EQUITY | 124661 | 10 | 9 | 178 | 19,273 | SH | SOLE | 1 |
| CA INC | CORP BOND | 204912 | AQ | 2 | 730 | 525,000 | PRN | SOLE | 1 |
| CA INC | EQUITY | 12673P | 10 | 5 | 5839 | 214,597 | SH | SOLE | 1 |
| CA INC | CORP BOND | 204912 | AQ | 2 | 1 | 1,000 | PRN | DEFINED | 4 |
| CABELA'S INC | EQUITY | 126804 | 30 | 1 | 481 | 23,433 | SH | SOLE | 1 |
| CABLEVISION SYSTEMS CORP | EQUITY | 12686C | 10 | 9 | 130 | 4,879 | SH | SOLE | 1 |
| CABOT CORP | EQUITY | 127055 | 10 | 1 | 4524 | 133,084 | SH | SOLE | 1 |
| CABOT MICROELECTRONICS CORP | EQUITY | 12709P | 10 | 3 | 2570 | 69,278 | SH | SOLE | 1 |
| CABOT OIL & GAS CORP | EQUITY | 127097 | 10 | 3 | 1783 | 37,203 | SH | SOLE | 1 |
| CABOT OIL & GAS CORP | EQUITY | 127097 | 10 | 3 | 677 | 15,000 | SH | SOLE | 2 |
| CACHE INC | EQUITY | 127150 | 30 | 8 | 172 | 9,375 | SH | SOLE | 1 |
| CACI INTERNATIONAL INC | EQUITY | 127190 | 30 | 4 | 48 | 731 | SH | SOLE | 1 |
| CADENCE DESIGN SYSTEMS INC | EQUITY | 127387 | 10 | 8 | 11347 | 613,695 | SH | SOLE | 1 |
| CALAMOS ASSET MANAGEMENT INC | EQUITY | 12811R | 10 | 4 | 654 | 17,490 | SH | SOLE | 1 |
| CALAMOS CONVERTIBLE AND HIGH I | EQUITY | 12811P | 10 | 8 | 99 | 6,074 | SH | DEFINED | 4 |
| CALGON CARBON CORP | EQUITY | 129603 | 10 | 6 | 158 | 25,694 | SH | SOLE | 1 |
| CALIFORNIA COASTAL COMMUNITIES | EQUITY | 129915 | 20 | 3 | 221 | 5,964 | SH | SOLE | 1 |
| CALIFORNIA PIZZA KITCHEN INC | EQUITY | 13054D | 10 | 9 | 476 | 14,679 | SH | SOLE | 1 |
| CALIFORNIA WATER SERVICE GROUP | EQUITY | 130788 | 10 | 2 | 592 | 13,132 | SH | SOLE | 1 |
| CALIPER LIFE SCIENCES INC | EQUITY | 130872 | 10 | 4 | 146 | 22,767 | SH | SOLE | 1 |
| CALLAWAY GOLF CO | EQUITY | 131193 | 10 | 4 | 3342 | 194,316 | SH | SOLE | 1 |
| CALLON PETROLEUM CO | EQUITY | 13123X | 10 | 2 | 217 | 10,344 | SH | SOLE | 1 |
| CAMBREX CORP | EQUITY | 132011 | 10 | 7 | 392 | 20,071 | SH | SOLE | 1 |
| | | | | | | | | | |
| CAMDEN NATIONAL CORP | EQUITY | 133034 | 10 | 8 | 223 | 5,801 | SH | SOLE | 1 |
| CAMDEN PROPERTY TRUST | EQUITY | 133131 | 10 | 2 | 102 | 1,416 | SH | SOLE | 1 |
| CAMECO CORP | EQUITY | 13321L | 10 | 8 | 18960 | 299,100 | SH | SOLE | 2 |
| CAMECO CORP | EQUITY | 13321L | 10 | 8 | 46 | 1,290 | SH | DEFINED | 4 |
| CAMERON INTERNATIONAL CORP | EQUITY | 216640 | 10 | 2 | 59943 | 1,359,747 | SH | SOLE | 1 |
| CAMERON INTERNATIONAL CORP | EQUITY | 216640 | 10 | 2 | 11724 | 283,200 | SH | SOLE | 2 |
| CAMERON INTL CORP | CORP BOND | 216640 | AE | 2 | 481 | 350,000 | PRN | SOLE | 1 |
| CAMPBELL SOUP CO | EQUITY | 134429 | 10 | 9 | 24908 | 768,750 | SH | SOLE | 1 |
| CAMPBELL SOUP CO | EQUITY | 134429 | 10 | 9 | 20 | 687 | SH | SOLE | 2 |
| CANADIAN IMPERIAL BANK OF COMM | EQUITY | 136069 | 10 | 1 | 3773 | 51,200 | SH | OTHER | 1 |
| CANADIAN NATURAL RESOURCES LTD | EQUITY | 136385 | 10 | 1 | 3614 | 65,000 | SH | OTHER | 1 |
| CANDELA CORP | EQUITY | 136907 | 10 | 2 | 371 | 17,173 | SH | SOLE | 1 |
| CANON INC | EQUITY | 138006 | 30 | 9 | 7 | 100 | SH | DEFINED | 4 |
| CANTEL MEDICAL CORP | EQUITY | 138098 | 10 | 8 | 140 | 8,566 | SH | SOLE | 1 |
| CAPITAL CITY BANK GROUP INC | EQUITY | 139674 | 10 | 5 | 331 | 9,303 | SH | SOLE | 1 |
| CAPITAL CORP OF THE WEST | EQUITY | 140065 | 20 | 2 | 259 | 7,062 | SH | SOLE | 1 |
| CAPITAL CROSSING BANK | EQUITY | 140071 | 10 | 1 | 128 | 4,010 | SH | SOLE | 1 |
| CAPITAL LEASE FUNDING INC | EQUITY | 140288 | 10 | 1 | 204 | 18,398 | SH | SOLE | 1 |

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| CAPITAL ONE FINANCIAL CORP | EQUITY | 14040H | 10 | 5 | 19862 | 246,677 | SH | SOLE | 1 |
| CAPITAL ONE FINANCIAL CORP | EQUITY | 14040H | 10 | 5 | 15699 | 181,707 | SH | SOLE | 2 |
| CAPITAL SOUTHWEST CORP | EQUITY | 140501 | 10 | 7 | 200 | 2,099 | SH | SOLE | 1 |
| CAPITAL TRUST INC/NY | EQUITY | 14052H | 50 | 6 | 284 | 9,115 | SH | SOLE | 1 |
| CAPITALSOURCE INC | EQUITY | 14055X | 10 | 2 | 53 | 2,123 | SH | SOLE | 1 |
| CAPITALSOURCE INC | EQUITY | 14055X | 10 | 2 | 14666 | 698,600 | SH | SOLE | 2 |
| CAPITOL BANCORP LTD | EQUITY | 14056D | 10 | 5 | 467 | 9,988 | SH | SOLE | 1 |
| CAPITOL FEDERAL FINANCIAL | EQUITY | 14057C | 10 | 6 | 21 | 662 | SH | SOLE | 1 |
| CARACO PHARMACEUTICAL LABORATO | EQUITY | 14075T | 10 | 7 | 95 | 7,294 | SH | SOLE | 1 |
| CARAUSTAR INDUSTRIES INC | EQUITY | 140909 | 10 | 2 | 225 | 21,872 | SH | SOLE | 1 |
| CARBO CERAMICS INC | EQUITY | 140781 | 10 | 5 | 844 | 14,831 | SH | SOLE | 1 |
| CARDINAL FINANCIAL CORP | EQUITY | 14149F | 10 | 9 | 250 | 18,481 | SH | SOLE | 1 |
| CARDINAL HEALTH INC | EQUITY | 14149Y | 10 | 8 | 18873 | 253,262 | SH | SOLE | 1 |
| CARDINAL HEALTH INC | EQUITY | 14149Y | 10 | 8 | 22466 | 326,781 | SH | SOLE | 2 |
| CAREER EDUCATION CORP | EQUITY | 141665 | 10 | 9 | 7776 | 206,108 | SH | SOLE | 1 |
| CAREER EDUCATION CORP | EQUITY | 141665 | 10 | 9 | 144 | 3,815 | SH | DEFINED | 4 |
| CAREMARK RX INC | EQUITY | 141705 | 10 | 3 | 25012 | 508,588 | SH | SOLE | 1 |
| CAREMARK RX INC | EQUITY | 141705 | 10 | 3 | 1950 | 37,659 | SH | SOLE | 2 |
| CAREMARK RX INC | EQUITY | 141705 | 10 | 3 | 1417 | 28,821 | SH | DEFINED | 4 |
| CARLISLE COS INC | EQUITY | 142339 | 10 | 0 | 5051 | 61,750 | SH | SOLE | 1 |
| CARMAX INC | EQUITY | 143130 | 10 | 2 | 7188 | 219,948 | SH | SOLE | 1 |
| CARMIKE CINEMAS INC | EQUITY | 143436 | 40 | 0 | 226 | 9,360 | SH | SOLE | 1 |
| CARNIVAL CORP | CORP BOND | 143658 | AN | 2 | 3201 | 2,600,000 | PRN | SOLE | 1 |
| CARNIVAL CORP | EQUITY | 143658 | 30 | 0 | 22667 | 478,507 | SH | SOLE | 1 |
| CARNIVAL CORP | EQUITY | 143658 | 30 | 0 | 26008 | 486,399 | SH | SOLE | 2 |
| CARNIVAL CORP | EQUITY | 143658 | 30 | 0 | 95 | 2,000 | SH | DEFINED | 4 |
| CARPENTER TECHNOLOGY CORP | EQUITY | 144285 | 10 | 3 | 1768 | 18,704 | SH | SOLE | 1 |
| CARRAMERICA REALTY CORP | EQUITY | 144418 | 10 | 0 | 79 | 1,777 | SH | SOLE | 1 |
| CARRAMERICA REALTY CORP | EQUITY | 144418 | 10 | 0 | 4 | 100 | SH | DEFINED | 4 |
| CARRIZO OIL & GAS INC | EQUITY | 144577 | 10 | 3 | 394 | 15,172 | SH | SOLE | 1 |
| CARTER'S INC | EQUITY | 146229 | 10 | 9 | 944 | 13,982 | SH | SOLE | 1 |
| CARTER'S INC | EQUITY | 146229 | 10 | 9 | 600 | 10,200 | SH | SOLE | 2 |
| CASCADE BANCORP | EQUITY | 147154 | 10 | 8 | 378 | 12,805 | SH | SOLE | 1 |
| CASCADE CORP | EQUITY | 147195 | 10 | 1 | 491 | 9,298 | SH | SOLE | 1 |
| CASCADE NATURAL GAS CORP | EQUITY | 147339 | 10 | 5 | 170 | 8,648 | SH | SOLE | 1 |
| CASELLA WASTE SYSTEMS INC | EQUITY | 147448 | 10 | 4 | 209 | 14,699 | SH | SOLE | 1 |
| CASEY'S GENERAL STORES INC | EQUITY | 147528 | 10 | 3 | 873 | 38,155 | SH | SOLE | 1 |
| CASEY'S GENERAL STORES INC | EQUITY | 147528 | 10 | 3 | 506 | 20,400 | SH | SOLE | 2 |
| CASH AMERICA INTERNATIONAL INC | EQUITY | 14754D | 10 | 0 | 669 | 22,277 | SH | SOLE | 1 |
| CASUAL MALE RETAIL GROUP INC | EQUITY | 148711 | 10 | 4 | 192 | 19,755 | SH | SOLE | 1 |
| CATALINA MARKETING CORP | EQUITY | 148867 | 10 | 4 | 2754 | 119,220 | SH | SOLE | 1 |
| CATALINA MARKETING CORP | EQUITY | 148867 | 10 | 4 | 2966 | 117,000 | SH | SOLE | 2 |
| CATAPULT COMMUNICATIONS CORP | EQUITY | 149016 | 10 | 7 | 99 | 7,455 | SH | SOLE | 1 |
| CATERPILLAR INC | EQUITY | 149123 | 10 | 1 | 24927 | 347,119 | SH | SOLE | 1 |
| CATERPILLAR INC | EQUITY | 149123 | 10 | 1 | 145 | 2,511 | SH | SOLE | 2 |
| CATERPILLAR INC | EQUITY | 149123 | 10 | 1 | 4 | 60 | SH | DEFINED | 4 |
| CATHAY GENERAL BANCORP | EQUITY | 149150 | 10 | 4 | 5220 | 138,683 | SH | SOLE | 1 |
| CATO CORP/THE | EQUITY | 149205 | 10 | 6 | 554 | 23,232 | SH | SOLE | 1 |
| CB RICHARD ELLIS GROUP INC | EQUITY | 12497T | 10 | 1 | 366 | 4,532 | SH | SOLE | 1 |
| CBeyond COMMUNICATIONS INC | EQUITY | 149847 | 10 | 5 | 82 | 4,668 | SH | SOLE | 1 |
| CBIZ INC | EQUITY | 124805 | 10 | 2 | 370 | 46,243 | SH | SOLE | 1 |
| CBL & ASSOCIATES PROPERTIES IN | EQUITY | 124830 | 10 | 0 | 57 | 1,347 | SH | SOLE | 1 |
| CBOT HOLDINGS INC | EQUITY | 14984K | 10 | 6 | 11 | 93 | SH | SOLE | 1 |
| CBRL GROUP INC | EQUITY | 12489V | 10 | 6 | 4369 | 99,503 | SH | SOLE | 1 |
| CBRL GROUP INC | EQUITY | 12489V | 10 | 6 | 64 | 1,452 | SH | DEFINED | 4 |
| CBS CORP | EQUITY | 124857 | 20 | 2 | 8084 | 337,135 | SH | SOLE | 1 |

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| C-COR INC | EQUITY | 125010 | 10 | 8 | 317 | 36,296 | SH | SOLE | 1 |
| CDI CORP | EQUITY | 125071 | 10 | 0 | 274 | 9,512 | SH | SOLE | 1 |
| CDW CORP | EQUITY | 12512N | 10 | 5 | 8620 | 146,477 | SH | SOLE | 1 |
| CEC ENTERTAINMENT INC | EQUITY | 125137 | 10 | 9 | 898 | 26,715 | SH | SOLE | 1 |
| CEDAR FAIR -LP | EQUITY | 150185 | 10 | 6 | 5 | 180 | SH | DEFINED | 4 |
| CEDAR SHOPPING CENTERS INC | EQUITY | 150602 | 20 | 9 | 310 | 19,553 | SH | SOLE | 1 |
| CELADON GROUP INC | EQUITY | 150838 | 10 | 0 | 492 | 17,100 | SH | SOLE | 2 |
| CELANESE CORP | EQUITY | 150870 | 10 | 3 | 32 | 1,503 | SH | SOLE | 1 |
| CELGENE CORP | EQUITY | 151020 | 10 | 4 | 1282 | 28,986 | SH | SOLE | 1 |
| CELGENE CORP | EQUITY | 151020 | 10 | 4 | 1944 | 30,000 | SH | SOLE | 2 |
| CELL GENESYS INC | EQUITY | 150921 | 10 | 4 | 276 | 34,525 | SH | SOLE | 1 |
| CELL THERAPEUTICS INC | EQUITY | 150934 | 10 | 7 | 104 | 54,637 | SH | SOLE | 1 |
| CEMEX SA DE CV | EQUITY | 151290 | 88 | 9 | 9926 | 152,050 | SH | SOLE | 1 |
| CEMEX SA DE CV | EQUITY | 151290 | 88 | 9 | 803 | 12,305 | SH | DEFINED | 4 |
| CENDANT CORP | EQUITY | 151313 | 10 | 3 | 8278 | 477,116 | SH | SOLE | 1 |
| CENDANT CORP | EQUITY | 151313 | 10 | 3 | 65 | 3,783 | SH | SOLE | 2 |
| CENTENE CORP | EQUITY | 15135B | 10 | 1 | 928 | 31,803 | SH | SOLE | 1 |
| CENTENE CORP | EQUITY | 15135B | 10 | 1 | 13676 | 520,200 | SH | SOLE | 2 |
| CENTENNIAL BANK HOLDINGS INC | EQUITY | 151345 | 30 | 3 | 544 | 46,481 | SH | SOLE | 1 |
| CENTENNIAL COMMUNICATIONS CORP | EQUITY | 15133V | 20 | 8 | 123 | 16,753 | SH | SOLE | 1 |
| CENTER FINANCIAL CORP | EQUITY | 15146E | 10 | 2 | 205 | 8,479 | SH | SOLE | 1 |
| CENTERPOINT ENERGY INC | CORP BOND | 15189T | AM | 9 | 1435 | 1,300,000 | PRN | SOLE | 1 |
| CENTERPOINT ENERGY INC | EQUITY | 15189T | 10 | 7 | 3929 | 329,369 | SH | SOLE | 1 |
| CENTERPOINT ENERGY INC | EQUITY | 15189T | 10 | 7 | 15 | 1,146 | SH | SOLE | 2 |
| CENTEX CORP | EQUITY | 152312 | 10 | 4 | 3525 | 56,857 | SH | SOLE | 1 |
| CENTEX CORP | EQUITY | 152312 | 10 | 4 | 34 | 471 | SH | SOLE | 2 |
| CENTEX CORP | EQUITY | 152312 | 10 | 4 | 31 | 501 | SH | DEFINED | 4 |
| CENTRACORE PROPERTIES TRUST | EQUITY | 15235H | 10 | 7 | 209 | 8,363 | SH | SOLE | 1 |
| CENTRAL EUROPEAN DISTRIBUTION | EQUITY | 153435 | 10 | 2 | 567 | 14,755 | SH | SOLE | 1 |
| CENTRAL EUROPEAN DISTRIBUTION | EQUITY | 153435 | 10 | 2 | 494 | 12,300 | SH | SOLE | 2 |
| CENTRAL GARDEN AND PET CO | EQUITY | 153527 | 10 | 6 | 780 | 14,669 | SH | SOLE | 1 |
| CENTRAL PACIFIC FINANCIAL CORP | EQUITY | 154760 | 10 | 2 | 1380 | 37,582 | SH | SOLE | 1 |
| CENTRAL PARKING CORP | EQUITY | 154785 | 10 | 9 | 214 | 13,387 | SH | SOLE | 1 |
| CENTRAL VERMONT PUBLIC SERVICE | EQUITY | 155771 | 10 | 8 | 198 | 9,313 | SH | SOLE | 1 |
| CENTURY ALUMINUM CO | EQUITY | 156431 | 10 | 8 | 733 | 17,258 | SH | SOLE | 1 |
| CENTURYTEL INC | EQUITY | 156700 | 10 | 6 | 2401 | 61,381 | SH | SOLE | 1 |
| CENTURYTEL INC | EQUITY | 156700 | 10 | 6 | 19693 | 593,883 | SH | SOLE | 2 |
| CENTURYTEL INC | EQUITY | 156700 | 10 | 6 | 7 | 175 | SH | DEFINED | 4 |
| CENVEO INC | EQUITY | 15670S | 10 | 5 | 666 | 40,188 | SH | SOLE | 1 |
| CEPHALON INC | EQUITY | 156708 | 10 | 9 | 7580 | 125,817 | SH | SOLE | 1 |
| CEPHALON INC | EQUITY | 156708 | 10 | 9 | 2039 | 31,500 | SH | SOLE | 2 |
| CEPHEID INC | EQUITY | 15670R | 10 | 7 | 296 | 32,286 | SH | SOLE | 1 |
| CERADYNE INC | EQUITY | 156710 | 10 | 5 | 1000 | 20,041 | SH | SOLE | 1 |
| CERADYNE INC | EQUITY | 156710 | 10 | 5 | 959 | 21,900 | SH | SOLE | 2 |
| CERADYNE INC | EQUITY | 156710 | 10 | 5 | 686 | 13,748 | SH | DEFINED | 4 |
| CERES GROUP INC | EQUITY | 156772 | 10 | 5 | 145 | 26,281 | SH | SOLE | 1 |
| CERIDIAN CORP | EQUITY | 156779 | 10 | 0 | 7773 | 305,419 | SH | SOLE | 1 |
| CERNER CORP | EQUITY | 156782 | 10 | 4 | 69 | 1,460 | SH | SOLE | 1 |
| CERNER CORP | EQUITY | 156782 | 10 | 4 | 14237 | 156,600 | SH | SOLE | 2 |
| CF INDUSTRIES HOLDINGS INC | EQUITY | 125269 | 10 | 0 | 728 | 42,867 | SH | SOLE | 1 |
| CH ENERGY GROUP INC | EQUITY | 12541M | 10 | 2 | 575 | 11,986 | SH | SOLE | 1 |
| CH ROBINSON WORLDWIDE INC | EQUITY | 12541W | 20 | 9 | 19416 | 395,511 | SH | SOLE | 1 |
| CHAMPION ENTERPRISES INC | EQUITY | 158496 | 10 | 9 | 861 | 57,558 | SH | SOLE | 1 |
| CHAPARRAL STEEL CO | EQUITY | 159423 | 10 | 2 | 1853 | 28,546 | SH | SOLE | 1 |
| CHARLES & COLVARD LTD | EQUITY | 159765 | 10 | 6 | 126 | 11,608 | SH | SOLE | 1 |
| CHARLES RIVER LABORATORIES INT | EQUITY | 159864 | 10 | 7 | 7450 | 151,980 | SH | SOLE | 1 |

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| CHARLES SCHWAB CORP/THE | EQUITY | 808513 | 10 | 5 | 7754 | 450,525 | SH | SOLE | 1 |
| CHARLES SCHWAB CORP/THE | EQUITY | 808513 | 10 | 5 | 5544 | 377,907 | SH | SOLE | 2 |
| CHARLES SCHWAB CORP/THE | EQUITY | 808513 | 10 | 5 | 1 | 75 | SH | DEFINED | 4 |
| CHARLOTTE RUSSE HOLDING INC | EQUITY | 161048 | 10 | 3 | 243 | 11,359 | SH | SOLE | 1 |
| CHARMING SHOPPES INC | EQUITY | 161133 | 10 | 3 | 1355 | 91,109 | SH | SOLE | 1 |
| CHARMING SHOPPES INC | EQUITY | 161133 | 10 | 3 | 1 | 85 | SH | DEFINED | 4 |
| CHARTER COMMUN INC | CORP BOND | 16117M | AE | 7 | 4734 | 7,000,000 | PRN | SOLE | 1 |
| CHARTER COMMUNICATIONS INC | EQUITY | 16117M | 10 | 7 | 1853 | 1,699,816 | SH | SOLE | 1 |
| CHARTER FINANCIAL CORP/GA | EQUITY | 16122M | 10 | 0 | 113 | 2,981 | SH | SOLE | 1 |
| CHARTERMAC | EQUITY | 160908 | 10 | 9 | 2502 | 123,275 | SH | SOLE | 1 |
| CHATTEM INC | EQUITY | 162456 | 10 | 7 | 509 | 13,524 | SH | SOLE | 1 |
| CHECKFREE CORP | EQUITY | 162813 | 10 | 9 | 9932 | 196,667 | SH | SOLE | 1 |
| CHECKPOINT SYSTEMS INC | EQUITY | 162825 | 10 | 3 | 773 | 28,773 | SH | SOLE | 1 |
| CHEESECAKE FACTORY/THE | EQUITY | 163072 | 10 | 1 | 6198 | 165,506 | SH | SOLE | 1 |
| CHEMED CORP | EQUITY | 16359R | 10 | 3 | 1141 | 19,230 | SH | SOLE | 1 |
| CHEMICAL FINANCIAL CORP | EQUITY | 163731 | 10 | 2 | 619 | 19,156 | SH | SOLE | 1 |
| CHEMTURA CORP | EQUITY | 163893 | 10 | 0 | 5938 | 504,078 | SH | SOLE | 1 |
| CHENIERE ENERGY INC | EQUITY | 16411R | 20 | 8 | 1477 | 36,413 | SH | SOLE | 1 |
| CHEROKEE INC | EQUITY | 16444H | 10 | 2 | 215 | 5,334 | SH | SOLE | 1 |
| CHESAPEAKE CORP | EQUITY | 165159 | 10 | 4 | 208 | 14,984 | SH | SOLE | 1 |
| CHESAPEAKE ENERGY CORP | EQUITY | 165167 | 10 | 7 | 5428 | 172,814 | SH | SOLE | 1 |
| CHESAPEAKE ENERGY CORP | EQUITY | 165167 | 10 | 7 | 9 | 300 | SH | DEFINED | 4 |
| CHEVRON CORP | EQUITY | 166764 | 10 | 0 | 98015 | 1,690,747 | SH | SOLE | 1 |
| CHEVRON CORP | EQUITY | 166764 | 10 | 0 | 29270 | 515,589 | SH | SOLE | 2 |
| CHEVRON CORP | EQUITY | 166764 | 10 | 0 | 51 | 873 | SH | DEFINED | 4 |
| CHICAGO MERCANTILE EXCHANGE HO | EQUITY | 167760 | 10 | 7 | 956 | 2,136 | SH | SOLE | 1 |
| CHICO'S FAS INC | EQUITY | 168615 | 10 | 2 | 15561 | 382,902 | SH | SOLE | 1 |
| CHICO'S FAS INC | EQUITY | 168615 | 10 | 2 | 9 | 230 | SH | DEFINED | 4 |
| CHILDRENS PLACE RETAIL STORES | EQUITY | 168905 | 10 | 7 | 926 | 15,987 | SH | SOLE | 1 |
| CHINA ENERGY SAVINGS TECHNOLOG | EQUITY | 16938W | 10 | 2 | 7 | 1,044 | SH | SOLE | 1 |
| CHINA MOBILE HONG KONG LTD | EQUITY | 16941M | 10 | 9 | 9865 | 371,700 | SH | SOLE | 1 |
| CHINA MOBILE HONG KONG LTD | EQUITY | 16941M | 10 | 9 | 1 | 20 | SH | DEFINED | 4 |
| CHINA PETROLEUM & CHEMICAL COR | EQUITY | 16941R | 10 | 8 | 6158 | 105,510 | SH | SOLE | 1 |
| CHINA PETROLEUM & CHEMICAL COR | EQUITY | 16941R | 10 | 8 | 2 | 35 | SH | DEFINED | 4 |
| CHIQUITA BRANDS INTERNATIONAL | EQUITY | 170032 | 80 | 9 | 532 | 31,712 | SH | SOLE | 1 |
| CHIRON CORP | EQUITY | 170040 | 10 | 9 | 3076 | 67,149 | SH | SOLE | 1 |
| CHIRON CORP | EQUITY | 170040 | 10 | 9 | 18 | 405 | SH | SOLE | 2 |
| CHITTENDEN CORP | EQUITY | 170228 | 10 | 0 | 1998 | 68,985 | SH | SOLE | 1 |
| CHOICE HOTELS INTERNATIONAL IN | EQUITY | 169905 | 10 | 6 | 1064 | 23,245 | SH | SOLE | 1 |
| CHOICEPOINT INC | EQUITY | 170388 | 10 | 2 | 8301 | 185,502 | SH | SOLE | 1 |
| CHRISTOPHER & BANKS CORP | EQUITY | 171046 | 10 | 5 | 632 | 27,211 | SH | SOLE | 1 |
| CHUBB CORP | EQUITY | 171232 | 10 | 1 | 22889 | 239,827 | SH | SOLE | 1 |
| CHUBB CORP | EQUITY | 171232 | 10 | 1 | 39767 | 407,238 | SH | SOLE | 2 |
| CHURCH & DWIGHT CO INC | EQUITY | 171340 | 10 | 2 | 4997 | 135,350 | SH | SOLE | 1 |
| CHURCHILL DOWNS INC | EQUITY | 171484 | 10 | 8 | 226 | 5,908 | SH | SOLE | 1 |
| CIA ANONIMA NACIONAL TELEFONOS | EQUITY | 204421 | 10 | 1 | 116 | 5,500 | SH | SOLE | 1 |
| CIA DE BEBIDAS DAS AMERICAS | EQUITY | 20441W | 20 | 3 | 6990 | 162,700 | SH | SOLE | 1 |
| CIA DE MINAS BUENAVENTURA SA | EQUITY | 204448 | 10 | 4 | 3160 | 128,000 | SH | SOLE | 1 |
| CIA VALE DO RIO DOCE | EQUITY | 204412 | 20 | 9 | 15035 | 309,800 | SH | SOLE | 1 |
| CIA VALE DO RIO DOCE | EQUITY | 204412 | 20 | 9 | 15 | 300 | SH | DEFINED | 4 |
| CIBER INC | EQUITY | 17163B | 10 | 2 | 258 | 40,444 | SH | SOLE | 1 |
| CIENA CORP | EQUITY | 171779 | 10 | 1 | 3592 | 689,471 | SH | SOLE | 1 |
| CIENA CORP | EQUITY | 171779 | 10 | 1 | 6 | 2,133 | SH | SOLE | 2 |
| CIGNA CORP | EQUITY | 125509 | 10 | 9 | 13862 | 106,127 | SH | SOLE | 1 |
| CIGNA CORP | EQUITY | 125509 | 10 | 9 | 2230 | 19,965 | SH | SOLE | 2 |
| CIGNA CORP | EQUITY | 125509 | 10 | 9 | 38 | 291 | SH | DEFINED | 4 |

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| CIMAREX ENERGY CO | EQUITY | 171798 | 10 | 1 | 2674 | 61,809 | SH | SOLE | 1 |
| CIMAREX ENERGY CO | EQUITY | 171798 | 10 | 1 | 13 | 300 | SH | DEFINED | 4 |
| CINCINNATI BELL INC | EQUITY | 171871 | 10 | 6 | 3153 | 697,477 | SH | SOLE | 1 |
| CINCINNATI FINANCIAL CORP | EQUITY | 172062 | 10 | 1 | 7318 | 173,941 | SH | SOLE | 1 |
| CINCINNATI FINANCIAL CORP | EQUITY | 172062 | 10 | 1 | 29 | 645 | SH | SOLE | 2 |
| CINERGY CORP | EQUITY | 172474 | 10 | 8 | 4247 | 93,533 | SH | SOLE | 1 |
| CINERGY CORP | EQUITY | 172474 | 10 | 8 | 31 | 735 | SH | SOLE | 2 |
| CINTAS CORP | EQUITY | 172908 | 10 | 5 | 3233 | 75,848 | SH | SOLE | 1 |
| CINTAS CORP | EQUITY | 172908 | 10 | 5 | 21 | 507 | SH | SOLE | 2 |
| CIRCOR INTERNATIONAL INC | EQUITY | 17273K | 10 | 9 | 347 | 11,890 | SH | SOLE | 1 |
| CIRCUIT CITY STORES INC | EQUITY | 172737 | 10 | 8 | 2837 | 115,898 | SH | SOLE | 1 |
| CIRCUIT CITY STORES INC | EQUITY | 172737 | 10 | 8 | 13 | 579 | SH | SOLE | 2 |
| CIRRUS LOGIC INC | EQUITY | 172755 | 10 | 0 | 850 | 100,203 | SH | SOLE | 1 |
| CISCO SYSTEMS INC | EQUITY | 17275R | 10 | 2 | 88520 | 4,084,932 | SH | SOLE | 1 |
| CISCO SYSTEMS INC | EQUITY | 17275R | 10 | 2 | 9916 | 579,177 | SH | SOLE | 2 |
| CISCO SYSTEMS INC | EQUITY | 17275R | 10 | 2 | 1207 | 55,700 | SH | SOLE | 3 |
| CISCO SYSTEMS INC | EQUITY | 17275R | 10 | 2 | 128 | 5,928 | SH | DEFINED | 4 |
| CIT GROUP INC | EQUITY | 125581 | 10 | 8 | 4998 | 93,387 | SH | SOLE | 1 |
| CIT GROUP INC | EQUITY | 125581 | 10 | 8 | 38 | 738 | SH | SOLE | 2 |
| CIT GROUP INC | EQUITY | 125581 | 10 | 8 | 56 | 1,050 | SH | DEFINED | 4 |
| CITADEL BROADCASTING CORP | EQUITY | 17285T | 10 | 6 | 370 | 33,339 | SH | SOLE | 1 |
| CITI TRENDS INC | EQUITY | 17306X | 10 | 2 | 130 | 3,258 | SH | SOLE | 1 |
| CITIGROUP INC | EQUITY | 172967 | 10 | 1 | 275371 | 5,830,411 | SH | SOLE | 1 |
| CITIGROUP INC | EQUITY | 172967 | 10 | 1 | 47394 | 976,593 | SH | SOLE | 2 |
| CITIGROUP INC | EQUITY | 172967 | 10 | 1 | 395 | 8,358 | SH | DEFINED | 4 |
| CITIZENS & NORTHERN CORP | EQUITY | 172922 | 10 | 6 | 153 | 6,305 | SH | SOLE | 1 |
| CITIZENS BANKING CORP | EQUITY | 174420 | 10 | 9 | 881 | 32,830 | SH | SOLE | 1 |
| CITIZENS COMMUNICATIONS CO | EQUITY | 17453B | 10 | 1 | 15208 | 1,146,065 | SH | SOLE | 1 |
| CITIZENS COMMUNICATIONS CO | EQUITY | 17453B | 10 | 1 | 15 | 1,233 | SH | SOLE | 2 |
| CITIZENS INC/TX | EQUITY | 174740 | 10 | 0 | 132 | 25,646 | SH | SOLE | 1 |
| CITRIX SYSTEMS INC | EQUITY | 177376 | 10 | 0 | 4564 | 120,413 | SH | SOLE | 1 |
| CITRIX SYSTEMS INC | EQUITY | 177376 | 10 | 0 | 19 | 651 | SH | SOLE | 2 |
| CITRIX SYSTEMS INC | EQUITY | 177376 | 10 | 0 | 15 | 400 | SH | DEFINED | 4 |
| CITY BANK/LYNNWOOD WA | EQUITY | 17770A | 10 | 9 | 275 | 5,913 | SH | SOLE | 1 |
| | | | | | | | | | |
| CITY HOLDING CO | EQUITY | 177835 | 10 | 5 | 503 | 13,669 | SH | SOLE | 1 |
| CITY NATIONAL CORP/BEVERLY HIL | EQUITY | 178566 | 10 | 5 | 6723 | 87,556 | SH | SOLE | 1 |
| CKE RESTAURANTS INC | EQUITY | 12561E | 10 | 5 | 781 | 44,870 | SH | SOLE | 1 |
| CKX INC | EQUITY | 12562M | 10 | 6 | 7 | 531 | SH | SOLE | 1 |
| CLAIRE'S STORES INC | EQUITY | 179584 | 10 | 7 | 7564 | 208,305 | SH | SOLE | 1 |
| CLAIRE'S STORES INC | EQUITY | 179584 | 10 | 7 | 657 | 22,500 | SH | SOLE | 2 |
| CLARCOR INC | EQUITY | 179895 | 10 | 7 | 1395 | 39,176 | SH | SOLE | 1 |
| CLARCOR INC | EQUITY | 179895 | 10 | 7 | 50 | 1,400 | SH | DEFINED | 4 |
| CLARK INC | EQUITY | 181457 | 10 | 2 | 145 | 12,299 | SH | SOLE | 1 |
| CLAYTON WILLIAMS ENERGY INC | EQUITY | 969490 | 10 | 1 | 175 | 4,278 | SH | SOLE | 1 |
| CLEAN HARBORS INC | EQUITY | 184496 | 10 | 7 | 427 | 14,406 | SH | SOLE | 1 |
| CLEAR CHANNEL COMMUNICATIONS I | EQUITY | 184502 | 10 | 2 | 33265 | 1,146,670 | SH | SOLE | 1 |
| CLEAR CHANNEL COMMUNICATIONS I | EQUITY | 184502 | 10 | 2 | 13328 | 423,795 | SH | SOLE | 2 |
| CLEAR CHANNEL OUTDOOR HOLDINGS | EQUITY | 18451C | 10 | 9 | 22 | 924 | SH | SOLE | 1 |
| CLECO CORP | EQUITY | 12561W | 10 | 5 | 1004 | 44,947 | SH | SOLE | 1 |
| CLEVELAND-CLIFFS INC | EQUITY | 185896 | 10 | 7 | 1449 | 16,634 | SH | SOLE | 1 |
| CLICK COMMERCE INC | EQUITY | 18681D | 20 | 8 | 150 | 6,283 | SH | SOLE | 1 |
| CLICK COMMERCE INC | EQUITY | 18681D | 20 | 8 | 486 | 23,100 | SH | SOLE | 2 |
| CLIFTON SAVINGS BANCORP INC | EQUITY | 18712Q | 10 | 3 | 109 | 10,214 | SH | SOLE | 1 |
| CLOROX CO | EQUITY | 189054 | 10 | 9 | 4590 | 76,700 | SH | SOLE | 1 |
| CLOROX CO | EQUITY | 189054 | 10 | 9 | 4606 | 80,955 | SH | SOLE | 2 |
| CLOROX CO | EQUITY | 189054 | 10 | 9 | 16 | 275 | SH | DEFINED | 4 |

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| CMGI INC | EQUITY | 125750 | 10 | 9 | 543 | 366,781 | SH | SOLE | 1 |
| CMS ENERGY CORP | EQUITY | 125896 | 10 | 0 | 1337 | 103,230 | SH | SOLE | 1 |
| CMS ENERGY CORP | EQUITY | 125896 | 10 | 0 | 12 | 813 | SH | SOLE | 2 |
| CNA FINANCIAL CORP | EQUITY | 126117 | 10 | 0 | 22 | 700 | SH | SOLE | 1 |
| CNA SURETY CORP | EQUITY | 12612L | 10 | 8 | 199 | 11,875 | SH | SOLE | 1 |
| CNET NETWORKS INC | EQUITY | 12613R | 10 | 4 | 1398 | 98,411 | SH | SOLE | 1 |
| CNS INC | EQUITY | 126136 | 10 | 0 | 232 | 10,764 | SH | SOLE | 1 |
| COACH INC | EQUITY | 189754 | 10 | 4 | 11803 | 341,322 | SH | SOLE | 1 |
| COACH INC | EQUITY | 189754 | 10 | 4 | 61449 | 1,843,104 | SH | SOLE | 2 |
| COACH INC | EQUITY | 189754 | 10 | 4 | 18 | 510 | SH | DEFINED | 4 |
| COACHMEN INDUSTRIES INC | EQUITY | 189873 | 10 | 2 | 123 | 10,793 | SH | SOLE | 1 |
| COASTAL FINANCIAL CORP/SC | EQUITY | 19046E | 10 | 5 | 167 | 12,163 | SH | SOLE | 1 |
| COBIZ INC | EQUITY | 190897 | 10 | 8 | 230 | 11,151 | SH | SOLE | 1 |
| COCA-COLA BOTTLING CO CONSOLID | EQUITY | 191098 | 10 | 2 | 163 | 3,537 | SH | SOLE | 1 |
| COCA-COLA CO/THE | EQUITY | 191216 | 10 | 0 | 62479 | 1,492,210 | SH | SOLE | 1 |
| COCA-COLA CO/THE | EQUITY | 191216 | 10 | 0 | 308 | 7,641 | SH | SOLE | 2 |
| COCA-COLA CO/THE | EQUITY | 191216 | 10 | 0 | 122 | 2,911 | SH | DEFINED | 4 |
| COCA-COLA ENTERPRISES INC | EQUITY | 191219 | 10 | 4 | 2887 | 141,957 | SH | SOLE | 1 |
| COCA-COLA ENTERPRISES INC | EQUITY | 191219 | 10 | 4 | 21 | 1,119 | SH | SOLE | 2 |
| COEUR D'ALENE MINES CORP | EQUITY | 192108 | 10 | 8 | 1939 | 295,618 | SH | SOLE | 1 |
| COGENT COMMUNICATIONS GROUP IN | EQUITY | 19239V | 30 | 2 | 53 | 5,390 | SH | SOLE | 1 |
| COGENT INC | EQUITY | 19239Y | 10 | 8 | 334 | 18,194 | SH | SOLE | 1 |
| COGNEX CORP | EQUITY | 192422 | 10 | 3 | 934 | 31,501 | SH | SOLE | 1 |
| COGNIZANT TECHNOLOGY SOLUTIONS | EQUITY | 192446 | 10 | 2 | 17819 | 299,536 | SH | SOLE | 1 |
| COHEN & STEERS INC | EQUITY | 19247A | 10 | 0 | 156 | 6,377 | SH | SOLE | 1 |
| COHEN & STEERS PREMIUM INCOME | EQUITY | 19247V | 10 | 4 | 33 | 1,450 | SH | DEFINED | 4 |
| COHEN & STEERS TOTAL RETURN RE | EQUITY | 19247R | 10 | 3 | 10 | 500 | SH | DEFINED | 4 |
| COHEN & STEERS WORLDWIDE REALT | EQUITY | 19248J | 10 | 0 | 86 | 4,100 | SH | DEFINED | 4 |
| COHERENT INC | EQUITY | 192479 | 10 | 3 | 1970 | 56,113 | SH | SOLE | 1 |
| COHU INC | EQUITY | 192576 | 10 | 6 | 349 | 16,459 | SH | SOLE | 1 |
| COINSTAR INC | EQUITY | 19259P | 30 | 0 | 500 | 19,314 | SH | SOLE | 1 |
| COLDWATER CREEK INC | EQUITY | 193068 | 10 | 3 | 1127 | 40,557 | SH | SOLE | 1 |
| COLDWATER CREEK INC | EQUITY | 193068 | 10 | 3 | 586 | 19,200 | SH | SOLE | 2 |
| COLEY PHARMACEUTICAL GROUP INC | EQUITY | 19388P | 10 | 6 | 76 | 4,996 | SH | SOLE | 1 |
| COLGATE-PALMOLIVE CO | EQUITY | 194162 | 10 | 3 | 44521 | 779,700 | SH | SOLE | 1 |
| COLGATE-PALMOLIVE CO | EQUITY | 194162 | 10 | 3 | 105 | 1,911 | SH | SOLE | 2 |
| COLGATE-PALMOLIVE CO | EQUITY | 194162 | 10 | 3 | 6 | 100 | SH | DEFINED | 4 |
| COLONIAL BANCGROUP INC/THE | EQUITY | 195493 | 30 | 9 | 8121 | 324,820 | SH | SOLE | 1 |
| COLONIAL INVESTMENT GRADE MUNI | EQUITY | 195768 | 10 | 6 | 5 | 500 | SH | DEFINED | 4 |
| COLONIAL PROPERTIES TRUST | EQUITY | 195872 | 10 | 6 | 1707 | 34,058 | SH | SOLE | 1 |
| COLONY BANKCORP INC | EQUITY | 19623P | 10 | 1 | 92 | 4,163 | SH | SOLE | 1 |
| COLOR KINETICS INC | EQUITY | 19624P | 10 | 0 | 210 | 9,923 | SH | SOLE | 1 |
| COLUMBIA BANKING SYSTEM INC | EQUITY | 197236 | 10 | 2 | 398 | 11,901 | SH | SOLE | 1 |
| COLUMBIA EQUITY TRUST INC | EQUITY | 197627 | 10 | 2 | 185 | 10,541 | SH | SOLE | 1 |
| COLUMBIA SPORTSWEAR CO | EQUITY | 198516 | 10 | 6 | 23 | 430 | SH | SOLE | 1 |
| COLUMBUS MCKINNON CORP/NY | EQUITY | 199333 | 10 | 5 | 382 | 17,400 | SH | SOLE | 2 |
| COMCAST CORP | EQUITY | 20030N | 10 | 1 | 39864 | 1,523,853 | SH | SOLE | 1 |
| COMCAST CORP | EQUITY | 20030N | 10 | 1 | 49802 | 1,918,419 | SH | SOLE | 2 |
| COMCAST CORP | EQUITY | 20030N | 10 | 1 | 14 | 537 | SH | DEFINED | 4 |
| COMERICA INC | EQUITY | 200340 | 10 | 7 | 12197 | 210,400 | SH | SOLE | 1 |
| COMERICA INC | EQUITY | 200340 | 10 | 7 | 35 | 609 | SH | SOLE | 2 |
| COMERICA INC | EQUITY | 200340 | 10 | 7 | 17 | 300 | SH | DEFINED | 4 |
| COMFORT SYSTEMS USA INC | EQUITY | 199908 | 10 | 4 | 405 | 29,987 | SH | SOLE | 1 |
| COMMERCE BANCORP INC/NJ | EQUITY | 200519 | 10 | 6 | 13357 | 364,460 | SH | SOLE | 1 |
| COMMERCE BANCSHARES INC/KANSAS | EQUITY | 200525 | 10 | 3 | 99 | 1,914 | SH | SOLE | 1 |
| COMMERCE GROUP INC | EQUITY | 200641 | 10 | 8 | 42 | 798 | SH | SOLE | 1 |

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| COMMERCIAL BANKSHARES INC/MIAM | EQUITY | 201607 | 10 | 8 | 126 | 3,563 | SH | SOLE | 1 |
| COMMERCIAL CAPITAL BANCORP INC | EQUITY | 20162L | 10 | 5 | 473 | 33,650 | SH | SOLE | 1 |
| COMMERCIAL METALS CO | EQUITY | 201723 | 10 | 3 | 2561 | 47,876 | SH | SOLE | 1 |
| COMMERCIAL NET LEASE REALTY | EQUITY | 202218 | 10 | 3 | 2279 | 97,807 | SH | SOLE | 1 |
| COMMERCIAL NET LEASE RLTY | | | | | | | | | |
| IN COM | EQUITY | 202218 | 10 | 3 | 668 | 28,673 | SH | DEFINED | 4 |
| COMMERCIAL VEHICLE GROUP INC | EQUITY | 202608 | 10 | 5 | 212 | 11,031 | SH | SOLE | 1 |
| COMMONWEALTH TELEPHONE ENTERPR | EQUITY | 203349 | 10 | 5 | 965 | 28,005 | SH | SOLE | 1 |
| COMMSCOPE INC | EQUITY | 203372 | 10 | 7 | 4536 | 158,873 | SH | SOLE | 1 |
| COMMSCOPE INC | EQUITY | 203372 | 10 | 7 | 3575 | 198,400 | SH | SOLE | 2 |
| COMMSCOPE INC | EQUITY | 203372 | 10 | 7 | 347 | 12,170 | SH | DEFINED | 4 |
| COMMUNITY BANCORP/NV | EQUITY | 20343T | 10 | 0 | 127 | 4,103 | SH | SOLE | 1 |
| COMMUNITY BANK SYSTEM INC | EQUITY | 203607 | 10 | 6 | 515 | 23,082 | SH | SOLE | 1 |
| COMMUNITY BANKS INC | EQUITY | 203628 | 10 | 2 | 466 | 16,381 | SH | SOLE | 1 |
| COMMUNITY HEALTH SYSTEMS INC | EQUITY | 203668 | 10 | 8 | 7395 | 204,563 | SH | SOLE | 1 |
| COMMUNITY TRUST BANCORP INC | EQUITY | 204149 | 10 | 8 | 383 | 11,309 | SH | SOLE | 1 |
| COMPASS BANCSHARES INC | EQUITY | 20449H | 10 | 9 | 2929 | 57,869 | SH | SOLE | 1 |
| COMPASS BANCSHARES INC | EQUITY | 20449H | 10 | 9 | 22 | 459 | SH | SOLE | 2 |
| COMPASS MINERALS INTERNATIONAL | EQUITY | 20451N | 10 | 1 | 382 | 15,303 | SH | SOLE | 1 |
| COMPTON PETROLEUM CORP | EQUITY | 204940 | 10 | 0 | 4097 | 321,100 | SH | OTHER | 1 |
| COMPUCREDIT CORP | EQUITY | 20478N | 10 | 0 | 626 | 17,002 | SH | SOLE | 1 |
| COMPUCREDIT CORP | EQUITY | 20478N | 10 | 0 | 462 | 12,000 | SH | SOLE | 2 |
| COMPUTER PROGRAMS & SYSTEMS IN | EQUITY | 205306 | 10 | 3 | 290 | 5,799 | SH | SOLE | 1 |
| COMPUTER PROGRAMS & SYSTEMS IN | EQUITY | 205306 | 10 | 3 | 323 | 7,800 | SH | SOLE | 2 |
| COMPUTER SCIENCES CORP | EQUITY | 205363 | 10 | 4 | 9567 | 172,227 | SH | SOLE | 1 |
| COMPUTER SCIENCES CORP | EQUITY | 205363 | 10 | 4 | 35 | 684 | SH | SOLE | 2 |
| COMPUWARE CORP | EQUITY | 205638 | 10 | 9 | 1394 | 177,975 | SH | SOLE | 1 |
| COMPUWARE CORP | EQUITY | 205638 | 10 | 9 | 13 | 1,431 | SH | SOLE | 2 |
| COMPX INTERNATIONAL INC | EQUITY | 20563P | 10 | 1 | 24 | 1,497 | SH | SOLE | 1 |
| COMSTOCK HOMEBUILDING COS INC | EQUITY | 205684 | 10 | 3 | 43 | 3,879 | SH | SOLE | 1 |
| COMSTOCK RESOURCES INC | EQUITY | 205768 | 20 | 3 | 919 | 30,956 | SH | SOLE | 1 |
| COMSYS IT PARTNERS INC | EQUITY | 20581E | 10 | 4 | 4550 | 417,824 | SH | SOLE | 1 |
| COMTECH TELECOMMUNICATIONS COR | EQUITY | 205826 | 20 | 9 | 944 | 32,367 | SH | SOLE | 1 |
| COMTECH TELECOMMUNICATIONS COR | EQUITY | 205826 | 20 | 9 | 421 | 13,800 | SH | SOLE | 2 |
| COMVERSE TECHNOLOGY INC | EQUITY | 205862 | 40 | 2 | 2492 | 105,913 | SH | SOLE | 1 |
| COMVERSE TECHNOLOGY INC | EQUITY | 205862 | 40 | 2 | 20 | 747 | SH | SOLE | 2 |
| CONAGRA FOODS INC | EQUITY | 205887 | 10 | 2 | 12421 | 578,798 | SH | SOLE | 1 |
| CONAGRA FOODS INC | EQUITY | 205887 | 10 | 2 | 39 | 1,917 | SH | SOLE | 2 |
| CONAGRA FOODS INC | EQUITY | 205887 | 10 | 2 | 18 | 850 | SH | DEFINED | 4 |
| CONCUR TECHNOLOGIES INC | EQUITY | 206708 | 10 | 9 | 440 | 23,736 | SH | SOLE | 1 |
| CONEXANT SYSTEMS INC | EQUITY | 207142 | 10 | 0 | 1236 | 358,348 | SH | SOLE | 1 |
| CONMED CORP | EQUITY | 207410 | 10 | 1 | 428 | 22,338 | SH | SOLE | 1 |
| CONNECTICUT WATER SERVICE INC | EQUITY | 207797 | 10 | 1 | 161 | 6,135 | SH | SOLE | 1 |
| CONNETICS CORP | EQUITY | 208192 | 10 | 4 | 448 | 26,456 | SH | SOLE | 1 |
| CONN'S INC | EQUITY | 208242 | 10 | 7 | 124 | 3,616 | SH | SOLE | 1 |
| CONOCOPHILLIPS | EQUITY | 20825C | 10 | 4 | 62456 | 988,841 | SH | SOLE | 1 |
| CONOCOPHILLIPS | EQUITY | 20825C | 10 | 4 | 298 | 5,121 | SH | SOLE | 2 |
| CONOR MEDSYSTEMS INC | EQUITY | 208264 | 10 | 1 | 186 | 6,339 | SH | SOLE | 1 |
| CONSECO INC | EQUITY | 208464 | 88 | 3 | 114 | 4,590 | SH | SOLE | 1 |
| CONSOL ENERGY INC | EQUITY | 20854P | 10 | 9 | 178 | 2,394 | SH | SOLE | 1 |
| CONSOLIDATED COMMUNICATIONS HO | EQUITY | 209034 | 10 | 7 | 194 | 11,919 | SH | SOLE | 1 |
| CONSOLIDATED EDISON INC | EQUITY | 209115 | 10 | 4 | 5016 | 115,310 | SH | SOLE | 1 |
| CONSOLIDATED EDISON INC | EQUITY | 209115 | 10 | 4 | 42 | 903 | SH | SOLE | 2 |
| CONSOLIDATED GRAPHICS INC | EQUITY | 209341 | 10 | 6 | 447 | 8,580 | SH | SOLE | 1 |
| CONSOLIDATED-TOMOKA LAND CO | EQUITY | 210226 | 10 | 6 | 553 | 8,906 | SH | SOLE | 1 |
| CONSTELLATION BRANDS INC | EQUITY | 21036P | 10 | 8 | 2299 | 91,786 | SH | SOLE | 1 |

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| CONSTELLATION BRANDS INC | EQUITY | 21036P | 10 8 | 19 | 726 | SH | SOLE | 2 |
| CONSTELLATION BRANDS INC | CORP BOND | 21036P | 30 6 | 15 | 400 | PRN | DEFINED | 4 |
| CONSTELLATION BRANDS INC | EQUITY | 21036P | 10 8 | 19 | 755 | SH | DEFINED | 4 |
| CONSTELLATION ENERGY GROUP INC | EQUITY | 210371 | 10 0 | 9443 | 172,595 | SH | SOLE | 1 |
| CONSTELLATION ENERGY GROUP INC | EQUITY | 210371 | 10 0 | 38 | 660 | SH | SOLE | 2 |
| CONSUMER DISCRETIONARY SELECT | EQUITY | 81369Y | 40 7 | 10 | 300 | SH | DEFINED | 4 |
| CONSUMER STAPLES SELECT SECTOR | EQUITY | 81369Y | 30 8 | 80 | 3,380 | SH | DEFINED | 4 |
| CONTINENTAL AIRLINES INC | EQUITY | 210795 | 30 8 | 1791 | 66,585 | SH | SOLE | 1 |
| CONVERGYS CORP | EQUITY | 212485 | 10 6 | 1192 | 65,434 | SH | SOLE | 1 |
| CONVERGYS CORP | EQUITY | 212485 | 10 6 | 8 | 516 | SH | SOLE | 2 |
| CON-WAY INC | EQUITY | 12612W | 10 4 | 5468 | 109,485 | SH | SOLE | 1 |
| COOPER COS INC/THE | EQUITY | 216648 | 40 2 | 61 | 1,125 | SH | SOLE | 1 |
| COOPER COS INC/THE | EQUITY | 216648 | 40 2 | 12527 | 244,200 | SH | SOLE | 2 |
| COOPER INDUSTRIES LTD | EQUITY | G24182 | 10 0 | 25 | 339 | SH | SOLE | 2 |
| COOPER TIRE & RUBBER CO | EQUITY | 216831 | 10 7 | 1082 | 75,484 | SH | SOLE | 1 |
| COOPER TIRE & RUBBER CO | EQUITY | 216831 | 10 7 | 3 | 225 | SH | SOLE | 2 |
| COPART INC | EQUITY | 217204 | 10 6 | 4009 | 146,030 | SH | SOLE | 1 |
| CORE-MARK HOLDING CO INC | EQUITY | 218681 | 10 4 | 6699 | 175,092 | SH | SOLE | 1 |
| CORINTHIAN COLLEGES INC | EQUITY | 218868 | 10 7 | 3513 | 243,965 | SH | SOLE | 1 |
| CORN PRODUCTS INTERNATIONAL IN | EQUITY | 219023 | 10 8 | 1691 | 57,172 | SH | SOLE | 1 |
| CORNING INC | EQUITY | 219350 | 10 5 | 46660 | 1,733,201 | SH | SOLE | 1 |
| CORNING INC | EQUITY | 219350 | 10 5 | 15911 | 809,325 | SH | SOLE | 2 |
| CORNING INC | EQUITY | 219350 | 10 5 | 470 | 17,471 | SH | DEFINED | 4 |
| CORPORATE EXECUTIVE BOARD CO | EQUITY | 21988R | 10 2 | 8356 | 82,810 | SH | SOLE | 1 |
| CORPORATE OFFICE PROPERTIES TR | EQUITY | 22002T | 10 8 | 1077 | 23,541 | SH | SOLE | 1 |
| CORRECTIONS CORP OF AMERICA | EQUITY | 22025Y | 40 7 | 3095 | 68,477 | SH | SOLE | 1 |
| CORRECTIONS CORP OF AMERICA | EQUITY | 22025Y | 40 7 | 8755 | 193,700 | SH | SOLE | 3 |
| CORUS BANKSHARES INC | EQUITY | 220873 | 10 3 | 845 | 14,209 | SH | SOLE | 1 |
| CORUS GROUP PLC | EQUITY | 22087M | 10 1 | 1 | 95 | SH | DEFINED | 4 |
| CORVEL CORP | EQUITY | 221006 | 10 9 | 97 | 4,418 | SH | SOLE | 1 |
| COST PLUS INC | EQUITY | 221485 | 10 5 | 286 | 16,738 | SH | SOLE | 1 |
| COSTAR GROUP INC | EQUITY | 22160N | 10 9 | 642 | 12,366 | SH | SOLE | 1 |
| | | | | | | | | |
| COSTCO WHOLESALE CORP | EQUITY | 22160K | 10 5 | 12026 | 222,045 | SH | SOLE | 1 |
| COSTCO WHOLESALE CORP | EQUITY | 22160K | 10 5 | 86 | 1,743 | SH | SOLE | 2 |
| COSTCO WHOLESALE CORP | CORP BOND | 22160Q | AC 6 | 4 | 3,000 | PRN | DEFINED | 4 |
| COTHERIX INC | EQUITY | 22163T | 10 3 | 102 | 11,134 | SH | SOLE | 1 |
| COUNTRYWIDE FINANCIAL CORP | EQUITY | 222372 | 10 4 | 9804 | 267,147 | SH | SOLE | 1 |
| COUNTRYWIDE FINANCIAL CORP | EQUITY | 222372 | 10 4 | 75 | 2,205 | SH | SOLE | 2 |
| COURIER CORP | EQUITY | 222660 | 10 2 | 332 | 7,496 | SH | SOLE | 1 |
| COUSINS PROPERTIES INC | EQUITY | 222795 | 10 6 | 999 | 29,887 | SH | SOLE | 1 |
| COVANCE INC | EQUITY | 222816 | 10 0 | 7769 | 132,238 | SH | SOLE | 1 |
| COVANSYS CORP | EQUITY | 22281W | 10 3 | 403 | 23,430 | SH | SOLE | 1 |
| COVANSYS CORP | EQUITY | 22281W | 10 3 | 425 | 31,200 | SH | SOLE | 2 |
| COVANTA HOLDING CORP | EQUITY | 22282E | 10 2 | 1364 | 81,836 | SH | SOLE | 1 |
| COVENANT TRANSPORT INC | EQUITY | 22284P | 10 5 | 93 | 6,396 | SH | SOLE | 1 |
| COVENTRY HEALTH CARE INC | EQUITY | 222862 | 10 4 | 3981 | 73,750 | SH | SOLE | 1 |
| COVENTRY HEALTH CARE INC | EQUITY | 222862 | 10 4 | 12132 | 213,000 | SH | SOLE | 2 |
| COVENTRY HEALTH CARE INC | EQUITY | 222862 | 10 4 | 189 | 3,503 | SH | DEFINED | 4 |
| COX RADIO INC | EQUITY | 224051 | 10 2 | 392 | 29,199 | SH | SOLE | 1 |
| CR BARD INC | EQUITY | 067383 | 10 9 | 3249 | 47,915 | SH | SOLE | 1 |
| CR BARD INC | EQUITY | 067383 | 10 9 | 6848 | 103,887 | SH | SOLE | 2 |
| CRA INTERNATIONAL INC | EQUITY | 12618T | 10 5 | 416 | 8,439 | SH | SOLE | 1 |
| CRANE CO | EQUITY | 224399 | 10 5 | 5916 | 144,265 | SH | SOLE | 1 |
| CRAWFORD & CO | EQUITY | 224633 | 10 7 | 106 | 17,730 | SH | SOLE | 1 |
| CREDENCE SYSTEMS CORP | EQUITY | 225302 | 10 8 | 2020 | 275,166 | SH | SOLE | 1 |
| CREDIT SUISSE GROUP | EQUITY | 225401 | 10 8 | 4 | 70 | SH | DEFINED | 4 |

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|--------------------------------|-----------|--------|----|---|-------|-----------|-----|---------|---|
| CREE INC | EQUITY | 225447 | 10 | 1 | 5251 | 160,037 | SH | SOLE | 1 |
| CREE INC | EQUITY | 225447 | 10 | 1 | 36 | 1,105 | SH | DEFINED | 4 |
| CRESCENT REAL ESTATE EQT CO | EQUITY | 225756 | 10 | 5 | 50 | 2,358 | SH | SOLE | 1 |
| CROSS COUNTRY HEALTHCARE INC | EQUITY | 227483 | 10 | 4 | 475 | 24,511 | SH | SOLE | 1 |
| CROSSTEX ENERGY INC | EQUITY | 22765Y | 10 | 4 | 362 | 4,676 | SH | SOLE | 1 |
| CROWN CASTLE INTERNATIONAL COR | EQUITY | 228227 | 10 | 4 | 165 | 5,809 | SH | SOLE | 1 |
| CROWN CASTLE INTERNATIONAL COR | EQUITY | 228227 | 10 | 4 | 2 | 84 | SH | DEFINED | 4 |
| CROWN HOLDINGS INC | EQUITY | 228368 | 10 | 6 | 1122 | 63,236 | SH | SOLE | 1 |
| CROWN HOLDINGS INC | EQUITY | 228368 | 10 | 6 | 24 | 1,370 | SH | DEFINED | 4 |
| CROWN MEDIA HOLDINGS INC | EQUITY | 228411 | 10 | 4 | 71 | 11,127 | SH | SOLE | 1 |
| CRYPTOLOGIC INC | EQUITY | 228906 | 10 | 3 | 247 | 12,600 | SH | SOLE | 2 |
| CSG SYSTEMS INTERNATIONAL INC | EQUITY | 126349 | 10 | 9 | 3236 | 139,186 | SH | SOLE | 1 |
| CSG SYSTEMS INTERNATIONAL INC | EQUITY | 126349 | 10 | 9 | 2799 | 125,400 | SH | SOLE | 2 |
| CSK AUTO CORP | EQUITY | 125965 | 10 | 3 | 476 | 34,331 | SH | SOLE | 1 |
| CSS INDUSTRIES INC | EQUITY | 125906 | 10 | 7 | 147 | 4,493 | SH | SOLE | 1 |
| CSX CORP | CORP BOND | 126408 | GA | 5 | 2047 | 1,900,000 | PRN | SOLE | 1 |
| CSX CORP | EQUITY | 126408 | 10 | 3 | 8423 | 140,851 | SH | SOLE | 1 |
| CSX CORP | EQUITY | 126408 | 10 | 3 | 17716 | 669,807 | SH | SOLE | 2 |
| CT COMMUNICATIONS INC | EQUITY | 126426 | 40 | 2 | 196 | 14,450 | SH | SOLE | 1 |
| CTS CORP | EQUITY | 126501 | 10 | 5 | 374 | 27,950 | SH | SOLE | 1 |
| CUBIC CORP | EQUITY | 229669 | 10 | 6 | 408 | 17,025 | SH | SOLE | 1 |
| CUBIST PHARMACEUTICALS INC | EQUITY | 229678 | 10 | 7 | 930 | 40,481 | SH | SOLE | 1 |
| CULLEN/FROST BANKERS INC | EQUITY | 229899 | 10 | 9 | 5382 | 100,128 | SH | SOLE | 1 |
| CUMMINS INC | EQUITY | 231021 | 10 | 6 | 3322 | 31,610 | SH | SOLE | 1 |
| CUMMINS INC | EQUITY | 231021 | 10 | 6 | 16 | 174 | SH | SOLE | 2 |
| CUMMINS INC | EQUITY | 231021 | 10 | 6 | 33 | 311 | SH | DEFINED | 4 |
| CUMULUS MEDIA INC | EQUITY | 231082 | 10 | 8 | 455 | 40,428 | SH | SOLE | 1 |
| CURAGEN CORP | EQUITY | 23126R | 10 | 1 | 180 | 35,865 | SH | SOLE | 1 |
| CURIS INC | EQUITY | 231269 | 10 | 1 | 87 | 36,424 | SH | SOLE | 1 |
| CURTISS-WRIGHT CORP | EQUITY | 231561 | 10 | 1 | 1088 | 16,435 | SH | SOLE | 1 |
| CV THERAPEUTICS INC | EQUITY | 126667 | 10 | 4 | 728 | 32,990 | SH | SOLE | 1 |
| CV THERAPEUTICS INC | EQUITY | 126667 | 10 | 4 | 3880 | 156,900 | SH | SOLE | 2 |
| CVB FINANCIAL CORP | EQUITY | 126600 | 10 | 5 | 765 | 44,741 | SH | SOLE | 1 |
| CVS CORP | EQUITY | 126650 | 10 | 0 | 80205 | 2,685,190 | SH | SOLE | 1 |
| CVS CORP | EQUITY | 126650 | 10 | 0 | 6 | 200 | SH | DEFINED | 4 |
| CYBERONICS INC | EQUITY | 23251P | 10 | 2 | 417 | 16,180 | SH | SOLE | 1 |
| CYBERSOURCE CORP | EQUITY | 23251J | 10 | 6 | 227 | 20,361 | SH | SOLE | 1 |
| CYMER INC | EQUITY | 232572 | 10 | 7 | 1254 | 27,586 | SH | SOLE | 1 |
| CYPRESS BIOSCIENCE INC | EQUITY | 232674 | 50 | 7 | 146 | 23,121 | SH | SOLE | 1 |
| CYPRESS SEMICONDUCTOR CORP | EQUITY | 232806 | 10 | 9 | 7002 | 413,103 | SH | SOLE | 1 |
| CYTEC INDUSTRIES INC | EQUITY | 232820 | 10 | 0 | 5042 | 84,021 | SH | SOLE | 1 |
| CYTYC CORP | EQUITY | 232946 | 10 | 3 | 6819 | 241,983 | SH | SOLE | 1 |
| DADE BEHRING HOLDINGS INC | EQUITY | 23342J | 20 | 6 | 77 | 2,162 | SH | SOLE | 1 |
| DAKTRONICS INC | EQUITY | 234264 | 10 | 9 | 416 | 11,403 | SH | SOLE | 1 |
| DANAHER CORP | EQUITY | 235851 | 10 | 2 | 10195 | 160,423 | SH | SOLE | 1 |
| DANAHER CORP | EQUITY | 235851 | 10 | 2 | 38637 | 692,676 | SH | SOLE | 2 |
| DANAHER CORP | EQUITY | 235851 | 10 | 2 | 5 | 80 | SH | DEFINED | 4 |
| DARDEN RESTAURANTS INC | EQUITY | 237194 | 10 | 5 | 4407 | 107,418 | SH | SOLE | 1 |
| DARDEN RESTAURANTS INC | EQUITY | 237194 | 10 | 5 | 19 | 483 | SH | SOLE | 2 |
| DARLING INTERNATIONAL INC | EQUITY | 237266 | 10 | 1 | 227 | 48,601 | SH | SOLE | 1 |
| DATASCOPE CORP | EQUITY | 238113 | 10 | 4 | 351 | 8,898 | SH | SOLE | 1 |
| DAVITA INC | EQUITY | 23918K | 10 | 8 | 147 | 2,444 | SH | SOLE | 1 |
| DEALERTRACK HOLDINGS INC | EQUITY | 242309 | 10 | 2 | 695 | 32,600 | SH | SOLE | 1 |
| DEAN FOODS CO | EQUITY | 242370 | 10 | 4 | 2471 | 63,631 | SH | SOLE | 1 |
| DEB SHOPS INC | EQUITY | 242728 | 10 | 3 | 97 | 3,265 | SH | SOLE | 1 |
| DECKERS OUTDOOR CORP | EQUITY | 243537 | 10 | 7 | 313 | 7,722 | SH | SOLE | 1 |

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| DECODE GENETICS INC | EQUITY | 243586 | 10 | 4 | 360 | 41,477 | SH | SOLE | 1 |
| DEERE & CO | EQUITY | 244199 | 10 | 5 | 12329 | 155,963 | SH | SOLE | 1 |
| DEERE & CO | EQUITY | 244199 | 10 | 5 | 61 | 891 | SH | SOLE | 2 |
| DEERE & CO | EQUITY | 244199 | 10 | 5 | 65 | 820 | SH | DEFINED | 4 |
| DEERFIELD TRIARC CAPITAL CORP | EQUITY | 244572 | 30 | 1 | 256 | 19,013 | SH | SOLE | 1 |
| DEL MONTE FOODS CO | EQUITY | 24522P | 10 | 3 | 72 | 6,055 | SH | SOLE | 1 |
| DELIA*S INC | EQUITY | 246911 | 10 | 1 | 130 | 13,955 | SH | SOLE | 1 |
| DELL INC | EQUITY | 24702R | 10 | 1 | 82312 | 2,765,702 | SH | SOLE | 1 |
| DELL INC | EQUITY | 24702R | 10 | 1 | 17393 | 579,963 | SH | SOLE | 2 |
| DELL INC | EQUITY | 24702R | 10 | 1 | 205 | 6,904 | SH | DEFINED | 4 |
| DELPHI FINANCIAL GROUP | EQUITY | 247131 | 10 | 5 | 1094 | 21,191 | SH | SOLE | 1 |
| DELTA & PINE LAND CO | EQUITY | 247357 | 10 | 6 | 818 | 27,126 | SH | SOLE | 1 |
| DELTA FINANCIAL CORP | EQUITY | 247918 | 10 | 5 | 78 | 8,191 | SH | SOLE | 1 |
| DELTA PETROLEUM CORP | EQUITY | 247907 | 20 | 7 | 563 | 26,774 | SH | SOLE | 1 |
| DELTIC TIMBER CORP | EQUITY | 247850 | 10 | 0 | 463 | 7,637 | SH | SOLE | 1 |
| DELTIC TIMBER CORP | EQUITY | 247850 | 10 | 0 | 370 | 6,105 | SH | DEFINED | 4 |
| DELUXE CORP | EQUITY | 248019 | 10 | 1 | 3415 | 130,496 | SH | SOLE | 1 |
| DENBURY RESOURCES INC | EQUITY | 247916 | 20 | 8 | 7663 | 241,972 | SH | SOLE | 1 |
| DENDREON CORP | EQUITY | 24823Q | 10 | 7 | 907 | 192,587 | SH | SOLE | 1 |
| DENDRITE INTERNATIONAL INC | EQUITY | 248239 | 10 | 5 | 442 | 32,382 | SH | SOLE | 1 |
| DENNY'S CORP | EQUITY | 24869P | 10 | 4 | 328 | 68,960 | SH | SOLE | 1 |
| DENTSPLY INTERNATIONAL INC | EQUITY | 249030 | 10 | 7 | 9865 | 169,652 | SH | SOLE | 1 |
| DESARROLLADORA HOMEX SA DE CV | EQUITY | 25030W | 10 | 0 | 1092 | 30,910 | SH | DEFINED | 4 |
| DESERT SUN MINING CORP | EQUITY | 25043V | 10 | 7 | 2312 | 417,100 | SH | OTHER | 1 |
| DESIGN WITHIN REACH INC | EQUITY | 250557 | 10 | 5 | 51 | 9,048 | SH | SOLE | 1 |
| DEVELOPERS DIVERSIFIED REALTY | EQUITY | 251591 | 10 | 3 | 12560 | 229,399 | SH | SOLE | 1 |
| DEVON ENERGY CORP | EQUITY | 25179M | 10 | 3 | 22343 | 365,266 | SH | SOLE | 1 |
| DEVON ENERGY CORP | EQUITY | 25179M | 10 | 3 | 103 | 1,641 | SH | SOLE | 2 |
| DEVON ENERGY CORP | EQUITY | 25179M | 10 | 3 | 2 | 38 | SH | DEFINED | 4 |
| DEVON ENERGY CORPORATION | CORP BOND | 25179M | AB | 9 | 1102 | 950,000 | PRN | SOLE | 1 |

| | | | | | | | | | |
|--------------------------------|--------|--------|----|---|-------|---------|----|---------|---|
| DEVRY INC | EQUITY | 251893 | 10 | 3 | 3775 | 165,788 | SH | SOLE | 1 |
| DEXCOM INC | EQUITY | 252131 | 10 | 7 | 72 | 3,556 | SH | SOLE | 1 |
| DHB INDUSTRIES INC | EQUITY | 23321E | 10 | 3 | 101 | 21,030 | SH | SOLE | 1 |
| DIAGEO PLC | EQUITY | 25243Q | 20 | 5 | 14219 | 243,900 | SH | SOLE | 2 |
| DIAGNOSTIC PRODUCTS CORP | EQUITY | 252450 | 10 | 1 | 827 | 17,363 | SH | SOLE | 1 |
| DIAMOND FOODS INC | EQUITY | 252603 | 10 | 5 | 83 | 4,838 | SH | SOLE | 1 |
| DIAMOND OFFSHORE DRILLING INC | EQUITY | 25271C | 10 | 2 | 731 | 8,168 | SH | SOLE | 1 |
| DIAMOND OFFSHORE DRILLING INC | EQUITY | 25271C | 10 | 2 | 19992 | 287,400 | SH | SOLE | 2 |
| DIAMONDCLUSTER INTERNATIONAL I | EQUITY | 25278P | 10 | 6 | 227 | 21,176 | SH | SOLE | 1 |
| DIAMONDROCK HOSPITALITY CO | EQUITY | 252784 | 30 | 1 | 273 | 19,745 | SH | SOLE | 1 |
| DIAMONDS TRUST SERIES I | EQUITY | 252787 | 10 | 6 | 7 | 60 | SH | DEFINED | 4 |
| DICK'S SPORTING GOODS INC | EQUITY | 253393 | 10 | 2 | 34 | 848 | SH | SOLE | 1 |
| DIEBOLD INC | EQUITY | 253651 | 10 | 3 | 5979 | 145,486 | SH | SOLE | 1 |
| DIGENE CORP | EQUITY | 253752 | 10 | 9 | 492 | 12,592 | SH | SOLE | 1 |
| DIGI INTERNATIONAL INC | EQUITY | 253798 | 10 | 2 | 200 | 17,166 | SH | SOLE | 1 |
| DIGITAL INSIGHT CORP | EQUITY | 25385P | 10 | 6 | 1446 | 39,716 | SH | SOLE | 1 |
| DIGITAL MUSIC GROUP INC | EQUITY | 25388X | 10 | 6 | 1102 | 117,600 | SH | SOLE | 3 |
| DIGITAL REALTY TRUST INC | EQUITY | 253868 | 10 | 3 | 242 | 8,595 | SH | SOLE | 1 |
| DIGITAL RIVER INC | EQUITY | 25388B | 10 | 4 | 1134 | 26,011 | SH | SOLE | 1 |
| DIGITAL RIVER INC | EQUITY | 25388B | 10 | 4 | 3 | 60 | SH | DEFINED | 4 |
| DIGITAS INC | EQUITY | 25388K | 10 | 4 | 977 | 67,836 | SH | SOLE | 1 |
| DILLARD'S INC | EQUITY | 254067 | 10 | 1 | 755 | 28,997 | SH | SOLE | 1 |
| DILLARD'S INC | EQUITY | 254067 | 10 | 1 | 6 | 228 | SH | SOLE | 2 |
| DIME COMMUNITY BANCSHARES | EQUITY | 253922 | 10 | 8 | 291 | 20,254 | SH | SOLE | 1 |
| DIODES INC | EQUITY | 254543 | 10 | 1 | 526 | 12,685 | SH | SOLE | 1 |
| DIODES INC | EQUITY | 254543 | 10 | 1 | 533 | 12,835 | SH | DEFINED | 4 |

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| DIONEX CORP | EQUITY | 254546 | 10 | 4 | 949 | 15,431 | SH | SOLE | 1 |
| DIRECT GENERAL CORP | EQUITY | 25456W | 20 | 4 | 193 | 11,355 | SH | SOLE | 1 |
| DISCOVERY HOLDING CO | EQUITY | 25468Y | 10 | 7 | 217 | 14,460 | SH | SOLE | 1 |
| DISCOVERY LABORATORIES INC | EQUITY | 254668 | 10 | 6 | 339 | 46,279 | SH | SOLE | 1 |
| DITECH COMMUNICATIONS CORP | EQUITY | 25500M | 10 | 3 | 254 | 24,315 | SH | SOLE | 1 |
| DIVERSA CORP | EQUITY | 255064 | 10 | 7 | 161 | 17,705 | SH | SOLE | 1 |
| DIXIE GROUP INC | EQUITY | 255519 | 10 | 0 | 122 | 8,150 | SH | SOLE | 1 |
| DIXIE GROUP INC | EQUITY | 255519 | 10 | 0 | 28 | 1,860 | SH | DEFINED | 4 |
| DJ ORTHOPEDICS INC | EQUITY | 23325G | 10 | 4 | 1388 | 34,900 | SH | SOLE | 1 |
| DJ ORTHOPEDICS INC | EQUITY | 23325G | 10 | 4 | 1165 | 29,300 | SH | SOLE | 3 |
| DOBSON COMMUNICATIONS CORP | EQUITY | 256069 | 10 | 5 | 864 | 107,745 | SH | SOLE | 1 |
| DOLBY LABORATORIES INC | EQUITY | 25659T | 10 | 7 | 14 | 671 | SH | SOLE | 1 |
| DOLLAR GENERAL CORP | EQUITY | 256669 | 10 | 2 | 6691 | 378,661 | SH | SOLE | 1 |
| DOLLAR GENERAL CORP | EQUITY | 256669 | 10 | 2 | 22 | 1,170 | SH | SOLE | 2 |
| DOLLAR GENERAL CORP | EQUITY | 256669 | 10 | 2 | 34 | 1,900 | SH | DEFINED | 4 |
| DOLLAR THRIFTY AUTOMOTIVE GROU | EQUITY | 256743 | 10 | 5 | 868 | 19,119 | SH | SOLE | 1 |
| DOLLAR TREE STORES INC | EQUITY | 256747 | 10 | 6 | 6183 | 223,466 | SH | SOLE | 1 |
| DOMINION RESOURCES INC/VA | EQUITY | 25746U | 10 | 9 | 17197 | 249,120 | SH | SOLE | 1 |
| DOMINION RESOURCES INC/VA | EQUITY | 25746U | 10 | 9 | 99 | 1,281 | SH | SOLE | 2 |
| DOMINION RESOURCES INC/VA | EQUITY | 25746U | 10 | 9 | 39 | 560 | SH | DEFINED | 4 |
| DOMINO'S PIZZA INC | EQUITY | 25754A | 20 | 1 | 1936 | 67,807 | SH | SOLE | 1 |
| DONALDSON CO INC | EQUITY | 257651 | 10 | 9 | 4856 | 143,714 | SH | SOLE | 1 |
| DONEGAL GROUP INC | EQUITY | 257701 | 20 | 1 | 188 | 7,188 | SH | SOLE | 1 |
| DORAL FINANCIAL CORP | EQUITY | 25811P | 10 | 0 | 756 | 65,488 | SH | SOLE | 1 |
| DORCHESTER MINERALS LP | EQUITY | 25820R | 10 | 5 | 114 | 4,200 | SH | SOLE | 1 |
| DOT HILL SYSTEMS CORP | EQUITY | 25848T | 10 | 9 | 236 | 33,309 | SH | SOLE | 1 |
| DOV PHARMACEUTICAL INC | EQUITY | 259858 | 10 | 8 | 277 | 17,307 | SH | SOLE | 1 |
| DOVER CORP | EQUITY | 260003 | 10 | 8 | 7430 | 153,007 | SH | SOLE | 1 |
| DOVER CORP | EQUITY | 260003 | 10 | 8 | 93335 | 2,305,125 | SH | SOLE | 2 |
| DOVER DOWNS GAMING & ENTERTAIN | EQUITY | 260095 | 10 | 4 | 158 | 7,249 | SH | SOLE | 1 |
| DOVER MOTORSPORTS INC | EQUITY | 260174 | 10 | 7 | 64 | 11,704 | SH | SOLE | 1 |
| DOW CHEMICAL CO/THE | EQUITY | 260543 | 10 | 3 | 23808 | 586,406 | SH | SOLE | 1 |
| DOW CHEMICAL CO/THE | EQUITY | 260543 | 10 | 3 | 20598 | 470,064 | SH | SOLE | 2 |
| DOW CHEMICAL CO/THE | EQUITY | 260543 | 10 | 3 | 44 | 1,076 | SH | DEFINED | 4 |
| DOW JONES & CO INC | EQUITY | 260561 | 10 | 5 | 1134 | 28,863 | SH | SOLE | 1 |
| DOW JONES & CO INC | EQUITY | 260561 | 10 | 5 | 8 | 219 | SH | SOLE | 2 |
| DOWNEY FINANCIAL CORP | EQUITY | 261018 | 10 | 5 | 506 | 7,524 | SH | SOLE | 1 |
| DPL INC | EQUITY | 233293 | 10 | 9 | 7191 | 266,344 | SH | SOLE | 1 |
| DPL INC | EQUITY | 233293 | 10 | 9 | 66 | 2,447 | SH | DEFINED | 4 |
| DR HORTON INC | EQUITY | 23331A | 10 | 9 | 4162 | 125,298 | SH | SOLE | 1 |
| DR HORTON INC | EQUITY | 23331A | 10 | 9 | 36 | 1,005 | SH | SOLE | 2 |
| DR REDDY'S LABORATORIES LTD | EQUITY | 256135 | 20 | 3 | 6 | 200 | SH | DEFINED | 4 |
| DREAMWORKS ANIMATION SKG INC | EQUITY | 26153C | 10 | 3 | 26 | 986 | SH | SOLE | 1 |
| DRESS BARN INC | EQUITY | 261570 | 10 | 5 | 1293 | 26,958 | SH | SOLE | 1 |
| DRESS BARN INC | EQUITY | 261570 | 10 | 5 | 486 | 12,600 | SH | SOLE | 2 |
| DRESSER-RAND GROUP INC | EQUITY | 261608 | 10 | 3 | 2005 | 80,680 | SH | SOLE | 1 |
| DREW INDUSTRIES INC | EQUITY | 26168L | 20 | 5 | 410 | 11,533 | SH | SOLE | 1 |
| DREYFUS MUNICIPAL INCOME INC | EQUITY | 26201R | 10 | 2 | 11 | 1,262 | SH | DEFINED | 4 |
| DRIL-QUIP INC | EQUITY | 262037 | 10 | 4 | 416 | 5,875 | SH | SOLE | 1 |
| DRS TECHNOLOGIES INC | EQUITY | 23330X | 10 | 0 | 6132 | 111,753 | SH | SOLE | 1 |
| DRS TECHNOLOGIES INC | EQUITY | 23330X | 10 | 0 | 33413 | 649,800 | SH | SOLE | 2 |
| DRUGSTORE.COM | EQUITY | 262241 | 10 | 2 | 160 | 51,921 | SH | SOLE | 1 |
| DSP GROUP INC | EQUITY | 23332B | 10 | 6 | 787 | 27,140 | SH | SOLE | 1 |
| DST SYSTEMS INC | EQUITY | 233326 | 10 | 7 | 7657 | 132,147 | SH | SOLE | 1 |
| DST SYSTEMS INC | CORP BOND | 233326 | AB | 3 | 1 | 1,000 | PRN | DEFINED | 4 |
| DST SYSTEMS INC | EQUITY | 233326 | 10 | 7 | 8 | 145 | SH | DEFINED | 4 |

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|--------------------------------|-----------|--------|----|---|-------|-----------|-----|---------|---|
| DSW INC | EQUITY | 23334L | 10 | 2 | 272 | 8,691 | SH | SOLE | 1 |
| DTE ENERGY CO | EQUITY | 233331 | 10 | 7 | 4936 | 123,132 | SH | SOLE | 1 |
| DTE ENERGY CO | EQUITY | 233331 | 10 | 7 | 28 | 657 | SH | SOLE | 2 |
| DTE ENERGY CO | EQUITY | 233331 | 10 | 7 | 4 | 101 | SH | DEFINED | 4 |
| DTS INC | EQUITY | 23335C | 10 | 1 | 259 | 13,158 | SH | SOLE | 1 |
| DUKE ENERGY CORP | CORP BOND | 264399 | EJ | 1 | 1659 | 1,350,000 | PRN | SOLE | 1 |
| DUKE ENERGY CORP | EQUITY | 264399 | 10 | 6 | 32594 | 1,118,137 | SH | SOLE | 1 |
| DUKE ENERGY CORP | EQUITY | 264399 | 10 | 6 | 94 | 3,423 | SH | SOLE | 2 |
| DUKE REALTY CORP | EQUITY | 264411 | 50 | 5 | 165 | 4,359 | SH | SOLE | 1 |
| DUN & BRADSTREET CORP | EQUITY | 26483E | 10 | 0 | 10771 | 140,463 | SH | SOLE | 1 |
| DUQUESNE LIGHT HOLDINGS INC | EQUITY | 266233 | 10 | 5 | 11389 | 690,240 | SH | SOLE | 1 |
| DUQUESNE LIGHT HOLDINGS INC | EQUITY | 266233 | 10 | 5 | 1 | 56 | SH | DEFINED | 4 |
| DURATEK INC | EQUITY | 26658Q | 10 | 2 | 233 | 10,618 | SH | SOLE | 1 |
| DURECT CORP | EQUITY | 266605 | 10 | 4 | 204 | 32,020 | SH | SOLE | 1 |
| DUSA PHARMACEUTICALS INC | EQUITY | 266898 | 10 | 5 | 91 | 12,867 | SH | SOLE | 1 |
| DUSA PHARMACEUTICALS INC | EQUITY | 266898 | 10 | 5 | 2737 | 287,900 | SH | SOLE | 2 |
| DWS HIGH INCOME TRUST | EQUITY | 23337C | 10 | 9 | 11 | 1,540 | SH | DEFINED | 4 |
| DWS STRATEGIC MUNICIPAL INCOME | EQUITY | 23338T | 10 | 1 | 252 | 20,000 | SH | SOLE | 1 |
| DXP ENTERPRISES INC | EQUITY | 233377 | 40 | 7 | 15 | 435 | SH | DEFINED | 4 |
| DYCOM INDUSTRIES INC | EQUITY | 267475 | 10 | 1 | 2433 | 114,483 | SH | SOLE | 1 |
| DYNAMEX INC | EQUITY | 26784F | 10 | 3 | 170 | 8,810 | SH | SOLE | 1 |
| DYNAMIC MATERIALS CORP | EQUITY | 267888 | 10 | 5 | 155 | 4,340 | SH | SOLE | 1 |
| DYNAMIC MATERIALS CORP | EQUITY | 267888 | 10 | 5 | 459 | 15,300 | SH | SOLE | 2 |
| DYNEGY INC | EQUITY | 26816Q | 10 | 1 | 2212 | 460,747 | SH | SOLE | 1 |
| DYNEGY INC | EQUITY | 26816Q | 10 | 1 | 5 | 1,113 | SH | SOLE | 2 |
| DYNEGY INC | EQUITY | 26816Q | 10 | 1 | 7278 | 1,516,300 | SH | SOLE | 3 |
| E*TRADE FINANCIAL CORP | EQUITY | 269246 | 10 | 4 | 5256 | 194,824 | SH | SOLE | 1 |
| E*TRADE FINANCIAL CORP | EQUITY | 269246 | 10 | 4 | 31 | 1,509 | SH | SOLE | 2 |
| E*TRADE FINANCIAL CORP | EQUITY | 269246 | 10 | 4 | 49 | 1,805 | SH | DEFINED | 4 |
| EAGLE MATERIALS INC | EQUITY | 26969P | 10 | 8 | 2668 | 41,844 | SH | SOLE | 1 |
| EAGLE MATERIALS INC | EQUITY | 26969P | 10 | 8 | 606 | 4,950 | SH | SOLE | 2 |
| EARLE M JORGENSEN CO | EQUITY | 480829 | 10 | 0 | 209 | 13,797 | SH | SOLE | 1 |
| EARTHLINK INC | EQUITY | 270321 | 10 | 2 | 869 | 90,987 | SH | SOLE | 1 |
| EAST WEST BANCORP INC | EQUITY | 27579R | 10 | 4 | 53 | 1,373 | SH | SOLE | 1 |
| EASTGROUP PROPERTIES INC | EQUITY | 277276 | 10 | 1 | 793 | 16,716 | SH | SOLE | 1 |
| EASTMAN CHEMICAL CO | EQUITY | 277432 | 10 | 0 | 1956 | 38,212 | SH | SOLE | 1 |
| EASTMAN CHEMICAL CO | EQUITY | 277432 | 10 | 0 | 15 | 300 | SH | SOLE | 2 |
| EASTMAN KODAK CO | EQUITY | 277461 | 10 | 9 | 3819 | 134,278 | SH | SOLE | 1 |
| EASTMAN KODAK CO | EQUITY | 277461 | 10 | 9 | 25 | 1,059 | SH | SOLE | 2 |
| EATON CORP | EQUITY | 278058 | 10 | 2 | 5199 | 71,250 | SH | SOLE | 1 |
| EATON CORP | EQUITY | 278058 | 10 | 2 | 37 | 546 | SH | SOLE | 2 |
| EATON CORP | EQUITY | 278058 | 10 | 2 | 11 | 150 | SH | DEFINED | 4 |
| EATON VANCE CORP | EQUITY | 278265 | 10 | 3 | 7427 | 271,252 | SH | SOLE | 1 |
| EATON VANCE LIMITED DURATION I | EQUITY | 27828H | 10 | 5 | 26 | 1,500 | SH | DEFINED | 4 |
| EATON VANCE MUNICIPAL INCOME T | EQUITY | 27826U | 10 | 8 | 497 | 32,800 | SH | DEFINED | 4 |
| EATON VANCE TAX-MANAGED GLOBAL | EQUITY | 27829C | 10 | 5 | 18 | 1,000 | SH | DEFINED | 4 |
| EATON VANCE TAX-MANAGED BUY-WR | EQUITY | 27828Y | 10 | 8 | 11 | 599 | SH | DEFINED | 4 |
| EBAY INC | EQUITY | 278642 | 10 | 3 | 29690 | 761,282 | SH | SOLE | 1 |
| EBAY INC | EQUITY | 278642 | 10 | 3 | 26003 | 601,218 | SH | SOLE | 2 |
| EBAY INC | EQUITY | 278642 | 10 | 3 | 18 | 450 | SH | DEFINED | 4 |
| ECC CAPITAL CORP | EQUITY | 26826M | 10 | 8 | 66 | 43,350 | SH | SOLE | 1 |
| ECHELON CORP | EQUITY | 27874N | 10 | 5 | 212 | 22,455 | SH | SOLE | 1 |
| ECHELON CORP | EQUITY | 27874N | 10 | 5 | 1 | 62 | SH | DEFINED | 4 |
| ECHOSTAR COMMUNICATIONS | CORP BOND | 278762 | AG | 4 | 3 | 3,000 | PRN | DEFINED | 4 |
| ECHOSTAR COMMUNICATIONS CORP | EQUITY | 278762 | 10 | 9 | 564 | 18,887 | SH | SOLE | 1 |
| ECLIPSYS CORP | EQUITY | 278856 | 10 | 9 | 687 | 29,107 | SH | SOLE | 1 |

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|--------------------------------|--------|--------|----|---|-------|-----------|----|---------|---|
| ECOLAB INC | EQUITY | 278865 | 10 | 0 | 6050 | 158,365 | SH | SOLE | 1 |
| ECOLAB INC | EQUITY | 278865 | 10 | 0 | 25 | 681 | SH | SOLE | 2 |
| ECOLLEGE.COM INC | EQUITY | 27887E | 10 | 0 | 253 | 13,443 | SH | SOLE | 1 |
| EDGAR ONLINE INC | EQUITY | 279765 | 10 | 1 | 39 | 7,570 | SH | DEFINED | 4 |
| EDGE PETROLEUM CORP | EQUITY | 279862 | 10 | 6 | 325 | 13,017 | SH | SOLE | 1 |
| EDISON INTERNATIONAL | EQUITY | 281020 | 10 | 7 | 39451 | 957,806 | SH | SOLE | 1 |
| EDISON INTERNATIONAL | EQUITY | 281020 | 10 | 7 | 52 | 1,203 | SH | SOLE | 2 |
| EDO CORP | EQUITY | 281347 | 10 | 4 | 371 | 12,040 | SH | SOLE | 1 |
| EDUCATE INC | EQUITY | 28138P | 10 | 0 | 119 | 13,924 | SH | SOLE | 1 |
| EDUCATION MANAGEMENT CORP | EQUITY | 28139T | 10 | 1 | 9361 | 225,014 | SH | SOLE | 1 |
| EDUCATION REALTY TRUST INC | EQUITY | 28140H | 10 | 4 | 304 | 19,901 | SH | SOLE | 1 |
| EDWARDS LIFESCIENCES CORP | EQUITY | 28176E | 10 | 8 | 5405 | 124,253 | SH | SOLE | 1 |
| EFUNDS CORP | EQUITY | 28224R | 10 | 1 | 890 | 34,444 | SH | SOLE | 1 |
| EGL INC | EQUITY | 268484 | 10 | 2 | 1316 | 29,237 | SH | SOLE | 1 |
| EI DU PONT DE NEMOURS & CO | EQUITY | 263534 | 10 | 9 | 19094 | 452,347 | SH | SOLE | 1 |
| EI DU PONT DE NEMOURS & CO | EQUITY | 263534 | 10 | 9 | 144 | 3,393 | SH | SOLE | 2 |
| EI DU PONT DE NEMOURS & CO | EQUITY | 263534 | 10 | 9 | 260 | 6,159 | SH | DEFINED | 4 |
| EL PASO CORP | EQUITY | 28336L | 10 | 9 | 3710 | 307,869 | SH | SOLE | 1 |
| EL PASO CORP | EQUITY | 28336L | 10 | 9 | 30 | 2,433 | SH | SOLE | 2 |
| EL PASO ELECTRIC CO | EQUITY | 283677 | 85 | 4 | 691 | 36,296 | SH | SOLE | 1 |
| ELDORADO GOLD CORP | EQUITY | 284902 | 10 | 3 | 4145 | 857,800 | SH | OTHER | 1 |
| ELECTRO RENT CORP | EQUITY | 285218 | 10 | 3 | 232 | 13,648 | SH | SOLE | 1 |
| ELECTRO SCIENTIFIC INDUSTRIES | EQUITY | 285229 | 10 | 0 | 481 | 21,714 | SH | SOLE | 1 |
| ELECTRONIC ARTS INC | EQUITY | 285512 | 10 | 9 | 8247 | 150,706 | SH | SOLE | 1 |
| ELECTRONIC ARTS INC | EQUITY | 285512 | 10 | 9 | 58 | 1,110 | SH | SOLE | 2 |
| ELECTRONIC ARTS INC | EQUITY | 285512 | 10 | 9 | 36 | 651 | SH | DEFINED | 4 |
| ELECTRONIC DATA SYSTEMS CORP | EQUITY | 285661 | 10 | 4 | 6442 | 240,089 | SH | SOLE | 1 |
| ELECTRONIC DATA SYSTEMS CORP | EQUITY | 285661 | 10 | 4 | 46 | 1,926 | SH | SOLE | 2 |
| ELECTRONICS FOR IMAGING | EQUITY | 286082 | 10 | 2 | 2536 | 90,651 | SH | SOLE | 1 |
| ELI LILLY & CO | EQUITY | 532457 | 10 | 8 | 29047 | 525,261 | SH | SOLE | 1 |
| ELI LILLY & CO | EQUITY | 532457 | 10 | 8 | 1511 | 26,697 | SH | SOLE | 2 |
| ELI LILLY & CO | EQUITY | 532457 | 10 | 8 | 493 | 8,910 | SH | DEFINED | 4 |
| ELIZABETH ARDEN INC | EQUITY | 28660G | 10 | 6 | 451 | 19,344 | SH | SOLE | 1 |
| ELKCORP | EQUITY | 287456 | 10 | 7 | 517 | 15,333 | SH | SOLE | 1 |
| EMAGEON INC | EQUITY | 29076V | 10 | 9 | 186 | 10,920 | SH | SOLE | 1 |
| EMC CORP/MASSACHUSETTS | EQUITY | 268648 | 10 | 2 | 18736 | 1,374,598 | SH | SOLE | 1 |
| EMC CORP/MASSACHUSETTS | EQUITY | 268648 | 10 | 2 | 86137 | 6,324,282 | SH | SOLE | 2 |
| EMC CORP/MASSACHUSETTS | EQUITY | 268648 | 10 | 2 | 39 | 2,874 | SH | DEFINED | 4 |
| EMC INSURANCE GROUP INC | EQUITY | 268664 | 10 | 9 | 133 | 4,773 | SH | SOLE | 1 |
| EMCOR GROUP INC | EQUITY | 29084Q | 10 | 0 | 3001 | 60,432 | SH | SOLE | 1 |
| EMCORE CORP | EQUITY | 290846 | 10 | 4 | 287 | 28,159 | SH | SOLE | 1 |
| EMDEON CORP | EQUITY | 290849 | 10 | 8 | 95 | 8,773 | SH | SOLE | 1 |
| EMERSON ELECTRIC CO | EQUITY | 291011 | 10 | 4 | 33256 | 397,662 | SH | SOLE | 1 |
| EMERSON ELECTRIC CO | EQUITY | 291011 | 10 | 4 | 113 | 1,518 | SH | SOLE | 2 |
| EMERSON ELECTRIC CO | EQUITY | 291011 | 10 | 4 | 46 | 550 | SH | DEFINED | 4 |
| EMMIS COMMUNICATIONS CORP | EQUITY | 291525 | 10 | 3 | 1615 | 100,915 | SH | SOLE | 1 |
| EMPIRE DISTRICT ELECTRIC CO/TH | EQUITY | 291641 | 10 | 8 | 436 | 19,630 | SH | SOLE | 1 |
| EMPRESA NACIONAL DE ELECTRICID | EQUITY | 29244T | 10 | 1 | 5778 | 191,450 | SH | SOLE | 1 |
| EMULEX CORP | EQUITY | 292475 | 20 | 9 | 1080 | 63,195 | SH | SOLE | 1 |
| EMULEX CORP | EQUITY | 292475 | 20 | 9 | 433 | 21,900 | SH | SOLE | 2 |
| ENBRIDGE ENERGY PARTNERS LP | EQUITY | 29250R | 10 | 6 | 43 | 980 | SH | DEFINED | 4 |
| ENCANA CORP | EQUITY | 292505 | 10 | 4 | 12851 | 275,200 | SH | OTHER | 1 |
| ENCORE ACQUISITION CO | EQUITY | 29255W | 10 | 0 | 3832 | 123,628 | SH | SOLE | 1 |
| ENCORE CAPITAL GROUP INC | EQUITY | 292554 | 10 | 2 | 165 | 11,171 | SH | SOLE | 1 |
| ENCORE MEDICAL CORP | EQUITY | 29256E | 10 | 9 | 157 | 30,651 | SH | SOLE | 1 |
| ENCORE WIRE CORP | EQUITY | 292562 | 10 | 5 | 412 | 12,159 | SH | SOLE | 1 |

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| ENCYSIVE PHARMACEUTICALS INC | EQUITY | 29256X | 10 7 | 216 | 44,186 | SH | SOLE | 1 |
| ENDEAVOUR INTERNATIONAL CORP | EQUITY | 29259G | 10 1 | 124 | 42,698 | SH | SOLE | 1 |
| ENDESA SA | EQUITY | 29258N | 10 7 | 4 | 110 | SH | DEFINED | 4 |
| ENDO PHARMACEUTICALS HOLDINGS | EQUITY | 29264F | 20 5 | 211 | 6,427 | SH | SOLE | 1 |
| ENDO PHARMACEUTICALS HOLDINGS | EQUITY | 29264F | 20 5 | 6 | 175 | SH | DEFINED | 4 |
| ENDWAVE CORP | EQUITY | 29264A | 20 6 | 81 | 5,499 | SH | SOLE | 1 |
| ENERGEN CORP | EQUITY | 29265N | 10 8 | 1492 | 42,626 | SH | SOLE | 1 |
| ENERGIZER HOLDINGS INC | EQUITY | 29266R | 10 8 | 6968 | 131,464 | SH | SOLE | 1 |
| ENERGY CONVERSION DEVICES INC | EQUITY | 292659 | 10 9 | 800 | 16,269 | SH | SOLE | 1 |
| ENERGY CONVERSION DEVICES INC | EQUITY | 292659 | 10 9 | 941 | 23,100 | SH | SOLE | 2 |
| ENERGY EAST CORP | EQUITY | 29266M | 10 9 | 27058 | 1,113,515 | SH | SOLE | 1 |
| ENERGY EAST CORP | EQUITY | 29266M | 10 9 | 51 | 2,102 | SH | DEFINED | 4 |
| ENERGY INCOME AND GROWTH FUND | EQUITY | 292697 | 10 9 | 109 | 5,237 | SH | DEFINED | 4 |
| ENERGY PARTNERS LTD | EQUITY | 29270U | 10 5 | 599 | 25,400 | SH | SOLE | 1 |
| ENERGY SELECT SECTOR SPDR FUND | EQUITY | 81369Y | 50 6 | 199 | 3,655 | SH | DEFINED | 4 |
| ENERGY TRANSFER PARTNERS LP | EQUITY | 29273R | 10 9 | 12 | 305 | SH | DEFINED | 4 |
| ENERGYSOUTH INC | EQUITY | 292970 | 10 0 | 164 | 5,170 | SH | SOLE | 1 |
| ENERPLUS RESOURCES FUND | EQUITY | 29274D | 60 4 | 988 | 19,677 | SH | DEFINED | 4 |
| ENERSYS | EQUITY | 29275Y | 10 2 | 483 | 34,982 | SH | SOLE | 1 |
| ENGELHARD CORP | EQUITY | 292845 | 10 4 | 3084 | 77,868 | SH | SOLE | 1 |
| ENGELHARD CORP | EQUITY | 292845 | 10 4 | 13 | 444 | SH | SOLE | 2 |
| ENNIS INC | EQUITY | 293389 | 10 2 | 377 | 19,328 | SH | SOLE | 1 |
| ENNIS INC | EQUITY | 293389 | 10 2 | 246 | 12,590 | SH | DEFINED | 4 |
| ENPRO INDUSTRIES INC | EQUITY | 29355X | 10 7 | 735 | 21,414 | SH | SOLE | 1 |
| ENSCO INTERNATIONAL INC | EQUITY | 26874Q | 10 0 | 16580 | 322,263 | SH | SOLE | 1 |
| ENSCO INTERNATIONAL INC | EQUITY | 26874Q | 10 0 | 22095 | 523,000 | SH | SOLE | 2 |
| ENSCO INTERNATIONAL INC | EQUITY | 26874Q | 10 0 | 4391 | 85,349 | SH | SOLE | 3 |
| ENSTAR GROUP INC | EQUITY | 29358R | 10 7 | 222 | 2,472 | SH | SOLE | 1 |
| ENTEGRIS INC | EQUITY | 29362U | 10 4 | 959 | 90,118 | SH | SOLE | 1 |
| ENTERCOM COMMUNICATIONS CORP | EQUITY | 293639 | 10 0 | 9375 | 335,791 | SH | SOLE | 1 |
| ENERGY CORP | EQUITY | 29364G | 10 3 | 36699 | 532,327 | SH | SOLE | 1 |
| ENERGY CORP | EQUITY | 29364G | 10 3 | 53 | 765 | SH | SOLE | 2 |
| ENERGY CORP | EQUITY | 29364G | 10 3 | 618 | 8,965 | SH | DEFINED | 4 |
| ENTERPRISE FINANCIAL SERVICES | EQUITY | 293712 | 10 5 | 161 | 5,888 | SH | SOLE | 1 |
| ENTERPRISE PRODUCTS PARTNERS L | EQUITY | 293792 | 10 7 | 2181 | 88,350 | SH | SOLE | 1 |
| ENTERTAINMENT PROPERTIES TRUST | EQUITY | 29380T | 10 5 | 5222 | 124,397 | SH | SOLE | 1 |
| ENTRAVISION COMMUNICATIONS COR | EQUITY | 29382R | 10 7 | 533 | 58,209 | SH | SOLE | 1 |
| ENTRUST INC | EQUITY | 293848 | 10 7 | 212 | 47,122 | SH | SOLE | 1 |
| ENZO BIOCHEM INC | EQUITY | 294100 | 10 2 | 282 | 20,891 | SH | SOLE | 1 |
| ENZON PHARMACEUTICALS INC | EQUITY | 293904 | 10 8 | 270 | 33,351 | SH | SOLE | 1 |
| EOG RESOURCES INC | EQUITY | 26875P | 10 1 | 11985 | 166,461 | SH | SOLE | 1 |
| EOG RESOURCES INC | EQUITY | 26875P | 10 1 | 11577 | 157,791 | SH | SOLE | 2 |
| EPICOR SOFTWARE CORP | EQUITY | 29426L | 10 8 | 541 | 40,298 | SH | SOLE | 1 |
| EPIQ SYSTEMS INC | EQUITY | 26882D | 10 9 | 192 | 10,097 | SH | SOLE | 1 |
| EPIX PHARMACEUTICALS INC | EQUITY | 26881Q | 10 1 | 62 | 17,632 | SH | SOLE | 1 |
| EQUIFAX INC | EQUITY | 294429 | 10 5 | 2225 | 59,735 | SH | SOLE | 1 |
| EQUIFAX INC | EQUITY | 294429 | 10 5 | 18 | 480 | SH | SOLE | 2 |
| EQUINIX INC | EQUITY | 29444U | 50 2 | 754 | 11,736 | SH | SOLE | 1 |
| EQUITABLE RESOURCES INC | EQUITY | 294549 | 10 0 | 12806 | 350,743 | SH | SOLE | 1 |
| EQUITY INNS INC | EQUITY | 294703 | 10 3 | 665 | 41,040 | SH | SOLE | 1 |
| EQUITY LIFESTYLE PROPERTIES IN | EQUITY | 29472R | 10 8 | 714 | 14,361 | SH | SOLE | 1 |
| EQUITY OFFICE PROPERTIES TRUST | EQUITY | 294741 | 10 3 | 14677 | 437,075 | SH | SOLE | 1 |
| EQUITY OFFICE PROPERTIES TRUST | EQUITY | 294741 | 10 3 | 45 | 1,500 | SH | SOLE | 2 |
| EQUITY ONE INC | EQUITY | 294752 | 10 0 | 690 | 28,111 | SH | SOLE | 1 |
| EQUITY RESIDENTIAL | EQUITY | 29476L | 10 7 | 11934 | 255,048 | SH | SOLE | 1 |
| EQUITY RESIDENTIAL | EQUITY | 29476L | 10 7 | 42 | 1,065 | SH | SOLE | 2 |

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| ERESEARCH TECHNOLOGY INC | EQUITY | 29481V | 10 8 | 552 | 38,390 | SH | SOLE | 1 |
| ERICSSON | EQUITY | 294821 | 60 8 | 13388 | 354,940 | SH | SOLE | 1 |
| ERIE INDEMNITY CO | EQUITY | 29530P | 10 2 | 66 | 1,252 | SH | SOLE | 1 |
| ESCALA GROUP INC | EQUITY | 29605W | 10 7 | 119 | 4,558 | SH | SOLE | 1 |
| ESCALA GROUP INC | EQUITY | 29605W | 10 7 | 365 | 18,000 | SH | SOLE | 2 |
| ESCALADE INC | EQUITY | 296056 | 10 4 | 66 | 5,966 | SH | SOLE | 1 |
| ESCO TECHNOLOGIES INC | EQUITY | 296315 | 10 4 | 979 | 19,329 | SH | SOLE | 1 |
| ESPEED INC | EQUITY | 296643 | 10 9 | 127 | 15,919 | SH | SOLE | 1 |
| ESSEX CORP | EQUITY | 296744 | 10 5 | 286 | 13,006 | SH | SOLE | 1 |
| ESSEX PROPERTY TRUST INC | EQUITY | 297178 | 10 5 | 76 | 701 | SH | SOLE | 1 |
| ESTEE LAUDER COS INC/THE | EQUITY | 518439 | 10 4 | 6190 | 166,430 | SH | SOLE | 1 |
| ESTERLINE TECHNOLOGIES CORP | EQUITY | 297425 | 10 0 | 1051 | 24,577 | SH | SOLE | 1 |
| ESTERLINE TECHNOLOGIES CORP | EQUITY | 297425 | 10 0 | 8290 | 207,900 | SH | SOLE | 2 |
| ETHAN ALLEN INTERIORS INC | EQUITY | 297602 | 10 4 | 1057 | 25,157 | SH | SOLE | 1 |
| EUROBANCSHARES INC | EQUITY | 298716 | 10 1 | 83 | 7,000 | SH | SOLE | 1 |
| EURONET WORLDWIDE INC | EQUITY | 298736 | 10 9 | 894 | 23,625 | SH | SOLE | 1 |
| EV3 INC | EQUITY | 26928A | 20 0 | 182 | 10,265 | SH | SOLE | 1 |
| EV3 INC | EQUITY | 26928A | 20 0 | 2729 | 210,000 | SH | SOLE | 2 |
| EVERGREEN INCOME ADVANTAGE FUN | EQUITY | 30023Y | 10 5 | 110 | 7,861 | SH | DEFINED | 4 |
| EVERGREEN SOLAR INC | EQUITY | 30033R | 10 8 | 463 | 30,037 | SH | SOLE | 1 |
| EW SCRIPPS CO | EQUITY | 811054 | 20 4 | 1751 | 39,155 | SH | SOLE | 1 |
| EW SCRIPPS CO | EQUITY | 811054 | 20 4 | 15 | 315 | SH | SOLE | 2 |
| EW SCRIPPS CO | EQUITY | 811054 | 20 4 | 3 | 70 | SH | DEFINED | 4 |
| EXAR CORP | EQUITY | 300645 | 10 8 | 839 | 58,744 | SH | SOLE | 1 |
| EXCEL TECHNOLOGY INC | EQUITY | 30067T | 10 3 | 270 | 9,166 | SH | SOLE | 1 |
| EXELIXIS INC | EQUITY | 30161Q | 10 4 | 758 | 63,124 | SH | SOLE | 1 |
| EXELON CORP | EQUITY | 30161N | 10 1 | 15389 | 290,905 | SH | SOLE | 1 |
| EXELON CORP | EQUITY | 30161N | 10 1 | 131 | 2,463 | SH | SOLE | 2 |
| EXPEDIA INC | EQUITY | 30212P | 10 5 | 533 | 26,280 | SH | SOLE | 1 |
| EXPEDIA INC | EQUITY | 30212P | 10 5 | 14 | 692 | SH | DEFINED | 4 |
| EXPEDITORS INTERNATIONAL WASHI | EQUITY | 302130 | 10 9 | 27848 | 322,354 | SH | SOLE | 1 |
| EXPONENT INC | EQUITY | 30214U | 10 2 | 192 | 6,066 | SH | SOLE | 1 |
| EXPRESS SCRIPTS INC | EQUITY | 302182 | 10 0 | 6561 | 74,636 | SH | SOLE | 1 |
| EXPRESS SCRIPTS INC | EQUITY | 302182 | 10 0 | 45 | 537 | SH | SOLE | 2 |
| EXPRESSJET HOLDINGS INC | EQUITY | 30218U | 10 8 | 247 | 33,263 | SH | SOLE | 1 |
| EXTRA SPACE STORAGE INC | EQUITY | 30225T | 10 2 | 666 | 38,762 | SH | SOLE | 1 |
| EXTREME NETWORKS | EQUITY | 30226D | 10 6 | 465 | 92,663 | SH | SOLE | 1 |
| EXXON MOBIL CORP | EQUITY | 30231G | 10 2 | 319889 | 5,256,076 | SH | SOLE | 1 |
| EXXON MOBIL CORP | EQUITY | 30231G | 10 2 | 32819 | 584,277 | SH | SOLE | 2 |
| EXXON MOBIL CORP | EQUITY | 30231G | 10 2 | 2361 | 38,793 | SH | DEFINED | 4 |
| F5 NETWORKS INC | EQUITY | 315616 | 10 2 | 6072 | 83,767 | SH | SOLE | 1 |
| FACTSET RESEARCH SYSTEMS INC | EQUITY | 303075 | 10 5 | 1157 | 26,099 | SH | SOLE | 1 |
| FACTSET RESEARCH SYSTEMS INC | EQUITY | 303075 | 10 5 | 12815 | 353,000 | SH | SOLE | 2 |
| FAIR ISAAC CORP | EQUITY | 303250 | 10 4 | 5414 | 136,646 | SH | SOLE | 1 |
| FAIRCHILD SEMICONDUCTOR INTERN | EQUITY | 303726 | 10 3 | 6541 | 343,023 | SH | SOLE | 1 |
| FAIRMONT HOTELS & RESORTS INC | EQUITY | 305204 | 10 9 | 4269 | 95,500 | SH | SOLE | 1 |
| FAIRPOINT COMMUNICATIONS INC | EQUITY | 305560 | 10 4 | 285 | 20,620 | SH | SOLE | 1 |
| FALCONBRIDGE LTD | EQUITY | 306104 | 10 0 | 3978 | 113,600 | SH | OTHER | 1 |
| FALCONBRIDGE LTD | EQUITY | 306104 | 10 0 | 2 | 61 | SH | DEFINED | 4 |
| FALCONSTOR SOFTWARE INC | EQUITY | 306137 | 10 0 | 174 | 18,374 | SH | SOLE | 1 |
| FAMILY DOLLAR STORES INC | EQUITY | 307000 | 10 9 | 1908 | 71,748 | SH | SOLE | 1 |
| FAMILY DOLLAR STORES INC | EQUITY | 307000 | 10 9 | 14 | 573 | SH | SOLE | 2 |
| FANNIE MAE | EQUITY | 313586 | 10 9 | 26906 | 523,468 | SH | SOLE | 1 |
| FANNIE MAE | EQUITY | 313586 | 10 9 | 174 | 3,573 | SH | SOLE | 2 |
| FANNIE MAE | EQUITY | 313586 | 10 9 | 8 | 162 | SH | DEFINED | 4 |
| FARGO ELECTRONICS INC | EQUITY | 30744P | 10 2 | 162 | 9,609 | SH | SOLE | 1 |

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|--------------------------------|--------|--------|----|---|-------|---------|----|---------|---|
| FARGO ELECTRONICS INC | EQUITY | 30744P | 10 | 2 | 248 | 12,900 | SH | SOLE | 2 |
| FARMER BROS CO | EQUITY | 307675 | 10 | 8 | 114 | 5,106 | SH | SOLE | 1 |
| FARMER MAC | EQUITY | 313148 | 30 | 6 | 245 | 8,335 | SH | SOLE | 1 |
| FARMERS CAPITAL BANK CORP | EQUITY | 309562 | 10 | 6 | 146 | 4,631 | SH | SOLE | 1 |
| FARO TECHNOLOGIES INC | EQUITY | 311642 | 10 | 2 | 123 | 8,615 | SH | SOLE | 1 |
| FASTENAL CO | EQUITY | 311900 | 10 | 4 | 12722 | 268,729 | SH | SOLE | 1 |
| FASTENAL CO | EQUITY | 311900 | 10 | 4 | 8794 | 224,400 | SH | SOLE | 2 |
| FASTENAL CO | EQUITY | 311900 | 10 | 4 | 27 | 580 | SH | DEFINED | 4 |
| FBL FINANCIAL GROUP INC | EQUITY | 30239F | 10 | 6 | 340 | 9,867 | SH | SOLE | 1 |
| FEDERAL REALTY INVS TRUST | EQUITY | 313747 | 20 | 6 | 111 | 1,475 | SH | SOLE | 1 |
| FEDERAL SIGNAL CORP | EQUITY | 313855 | 10 | 8 | 2527 | 136,596 | SH | SOLE | 1 |
| FEDERATED DEPARTMENT STORES IN | EQUITY | 31410H | 10 | 1 | 9295 | 127,322 | SH | SOLE | 1 |
| FEDERATED DEPARTMENT STORES IN | EQUITY | 31410H | 10 | 1 | 67 | 1,005 | SH | SOLE | 2 |
| FEDERATED INVESTORS INC | EQUITY | 314211 | 10 | 3 | 13387 | 342,820 | SH | SOLE | 1 |
| FEDERATED INVESTORS INC | EQUITY | 314211 | 10 | 3 | 12 | 312 | SH | SOLE | 2 |
| FEDEX CORP | EQUITY | 31428X | 10 | 6 | 14972 | 132,566 | SH | SOLE | 1 |
| FEDEX CORP | EQUITY | 31428X | 10 | 6 | 116 | 1,119 | SH | SOLE | 2 |
| FEDEX CORP | EQUITY | 31428X | 10 | 6 | 40 | 358 | SH | DEFINED | 4 |
| FEI CO | EQUITY | 30241L | 10 | 9 | 361 | 18,162 | SH | SOLE | 1 |
| FELCOR LODGING TRUST INC | EQUITY | 31430F | 10 | 1 | 803 | 38,046 | SH | SOLE | 1 |
| FERRO CORP | EQUITY | 315405 | 10 | 0 | 2377 | 118,864 | SH | SOLE | 1 |
| FIDELITY BANKSHARES INC | EQUITY | 31604Q | 10 | 7 | 574 | 17,058 | SH | SOLE | 1 |
| FIDELITY NATIONAL FINANCIAL IN | EQUITY | 316326 | 10 | 7 | 12962 | 364,813 | SH | SOLE | 1 |
| FIDELITY NATIONAL INFORMATION | EQUITY | 31620M | 10 | 6 | 8040 | 198,275 | SH | SOLE | 1 |
| | | | | | | | | | |
| FIDELITY NATIONAL TITLE GROUP | EQUITY | 31620R | 10 | 5 | 19 | 852 | SH | SOLE | 1 |
| FIELDSTONE INVESTMENT CORP | EQUITY | 31659U | 30 | 0 | 2701 | 228,895 | SH | SOLE | 1 |
| FIFTH THIRD BANCORP | EQUITY | 316773 | 10 | 0 | 16223 | 412,177 | SH | SOLE | 1 |
| FIFTH THIRD BANCORP | EQUITY | 316773 | 10 | 0 | 77 | 2,049 | SH | SOLE | 2 |
| FILENET CORP | EQUITY | 316869 | 10 | 6 | 841 | 31,130 | SH | SOLE | 1 |
| FINANCIAL FEDERAL CORP | EQUITY | 317492 | 10 | 6 | 582 | 19,870 | SH | SOLE | 1 |
| FINANCIAL INSTITUTIONS INC | EQUITY | 317585 | 40 | 4 | 130 | 6,870 | SH | SOLE | 1 |
| FINANCIAL SELECT SECTOR SPDR F | EQUITY | 81369Y | 60 | 5 | 204 | 6,270 | SH | DEFINED | 4 |
| FINISAR CORP | EQUITY | 31787A | 10 | 1 | 3395 | 689,966 | SH | SOLE | 1 |
| FINISAR CORP | EQUITY | 31787A | 10 | 1 | 717 | 144,800 | SH | SOLE | 3 |
| FINISH LINE | EQUITY | 317923 | 10 | 0 | 526 | 32,005 | SH | SOLE | 1 |
| FIRST ACCEPTANCE CORP | EQUITY | 318457 | 10 | 8 | 172 | 12,915 | SH | SOLE | 1 |
| FIRST ADVANTAGE CORP | EQUITY | 31845F | 10 | 0 | 146 | 6,050 | SH | SOLE | 1 |
| FIRST AMERICAN CORP | EQUITY | 318522 | 30 | 7 | 7871 | 201,002 | SH | SOLE | 1 |
| FIRST BANCORP/PUERTO RICO | EQUITY | 318672 | 10 | 2 | 643 | 52,049 | SH | SOLE | 1 |
| FIRST BANCORP/TROY NC | EQUITY | 318910 | 10 | 6 | 194 | 8,656 | SH | SOLE | 1 |
| FIRST BUSEY CORP | EQUITY | 319383 | 10 | 5 | 224 | 10,628 | SH | SOLE | 1 |
| FIRST CASH FINANCIAL SERVICES | EQUITY | 31942D | 10 | 7 | 388 | 19,420 | SH | SOLE | 1 |
| FIRST CHARTER CORP | EQUITY | 319439 | 10 | 5 | 571 | 23,106 | SH | SOLE | 1 |
| FIRST CITIZENS BANCSHARES INC/ | EQUITY | 31946M | 10 | 3 | 885 | 4,586 | SH | SOLE | 1 |
| FIRST COMMONWEALTH FINANCIAL C | EQUITY | 319829 | 10 | 7 | 780 | 53,182 | SH | SOLE | 1 |
| FIRST COMMUNITY BANCORP INC/CA | EQUITY | 31983B | 10 | 1 | 644 | 11,169 | SH | SOLE | 1 |
| FIRST COMMUNITY BANCSHARES INC | EQUITY | 31983A | 10 | 3 | 245 | 7,663 | SH | SOLE | 1 |
| FIRST DATA CORP | EQUITY | 319963 | 10 | 4 | 23876 | 509,948 | SH | SOLE | 1 |
| FIRST DATA CORP | EQUITY | 319963 | 10 | 4 | 121 | 2,820 | SH | SOLE | 2 |
| FIRST DATA CORP | EQUITY | 319963 | 10 | 4 | 7 | 150 | SH | DEFINED | 4 |
| FIRST DEFIANCE FINANCIAL CORP | EQUITY | 32006W | 10 | 6 | 141 | 5,344 | SH | SOLE | 1 |
| FIRST FINANCIAL BANCORP | EQUITY | 320209 | 10 | 9 | 408 | 24,503 | SH | SOLE | 1 |
| FIRST FINANCIAL BANKSHARES INC | EQUITY | 32020R | 10 | 9 | 536 | 13,986 | SH | SOLE | 1 |
| FIRST FINANCIAL BANKSHARES INC | EQUITY | 32020R | 10 | 9 | 117 | 3,063 | SH | DEFINED | 4 |
| FIRST FINANCIAL CORP/IN | EQUITY | 320218 | 10 | 0 | 306 | 10,260 | SH | SOLE | 1 |
| FIRST FINANCIAL HOLDINGS INC | EQUITY | 320239 | 10 | 6 | 298 | 9,393 | SH | SOLE | 1 |

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|--------------------------------|-----------|--------|----|---|-------|-----------|-----|---------|---|
| FIRST HORIZON NATIONAL CORP | EQUITY | 320517 | 10 | 5 | 10544 | 253,168 | SH | SOLE | 1 |
| FIRST HORIZON NATIONAL CORP | EQUITY | 320517 | 10 | 5 | 18 | 465 | SH | SOLE | 2 |
| FIRST HORIZON NATIONAL CORP | EQUITY | 320517 | 10 | 5 | 58 | 1,385 | SH | DEFINED | 4 |
| FIRST HORIZON PHARMACEUTICAL C | EQUITY | 32051K | 10 | 6 | 1578 | 62,601 | SH | SOLE | 1 |
| FIRST HORIZON PHARMACEUTICAL C | EQUITY | 32051K | 10 | 6 | 4558 | 180,800 | SH | SOLE | 3 |
| FIRST INDIANA CORP | EQUITY | 32054R | 10 | 8 | 284 | 10,163 | SH | SOLE | 1 |
| FIRST INDUSTRIAL REALTY TRUST | EQUITY | 32054K | 10 | 3 | 6581 | 154,148 | SH | SOLE | 1 |
| FIRST MARBLEHEAD CORP/THE | EQUITY | 320771 | 10 | 8 | 28 | 636 | SH | SOLE | 1 |
| FIRST MERCHANTS CORP | EQUITY | 320817 | 10 | 9 | 373 | 14,068 | SH | SOLE | 1 |
| FIRST MIDWEST BANCORP INC/IL | EQUITY | 320867 | 10 | 4 | 1271 | 34,749 | SH | SOLE | 1 |
| FIRST NIAGARA FINANCIAL GROUP | EQUITY | 33582V | 10 | 8 | 4663 | 318,053 | SH | SOLE | 1 |
| FIRST OAK BROOK BANCSHARES INC | EQUITY | 335847 | 20 | 8 | 135 | 5,035 | SH | SOLE | 1 |
| FIRST PLACE FINANCIAL CORP/OH | EQUITY | 33610T | 10 | 9 | 283 | 11,394 | SH | SOLE | 1 |
| FIRST POTOMAC REALTY TRUST | EQUITY | 33610F | 10 | 9 | 421 | 14,903 | SH | SOLE | 1 |
| FIRST REGIONAL BANCORP/LOS ANG | EQUITY | 33615C | 10 | 1 | 164 | 1,841 | SH | SOLE | 1 |
| FIRST REPUBLIC BANK/SAN FRANCI | EQUITY | 336158 | 10 | 0 | 623 | 16,461 | SH | SOLE | 1 |
| FIRST SOUTH BANCORP INC/WASHIN | EQUITY | 33646W | 10 | 0 | 140 | 3,688 | SH | SOLE | 1 |
| FIRST STATE BANCORPORATION/NM | EQUITY | 336453 | 10 | 5 | 310 | 11,673 | SH | SOLE | 1 |
| FIRSTENERGY CORP | EQUITY | 337932 | 10 | 7 | 7056 | 144,298 | SH | SOLE | 1 |
| FIRSTENERGY CORP | EQUITY | 337932 | 10 | 7 | 60 | 1,218 | SH | SOLE | 2 |
| FIRSTFED FINANCIAL CORP | EQUITY | 337907 | 10 | 9 | 1458 | 24,371 | SH | SOLE | 1 |
| FIRSTMERIT CORP | EQUITY | 337915 | 10 | 2 | 4149 | 168,241 | SH | SOLE | 1 |
| FISERV INC | EQUITY | 337738 | 10 | 8 | 4213 | 99,008 | SH | SOLE | 1 |
| FISERV INC | EQUITY | 337738 | 10 | 8 | 29 | 681 | SH | SOLE | 2 |
| FISHER COMMUNICATIONS INC | EQUITY | 337756 | 20 | 9 | 225 | 5,029 | SH | SOLE | 1 |
| FISHER SCIENTIFIC INTERNATIONA | EQUITY | 338032 | 20 | 4 | 3877 | 56,976 | SH | SOLE | 1 |
| FISHER SCIENTIFIC INTERNATIONA | EQUITY | 338032 | 20 | 4 | 7377 | 119,253 | SH | SOLE | 2 |
| FISHER SCIENTIFIC INTERNATIONA | EQUITY | 338032 | 20 | 4 | 7 | 100 | SH | DEFINED | 4 |
| FISHER SCIENTIFIC INTL | CORP BOND | 338032 | AX | 3 | 2148 | 2,000,000 | PRN | SOLE | 1 |
| FISHER SCIENTIFIC INTL | CORP BOND | 338032 | AW | 5 | 2 | 1,000 | PRN | DEFINED | 4 |
| FLAG FINANCIAL CORP | EQUITY | 33832H | 10 | 7 | 7 | 400 | SH | DEFINED | 4 |
| FLAGSTAR BANCORP INC | EQUITY | 337930 | 10 | 1 | 397 | 26,320 | SH | SOLE | 1 |
| FLAHERTY & CRUMRINE PREFERRED | EQUITY | 33848E | 10 | 6 | 6 | 524 | SH | DEFINED | 4 |
| FLAHERTY & CRUMRINE PREFERRED | EQUITY | 338480 | 10 | 6 | 863 | 53,669 | SH | DEFINED | 4 |
| FLANDERS CORP | EQUITY | 338494 | 10 | 7 | 767 | 65,682 | SH | SOLE | 1 |
| FLEETWOOD ENTERPRISES INC | EQUITY | 339099 | 10 | 3 | 536 | 48,000 | SH | SOLE | 1 |
| FLIR SYSTEMS INC | EQUITY | 302445 | 10 | 1 | 42 | 1,490 | SH | SOLE | 1 |
| FLIR SYSTEMS INC | EQUITY | 302445 | 10 | 1 | 125 | 4,399 | SH | DEFINED | 4 |
| FLORIDA EAST COAST INDUSTRIES | EQUITY | 340632 | 10 | 8 | 1328 | 24,635 | SH | SOLE | 1 |
| FLORIDA EAST COAST INDUSTRIES | EQUITY | 340632 | 10 | 8 | 6 | 115 | SH | DEFINED | 4 |
| FLORIDA ROCK INDUSTRIES INC | EQUITY | 341140 | 10 | 1 | 6718 | 119,493 | SH | SOLE | 1 |
| FLOW INTERNATIONAL CORP | EQUITY | 343468 | 10 | 4 | 1036 | 78,700 | SH | SOLE | 1 |
| FLOWERS FOODS INC | EQUITY | 343498 | 10 | 1 | 2553 | 85,972 | SH | SOLE | 1 |
| FLOWSERVE CORP | EQUITY | 34354P | 10 | 5 | 9255 | 158,631 | SH | SOLE | 1 |
| FLUOR CORP | EQUITY | 343412 | 10 | 2 | 7528 | 87,742 | SH | SOLE | 1 |
| FLUOR CORP | EQUITY | 343412 | 10 | 2 | 25 | 321 | SH | SOLE | 2 |
| FLUSHING FINANCIAL CORP | EQUITY | 343873 | 10 | 5 | 255 | 14,617 | SH | SOLE | 1 |
| FMC CORP | EQUITY | 302491 | 30 | 3 | 5048 | 81,440 | SH | SOLE | 1 |
| FMC TECHNOLOGIES INC | EQUITY | 30249U | 10 | 1 | 7365 | 143,789 | SH | SOLE | 1 |
| FMC TECHNOLOGIES INC | EQUITY | 30249U | 10 | 1 | 61 | 1,200 | SH | DEFINED | 4 |
| FNB CORP/PA | EQUITY | 302520 | 10 | 1 | 731 | 42,773 | SH | SOLE | 1 |
| FNB CORP/VA | EQUITY | 302930 | 10 | 2 | 188 | 5,538 | SH | SOLE | 1 |
| FNX MINING CO INC | EQUITY | 30253R | 10 | 1 | 1863 | 167,300 | SH | OTHER | 1 |
| FOCUS MEDIA HOLDING LTD | EQUITY | 34415V | 10 | 9 | 12 | 205 | SH | DEFINED | 4 |
| FOMENTO ECONOMICO MEXICANO SA | EQUITY | 344419 | 10 | 6 | 6 | 69 | SH | DEFINED | 4 |
| FOOT LOCKER INC | EQUITY | 344849 | 10 | 4 | 7829 | 327,864 | SH | SOLE | 1 |

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| FORD MOTOR CO | EQUITY | 345370 | 86 | 0 | 9138 | 1,148,014 | SH | SOLE | 1 |
| FORD MOTOR CO | EQUITY | 345370 | 86 | 0 | 53 | 6,858 | SH | SOLE | 2 |
| FORD MOTOR CO | EQUITY | 345370 | 86 | 0 | 1 | 125 | SH | DEFINED | 4 |
| FORDING CANADIAN COAL TRUST | EQUITY | 345425 | 10 | 2 | 581 | 15,303 | SH | DEFINED | 4 |
| FOREST CITY ENTERPRISES INC | EQUITY | 345550 | 10 | 7 | 76 | 1,610 | SH | SOLE | 1 |
| FOREST LABORATORIES INC | EQUITY | 345838 | 10 | 6 | 8899 | 199,389 | SH | SOLE | 1 |
| FOREST LABORATORIES INC | EQUITY | 345838 | 10 | 6 | 51 | 1,248 | SH | SOLE | 2 |
| FOREST OIL CORP | EQUITY | 346091 | 70 | 5 | 5214 | 140,235 | SH | SOLE | 1 |
| FORMFACTOR INC | EQUITY | 346375 | 10 | 8 | 1011 | 25,723 | SH | SOLE | 1 |
| FORRESTER RESEARCH INC | EQUITY | 346563 | 10 | 9 | 220 | 9,849 | SH | SOLE | 1 |
| FORTUNE BRANDS INC | EQUITY | 349631 | 10 | 1 | 5428 | 67,322 | SH | SOLE | 1 |
| FORTUNE BRANDS INC | EQUITY | 349631 | 10 | 1 | 9451 | 121,140 | SH | SOLE | 2 |
| FORTUNE BRANDS INC | EQUITY | 349631 | 10 | 1 | 23 | 285 | SH | DEFINED | 4 |
| FORTUNET INC | EQUITY | 349690 | 10 | 0 | 1081 | 75,300 | SH | SOLE | 3 |
| FORWARD AIR CORP | EQUITY | 349853 | 10 | 1 | 916 | 24,574 | SH | SOLE | 1 |
| FORWARD INDUSTRIES INC | EQUITY | 349862 | 30 | 0 | 8 | 735 | SH | DEFINED | 4 |
| FOSSIL INC | EQUITY | 349882 | 10 | 0 | 684 | 36,806 | SH | SOLE | 1 |
| FOUNDATION COAL HOLDINGS INC | EQUITY | 35039W | 10 | 0 | 3636 | 88,381 | SH | SOLE | 1 |
| FOUNDRY NETWORKS INC | EQUITY | 35063R | 10 | 0 | 1690 | 93,057 | SH | SOLE | 1 |
| FOXHOLLOW TECHNOLOGIES INC | EQUITY | 35166A | 10 | 3 | 323 | 10,558 | SH | SOLE | 1 |
| FPIC INSURANCE GROUP INC | EQUITY | 302563 | 10 | 1 | 292 | 7,727 | SH | SOLE | 1 |
| FPL GROUP INC | EQUITY | 302571 | 10 | 4 | 7087 | 176,569 | SH | SOLE | 1 |
| | | | | | | | | | |
| FPL GROUP INC | EQUITY | 302571 | 10 | 4 | 17865 | 429,858 | SH | SOLE | 2 |
| FRANKLIN BANK CORP/HOUSTON TX | EQUITY | 352451 | 10 | 8 | 295 | 15,364 | SH | SOLE | 1 |
| FRANKLIN BANK CORP/HOUSTON TX | EQUITY | 352451 | 10 | 8 | 1707 | 94,900 | SH | SOLE | 2 |
| FRANKLIN BANK CORP/HOUSTON TX | EQUITY | 352451 | 10 | 8 | 12787 | 804,100 | SH | SOLE | 2 |
| FRANKLIN ELECTRIC CO INC | EQUITY | 353514 | 10 | 2 | 923 | 16,896 | SH | SOLE | 1 |
| FRANKLIN RESOURCES INC | EQUITY | 354613 | 10 | 1 | 6274 | 66,579 | SH | SOLE | 1 |
| FRANKLIN RESOURCES INC | EQUITY | 354613 | 10 | 1 | 52 | 549 | SH | SOLE | 2 |
| FREDDIE MAC | EQUITY | 313400 | 30 | 1 | 40655 | 666,469 | SH | SOLE | 1 |
| FREDDIE MAC | EQUITY | 313400 | 30 | 1 | 167 | 2,550 | SH | SOLE | 2 |
| FREDDIE MAC | EQUITY | 313400 | 30 | 1 | 6 | 100 | SH | DEFINED | 4 |
| FRED'S INC | EQUITY | 356108 | 10 | 0 | 401 | 30,274 | SH | SOLE | 1 |
| FREEMONT-MCMORAN COPPER & GOLD | EQUITY | 35671D | 85 | 7 | 7806 | 130,594 | SH | SOLE | 1 |
| FREEMONT-MCMORAN COPPER & GOLD | EQUITY | 35671D | 85 | 7 | 36 | 678 | SH | SOLE | 2 |
| FREEMONT-MCMORAN COPPER & GOLD | EQUITY | 35671D | 85 | 7 | 2194 | 36,700 | SH | SOLE | 3 |
| FREESCALE SEMICONDUCTOR INC | EQUITY | 35687M | 20 | 6 | 5303 | 190,979 | SH | SOLE | 1 |
| FREESCALE SEMICONDUCTOR INC | EQUITY | 35687M | 20 | 6 | 38 | 1,515 | SH | SOLE | 2 |
| FREESCALE SEMICONDUCTOR INC | EQUITY | 35687M | 20 | 6 | 9 | 338 | SH | DEFINED | 4 |
| FREIGHTCAR AMERICA INC | EQUITY | 357023 | 10 | 0 | 405 | 6,367 | SH | SOLE | 1 |
| FREMONT GENERAL CORP | EQUITY | 357288 | 10 | 9 | 2315 | 107,363 | SH | SOLE | 1 |
| FRIEDMAN BILLINGS RAMSEY GROUP | EQUITY | 358434 | 10 | 8 | 40 | 4,291 | SH | SOLE | 1 |
| FRIEDMAN BILLINGS RAMSEY GROUP | EQUITY | 358434 | 10 | 8 | 8 | 800 | SH | DEFINED | 4 |
| FRONTIER AIRLINES, INC. | EQUITY | 359065 | 10 | 9 | 209 | 27,107 | SH | SOLE | 1 |
| FRONTIER FINANCIAL CORP | EQUITY | 35907K | 10 | 5 | 619 | 18,726 | SH | SOLE | 1 |
| FRONTIER OIL CORP | EQUITY | 35914P | 10 | 5 | 2473 | 41,670 | SH | SOLE | 1 |
| FRONTIER OIL CORP | EQUITY | 35914P | 10 | 5 | 642 | 17,100 | SH | SOLE | 2 |
| FRONTLINE LTD | EQUITY | G3682E | 12 | 7 | 177 | 5,321 | SH | DEFINED | 4 |
| FROZEN FOOD EXPRESS INDUSTRIES | EQUITY | 359360 | 10 | 4 | 119 | 11,397 | SH | SOLE | 1 |
| FTD GROUP INC | EQUITY | 30267U | 10 | 8 | 93 | 9,639 | SH | SOLE | 1 |
| FTI CONSULTING INC | EQUITY | 302941 | 10 | 9 | 847 | 29,678 | SH | SOLE | 1 |
| FUELCELL ENERGY INC | EQUITY | 35952H | 10 | 6 | 420 | 36,642 | SH | SOLE | 1 |
| FUELCELL ENERGY INC | EQUITY | 35952H | 10 | 6 | 10 | 900 | SH | DEFINED | 4 |
| FULTON FINANCIAL CORP | EQUITY | 360271 | 10 | 0 | 86 | 5,020 | SH | SOLE | 1 |
| FURNITURE BRANDS INTERNATIONAL | EQUITY | 360921 | 10 | 0 | 3500 | 142,781 | SH | SOLE | 1 |
| FX ENERGY INC | EQUITY | 302695 | 10 | 1 | 138 | 26,347 | SH | SOLE | 1 |

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| G&K SERVICES INC | EQUITY | 361268 | 10 | 5 | 627 | 14,736 | SH | SOLE | 1 |
| GABELLI EQUITY TRUST INC | EQUITY | 362397 | 10 | 1 | 293 | 34,508 | SH | DEFINED | 4 |
| GAMCO INVESTORS INC | EQUITY | 361438 | 10 | 4 | 217 | 5,423 | SH | SOLE | 1 |
| GAMESTOP CORP | EQUITY | 36467W | 10 | 9 | 7542 | 159,996 | SH | SOLE | 1 |
| GANNETT CO INC | EQUITY | 364730 | 10 | 1 | 7586 | 126,604 | SH | SOLE | 1 |
| GANNETT CO INC | EQUITY | 364730 | 10 | 1 | 54 | 885 | SH | SOLE | 2 |
| GAP INC/THE | EQUITY | 364760 | 10 | 8 | 13355 | 714,949 | SH | SOLE | 1 |
| GAP INC/THE | EQUITY | 364760 | 10 | 8 | 37 | 2,118 | SH | SOLE | 2 |
| GAP INC/THE | EQUITY | 364760 | 10 | 8 | 52 | 2,775 | SH | DEFINED | 4 |
| GARDNER DENVER INC | EQUITY | 365558 | 10 | 5 | 1245 | 19,091 | SH | SOLE | 1 |
| GARTNER INC | EQUITY | 366651 | 10 | 7 | 2277 | 163,251 | SH | SOLE | 1 |
| GASCO ENERGY INC | EQUITY | 367220 | 10 | 0 | 321 | 57,335 | SH | SOLE | 1 |
| GATEWAY INC | EQUITY | 367626 | 10 | 8 | 683 | 311,857 | SH | SOLE | 1 |
| GATEWAY INC | EQUITY | 367626 | 10 | 8 | 2 | 978 | SH | SOLE | 2 |
| GATX CORP | EQUITY | 361448 | 10 | 3 | 5729 | 138,756 | SH | SOLE | 1 |
| GATX CORP | EQUITY | 361448 | 10 | 3 | 628 | 17,400 | SH | SOLE | 2 |
| GAYLORD ENTERTAINMENT CO | EQUITY | 367905 | 10 | 6 | 1385 | 30,521 | SH | SOLE | 1 |
| GB&T BANCSHARES INC | EQUITY | 361462 | 10 | 4 | 215 | 9,631 | SH | SOLE | 1 |
| GEHL CO | EQUITY | 368483 | 10 | 3 | 1349 | 40,727 | SH | SOLE | 1 |
| GEHL CO | EQUITY | 368483 | 10 | 3 | 17 | 525 | SH | DEFINED | 4 |
| GEMSTAR-TV GUIDE INTERNATIONAL | EQUITY | 36866W | 10 | 6 | 573 | 187,245 | SH | SOLE | 1 |

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|-------------------------------|--------|--------|----|---|--------|-----------|----|---------|---|
| GENCORP INC | EQUITY | 368682 | 10 | 0 | 851 | 41,409 | SH | SOLE | 1 |
| GENENTECH INC | EQUITY | 368710 | 40 | 6 | 21385 | 253,050 | SH | SOLE | 1 |
| GENENTECH INC | EQUITY | 368710 | 40 | 6 | 45021 | 509,600 | SH | SOLE | 2 |
| GENENTECH INC | EQUITY | 368710 | 40 | 6 | 2 | 20 | SH | DEFINED | 4 |
| GENERAL CABLE CORP | EQUITY | 369300 | 10 | 8 | 912 | 30,067 | SH | SOLE | 1 |
| GENERAL CABLE CORP | EQUITY | 369300 | 10 | 8 | 496 | 25,200 | SH | SOLE | 2 |
| GENERAL CABLE CORP | EQUITY | 369300 | 10 | 8 | 866 | 28,544 | SH | DEFINED | 4 |
| GENERAL COMMUNICATION INC | EQUITY | 369385 | 10 | 9 | 510 | 42,150 | SH | SOLE | 1 |
| GENERAL DYNAMICS CORP | EQUITY | 369550 | 10 | 8 | 39099 | 611,114 | SH | SOLE | 1 |
| GENERAL DYNAMICS CORP | EQUITY | 369550 | 10 | 8 | 85 | 744 | SH | SOLE | 2 |
| GENERAL DYNAMICS CORP | EQUITY | 369550 | 10 | 8 | 23 | 360 | SH | DEFINED | 4 |
| GENERAL ELECTRIC CO | EQUITY | 369604 | 10 | 3 | 319441 | 9,184,668 | SH | SOLE | 1 |
| GENERAL ELECTRIC CO | EQUITY | 369604 | 10 | 3 | 94903 | 2,707,653 | SH | SOLE | 2 |
| GENERAL ELECTRIC CO | EQUITY | 369604 | 10 | 3 | 886 | 25,466 | SH | DEFINED | 4 |
| GENERAL GROWTH PROPERTIES INC | EQUITY | 370021 | 10 | 7 | 238 | 4,863 | SH | SOLE | 1 |
| GENERAL MILLS INC | EQUITY | 370334 | 10 | 4 | 36456 | 719,332 | SH | SOLE | 1 |
| GENERAL MILLS INC | EQUITY | 370334 | 10 | 4 | 65 | 1,311 | SH | SOLE | 2 |
| GENERAL MOTORS CORP | EQUITY | 370442 | 10 | 5 | 6177 | 290,419 | SH | SOLE | 1 |
| GENERAL MOTORS CORP | EQUITY | 370442 | 10 | 5 | 41 | 2,088 | SH | SOLE | 2 |
| GENERAL MOTORS CORP | EQUITY | 370442 | 10 | 5 | 48 | 2,261 | SH | DEFINED | 4 |
| GENESCO INC | EQUITY | 371532 | 10 | 2 | 668 | 17,165 | SH | SOLE | 1 |
| GENESCO INC | EQUITY | 371532 | 10 | 2 | 559 | 14,400 | SH | SOLE | 2 |
| GENESEE & WYOMING INC | EQUITY | 371559 | 10 | 5 | 814 | 26,547 | SH | SOLE | 1 |
| GENESEE & WYOMING INC | EQUITY | 371559 | 10 | 5 | 308 | 10,055 | SH | DEFINED | 4 |
| GENESIS HEALTHCARE CORP | EQUITY | 37184D | 10 | 1 | 662 | 15,072 | SH | SOLE | 1 |
| GENESIS MICROCHIP INC | EQUITY | 37184C | 10 | 3 | 458 | 26,874 | SH | SOLE | 1 |
| GENITOPE CORP | EQUITY | 37229P | 50 | 7 | 192 | 22,039 | SH | SOLE | 1 |
| GENLYTE GROUP INC | EQUITY | 372302 | 10 | 9 | 1242 | 18,232 | SH | SOLE | 1 |
| GENOMIC HEALTH INC | EQUITY | 37244C | 10 | 1 | 40 | 3,833 | SH | SOLE | 1 |
| GEN-PROBE INC | EQUITY | 36866T | 10 | 3 | 5938 | 107,734 | SH | SOLE | 1 |
| GENTEX CORP | EQUITY | 371901 | 10 | 9 | 5662 | 324,308 | SH | SOLE | 1 |
| GENTIVA HEALTH SERVICES INC | EQUITY | 37247A | 10 | 2 | 323 | 17,748 | SH | SOLE | 1 |
| GENUINE PARTS CO | EQUITY | 372460 | 10 | 5 | 3551 | 81,024 | SH | SOLE | 1 |
| GENUINE PARTS CO | EQUITY | 372460 | 10 | 5 | 28 | 642 | SH | SOLE | 2 |
| GENWORTH FINANCIAL INC | EQUITY | 37247D | 10 | 6 | 5741 | 171,737 | SH | SOLE | 1 |

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| GENWORTH FINANCIAL INC | EQUITY | 37247D | 10 6 | 48 | 1,389 | SH | SOLE | 2 |
| GENZYME CORP | EQUITY | 372917 | 10 4 | 8935 | 132,921 | SH | SOLE | 1 |
| GENZYME CORP | EQUITY | 372917 | 10 4 | 55807 | 788,454 | SH | SOLE | 2 |
| GEO GROUP INC/THE | EQUITY | 36159R | 10 3 | 242 | 7,272 | SH | SOLE | 1 |
| GEORGIA GULF CORP | EQUITY | 373200 | 20 3 | 674 | 25,947 | SH | SOLE | 1 |
| GERON CORP | EQUITY | 374163 | 10 3 | 404 | 48,601 | SH | SOLE | 1 |
| GETTY IMAGES INC | EQUITY | 374276 | 10 3 | 89 | 1,189 | SH | SOLE | 1 |
| GETTY REALTY CORP | EQUITY | 374297 | 10 9 | 388 | 13,323 | SH | SOLE | 1 |
| GEVITY HR INC | EQUITY | 374393 | 10 6 | 514 | 21,034 | SH | SOLE | 1 |
| GFI GROUP INC | EQUITY | 361652 | 20 9 | 231 | 4,456 | SH | SOLE | 1 |
| GFI GROUP INC | EQUITY | 361652 | 20 9 | 583 | 12,300 | SH | SOLE | 2 |
| GIANT INDUSTRIES INC | EQUITY | 374508 | 10 9 | 763 | 10,969 | SH | SOLE | 1 |
| GIBRALTAR INDUSTRIES INC | EQUITY | 374689 | 10 7 | 540 | 18,317 | SH | SOLE | 1 |
| GILDAN ACTIVEWEAR INC | EQUITY | 375916 | 10 3 | 733 | 17,100 | SH | SOLE | 2 |
| GILDAN ACTIVEWEAR INC | EQUITY | 375916 | 10 3 | 362 | 7,645 | SH | DEFINED | 4 |
| GILEAD SCIENCES INC | EQUITY | 375558 | 10 3 | 75544 | 1,214,252 | SH | SOLE | 1 |
| GILEAD SCIENCES INC | EQUITY | 375558 | 10 3 | 89 | 1,689 | SH | SOLE | 2 |
| GLACIER BANCORP INC | EQUITY | 37637Q | 10 5 | 737 | 23,743 | SH | SOLE | 1 |
| GLADSTONE CAPITAL CORP | EQUITY | 376535 | 10 0 | 185 | 8,592 | SH | SOLE | 1 |
| GLADSTONE INVESTMENT CORP | EQUITY | 376546 | 10 7 | 190 | 12,592 | SH | SOLE | 1 |
| GLAMIS GOLD LTD | EQUITY | 376775 | 10 2 | 2592 | 80,000 | SH | OTHER | 1 |
| GLATFELTER | EQUITY | 377316 | 10 4 | 2296 | 125,240 | SH | SOLE | 1 |
| GLAXOSMITHKLINE PLC | EQUITY | 37733W | 10 5 | 13 | 250 | SH | DEFINED | 4 |
| GLENAYRE TECHNOLOGIES INC | EQUITY | 377899 | 10 9 | 267 | 50,890 | SH | SOLE | 1 |
| GLENBOROUGH REALTY TRUST INC | EQUITY | 37803P | 10 5 | 500 | 22,973 | SH | SOLE | 1 |
| GLIMCHER REALTY TRUST | EQUITY | 379302 | 10 2 | 773 | 27,219 | SH | SOLE | 1 |
| GLOBAL CASH ACCESS INC | EQUITY | 378967 | 10 3 | 214 | 12,243 | SH | SOLE | 1 |
| GLOBAL IMAGING SYSTEMS INC | EQUITY | 37934A | 10 0 | 678 | 17,847 | SH | SOLE | 1 |
| GLOBAL INDUSTRIES LTD | EQUITY | 379336 | 10 0 | 912 | 62,965 | SH | SOLE | 1 |
| GLOBAL INDUSTRIES LTD | EQUITY | 379336 | 10 0 | 9734 | 973,000 | SH | SOLE | 2 |
| GLOBAL PAYMENTS INC | EQUITY | 37940X | 10 2 | 1702 | 32,101 | SH | SOLE | 1 |
| GLOBAL PAYMENTS INC | EQUITY | 37940X | 10 2 | 713 | 15,300 | SH | SOLE | 2 |
| GLOBAL POWER EQUIPMENT GROUP I | EQUITY | 37941P | 10 8 | 105 | 27,185 | SH | SOLE | 1 |
| GLOBAL SIGNAL INC | EQUITY | 37944Q | 10 3 | 18 | 366 | SH | SOLE | 1 |
| GLOBETEL COMMUNICATIONS CORP | EQUITY | 37958F | 20 9 | 130 | 52,184 | SH | SOLE | 1 |
| GMH COMMUNITIES TRUST | EQUITY | 36188G | 10 2 | 351 | 30,184 | SH | SOLE | 1 |
| GOLD BANC CORP INC | EQUITY | 379907 | 10 8 | 546 | 29,778 | SH | SOLE | 1 |
| GOLD KIST INC | EQUITY | 380614 | 10 7 | 495 | 39,164 | SH | SOLE | 1 |
| GOLDCORP INC | EQUITY | 380956 | 40 9 | 2148 | 73,375 | SH | OTHER | 1 |
| GOLDEN TELECOM INC | EQUITY | 38122G | 10 7 | 1038 | 34,538 | SH | SOLE | 1 |
| GOLDEN WEST FINANCIAL CORP | EQUITY | 381317 | 10 6 | 7567 | 111,447 | SH | SOLE | 1 |
| GOLDEN WEST FINANCIAL CORP | EQUITY | 381317 | 10 6 | 62 | 942 | SH | SOLE | 2 |
| GOLDMAN SACHS GROUP INC | EQUITY | 38141G | 10 4 | 29976 | 190,979 | SH | SOLE | 1 |
| GOLDMAN SACHS GROUP INC | EQUITY | 38141G | 10 4 | 44838 | 351,096 | SH | SOLE | 2 |
| GOLDMAN SACHS GROUP INC | EQUITY | 38141G | 10 4 | 13 | 82 | SH | DEFINED | 4 |
| GOLF GALAXY INC | EQUITY | 381639 | 10 3 | 75 | 3,447 | SH | SOLE | 1 |
| GOODRICH CORP | EQUITY | 382388 | 10 6 | 2483 | 56,936 | SH | SOLE | 1 |
| GOODRICH CORP | EQUITY | 382388 | 10 6 | 49166 | 1,196,253 | SH | SOLE | 2 |
| GOODRICH PETROLEUM CORP | EQUITY | 382410 | 40 5 | 210 | 7,782 | SH | SOLE | 1 |
| GOODYEAR TIRE & RUBBER CO/THE | EQUITY | 382550 | 10 1 | 2032 | 140,311 | SH | SOLE | 1 |
| GOODYEAR TIRE & RUBBER CO/THE | EQUITY | 382550 | 10 1 | 11 | 651 | SH | SOLE | 2 |
| GOOGLE INC | EQUITY | 38259P | 50 8 | 37690 | 96,640 | SH | SOLE | 1 |
| GOOGLE INC | EQUITY | 38259P | 50 8 | 47045 | 113,400 | SH | SOLE | 2 |
| GOOGLE INC | EQUITY | 38259P | 50 8 | 9 | 24 | SH | DEFINED | 4 |
| GORMAN-RUPP CO/THE | EQUITY | 383082 | 10 4 | 170 | 6,961 | SH | SOLE | 1 |
| GRACO INC | EQUITY | 384109 | 10 4 | 6537 | 143,889 | SH | SOLE | 1 |

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| GRAFTECH INTERNATIONAL LTD | EQUITY | 384313 | 10 | 2 | 453 | 74,215 | SH | SOLE | 1 |
| GRAMERCY CAPITAL CORP/NEW YORK | EQUITY | 384871 | 10 | 9 | 314 | 12,600 | SH | SOLE | 1 |
| GRANITE CONSTRUCTION INC | EQUITY | 387328 | 10 | 7 | 4611 | 94,724 | SH | SOLE | 1 |
| GRANT PRIDECO INC | EQUITY | 38821G | 10 | 1 | 22501 | 525,229 | SH | SOLE | 1 |
| GRANT PRIDECO INC | EQUITY | 38821G | 10 | 1 | 1915 | 44,700 | SH | SOLE | 3 |
| GRANT PRIDECO INC | EQUITY | 38821G | 10 | 1 | 3 | 63 | SH | DEFINED | 4 |
| GRAPHIC PACKAGING CORP | EQUITY | 388688 | 10 | 3 | 103 | 49,534 | SH | SOLE | 1 |
| GRAY TELEVISION INC | EQUITY | 389375 | 10 | 6 | 276 | 32,880 | SH | SOLE | 1 |
| GREAT AMERICAN FINANCIAL RESOU | EQUITY | 389915 | 10 | 9 | 127 | 6,435 | SH | SOLE | 1 |
| GREAT ATLANTIC & PACIFIC TEA C | EQUITY | 390064 | 10 | 3 | 464 | 13,288 | SH | SOLE | 1 |
| GREAT PLAINS ENERGY INC | EQUITY | 391164 | 10 | 0 | 4435 | 157,566 | SH | SOLE | 1 |
| GREAT SOUTHERN BANCORP INC | EQUITY | 390905 | 10 | 7 | 229 | 7,916 | SH | SOLE | 1 |
| GREAT WOLF RESORTS INC | EQUITY | 391523 | 10 | 7 | 225 | 19,375 | SH | SOLE | 1 |
| GREATBATCH INC | EQUITY | 39153L | 10 | 6 | 945 | 43,110 | SH | SOLE | 1 |
| GREATER BAY BANCORP | EQUITY | 391648 | 10 | 2 | 3984 | 143,608 | SH | SOLE | 1 |
| GREEN MOUNTAIN COFFEE ROASTERS | EQUITY | 393122 | 10 | 6 | 133 | 3,357 | SH | SOLE | 1 |
| GREENBRIER COS INC | EQUITY | 393657 | 10 | 1 | 189 | 4,726 | SH | SOLE | 1 |
| GREENE COUNTY BANCSHARES INC | EQUITY | 394361 | 20 | 8 | 180 | 6,153 | SH | SOLE | 1 |
| GREENFIELD ONLINE INC | EQUITY | 395150 | 10 | 5 | 75 | 12,496 | SH | SOLE | 1 |
| GREENHILL & CO INC | EQUITY | 395259 | 10 | 4 | 701 | 10,599 | SH | SOLE | 1 |
| GREENHILL & CO INC | EQUITY | 395259 | 10 | 4 | 489 | 8,700 | SH | SOLE | 2 |
| GREIF INC | EQUITY | 397624 | 10 | 7 | 802 | 11,724 | SH | SOLE | 1 |
| GREY WOLF INC | EQUITY | 397888 | 10 | 8 | 1080 | 145,131 | SH | SOLE | 1 |
| GREY WOLF INC | EQUITY | 397888 | 10 | 8 | 392 | 50,700 | SH | SOLE | 2 |
| GRIFFON CORP | EQUITY | 398433 | 10 | 2 | 551 | 22,162 | SH | SOLE | 1 |
| GROUP 1 AUTOMOTIVE INC | EQUITY | 398905 | 10 | 9 | 1124 | 23,640 | SH | SOLE | 1 |
| GRUPO AEROPORTUARIO DEL PACIFI | EQUITY | 400506 | 10 | 1 | 4533 | 141,890 | SH | SOLE | 1 |
| GRUPO TELEVISA SA | EQUITY | 40049J | 20 | 6 | 510 | 25,640 | SH | DEFINED | 4 |
| GSI COMMERCE INC | EQUITY | 36238G | 10 | 2 | 422 | 24,805 | SH | SOLE | 1 |
| GTECH HOLDINGS CORP | EQUITY | 400518 | 10 | 6 | 9543 | 280,254 | SH | SOLE | 1 |
| GTX INC | EQUITY | 40052B | 10 | 8 | 77 | 7,065 | SH | SOLE | 1 |
| GUESS ? INC | EQUITY | 401617 | 10 | 5 | 1124 | 28,737 | SH | SOLE | 1 |
| GUESS ? INC | EQUITY | 401617 | 10 | 5 | 897 | 25,200 | SH | SOLE | 2 |
| GUIDANT CORP | EQUITY | 401698 | 10 | 5 | 13037 | 167,017 | SH | SOLE | 1 |
| GUIDANT CORP | EQUITY | 401698 | 10 | 5 | 79 | 1,224 | SH | SOLE | 2 |
| GUIDANT CORP | EQUITY | 401698 | 10 | 5 | 6 | 73 | SH | DEFINED | 4 |
| GUITAR CENTER INC | EQUITY | 402040 | 10 | 9 | 938 | 19,668 | SH | SOLE | 1 |
| GULF ISLAND FABRICATION INC | EQUITY | 402307 | 10 | 2 | 189 | 7,996 | SH | SOLE | 1 |
| GULFMARK OFFSHORE INC | EQUITY | 402629 | 10 | 9 | 313 | 11,274 | SH | SOLE | 1 |
| GYMBOREE CORP | EQUITY | 403777 | 10 | 5 | 2445 | 93,910 | SH | SOLE | 1 |
| H&Q HEALTHCARE INVESTORS | EQUITY | 404052 | 10 | 2 | 249 | 13,269 | SH | DEFINED | 4 |
| H&R BLOCK INC | EQUITY | 093671 | 10 | 5 | 3259 | 150,554 | SH | SOLE | 1 |
| H&R BLOCK INC | EQUITY | 093671 | 10 | 5 | 30 | 1,209 | SH | SOLE | 2 |
| HAEMONETICS CORP/MASS | EQUITY | 405024 | 10 | 0 | 1299 | 25,578 | SH | SOLE | 1 |
| HAEMONETICS CORP/MASS | EQUITY | 405024 | 10 | 0 | 1466 | 30,000 | SH | SOLE | 2 |
| HAIN CELESTIAL GROUP INC | EQUITY | 405217 | 10 | 0 | 582 | 22,211 | SH | SOLE | 1 |
| HALLIBURTON CO | EQUITY | 406216 | 10 | 1 | 19401 | 265,688 | SH | SOLE | 1 |
| HALLIBURTON CO | EQUITY | 406216 | 10 | 1 | 117 | 1,893 | SH | SOLE | 2 |
| HALLIBURTON CO | EQUITY | 406216 | 10 | 1 | 26 | 357 | SH | DEFINED | 4 |
| HALLIBURTON COMPANY | CORP BOND | 406216 | AM | 3 | 2520 | 1,275,000 | PRN | SOLE | 1 |
| HALLIBURTON COMPANY | CORP BOND | 406216 | AM | 3 | 6 | 3,000 | PRN | DEFINED | 4 |
| HANCOCK HOLDING CO | EQUITY | 410120 | 10 | 9 | 946 | 20,345 | SH | SOLE | 1 |
| HANDLEMAN CO | EQUITY | 410252 | 10 | 0 | 151 | 15,702 | SH | SOLE | 1 |
| HANDLEMAN CO | EQUITY | 410252 | 10 | 0 | 2 | 200 | SH | DEFINED | 4 |
| HANMI FINANCIAL CORP | EQUITY | 410495 | 10 | 5 | 548 | 30,342 | SH | SOLE | 1 |
| HANOVER COMPRESSOR CO | EQUITY | 410768 | 10 | 5 | 4821 | 258,927 | SH | SOLE | 1 |

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| HANOVER INSURANCE GROUP INC/TH | EQUITY | 410867 | 10 | 5 | 5918 | 112,899 | SH | SOLE | 1 |
| HANSEN NATURAL CORP | EQUITY | 411310 | 10 | 5 | 1430 | 11,347 | SH | SOLE | 1 |
| HANSEN NATURAL CORP | EQUITY | 411310 | 10 | 5 | 473 | 6,000 | SH | SOLE | 2 |
| HANSEN NATURAL CORP | EQUITY | 411310 | 10 | 5 | 50 | 397 | SH | DEFINED | 4 |
| HARBOR FLORIDA BANCSHARES INC | EQUITY | 411901 | 10 | 1 | 599 | 15,821 | SH | SOLE | 1 |
| HARLEY-DAVIDSON INC | EQUITY | 412822 | 10 | 8 | 14414 | 277,827 | SH | SOLE | 1 |
| HARLEY-DAVIDSON INC | EQUITY | 412822 | 10 | 8 | 52 | 1,014 | SH | SOLE | 2 |
| HARLEY-DAVIDSON INC | EQUITY | 412822 | 10 | 8 | 33 | 633 | SH | DEFINED | 4 |
| HARLEYSVILLE GROUP INC | EQUITY | 412824 | 10 | 4 | 299 | 10,075 | SH | SOLE | 1 |
| HARLEYSVILLE NATIONAL CORP | EQUITY | 412850 | 10 | 9 | 477 | 20,955 | SH | SOLE | 1 |
| HARMAN INTERNATIONAL INDUSTRIE | EQUITY | 413086 | 10 | 9 | 3806 | 34,245 | SH | SOLE | 1 |
| HARMAN INTERNATIONAL INDUSTRIE | EQUITY | 413086 | 10 | 9 | 5548 | 56,700 | SH | SOLE | 2 |
| HARMONIC INC | EQUITY | 413160 | 10 | 2 | 354 | 55,586 | SH | SOLE | 1 |
| HARRAH'S ENTERTAINMENT INC | EQUITY | 413619 | 10 | 7 | 6641 | 85,182 | SH | SOLE | 1 |
| HARRAH'S ENTERTAINMENT INC | EQUITY | 413619 | 10 | 7 | 48 | 678 | SH | SOLE | 2 |
| HARRIS & HARRIS GROUP INC | EQUITY | 413833 | 10 | 4 | 220 | 15,783 | SH | SOLE | 1 |
| HARRIS CORP | EQUITY | 413875 | 10 | 5 | 13302 | 281,290 | SH | SOLE | 1 |
| HARRIS CORP | EQUITY | 413875 | 10 | 5 | 310 | 6,550 | SH | DEFINED | 4 |
| | | | | | | | | | |
| HARRIS INTERACTIVE INC | EQUITY | 414549 | 10 | 5 | 219 | 38,916 | SH | SOLE | 1 |
| HARSCO CORP | EQUITY | 415864 | 10 | 7 | 7258 | 87,845 | SH | SOLE | 1 |
| HARTE-HANKS INC | EQUITY | 416196 | 10 | 3 | 3260 | 119,181 | SH | SOLE | 1 |
| HARTFORD FINANCIAL SERVICES GR | EQUITY | 416515 | 10 | 4 | 45913 | 569,974 | SH | SOLE | 1 |
| HARTFORD FINANCIAL SERVICES GR | EQUITY | 416515 | 10 | 4 | 95 | 1,110 | SH | SOLE | 2 |
| HARTFORD FINANCIAL SERVICES GR | EQUITY | 416515 | 10 | 4 | 1203 | 14,940 | SH | DEFINED | 4 |
| HARTMARX CORP | EQUITY | 417119 | 10 | 4 | 175 | 19,615 | SH | SOLE | 1 |
| HARVEST NATURAL RESOURCES INC | EQUITY | 41754V | 10 | 3 | 278 | 28,622 | SH | SOLE | 1 |
| HASBRO INC | EQUITY | 418056 | 10 | 7 | 2976 | 141,022 | SH | SOLE | 1 |
| HASBRO INC | EQUITY | 418056 | 10 | 7 | 13 | 657 | SH | SOLE | 2 |
| HAVERTY FURNITURE COS INC | EQUITY | 419596 | 10 | 1 | 212 | 14,800 | SH | SOLE | 1 |
| HAWAIIAN ELECTRIC INDUSTRIES I | EQUITY | 419870 | 10 | 0 | 4630 | 170,655 | SH | SOLE | 1 |
| HAYES LEMMERZ INTERNATIONAL IN | EQUITY | 420781 | 30 | 4 | 79 | 28,793 | SH | SOLE | 1 |
| HB FULLER CO | EQUITY | 359694 | 10 | 6 | 2141 | 41,700 | SH | SOLE | 1 |
| HCA INC | EQUITY | 404119 | 10 | 9 | 8150 | 177,982 | SH | SOLE | 1 |
| HCA INC | EQUITY | 404119 | 10 | 9 | 79 | 1,566 | SH | SOLE | 2 |
| HCC INSURANCE HOLDINGS INC | EQUITY | 404132 | 10 | 2 | 7762 | 223,039 | SH | SOLE | 1 |
| HEADWATERS INC | EQUITY | 42210P | 10 | 2 | 1251 | 31,449 | SH | SOLE | 1 |
| HEADWATERS INC | EQUITY | 42210P | 10 | 2 | 5401 | 171,400 | SH | SOLE | 2 |
| HEADWATERS INC | EQUITY | 42210P | 10 | 2 | 8 | 200 | SH | DEFINED | 4 |
| HEALTH CARE PROPERTY INVESTORS | EQUITY | 421915 | 10 | 9 | 2672 | 94,081 | SH | SOLE | 1 |
| HEALTH CARE REIT INC | EQUITY | 42217K | 10 | 6 | 67 | 1,751 | SH | SOLE | 1 |
| HEALTH CARE SELECT SECTOR SPDR | EQUITY | 81369Y | 20 | 9 | 112 | 3,500 | SH | DEFINED | 4 |
| HEALTH GRADES INC | EQUITY | 42218Q | 10 | 2 | 1641 | 307,800 | SH | SOLE | 3 |
| HEALTH MANAGEMENT ASSOC | CORP BOND | 421933 | AF | 9 | 701 | 700,000 | PRN | SOLE | 1 |
| HEALTH MANAGEMENT ASSOC | CORP BOND | 421933 | AF | 9 | 3 | 3,000 | PRN | DEFINED | 4 |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY | 421933 | 10 | 2 | 2580 | 119,597 | SH | SOLE | 1 |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY | 421933 | 10 | 2 | 20 | 912 | SH | SOLE | 2 |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY | 421933 | 10 | 2 | 74 | 3,428 | SH | DEFINED | 4 |
| HEALTH NET INC | EQUITY | 42222G | 10 | 8 | 12264 | 241,321 | SH | SOLE | 1 |
| HEALTHCARE REALTY TRUST INC | EQUITY | 421946 | 10 | 4 | 2484 | 66,449 | SH | SOLE | 1 |
| HEALTHCARE REALTY TRUST INC | EQUITY | 421946 | 10 | 4 | 125 | 3,333 | SH | DEFINED | 4 |
| HEALTHCARE SERVICES GROUP | EQUITY | 421906 | 10 | 8 | 494 | 23,109 | SH | SOLE | 1 |
| HEALTHEXTRAS INC | EQUITY | 422211 | 10 | 2 | 1210 | 34,280 | SH | SOLE | 1 |
| HEALTHTRONICS INC | EQUITY | 42222L | 10 | 7 | 213 | 25,730 | SH | SOLE | 1 |
| HEALTHWAYS INC | EQUITY | 422245 | 10 | 0 | 1285 | 25,219 | SH | SOLE | 1 |
| HEARST-ARGYLE TELEVISION INC | EQUITY | 422317 | 10 | 7 | 21 | 885 | SH | SOLE | 1 |
| HEARTLAND EXPRESS INC | EQUITY | 422347 | 10 | 4 | 753 | 34,572 | SH | SOLE | 1 |

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| HEARTLAND FINANCIAL USA INC | EQUITY | 42234Q | 10 2 | 190 | 8,062 | SH | SOLE | 1 |
| HEARTLAND PAYMENT SYSTEMS INC | EQUITY | 42235N | 10 8 | 154 | 6,233 | SH | SOLE | 1 |
| HEARTLAND PAYMENT SYSTEMS INC | EQUITY | 42235N | 10 8 | 3991 | 208,400 | SH | SOLE | 2 |
| HECLA MINING CO | EQUITY | 422704 | 10 6 | 595 | 90,031 | SH | SOLE | 1 |
| HEICO CORP | EQUITY | 422806 | 10 9 | 519 | 16,374 | SH | SOLE | 1 |
| HEIDRICK & STRUGGLES INTERNATI | EQUITY | 422819 | 10 2 | 538 | 14,834 | SH | SOLE | 1 |
| HEIDRICK & STRUGGLES INTERNATI | EQUITY | 422819 | 10 2 | 567 | 17,700 | SH | SOLE | 2 |
| HELMERICH & PAYNE INC | EQUITY | 423452 | 10 1 | 7656 | 109,654 | SH | SOLE | 1 |
| HENRY SCHEIN INC | EQUITY | 806407 | 10 2 | 8769 | 183,218 | SH | SOLE | 1 |
| HERCULES INC | EQUITY | 427056 | 10 6 | 3303 | 239,367 | SH | SOLE | 1 |
| HERCULES INC | EQUITY | 427056 | 10 6 | 5 | 417 | SH | SOLE | 2 |
| HERCULES OFFSHORE INC | EQUITY | 427093 | 10 9 | 238 | 6,991 | SH | SOLE | 1 |
| HERITAGE COMMERCE CORP | EQUITY | 426927 | 10 9 | 226 | 9,024 | SH | SOLE | 1 |
| HERITAGE PROPERTY INVESTMENT T | EQUITY | 42725M | 10 7 | 829 | 20,939 | SH | SOLE | 1 |
| HERLEY INDUSTRIES INC | EQUITY | 427398 | 10 2 | 205 | 9,826 | SH | SOLE | 1 |
| HERMAN MILLER INC | EQUITY | 600544 | 10 0 | 4621 | 142,618 | SH | SOLE | 1 |
| HERSHA HOSPITALITY TRUST | EQUITY | 427825 | 10 4 | 151 | 15,431 | SH | SOLE | 1 |
| | | | | | | | | |
| HERSHEY CO/THE | EQUITY | 427866 | 10 8 | 4087 | 78,252 | SH | SOLE | 1 |
| HERSHEY CO/THE | EQUITY | 427866 | 10 8 | 8623 | 156,069 | SH | SOLE | 2 |
| HEWITT ASSOCIATES INC | EQUITY | 42822Q | 10 0 | 30 | 1,022 | SH | SOLE | 1 |
| HEWLETT-PACKARD CO | EQUITY | 428236 | 10 3 | 65552 | 1,992,476 | SH | SOLE | 1 |
| HEWLETT-PACKARD CO | EQUITY | 428236 | 10 3 | 303 | 10,575 | SH | SOLE | 2 |
| HEWLETT-PACKARD CO | EQUITY | 428236 | 10 3 | 120 | 3,661 | SH | DEFINED | 4 |
| HEXCEL CORP | EQUITY | 428291 | 10 8 | 1310 | 59,646 | SH | SOLE | 1 |
| HIBBETT SPORTING GOODS INC | EQUITY | 428565 | 10 5 | 1156 | 35,049 | SH | SOLE | 1 |
| HIGHLAND HOSPITALITY CORP | EQUITY | 430141 | 10 1 | 484 | 38,076 | SH | SOLE | 1 |
| HIGHWOODS PROPERTIES INC | EQUITY | 431284 | 10 8 | 5161 | 153,020 | SH | SOLE | 1 |
| HILB ROGAL & HOBBS CO | EQUITY | 431294 | 10 7 | 1005 | 24,377 | SH | SOLE | 1 |
| HILLENBRAND INDUSTRIES INC | EQUITY | 431573 | 10 4 | 7081 | 128,768 | SH | SOLE | 1 |
| HILTON HOTELS CORP | CORP BOND | 432848 | AZ 2 | 516 | 425,000 | PRN | SOLE | 1 |
| HILTON HOTELS CORP | EQUITY | 432848 | 10 9 | 6033 | 236,960 | SH | SOLE | 1 |
| HILTON HOTELS CORP | EQUITY | 432848 | 10 9 | 29 | 1,212 | SH | SOLE | 2 |
| HILTON HOTELS CORP | CORP BOND | 432848 | AZ 2 | 5 | 4,000 | PRN | DEFINED | 4 |
| HI-TECH PHARMACAL CO INC | EQUITY | 42840B | 10 1 | 165 | 5,857 | SH | SOLE | 1 |
| HITTITE MICROWAVE CORP | EQUITY | 43365Y | 10 4 | 118 | 3,498 | SH | SOLE | 1 |
| HJ HEINZ CO | EQUITY | 423074 | 10 3 | 5909 | 155,840 | SH | SOLE | 1 |
| HJ HEINZ CO | EQUITY | 423074 | 10 3 | 42 | 1,236 | SH | SOLE | 2 |
| HNI CORP | EQUITY | 404251 | 10 0 | 6428 | 108,944 | SH | SOLE | 1 |
| HNI CORP | EQUITY | 404251 | 10 0 | 15 | 257 | SH | DEFINED | 4 |
| HOLLINGER INTERNATIONAL INC | EQUITY | 435569 | 10 8 | 376 | 44,887 | SH | SOLE | 1 |
| HOLLY CORP | EQUITY | 435758 | 30 5 | 1158 | 15,618 | SH | SOLE | 1 |
| HOLLY CORP | EQUITY | 435758 | 30 5 | 600 | 10,200 | SH | SOLE | 2 |
| HOLOGIC INC | EQUITY | 436440 | 10 1 | 2753 | 49,735 | SH | SOLE | 1 |
| HOLOGIC INC | EQUITY | 436440 | 10 1 | 944 | 24,900 | SH | SOLE | 2 |
| HOME DEPOT INC | EQUITY | 437076 | 10 2 | 41583 | 983,040 | SH | SOLE | 1 |
| HOME DEPOT INC | EQUITY | 437076 | 10 2 | 54443 | 1,344,942 | SH | SOLE | 2 |
| HOME DEPOT INC | EQUITY | 437076 | 10 2 | 1755 | 41,495 | SH | DEFINED | 4 |
| HOME PROPERTIES INC | EQUITY | 437306 | 10 3 | 1224 | 23,956 | SH | SOLE | 1 |
| HOME SOLUTIONS OF AMERICA INC | EQUITY | 437355 | 10 0 | 1032 | 152,700 | SH | SOLE | 1 |
| HOMEBANC CORP/ATLANTA GA | EQUITY | 43738R | 10 9 | 377 | 42,907 | SH | SOLE | 1 |
| HOMESTORE INC | EQUITY | 437852 | 10 6 | 735 | 111,982 | SH | SOLE | 1 |
| HONEYWELL INTERNATIONAL INC | EQUITY | 438516 | 10 6 | 91905 | 2,149,017 | SH | SOLE | 1 |
| HONEYWELL INTERNATIONAL INC | EQUITY | 438516 | 10 6 | 116 | 3,111 | SH | SOLE | 2 |
| HONEYWELL INTERNATIONAL INC | EQUITY | 438516 | 10 6 | 145 | 3,400 | SH | DEFINED | 4 |
| HOOVER FURNITURE CORP | EQUITY | 439038 | 10 0 | 150 | 7,953 | SH | SOLE | 1 |
| HOOPER HOLMES INC | EQUITY | 439104 | 10 0 | 143 | 49,616 | SH | SOLE | 1 |

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|--------------------------------|-----------|--------|----|---|-------|-----------|-----|---------|---|
| HORACE MANN EDUCATORS CORP | EQUITY | 440327 | 10 | 4 | 2290 | 121,810 | SH | SOLE | 1 |
| HORIZON FINANCIAL CORP | EQUITY | 44041F | 10 | 5 | 197 | 7,696 | SH | SOLE | 1 |
| HORIZON HEALTH CORP | EQUITY | 44041Y | 10 | 4 | 158 | 8,005 | SH | SOLE | 1 |
| HORIZON LINES INC | EQUITY | 44044K | 10 | 1 | 142 | 10,942 | SH | SOLE | 1 |
| HORMEL FOODS CORP | EQUITY | 440452 | 10 | 0 | 5200 | 153,850 | SH | SOLE | 1 |
| HORNBECK OFFSHORE SERVICES INC | EQUITY | 440543 | 10 | 6 | 1849 | 51,266 | SH | SOLE | 1 |
| HORNBECK OFFSHORE SERVICES INC | EQUITY | 440543 | 10 | 6 | 12029 | 415,900 | SH | SOLE | 2 |
| HOSPIRA INC | EQUITY | 441060 | 10 | 0 | 2930 | 74,256 | SH | SOLE | 1 |
| HOSPIRA INC | EQUITY | 441060 | 10 | 0 | 25 | 594 | SH | SOLE | 2 |
| HOSPITALITY PROPERTIES TRUST | EQUITY | 44106M | 10 | 2 | 18266 | 418,279 | SH | SOLE | 1 |
| HOSPITALITY PROPERTIES TRUST | EQUITY | 44106M | 10 | 2 | 201 | 4,612 | SH | DEFINED | 4 |
| HOT HOTELS & RESORTS INC | EQUITY | 44107P | 10 | 4 | 229 | 10,709 | SH | SOLE | 1 |
| HOT TOPIC INC | EQUITY | 441339 | 10 | 8 | 494 | 34,078 | SH | SOLE | 1 |
| HOUSEVALUES INC | EQUITY | 44183Y | 10 | 2 | 40 | 4,865 | SH | SOLE | 1 |
| HOUSTON EXPLORATION CO | EQUITY | 442120 | 10 | 1 | 1149 | 21,798 | SH | SOLE | 1 |
| HOVNANIAN ENTERPRISES INC | EQUITY | 442487 | 20 | 3 | 3296 | 75,019 | SH | SOLE | 1 |
| HRPT PROPERTIES TRUST | EQUITY | 40426W | 10 | 1 | 75 | 6,375 | SH | SOLE | 1 |
| HRPT PROPERTIES TRUST | EQUITY | 40426W | 10 | 1 | 98 | 8,346 | SH | DEFINED | 4 |
| HSBC HOLDINGS PLC | CORP BOND | 404280 | 60 | 4 | 859 | 35,000 | PRN | SOLE | 1 |
| HUANENG POWER INTERNATIONAL IN | EQUITY | 443304 | 10 | 0 | 3 | 100 | SH | DEFINED | 4 |
| HUB GROUP INC | EQUITY | 443320 | 10 | 6 | 675 | 14,818 | SH | SOLE | 1 |
| HUBBELL INC | EQUITY | 443510 | 20 | 1 | 6538 | 127,546 | SH | SOLE | 1 |
| HUDSON CITY BANCORP INC | EQUITY | 443683 | 10 | 7 | 194 | 14,591 | SH | SOLE | 1 |
| HUDSON HIGHLAND GROUP INC | EQUITY | 443792 | 10 | 6 | 346 | 18,262 | SH | SOLE | 1 |
| HUMAN GENOME SCIENCES INC | EQUITY | 444903 | 10 | 8 | 1080 | 99,344 | SH | SOLE | 1 |
| HUMANA INC | EQUITY | 444859 | 10 | 2 | 3963 | 75,272 | SH | SOLE | 1 |
| HUMANA INC | EQUITY | 444859 | 10 | 2 | 6259 | 115,200 | SH | SOLE | 2 |
| HUNGARIAN TELEPHONE & CABLE | EQUITY | 445542 | 10 | 3 | 47 | 2,932 | SH | SOLE | 1 |
| HUNTINGTON BANCSHARES INC/OH | EQUITY | 446150 | 10 | 4 | 14470 | 599,652 | SH | SOLE | 1 |
| HUNTINGTON BANCSHARES INC/OH | EQUITY | 446150 | 10 | 4 | 20 | 843 | SH | SOLE | 2 |
| HUNTINGTON BANCSHARES INC/OH | EQUITY | 446150 | 10 | 4 | 4 | 150 | SH | DEFINED | 4 |
| HUNTSMAN CORP | EQUITY | 447011 | 10 | 7 | 546 | 28,275 | SH | SOLE | 1 |
| HURON CONSULTING GROUP INC | EQUITY | 447462 | 10 | 2 | 154 | 5,069 | SH | SOLE | 1 |
| HUTCHINSON TECHNOLOGY INC | EQUITY | 448407 | 10 | 6 | 580 | 19,209 | SH | SOLE | 1 |
| HUTTIG BUILDING PRODUCTS INC | EQUITY | 448451 | 10 | 4 | 99 | 10,654 | SH | SOLE | 1 |
| HYDRIL | EQUITY | 448774 | 10 | 9 | 1125 | 14,431 | SH | SOLE | 1 |
| HYPERCOM CORP | EQUITY | 44913M | 10 | 5 | 372 | 39,993 | SH | SOLE | 1 |
| HYPERION SOLUTIONS CORP | EQUITY | 44914M | 10 | 4 | 48 | 1,479 | SH | SOLE | 1 |
| HYPERION SOLUTIONS CORP | EQUITY | 44914M | 10 | 4 | 6029 | 168,300 | SH | SOLE | 2 |
| IAC/INTERACTIVECORP | EQUITY | 44919P | 30 | 0 | 598 | 20,280 | SH | SOLE | 1 |
| IAC/INTERACTIVECORP | EQUITY | 44919P | 30 | 0 | 36 | 1,217 | SH | DEFINED | 4 |
| IAMGOLD CORP | EQUITY | 450913 | 10 | 8 | 1948 | 226,200 | SH | OTHER | 1 |
| IBERIABANK CORP | EQUITY | 450828 | 10 | 8 | 412 | 7,287 | SH | SOLE | 1 |
| IBM | EQUITY | 459200 | 10 | 1 | 92864 | 1,125,967 | SH | SOLE | 1 |
| IBM | EQUITY | 459200 | 10 | 1 | 62253 | 757,332 | SH | SOLE | 2 |
| IBM | EQUITY | 459200 | 10 | 1 | 1033 | 12,525 | SH | DEFINED | 4 |
| ICOS CORP | EQUITY | 449295 | 10 | 4 | 1071 | 48,549 | SH | SOLE | 1 |
| ICU MEDICAL INC | EQUITY | 44930G | 10 | 7 | 381 | 10,514 | SH | SOLE | 1 |
| IDACORP INC | EQUITY | 451107 | 10 | 6 | 3912 | 120,286 | SH | SOLE | 1 |
| IDENIX PHARMACEUTICALS INC | EQUITY | 45166R | 20 | 4 | 149 | 10,956 | SH | SOLE | 1 |
| IDENTIX INC | EQUITY | 451906 | 10 | 1 | 538 | 67,618 | SH | SOLE | 1 |
| IDEX CORP | EQUITY | 45167R | 10 | 4 | 1179 | 22,595 | SH | SOLE | 1 |
| IDEX CORP | EQUITY | 45167R | 10 | 4 | 52502 | 1,277,100 | SH | SOLE | 2 |
| IDEXX LABORATORIES INC | EQUITY | 45168D | 10 | 4 | 69 | 796 | SH | SOLE | 1 |
| IDT CORP | EQUITY | 448947 | 30 | 9 | 490 | 44,256 | SH | SOLE | 1 |
| I-FLOW CORP | EQUITY | 449520 | 30 | 3 | 202 | 15,162 | SH | SOLE | 1 |

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|--------------------------------|--------|--------|----|---|-------|---------|----|---------|---|
| I-FLOW CORP | EQUITY | 449520 | 30 | 3 | 1974 | 135,000 | SH | SOLE | 2 |
| IGATE CORP | EQUITY | 45169U | 10 | 5 | 95 | 16,019 | SH | SOLE | 1 |
| IHOP CORP | EQUITY | 449623 | 10 | 7 | 685 | 14,292 | SH | SOLE | 1 |
| IHS INC | EQUITY | 451734 | 10 | 7 | 316 | 11,543 | SH | SOLE | 1 |
| II-VI INC | EQUITY | 902104 | 10 | 8 | 317 | 17,539 | SH | SOLE | 1 |
| II-VI INC | EQUITY | 902104 | 10 | 8 | 456 | 25,500 | SH | SOLE | 2 |
| IKANOS COMMUNICATIONS INC | EQUITY | 45173E | 10 | 5 | 901 | 45,718 | SH | SOLE | 1 |
| IKANOS COMMUNICATIONS INC | EQUITY | 45173E | 10 | 5 | 2962 | 150,300 | SH | SOLE | 3 |
| IKON OFFICE SOLUTIONS INC | EQUITY | 451713 | 10 | 1 | 1188 | 83,370 | SH | SOLE | 1 |
| ILLINOIS TOOL WORKS INC | EQUITY | 452308 | 10 | 9 | 11034 | 114,563 | SH | SOLE | 1 |
| ILLINOIS TOOL WORKS INC | EQUITY | 452308 | 10 | 9 | 67 | 756 | SH | SOLE | 2 |
| ILLUMINA INC | EQUITY | 452327 | 10 | 9 | 648 | 27,288 | SH | SOLE | 1 |
| IMATION CORP | EQUITY | 45245A | 10 | 7 | 4208 | 98,077 | SH | SOLE | 1 |
| IMCLONE SYSTEMS INC | EQUITY | 45245W | 10 | 9 | 57 | 1,689 | SH | SOLE | 1 |
| IMMUCOR INC | EQUITY | 452526 | 10 | 6 | 2196 | 76,545 | SH | SOLE | 1 |
| IMMUNOGEN INC | EQUITY | 45253H | 10 | 1 | 135 | 31,184 | SH | SOLE | 1 |
| IMPAC MORTGAGE HOLDINGS INC | EQUITY | 45254P | 10 | 2 | 552 | 57,221 | SH | SOLE | 1 |
| IMPERIAL OIL LTD | EQUITY | 453038 | 40 | 8 | 3620 | 33,600 | SH | OTHER | 1 |
| IMS HEALTH INC | EQUITY | 449934 | 10 | 8 | 4830 | 187,420 | SH | SOLE | 1 |
| IMS HEALTH INC | EQUITY | 449934 | 10 | 8 | 21 | 855 | SH | SOLE | 2 |
| INCYTE CORP | EQUITY | 45337C | 10 | 2 | 381 | 63,207 | SH | SOLE | 1 |
| INDEPENDENCE COMMUNITY BANK CO | EQUITY | 453414 | 10 | 4 | 6492 | 155,750 | SH | SOLE | 1 |
| INDEPENDENCE HOLDING CO | EQUITY | 453440 | 30 | 7 | 81 | 3,511 | SH | SOLE | 1 |
| INDEPENDENT BANK CORP/MI | EQUITY | 453838 | 10 | 4 | 480 | 16,884 | SH | SOLE | 1 |
| INDEPENDENT BANK CORP/ROCKLAND | EQUITY | 453836 | 10 | 8 | 376 | 11,707 | SH | SOLE | 1 |
| INDUSTRIAL SELECT SECTOR SPDR | EQUITY | 81369Y | 70 | 4 | 157 | 4,650 | SH | DEFINED | 4 |
| INDYMAC BANCORP INC | EQUITY | 456607 | 10 | 0 | 5546 | 135,502 | SH | SOLE | 1 |
| INERGY LP | EQUITY | 456615 | 10 | 3 | 9869 | 401,500 | SH | SOLE | 2 |
| INFINITY PROPERTY & CASUALTY C | EQUITY | 45665Q | 10 | 3 | 657 | 15,732 | SH | SOLE | 1 |
| INFOCROSSING INC | EQUITY | 45664X | 10 | 9 | 186 | 15,398 | SH | SOLE | 1 |
| INFORMATICA CORP | EQUITY | 45666Q | 10 | 2 | 1027 | 66,038 | SH | SOLE | 1 |
| INFORMATICA CORP | EQUITY | 45666Q | 10 | 2 | 3 | 210 | SH | DEFINED | 4 |
| INFOSPACE INC | EQUITY | 45678T | 20 | 1 | 832 | 29,780 | SH | SOLE | 1 |
| INFOUSA INC | EQUITY | 456818 | 30 | 1 | 323 | 24,861 | SH | SOLE | 1 |
| INFRASTRUCTURE SERVICES INC | EQUITY | 45684P | 10 | 2 | 169 | 9,814 | SH | SOLE | 1 |
| ING CLARION GLOBAL REAL ESTATE | EQUITY | 44982G | 10 | 4 | 11 | 600 | SH | DEFINED | 4 |
| ING GROEP NV | EQUITY | 456837 | 10 | 3 | 6 | 146 | SH | DEFINED | 4 |
| INGERSOLL-RAND CO LTD | EQUITY | G4776G | 10 | 1 | 20844 | 516,321 | SH | SOLE | 2 |
| INGERSOLL-RAND CO LTD | EQUITY | G4776G | 10 | 1 | 11 | 256 | SH | DEFINED | 4 |
| INGLES MARKETS INC | EQUITY | 457030 | 10 | 4 | 151 | 8,485 | SH | SOLE | 1 |
| INGRAM MICRO INC | EQUITY | 457153 | 10 | 4 | 4880 | 244,015 | SH | SOLE | 1 |
| INLAND REAL ESTATE CORP | EQUITY | 457461 | 20 | 0 | 834 | 51,121 | SH | SOLE | 1 |
| INNKEEPERS USA TRUST | EQUITY | 4576J0 | 10 | 4 | 551 | 32,526 | SH | SOLE | 1 |
| INNOSPEC INC | EQUITY | 45768S | 10 | 5 | 243 | 9,479 | SH | SOLE | 1 |
| INNOVATIVE SOLUTIONS & SUPPORT | EQUITY | 45769N | 10 | 5 | 132 | 10,148 | SH | SOLE | 1 |
| INNOVO GROUP INC | EQUITY | 457954 | 60 | 0 | 14 | 19,262 | SH | SOLE | 1 |
| INPHONIC INC | EQUITY | 45772G | 10 | 5 | 88 | 12,565 | SH | SOLE | 1 |
| INPUT/OUTPUT INC | EQUITY | 457652 | 10 | 5 | 516 | 53,121 | SH | SOLE | 1 |
| INSIGHT ENTERPRISES INC | EQUITY | 45765U | 10 | 3 | 810 | 36,809 | SH | SOLE | 1 |
| INSITUFORM TECHNOLOGIES INC | EQUITY | 457667 | 10 | 3 | 542 | 20,385 | SH | SOLE | 1 |
| INSPIRE PHARMACEUTICALS INC | EQUITY | 457733 | 10 | 3 | 167 | 31,988 | SH | SOLE | 1 |
| INSWEB CORP | EQUITY | 45809K | 20 | 2 | 24 | 9,194 | SH | SOLE | 1 |
| INTEGRA BANK CORP | EQUITY | 45814P | 10 | 5 | 267 | 11,664 | SH | SOLE | 1 |
| INTEGRA LIFESCIENCES HOLDINGS | EQUITY | 457985 | 20 | 8 | 604 | 14,747 | SH | SOLE | 1 |
| INTEGRA LIFESCIENCES HOLDINGS | EQUITY | 457985 | 20 | 8 | 22138 | 624,300 | SH | SOLE | 2 |
| INTEGRAL SYSTEMS INC/MD | EQUITY | 45810H | 10 | 7 | 213 | 7,890 | SH | SOLE | 1 |

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| INTEGRATED DEVICE TECHNOLOGY I | EQUITY | 458118 | 10 | 6 | 8481 | 570,705 | SH | SOLE | 1 |
| INTEGRATED SILICON SOLUTION IN | EQUITY | 45812P | 10 | 7 | 186 | 28,008 | SH | SOLE | 1 |
| INTEL CORP | EQUITY | 458140 | 10 | 0 | 117110 | 6,017,690 | SH | SOLE | 1 |
| INTEL CORP | EQUITY | 458140 | 10 | 0 | 65866 | 2,638,863 | SH | SOLE | 2 |
| INTEL CORP | EQUITY | 458140 | 10 | 0 | 117 | 6,039 | SH | DEFINED | 4 |
| INTER PARFUMS INC | EQUITY | 458334 | 10 | 9 | 66 | 3,304 | SH | SOLE | 1 |
| INTERACTIVE DATA CORP | EQUITY | 45840J | 10 | 7 | 24 | 1,010 | SH | SOLE | 1 |
| INTERCHANGE FINANCIAL SERVICES | EQUITY | 458447 | 10 | 9 | 259 | 13,630 | SH | SOLE | 1 |
| INTERCONTINENTALEXCHANGE INC | EQUITY | 45865V | 10 | 0 | 990 | 14,340 | SH | SOLE | 1 |
| INTERCONTINENTALEXCHANGE INC | EQUITY | 45865V | 10 | 0 | 12 | 200 | SH | DEFINED | 4 |
| INTERCONTINENTALEXCHANGE INC | OPTION | 917047 | 90 | 2 | -2 | -2 | CALL | DEFINED | 4 |
| INTERDIGITAL COMMUNICATIONS CO | EQUITY | 45866A | 10 | 5 | 996 | 40,640 | SH | SOLE | 1 |
| INTERFACE INC | EQUITY | 458665 | 10 | 6 | 479 | 34,721 | SH | SOLE | 1 |
| INTERGRAPH CORP | EQUITY | 458683 | 10 | 9 | 1761 | 42,260 | SH | SOLE | 1 |
| INTERGRAPH CORP | EQUITY | 458683 | 10 | 9 | 882 | 17,700 | SH | SOLE | 2 |
| INTERLINE BRANDS INC | EQUITY | 458743 | 10 | 1 | 240 | 9,496 | SH | SOLE | 1 |
| INTERMAGNETICS GENERAL CORP | EQUITY | 458771 | 10 | 2 | 802 | 32,007 | SH | SOLE | 1 |
| INTERMEC INC | EQUITY | 458786 | 10 | 0 | 1137 | 37,251 | SH | SOLE | 1 |
| INTERMEC INC | EQUITY | 458786 | 10 | 0 | 7 | 224 | SH | DEFINED | 4 |
| INTERMUNE INC | EQUITY | 45884X | 10 | 3 | 352 | 19,011 | SH | SOLE | 1 |
| INTERNATIONAL BANCSHARES CORP | EQUITY | 459044 | 10 | 3 | 40 | 1,394 | SH | SOLE | 1 |
| INTERNATIONAL DISPLAYWORKS INC | EQUITY | 459412 | 10 | 2 | 218 | 33,308 | SH | SOLE | 1 |
| INTERNATIONAL FLAVORS & FRAGRA | EQUITY | 459506 | 10 | 1 | 1264 | 36,818 | SH | SOLE | 1 |
| INTERNATIONAL FLAVORS & FRAGRA | EQUITY | 459506 | 10 | 1 | 10 | 297 | SH | SOLE | 2 |
| INTERNATIONAL GAME TECHNOLOGY | EQUITY | 459902 | 10 | 2 | 6352 | 180,340 | SH | SOLE | 1 |
| INTERNATIONAL GAME TECHNOLOGY | EQUITY | 459902 | 10 | 2 | 38 | 1,245 | SH | SOLE | 2 |
| INTERNATIONAL PAPER CO | EQUITY | 460146 | 10 | 3 | 21191 | 612,975 | SH | SOLE | 1 |
| INTERNATIONAL PAPER CO | EQUITY | 460146 | 10 | 3 | 61 | 1,812 | SH | SOLE | 2 |
| INTERNATIONAL RECTIFIER CORP | EQUITY | 460254 | 10 | 5 | 6169 | 148,912 | SH | SOLE | 1 |
| INTERNATIONAL SECURITIES EXCHA | EQUITY | 46031W | 20 | 4 | 358 | 8,588 | SH | SOLE | 1 |
| INTERNATIONAL SPEEDWAY CORP | EQUITY | 460335 | 20 | 1 | 3768 | 74,037 | SH | SOLE | 1 |
| INTERNET CAPITAL GROUP INC | EQUITY | 46059C | 20 | 5 | 275 | 29,200 | SH | SOLE | 1 |
| INTERNET CAPITAL GROUP INC | EQUITY | 46059C | 20 | 5 | 66 | 6,970 | SH | DEFINED | 4 |
| INTERNET SECURITY SYSTEMS | EQUITY | 46060X | 10 | 7 | 714 | 29,767 | SH | SOLE | 1 |
| INTERPOOL INC | EQUITY | 46062R | 10 | 8 | 125 | 6,200 | SH | SOLE | 1 |
| INTERPUBLIC GROUP OF COS INC | EQUITY | 460690 | 10 | 0 | 1902 | 198,983 | SH | SOLE | 1 |
| INTERPUBLIC GROUP OF COS INC | EQUITY | 460690 | 10 | 0 | 15 | 1,590 | SH | SOLE | 2 |
| INTERSIL CORP | EQUITY | 46069S | 10 | 9 | 8818 | 304,918 | SH | SOLE | 1 |
| INTER-TEL INC | EQUITY | 458372 | 10 | 9 | 349 | 16,289 | SH | SOLE | 1 |
| INTERVIDEO INC | EQUITY | 46114Y | 10 | 1 | 84 | 7,721 | SH | SOLE | 1 |
| INTERVOICE INC | EQUITY | 461142 | 10 | 1 | 248 | 28,796 | SH | SOLE | 1 |
| INTERWOVEN INC | EQUITY | 46114T | 50 | 8 | 282 | 31,416 | SH | SOLE | 1 |
| INTEVAC INC | EQUITY | 461148 | 10 | 8 | 446 | 15,489 | SH | SOLE | 1 |
| INTEVAC INC | EQUITY | 461148 | 10 | 8 | 16 | 565 | SH | DEFINED | 4 |
| INTL GAME TECHNOLOGY | CORP BOND | 459902 | AL | 6 | 1535 | 2,050,000 | PRN | SOLE | 1 |
| INTL GAME TECHNOLOGY | CORP BOND | 459902 | AL | 6 | 3 | 4,000 | PRN | DEFINED | 4 |
| INTRADO INC | EQUITY | 46117A | 10 | 0 | 1471 | 56,622 | SH | SOLE | 1 |
| INTRALASE CORP | EQUITY | 461169 | 10 | 4 | 229 | 9,880 | SH | SOLE | 1 |
| INTROGEN THERAPEUTICS INC | EQUITY | 46119F | 10 | 7 | 80 | 15,076 | SH | SOLE | 1 |
| INTUIT INC | EQUITY | 461202 | 10 | 3 | 8314 | 156,310 | SH | SOLE | 1 |
| INTUIT INC | EQUITY | 461202 | 10 | 3 | 35 | 654 | SH | SOLE | 2 |
| INTUITIVE SURGICAL INC | EQUITY | 46120E | 60 | 2 | 12044 | 102,071 | SH | SOLE | 1 |
| INTUITIVE SURGICAL INC | EQUITY | 46120E | 60 | 2 | 563 | 4,800 | SH | SOLE | 2 |
| INVACARE CORP | EQUITY | 461203 | 10 | 1 | 721 | 23,199 | SH | SOLE | 1 |
| INVERNESS MEDICAL INNOVATIONS | EQUITY | 46126P | 10 | 6 | 440 | 15,322 | SH | SOLE | 1 |
| INVESTMENT TECHNOLOGY GROUP IN | EQUITY | 46145F | 10 | 5 | 2562 | 51,445 | SH | SOLE | 1 |

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| INVESTMENT TECHNOLOGY GROUP IN EQUITY | 46145F | 10 | 5 | 882 | 24,900 | SH | SOLE | 2 |
| INVESTORS BANCORP INC EQUITY | 46146P | 10 | 2 | 563 | 40,407 | SH | SOLE | 1 |
| INVESTORS FINANCIAL SERVICES C EQUITY | 461915 | 10 | 0 | 6427 | 137,131 | SH | SOLE | 1 |
| INVESTORS REAL ESTATE TRUST EQUITY | 461730 | 10 | 3 | 323 | 33,855 | SH | SOLE | 1 |
| INVITROGEN CORP EQUITY | 46185R | 10 | 0 | 7809 | 111,345 | SH | SOLE | 1 |
| INVITROGEN CORP EQUITY | 46185R | 10 | 0 | 2999 | 45,000 | SH | SOLE | 2 |
| INVITROGEN INC CORP BOND | 46185R | AD | 2 | 3 | 3,000 | PRN | DEFINED | 4 |
| IONATRON INC EQUITY | 462070 | 10 | 3 | 248 | 18,355 | SH | SOLE | 1 |
| IOWA TELECOMMUNICATIONS SERVIC EQUITY | 462594 | 20 | 1 | 326 | 17,108 | SH | SOLE | 1 |
| IPASS INC EQUITY | 46261V | 10 | 8 | 328 | 40,967 | SH | SOLE | 1 |
| IPAYMENT INC EQUITY | 46262E | 10 | 5 | 677 | 15,798 | SH | SOLE | 1 |
| IPC HOLDINGS LTD EQUITY | G4933P | 10 | 1 | 431,886 | 15,397,000 | SH | SOLE | 1 |
| IRIS INTERNATIONAL INC EQUITY | 46270W | 10 | 5 | 195 | 12,482 | SH | SOLE | 1 |
| | | | | | | | | |
| IROBOT CORP EQUITY | 462726 | 10 | 0 | 96 | 3,470 | SH | SOLE | 1 |
| IRON MOUNTAIN INC EQUITY | 462846 | 10 | 6 | 109 | 2,673 | SH | SOLE | 1 |
| IRWIN FINANCIAL CORP EQUITY | 464119 | 10 | 6 | 405 | 20,944 | SH | SOLE | 1 |
| ISHARES COHEN & STEERS REALTY EQUITY | 464287 | 56 | 4 | 124 | 1,445 | SH | DEFINED | 4 |
| ISHARES COMEX GOLD TRUST EQUITY | 464285 | 10 | 5 | 3 | 50 | SH | DEFINED | 4 |
| ISHARES DOW JONES SELECT DIVID EQUITY | 464287 | 16 | 8 | 6492 | 103,537 | SH | DEFINED | 4 |
| ISHARES DOW JONES US BASIC MAT EQUITY | 464287 | 83 | 8 | 1271 | 22,695 | SH | DEFINED | 4 |
| ISHARES DOW JONES US CONSUMER EQUITY | 464287 | 81 | 2 | 1818 | 33,780 | SH | DEFINED | 4 |
| ISHARES DOW JONES US ENERGY SE EQUITY | 464287 | 79 | 6 | 276 | 2,995 | SH | DEFINED | 4 |
| ISHARES DOW JONES US FINANCIAL EQUITY | 464287 | 77 | 0 | 393 | 3,295 | SH | DEFINED | 4 |
| ISHARES DOW JONES US FINANCIAL EQUITY | 464287 | 78 | 8 | 758 | 7,205 | SH | DEFINED | 4 |
| ISHARES DOW JONES US HEALTHCAR EQUITY | 464287 | 76 | 2 | 1602 | 25,122 | SH | DEFINED | 4 |
| ISHARES DOW JONES US INDUSTRIA EQUITY | 464287 | 75 | 4 | 49 | 772 | SH | DEFINED | 4 |
| ISHARES DOW JONES US REAL ESTA EQUITY | 464287 | 73 | 9 | 84 | 1,146 | SH | DEFINED | 4 |
| ISHARES DOW JONES US TECHNOLOG EQUITY | 464287 | 72 | 1 | 72 | 1,385 | SH | DEFINED | 4 |
| ISHARES DOW JONES US TELECOMMU EQUITY | 464287 | 71 | 3 | 1536 | 59,350 | SH | DEFINED | 4 |
| ISHARES DOW JONES US UTILITIES EQUITY | 464287 | 69 | 7 | 533 | 7,045 | SH | DEFINED | 4 |
| ISHARES FTSE/XINHUA CHINA 25 I EQUITY | 464287 | 18 | 4 | 61 | 825 | SH | DEFINED | 4 |
| ISHARES GOLDMAN SACHS NATURAL EQUITY | 464287 | 37 | 4 | 1763 | 18,370 | SH | DEFINED | 4 |
| ISHARES GOLDMAN SACHS NETWORKI EQUITY | 464287 | 53 | 1 | 1224 | 33,525 | SH | DEFINED | 4 |
| ISHARES GOLDMAN SACHS SEMICOND EQUITY | 464287 | 52 | 3 | 1319 | 20,235 | SH | DEFINED | 4 |
| ISHARES GOLDMAN SACHS TECHNOLO EQUITY | 464287 | 54 | 9 | 975 | 19,715 | SH | DEFINED | 4 |
| ISHARES GS INVESTOP CORP BOND | 464287 | 24 | 2 | 21 | 200 | PRN | DEFINED | 4 |
| ISHARES LEHMAN 1-3 YEAR TREASU EQUITY | 464287 | 45 | 7 | 647 | 8,089 | SH | DEFINED | 4 |
| ISHARES LEHMAN 20+ YEAR TREASU EQUITY | 464287 | 43 | 2 | 93 | 1,072 | SH | DEFINED | 4 |
| ISHARES LEHMAN 7-10 YEAR TREAS EQUITY | 464287 | 44 | 0 | 37 | 450 | SH | DEFINED | 4 |
| ISHARES LEHMAN AGGREGATE BOND EQUITY | 464287 | 22 | 6 | 42 | 425 | SH | DEFINED | 4 |
| ISHARES LEHMAN TREASURY INFLAT EQUITY | 464287 | 17 | 6 | 3366 | 33,438 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR LARGE GROW EQUITY | 464287 | 11 | 9 | 25 | 408 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR LARGE VALU EQUITY | 464288 | 10 | 9 | 32 | 447 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR MID CORE I EQUITY | 464288 | 20 | 8 | 11 | 140 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR MID GROWTH EQUITY | 464288 | 30 | 7 | 34 | 405 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR MID VALUE EQUITY | 464288 | 40 | 6 | 33 | 418 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR SMALL CORE EQUITY | 464288 | 50 | 5 | 6 | 70 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR SMALL GROW EQUITY | 464288 | 60 | 4 | 22 | 292 | SH | DEFINED | 4 |
| ISHARES MORNINGSTAR SMALL VALU EQUITY | 464288 | 70 | 3 | 22 | 277 | SH | DEFINED | 4 |
| ISHARES MSCI AUSTRALIA INDEX F EQUITY | 464286 | 10 | 3 | 754 | 37,645 | SH | DEFINED | 4 |
| ISHARES MSCI BRAZIL INDEX FUND EQUITY | 464286 | 40 | 0 | 403 | 10,080 | SH | DEFINED | 4 |
| ISHARES MSCI EAFE GROWTH INDEX EQUITY | 464288 | 88 | 5 | 1326 | 21,521 | SH | DEFINED | 4 |
| ISHARES MSCI EAFE INDEX FUND EQUITY | 464287 | 46 | 5 | 22716 | 349,900 | SH | SOLE | 1 |
| ISHARES MSCI EAFE INDEX FUND EQUITY | 464287 | 46 | 5 | 432 | 6,655 | SH | DEFINED | 4 |
| ISHARES MSCI EMERGING MARKETS EQUITY | 464287 | 23 | 4 | 259 | 2,613 | SH | DEFINED | 4 |
| ISHARES MSCI EMU INDEX FUND EQUITY | 464286 | 60 | 8 | 42 | 481 | SH | DEFINED | 4 |

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|---------------------------------------|--------|----|---|-------|---------|----|---------|---|
| ISHARES MSCI GERMANY INDEX FUN EQUITY | 464286 | 80 | 6 | 5 | 200 | SH | DEFINED | 4 |
| ISHARES MSCI HONG KONG INDEX F EQUITY | 464286 | 87 | 1 | 2196 | 162,800 | SH | SOLE | 1 |
| ISHARES MSCI HONG KONG INDEX F EQUITY | 464286 | 87 | 1 | 925 | 68,535 | SH | DEFINED | 4 |
| ISHARES MSCI JAPAN INDEX FUND EQUITY | 464286 | 84 | 8 | 11877 | 824,800 | SH | SOLE | 1 |
| ISHARES MSCI MEXICO INDEX FUND EQUITY | 464286 | 82 | 2 | 821 | 21,425 | SH | DEFINED | 4 |
| ISHARES MSCI PACIFIC EX-JAPAN EQUITY | 464286 | 66 | 5 | 15 | 140 | SH | DEFINED | 4 |
| ISHARES MSCI SINGAPORE INDEX F EQUITY | 464286 | 67 | 3 | 788 | 89,749 | SH | DEFINED | 4 |
| ISHARES MSCI UNITED KINGDOM IN EQUITY | 464286 | 69 | 9 | 723 | 35,844 | SH | DEFINED | 4 |
| ISHARES NASDAQ BIOTECHNOLOGY I EQUITY | 464287 | 55 | 6 | 1606 | 19,500 | SH | SOLE | 1 |
| ISHARES NASDAQ BIOTECHNOLOGY I EQUITY | 464287 | 55 | 6 | 1160 | 14,081 | SH | DEFINED | 4 |
| ISHARES RUSSELL 1000 GROWTH IN EQUITY | 464287 | 61 | 4 | 383 | 7,262 | SH | DEFINED | 4 |
| ISHARES RUSSELL 1000 INDEX FUN EQUITY | 464287 | 62 | 2 | 117 | 1,660 | SH | DEFINED | 4 |
| ISHARES RUSSELL 1000 VALUE IND EQUITY | 464287 | 59 | 8 | 2518 | 34,442 | SH | DEFINED | 4 |
| ISHARES RUSSELL 2000 GROWTH IN EQUITY | 464287 | 64 | 8 | 24 | 300 | SH | DEFINED | 4 |
| ISHARES RUSSELL 2000 INDEX FUN EQUITY | 464287 | 65 | 5 | 4543 | 59,800 | SH | SOLE | 1 |
| ISHARES RUSSELL 2000 INDEX FUN EQUITY | 464287 | 65 | 5 | 133 | 1,755 | SH | DEFINED | 4 |
| ISHARES RUSSELL 2000 VALUE IND EQUITY | 464287 | 63 | 0 | 184 | 2,463 | SH | DEFINED | 4 |
| ISHARES RUSSELL 3000 GROWTH IN EQUITY | 464287 | 67 | 1 | 15 | 350 | SH | DEFINED | 4 |
| ISHARES RUSSELL 3000 VALUE IND EQUITY | 464287 | 66 | 3 | 119 | 1,247 | SH | DEFINED | 4 |
| ISHARES RUSSELL MICROCAP INDEX EQUITY | 464288 | 86 | 9 | 45 | 770 | SH | DEFINED | 4 |
| ISHARES RUSSELL MIDCAP GROWTH EQUITY | 464287 | 48 | 1 | 69 | 676 | SH | DEFINED | 4 |
| ISHARES RUSSELL MIDCAP INDEX F EQUITY | 464287 | 49 | 9 | 120 | 1,269 | SH | DEFINED | 4 |
| ISHARES RUSSELL MIDCAP VALUE I EQUITY | 464287 | 47 | 3 | 130 | 976 | SH | DEFINED | 4 |
| ISHARES S&P 100 INDEX FUND EQUITY | 464287 | 10 | 1 | 207 | 3,498 | SH | DEFINED | 4 |
| ISHARES S&P 500 GROWTH INDEX F EQUITY | 464287 | 30 | 9 | 453 | 7,432 | SH | DEFINED | 4 |
| ISHARES S&P 500 INDEX FUND/US EQUITY | 464287 | 20 | 0 | 190 | 1,460 | SH | DEFINED | 4 |
| ISHARES S&P 500 VALUE INDEX FU EQUITY | 464287 | 40 | 8 | 571 | 8,306 | SH | DEFINED | 4 |
| ISHARES S&P GLOBAL 100 INDEX F EQUITY | 464287 | 57 | 2 | 184 | 2,800 | SH | SOLE | 1 |
| ISHARES S&P GLOBAL 100 INDEX F EQUITY | 464287 | 57 | 2 | 9 | 135 | SH | DEFINED | 4 |
| ISHARES S&P GLOBAL ENERGY SECT EQUITY | 464287 | 34 | 1 | 31 | 300 | SH | DEFINED | 4 |
| ISHARES S&P GLOBAL HEALTHCARE EQUITY | 464287 | 32 | 5 | 31 | 565 | SH | DEFINED | 4 |
| ISHARES S&P LATIN AMERICA 40 I EQUITY | 464287 | 39 | 0 | 102 | 730 | SH | DEFINED | 4 |
| ISHARES S&P MIDCAP 400 GROWTH EQUITY | 464287 | 60 | 6 | 14 | 180 | SH | DEFINED | 4 |
| ISHARES S&P MIDCAP 400 INDEX F EQUITY | 464287 | 50 | 7 | 120 | 1,509 | SH | DEFINED | 4 |
| ISHARES S&P MIDCAP 400/BARRA V EQUITY | 464287 | 70 | 5 | 151 | 1,975 | SH | DEFINED | 4 |
| ISHARES S&P SMALLCAP 600 INDEX EQUITY | 464287 | 80 | 4 | 329 | 5,047 | SH | DEFINED | 4 |
| ISHARES S&P SMALLCAP 600 VALUE EQUITY | 464287 | 87 | 9 | 563 | 7,738 | SH | DEFINED | 4 |
| ISHARES S&P SMALLCAP 600/BARRA EQUITY | 464287 | 88 | 7 | 509 | 3,933 | SH | DEFINED | 4 |
| ISIS PHARMACEUTICALS INC EQUITY | 464330 | 10 | 9 | 495 | 54,903 | SH | SOLE | 1 |
| ISLE OF CAPRI CASINOS INC EQUITY | 464592 | 10 | 4 | 357 | 10,740 | SH | SOLE | 1 |
| ISTA PHARMACEUTICALS INC EQUITY | 45031X | 20 | 4 | 66 | 10,346 | SH | SOLE | 1 |
| ISTAR FINANCIAL INC EQUITY | 45031U | 10 | 1 | 4955 | 129,448 | SH | SOLE | 1 |
| ITC HOLDINGS CORP EQUITY | 465685 | 10 | 5 | 256 | 9,750 | SH | SOLE | 1 |
| ITLA CAPITAL CORP EQUITY | 450565 | 10 | 6 | 211 | 4,376 | SH | SOLE | 1 |
| ITRON INC EQUITY | 465741 | 10 | 6 | 1738 | 29,045 | SH | SOLE | 1 |
| ITRON INC EQUITY | 465741 | 10 | 6 | 709 | 17,700 | SH | SOLE | 2 |
| ITT EDUCATIONAL SERVICES INC EQUITY | 45068B | 10 | 9 | 5187 | 80,977 | SH | SOLE | 1 |
| ITT INDUSTRIES INC EQUITY | 450911 | 10 | 2 | 11091 | 197,274 | SH | SOLE | 1 |
| ITT INDUSTRIES INC EQUITY | 450911 | 10 | 2 | 77774 | 756,411 | SH | SOLE | 2 |
| IVANHOE MINES LTD/CA EQUITY | 46579N | 10 | 3 | 5101 | 536,400 | SH | OTHER | 1 |
| IVILLAGE INC EQUITY | 46588H | 10 | 5 | 303 | 35,993 | SH | SOLE | 1 |
| IXIA EQUITY | 45071R | 10 | 9 | 356 | 24,987 | SH | SOLE | 1 |
| IXYS CORP EQUITY | 46600W | 10 | 6 | 173 | 18,785 | SH | SOLE | 1 |
| IXYS CORP EQUITY | 46600W | 10 | 6 | 15 | 1,615 | SH | DEFINED | 4 |
| J JILL GROUP INC/THE EQUITY | 466189 | 10 | 7 | 6942 | 290,320 | SH | SOLE | 1 |
| J&J SNACK FOODS CORP EQUITY | 466032 | 10 | 9 | 320 | 9,522 | SH | SOLE | 1 |

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| J2 GLOBAL COMMUNICATIONS INC | EQUITY | 46626E | 20 | 5 | 979 | 20,837 | SH | SOLE | 1 |
| J2 GLOBAL COMMUNICATIONS INC | EQUITY | 46626E | 20 | 5 | 84 | 1,780 | SH | DEFINED | 4 |
| JABIL CIRCUIT INC | EQUITY | 466313 | 10 | 3 | 12627 | 294,604 | SH | SOLE | 1 |
| JABIL CIRCUIT INC | EQUITY | 466313 | 10 | 3 | 24 | 642 | SH | SOLE | 2 |
| JABIL CIRCUIT INC | EQUITY | 466313 | 10 | 3 | 7 | 168 | SH | DEFINED | 4 |
| JACK HENRY & ASSOCIATES INC | EQUITY | 426281 | 10 | 1 | 4825 | 210,970 | SH | SOLE | 1 |
| JACK IN THE BOX INC | EQUITY | 466367 | 10 | 9 | 1208 | 27,764 | SH | SOLE | 1 |
| JACKSON HEWITT TAX SERVICE INC | EQUITY | 468202 | 10 | 6 | 849 | 26,889 | SH | SOLE | 1 |
| JACOBS ENGINEERING GROUP INC | EQUITY | 469814 | 10 | 7 | 10632 | 122,569 | SH | SOLE | 1 |
| JACUZZI BRANDS INC | EQUITY | 469865 | 10 | 9 | 573 | 58,321 | SH | SOLE | 1 |
| JAKKS PACIFIC INC | EQUITY | 47012E | 10 | 6 | 635 | 23,761 | SH | SOLE | 1 |
| | | | | | | | | | |
| JAMES HARDIE INDUSTRIES NV | EQUITY | 47030M | 10 | 6 | 9 | 265 | SH | DEFINED | 4 |
| JAMES RIVER COAL CO | EQUITY | 470355 | 20 | 7 | 339 | 9,965 | SH | SOLE | 1 |
| JAMES RIVER GROUP INC | EQUITY | 470359 | 10 | 0 | 91 | 3,366 | SH | SOLE | 1 |
| JANUS CAPITAL GROUP INC | EQUITY | 47102X | 10 | 5 | 2328 | 100,468 | SH | SOLE | 1 |
| JANUS CAPITAL GROUP INC | EQUITY | 47102X | 10 | 5 | 15 | 795 | SH | SOLE | 2 |
| JARDEN CORP | EQUITY | 471109 | 10 | 8 | 1697 | 51,667 | SH | SOLE | 1 |
| JARDEN CORP | EQUITY | 471109 | 10 | 8 | 14074 | 466,800 | SH | SOLE | 2 |
| JB HUNT TRANSPORT SERVICES INC | EQUITY | 445658 | 10 | 7 | 5574 | 258,766 | SH | SOLE | 1 |
| JB HUNT TRANSPORT SERVICES INC | EQUITY | 445658 | 10 | 7 | 21782 | 962,100 | SH | SOLE | 2 |
| JC PENNEY CO INC | EQUITY | 708160 | 10 | 6 | 14781 | 244,677 | SH | SOLE | 1 |
| JC PENNEY CO INC | EQUITY | 708160 | 10 | 6 | 48 | 858 | SH | SOLE | 2 |
| JDA SOFTWARE GROUP INC | EQUITY | 46612K | 10 | 8 | 674 | 46,706 | SH | SOLE | 1 |
| JDS UNIPHASE CORP | EQUITY | 46612J | 10 | 1 | 3720 | 892,156 | SH | SOLE | 1 |
| JDS UNIPHASE CORP | EQUITY | 46612J | 10 | 1 | 14 | 6,099 | SH | SOLE | 2 |
| JDS UNIPHASE CORP | EQUITY | 46612J | 10 | 1 | 1158 | 277,800 | SH | SOLE | 3 |
| JDS UNIPHASE CORP | EQUITY | 46612J | 10 | 1 | 17 | 4,110 | SH | DEFINED | 4 |
| JEFFERIES GROUP INC | EQUITY | 472319 | 10 | 2 | 6216 | 106,258 | SH | SOLE | 1 |
| JEFFERSON-PILOT CORP | EQUITY | 475070 | 10 | 8 | 3543 | 63,327 | SH | SOLE | 1 |
| JEFFERSON-PILOT CORP | EQUITY | 475070 | 10 | 8 | 28 | 495 | SH | SOLE | 2 |
| JER INVESTORS TRUST INC | EQUITY | 46614H | 30 | 1 | 167 | 10,019 | SH | SOLE | 1 |
| JETBLUE AIRWAYS CORP | EQUITY | 477143 | 10 | 1 | 3464 | 323,112 | SH | SOLE | 1 |
| JLG INDUSTRIES INC | EQUITY | 466210 | 10 | 1 | 7613 | 163,124 | SH | SOLE | 1 |
| JLG INDUSTRIES INC | EQUITY | 466210 | 10 | 1 | 861 | 27,978 | SH | DEFINED | 4 |
| JM SMUCKER CO/THE | EQUITY | 832696 | 40 | 5 | 4858 | 122,362 | SH | SOLE | 1 |
| JO-ANN STORES INC | EQUITY | 47758P | 30 | 7 | 236 | 17,498 | SH | SOLE | 1 |
| JOHN B. SANFILIPPO & SON | EQUITY | 800422 | 10 | 7 | 95 | 5,974 | SH | SOLE | 1 |
| JOHN H HARLAND CO | EQUITY | 412693 | 10 | 3 | 821 | 20,890 | SH | SOLE | 1 |
| JOHN HANCOCK PATRIOT PREFERRED | EQUITY | 41013J | 10 | 7 | 11 | 900 | SH | DEFINED | 4 |
| JOHN HANCOCK PATRIOT PREMIUM D | EQUITY | 41013T | 10 | 5 | 164 | 14,550 | SH | DEFINED | 4 |
| JOHN HANCOCK PREFERRED INCOME | EQUITY | 41013X | 10 | 6 | 510 | 22,257 | SH | DEFINED | 4 |
| JOHN WILEY & SONS INC | EQUITY | 968223 | 20 | 6 | 43 | 1,134 | SH | SOLE | 1 |
| JOHNSON & JOHNSON | EQUITY | 478160 | 10 | 4 | 157772 | 2,664,162 | SH | SOLE | 1 |
| JOHNSON & JOHNSON | EQUITY | 478160 | 10 | 4 | 20637 | 343,383 | SH | SOLE | 2 |
| JOHNSON & JOHNSON | EQUITY | 478160 | 10 | 4 | 496 | 8,369 | SH | DEFINED | 4 |
| JOHNSON CONTROLS INC | EQUITY | 478366 | 10 | 7 | 6871 | 90,489 | SH | SOLE | 1 |
| JOHNSON CONTROLS INC | EQUITY | 478366 | 10 | 7 | 52 | 711 | SH | SOLE | 2 |
| JONES APPAREL GROUP INC | EQUITY | 480074 | 10 | 3 | 4322 | 122,206 | SH | SOLE | 1 |
| JONES APPAREL GROUP INC | EQUITY | 480074 | 10 | 3 | 13 | 432 | SH | SOLE | 2 |
| JONES LANG LASALLE INC | EQUITY | 48020Q | 10 | 7 | 1982 | 25,891 | SH | SOLE | 1 |
| JONES LANG LASALLE INC | EQUITY | 48020Q | 10 | 7 | 42 | 551 | SH | DEFINED | 4 |
| JOS A BANK CLOTHIERS INC | EQUITY | 480838 | 10 | 1 | 614 | 12,800 | SH | SOLE | 1 |
| JOURNAL COMMUNICATIONS INC | EQUITY | 481130 | 10 | 2 | 263 | 21,237 | SH | SOLE | 1 |
| JOURNAL REGISTER CO | EQUITY | 481138 | 10 | 5 | 386 | 31,728 | SH | SOLE | 1 |
| JOY GLOBAL INC | EQUITY | 481165 | 10 | 8 | 15865 | 265,429 | SH | SOLE | 1 |
| JOY GLOBAL INC | EQUITY | 481165 | 10 | 8 | 867 | 14,500 | SH | DEFINED | 4 |

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| JPMORGAN CHASE & CO | EQUITY | 46625H | 10 0 | 146256 | 3,512,381 | SH | SOLE | 1 |
| JPMORGAN CHASE & CO | EQUITY | 46625H | 10 0 | 19314 | 486,618 | SH | SOLE | 2 |
| JPMORGAN CHASE & CO | EQUITY | 46625H | 10 0 | 691 | 16,605 | SH | DEFINED | 4 |
| JUNIPER NETWORKS INC | EQUITY | 48203R | 10 4 | 9770 | 511,004 | SH | SOLE | 1 |
| JUNIPER NETWORKS INC | EQUITY | 48203R | 10 4 | 10 | 500 | SH | DEFINED | 4 |
| JUPITERMEDIA CORP | EQUITY | 48207D | 10 1 | 277 | 15,403 | SH | SOLE | 1 |
| K&F INDUSTRIES HOLDINGS INC | EQUITY | 482241 | 10 6 | 227 | 13,665 | SH | SOLE | 1 |
| K2 INC | EQUITY | 482732 | 10 4 | 454 | 36,164 | SH | SOLE | 1 |
| KADANT INC | EQUITY | 48282T | 10 4 | 240 | 10,570 | SH | SOLE | 1 |
| KAMAN CORP | EQUITY | 483548 | 10 3 | 424 | 16,841 | SH | SOLE | 1 |
| | | | | | | | | |
| KANBAY INTERNATIONAL INC | EQUITY | 48369P | 20 7 | 287 | 18,801 | SH | SOLE | 1 |
| KANSAS CITY LIFE INS CO | EQUITY | 484836 | 10 1 | 143 | 2,791 | SH | SOLE | 1 |
| KANSAS CITY SOUTHERN | EQUITY | 485170 | 30 2 | 1387 | 56,154 | SH | SOLE | 1 |
| KAYDON CORP | EQUITY | 486587 | 10 8 | 864 | 21,417 | SH | SOLE | 1 |
| KB HOME | EQUITY | 48666K | 10 9 | 3985 | 61,334 | SH | SOLE | 1 |
| KB HOME | EQUITY | 48666K | 10 9 | 21 | 288 | SH | SOLE | 2 |
| KCS ENERGY INC | EQUITY | 482434 | 20 6 | 985 | 37,874 | SH | SOLE | 1 |
| KCS ENERGY INC | EQUITY | 482434 | 20 6 | 429 | 17,700 | SH | SOLE | 2 |
| KEANE INC | EQUITY | 486665 | 10 2 | 659 | 41,866 | SH | SOLE | 1 |
| KEANE INC | EQUITY | 486665 | 10 2 | 6501 | 669,300 | SH | SOLE | 2 |
| KEARNY FINANCIAL CORP | EQUITY | 487169 | 10 4 | 228 | 16,593 | SH | SOLE | 1 |
| KEITHLEY INSTRUMENTS INC | EQUITY | 487584 | 10 4 | 149 | 9,717 | SH | SOLE | 1 |
| KELLOGG CO | EQUITY | 487836 | 10 8 | 4821 | 109,471 | SH | SOLE | 1 |
| KELLOGG CO | EQUITY | 487836 | 10 8 | 41 | 948 | SH | SOLE | 2 |
| KELLOGG CO | EQUITY | 487836 | 10 8 | 25 | 578 | SH | DEFINED | 4 |
| KELLWOOD CO | EQUITY | 488044 | 10 8 | 1054 | 33,585 | SH | SOLE | 1 |
| KELLY SERVICES INC | EQUITY | 488152 | 20 8 | 1469 | 54,133 | SH | SOLE | 1 |
| KEMET CORP | EQUITY | 488360 | 10 8 | 2327 | 245,772 | SH | SOLE | 1 |
| KENEXA CORP | EQUITY | 488879 | 10 7 | 998 | 32,464 | SH | SOLE | 1 |
| KENNAMETAL INC | EQUITY | 489170 | 10 0 | 6760 | 110,563 | SH | SOLE | 1 |
| KENNETH COLE PRODUCTIONS INC | EQUITY | 193294 | 10 5 | 191 | 6,888 | SH | SOLE | 1 |
| KENSEY NASH CORP | EQUITY | 490057 | 10 6 | 203 | 7,108 | SH | SOLE | 1 |
| KERR-MCGEE CORP | EQUITY | 492386 | 10 7 | 6089 | 63,770 | SH | SOLE | 1 |
| KERR-MCGEE CORP | EQUITY | 492386 | 10 7 | 39 | 429 | SH | SOLE | 2 |
| KERYX BIOPHARMACEUTICALS INC | EQUITY | 492515 | 10 1 | 1018 | 53,274 | SH | SOLE | 1 |
| KERYX BIOPHARMACEUTICALS INC | EQUITY | 492515 | 10 1 | 1449 | 99,000 | SH | SOLE | 2 |
| KEYCORP | EQUITY | 493267 | 10 8 | 9373 | 254,708 | SH | SOLE | 1 |
| KEYCORP | EQUITY | 493267 | 10 8 | 50 | 1,506 | SH | SOLE | 2 |
| KEYNOTE SYSTEMS INC | EQUITY | 493308 | 10 0 | 145 | 12,633 | SH | SOLE | 1 |
| KEYSPAN CORP | EQUITY | 49337W | 10 0 | 6417 | 157,011 | SH | SOLE | 1 |
| KEYSPAN CORP | EQUITY | 49337W | 10 0 | 23 | 645 | SH | SOLE | 2 |
| KEYSTONE AUTOMOTIVE INDUSTRIES | EQUITY | 49338N | 10 9 | 506 | 11,980 | SH | SOLE | 1 |
| KFORCE INC | EQUITY | 493732 | 10 1 | 312 | 24,442 | SH | SOLE | 1 |
| KFX INC | EQUITY | 48245L | 10 7 | 952 | 52,335 | SH | SOLE | 1 |
| KILROY REALTY CORP | EQUITY | 49427F | 10 8 | 1698 | 21,972 | SH | SOLE | 1 |
| KIMBALL INTERNATIONAL INC | EQUITY | 494274 | 10 3 | 255 | 16,942 | SH | SOLE | 1 |
| KIMBERLY-CLARK CORP | EQUITY | 494368 | 10 3 | 30521 | 528,040 | SH | SOLE | 1 |
| KIMBERLY-CLARK CORP | EQUITY | 494368 | 10 3 | 103 | 1,725 | SH | SOLE | 2 |
| KIMCO REALTY CORP | EQUITY | 49446R | 10 9 | 3828 | 94,182 | SH | SOLE | 1 |
| KINDER MORGAN INC | EQUITY | 49455P | 10 1 | 16534 | 179,735 | SH | SOLE | 1 |
| KINDER MORGAN INC | EQUITY | 49455P | 10 1 | 36 | 387 | SH | SOLE | 2 |
| KINDER MORGAN INC | EQUITY | 49455P | 10 1 | 18 | 200 | SH | DEFINED | 4 |
| KINDRED HEALTHCARE INC | EQUITY | 494580 | 10 3 | 545 | 21,652 | SH | SOLE | 1 |
| KINDRED HEALTHCARE INC | EQUITY | 494580 | 10 3 | 11399 | 442,500 | SH | SOLE | 2 |
| KINETIC CONCEPTS INC | EQUITY | 49460W | 20 8 | 48 | 1,174 | SH | SOLE | 1 |
| KINETIC CONCEPTS INC | EQUITY | 49460W | 20 8 | 17403 | 437,700 | SH | SOLE | 2 |

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| KING PHARMACEUTICALS INC | EQUITY | 495582 | 10 | 8 | 3324 | 192,702 | SH | SOLE | 1 |
| KING PHARMACEUTICALS INC | EQUITY | 495582 | 10 | 8 | 15 | 894 | SH | SOLE | 2 |
| KING PHARMACEUTICALS INC | EQUITY | 495582 | 10 | 8 | 105 | 6,060 | SH | DEFINED | 4 |
| KINGSWAY FINANCIAL SERVICES IN | EQUITY | 496904 | 10 | 3 | 2703 | 133,100 | SH | OTHER | 1 |
| KIRBY CORP | EQUITY | 497266 | 10 | 6 | 1128 | 16,566 | SH | SOLE | 1 |
| KITE REALTY GROUP TRUST | EQUITY | 49803T | 10 | 2 | 335 | 21,029 | SH | SOLE | 1 |
| KKR FINANCIAL CORP | EQUITY | 482476 | 30 | 6 | 24 | 1,074 | SH | SOLE | 1 |
| KLA-TENCOR CORP | EQUITY | 482480 | 10 | 0 | 10376 | 214,562 | SH | SOLE | 1 |
| KLA-TENCOR CORP | EQUITY | 482480 | 10 | 0 | 36 | 729 | SH | SOLE | 2 |
| | | | | | | | | | |
| KMG AMERICA CORP | EQUITY | 482563 | 10 | 3 | 138 | 16,078 | SH | SOLE | 1 |
| KNBT BANCORP INC | EQUITY | 482921 | 10 | 3 | 384 | 23,477 | SH | SOLE | 1 |
| KNIGHT CAPITAL GROUP INC | EQUITY | 499005 | 10 | 6 | 1138 | 81,690 | SH | SOLE | 1 |
| KNIGHT RIDDER INC | EQUITY | 499040 | 10 | 3 | 1998 | 31,613 | SH | SOLE | 1 |
| KNIGHT RIDDER INC | EQUITY | 499040 | 10 | 3 | 16 | 255 | SH | SOLE | 2 |
| KNIGHT TRANSPORTATION INC | EQUITY | 499064 | 10 | 3 | 858 | 43,458 | SH | SOLE | 1 |
| KNOLL INC | EQUITY | 498904 | 20 | 0 | 178 | 8,368 | SH | SOLE | 1 |
| KOHL'S CORP | EQUITY | 500255 | 10 | 4 | 7952 | 150,016 | SH | SOLE | 1 |
| KOHL'S CORP | EQUITY | 500255 | 10 | 4 | 52448 | 1,079,172 | SH | SOLE | 2 |
| KOMAG INC | EQUITY | 500453 | 20 | 4 | 2324 | 48,823 | SH | SOLE | 1 |
| KOPIN CORP | EQUITY | 500600 | 10 | 1 | 268 | 53,525 | SH | SOLE | 1 |
| KORN/FERRY INTERNATIONAL | EQUITY | 500643 | 20 | 0 | 2349 | 115,194 | SH | SOLE | 1 |
| KOS PHARMACEUTICALS INC | EQUITY | 500648 | 10 | 0 | 18 | 376 | SH | SOLE | 1 |
| KOS PHARMACEUTICALS INC | EQUITY | 500648 | 10 | 0 | 109 | 2,100 | SH | SOLE | 2 |
| KOS PHARMACEUTICALS INC | EQUITY | 500648 | 10 | 0 | 326 | 6,300 | SH | SOLE | 2 |
| KRAFT FOODS INC | EQUITY | 50075N | 10 | 4 | 1302 | 42,949 | SH | SOLE | 1 |
| KRISPY KREME DOUGHNUTS INC | EQUITY | 501014 | 10 | 4 | 377 | 42,028 | SH | SOLE | 1 |
| KROGER CO/THE | EQUITY | 501044 | 10 | 1 | 18826 | 924,680 | SH | SOLE | 1 |
| KROGER CO/THE | EQUITY | 501044 | 10 | 1 | 51 | 2,676 | SH | SOLE | 2 |
| KROGER CO/THE | EQUITY | 501044 | 10 | 1 | 6 | 315 | SH | DEFINED | 4 |
| KRONOS INC/MA | EQUITY | 501052 | 10 | 4 | 912 | 24,386 | SH | SOLE | 1 |
| KRONOS WORLDWIDE INC | EQUITY | 50105F | 10 | 5 | 81 | 2,671 | SH | SOLE | 1 |
| K-SWISS INC | EQUITY | 482686 | 10 | 2 | 572 | 18,965 | SH | SOLE | 1 |
| KT CORP | EQUITY | 48268K | 10 | 1 | 5 | 239 | SH | DEFINED | 4 |
| KULICKE & SOFFA INDUSTRIES INC | EQUITY | 501242 | 10 | 1 | 376 | 39,370 | SH | SOLE | 1 |
| KV PHARMACEUTICAL CO | EQUITY | 482740 | 20 | 6 | 1691 | 70,101 | SH | SOLE | 1 |
| KYPHON INC | EQUITY | 501577 | 10 | 0 | 822 | 22,101 | SH | SOLE | 1 |
| KYPHON INC | EQUITY | 501577 | 10 | 0 | 710 | 17,400 | SH | SOLE | 2 |
| L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 502424 | 10 | 4 | 4809 | 56,053 | SH | SOLE | 1 |
| L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 502424 | 10 | 4 | 49572 | 666,744 | SH | SOLE | 2 |
| L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 502424 | 10 | 4 | 11 | 125 | SH | DEFINED | 4 |
| LABARGE INC | EQUITY | 502470 | 10 | 7 | 115 | 7,662 | SH | SOLE | 1 |
| LABOR READY INC | EQUITY | 505401 | 20 | 8 | 2018 | 84,272 | SH | SOLE | 1 |
| LABOR READY INC | EQUITY | 505401 | 20 | 8 | 425 | 20,400 | SH | SOLE | 2 |
| LABORATORY CORP OF AMERICA HOL | EQUITY | 50540R | 40 | 9 | 4577 | 78,271 | SH | SOLE | 1 |
| LABORATORY CORP OF AMERICA HOL | EQUITY | 50540R | 40 | 9 | 5131 | 95,292 | SH | SOLE | 2 |
| LABRANCHE & CO INC | EQUITY | 505447 | 10 | 2 | 649 | 41,028 | SH | SOLE | 1 |
| LACLEDE GROUP INC/THE | EQUITY | 505597 | 10 | 4 | 553 | 16,055 | SH | SOLE | 1 |
| LAFARGE NORTH AMERICA INC | EQUITY | 505862 | 10 | 2 | 87 | 1,038 | SH | SOLE | 1 |
| LAIDLAW INTERNATIONAL INC | EQUITY | 50730R | 10 | 2 | 12363 | 454,524 | SH | SOLE | 1 |
| LAKELAND BANCORP INC | EQUITY | 511637 | 10 | 0 | 216 | 13,890 | SH | SOLE | 1 |
| LAKELAND FINANCIAL CORP | EQUITY | 511656 | 10 | 0 | 210 | 4,497 | SH | SOLE | 1 |
| LAM RESEARCH CORP | EQUITY | 512807 | 10 | 8 | 12997 | 302,254 | SH | SOLE | 1 |
| LAM RESEARCH CORP | EQUITY | 512807 | 10 | 8 | 13 | 300 | SH | DEFINED | 4 |
| LAMAR ADVERTISING CO | EQUITY | 512815 | 10 | 1 | 389 | 7,395 | SH | SOLE | 1 |
| LAMSON & SESSIONS CO/THE | EQUITY | 513696 | 10 | 4 | 480 | 19,200 | SH | SOLE | 2 |
| LAMSON & SESSIONS CO/THE | EQUITY | 513696 | 10 | 4 | 850 | 30,539 | SH | DEFINED | 4 |

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|--------------------------------|--------|--------|----|---|-------|------------|----|---------|---|
| LANCASTER COLONY CORP | EQUITY | 513847 | 10 | 3 | 3009 | 71,651 | SH | SOLE | 1 |
| LANCE INC | EQUITY | 514606 | 10 | 2 | 510 | 22,682 | SH | SOLE | 1 |
| LANCE INC | EQUITY | 514606 | 10 | 2 | 15 | 650 | SH | DEFINED | 4 |
| LANDAMERICA FINANCIAL GROUP IN | EQUITY | 514936 | 10 | 3 | 933 | 13,752 | SH | SOLE | 1 |
| LANDAUER INC | EQUITY | 51476K | 10 | 3 | 342 | 6,814 | SH | SOLE | 1 |
| LANDRY'S RESTAURANTS INC | EQUITY | 51508L | 10 | 3 | 1172 | 33,175 | SH | SOLE | 1 |
| LANDRY'S RESTAURANTS INC | EQUITY | 51508L | 10 | 3 | 3216 | 136,100 | SH | SOLE | 2 |
| LANDSTAR SYSTEM INC | EQUITY | 515098 | 10 | 1 | 64 | 1,458 | SH | SOLE | 1 |
| LANDSTAR SYSTEM INC | EQUITY | 515098 | 10 | 1 | 826 | 19,800 | SH | SOLE | 2 |
| LANDSTAR SYSTEM INC | EQUITY | 515098 | 10 | 1 | 33 | 737 | SH | DEFINED | 4 |
| LAS VEGAS SANDS CORP | EQUITY | 517834 | 10 | 7 | 33 | 579 | SH | SOLE | 1 |
| LASALLE HOTEL PROPERTIES | EQUITY | 517942 | 10 | 8 | 1017 | 24,793 | SH | SOLE | 1 |
| LASERSCOPE | EQUITY | 518081 | 10 | 4 | 357 | 15,102 | SH | SOLE | 1 |
| LATTICE SEMICONDUCTOR CORP | EQUITY | 518415 | 10 | 4 | 2145 | 322,092 | SH | SOLE | 1 |
| LAUREATE EDUCATION INC | EQUITY | 518613 | 10 | 4 | 5570 | 104,433 | SH | SOLE | 1 |
| LAWSON PRODUCTS | EQUITY | 520776 | 10 | 5 | 142 | 3,481 | SH | SOLE | 1 |
| LAWSON SOFTWARE INC | EQUITY | 520780 | 10 | 7 | 362 | 47,193 | SH | SOLE | 1 |
| LAWSON SOFTWARE INC | EQUITY | 520780 | 10 | 7 | 17066 | 2,634,300 | SH | SOLE | 2 |
| LAYNE CHRISTENSEN CO | EQUITY | 521050 | 10 | 4 | 290 | 8,652 | SH | SOLE | 1 |
| LAZARD LTD | EQUITY | G54050 | 10 | 2 | 794 | 24,900 | SH | SOLE | 2 |
| LA-Z-BOY INC | EQUITY | 505336 | 10 | 7 | 674 | 39,669 | SH | SOLE | 1 |
| LCA-VISION INC | EQUITY | 501803 | 30 | 8 | 775 | 15,472 | SH | SOLE | 1 |
| LCA-VISION INC | EQUITY | 501803 | 30 | 8 | 1055 | 22,200 | SH | SOLE | 2 |
| LEADIS TECHNOLOGY INC | EQUITY | 52171N | 10 | 3 | 78 | 13,723 | SH | SOLE | 1 |
| LEAP WIRELESS INTERNATIONAL IN | EQUITY | 521863 | 30 | 8 | 12 | 273 | SH | SOLE | 1 |
| LEAPFROG ENTERPRISES INC | EQUITY | 52186N | 10 | 6 | 262 | 24,640 | SH | SOLE | 1 |
| LEAR CORP | EQUITY | 521865 | 10 | 5 | 2506 | 141,338 | SH | SOLE | 1 |
| LEAR CORP | EQUITY | 521865 | 10 | 5 | 11 | 625 | SH | DEFINED | 4 |
| LEARNING TREE INTERNATIONAL IN | EQUITY | 522015 | 10 | 6 | 83 | 6,812 | SH | SOLE | 1 |
| LECG CORP | EQUITY | 523234 | 10 | 2 | 216 | 11,196 | SH | SOLE | 1 |
| LECROY CORP | EQUITY | 52324W | 10 | 9 | 147 | 9,383 | SH | SOLE | 1 |
| LEE ENTERPRISES INC | EQUITY | 523768 | 10 | 9 | 3205 | 96,279 | SH | SOLE | 1 |
| LEGG MASON INC | EQUITY | 524901 | 10 | 5 | 32564 | 259,824 | SH | SOLE | 1 |
| LEGG MASON INC | EQUITY | 524901 | 10 | 5 | 8869 | 74,100 | SH | SOLE | 2 |
| LEGGETT & PLATT INC | EQUITY | 524660 | 10 | 7 | 2155 | 88,435 | SH | SOLE | 1 |
| LEGGETT & PLATT INC | EQUITY | 524660 | 10 | 7 | 16 | 678 | SH | SOLE | 2 |
| LEHMAN BROTHERS HOLDINGS INC | EQUITY | 524908 | 10 | 0 | 17064 | 118,064 | SH | SOLE | 1 |
| LEHMAN BROTHERS HOLDINGS INC | EQUITY | 524908 | 10 | 0 | 127 | 990 | SH | SOLE | 2 |
| LEHMAN BROTHERS HOLDINGS INC | EQUITY | 524908 | 10 | 0 | 4 | 25 | SH | DEFINED | 4 |
| LENNAR CORP | EQUITY | 526057 | 10 | 4 | 3825 | 63,341 | SH | SOLE | 1 |
| LENNAR CORP | EQUITY | 526057 | 10 | 4 | 31 | 510 | SH | SOLE | 2 |
| LENNOX INTERNATIONAL INC | EQUITY | 526107 | 10 | 7 | 1292 | 43,283 | SH | SOLE | 1 |
| LEUCADIA NATIONAL CORP | EQUITY | 527288 | 10 | 4 | 10310 | 172,816 | SH | SOLE | 1 |
| LEUCADIA NATIONAL CORP | EQUITY | 527288 | 10 | 4 | 89 | 1,500 | SH | DEFINED | 4 |
| LEVEL 3 COMMUNICATIONS | EQUITY | 52729N | AS | 9 | 9955 | 15,525,000 | SH | SOLE | 2 |
| LEVEL 3 COMMUNICATIONS INC | EQUITY | 52729N | 10 | 0 | 3195 | 616,849 | SH | SOLE | 1 |
| LEVITT CORP | EQUITY | 52742P | 10 | 8 | 275 | 12,491 | SH | SOLE | 1 |
| LEXAR MEDIA INC | EQUITY | 52886P | 10 | 4 | 520 | 60,629 | SH | SOLE | 1 |
| LEXICON GENETICS INC | EQUITY | 528872 | 10 | 4 | 268 | 48,337 | SH | SOLE | 1 |
| LEXINGTON CORPORATE PROPERTIES | EQUITY | 529043 | 10 | 1 | 821 | 39,399 | SH | SOLE | 1 |
| LEXMARK INTERNATIONAL INC | EQUITY | 529771 | 10 | 7 | 2264 | 49,887 | SH | SOLE | 1 |
| LEXMARK INTERNATIONAL INC | EQUITY | 529771 | 10 | 7 | 19 | 429 | SH | SOLE | 2 |
| LHC GROUP INC | EQUITY | 50187A | 10 | 7 | 58 | 3,631 | SH | SOLE | 1 |
| LIBBEY INC | EQUITY | 529898 | 10 | 8 | 75 | 10,527 | SH | SOLE | 1 |
| LIBERTY ALL STAR EQUITY | EQUITY | 530158 | 10 | 4 | 68 | 8,184 | SH | DEFINED | 4 |
| LIBERTY GLOBAL INC | EQUITY | 530555 | 10 | 1 | 568 | 27,764 | SH | SOLE | 1 |

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|--------------------------------|-----------|--------|------|-------|-----------|-----|---------|---|
| LIBERTY MEDIA CORP | CORP BOND | 530718 | AF 2 | 3165 | 3,025,000 | PRN | SOLE | 1 |
| LIBERTY MEDIA CORP | CORP BOND | 530715 | AR 2 | 1 | 1,000 | PRN | DEFINED | 4 |
| LIBERTY MEDIA CORP | CORP BOND | 530715 | AN 1 | 1 | 1,000 | PRN | DEFINED | 4 |
| LIBERTY MEDIA CORP | CORP BOND | 530718 | AF 2 | 3 | 3,000 | PRN | DEFINED | 4 |
| LIBERTY MEDIA CORP | EQUITY | 530718 | 10 5 | 9 | 1,100 | SH | DEFINED | 4 |
| LIBERTY PROPERTY TRUST | EQUITY | 531172 | 10 4 | 8760 | 185,745 | SH | SOLE | 1 |
| LIBERTY PROPERTY TRUST | EQUITY | 531172 | 10 4 | 17 | 350 | SH | DEFINED | 4 |
| | | | | | | | | |
| LIFE TIME FITNESS INC | EQUITY | 53217R | 20 7 | 834 | 17,791 | SH | SOLE | 1 |
| LIFECCELL CORP | EQUITY | 531927 | 10 1 | 550 | 24,399 | SH | SOLE | 1 |
| LIFEPOINT HOSPITALS INC | EQUITY | 53219L | 10 9 | 3724 | 119,738 | SH | SOLE | 1 |
| LIFEPOINT HOSPITALS INC | EQUITY | 53219L | 10 9 | 5569 | 159,100 | SH | SOLE | 2 |
| LIFEPOINT HOSPITALS INC | EQUITY | 53219L | 10 9 | 219 | 7,046 | SH | DEFINED | 4 |
| LIFETIME BRANDS INC | EQUITY | 53222Q | 10 3 | 177 | 6,279 | SH | SOLE | 1 |
| LIN TV CORP | EQUITY | 532774 | 10 6 | 186 | 20,629 | SH | SOLE | 1 |
| LINCARE HOLDINGS | CORP BOND | 532791 | AB 6 | 1 | 1,000 | PRN | DEFINED | 4 |
| LINCARE HOLDINGS INC | EQUITY | 532791 | 10 0 | 8031 | 206,144 | SH | SOLE | 1 |
| LINCOLN EDUCATIONAL SERVICES C | EQUITY | 533535 | 10 0 | 54 | 3,186 | SH | SOLE | 1 |
| LINCOLN ELECTRIC HOLDINGS INC | EQUITY | 533900 | 10 6 | 1506 | 27,901 | SH | SOLE | 1 |
| LINCOLN NATIONAL CORP | EQUITY | 534187 | 10 9 | 11519 | 211,003 | SH | SOLE | 1 |
| LINCOLN NATIONAL CORP | EQUITY | 534187 | 10 9 | 34 | 639 | SH | SOLE | 2 |
| LINCOLN NATIONAL CORP | EQUITY | 534187 | 10 9 | 3 | 50 | SH | DEFINED | 4 |
| LINDSAY MANUFACTURING CO | EQUITY | 535555 | 10 6 | 239 | 8,820 | SH | SOLE | 1 |
| LINEAR TECHNOLOGY CORP | EQUITY | 535678 | 10 6 | 5800 | 165,348 | SH | SOLE | 1 |
| LINEAR TECHNOLOGY CORP | EQUITY | 535678 | 10 6 | 41 | 1,125 | SH | SOLE | 2 |
| LIONBRIDGE TECHNOLOGIES | EQUITY | 536252 | 10 9 | 311 | 39,258 | SH | SOLE | 1 |
| LITHIA MOTORS INC | EQUITY | 536797 | 10 3 | 407 | 11,723 | SH | SOLE | 1 |
| LITTELFUSE INC | EQUITY | 537008 | 10 4 | 582 | 17,041 | SH | SOLE | 1 |
| LIVEPERSON INC | EQUITY | 538146 | 10 1 | 40 | 5,580 | SH | DEFINED | 4 |
| LIZ CLAIBORNE INC | EQUITY | 539320 | 10 1 | 2013 | 49,112 | SH | SOLE | 1 |
| LIZ CLAIBORNE INC | EQUITY | 539320 | 10 1 | 14 | 393 | SH | SOLE | 2 |
| LKQ CORP | EQUITY | 501889 | 20 8 | 553 | 26,559 | SH | SOLE | 1 |
| LOCKHEED MARTIN CORP | CORP BOND | 539830 | AP 4 | 4918 | 4,250,000 | PRN | SOLE | 1 |
| LOCKHEED MARTIN CORP | EQUITY | 539830 | 10 9 | 11777 | 156,754 | SH | SOLE | 1 |
| LOCKHEED MARTIN CORP | EQUITY | 539830 | 10 9 | 84 | 1,320 | SH | SOLE | 2 |
| LOCKHEED MARTIN CORP | CORP BOND | 539830 | AP 4 | 3 | 3,000 | PRN | DEFINED | 4 |
| LOCKHEED MARTIN CORP | EQUITY | 539830 | 10 9 | 31 | 410 | SH | DEFINED | 4 |
| LODGENET ENTERTAINMENT CORP | EQUITY | 540211 | 10 9 | 192 | 12,308 | SH | SOLE | 1 |
| LODGIAN INC | EQUITY | 54021P | 40 3 | 261 | 18,789 | SH | SOLE | 1 |
| LOEWS CORP | EQUITY | 540424 | 10 8 | 6013 | 59,418 | SH | SOLE | 1 |
| LOEWS CORP | EQUITY | 540424 | 10 8 | 48 | 501 | SH | SOLE | 2 |
| LOEWS CORP - CAROLINA GROUP | EQUITY | 540424 | 20 7 | 119 | 2,516 | SH | SOLE | 1 |
| LOGITECH INTERNATIONAL SA | EQUITY | 541419 | 10 7 | 4 | 100 | SH | DEFINED | 4 |
| LOJACK CORP | EQUITY | 539451 | 10 4 | 2033 | 84,765 | SH | SOLE | 1 |
| LONE STAR STEAKHOUSE & SALOON | EQUITY | 542307 | 10 3 | 801 | 28,174 | SH | SOLE | 1 |
| LONE STAR TECHNOLOGIES INC | EQUITY | 542312 | 10 3 | 1258 | 22,696 | SH | SOLE | 1 |
| LONGS DRUG STORES CORP | EQUITY | 543162 | 10 1 | 2429 | 52,486 | SH | SOLE | 1 |
| LONGVIEW FIBRE CO | EQUITY | 543213 | 10 2 | 3743 | 144,839 | SH | SOLE | 1 |
| LORAL SPACE & COMMUNICATIONS L | EQUITY | 543881 | 10 6 | 14061 | 489,089 | SH | SOLE | 1 |
| LOUISIANA-PACIFIC CORP | EQUITY | 546347 | 10 5 | 1355 | 49,819 | SH | SOLE | 1 |
| LOUISIANA-PACIFIC CORP | EQUITY | 546347 | 10 5 | 17028 | 619,890 | SH | SOLE | 2 |
| LOWE'S COMPANIES INC | CORP BOND | 548661 | CG 0 | 1510 | 1,350,000 | PRN | SOLE | 1 |
| LOWE'S COS INC | EQUITY | 548661 | 10 7 | 26860 | 416,826 | SH | SOLE | 1 |
| LOWE'S COS INC | EQUITY | 548661 | 10 7 | 192 | 2,886 | SH | SOLE | 2 |
| LOWE'S COS INC | EQUITY | 548661 | 10 7 | 25 | 385 | SH | DEFINED | 4 |
| LSI INDUSTRIES INC | EQUITY | 50216C | 10 8 | 256 | 15,051 | SH | SOLE | 1 |
| LSI LOGIC CORP | EQUITY | 502161 | 10 2 | 2730 | 236,140 | SH | SOLE | 1 |

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| LSI LOGIC CORP | EQUITY | 502161 | 10 | 2 | 12 | 1,446 | SH | SOLE | 2 |
| LSI LOGIC CORP | CORP BOND | 502161 | AJ | 1 | 1 | 1,000 | PRN | DEFINED | 4 |
| LSI LOGIC CORP | EQUITY | 502161 | 10 | 2 | 2 | 150 | SH | DEFINED | 4 |
| LTC PROPERTIES INC | EQUITY | 502175 | 10 | 2 | 410 | 17,629 | SH | SOLE | 1 |
| LTD BRANDS | EQUITY | 532716 | 10 | 7 | 3934 | 160,817 | SH | SOLE | 1 |
| LTD BRANDS | EQUITY | 532716 | 10 | 7 | 29 | 1,287 | SH | SOLE | 2 |
| LTD BRANDS | EQUITY | 532716 | 10 | 7 | 3 | 105 | SH | DEFINED | 4 |
| LTX CORP | EQUITY | 502392 | 10 | 3 | 252 | 46,659 | SH | SOLE | 1 |
| LUBRIZOL CORP | EQUITY | 549271 | 10 | 4 | 6152 | 143,559 | SH | SOLE | 1 |
| LUBY'S INC | EQUITY | 549282 | 10 | 1 | 247 | 19,744 | SH | SOLE | 1 |
| LUCENT TECHNOLOGIES INC | EQUITY | 549463 | 10 | 7 | 6363 | 2,086,170 | SH | SOLE | 1 |
| LUCENT TECHNOLOGIES INC | EQUITY | 549463 | 10 | 7 | 44 | 16,410 | SH | SOLE | 2 |
| LUCENT TECHNOLOGIES INC | EQUITY | 549463 | 10 | 7 | 58 | 18,964 | SH | DEFINED | 4 |
| LUFKIN INDUSTRIES INC | EQUITY | 549764 | 10 | 8 | 1515 | 27,331 | SH | SOLE | 1 |
| LUFKIN INDUSTRIES INC | EQUITY | 549764 | 10 | 8 | 389 | 7,800 | SH | SOLE | 2 |
| LUMINENT MORTGAGE CAPITAL INC | EQUITY | 550278 | 30 | 3 | 250 | 30,838 | SH | SOLE | 1 |
| LUMINEX CORP | EQUITY | 55027E | 10 | 2 | 288 | 19,409 | SH | SOLE | 1 |
| LYONDELL CHEMICAL CO | EQUITY | 552078 | 10 | 7 | 8578 | 431,056 | SH | SOLE | 1 |
| LYONDELL CHEMICAL CO | EQUITY | 552078 | 10 | 7 | 154 | 7,719 | SH | DEFINED | 4 |
| M&F WORLDWIDE CORP | EQUITY | 552541 | 10 | 4 | 261 | 18,276 | SH | SOLE | 1 |
| M&T BANK CORP | EQUITY | 55261F | 10 | 4 | 11809 | 103,459 | SH | SOLE | 1 |
| M&T BANK CORP | EQUITY | 55261F | 10 | 4 | 32 | 294 | SH | SOLE | 2 |
| M/I HOMES INC | EQUITY | 55305B | 10 | 1 | 444 | 9,442 | SH | SOLE | 1 |
| MACATAWA BANK CORP | EQUITY | 554225 | 10 | 2 | 294 | 7,750 | SH | SOLE | 1 |
| MACDERMID INC | EQUITY | 554273 | 10 | 2 | 741 | 23,051 | SH | SOLE | 1 |
| MACERICH CO/THE | EQUITY | 554382 | 10 | 1 | 11107 | 150,202 | SH | SOLE | 1 |
| MACK-CALI REALTY CORP | EQUITY | 554489 | 10 | 4 | 6282 | 130,870 | SH | SOLE | 1 |
| MACK-CALI REALTY CORP | EQUITY | 554489 | 10 | 4 | 19 | 400 | SH | DEFINED | 4 |
| MACROVISION CORP | EQUITY | 555904 | 10 | 1 | 3209 | 144,862 | SH | SOLE | 1 |
| MAF BANCORP INC | EQUITY | 55261R | 10 | 8 | 1130 | 25,824 | SH | SOLE | 1 |
| MAGELLAN HEALTH SERVICES INC | EQUITY | 559079 | 20 | 7 | 829 | 20,483 | SH | SOLE | 1 |
| MAGELLAN MIDSTREAM PARTNERS LP | EQUITY | 559080 | 10 | 6 | 2630 | 80,000 | SH | SOLE | 1 |
| MAGMA DESIGN AUTOMATION INC | EQUITY | 559181 | 10 | 2 | 231 | 26,700 | SH | SOLE | 1 |
| MAGNA ENTERTAINMENT CORP | EQUITY | 559211 | 10 | 7 | 193 | 28,491 | SH | SOLE | 1 |
| MAGUIRE PROPERTIES INC | EQUITY | 559775 | 10 | 1 | 1013 | 27,758 | SH | SOLE | 1 |
| MAIDENFORM BRANDS INC | EQUITY | 560305 | 10 | 4 | 107 | 9,751 | SH | SOLE | 1 |
| MAIN STREET BANKS INC | EQUITY | 56034R | 10 | 2 | 308 | 11,905 | SH | SOLE | 1 |
| MAINSOURCE FINANCIAL GROUP INC | EQUITY | 56062Y | 10 | 2 | 170 | 9,001 | SH | SOLE | 1 |
| MAIR HOLDINGS INC | EQUITY | 560635 | 10 | 4 | 43 | 9,218 | SH | SOLE | 1 |
| MAJESCO ENTERTAINMENT CO | EQUITY | 560690 | 20 | 8 | 17 | 12,266 | SH | SOLE | 1 |
| MANHATTAN ASSOCIATES INC | EQUITY | 562750 | 10 | 9 | 463 | 21,049 | SH | SOLE | 1 |
| MANITOWOC CO INC/THE | EQUITY | 563571 | 10 | 8 | 2972 | 32,604 | SH | SOLE | 1 |
| MANNATECH INC | EQUITY | 563771 | 10 | 4 | 208 | 11,987 | SH | SOLE | 1 |
| MANNKIND CORP | EQUITY | 56400P | 20 | 1 | 394 | 19,271 | SH | SOLE | 1 |
| MANOR CARE INC | EQUITY | 564055 | 10 | 1 | 1613 | 36,361 | SH | SOLE | 1 |
| MANOR CARE INC | EQUITY | 564055 | 10 | 1 | 12 | 291 | SH | SOLE | 2 |
| MANPOWER INC | EQUITY | 56418H | 10 | 0 | 10566 | 184,793 | SH | SOLE | 1 |
| MANPOWER INC | EQUITY | 56418H | 10 | 0 | 6 | 102 | SH | DEFINED | 4 |
| MANTECH INTERNATIONAL CORP | EQUITY | 564563 | 10 | 4 | 394 | 11,870 | SH | SOLE | 1 |
| MANULIFE FINANCIAL CORP | EQUITY | 56501R | 10 | 6 | 4406 | 70,200 | SH | OTHER | 1 |
| MANULIFE FINANCIAL CORP | EQUITY | 56501R | 10 | 6 | 5 | 75 | SH | DEFINED | 4 |
| MAPINFO CORP | EQUITY | 565105 | 10 | 3 | 220 | 15,699 | SH | SOLE | 1 |
| MARATHON OIL CORP | EQUITY | 565849 | 10 | 6 | 15568 | 204,379 | SH | SOLE | 1 |
| MARATHON OIL CORP | EQUITY | 565849 | 10 | 6 | 27 | 451 | SH | SOLE | 2 |
| MARATHON OIL CORP | EQUITY | 565849 | 10 | 6 | 18282 | 299,853 | SH | SOLE | 2 |
| MARCHEX INC | EQUITY | 56624R | 10 | 8 | 324 | 15,053 | SH | SOLE | 1 |

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| MARCUS CORP | EQUITY | 566330 | 10 6 | 407 | 20,422 | SH | SOLE | 1 |
| MARINE PRODUCTS CORP | EQUITY | 568427 | 10 8 | 109 | 9,896 | SH | SOLE | 1 |
| MARINEMAX INC | EQUITY | 567908 | 10 8 | 342 | 10,216 | SH | SOLE | 1 |
| MARINER ENERGY INC | EQUITY | 56845T | 30 5 | 27 | 1,298 | SH | SOLE | 1 |
| MARITRANS INC | EQUITY | 570363 | 10 1 | 212 | 8,658 | SH | SOLE | 1 |
| MARKEL CORP | EQUITY | 570535 | 10 4 | 92 | 271 | SH | SOLE | 1 |
| MARKEL CORP | EQUITY | 570535 | 10 4 | 92 | 271 | SH | SOLE | 1 |
| MARKETAXESS HOLDINGS INC | EQUITY | 57060D | 10 8 | 222 | 18,430 | SH | SOLE | 1 |
| MARKETAXESS HOLDINGS INC | EQUITY | 57060D | 10 8 | 4297 | 423,700 | SH | SOLE | 2 |
| MARKWEST HYDROCARBON INC | EQUITY | 570762 | 10 4 | 98 | 4,272 | SH | SOLE | 1 |
| MARLIN BUSINESS SERVICES CORP | EQUITY | 571157 | 10 6 | 108 | 4,895 | SH | SOLE | 1 |
| MARRIOTT INTERNATIONAL INC | EQUITY | 571903 | 20 2 | 15606 | 227,497 | SH | SOLE | 1 |
| MARRIOTT INTERNATIONAL INC | EQUITY | 571903 | 20 2 | 41 | 609 | SH | SOLE | 2 |
| MARSH & MCLENNAN COS INC | EQUITY | 571748 | 10 2 | 61342 | 2,089,325 | SH | SOLE | 1 |
| MARSH & MCLENNAN COS INC | EQUITY | 571748 | 10 2 | 64 | 2,010 | SH | SOLE | 2 |
| MARSHALL & ILSLEY CORP | EQUITY | 571834 | 10 0 | 4299 | 98,636 | SH | SOLE | 1 |
| MARSHALL & ILSLEY CORP | EQUITY | 571834 | 10 0 | 33 | 771 | SH | SOLE | 2 |
| MARSHALL EDWARDS INC | EQUITY | 572322 | 30 3 | 32 | 5,654 | SH | SOLE | 1 |
| MARTEK BIOSCIENCES CORP | EQUITY | 572901 | 10 6 | 2967 | 90,385 | SH | SOLE | 1 |
| MARTEN TRANSPORT LTD | EQUITY | 573075 | 10 8 | 205 | 11,312 | SH | SOLE | 1 |
| MARTHA STEWART LIVING OMNIMEDI | EQUITY | 573083 | 10 2 | 288 | 17,067 | SH | SOLE | 1 |
| MARTHA STEWART LIVING OMNIMEDI | EQUITY | 573083 | 10 2 | 2 | 100 | SH | DEFINED | 4 |
| MARTIN MARIETTA MATERIALS INC | EQUITY | 573284 | 10 6 | 10284 | 96,087 | SH | SOLE | 1 |
| MARVEL ENTERTAINMENT INC | EQUITY | 57383T | 10 3 | 33 | 1,631 | SH | SOLE | 1 |
| MARVELL TECHNOLOGY GROUP LTD | EQUITY | G5876H | 10 5 | 26553 | 473,400 | SH | SOLE | 2 |
| MARVELL TECHNOLOGY GROUP LTD | EQUITY | G5876H | 10 5 | 1844 | 34,090 | SH | SOLE | 3 |
| MARVELL TECHNOLOGY GROUP LTD | EQUITY | G5876H | 10 5 | 1 | 18 | SH | DEFINED | 4 |
| MASCO CORP | EQUITY | 574599 | 10 6 | 8468 | 260,628 | SH | SOLE | 1 |
| MASCO CORP | EQUITY | 574599 | 10 6 | 47 | 1,563 | SH | SOLE | 2 |
| MASSEY ENERGY CO | EQUITY | 576206 | 10 6 | 1695 | 46,998 | SH | SOLE | 1 |
| MASTEC INC | EQUITY | 576323 | 10 9 | 365 | 25,767 | SH | SOLE | 1 |
| MATERIALS SELECT SECTOR SPDR F | EQUITY | 81369Y | 10 0 | 46 | 1,410 | SH | DEFINED | 4 |
| MATRIA HEALTHCARE INC | EQUITY | 576817 | 20 9 | 592 | 15,600 | SH | SOLE | 1 |
| MATRIXONE INC | EQUITY | 57685P | 30 4 | 293 | 40,960 | SH | SOLE | 1 |
| MATRIX INITIATIVES INC | EQUITY | 57685L | 10 5 | 327 | 15,600 | SH | SOLE | 2 |
| MATRIX INITIATIVES INC | EQUITY | 57685L | 10 5 | 1284 | 55,100 | SH | SOLE | 3 |
| MATTEL INC | EQUITY | 577081 | 10 2 | 3424 | 188,885 | SH | SOLE | 1 |
| MATTEL INC | EQUITY | 577081 | 10 2 | 24 | 1,491 | SH | SOLE | 2 |
| MATTEL INC | EQUITY | 577081 | 10 2 | 39 | 2,125 | SH | DEFINED | 4 |
| MATTHEWS INTERNATIONAL CORP | EQUITY | 577128 | 10 1 | 929 | 24,294 | SH | SOLE | 1 |
| MATTHEWS INTERNATIONAL CORP | EQUITY | 577128 | 10 1 | 3714 | 102,000 | SH | SOLE | 2 |
| MATTSON TECHNOLOGY INC | EQUITY | 577223 | 10 0 | 388 | 32,374 | SH | SOLE | 1 |
| MAUI LAND & PINEAPPLE CO INC | EQUITY | 577345 | 10 1 | 97 | 2,582 | SH | SOLE | 1 |
| MAVERICK TUBE CORP | EQUITY | 577914 | 10 4 | 1728 | 32,612 | SH | SOLE | 1 |
| MAVERICK TUBE CORP | EQUITY | 577914 | 10 4 | 16 | 300 | SH | DEFINED | 4 |
| MAXIM INTEGRATED PRODUCTS INC | EQUITY | 57772K | 10 1 | 6702 | 180,403 | SH | SOLE | 1 |
| MAXIM INTEGRATED PRODUCTS INC | EQUITY | 57772K | 10 1 | 44 | 1,209 | SH | SOLE | 2 |
| MAXIMUS INC | EQUITY | 577933 | 10 4 | 524 | 14,567 | SH | SOLE | 1 |
| MAXTOR CORP | EQUITY | 577729 | 20 5 | 8485 | 887,546 | SH | SOLE | 1 |
| MXYGEN INC | EQUITY | 577776 | 10 7 | 161 | 19,406 | SH | SOLE | 1 |
| MAYTAG CORP | EQUITY | 578592 | 10 7 | 2045 | 95,863 | SH | SOLE | 1 |
| MAYTAG CORP | EQUITY | 578592 | 10 7 | 6 | 297 | SH | SOLE | 2 |
| MAYTAG CORP | EQUITY | 578592 | 10 7 | 61 | 3,500 | SH | DEFINED | 4 |
| MAYTAG CORP | OPTION | 917047 | 90 2 | -14 | -35 | CALL | DEFINED | 4 |
| MB FINANCIAL INC | EQUITY | 55264U | 10 8 | 591 | 16,699 | SH | SOLE | 1 |
| MBIA INC | EQUITY | 55262C | 10 0 | 3764 | 62,590 | SH | SOLE | 1 |

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|-------------------------------|-----------|--------|------|-------|-----------|-----|---------|---|
| MBIA INC | EQUITY | 55262C | 10 0 | 30 | 495 | SH | SOLE | 2 |
| MBT FINANCIAL CORP | EQUITY | 578877 | 10 2 | 189 | 11,222 | SH | SOLE | 1 |
| MCAFEE INC | EQUITY | 579064 | 10 6 | 8488 | 348,873 | SH | SOLE | 1 |
| MCCLATCHY CO | EQUITY | 579489 | 10 5 | 30 | 619 | SH | SOLE | 1 |
| MCCORMICK & CO INC | EQUITY | 579780 | 20 6 | 2186 | 64,557 | SH | SOLE | 1 |
| MCCORMICK & CO INC | EQUITY | 579780 | 20 6 | 15 | 495 | SH | SOLE | 2 |
| MCCORMICK & SCHMICK'S SEAFOOD | EQUITY | 579793 | 10 0 | 147 | 5,764 | SH | SOLE | 1 |
| MCDATA CORP | EQUITY | 580031 | 20 1 | 2011 | 435,174 | SH | SOLE | 1 |
| MCDERMOTT INTERNATIONAL INC | EQUITY | 580037 | 10 9 | 850 | 15,605 | SH | DEFINED | 4 |
| MCDONALD'S CORP | EQUITY | 580135 | 10 1 | 36728 | 1,068,906 | SH | SOLE | 1 |
| MCDONALD'S CORP | EQUITY | 580135 | 10 1 | 157 | 4,647 | SH | SOLE | 2 |
| MCDONALD'S CORP | EQUITY | 580135 | 10 1 | 35 | 1,010 | SH | DEFINED | 4 |
| MCG CAPITAL CORP | EQUITY | 58047P | 10 7 | 1928 | 136,665 | SH | SOLE | 1 |
| MCGRATH RENTCORP | EQUITY | 580589 | 10 9 | 470 | 15,647 | SH | SOLE | 1 |
| MCGRAW-HILL COS INC/THE | EQUITY | 580645 | 10 9 | 12186 | 211,494 | SH | SOLE | 1 |
| MCGRAW-HILL COS INC/THE | EQUITY | 580645 | 10 9 | 71 | 1,383 | SH | SOLE | 2 |
| MCKESSON CORP | EQUITY | 58155Q | 10 3 | 10993 | 210,885 | SH | SOLE | 1 |
| MCKESSON CORP | EQUITY | 58155Q | 10 3 | 59 | 1,137 | SH | SOLE | 2 |
| MCMORAN EXPLORATION CO | EQUITY | 582411 | 10 4 | 316 | 17,730 | SH | SOLE | 1 |
| MDC HOLDINGS INC | EQUITY | 552676 | 10 8 | 4396 | 68,353 | SH | SOLE | 1 |
| MDU RESOURCES GROUP INC | EQUITY | 552690 | 10 9 | 8446 | 252,498 | SH | SOLE | 1 |
| MEADWESTVACO CORP | EQUITY | 583334 | 10 7 | 2322 | 85,034 | SH | SOLE | 1 |
| MEADWESTVACO CORP | EQUITY | 583334 | 10 7 | 19 | 669 | SH | SOLE | 2 |
| MEASUREMENT SPECIALTIES INC | EQUITY | 583421 | 10 2 | 235 | 8,985 | SH | SOLE | 1 |
| MECHEL OAO | EQUITY | 583840 | 10 3 | 463 | 18,000 | SH | SOLE | 1 |
| MEDAREX INC | EQUITY | 583916 | 10 1 | 1113 | 84,160 | SH | SOLE | 1 |
| MEDCATH CORP | EQUITY | 58404W | 10 9 | 106 | 5,570 | SH | SOLE | 1 |
| MEDCO HEALTH SOLUTIONS INC | EQUITY | 58405U | 10 2 | 7597 | 132,766 | SH | SOLE | 1 |
| MEDCO HEALTH SOLUTIONS INC | EQUITY | 58405U | 10 2 | 63 | 1,134 | SH | SOLE | 2 |
| MEDCO HEALTH SOLUTIONS INC | EQUITY | 58405U | 10 2 | 14 | 252 | SH | DEFINED | 4 |
| MEDIA GENERAL INC | EQUITY | 584404 | 10 7 | 3089 | 66,250 | SH | SOLE | 1 |
| MEDIACOM COMMUNICATIONS CORP | EQUITY | 58446K | 10 5 | 270 | 46,907 | SH | SOLE | 1 |
| MEDICAL PROPERTIES TRUST INC | EQUITY | 58463J | 30 4 | 105 | 9,756 | SH | SOLE | 1 |
| MEDICINES CO | EQUITY | 584688 | 10 5 | 773 | 37,572 | SH | SOLE | 1 |
| MEDICINES CO | EQUITY | 584688 | 10 5 | 7559 | 433,200 | SH | SOLE | 2 |
| MEDICIS PHARMACEUTICAL CORP | EQUITY | 584690 | 30 9 | 5022 | 154,063 | SH | SOLE | 1 |
| MEDIMMUNE INC | EQUITY | 584699 | 10 2 | 6317 | 172,685 | SH | SOLE | 1 |
| MEDIMMUNE INC | EQUITY | 584699 | 10 2 | 32 | 909 | SH | SOLE | 2 |
| MEDIS TECHNOLOGIES LTD | EQUITY | 58500P | 10 7 | 263 | 11,294 | SH | SOLE | 1 |
| MEDTRONIC INC | CORP BOND | 585055 | AD 8 | 4362 | 4,400,000 | PRN | SOLE | 1 |
| MEDTRONIC INC | EQUITY | 585055 | 10 6 | 28537 | 562,302 | SH | SOLE | 1 |
| MEDTRONIC INC | EQUITY | 585055 | 10 6 | 48270 | 838,464 | SH | SOLE | 2 |
| MEDTRONIC INC | EQUITY | 585055 | 10 6 | 214 | 4,212 | SH | DEFINED | 4 |
| MELLON FINANCIAL CORP | EQUITY | 58551A | 10 8 | 6895 | 193,684 | SH | SOLE | 1 |
| MELLON FINANCIAL CORP | EQUITY | 58551A | 10 8 | 53 | 1,545 | SH | SOLE | 2 |
| MEMC ELECTRONIC MATERIALS INC | EQUITY | 552715 | 10 4 | 12770 | 345,875 | SH | SOLE | 1 |
| MEN'S WEARHOUSE INC | EQUITY | 587118 | 10 0 | 42 | 1,179 | SH | SOLE | 1 |
| MEN'S WEARHOUSE INC | EQUITY | 587118 | 10 0 | 530 | 18,000 | SH | SOLE | 2 |
| MENTOR CORP | EQUITY | 587188 | 10 3 | 2234 | 49,296 | SH | SOLE | 1 |
| MENTOR GRAPHICS CORP | EQUITY | 587200 | 10 6 | 2471 | 223,614 | SH | SOLE | 1 |
| MERCANTILE BANK CORP | EQUITY | 587376 | 10 4 | 225 | 5,764 | SH | SOLE | 1 |
| MERCANTILE BANKSHARES CORP | EQUITY | 587405 | 10 1 | 9961 | 259,072 | SH | SOLE | 1 |
| MERCER INTERNATIONAL INC | EQUITY | 588056 | 10 1 | 203 | 21,790 | SH | SOLE | 1 |
| MERCK & CO INC | EQUITY | 589331 | 10 7 | 38315 | 1,087,562 | SH | SOLE | 1 |
| MERCK & CO INC | EQUITY | 589331 | 10 7 | 9199 | 289,173 | SH | SOLE | 2 |
| MERCK & CO INC | EQUITY | 589331 | 10 7 | 27 | 770 | SH | DEFINED | 4 |

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|--------------------------------|-----------|--------|------|--------|-----------|-----|---------|---|
| MERCURY COMPUTER SYSTEMS INC | EQUITY | 589378 | 10 8 | 258 | 15,924 | SH | SOLE | 1 |
| MERCURY GENERAL CORP | EQUITY | 589400 | 10 0 | 4090 | 74,497 | SH | SOLE | 1 |
| MERCURY INTERACTIVE CORP | CORP BOND | 589405 | AB 5 | 3 | 3,000 | PRN | DEFINED | 4 |
| MEREDITH CORP | EQUITY | 589433 | 10 1 | 1078 | 19,324 | SH | SOLE | 1 |
| MEREDITH CORP | EQUITY | 589433 | 10 1 | 8 | 156 | SH | SOLE | 2 |
| MERGE TECHNOLOGIES INC | EQUITY | 589981 | 10 9 | 451 | 28,249 | SH | SOLE | 1 |
| MERIDIAN BIOSCIENCE INC | EQUITY | 589584 | 10 1 | 1336 | 49,535 | SH | SOLE | 1 |
| MERIDIAN BIOSCIENCE INC | EQUITY | 589584 | 10 1 | 31 | 1,155 | SH | DEFINED | 4 |
| MERIDIAN RESOURCE CORP | EQUITY | 58977Q | 10 9 | 267 | 65,846 | SH | SOLE | 1 |
| MERISTAR HOSPITALITY CORP | EQUITY | 58984Y | 10 3 | 2351 | 226,500 | SH | SOLE | 1 |
| MERIT MEDICAL SYSTEMS INC | EQUITY | 589889 | 10 4 | 243 | 20,205 | SH | SOLE | 1 |
| MERITAGE HOMES CORP | EQUITY | 59001A | 10 2 | 38 | 684 | SH | SOLE | 1 |
| MERRILL LYNCH & CO | CORP BOND | 590188 | W4 6 | 3109 | 2,700,000 | PRN | SOLE | 1 |
| MERRILL LYNCH & CO INC | EQUITY | 590188 | 10 8 | 39995 | 507,805 | SH | SOLE | 1 |
| MERRILL LYNCH & CO INC | EQUITY | 590188 | 10 8 | 40604 | 599,493 | SH | SOLE | 2 |
| MESA AIR GROUP INC | EQUITY | 590479 | 10 1 | 421 | 36,792 | SH | SOLE | 1 |
| MESA AIR GROUP INC | EQUITY | 590479 | 10 1 | 3543 | 338,700 | SH | SOLE | 2 |
| MESTEK INC | EQUITY | 590829 | 10 7 | 28 | 2,255 | SH | SOLE | 1 |
| METAL MANAGEMENT INC | EQUITY | 591097 | 20 9 | 523 | 16,519 | SH | SOLE | 1 |
| METHODE ELECTRONICS INC | EQUITY | 591520 | 20 0 | 301 | 27,658 | SH | SOLE | 1 |
| METLIFE INC | EQUITY | 59156R | 10 8 | 22904 | 473,507 | SH | SOLE | 1 |
| METLIFE INC | EQUITY | 59156R | 10 8 | 137 | 2,796 | SH | SOLE | 2 |
| METLIFE INC | EQUITY | 59156R | 10 8 | 9 | 194 | SH | DEFINED | 4 |
| METRETEK TECHNOLOGIES INC | EQUITY | 59159Q | 10 7 | 785 | 52,500 | SH | SOLE | 1 |
| METRETEK TECHNOLOGIES INC | EQUITY | 59159Q | 10 7 | 4310 | 288,300 | SH | SOLE | 3 |
| METROLOGIC INSTRUMENTS INC | EQUITY | 591676 | 10 1 | 208 | 8,974 | SH | SOLE | 1 |
| METROLOGIC INSTRUMENTS INC | EQUITY | 591676 | 10 1 | 439 | 22,800 | SH | SOLE | 2 |
| METTLER TOLEDO INTERNATIONAL I | EQUITY | 592688 | 10 5 | 67 | 1,104 | SH | SOLE | 1 |
| MFA MORTGAGE INVESTMENTS INC | EQUITY | 55272X | 10 2 | 398 | 62,646 | SH | SOLE | 1 |
| MFS MULTIMARKET INCOME TRUST | EQUITY | 552737 | 10 8 | 29 | 4,800 | SH | DEFINED | 4 |
| MGE ENERGY INC | EQUITY | 55277P | 10 4 | 516 | 15,554 | SH | SOLE | 1 |
| MGI PHARMA INC | EQUITY | 552880 | 10 6 | 19220 | 1,098,310 | SH | SOLE | 1 |
| MGIC INVESTMENT CORP | EQUITY | 552848 | 10 3 | 2733 | 41,025 | SH | SOLE | 1 |
| MGIC INVESTMENT CORP | EQUITY | 552848 | 10 3 | 22 | 336 | SH | SOLE | 2 |
| MGM MIRAGE | EQUITY | 552953 | 10 1 | 127 | 2,949 | SH | SOLE | 1 |
| MICHAELS STORES INC | EQUITY | 594087 | 10 8 | 10542 | 280,532 | SH | SOLE | 1 |
| MICREL INC | EQUITY | 594793 | 10 1 | 2662 | 179,646 | SH | SOLE | 1 |
| MICROCHIP TECHNOLOGY INC | EQUITY | 595017 | 10 4 | 16616 | 457,740 | SH | SOLE | 1 |
| MICROFINANCIAL INC | EQUITY | 595072 | 10 9 | 4 | 1,000 | SH | DEFINED | 4 |
| MICRON TECHNOLOGY INC | EQUITY | 595112 | 10 3 | 4218 | 286,552 | SH | SOLE | 1 |
| MICRON TECHNOLOGY INC | EQUITY | 595112 | 10 3 | 30 | 2,280 | SH | SOLE | 2 |
| MICRON TECHNOLOGY INC | EQUITY | 595112 | 10 3 | 4 | 280 | SH | DEFINED | 4 |
| MICROS SYSTEMS INC | EQUITY | 594901 | 10 0 | 1332 | 28,919 | SH | SOLE | 1 |
| MICROS SYSTEMS INC | EQUITY | 594901 | 10 0 | 841 | 17,400 | SH | SOLE | 2 |
| MICROSEMI CORP | EQUITY | 595137 | 10 0 | 1432 | 49,183 | SH | SOLE | 1 |
| MICROSOFT CORP | EQUITY | 594918 | 10 4 | 242635 | 8,917,104 | SH | SOLE | 1 |
| MICROSOFT CORP | EQUITY | 594918 | 10 4 | 88638 | 3,389,604 | SH | SOLE | 2 |
| MICROSOFT CORP | EQUITY | 594918 | 10 4 | 860 | 31,604 | SH | DEFINED | 4 |
| MICROSTRATEGY INC | EQUITY | 594972 | 40 8 | 1105 | 10,493 | SH | SOLE | 1 |
| MICROTUNE INC | EQUITY | 59514P | 10 9 | 206 | 39,541 | SH | SOLE | 1 |
| MICRUS ENDOVASCULAR CORP | EQUITY | 59518V | 10 2 | 1215 | 85,900 | SH | SOLE | 3 |
| MID-AMERICA APARTMENT COMMUNIT | EQUITY | 59522J | 10 3 | 787 | 14,378 | SH | SOLE | 1 |
| MIDAS INC | EQUITY | 595626 | 10 2 | 1008 | 46,113 | SH | SOLE | 1 |
| MIDAS INC | EQUITY | 595626 | 10 2 | 4621 | 251,700 | SH | SOLE | 2 |
| MIDAS INC | EQUITY | 595626 | 10 2 | 9 | 430 | SH | DEFINED | 4 |
| MIDCAP SPDR TRUST SERIES 1 | EQUITY | 595635 | 10 3 | 217 | 1,498 | SH | DEFINED | 4 |

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|--------------------------------|--------|--------|----|---|-------|-----------|----|---------|---|
| MIDDLEBY CORP | EQUITY | 596278 | 10 | 1 | 323 | 3,863 | SH | SOLE | 1 |
| MIDDLEBY CORP | EQUITY | 596278 | 10 | 1 | 649 | 7,500 | SH | SOLE | 2 |
| MIDDLESEX WATER CO | EQUITY | 596680 | 10 | 8 | 164 | 8,650 | SH | SOLE | 1 |
| MIDLAND CO/THE | EQUITY | 597486 | 10 | 9 | 286 | 8,163 | SH | SOLE | 1 |
| MID-STATE BANCSHARES | EQUITY | 595440 | 10 | 8 | 513 | 17,417 | SH | SOLE | 1 |
| MIDWAY GAMES INC | EQUITY | 598148 | 10 | 4 | 125 | 13,536 | SH | SOLE | 1 |
| MIDWEST BANC HOLDINGS INC | EQUITY | 598251 | 10 | 6 | 262 | 10,100 | SH | SOLE | 1 |
| MIKOHN GAMING CORP | EQUITY | 59862K | 10 | 8 | 275 | 28,742 | SH | SOLE | 1 |
| MILLENNIUM PHARMACEUTICALS INC | EQUITY | 599902 | 10 | 3 | 6878 | 681,710 | SH | SOLE | 1 |
| MILLENNIUM PHARMACEUTICALS INC | EQUITY | 599902 | 10 | 3 | 2 | 240 | SH | DEFINED | 4 |
| MILLIPORE CORP | EQUITY | 601073 | 10 | 9 | 2644 | 36,193 | SH | SOLE | 1 |
| MILLIPORE CORP | EQUITY | 601073 | 10 | 9 | 13 | 192 | SH | SOLE | 2 |
| MILLS CORP/THE | EQUITY | 601148 | 10 | 9 | 38 | 1,369 | SH | SOLE | 1 |
| MINE SAFETY APPLIANCES CO | EQUITY | 602720 | 10 | 4 | 3215 | 76,543 | SH | SOLE | 1 |
| MINEFINDERS CORP | EQUITY | 602900 | 10 | 2 | 1542 | 200,000 | SH | OTHER | 1 |
| MINERALS TECHNOLOGIES INC | EQUITY | 603158 | 10 | 6 | 3329 | 56,999 | SH | SOLE | 1 |
| MIPS TECHNOLOGIES INC | EQUITY | 604567 | 10 | 7 | 241 | 32,273 | SH | SOLE | 1 |
| MIRANT CORP | EQUITY | 60467R | 10 | 0 | 46245 | 1,849,780 | SH | SOLE | 1 |
| MKS INSTRUMENTS INC | EQUITY | 55306N | 10 | 4 | 581 | 24,810 | SH | SOLE | 1 |
| MOBILE MINI INC | EQUITY | 60740F | 10 | 5 | 1991 | 46,087 | SH | SOLE | 1 |
| MOBILE TELESYSTEMS OJSC | EQUITY | 607409 | 10 | 9 | 3787 | 114,400 | SH | SOLE | 1 |
| MOBILITY ELECTRONICS INC | EQUITY | 60741U | 10 | 1 | 170 | 20,404 | SH | SOLE | 1 |
| MODINE MANUFACTURING CO | EQUITY | 607828 | 10 | 0 | 2837 | 96,154 | SH | SOLE | 1 |
| MOHAWK INDUSTRIES INC | EQUITY | 608190 | 10 | 4 | 8969 | 111,111 | SH | SOLE | 1 |
| MOLECULAR DEVICES CORP | EQUITY | 60851C | 10 | 7 | 427 | 12,868 | SH | SOLE | 1 |
| MOLEX INC | EQUITY | 608554 | 10 | 1 | 2196 | 66,144 | SH | SOLE | 1 |
| MOLEX INC | EQUITY | 608554 | 10 | 1 | 14 | 531 | SH | SOLE | 2 |
| MOLINA HEALTHCARE INC | EQUITY | 60855R | 10 | 0 | 282 | 8,415 | SH | SOLE | 1 |
| MOLSON COORS BREWING CO | EQUITY | 60871R | 20 | 9 | 1823 | 26,566 | SH | SOLE | 1 |
| MOLSON COORS BREWING CO | EQUITY | 60871R | 20 | 9 | 14 | 207 | SH | SOLE | 2 |
| MOMENTA PHARMACEUTICALS INC | EQUITY | 60877T | 10 | 0 | 142 | 7,224 | SH | SOLE | 1 |
| MONACO COACH CORP | EQUITY | 60886R | 10 | 3 | 266 | 19,822 | SH | SOLE | 1 |
| MONARCH CASINO & RESORT INC | EQUITY | 609027 | 10 | 7 | 200 | 7,031 | SH | SOLE | 1 |
| MONEYGRAM INTERNATIONAL INC | EQUITY | 60935Y | 10 | 9 | 7455 | 242,670 | SH | SOLE | 1 |
| MONEYGRAM INTERNATIONAL INC | EQUITY | 60935Y | 10 | 9 | 720 | 27,600 | SH | SOLE | 2 |
| MONOGRAM BIOSCIENCES INC | EQUITY | 60975U | 10 | 8 | 170 | 92,481 | SH | SOLE | 1 |
| MONOLITHIC POWER SYSTEMS INC | EQUITY | 609839 | 10 | 5 | 244 | 13,082 | SH | SOLE | 1 |
| MONOLITHIC SYSTEM TECHNOLOGY I | EQUITY | 609842 | 10 | 9 | 9 | 1,000 | SH | DEFINED | 4 |
| MONRO MUFFLER INC | EQUITY | 610236 | 10 | 1 | 296 | 7,977 | SH | SOLE | 1 |
| MONSANTO CO | EQUITY | 61166W | 10 | 1 | 12011 | 141,723 | SH | SOLE | 1 |
| MONSANTO CO | EQUITY | 61166W | 10 | 1 | 77 | 990 | SH | SOLE | 2 |
| MONSANTO CO | EQUITY | 61166W | 10 | 1 | 2 | 25 | SH | DEFINED | 4 |
| MONSTER WORLDWIDE INC | EQUITY | 611742 | 10 | 7 | 7911 | 158,674 | SH | SOLE | 1 |
| MONSTER WORLDWIDE INC | EQUITY | 611742 | 10 | 7 | 18 | 453 | SH | SOLE | 2 |
| MONTGOMERY STREET INCOME SECUR | EQUITY | 614115 | 10 | 3 | 26 | 1,500 | SH | DEFINED | 4 |
| MOODY'S CORP | EQUITY | 615369 | 10 | 5 | 15523 | 217,220 | SH | SOLE | 1 |
| MOODY'S CORP | EQUITY | 615369 | 10 | 5 | 18390 | 299,415 | SH | SOLE | 2 |
| MOOG INC | EQUITY | 615394 | 20 | 2 | 981 | 27,629 | SH | SOLE | 1 |
| MORGAN STANLEY | EQUITY | 617446 | 44 | 8 | 98949 | 1,575,015 | SH | SOLE | 1 |
| MORGAN STANLEY | EQUITY | 617446 | 44 | 8 | 18626 | 328,278 | SH | SOLE | 2 |
| MORGAN STANLEY | EQUITY | 617446 | 44 | 8 | 28 | 440 | SH | DEFINED | 4 |
| MORNINGSTAR INC | EQUITY | 617700 | 10 | 9 | 289 | 6,466 | SH | SOLE | 1 |
| MORTGAGEIT HOLDINGS INC | EQUITY | 61915Q | 10 | 8 | 207 | 19,108 | SH | SOLE | 1 |
| MOSAIC CO/THE | EQUITY | 61945A | 10 | 7 | 56 | 3,915 | SH | SOLE | 1 |
| MOTIVE INC | EQUITY | 61980V | 10 | 7 | 65 | 16,706 | SH | SOLE | 1 |
| MOTOROLA INC | EQUITY | 620076 | 10 | 9 | 34928 | 1,524,580 | SH | SOLE | 1 |

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| MOTOROLA INC | EQUITY | 620076 | 10 | 9 | 53780 | 2,380,695 | SH | SOLE | 2 |
| MOTOROLA INC | EQUITY | 620076 | 10 | 9 | 27 | 1,200 | SH | DEFINED | 4 |
| MOVADO GROUP INC | EQUITY | 624580 | 10 | 6 | 322 | 13,933 | SH | SOLE | 1 |
| MOVIE GALLERY INC | EQUITY | 624581 | 10 | 4 | 58 | 19,044 | SH | SOLE | 1 |
| MPS GROUP INC | EQUITY | 553409 | 10 | 3 | 4580 | 299,327 | SH | SOLE | 1 |
| MRO SOFTWARE INC | EQUITY | 55347W | 10 | 5 | 243 | 15,201 | SH | SOLE | 1 |
| MRV COMMUNICATIONS INC | EQUITY | 553477 | 10 | 0 | 325 | 79,295 | SH | SOLE | 1 |
| MSC INDUSTRIAL DIRECT CO | EQUITY | 553530 | 10 | 6 | 6128 | 113,436 | SH | SOLE | 1 |
| MTC TECHNOLOGIES INC | EQUITY | 55377A | 10 | 6 | 214 | 7,651 | SH | SOLE | 1 |
| MTC TECHNOLOGIES INC | EQUITY | 55377A | 10 | 6 | 1372 | 49,000 | SH | SOLE | 3 |
| MTR GAMING GROUP INC | EQUITY | 553769 | 10 | 0 | 174 | 16,921 | SH | SOLE | 1 |
| MTS SYSTEMS CORP | EQUITY | 553777 | 10 | 3 | 747 | 17,848 | SH | SOLE | 1 |
| MUELLER INDUSTRIES INC | EQUITY | 624756 | 10 | 2 | 993 | 27,829 | SH | SOLE | 1 |
| MULTI-FINELINE ELECTRONIX INC | EQUITY | 62541B | 10 | 1 | 357 | 6,109 | SH | SOLE | 1 |
| MULTI-FINELINE ELECTRONIX INC | EQUITY | 62541B | 10 | 1 | 838 | 17,400 | SH | SOLE | 2 |
| MULTIMEDIA GAMES INC | EQUITY | 625453 | 10 | 5 | 310 | 20,852 | SH | SOLE | 1 |
| MURPHY OIL CORP | EQUITY | 626717 | 10 | 2 | 3965 | 79,589 | SH | SOLE | 1 |
| MURPHY OIL CORP | EQUITY | 626717 | 10 | 2 | 33 | 609 | SH | SOLE | 2 |
| MWI VETERINARY SUPPLY INC | EQUITY | 55402X | 10 | 5 | 120 | 3,638 | SH | SOLE | 1 |
| MYERS INDUSTRIES INC | EQUITY | 628464 | 10 | 9 | 320 | 19,990 | SH | SOLE | 1 |
| MYLAN LABORATORIES INC | EQUITY | 628530 | 10 | 7 | 2370 | 101,292 | SH | SOLE | 1 |
| MYLAN LABORATORIES INC | EQUITY | 628530 | 10 | 7 | 16 | 807 | SH | SOLE | 2 |
| MYOGEN INC | EQUITY | 62856E | 10 | 4 | 570 | 15,750 | SH | SOLE | 1 |
| MYRIAD GENETICS INC | EQUITY | 62855J | 10 | 4 | 774 | 29,669 | SH | SOLE | 1 |
| NABI BIOPHARMACEUTICALS | EQUITY | 629519 | 10 | 9 | 252 | 44,745 | SH | SOLE | 1 |
| NABORS INDUSTRIES LTD | EQUITY | G6359F | 10 | 3 | 44 | 582 | SH | SOLE | 2 |
| NACCO INDUSTRIES INC | EQUITY | 629579 | 10 | 3 | 1146 | 7,446 | SH | SOLE | 1 |
| NALCO HOLDING CO | EQUITY | 62985Q | 10 | 1 | 36 | 2,030 | SH | SOLE | 1 |
| NANOGEN INC | EQUITY | 630075 | 10 | 9 | 124 | 41,198 | SH | SOLE | 1 |
| NARA BANCORP INC | EQUITY | 63080P | 10 | 5 | 269 | 15,310 | SH | SOLE | 1 |
| NASB FINANCIAL INC | EQUITY | 628968 | 10 | 9 | 80 | 2,323 | SH | SOLE | 1 |
| NASDAQ STOCK MARKET INC/THE | EQUITY | 631103 | 10 | 8 | 1538 | 38,418 | SH | SOLE | 1 |
| NASDAQ-100 INDEX TRACKING STOC | EQUITY | 631100 | 10 | 4 | 10130 | 241,600 | SH | SOLE | 1 |
| NASDAQ-100 INDEX TRACKING STOC | EQUITY | 631100 | 10 | 4 | 101 | 2,400 | SH | DEFINED | 4 |
| NASH FINCH CO | EQUITY | 631158 | 10 | 2 | 368 | 12,306 | SH | SOLE | 1 |
| NASTECH PHARMACEUTICAL CO INC | EQUITY | 631728 | 40 | 9 | 282 | 15,674 | SH | SOLE | 1 |
| NATCO GROUP INC | EQUITY | 63227W | 20 | 3 | 1810 | 66,800 | SH | SOLE | 3 |
| NATIONAL BEVERAGE CORP | EQUITY | 635017 | 10 | 6 | 66 | 5,719 | SH | SOLE | 1 |
| NATIONAL CITY CORP | EQUITY | 635405 | 10 | 3 | 23281 | 667,077 | SH | SOLE | 1 |
| NATIONAL CITY CORP | EQUITY | 635405 | 10 | 3 | 68 | 2,034 | SH | SOLE | 2 |
| NATIONAL FINANCIAL PARTNERS CO | EQUITY | 63607P | 20 | 8 | 1516 | 26,818 | SH | SOLE | 1 |
| NATIONAL FUEL GAS CO | EQUITY | 636180 | 10 | 1 | 7435 | 227,239 | SH | SOLE | 1 |
| NATIONAL HEALTH INVESTORS INC | EQUITY | 63633D | 10 | 4 | 453 | 17,816 | SH | SOLE | 1 |
| NATIONAL HEALTH REALTY INC | EQUITY | 635905 | 10 | 2 | 109 | 5,485 | SH | SOLE | 1 |
| NATIONAL HEALTHCARE CORP | EQUITY | 635906 | 10 | 0 | 192 | 4,782 | SH | SOLE | 1 |
| NATIONAL INSTRUMENTS CORP | EQUITY | 636518 | 10 | 2 | 3789 | 116,145 | SH | SOLE | 1 |
| NATIONAL INTERSTATE CORP | EQUITY | 63654U | 10 | 0 | 74 | 3,422 | SH | SOLE | 1 |
| NATIONAL MEDICAL HEALTH CARD S | EQUITY | 636918 | 30 | 2 | 4790 | 176,100 | SH | SOLE | 2 |
| NATIONAL OILWELL VARCO INC | EQUITY | 637071 | 10 | 1 | 5177 | 80,746 | SH | SOLE | 1 |
| NATIONAL OILWELL VARCO INC | EQUITY | 637071 | 10 | 1 | 40 | 642 | SH | SOLE | 2 |
| NATIONAL PENN BANCSHARES INC | EQUITY | 637138 | 10 | 8 | 700 | 32,908 | SH | SOLE | 1 |
| NATIONAL PRESTO INDUSTRIES INC | EQUITY | 637215 | 10 | 4 | 177 | 3,597 | SH | SOLE | 1 |
| NATIONAL SEMICONDUCTOR CORP | EQUITY | 637640 | 10 | 3 | 4338 | 155,809 | SH | SOLE | 1 |
| NATIONAL SEMICONDUCTOR CORP | EQUITY | 637640 | 10 | 3 | 36143 | 1,391,169 | SH | SOLE | 2 |
| NATIONAL WESTERN LIFE INSURANC | EQUITY | 638522 | 10 | 2 | 394 | 1,696 | SH | SOLE | 1 |
| NATIONWIDE FINANCIAL SERVICES | EQUITY | 638612 | 10 | 1 | 75 | 1,734 | SH | SOLE | 1 |

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|--------------------------------|--------|--------|----|---|-------|---------|----|---------|---|
| NATIONWIDE FINANCIAL SERVICES | EQUITY | 638612 | 10 | 1 | 21054 | 478,500 | SH | SOLE | 2 |
| NATIONWIDE HEALTH PROPERTIES I | EQUITY | 638620 | 10 | 4 | 1097 | 51,022 | SH | SOLE | 1 |
| NATURES SUNSHINE PRODS INC | EQUITY | 639027 | 10 | 1 | 107 | 8,520 | SH | SOLE | 1 |
| NAUTILUS INC | EQUITY | 63910B | 10 | 2 | 378 | 25,315 | SH | SOLE | 1 |
| NAVARRE CORP | EQUITY | 639208 | 10 | 7 | 84 | 19,479 | SH | SOLE | 1 |
| NAVIGANT CONSULTING INC | EQUITY | 63935N | 10 | 7 | 3023 | 141,572 | SH | SOLE | 1 |
| NAVIGATORS GROUP INC | EQUITY | 638904 | 10 | 2 | 423 | 8,528 | SH | SOLE | 1 |
| NAVISTAR INTERNATIONAL CORP | EQUITY | 63934E | 10 | 8 | 788 | 28,581 | SH | SOLE | 1 |
| NAVISTAR INTERNATIONAL CORP | EQUITY | 63934E | 10 | 8 | 7 | 228 | SH | SOLE | 2 |
| NAVTEQ CORP | EQUITY | 63936L | 10 | 0 | 111 | 2,189 | SH | SOLE | 1 |
| NBC CAPITAL CORP | EQUITY | 628729 | 10 | 5 | 121 | 5,271 | SH | SOLE | 1 |
| NBT BANCORP INC | EQUITY | 628778 | 10 | 2 | 573 | 24,650 | SH | SOLE | 1 |
| NBTY INC | EQUITY | 628782 | 10 | 4 | 953 | 42,303 | SH | SOLE | 1 |
| NCI BUILDING SYSTEMS INC | EQUITY | 628852 | 10 | 5 | 946 | 15,821 | SH | SOLE | 1 |
| NCO GROUP INC | EQUITY | 628858 | 10 | 2 | 580 | 24,401 | SH | SOLE | 1 |
| NCR CORP | EQUITY | 62886E | 10 | 8 | 3545 | 84,824 | SH | SOLE | 1 |
| NCR CORP | EQUITY | 62886E | 10 | 8 | 23 | 678 | SH | SOLE | 2 |
| NDS GROUP PLC | EQUITY | 628891 | 10 | 3 | 15667 | 301,363 | SH | SOLE | 1 |
| NDS GROUP PLC | EQUITY | 628891 | 10 | 3 | 494 | 12,000 | SH | SOLE | 2 |
| NEENAH PAPER INC | EQUITY | 640079 | 10 | 9 | 368 | 11,226 | SH | SOLE | 1 |
| NEKTAR THERAPEUTICS | EQUITY | 640268 | 10 | 8 | 1317 | 64,608 | SH | SOLE | 1 |
| NELNET INC | EQUITY | 64031N | 10 | 8 | 18 | 424 | SH | SOLE | 1 |
| NEOPHARM INC | EQUITY | 640919 | 10 | 6 | 109 | 13,072 | SH | SOLE | 1 |
| NESS TECHNOLOGIES INC | EQUITY | 64104X | 10 | 8 | 182 | 14,424 | SH | SOLE | 1 |
| NESS TECHNOLOGIES INC | EQUITY | 64104X | 10 | 8 | 2576 | 204,600 | SH | SOLE | 3 |
| NETBANK INC | EQUITY | 640933 | 10 | 7 | 255 | 35,159 | SH | SOLE | 1 |
| NETEASE.COM | EQUITY | 64110W | 10 | 2 | 5827 | 174,000 | SH | SOLE | 1 |
| NETEASE.COM | EQUITY | 64110W | 10 | 2 | 56 | 2,272 | SH | DEFINED | 4 |
| NETFLIX INC | EQUITY | 64110L | 10 | 6 | 807 | 27,849 | SH | SOLE | 1 |
| NETFLIX INC | EQUITY | 64110L | 10 | 6 | 479 | 17,700 | SH | SOLE | 2 |
| NETGEAR INC | EQUITY | 64111Q | 10 | 4 | 460 | 24,194 | SH | SOLE | 1 |
| NETIQ CORP | EQUITY | 64115P | 10 | 2 | 338 | 30,283 | SH | SOLE | 1 |
| NETLOGIC MICROSYSTEMS INC | EQUITY | 64118B | 10 | 0 | 1548 | 37,564 | SH | SOLE | 1 |
| NETLOGIC MICROSYSTEMS INC | EQUITY | 64118B | 10 | 0 | 490 | 18,000 | SH | SOLE | 2 |
| NETLOGIC MICROSYSTEMS INC | EQUITY | 64118B | 10 | 0 | 5572 | 135,200 | SH | SOLE | 3 |
| NETLOGIC MICROSYSTEMS INC | EQUITY | 64118B | 10 | 0 | 14 | 340 | SH | DEFINED | 4 |
| NETRATINGS INC | EQUITY | 64116M | 10 | 8 | 143 | 10,809 | SH | SOLE | 1 |
| NETSCOUT SYSTEMS INC | EQUITY | 64115T | 10 | 4 | 164 | 18,005 | SH | SOLE | 1 |
| NETSMART TECHNOLOGIES INC | EQUITY | 64114W | 30 | 6 | 2341 | 168,900 | SH | SOLE | 3 |
| NETWORK APPLIANCE INC | EQUITY | 64120L | 10 | 4 | 8724 | 242,131 | SH | SOLE | 1 |
| NETWORK APPLIANCE INC | EQUITY | 64120L | 10 | 4 | 14212 | 526,374 | SH | SOLE | 2 |
| NEUROCRINE BIOSCIENCES INC | EQUITY | 64125C | 10 | 9 | 1798 | 27,862 | SH | SOLE | 1 |
| NEUROCRINE BIOSCIENCES INC | EQUITY | 64125C | 10 | 9 | 8450 | 134,700 | SH | SOLE | 2 |
| NEUROCRINE BIOSCIENCES INC | EQUITY | 64125C | 10 | 9 | 6 | 100 | SH | DEFINED | 4 |
| NEUROGEN CORP | EQUITY | 64124E | 10 | 6 | 107 | 17,278 | SH | SOLE | 1 |
| NEUROMETRIX INC | EQUITY | 641255 | 10 | 4 | 169 | 4,346 | SH | SOLE | 1 |
| NEUSTAR INC | EQUITY | 64126X | 20 | 1 | 569 | 18,357 | SH | SOLE | 1 |
| NEUSTAR INC | EQUITY | 64126X | 20 | 1 | 1015 | 33,300 | SH | SOLE | 2 |
| NEW JERSEY FINANCIAL CORP | EQUITY | 6435EV | 10 | 8 | 1217 | 26,438 | SH | SOLE | 1 |
| NEW JERSEY RESOURCES CORP | EQUITY | 646025 | 10 | 6 | 944 | 20,862 | SH | SOLE | 1 |
| NEW PLAN EXCEL REALTY TRUST | EQUITY | 648053 | 10 | 6 | 5700 | 219,735 | SH | SOLE | 1 |
| NEW RIVER PHARMACEUTICALS INC | EQUITY | 648468 | 20 | 5 | 306 | 9,222 | SH | SOLE | 1 |
| NEW RIVER PHARMACEUTICALS INC | EQUITY | 648468 | 20 | 5 | 529 | 10,200 | SH | SOLE | 2 |
| NEW YORK & CO INC | EQUITY | 649295 | 10 | 2 | 148 | 9,915 | SH | SOLE | 1 |
| NEW YORK COMMUNITY BANCORP INC | EQUITY | 649445 | 10 | 3 | 8861 | 505,769 | SH | SOLE | 1 |
| NEW YORK TIMES CO | EQUITY | 650111 | 10 | 7 | 1715 | 67,775 | SH | SOLE | 1 |

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| NEW YORK TIMES CO | EQUITY | 650111 | 10 | 7 | 14 | 537 | SH | SOLE | 2 |
| NEWALLIANCE BANCSHARES INC | EQUITY | 650203 | 10 | 2 | 1253 | 86,807 | SH | SOLE | 1 |
| NEWCASTLE INVESTMENT CORP | EQUITY | 65105M | 10 | 8 | 796 | 33,279 | SH | SOLE | 1 |
| NEWELL RUBBERMAID INC | EQUITY | 651229 | 10 | 6 | 3234 | 128,379 | SH | SOLE | 1 |
| NEWELL RUBBERMAID INC | EQUITY | 651229 | 10 | 6 | 24 | 1,017 | SH | SOLE | 2 |
| NEWELL RUBBERMAID INC | EQUITY | 651229 | 10 | 6 | 18 | 700 | SH | DEFINED | 4 |
| NEWFIELD EXPLORATION CO | EQUITY | 651290 | 10 | 8 | 11304 | 269,791 | SH | SOLE | 1 |
| NEWKIRK REALTY TRUST INC | EQUITY | 651497 | 10 | 9 | 206 | 11,403 | SH | SOLE | 1 |
| NEWMARKET CORP | EQUITY | 651587 | 10 | 7 | 616 | 12,938 | SH | SOLE | 1 |
| NEWMONT MINING CORP | EQUITY | 651639 | 10 | 6 | 10105 | 194,732 | SH | SOLE | 1 |
| NEWMONT MINING CORP | EQUITY | 651639 | 10 | 6 | 88 | 1,650 | SH | SOLE | 2 |
| NEWMONT MINING CORP | EQUITY | 651639 | 10 | 6 | 5 | 100 | SH | DEFINED | 4 |
| NEWPARK RESOURCES | EQUITY | 651718 | 50 | 4 | 525 | 64,023 | SH | SOLE | 1 |
| NEWPORT CORP | EQUITY | 651824 | 10 | 4 | 2092 | 110,924 | SH | SOLE | 1 |
| NEWS CORP | EQUITY | 65248E | 10 | 4 | 24404 | 1,469,251 | SH | SOLE | 1 |
| NEWS CORP | EQUITY | 65248E | 10 | 4 | 140 | 8,982 | SH | SOLE | 2 |
| NEWTEK BUSINESS SERVICES INC | EQUITY | 652526 | 10 | 4 | 2570 | 1,184,379 | SH | SOLE | 1 |
| NEXEN INC | EQUITY | 65334H | 10 | 2 | 6077 | 110,300 | SH | OTHER | 1 |
| NEXTEL COMMUNICATIONS | CORP BOND | 65332V | AY | 9 | 2000 | 2,000,000 | PRN | SOLE | 1 |
| NEXTEL PARTNERS INC | EQUITY | 65333F | 10 | 7 | 429 | 15,133 | SH | SOLE | 1 |
| NGP CAPITAL RESOURCES CO | EQUITY | 62912R | 10 | 7 | 180 | 13,231 | SH | SOLE | 1 |
| NIC INC | EQUITY | 62914B | 10 | 0 | 156 | 25,477 | SH | SOLE | 1 |
| NICHOLAS FINANCIAL INC | EQUITY | 65373J | 20 | 9 | 622 | 52,231 | SH | DEFINED | 4 |
| NICOR INC | EQUITY | 654086 | 10 | 7 | 2886 | 72,947 | SH | SOLE | 1 |
| NICOR INC | EQUITY | 654086 | 10 | 7 | 6 | 162 | SH | SOLE | 2 |
| NII HOLDINGS INC | EQUITY | 62913F | 20 | 1 | 709 | 12,015 | SH | SOLE | 1 |
| NII HOLDINGS INC | EQUITY | 62913F | 20 | 1 | 15056 | 344,700 | SH | SOLE | 2 |
| NIKE INC | EQUITY | 654106 | 10 | 3 | 18873 | 221,779 | SH | SOLE | 1 |
| NIKE INC | EQUITY | 654106 | 10 | 3 | 106630 | 1,228,602 | SH | SOLE | 2 |
| NIKE INC | EQUITY | 654106 | 10 | 3 | 1031 | 12,116 | SH | DEFINED | 4 |
| NISOURCE INC | EQUITY | 65473P | 10 | 5 | 2579 | 127,537 | SH | SOLE | 1 |
| NISOURCE INC | EQUITY | 65473P | 10 | 5 | 21 | 1,005 | SH | SOLE | 2 |
| NISOURCE INC | EQUITY | 65473P | 10 | 5 | 9 | 450 | SH | DEFINED | 4 |
| NITROMED INC | EQUITY | 654798 | 50 | 3 | 126 | 14,973 | SH | SOLE | 1 |
| NL INDUSTRIES | EQUITY | 629156 | 40 | 7 | 63 | 5,963 | SH | SOLE | 1 |
| NN INC | EQUITY | 629337 | 10 | 6 | 166 | 12,859 | SH | SOLE | 1 |
| NOBLE CORP | EQUITY | G65422 | 10 | 0 | 36 | 504 | SH | SOLE | 2 |
| NOBLE ENERGY INC | EQUITY | 655044 | 10 | 5 | 20105 | 457,761 | SH | SOLE | 1 |
| NOBLE INTERNATIONAL LTD | EQUITY | 655053 | 10 | 6 | 144 | 8,478 | SH | SOLE | 1 |
| NOKIA OYJ | EQUITY | 654902 | 20 | 4 | 34792 | 1,678,110 | SH | SOLE | 1 |
| NOKIA OYJ | EQUITY | 654902 | 20 | 4 | 86912 | 4,749,300 | SH | SOLE | 2 |
| NOKIA OYJ | EQUITY | 654902 | 20 | 4 | 108 | 5,203 | SH | DEFINED | 4 |
| NOMURA HOLDINGS INC | EQUITY | 65535H | 20 | 8 | 3 | 115 | SH | DEFINED | 4 |
| NORDSON CORP | EQUITY | 655663 | 10 | 2 | 4410 | 88,446 | SH | SOLE | 1 |
| NORDSTROM INC | EQUITY | 655664 | 10 | 0 | 3953 | 100,903 | SH | SOLE | 1 |
| NORDSTROM INC | EQUITY | 655664 | 10 | 0 | 30 | 807 | SH | SOLE | 2 |
| NORFOLK SOUTHERN CORP | EQUITY | 655844 | 10 | 8 | 13367 | 247,219 | SH | SOLE | 1 |
| NORFOLK SOUTHERN CORP | EQUITY | 655844 | 10 | 8 | 22393 | 499,500 | SH | SOLE | 2 |
| NORFOLK SOUTHERN CORP | EQUITY | 655844 | 10 | 8 | 12 | 225 | SH | DEFINED | 4 |
| NORTEL NETWORKS CORP | CORP BOND | 656568 | AB | 8 | 2 | 2,000 | PRN | DEFINED | 4 |
| NORTEL NETWORKS CORP | EQUITY | 656568 | 10 | 2 | 14 | 4,689 | SH | DEFINED | 4 |
| NORTH FORK BANCORPORATION INC | EQUITY | 659424 | 10 | 5 | 13954 | 484,009 | SH | SOLE | 1 |
| NORTH FORK BANCORPORATION INC | EQUITY | 659424 | 10 | 5 | 16218 | 592,755 | SH | SOLE | 2 |
| NORTH FORK BANCORPORATION INC | EQUITY | 659424 | 10 | 5 | 14 | 500 | SH | DEFINED | 4 |
| NORTH PITTSBURGH SYSTEMS INC | EQUITY | 661562 | 10 | 8 | 266 | 11,410 | SH | SOLE | 1 |

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|----------------------------------|-----------|--------|----|---|-------|---------|-----|---------|---|
| NORTHEAST UTILITIES | EQUITY | 664397 | 10 | 6 | 6305 | 322,860 | SH | SOLE | 1 |
| NORTHERN EMPIRE BANCSHARES | EQUITY | 665112 | 10 | 8 | 153 | 6,069 | SH | SOLE | 1 |
| NORTHERN ORION RESOURCES INC | EQUITY | 665575 | 10 | 6 | 2738 | 607,500 | SH | OTHER | 1 |
| NORTHERN TRUST CORP | EQUITY | 665859 | 10 | 4 | 6707 | 127,751 | SH | SOLE | 1 |
| NORTHERN TRUST CORP | EQUITY | 665859 | 10 | 4 | 35 | 684 | SH | SOLE | 2 |
| NORTHFIELD LABORATORIES INC | EQUITY | 666135 | 10 | 8 | 179 | 17,856 | SH | SOLE | 1 |
| NORTHFIELD LABORATORIES INC | EQUITY | 666135 | 10 | 8 | 10 | 1,000 | SH | DEFINED | 4 |
| NORTHROP GRUMMAN CORP | EQUITY | 666807 | 10 | 2 | 23390 | 342,503 | SH | SOLE | 1 |
| NORTHROP GRUMMAN CORP | EQUITY | 666807 | 10 | 2 | 79 | 1,311 | SH | SOLE | 2 |
| NORTHROP GRUMMAN CORP | EQUITY | 666807 | 10 | 2 | 6 | 95 | SH | DEFINED | 4 |
| NORTHSTAR REALTY FINANCE CORP | EQUITY | 66704R | 10 | 0 | 225 | 20,524 | SH | SOLE | 1 |
| NORTHWEST BANCORP INC | EQUITY | 667328 | 10 | 8 | 369 | 14,918 | SH | SOLE | 1 |
| NORTHWEST NATURAL GAS CO | EQUITY | 667655 | 10 | 4 | 744 | 20,951 | SH | SOLE | 1 |
| NORTHWESTERN CORP | EQUITY | 668074 | 30 | 5 | 1497 | 48,087 | SH | SOLE | 1 |
| NOVARTIS AG | EQUITY | 66987V | 10 | 9 | 3936 | 75,000 | SH | SOLE | 2 |
| NOVASTAR FINANCIAL INC | EQUITY | 669947 | 40 | 0 | 704 | 21,058 | SH | SOLE | 1 |
| NOVATEL WIRELESS INC | EQUITY | 66987M | 60 | 4 | 198 | 22,071 | SH | SOLE | 1 |
| NOVELL INC | EQUITY | 670006 | 10 | 5 | 2108 | 274,496 | SH | SOLE | 1 |
| NOVELL INC | EQUITY | 670006 | 10 | 5 | 12 | 1,410 | SH | SOLE | 2 |
| NOVELLUS SYSTEMS INC | EQUITY | 670008 | 10 | 1 | 3474 | 144,730 | SH | SOLE | 1 |
| NOVELLUS SYSTEMS INC | EQUITY | 670008 | 10 | 1 | 12 | 492 | SH | SOLE | 2 |
| NOVEN PHARMACEUTICALS INC | EQUITY | 670009 | 10 | 9 | 323 | 17,915 | SH | SOLE | 1 |
| NPS PHARMACEUTICALS INC | EQUITY | 62936P | 10 | 3 | 298 | 34,951 | SH | SOLE | 1 |
| NRG ENERGY INC | EQUITY | 629377 | 50 | 8 | 6548 | 144,813 | SH | SOLE | 1 |
| NS GROUP INC | EQUITY | 628916 | 10 | 8 | 778 | 16,900 | SH | SOLE | 1 |
| NSTAR | EQUITY | 67019E | 10 | 7 | 6440 | 225,102 | SH | SOLE | 1 |
| NTL INC | EQUITY | 62941W | 10 | 1 | 776 | 26,653 | SH | SOLE | 1 |
| NTL INC | EQUITY | 62941W | 10 | 1 | 1 | 21 | SH | DEFINED | 4 |
| NTN BUZZTIME INC | EQUITY | 629410 | 30 | 9 | 66 | 45,639 | SH | SOLE | 1 |
| NU SKIN ENTERPRISES INC | EQUITY | 67018T | 10 | 5 | 750 | 42,798 | SH | SOLE | 1 |
| NUANCE COMMUNICATIONS INC | EQUITY | 67020Y | 10 | 0 | 1166 | 98,710 | SH | SOLE | 1 |
| NUCO2 INC | EQUITY | 629428 | 10 | 3 | 259 | 8,158 | SH | SOLE | 1 |
| NUCOR CORP | EQUITY | 670346 | 10 | 5 | 15483 | 147,749 | SH | SOLE | 1 |
| NUCOR CORP | EQUITY | 670346 | 10 | 5 | 38 | 573 | SH | SOLE | 2 |
| NUCOR CORP | EQUITY | 670346 | 10 | 5 | 17 | 160 | SH | DEFINED | 4 |
| NUTRI/SYSTEM INC | EQUITY | 67069D | 10 | 8 | 874 | 18,402 | SH | SOLE | 1 |
| NUTRI/SYSTEM INC | EQUITY | 67069D | 10 | 8 | 367 | 10,200 | SH | SOLE | 2 |
| NUVASIVE INC | EQUITY | 670704 | 10 | 5 | 1200 | 63,667 | SH | SOLE | 1 |
| NUVEEN INVESTMENTS INC | EQUITY | 67090F | 10 | 6 | 61 | 1,265 | SH | SOLE | 1 |
| NUVEEN MUNICIPAL VALUE FUND | EQUITY | 670928 | 10 | 0 | 39 | 4,000 | SH | DEFINED | 4 |
| NUVEEN PREFERRED AND CONVERTIB | EQUITY | 67073B | 10 | 6 | 78 | 6,321 | SH | DEFINED | 4 |
| NUVEEN PREMIER INSURED MUNICIPAL | EQUITY | 670987 | 10 | 6 | 474 | 31,650 | SH | DEFINED | 4 |
| NUVEEN SELECT TAX FREE 2 | EQUITY | 67063C | 10 | 6 | 33 | 2,500 | SH | DEFINED | 4 |
| NUVEEN SELECT TAX FREE 3 | EQUITY | 67063X | 10 | 0 | 7 | 500 | SH | DEFINED | 4 |
| NUVELO INC | EQUITY | 67072M | 30 | 1 | 656 | 36,815 | SH | SOLE | 1 |
| NVIDIA CORP | EQUITY | 67066G | 10 | 4 | 8350 | 145,821 | SH | SOLE | 1 |
| NVIDIA CORP | EQUITY | 67066G | 10 | 4 | 23 | 633 | SH | SOLE | 2 |
| NVIDIA CORP | EQUITY | 67066G | 10 | 4 | 2623 | 45,800 | SH | SOLE | 3 |
| NVR INC | EQUITY | 62944T | 10 | 5 | 85 | 115 | SH | SOLE | 1 |
| NXSTAGE MEDICAL INC | EQUITY | 67072V | 10 | 3 | 56 | 4,373 | SH | SOLE | 1 |
| NY COMMUNITY CAP TRUST V | CORP BOND | 64944P | 30 | 7 | 1122 | 23,000 | PRN | SOLE | 1 |
| OAKLEY INC | EQUITY | 673662 | 10 | 2 | 315 | 18,493 | SH | SOLE | 1 |
| OCCIDENTAL PETROLEUM CORP | EQUITY | 674599 | 10 | 5 | 17871 | 192,882 | SH | SOLE | 1 |
| OCCIDENTAL PETROLEUM CORP | EQUITY | 674599 | 10 | 5 | 119 | 1,485 | SH | SOLE | 2 |
| OCEANEERING INTERNATIONAL INC | EQUITY | 675232 | 10 | 2 | 1131 | 19,740 | SH | SOLE | 1 |

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|--------------------------------|-----------|--------|----|---|-------|-----------|-----|---------|---|
| OCEANFIRST FINANCIAL CORP | EQUITY | 675234 | 10 | 8 | 167 | 6,827 | SH | SOLE | 1 |
| O'CHARLEYS INC | EQUITY | 670823 | 10 | 3 | 311 | 16,840 | SH | SOLE | 1 |
| OCWEN FINANCIAL CORP | EQUITY | 675746 | 10 | 1 | 267 | 26,148 | SH | SOLE | 1 |
| ODYSSEY HEALTHCARE INC | EQUITY | 67611V | 10 | 1 | 630 | 36,632 | SH | SOLE | 1 |
| ODYSSEY MARINE EXPLORATION INC | EQUITY | 676118 | 10 | 2 | 109 | 29,830 | SH | SOLE | 1 |
| ODYSSEY RE HOLDINGS CORP | EQUITY | 67612W | 10 | 8 | 208 | 9,577 | SH | SOLE | 1 |
| OFFICE DEPOT INC | EQUITY | 676220 | 10 | 6 | 6044 | 162,302 | SH | SOLE | 1 |
| OFFICE DEPOT INC | EQUITY | 676220 | 10 | 6 | 36 | 1,140 | SH | SOLE | 2 |
| OFFICE DEPOT INC | EQUITY | 676220 | 10 | 6 | 587 | 15,770 | SH | DEFINED | 4 |
| OFFICEMAX INC | EQUITY | 67622P | 10 | 1 | 1651 | 54,736 | SH | SOLE | 1 |
| OFFICEMAX INC | EQUITY | 67622P | 10 | 1 | 7 | 261 | SH | SOLE | 2 |
| OGE ENERGY CORP | EQUITY | 670837 | 10 | 3 | 9631 | 332,110 | SH | SOLE | 1 |
| OHIO CASUALTY CORP | EQUITY | 677240 | 10 | 3 | 5681 | 179,226 | SH | SOLE | 1 |
| OIL STATES INTERNATIONAL INC | EQUITY | 678026 | 10 | 5 | 1140 | 30,933 | SH | SOLE | 1 |
| OLD DOMINION FREIGHT LINE | EQUITY | 679580 | 10 | 0 | 577 | 21,423 | SH | SOLE | 1 |
| OLD NATIONAL BANCORP/IN | EQUITY | 680033 | 10 | 7 | 1124 | 51,952 | SH | SOLE | 1 |
| OLD REPUBLIC INTERNATIONAL COR | EQUITY | 680223 | 10 | 4 | 10551 | 483,556 | SH | SOLE | 1 |
| OLD SECOND BANCORP INC | EQUITY | 680277 | 10 | 0 | 337 | 10,263 | SH | SOLE | 1 |
| OLIN CORP | EQUITY | 680665 | 20 | 5 | 4376 | 203,821 | SH | SOLE | 1 |
| OM GROUP INC | EQUITY | 670872 | 10 | 0 | 498 | 21,657 | SH | SOLE | 1 |
| OMEGA FINANCIAL CORP | EQUITY | 682092 | 10 | 1 | 324 | 9,582 | SH | SOLE | 1 |
| OMEGA FLEX INC | EQUITY | 682095 | 10 | 4 | 51 | 2,671 | SH | SOLE | 1 |
| OMEGA HEALTHCARE INVESTORS INC | EQUITY | 681936 | 10 | 0 | 595 | 42,425 | SH | SOLE | 1 |
| OMI CORP | EQUITY | Y6476W | 10 | 4 | 3 | 150 | SH | DEFINED | 4 |
| OMNICARE INC | EQUITY | 681904 | 10 | 8 | 13853 | 251,917 | SH | SOLE | 1 |
| OMNICARE INC | EQUITY | 681904 | 10 | 8 | 429 | 7,500 | SH | SOLE | 2 |
| OMNICOM GROUP | CORP BOND | 681919 | AR | 7 | 1 | 1,000 | PRN | DEFINED | 4 |
| OMNICOM GROUP INC | EQUITY | 681919 | 10 | 6 | 14167 | 170,171 | SH | SOLE | 1 |
| OMNICOM GROUP INC | EQUITY | 681919 | 10 | 6 | 35939 | 422,166 | SH | SOLE | 2 |
| OMNICOM GROUP INC | EQUITY | 681919 | 10 | 6 | 3 | 40 | SH | DEFINED | 4 |
| OMNIVISION TECHNOLOGIES INC | EQUITY | 682128 | 10 | 3 | 3031 | 100,377 | SH | SOLE | 1 |
| OMNIVISION TECHNOLOGIES INC | EQUITY | 682128 | 10 | 3 | 930 | 30,780 | SH | DEFINED | 4 |
| ON SEMICONDUCTOR CORP | EQUITY | 682189 | 10 | 5 | 957 | 131,857 | SH | SOLE | 1 |
| ONE LIBERTY PROPERTIES INC | EQUITY | 682406 | 10 | 3 | 116 | 5,848 | SH | SOLE | 1 |
| ONEOK INC | EQUITY | 682680 | 10 | 3 | 7943 | 246,299 | SH | SOLE | 1 |
| ONLINE RESOURCES CORP | EQUITY | 68273G | 10 | 1 | 209 | 16,066 | SH | SOLE | 1 |
| ONLINE RESOURCES CORP | EQUITY | 68273G | 10 | 1 | 509 | 39,172 | SH | DEFINED | 4 |
| ONYX PHARMACEUTICALS INC | EQUITY | 683399 | 10 | 9 | 807 | 30,714 | SH | SOLE | 1 |
| ONYX PHARMACEUTICALS INC | EQUITY | 683399 | 10 | 9 | 2701 | 93,900 | SH | SOLE | 2 |
| OPEN SOLUTIONS INC | EQUITY | 68371P | 10 | 2 | 405 | 14,837 | SH | SOLE | 1 |
| OPENWAVE SYSTEMS INC | EQUITY | 683718 | 30 | 8 | 1442 | 66,824 | SH | SOLE | 1 |
| OPENWAVE SYSTEMS INC | EQUITY | 683718 | 30 | 8 | 11834 | 677,400 | SH | SOLE | 2 |
| OPLINK COMMUNICATIONS INC | EQUITY | 68375Q | 40 | 3 | 814 | 46,964 | SH | SOLE | 1 |
| OPLINK COMMUNICATIONS INC | EQUITY | 68375Q | 40 | 3 | 2852 | 164,500 | SH | SOLE | 3 |
| OPSWARE INC | EQUITY | 68383A | 10 | 1 | 486 | 56,677 | SH | SOLE | 1 |
| OPTEUM INC | EQUITY | 68384A | 10 | 0 | 137 | 15,979 | SH | SOLE | 1 |
| OPTICAL COMMUNICATION PRODUCTS | EQUITY | 68382T | 10 | 1 | 35 | 11,385 | SH | SOLE | 1 |
| OPTION CARE INC | EQUITY | 683948 | 10 | 3 | 233 | 16,467 | SH | SOLE | 1 |
| OPTIONSXPRESS HOLDINGS INC | EQUITY | 684010 | 10 | 1 | 456 | 15,678 | SH | SOLE | 1 |
| OPTIONSXPRESS HOLDINGS INC | EQUITY | 684010 | 10 | 1 | 435 | 17,700 | SH | SOLE | 2 |
| ORACLE CORP | EQUITY | 68389X | 10 | 5 | 52276 | 3,818,572 | SH | SOLE | 1 |
| ORACLE CORP | EQUITY | 68389X | 10 | 5 | 13840 | 1,133,484 | SH | SOLE | 2 |
| ORACLE CORP | EQUITY | 68389X | 10 | 5 | 373 | 27,245 | SH | DEFINED | 4 |
| ORASURE TECHNOLOGIES INC | EQUITY | 68554V | 10 | 8 | 350 | 33,985 | SH | SOLE | 1 |
| ORBITAL SCIENCES CORP | EQUITY | 685564 | 10 | 6 | 937 | 59,221 | SH | SOLE | 1 |

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| ORBITAL SCIENCES CORP | EQUITY | 685564 | 10 6 | 5 | 300 | SH | DEFINED | 4 |
| ORCHID CELLMARK INC | EQUITY | 68573C | 10 7 | 107 | 18,602 | SH | SOLE | 1 |
| OREGON STEEL MILLS INC | EQUITY | 686079 | 10 4 | 1379 | 26,941 | SH | SOLE | 1 |
| O'REILLY AUTOMOTIVE INC | EQUITY | 686091 | 10 9 | 8586 | 234,841 | SH | SOLE | 1 |
| ORIENTAL FINANCIAL GROUP | EQUITY | 68618W | 10 0 | 233 | 16,115 | SH | SOLE | 1 |
| ORIGEN FINANCIAL INC | EQUITY | 68619E | 20 8 | 79 | 13,036 | SH | SOLE | 1 |
| ORLEANS HOMEBUILDERS INC | EQUITY | 686588 | 10 4 | 63 | 3,118 | SH | SOLE | 1 |
| ORMAT TECHNOLOGIES INC | EQUITY | 686688 | 10 2 | 208 | 5,471 | SH | SOLE | 1 |
| OSCIENT PHARMACEUTICALS CORP | EQUITY | 68812R | 10 5 | 1188 | 593,768 | SH | SOLE | 1 |
| OSHKOSH TRUCK CORP | EQUITY | 688239 | 20 1 | 3169 | 50,915 | SH | SOLE | 1 |
| OSHKOSH TRUCK CORP | EQUITY | 688239 | 20 1 | 669 | 15,000 | SH | SOLE | 2 |
| OSI PHARMACEUTICALS INC | EQUITY | 671040 | 10 3 | 43 | 1,353 | SH | SOLE | 1 |
| OSI SYSTEMS INC | EQUITY | 671044 | 10 5 | 242 | 11,436 | SH | SOLE | 1 |
| OTTER TAIL CORP | EQUITY | 689648 | 10 3 | 636 | 22,174 | SH | SOLE | 1 |
| OTTER TAIL CORP | EQUITY | 689648 | 10 3 | 112 | 3,900 | SH | DEFINED | 4 |
| OUTBACK STEAKHOUSE INC | EQUITY | 689899 | 10 2 | 6062 | 137,772 | SH | SOLE | 1 |
| OUTDOOR CHANNEL HOLDINGS INC | EQUITY | 690027 | 20 6 | 58 | 5,726 | SH | SOLE | 1 |
| OVERSEAS SHIPHOLDING GROUP | EQUITY | 690368 | 10 5 | 2991 | 62,401 | SH | SOLE | 1 |
| OVERSTOCK.COM INC | EQUITY | 690370 | 10 1 | 237 | 7,961 | SH | SOLE | 1 |
| OWENS & MINOR INC | EQUITY | 690732 | 10 2 | 989 | 30,185 | SH | SOLE | 1 |
| OWENS-ILLINOIS INC | EQUITY | 690768 | 40 3 | 80 | 4,624 | SH | SOLE | 1 |
| OXFORD INDUSTRIES INC | EQUITY | 691497 | 30 9 | 543 | 10,621 | SH | SOLE | 1 |
| OXFORD INDUSTRIES INC | EQUITY | 691497 | 30 9 | 689 | 12,600 | SH | SOLE | 2 |
| PACCAR INC | EQUITY | 693718 | 10 8 | 6343 | 89,996 | SH | SOLE | 1 |
| PACCAR INC | EQUITY | 693718 | 10 8 | 43 | 624 | SH | SOLE | 2 |
| PACER INTERNATIONAL INC | EQUITY | 69373H | 10 6 | 928 | 28,402 | SH | SOLE | 1 |
| PACHOLDER HIGH YIELD FUND INC | EQUITY | 693742 | 10 8 | 72 | 7,546 | SH | DEFINED | 4 |
| PACIFIC CAPITAL BANCORP | EQUITY | 69404P | 10 1 | 1179 | 34,847 | SH | SOLE | 1 |
| PACIFIC ETHANOL INC | EQUITY | 69423U | 10 7 | 51 | 2,352 | SH | SOLE | 1 |
| PACIFIC SUNWEAR OF CALIFORNIA | EQUITY | 694873 | 10 0 | 4680 | 211,210 | SH | SOLE | 1 |
| PACKAGING CORP OF AMERICA | EQUITY | 695156 | 10 9 | 7292 | 324,963 | SH | SOLE | 1 |
| PACKETEER INC | EQUITY | 695210 | 10 4 | 299 | 25,765 | SH | SOLE | 1 |
| PACTIV CORP | EQUITY | 695257 | 10 5 | 1644 | 67,004 | SH | SOLE | 1 |
| PACTIV CORP | EQUITY | 695257 | 10 5 | 12 | 528 | SH | SOLE | 2 |
| PACTIV CORP | EQUITY | 695257 | 10 5 | 6 | 250 | SH | DEFINED | 4 |
| PAIN THERAPEUTICS INC | EQUITY | 69562K | 10 0 | 231 | 21,237 | SH | SOLE | 1 |
| PAINCARE HOLDINGS INC | EQUITY | 69562E | 10 4 | 71 | 37,174 | SH | SOLE | 1 |
| PALL CORP | EQUITY | 696429 | 30 7 | 1818 | 58,301 | SH | SOLE | 1 |
| PALL CORP | EQUITY | 696429 | 30 7 | 12 | 459 | SH | SOLE | 2 |
| PALL CORP | EQUITY | 696429 | 30 7 | 16 | 500 | SH | DEFINED | 4 |
| PALM HARBOR HOMES INC | EQUITY | 696639 | 10 3 | 155 | 7,256 | SH | SOLE | 1 |
| PALM INC | EQUITY | 696643 | 10 5 | 1471 | 63,522 | SH | SOLE | 1 |
| PALM INC | EQUITY | 696643 | 10 5 | 100 | 5,004 | SH | DEFINED | 4 |
| PALM INC NEW | OPTION | 696643 | 90 5 | -16 | -50 | CALL | DEFINED | 4 |
| PALOMAR MEDICAL TECHNOLOGIES I | EQUITY | 697529 | 30 3 | 1306 | 39,029 | SH | SOLE | 1 |
| PALOMAR MEDICAL TECHNOLOGIES I | EQUITY | 697529 | 30 3 | 442 | 12,600 | SH | SOLE | 2 |
| PAM TRANSPORTATION SERVICES | EQUITY | 693149 | 10 6 | 116 | 4,711 | SH | SOLE | 1 |
| PAN AMERICAN SILVER CORP | EQUITY | 697900 | 10 8 | 2126 | 84,100 | SH | OTHER | 1 |
| PAN PACIFIC RETAIL PROPERTIES | EQUITY | 69806L | 10 4 | 87 | 1,234 | SH | SOLE | 1 |
| PANAMSAT HOLDING CORP | EQUITY | 69831Y | 10 5 | 35 | 1,394 | SH | SOLE | 1 |
| PANERA BREAD CO | EQUITY | 69840W | 10 8 | 50 | 659 | SH | SOLE | 1 |
| PANTRY INC/THE | EQUITY | 698657 | 10 3 | 807 | 12,931 | SH | SOLE | 1 |
| PANTRY INC/THE | EQUITY | 698657 | 10 3 | 832 | 17,700 | SH | SOLE | 2 |
| PAPA JOHN'S INTERNATIONAL INC | EQUITY | 698813 | 10 2 | 1834 | 55,904 | SH | SOLE | 1 |
| PAR PHARMACEUTICAL COS INC | EQUITY | 69888P | 10 6 | 2733 | 97,000 | SH | SOLE | 1 |

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| PAR PHARMACEUTICAL COS INC | EQUITY | 69888P | 10 6 | 8650 | 276,000 | SH | SOLE | 2 |
| PAR TECHNOLOGY CORP | EQUITY | 698884 | 10 3 | 153 | 8,635 | SH | SOLE | 1 |
| PARALLEL PETROLEUM CORP | EQUITY | 699157 | 10 3 | 477 | 25,873 | SH | SOLE | 1 |
| PARAMETRIC TECHNOLOGY CORP | EQUITY | 699173 | 20 9 | 2142 | 131,187 | SH | SOLE | 1 |
| PAREXEL INTERNATIONAL CORP | EQUITY | 699462 | 10 7 | 525 | 19,847 | SH | SOLE | 1 |
| PARK ELECTROCHEMICAL CORP | EQUITY | 700416 | 20 9 | 448 | 15,192 | SH | SOLE | 1 |
| PARK NATIONAL CORP | EQUITY | 700658 | 10 7 | 985 | 9,248 | SH | SOLE | 1 |
| PARK NATIONAL CORP | EQUITY | 700658 | 10 7 | 6 | 52 | SH | DEFINED | 4 |
| PARKER DRILLING CO | EQUITY | 701081 | 10 1 | 675 | 72,799 | SH | SOLE | 1 |
| PARKER DRILLING CO | EQUITY | 701081 | 10 1 | 409 | 37,800 | SH | SOLE | 2 |
| PARKER HANNIFIN CORP | EQUITY | 701094 | 10 4 | 7327 | 90,898 | SH | SOLE | 1 |
| PARKER HANNIFIN CORP | EQUITY | 701094 | 10 4 | 29 | 441 | SH | SOLE | 2 |
| PARKWAY PROPERTIES INC/MD | EQUITY | 70159Q | 10 4 | 467 | 10,701 | SH | SOLE | 1 |
| PARLUX FRAGRANCES INC | EQUITY | 701645 | 10 3 | 153 | 4,742 | SH | SOLE | 1 |
| PARTNERS TRUST FINANCIAL GROUP | EQUITY | 70213F | 10 2 | 452 | 37,955 | SH | SOLE | 1 |
| PATHMARK STORES INC | EQUITY | 70322A | 10 1 | 398 | 38,080 | SH | SOLE | 1 |
| PATTERSON COS INC | EQUITY | 703395 | 10 3 | 2527 | 71,786 | SH | SOLE | 1 |
| PATTERSON COS INC | EQUITY | 703395 | 10 3 | 17 | 510 | SH | SOLE | 2 |
| PATTERSON-UTI ENERGY INC | EQUITY | 703481 | 10 1 | 11935 | 373,440 | SH | SOLE | 1 |
| PATTERSON-UTI ENERGY INC | EQUITY | 703481 | 10 1 | 7463 | 226,500 | SH | SOLE | 2 |
| PATTERSON-UTI ENERGY INC | EQUITY | 703481 | 10 1 | 10 | 300 | SH | DEFINED | 4 |
| PAXAR CORP | EQUITY | 704227 | 10 7 | 522 | 26,684 | SH | SOLE | 1 |
| PAYCHEX INC | EQUITY | 704326 | 10 7 | 7304 | 175,326 | SH | SOLE | 1 |
| PAYCHEX INC | EQUITY | 704326 | 10 7 | 47 | 1,230 | SH | SOLE | 2 |
| PAYCHEX INC | EQUITY | 704326 | 10 7 | 51 | 1,223 | SH | DEFINED | 4 |
| PAYLESS SHOESOURCE INC | EQUITY | 704379 | 10 6 | 4662 | 203,664 | SH | SOLE | 1 |
| PDF SOLUTIONS INC | EQUITY | 693282 | 10 5 | 265 | 14,024 | SH | SOLE | 1 |
| PDL BIOPHARMA INC | EQUITY | 69329Y | 10 4 | 7766 | 236,754 | SH | SOLE | 1 |
| PEABODY ENERGY CORP | EQUITY | 704549 | 10 4 | 28808 | 571,475 | SH | SOLE | 1 |
| PEABODY ENERGY CORP | EQUITY | 704549 | 10 4 | 20696 | 251,100 | SH | SOLE | 2 |
| PEAPACK GLADSTONE FINANCIAL CO | EQUITY | 704699 | 10 7 | 162 | 6,311 | SH | SOLE | 1 |
| PEDIATRIX MEDICAL GROUP INC | EQUITY | 705324 | 10 1 | 1928 | 18,784 | SH | SOLE | 1 |
| PEDIATRIX MEDICAL GROUP INC | EQUITY | 705324 | 10 1 | 5978 | 67,500 | SH | SOLE | 2 |
| PEET'S COFFEE & TEA INC | EQUITY | 705560 | 10 0 | 311 | 10,378 | SH | SOLE | 1 |
| PEGASUS SOLUTIONS INC | EQUITY | 705906 | 10 5 | 397 | 42,145 | SH | SOLE | 1 |
| PEGASYSTEMS INC | EQUITY | 705573 | 10 3 | 82 | 10,024 | SH | SOLE | 1 |
| PENN NATIONAL GAMING INC | EQUITY | 707569 | 10 9 | 70 | 1,654 | SH | SOLE | 1 |
| PENN NATIONAL GAMING INC | EQUITY | 707569 | 10 9 | 504 | 15,300 | SH | SOLE | 2 |
| PENN VIRGINIA CORP | EQUITY | 707882 | 10 6 | 999 | 14,075 | SH | SOLE | 1 |
| PENN VIRGINIA CORP | EQUITY | 707882 | 10 6 | 1086 | 15,295 | SH | DEFINED | 4 |
| PENNFED FINANCIAL SERVICES INC | EQUITY | 708167 | 10 1 | 133 | 6,929 | SH | SOLE | 1 |
| PENNSYLVANIA COMMERCE BANCORP | EQUITY | 708677 | 10 9 | 101 | 3,348 | SH | SOLE | 1 |
| PENNSYLVANIA REAL ESTATE INVES | EQUITY | 709102 | 10 7 | 1221 | 27,740 | SH | SOLE | 1 |
| PENTAIR INC | EQUITY | 709631 | 10 5 | 8679 | 212,970 | SH | SOLE | 1 |
| PENTAIR INC | EQUITY | 709631 | 10 5 | 4 | 90 | SH | DEFINED | 4 |
| PENWEST PHARMACEUTICALS CO | EQUITY | 709754 | 10 5 | 358 | 16,522 | SH | SOLE | 1 |
| PEOPLES BANCORP INC/OH | EQUITY | 709789 | 10 1 | 213 | 7,113 | SH | SOLE | 1 |
| PEOPLE'S BANK/BRIDGEPORT CT | EQUITY | 710198 | 10 2 | 47 | 1,443 | SH | SOLE | 1 |
| PEOPLE'S BANK/BRIDGEPORT CT | EQUITY | 710198 | 10 2 | 63 | 1,916 | SH | DEFINED | 4 |
| PEOPLES ENERGY CORP | EQUITY | 711030 | 10 6 | 10960 | 307,516 | SH | SOLE | 1 |
| PEOPLES ENERGY CORP | EQUITY | 711030 | 10 6 | 5 | 141 | SH | SOLE | 2 |
| PEOPLESUPPORT INC | EQUITY | 712714 | 30 2 | 2606 | 306,900 | SH | SOLE | 2 |
| PEP BOYS-MANNY MOE & JACK | EQUITY | 713278 | 10 9 | 635 | 42,036 | SH | SOLE | 1 |
| PEPCO HOLDINGS INC | EQUITY | 713291 | 10 2 | 12846 | 563,676 | SH | SOLE | 1 |
| PEPSI BOTTLING GROUP INC | EQUITY | 713409 | 10 0 | 3214 | 105,757 | SH | SOLE | 1 |

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| PEPSI BOTTLING GROUP INC | EQUITY | 713409 | 10 | 0 | 15 | 507 | SH | SOLE | 2 |
| PEPSIAMERICAS INC | EQUITY | 71343P | 20 | 0 | 3143 | 128,568 | SH | SOLE | 1 |
| PEPSIAMERICAS INC | EQUITY | 71343P | 20 | 0 | 42 | 1,727 | SH | DEFINED | 4 |
| PEPSICO INC | EQUITY | 713448 | 10 | 8 | 119987 | 2,076,196 | SH | SOLE | 1 |
| PEPSICO INC | EQUITY | 713448 | 10 | 8 | 48483 | 820,626 | SH | SOLE | 2 |
| PEPSICO INC | EQUITY | 713448 | 10 | 8 | 113 | 1,961 | SH | DEFINED | 4 |
| PERFICIENT INC | EQUITY | 71375U | 10 | 1 | 230 | 25,800 | SH | SOLE | 2 |
| PERFICIENT INC | EQUITY | 71375U | 10 | 1 | 966 | 83,200 | SH | SOLE | 3 |
| PERFORMANCE FOOD GROUP CO | EQUITY | 713755 | 10 | 6 | 1057 | 33,876 | SH | SOLE | 1 |
| PERICOM SEMICONDUCTOR CORP | EQUITY | 713831 | 10 | 5 | 198 | 20,064 | SH | SOLE | 1 |
| PERINI CORP | EQUITY | 713839 | 10 | 8 | 446 | 14,670 | SH | SOLE | 1 |
| PERKINELMER INC | EQUITY | 714046 | 10 | 9 | 1428 | 60,827 | SH | SOLE | 1 |
| PERKINELMER INC | EQUITY | 714046 | 10 | 9 | 11 | 483 | SH | SOLE | 2 |
| PEROT SYSTEMS CORP | EQUITY | 714265 | 10 | 5 | 969 | 62,269 | SH | SOLE | 1 |
| PERRIGO CO | EQUITY | 714290 | 10 | 3 | 3844 | 235,655 | SH | SOLE | 1 |
| PERRY ELLIS INTERNATIONAL INC | EQUITY | 288853 | 10 | 4 | 163 | 7,206 | SH | SOLE | 1 |
| PER-SE TECHNOLOGIES INC | EQUITY | 713569 | 30 | 9 | 633 | 23,736 | SH | SOLE | 1 |
| PETCO ANIMAL SUPPLIES INC | EQUITY | 716016 | 20 | 9 | 1032 | 43,804 | SH | SOLE | 1 |
| PETRO-CANADA | EQUITY | 71644E | 10 | 2 | 3853 | 81,200 | SH | OTHER | 1 |
| PETROFUND ENERGY TRUST | EQUITY | 71648W | 10 | 8 | 15 | 700 | SH | DEFINED | 4 |
| PETROHAWK ENERGY CORP | EQUITY | 716495 | 10 | 6 | 554 | 40,417 | SH | SOLE | 1 |
| PETROLEO BRASILEIRO SA | EQUITY | 71654V | 40 | 8 | 22137 | 255,420 | SH | SOLE | 1 |
| PETROLEO BRASILEIRO SA | EQUITY | 71654V | 40 | 8 | 5 | 60 | SH | DEFINED | 4 |
| PETROLEUM DEVELOPMENT CORP | EQUITY | 716578 | 10 | 9 | 572 | 12,615 | SH | SOLE | 1 |
| PETROQUEST ENERGY INC | EQUITY | 716748 | 10 | 8 | 313 | 30,974 | SH | SOLE | 1 |
| PETSMART INC | EQUITY | 716768 | 10 | 6 | 8528 | 303,058 | SH | SOLE | 1 |
| PF CHANG'S CHINA BISTRO INC | EQUITY | 69333Y | 10 | 8 | 980 | 19,879 | SH | SOLE | 1 |
| PFF BANCORP INC | EQUITY | 69331W | 10 | 4 | 498 | 14,775 | SH | SOLE | 1 |
| PFIZER INC | EQUITY | 717081 | 10 | 3 | 180149 | 7,228,730 | SH | SOLE | 1 |
| PFIZER INC | EQUITY | 717081 | 10 | 3 | 20859 | 894,483 | SH | SOLE | 2 |
| PFIZER INC | EQUITY | 717081 | 10 | 3 | 624 | 25,040 | SH | DEFINED | 4 |
| PG&E CORP | EQUITY | 69331C | 10 | 8 | 6316 | 162,362 | SH | SOLE | 1 |
| PG&E CORP | EQUITY | 69331C | 10 | 8 | 47 | 1,266 | SH | SOLE | 2 |
| PHARMACEUTICAL HOLDERS TRUST | EQUITY | 71712A | 20 | 6 | 1942 | 27,200 | SH | SOLE | 3 |
| PHARMACEUTICAL PRODUCT DEVELOP | EQUITY | 717124 | 10 | 1 | 7298 | 210,860 | SH | SOLE | 1 |
| PHARMACEUTICAL PRODUCT DEVELOP | EQUITY | 717124 | 10 | 1 | 7 | 200 | SH | DEFINED | 4 |
| PHARMION CORP | EQUITY | 71715B | 40 | 9 | 336 | 18,658 | SH | SOLE | 1 |
| PHASE FORWARD INC | EQUITY | 71721R | 40 | 6 | 1602 | 143,805 | SH | SOLE | 1 |
| PHASE FORWARD INC | EQUITY | 71721R | 40 | 6 | 6587 | 591,300 | SH | SOLE | 3 |
| PHELPS DODGE CORP | EQUITY | 717265 | 10 | 2 | 15941 | 197,951 | SH | SOLE | 1 |
| PHELPS DODGE CORP | EQUITY | 717265 | 10 | 2 | 35532 | 246,975 | SH | SOLE | 2 |
| PHH CORP | EQUITY | 693320 | 20 | 2 | 1067 | 39,974 | SH | SOLE | 1 |
| PHILADELPHIA CONSOLIDATED HOLD | EQUITY | 717528 | 10 | 3 | 45 | 1,313 | SH | SOLE | 1 |
| PHILLIPS-VAN HEUSEN | EQUITY | 718592 | 10 | 8 | 942 | 24,643 | SH | SOLE | 1 |
| PHILLIPS-VAN HEUSEN | EQUITY | 718592 | 10 | 8 | 564 | 17,400 | SH | SOLE | 2 |
| PHOENIX COS INC/THE | EQUITY | 71902E | 10 | 9 | 1178 | 72,246 | SH | SOLE | 1 |
| PHOENIX TECHNOLOGIES LTD | EQUITY | 719153 | 10 | 8 | 128 | 18,903 | SH | SOLE | 1 |
| PHOTON DYNAMICS INC | EQUITY | 719364 | 10 | 1 | 241 | 12,862 | SH | SOLE | 1 |
| PHOTRONICS INC | EQUITY | 719405 | 10 | 2 | 848 | 45,191 | SH | SOLE | 1 |
| PICO HOLDINGS INC | EQUITY | 693366 | 20 | 5 | 214 | 6,497 | SH | SOLE | 1 |
| PIEDMONT NATURAL GAS CO | EQUITY | 720186 | 10 | 5 | 56 | 2,330 | SH | SOLE | 1 |
| PIER 1 IMPORTS INC | EQUITY | 720279 | 10 | 8 | 2850 | 245,478 | SH | SOLE | 1 |
| PIKE ELECTRIC CORP | EQUITY | 721283 | 10 | 9 | 216 | 10,263 | SH | SOLE | 1 |
| PIKE ELECTRIC CORP | EQUITY | 721283 | 10 | 9 | 13 | 595 | SH | DEFINED | 4 |
| PILGRIM'S PRIDE CORP | EQUITY | 721467 | 10 | 8 | 172 | 7,952 | SH | SOLE | 1 |

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|--------------------------------|-----------|--------|----|---|-------|---------|-----|---------|---|
| PIMCO HIGH INCOME FUND | EQUITY | 722014 | 10 | 7 | 29 | 1,900 | SH | DEFINED | 4 |
| PINNACLE AIRLINES CORP | EQUITY | 723443 | 10 | 7 | 98 | 14,740 | SH | SOLE | 1 |
| PINNACLE ENTERTAINMENT INC | EQUITY | 723456 | 10 | 9 | 999 | 35,467 | SH | SOLE | 1 |
| PINNACLE FINANCIAL PARTNERS IN | EQUITY | 72346Q | 10 | 4 | 241 | 8,798 | SH | SOLE | 1 |
| PINNACLE WEST CAPITAL CORP | EQUITY | 723484 | 10 | 1 | 5589 | 142,938 | SH | SOLE | 1 |
| PINNACLE WEST CAPITAL CORP | EQUITY | 723484 | 10 | 1 | 15 | 366 | SH | SOLE | 2 |
| PIONEER COS INC | EQUITY | 723643 | 30 | 0 | 262 | 8,581 | SH | SOLE | 1 |
| PIONEER DRILLING CO | EQUITY | 723655 | 10 | 6 | 271 | 16,466 | SH | SOLE | 1 |
| PIONEER DRILLING CO | EQUITY | 723655 | 10 | 6 | 457 | 25,500 | SH | SOLE | 2 |
| PIONEER DRILLING CO | EQUITY | 723655 | 10 | 6 | 2 | 100 | SH | DEFINED | 4 |
| PIONEER HIGH INCOME TRUST | EQUITY | 72369H | 10 | 6 | 7 | 400 | SH | DEFINED | 4 |
| PIONEER NATURAL RESOURCES CO | EQUITY | 723787 | 10 | 7 | 15711 | 355,049 | SH | SOLE | 1 |
| PIPER JAFFRAY COS | EQUITY | 724078 | 10 | 0 | 859 | 15,617 | SH | SOLE | 1 |
| PIPER JAFFRAY COS | EQUITY | 724078 | 10 | 0 | 9 | 164 | SH | DEFINED | 4 |
| PITNEY BOWES INC | EQUITY | 724479 | 10 | 0 | 4522 | 105,329 | SH | SOLE | 1 |
| PITNEY BOWES INC | EQUITY | 724479 | 10 | 0 | 36 | 843 | SH | SOLE | 2 |
| PIXAR | EQUITY | 725811 | 10 | 3 | 3131 | 48,819 | SH | SOLE | 1 |
| PIXELWORKS INC | EQUITY | 72581M | 10 | 7 | 176 | 35,357 | SH | SOLE | 1 |
| PLACER DOME INC | CORP BOND | 725906 | AK | 7 | 1144 | 925,000 | PRN | SOLE | 1 |
| PLACER SIERRA BANCSHARES | EQUITY | 726079 | 10 | 6 | 146 | 5,101 | SH | SOLE | 1 |
| PLACER SIERRA BANCSHARES | EQUITY | 726079 | 10 | 6 | 9 | 300 | SH | DEFINED | 4 |
| PLAINS EXPLORATION & PRODUCTIO | EQUITY | 726505 | 10 | 0 | 6356 | 164,490 | SH | SOLE | 1 |
| PLAINS EXPLORATION & PRODUCTIO | EQUITY | 726505 | 10 | 0 | 4 | 100 | SH | DEFINED | 4 |
| PLANTRONICS INC | EQUITY | 727493 | 10 | 8 | 4776 | 134,807 | SH | SOLE | 1 |
| PLAYBOY ENTERPRISES INC | EQUITY | 728117 | 30 | 0 | 221 | 15,563 | SH | SOLE | 1 |
| PLAYTEX PRODUCTS INC | EQUITY | 72813P | 10 | 0 | 322 | 30,749 | SH | SOLE | 1 |
| PLEXUS CORP | EQUITY | 729132 | 10 | 0 | 4703 | 125,170 | SH | SOLE | 1 |
| PLEXUS CORP | EQUITY | 729132 | 10 | 0 | 882 | 23,464 | SH | DEFINED | 4 |
| PLUG POWER INC | EQUITY | 72919P | 10 | 3 | 192 | 38,410 | SH | SOLE | 1 |
| PLUM CREEK TIMBER CO INC (REIT | EQUITY | 729251 | 10 | 8 | 10395 | 281,477 | SH | SOLE | 1 |
| PLUM CREEK TIMBER CO INC (REIT | EQUITY | 729251 | 10 | 8 | 24 | 678 | SH | SOLE | 2 |
| PLUM CREEK TIMBER CO INC (REIT | EQUITY | 729251 | 10 | 8 | 40 | 1,079 | SH | DEFINED | 4 |
| PLX TECHNOLOGY INC | EQUITY | 693417 | 10 | 7 | 222 | 17,716 | SH | SOLE | 1 |
| PMA CAPITAL CORP | EQUITY | 693419 | 20 | 2 | 246 | 24,208 | SH | SOLE | 1 |
| PMC - SIERRA INC | EQUITY | 69344F | 10 | 6 | 3243 | 263,850 | SH | SOLE | 1 |
| PMC - SIERRA INC | EQUITY | 69344F | 10 | 6 | 5 | 675 | SH | SOLE | 2 |
| PMC - SIERRA INC | EQUITY | 69344F | 10 | 6 | 890 | 72,400 | SH | SOLE | 3 |
| PMI GROUP INC | CORP BOND | 69344M | AE | 1 | 1 | 1,000 | PRN | DEFINED | 4 |
| PMI GROUP INC/THE | EQUITY | 69344M | 10 | 1 | 8662 | 188,641 | SH | SOLE | 1 |
| PNC FINANCIAL SERVICES GROUP I | EQUITY | 693475 | 10 | 5 | 9617 | 142,881 | SH | SOLE | 1 |
| PNC FINANCIAL SERVICES GROUP I | EQUITY | 693475 | 10 | 5 | 67 | 1,080 | SH | SOLE | 2 |
| PNC FINANCIAL SERVICES GROUP I | EQUITY | 693475 | 10 | 5 | 3 | 45 | SH | DEFINED | 4 |
| PNM RESOURCES INC | EQUITY | 69349H | 10 | 7 | 3533 | 144,789 | SH | SOLE | 1 |
| POGO PRODUCING CO | EQUITY | 730448 | 10 | 7 | 6334 | 126,053 | SH | SOLE | 1 |
| POLARIS INDUSTRIES INC | EQUITY | 731068 | 10 | 2 | 57 | 1,040 | SH | SOLE | 1 |
| POLO RALPH LAUREN CORP | EQUITY | 731572 | 10 | 3 | 7746 | 127,799 | SH | SOLE | 1 |
| POLYCOM INC | EQUITY | 73172K | 10 | 4 | 5525 | 254,830 | SH | SOLE | 1 |
| POLYMEDICA CORP | EQUITY | 731738 | 10 | 0 | 776 | 18,327 | SH | SOLE | 1 |
| POLYONE CORP | EQUITY | 73179P | 10 | 6 | 651 | 69,839 | SH | SOLE | 1 |
| POPULAR INC | EQUITY | 733174 | 10 | 6 | 175 | 8,426 | SH | SOLE | 1 |
| PORTALPLAYER INC | EQUITY | 736187 | 20 | 4 | 258 | 11,605 | SH | SOLE | 1 |
| PORTALPLAYER INC | EQUITY | 736187 | 20 | 4 | 697 | 24,600 | SH | SOLE | 2 |
| PORTFOLIO RECOVERY ASSOCIATES | EQUITY | 73640Q | 10 | 5 | 850 | 18,148 | SH | SOLE | 1 |
| POSCO | EQUITY | 693483 | 10 | 9 | 521 | 8,160 | SH | DEFINED | 4 |
| POST PROPERTIES INC | EQUITY | 737464 | 10 | 7 | 1349 | 30,315 | SH | SOLE | 1 |
| POTLATCH CORP | EQUITY | 737630 | 10 | 3 | 4649 | 108,517 | SH | SOLE | 1 |

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|--------------------------------|--------|--------|------|--------|-----------|----|---------|---|
| POWELL INDUSTRIES INC | EQUITY | 739128 | 10 6 | 112 | 5,123 | SH | SOLE | 1 |
| POWER INTEGRATIONS INC | EQUITY | 739276 | 10 3 | 554 | 22,355 | SH | SOLE | 1 |
| POWER-ONE INC | EQUITY | 739308 | 10 4 | 408 | 56,710 | SH | SOLE | 1 |
| POWERSHARES AEROSPACE & DEFENS | EQUITY | 73935X | 69 0 | 39 | 2,270 | SH | DEFINED | 4 |
| POWERSHARES GLOBAL WATER PORTF | EQUITY | 73935X | 57 5 | 68 | 3,762 | SH | DEFINED | 4 |
| POWERWAVE TECHNOLOGIES INC | EQUITY | 739363 | 10 9 | 5329 | 395,056 | SH | SOLE | 1 |
| POWERWAVE TECHNOLOGIES INC | EQUITY | 739363 | 10 9 | 7 | 500 | SH | DEFINED | 4 |
| POZEN INC | EQUITY | 73941U | 10 2 | 303 | 18,162 | SH | SOLE | 1 |
| PPG INDUSTRIES INC | EQUITY | 693506 | 10 7 | 7278 | 114,880 | SH | SOLE | 1 |
| PPG INDUSTRIES INC | EQUITY | 693506 | 10 7 | 36 | 618 | SH | SOLE | 2 |
| PPL CORP | EQUITY | 69351T | 10 6 | 7590 | 258,151 | SH | SOLE | 1 |
| PPL CORP | EQUITY | 69351T | 10 6 | 41 | 1,404 | SH | SOLE | 2 |
| PRA INTERNATIONAL | EQUITY | 69353C | 10 1 | 212 | 8,542 | SH | SOLE | 1 |
| PRAXAIR INC | EQUITY | 74005P | 10 4 | 7766 | 140,819 | SH | SOLE | 1 |
| PRAXAIR INC | EQUITY | 74005P | 10 4 | 63 | 1,191 | SH | SOLE | 2 |
| PRAXAIR INC | EQUITY | 74005P | 10 4 | 6 | 105 | SH | DEFINED | 4 |
| PRECISION CASTPARTS CORP | EQUITY | 740189 | 10 5 | 16736 | 281,751 | SH | SOLE | 1 |
| PREFERRED BANK/LOS ANGELES CA | EQUITY | 740367 | 10 7 | 159 | 3,143 | SH | SOLE | 1 |
| PREFORMED LINE PRODUCTS CO | EQUITY | 740444 | 10 4 | 63 | 1,868 | SH | SOLE | 1 |
| PREMIERE GLOBAL SERVICES INC | EQUITY | 740585 | 10 4 | 441 | 54,740 | SH | SOLE | 1 |
| PREMIERWEST BANCORP | EQUITY | 740921 | 10 1 | 194 | 10,476 | SH | SOLE | 1 |
| PREMIUM STANDARD FARMS INC | EQUITY | 74060C | 10 5 | 131 | 7,476 | SH | SOLE | 1 |
| PREMIUM STANDARD FARMS INC | EQUITY | 74060C | 10 5 | 5000 | 334,200 | SH | SOLE | 2 |
| PRE-PAID LEGAL SERVICES INC | EQUITY | 740065 | 10 7 | 881 | 24,831 | SH | SOLE | 1 |
| PRESIDENTIAL LIFE CORP | EQUITY | 740884 | 10 1 | 396 | 15,586 | SH | SOLE | 1 |
| PRESSTEK INC | EQUITY | 741113 | 10 4 | 265 | 22,232 | SH | SOLE | 1 |
| PRESTIGE BRANDS HOLDINGS INC | EQUITY | 74112D | 10 1 | 259 | 21,291 | SH | SOLE | 1 |
| PRG-SCHULTZ INTERNATIONAL INC | EQUITY | 69357C | 10 7 | 19 | 31,365 | SH | SOLE | 1 |
| PRICE COMMUNICATIONS CORP | EQUITY | 741437 | 30 5 | 616 | 34,839 | SH | SOLE | 1 |
| PRICELINE.COM INC | EQUITY | 741503 | 40 3 | 475 | 19,132 | SH | SOLE | 1 |
| PRICELINE.COM INC | EQUITY | 741503 | 40 3 | 375 | 16,800 | SH | SOLE | 2 |
| PRIDE INTERNATIONAL INC | EQUITY | 74153Q | 10 2 | 10604 | 340,098 | SH | SOLE | 1 |
| PRIMEDIA INC | EQUITY | 74157K | 10 1 | 232 | 112,229 | SH | SOLE | 1 |
| PRINCIPAL FINANCIAL GROUP | EQUITY | 74251V | 10 2 | 17278 | 354,055 | SH | SOLE | 1 |
| PRINCIPAL FINANCIAL GROUP | EQUITY | 74251V | 10 2 | 49 | 1,035 | SH | SOLE | 2 |
| PRINCIPAL FINANCIAL GROUP | EQUITY | 74251V | 10 2 | 49 | 1,000 | SH | DEFINED | 4 |
| PRIVATEBANCORP INC | EQUITY | 742962 | 10 3 | 522 | 12,591 | SH | SOLE | 1 |
| PROASSURANCE CORP | EQUITY | 74267C | 10 6 | 1106 | 21,266 | SH | SOLE | 1 |
| PROASSURANCE CORP | EQUITY | 74267C | 10 6 | 598 | 12,300 | SH | SOLE | 2 |
| PROCTER & GAMBLE CO | EQUITY | 742718 | 10 9 | 111873 | 1,941,223 | SH | SOLE | 1 |
| PROCTER & GAMBLE CO | EQUITY | 742718 | 10 9 | 48797 | 843,072 | SH | SOLE | 2 |
| PROCTER & GAMBLE CO | EQUITY | 742718 | 10 9 | 368 | 6,393 | SH | DEFINED | 4 |
| PROGENICS PHARMACEUTICALS INC | EQUITY | 743187 | 10 6 | 403 | 15,203 | SH | SOLE | 1 |
| PROGRESS ENERGY INC | EQUITY | 743263 | 10 5 | 33217 | 755,267 | SH | SOLE | 1 |
| PROGRESS ENERGY INC | EQUITY | 743263 | 10 5 | 41 | 930 | SH | SOLE | 2 |
| PROGRESS ENERGY INC | EQUITY | 743263 | 10 5 | 25 | 579 | SH | DEFINED | 4 |
| PROGRESS SOFTWARE CORP | EQUITY | 743312 | 10 0 | 878 | 30,193 | SH | SOLE | 1 |
| PROGRESS SOFTWARE CORP | EQUITY | 743312 | 10 0 | 579 | 20,400 | SH | SOLE | 2 |
| PROGRESSIVE CORP/THE | EQUITY | 743315 | 10 3 | 8944 | 85,783 | SH | SOLE | 1 |
| PROGRESSIVE CORP/THE | EQUITY | 743315 | 10 3 | 85 | 729 | SH | SOLE | 2 |
| PROGRESSIVE CORP/THE | EQUITY | 743315 | 10 3 | 36 | 346 | SH | DEFINED | 4 |
| PROLOGIS | EQUITY | 743410 | 10 2 | 6200 | 115,887 | SH | SOLE | 1 |
| PROLOGIS | EQUITY | 743410 | 10 2 | 42 | 900 | SH | SOLE | 2 |
| PROQUEST CO | EQUITY | 74346P | 10 2 | 413 | 19,294 | SH | SOLE | 1 |
| PROSPERITY BANCSHARES INC | EQUITY | 743606 | 10 5 | 491 | 16,264 | SH | SOLE | 1 |
| PROTECTIVE LIFE CORP | EQUITY | 743674 | 10 3 | 7298 | 146,715 | SH | SOLE | 1 |

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| PROVIDENCE SERVICE CORP/THE | EQUITY | 743815 | 10 | 2 | 233 | 7,180 | SH | SOLE | 1 |
| PROVIDENT BANKSHARES CORP | EQUITY | 743859 | 10 | 0 | 914 | 25,065 | SH | SOLE | 1 |
| PROVIDENT ENERGY TRUST | EQUITY | 74386K | 10 | 4 | 40 | 3,500 | SH | DEFINED | 4 |
| PROVIDENT FINANCIAL HOLDINGS I | EQUITY | 743868 | 10 | 1 | 122 | 3,732 | SH | SOLE | 1 |
| PROVIDENT FINANCIAL SERVICES I | EQUITY | 74386T | 10 | 5 | 948 | 52,365 | SH | SOLE | 1 |
| PROVIDENT NEW YORK BANCORP | EQUITY | 744028 | 10 | 1 | 381 | 29,367 | SH | SOLE | 1 |
| PROXYMED INC | EQUITY | 744290 | 30 | 5 | 9 | 1,200 | SH | DEFINED | 4 |
| PRUDENTIAL FINANCIAL INC | EQUITY | 744320 | 10 | 2 | 16378 | 216,042 | SH | SOLE | 1 |
| PRUDENTIAL FINANCIAL INC | EQUITY | 744320 | 10 | 2 | 136 | 1,863 | SH | SOLE | 2 |
| PRUDENTIAL FINANCIAL INC | EQUITY | 744320 | 10 | 2 | 61 | 800 | SH | DEFINED | 4 |
| PRUDENTIAL PLC | CORP BOND | G7293H | 11 | 4 | 15 | 600 | PRN | DEFINED | 4 |
| PS BUSINESS PARKS INC | EQUITY | 69360J | 10 | 7 | 700 | 12,518 | SH | SOLE | 1 |
| PSS WORLD MEDICAL INC | EQUITY | 69366A | 10 | 0 | 948 | 49,151 | SH | SOLE | 1 |
| PSYCHIATRIC SOLUTIONS INC | EQUITY | 74439H | 10 | 8 | 1283 | 38,716 | SH | SOLE | 1 |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 744573 | 10 | 6 | 8769 | 136,933 | SH | SOLE | 1 |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 744573 | 10 | 6 | 60 | 924 | SH | SOLE | 2 |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 744573 | 10 | 6 | 77 | 1,200 | SH | DEFINED | 4 |
| PUBLIC STORAGE INC | EQUITY | 74460D | 10 | 9 | 3108 | 38,266 | SH | SOLE | 1 |
| PUBLIC STORAGE INC | EQUITY | 74460D | 10 | 9 | 21 | 306 | SH | SOLE | 2 |
| PUBLIC STORAGE INC | EQUITY | 74460D | 10 | 9 | 49 | 606 | SH | DEFINED | 4 |
| PUGET ENERGY INC | EQUITY | 745310 | 10 | 2 | 17546 | 828,438 | SH | SOLE | 1 |
| PUGET ENERGY INC | EQUITY | 745310 | 10 | 2 | 15 | 700 | SH | DEFINED | 4 |
| PULTE HOMES INC | EQUITY | 745867 | 10 | 1 | 3843 | 100,014 | SH | SOLE | 1 |
| PULTE HOMES INC | EQUITY | 745867 | 10 | 1 | 31 | 792 | SH | SOLE | 2 |
| PUTNAM HIGH INCOME SECURITIES | EQUITY | 746779 | 10 | 7 | 41 | 5,200 | SH | DEFINED | 4 |
| PUTNAM MANAGED HIGH YIELD TRUS | EQUITY | 746819 | 10 | 1 | 7 | 800 | SH | DEFINED | 4 |
| PUTNAM PREMIER INCOME TRUST | EQUITY | 746853 | 10 | 0 | 56 | 9,200 | SH | DEFINED | 4 |
| QAD INC | EQUITY | 74727D | 10 | 8 | 69 | 9,212 | SH | SOLE | 1 |
| QC HOLDINGS INC | EQUITY | 74729T | 10 | 1 | 71 | 5,602 | SH | SOLE | 1 |
| QLOGIC CORP | EQUITY | 747277 | 10 | 1 | 1443 | 74,548 | SH | SOLE | 1 |
| QLOGIC CORP | EQUITY | 747277 | 10 | 1 | 10 | 297 | SH | SOLE | 2 |
| QLT INC | EQUITY | 746927 | 10 | 2 | 1 | 110 | SH | SOLE | 1 |
| QUALCOMM INC | EQUITY | 747525 | 10 | 3 | 98598 | 1,948,154 | SH | SOLE | 1 |
| QUALCOMM INC | EQUITY | 747525 | 10 | 3 | 53689 | 1,246,269 | SH | SOLE | 2 |
| QUALCOMM INC | EQUITY | 747525 | 10 | 3 | 65 | 1,290 | SH | DEFINED | 4 |
| QUALITY SYSTEMS INC | EQUITY | 747582 | 10 | 4 | 378 | 11,424 | SH | SOLE | 1 |
| QUANEX CORP | EQUITY | 747620 | 10 | 2 | 1271 | 19,073 | SH | SOLE | 1 |
| QUANTA SERVICES INC | EQUITY | 74762E | 10 | 2 | 5341 | 333,421 | SH | SOLE | 1 |
| QUANTUM CORP | EQUITY | 747906 | 20 | 4 | 522 | 139,460 | SH | SOLE | 1 |
| QUANTUM FUEL SYSTEMS TECHNOLOG | EQUITY | 74765E | 10 | 9 | 123 | 34,261 | SH | SOLE | 1 |
| QUEST DIAGNOSTICS INC | EQUITY | 74834L | 10 | 0 | 6568 | 128,038 | SH | SOLE | 1 |
| QUEST DIAGNOSTICS INC | EQUITY | 74834L | 10 | 0 | 5190 | 100,812 | SH | SOLE | 2 |
| QUEST SOFTWARE INC | EQUITY | 74834T | 10 | 3 | 814 | 48,739 | SH | SOLE | 1 |
| QUESTAR CORP | EQUITY | 748356 | 10 | 2 | 12557 | 179,256 | SH | SOLE | 1 |
| QUICKSILVER RESOURCES INC | EQUITY | 74837R | 10 | 4 | 5435 | 140,574 | SH | SOLE | 1 |
| QUIKSILVER INC | EQUITY | 74838C | 10 | 6 | 40 | 2,881 | SH | SOLE | 1 |
| QUIKSILVER INC | EQUITY | 74838C | 10 | 6 | 9803 | 708,300 | SH | SOLE | 2 |
| QWEST COMMUNICATIONS INTERNATI | EQUITY | 749121 | 10 | 9 | 9227 | 1,356,933 | SH | SOLE | 1 |
| QWEST COMMUNICATIONS INTERNATI | EQUITY | 749121 | 10 | 9 | 32 | 5,700 | SH | SOLE | 2 |
| R&B INC | EQUITY | 749124 | 10 | 3 | 77 | 7,527 | SH | SOLE | 1 |
| RACKABLE SYSTEMS INC | EQUITY | 750077 | 10 | 9 | 282 | 5,338 | SH | SOLE | 1 |
| RADCOM LTD | EQUITY | M81865 | 10 | 3 | 2499 | 594,900 | SH | SOLE | 3 |
| RADIAN GROUP INC | EQUITY | 750236 | 10 | 1 | 10545 | 175,018 | SH | SOLE | 1 |
| RADIANT SYSTEMS INC | EQUITY | 75025N | 10 | 2 | 236 | 17,437 | SH | SOLE | 1 |
| RADIANT SYSTEMS INC | EQUITY | 75025N | 10 | 2 | 6 | 480 | SH | DEFINED | 4 |
| RADIATION THERAPY SERVICES INC | EQUITY | 750323 | 20 | 6 | 215 | 8,412 | SH | SOLE | 1 |

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| RADIO ONE INC | EQUITY | 75040P | 40 | 5 | 474 | 63,605 | SH | SOLE | 1 |
| RADIOSHACK CORP | EQUITY | 750438 | 10 | 3 | 1190 | 61,882 | SH | SOLE | 1 |
| RADIOSHACK CORP | EQUITY | 750438 | 10 | 3 | 10 | 498 | SH | SOLE | 2 |
| RADISYS CORP | EQUITY | 750459 | 10 | 9 | 301 | 15,169 | SH | SOLE | 1 |
| RADYNE CORP | EQUITY | 750611 | 40 | 2 | 1311 | 82,100 | SH | SOLE | 1 |
| RADYNE CORP | EQUITY | 750611 | 40 | 2 | 227 | 15,600 | SH | SOLE | 2 |
| RAILAMERICA INC | EQUITY | 750753 | 10 | 5 | 306 | 28,721 | SH | SOLE | 1 |
| RAIT INVESTMENT TRUST | EQUITY | 749227 | 10 | 4 | 3055 | 108,181 | SH | SOLE | 1 |
| RALCORP HOLDINGS INC | EQUITY | 751028 | 10 | 1 | 857 | 22,536 | SH | SOLE | 1 |
| RAMBUS INC | EQUITY | 750917 | 10 | 6 | 2977 | 75,663 | SH | SOLE | 1 |
| RAMBUS INC | EQUITY | 750917 | 10 | 6 | 142 | 4,000 | SH | DEFINED | 4 |
| RAMBUS INC DEL | OPTION | 750917 | 90 | 6 | -22 | -36 | CALL | DEFINED | 4 |
| RAMCO-GERSHENSON PROPERTIES | EQUITY | 751452 | 20 | 2 | 334 | 11,034 | SH | SOLE | 1 |
| RANGE RESOURCES CORP | EQUITY | 75281A | 10 | 9 | 86 | 3,163 | SH | SOLE | 1 |
| RARE HOSPITALITY INTERNATIONAL | EQUITY | 753820 | 10 | 9 | 908 | 26,082 | SH | SOLE | 1 |
| RAVEN INDUSTRIES INC | EQUITY | 754212 | 10 | 8 | 465 | 11,886 | SH | SOLE | 1 |
| RAYMOND JAMES FINANCIAL INC | EQUITY | 754730 | 10 | 9 | 5410 | 183,029 | SH | SOLE | 1 |
| RAYONIER INC | EQUITY | 754907 | 10 | 3 | 9150 | 200,691 | SH | SOLE | 1 |
| RAYONIER INC | EQUITY | 754907 | 10 | 3 | 855 | 18,745 | SH | DEFINED | 4 |
| RAYTHEON CO | EQUITY | 755111 | 50 | 7 | 30725 | 670,351 | SH | SOLE | 1 |
| RAYTHEON CO | EQUITY | 755111 | 50 | 7 | 66 | 1,650 | SH | SOLE | 2 |
| RBC BEARINGS INC | EQUITY | 75524B | 10 | 4 | 142 | 6,912 | SH | SOLE | 1 |
| RC2 CORP | EQUITY | 749388 | 10 | 4 | 543 | 13,648 | SH | SOLE | 1 |
| RCN CORP | EQUITY | 749361 | 20 | 0 | 450 | 17,379 | SH | SOLE | 1 |
| READER'S DIGEST ASSOCIATION IN | EQUITY | 755267 | 10 | 1 | 4085 | 276,923 | SH | SOLE | 1 |
| REALNETWORKS INC | EQUITY | 75605L | 10 | 4 | 723 | 87,580 | SH | SOLE | 1 |
| REALTY INCOME CORP | EQUITY | 756109 | 10 | 4 | 62 | 2,543 | SH | SOLE | 1 |
| REALTY INCOME CORP | EQUITY | 756109 | 10 | 4 | 61 | 2,504 | SH | DEFINED | 4 |
| RECKSON ASSOCIATES REALTY CORP | EQUITY | 75621K | 10 | 6 | 114 | 2,480 | SH | SOLE | 1 |
| RED HAT INC | EQUITY | 756577 | 10 | 2 | 632 | 22,575 | SH | SOLE | 1 |
| RED ROBIN GOURMET BURGERS INC | EQUITY | 75689M | 10 | 1 | 509 | 10,779 | SH | SOLE | 1 |
| REDBACK NETWORKS INC | EQUITY | 757209 | 50 | 7 | 691 | 31,856 | SH | SOLE | 1 |
| REDDY ICE HOLDINGS INC | EQUITY | 75734R | 10 | 5 | 172 | 7,749 | SH | SOLE | 1 |
| REDWOOD TRUST INC | EQUITY | 758075 | 40 | 2 | 7453 | 172,036 | SH | SOLE | 1 |
| REGAL ENTERTAINMENT GROUP | EQUITY | 758766 | 10 | 9 | 6925 | 368,151 | SH | SOLE | 1 |
| REGAL-BELOIT CORP | EQUITY | 758750 | 10 | 3 | 830 | 19,635 | SH | SOLE | 1 |
| REGAL-BELOIT CORP | EQUITY | 758750 | 10 | 3 | 16 | 370 | SH | DEFINED | 4 |
| REGENCY CENTERS CORP | EQUITY | 758849 | 10 | 3 | 9646 | 143,562 | SH | SOLE | 1 |
| REGENERON PHARMACEUTICALS INC | EQUITY | 75886F | 10 | 7 | 439 | 26,416 | SH | SOLE | 1 |
| REGENT COMMUNICATIONS INC | EQUITY | 758865 | 10 | 9 | 124 | 26,930 | SH | SOLE | 1 |
| REGIONS FINANCIAL CORP | EQUITY | 7591EP | 10 | 0 | 7023 | 199,694 | SH | SOLE | 1 |
| REGIONS FINANCIAL CORP | EQUITY | 7591EP | 10 | 0 | 58 | 1,689 | SH | SOLE | 2 |
| REGIONS FINANCIAL CORP | EQUITY | 7591EP | 10 | 0 | 32 | 900 | SH | DEFINED | 4 |
| REGIS CORP | EQUITY | 758932 | 10 | 7 | 4431 | 128,511 | SH | SOLE | 1 |
| REHABCARE GROUP INC | EQUITY | 759148 | 10 | 9 | 240 | 12,733 | SH | SOLE | 1 |
| REINSURANCE GROUP OF AMERICA I | EQUITY | 759351 | 10 | 9 | 42 | 896 | SH | SOLE | 1 |
| RELIANCE STEEL & ALUMINUM CO | EQUITY | 759509 | 10 | 2 | 2416 | 25,719 | SH | SOLE | 1 |
| RELIANCE STEEL & ALUMINUM CO | EQUITY | 759509 | 10 | 2 | 43 | 460 | SH | DEFINED | 4 |
| RELIANT ENERGY INC | EQUITY | 75952B | 10 | 5 | 97 | 9,143 | SH | SOLE | 1 |
| REMINGTON OIL & GAS CORP | EQUITY | 759594 | 30 | 2 | 776 | 17,945 | SH | SOLE | 1 |
| RENAISSANCE LEARNING INC | EQUITY | 75968L | 10 | 5 | 108 | 6,010 | SH | SOLE | 1 |
| RENASANT CORP | EQUITY | 75970E | 10 | 7 | 292 | 7,897 | SH | SOLE | 1 |
| | | | | | | | | | |
| RENOVIS INC | EQUITY | 759885 | 10 | 6 | 364 | 17,087 | SH | SOLE | 1 |
| RENOVIS INC | EQUITY | 759885 | 10 | 6 | 3002 | 196,200 | SH | SOLE | 2 |
| RENT-A-CENTER INC | EQUITY | 76009N | 10 | 0 | 3718 | 145,474 | SH | SOLE | 1 |
| RENT-WAY INC | EQUITY | 76009U | 10 | 4 | 144 | 19,960 | SH | SOLE | 1 |

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|-------------------------------|--------|--------|------|-------|-----------|----|---------|---|
| REPLIGEN CORP | EQUITY | 759916 | 10 9 | 4 | 1,000 | SH | DEFINED | 4 |
| REPUBLIC AIRWAYS HOLDINGS INC | EQUITY | 760276 | 10 5 | 170 | 11,493 | SH | SOLE | 1 |
| REPUBLIC BANCORP INC/KY | EQUITY | 760281 | 20 4 | 116 | 5,733 | SH | SOLE | 1 |
| REPUBLIC BANCORP INC/MI | EQUITY | 760282 | 10 3 | 706 | 58,599 | SH | SOLE | 1 |
| REPUBLIC COS GROUP INC | EQUITY | 760349 | 10 0 | 79 | 4,564 | SH | SOLE | 1 |
| REPUBLIC SERVICES INC | EQUITY | 760759 | 10 0 | 10847 | 255,170 | SH | SOLE | 1 |
| RES-CARE INC | EQUITY | 760943 | 10 0 | 282 | 15,361 | SH | SOLE | 1 |
| RESEARCH IN MOTION LTD | EQUITY | 760975 | 10 2 | 8990 | 106,100 | SH | OTHER | 1 |
| RESMED INC | EQUITY | 761152 | 10 7 | 75 | 1,704 | SH | SOLE | 1 |
| RESOURCE AMERICA INC | EQUITY | 761195 | 20 5 | 241 | 12,093 | SH | SOLE | 1 |
| RESOURCES CONNECTION INC | EQUITY | 76122Q | 10 5 | 901 | 36,184 | SH | SOLE | 1 |
| RESPIRONICS INC | EQUITY | 761230 | 10 1 | 68 | 1,747 | SH | SOLE | 1 |
| RESTORATION HARDWARE INC | EQUITY | 760981 | 10 0 | 130 | 22,895 | SH | SOLE | 1 |
| RETAIL VENTURES INC | EQUITY | 76128Y | 10 2 | 186 | 12,670 | SH | SOLE | 1 |
| REVLON INC | EQUITY | 761525 | 12 0 | 4 | 103,239 | SH | SOLE | 1 |
| REVLON INC | EQUITY | 761525 | 50 0 | 349 | 110,328 | SH | SOLE | 1 |
| REVLON INC | EQUITY | 761525 | 50 0 | 9 | 3,000 | SH | DEFINED | 4 |
| REYNOLDS & REYNOLDS CO/THE | EQUITY | 761695 | 10 5 | 3066 | 107,967 | SH | SOLE | 1 |
| REYNOLDS AMERICAN INC | EQUITY | 761713 | 10 6 | 11230 | 106,443 | SH | SOLE | 1 |
| REYNOLDS AMERICAN INC | EQUITY | 761713 | 10 6 | 30 | 315 | SH | SOLE | 2 |
| REYNOLDS AMERICAN INC | EQUITY | 761713 | 10 6 | 16 | 150 | SH | DEFINED | 4 |
| RF MICRO DEVICES INC | EQUITY | 749941 | 10 0 | 4631 | 535,397 | SH | SOLE | 1 |
| RF MONOLITHICS INC | EQUITY | 74955F | 10 6 | 31 | 4,973 | SH | SOLE | 1 |
| R-G FINANCIAL CORP | EQUITY | 749136 | 10 7 | 268 | 21,170 | SH | SOLE | 1 |
| RH DONNELLEY CORP | EQUITY | 74955W | 30 7 | 89 | 1,533 | SH | SOLE | 1 |
| RHODIA SA | EQUITY | 762397 | 10 7 | 2550 | 1,000,000 | SH | SOLE | 1 |
| RIGEL PHARMACEUTICALS INC | EQUITY | 766559 | 60 3 | 206 | 17,932 | SH | SOLE | 1 |
| RIGHTNOW TECHNOLOGIES INC | EQUITY | 76657R | 10 6 | 138 | 8,681 | SH | SOLE | 1 |
| RIMAGE CORP | EQUITY | 766721 | 10 4 | 163 | 7,206 | SH | SOLE | 1 |
| RIO TINTO PLC | EQUITY | 767204 | 10 0 | 2277 | 11,000 | SH | SOLE | 1 |
| RITE AID CORP | EQUITY | 767754 | 10 4 | 63 | 15,828 | SH | SOLE | 1 |
| RIVIERA HOLDINGS CORP | EQUITY | 769627 | 10 0 | 108 | 6,437 | SH | SOLE | 1 |
| RLI CORP | EQUITY | 749607 | 10 7 | 982 | 17,130 | SH | SOLE | 1 |
| ROANOKE ELECTRIC STEEL CORP | EQUITY | 769841 | 10 7 | 273 | 8,448 | SH | SOLE | 1 |
| ROBBINS & MYERS INC | EQUITY | 770196 | 10 3 | 191 | 8,840 | SH | SOLE | 1 |
| ROBERT HALF INTERNATIONAL INC | EQUITY | 770323 | 10 3 | 3052 | 79,058 | SH | SOLE | 1 |
| ROBERT HALF INTERNATIONAL INC | EQUITY | 770323 | 10 3 | 24 | 630 | SH | SOLE | 2 |
| ROCK-TENN CO | EQUITY | 772739 | 20 7 | 718 | 47,905 | SH | SOLE | 1 |
| ROCKVILLE FINANCIAL INC | EQUITY | 774186 | 10 0 | 95 | 6,630 | SH | SOLE | 1 |
| ROCKWELL AUTOMATION INC | EQUITY | 773903 | 10 9 | 49353 | 686,177 | SH | SOLE | 1 |
| ROCKWELL AUTOMATION INC | EQUITY | 773903 | 10 9 | 64092 | 1,083,360 | SH | SOLE | 2 |
| ROCKWELL AUTOMATION INC | EQUITY | 773903 | 10 9 | 6 | 82 | SH | DEFINED | 4 |
| ROCKWELL COLLINS INC | EQUITY | 774341 | 10 1 | 12562 | 222,923 | SH | SOLE | 1 |
| ROCKWELL COLLINS INC | EQUITY | 774341 | 10 1 | 30 | 639 | SH | SOLE | 2 |
| ROCKWOOD HOLDINGS INC | EQUITY | 774415 | 10 3 | 358 | 15,540 | SH | SOLE | 1 |
| ROFIN-SINAR TECHNOLOGIES INC | EQUITY | 775043 | 10 2 | 621 | 11,476 | SH | SOLE | 1 |
| ROFIN-SINAR TECHNOLOGIES INC | EQUITY | 775043 | 10 2 | 430 | 9,900 | SH | SOLE | 2 |
| ROGERS COMMUNICATIONS INC | EQUITY | 775109 | 20 0 | 3214 | 84,200 | SH | OTHER | 1 |
| ROGERS CORP | EQUITY | 775133 | 10 1 | 681 | 12,498 | SH | SOLE | 1 |
| ROHM & HAAS CO | EQUITY | 775371 | 10 7 | 5056 | 103,456 | SH | SOLE | 1 |
| ROHM & HAAS CO | EQUITY | 775371 | 10 7 | 26 | 531 | SH | SOLE | 2 |
| ROLLINS INC | EQUITY | 775711 | 10 4 | 1681 | 83,074 | SH | SOLE | 1 |
| ROPER INDUSTRIES INC | EQUITY | 776696 | 10 6 | 8760 | 180,145 | SH | SOLE | 1 |
| ROPER INDUSTRIES INC | EQUITY | 776696 | 10 6 | 97669 | 2,551,700 | SH | SOLE | 2 |
| ROSS STORES INC | EQUITY | 778296 | 10 3 | 9106 | 311,957 | SH | SOLE | 1 |
| ROSTELECOM | EQUITY | 778529 | 10 7 | 1559 | 81,000 | SH | SOLE | 1 |

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|--------------------------------|-----------|--------|----|---|-------|-----------|-----|---------|---|
| ROWAN COS INC | EQUITY | 779382 | 10 | 0 | 4686 | 106,604 | SH | SOLE | 1 |
| ROWAN COS INC | EQUITY | 779382 | 10 | 0 | 14 | 405 | SH | SOLE | 2 |
| ROYAL BANCSHARES OF PENNSYLVAN | EQUITY | 780081 | 10 | 5 | 86 | 3,507 | SH | SOLE | 1 |
| ROYAL BANK OF CANADA | EQUITY | 780087 | 10 | 2 | 12899 | 305,800 | SH | OTHER | 1 |
| ROYAL BK OF SCOT GRP PLC | CORP BOND | 780097 | 80 | 4 | 2317 | 90,000 | PRN | SOLE | 1 |
| ROYAL BK OF SCOT GRP PLC | CORP BOND | 780097 | 77 | 0 | 4407 | 175,000 | PRN | SOLE | 1 |
| ROYAL BK OF SCOT GRP PLC | CORP BOND | 780097 | 78 | 8 | 15 | 625 | PRN | DEFINED | 4 |
| ROYAL CARIBBEAN CRUISES | CORP BOND | 780153 | AK | 8 | 1793 | 3,482,000 | PRN | SOLE | 1 |
| ROYAL CARIBBEAN CRUISES LTD | EQUITY | V7780T | 10 | 3 | 28280 | 627,600 | SH | SOLE | 2 |
| ROYAL GOLD INC | EQUITY | 780287 | 10 | 8 | 520 | 14,377 | SH | SOLE | 1 |
| ROYCE MICRO-CAP TRUST INC | EQUITY | 780915 | 10 | 4 | 577 | 37,864 | SH | DEFINED | 4 |
| ROYCE VALUE TRUST INC | EQUITY | 780910 | 10 | 5 | 917 | 43,927 | SH | DEFINED | 4 |
| RPC INC | EQUITY | 749660 | 10 | 6 | 383 | 16,754 | SH | SOLE | 1 |
| RPM INTERNATIONAL INC | EQUITY | 749685 | 10 | 3 | 4465 | 248,870 | SH | SOLE | 1 |
| RR DONNELLEY & SONS CO | EQUITY | 257867 | 10 | 1 | 3306 | 101,038 | SH | SOLE | 1 |
| RR DONNELLEY & SONS CO | EQUITY | 257867 | 10 | 1 | 27 | 801 | SH | SOLE | 2 |
| RSA SECURITY INC | EQUITY | 749719 | 10 | 0 | 3610 | 201,252 | SH | SOLE | 1 |
| RTI INTERNATIONAL METALS INC | EQUITY | 74973W | 10 | 7 | 925 | 16,856 | SH | SOLE | 1 |
| RTI INTERNATIONAL METALS INC | EQUITY | 74973W | 10 | 7 | 4372 | 115,200 | SH | SOLE | 2 |
| RUBY TUESDAY INC | EQUITY | 781182 | 10 | 0 | 5290 | 164,913 | SH | SOLE | 1 |
| RUDDICK CORP | EQUITY | 781258 | 10 | 8 | 2375 | 97,685 | SH | SOLE | 1 |
| RUDOLPH TECHNOLOGIES INC | EQUITY | 781270 | 10 | 3 | 310 | 18,193 | SH | SOLE | 1 |
| RUSH ENTERPRISES INC | EQUITY | 781846 | 20 | 9 | 276 | 15,710 | SH | SOLE | 1 |
| RUSS BERRIE & CO INC | EQUITY | 782233 | 10 | 0 | 136 | 8,946 | SH | SOLE | 1 |
| RUSSELL CORP | EQUITY | 782352 | 10 | 8 | 345 | 25,032 | SH | SOLE | 1 |
| RUTH'S CHRIS STEAK HOUSE | EQUITY | 783332 | 10 | 9 | 235 | 9,884 | SH | SOLE | 1 |
| RYANAIR HOLDINGS PLC | EQUITY | 783513 | 10 | 4 | 131 | 2,390 | SH | SOLE | 1 |
| RYAN'S RESTAURANT GROUP INC | EQUITY | 783520 | 10 | 9 | 463 | 31,926 | SH | SOLE | 1 |
| RYDER SYSTEM INC | EQUITY | 783549 | 10 | 8 | 1273 | 28,418 | SH | SOLE | 1 |
| RYDER SYSTEM INC | EQUITY | 783549 | 10 | 8 | 10 | 237 | SH | SOLE | 2 |
| RYDEX S&P EQUAL WEIGHT ETF | EQUITY | 78355W | 10 | 6 | 53 | 300 | SH | DEFINED | 4 |
| RYERSON INC | EQUITY | 78375P | 10 | 7 | 714 | 26,686 | SH | SOLE | 1 |
| RYLAND GROUP INC | EQUITY | 783764 | 10 | 3 | 6711 | 96,706 | SH | SOLE | 1 |
| S&T BANCORP INC | EQUITY | 783859 | 10 | 1 | 739 | 20,214 | SH | SOLE | 1 |
| S1 CORP | EQUITY | 78463B | 10 | 1 | 269 | 53,353 | SH | SOLE | 1 |
| SABRE HOLDINGS CORP | EQUITY | 785905 | 10 | 0 | 1452 | 61,707 | SH | SOLE | 1 |
| SABRE HOLDINGS CORP | EQUITY | 785905 | 10 | 0 | 12 | 483 | SH | SOLE | 2 |
| SAFECO CORP | EQUITY | 786429 | 10 | 0 | 5505 | 109,645 | SH | SOLE | 1 |
| SAFECO CORP | EQUITY | 786429 | 10 | 0 | 26 | 456 | SH | SOLE | 2 |
| SAFENET INC | EQUITY | 78645R | 10 | 7 | 495 | 18,699 | SH | SOLE | 1 |
| SAFENET INC | EQUITY | 78645R | 10 | 7 | 10439 | 324,000 | SH | SOLE | 2 |
| SAFETY INSURANCE GROUP INC | EQUITY | 78648T | 10 | 0 | 404 | 8,849 | SH | SOLE | 1 |
| SAFEWAY INC | EQUITY | 786514 | 20 | 8 | 10685 | 425,344 | SH | SOLE | 1 |
| SAFEWAY INC | EQUITY | 786514 | 20 | 8 | 39 | 1,659 | SH | SOLE | 2 |
| SAGA COMMUNICATIONS INC | EQUITY | 786598 | 10 | 2 | 126 | 13,024 | SH | SOLE | 1 |
| SAKS INC | EQUITY | 79377W | 10 | 8 | 5633 | 291,871 | SH | SOLE | 1 |
| SALEM COMMUNICATIONS CORP | EQUITY | 794093 | 10 | 4 | 136 | 9,042 | SH | SOLE | 1 |
| SALESFORCE.COM INC | EQUITY | 79466L | 30 | 2 | 61 | 1,669 | SH | SOLE | 1 |
| SALESFORCE.COM INC | EQUITY | 79466L | 30 | 2 | 15692 | 489,600 | SH | SOLE | 2 |
| SALIX PHARMACEUTICALS LTD | EQUITY | 795435 | 10 | 6 | 567 | 34,362 | SH | SOLE | 1 |
| SALOMON BROTHERS EMERGING MARK | EQUITY | 79550E | 10 | 7 | 33 | 1,887 | SH | DEFINED | 4 |
| SAN JUAN BASIN ROYALTY TR | EQUITY | 798241 | 10 | 5 | 8 | 200 | SH | DEFINED | 4 |
| SANDERS MORRIS HARRIS GROUP IN | EQUITY | 80000Q | 10 | 4 | 155 | 9,649 | SH | SOLE | 1 |
| SANDERSON FARMS INC | EQUITY | 800013 | 10 | 4 | 305 | 13,606 | SH | SOLE | 1 |
| SANDISK CORP | EQUITY | 80004C | 10 | 1 | 36920 | 641,758 | SH | SOLE | 1 |
| SANDY SPRING BANCORP INC | EQUITY | 800363 | 10 | 3 | 423 | 11,140 | SH | SOLE | 1 |

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| SANMINA-SCI CORP | EQUITY | 800907 | 10 | 7 | 2087 | 508,941 | SH | SOLE | 1 |
| SANMINA-SCI CORP | EQUITY | 800907 | 10 | 7 | 8 | 1,941 | SH | SOLE | 2 |
| SANOFI-AVENTIS | EQUITY | 80105N | 10 | 5 | 4 | 80 | SH | DEFINED | 4 |
| SANTANDER BANCORP | EQUITY | 802809 | 10 | 3 | 103 | 4,043 | SH | SOLE | 1 |
| SAPIENT CORP | EQUITY | 803062 | 10 | 8 | 468 | 61,305 | SH | SOLE | 1 |
| SARA LEE CORP | EQUITY | 803111 | 10 | 3 | 5931 | 331,710 | SH | SOLE | 1 |
| SARA LEE CORP | EQUITY | 803111 | 10 | 3 | 53 | 2,805 | SH | SOLE | 2 |
| SARA LEE CORP | EQUITY | 803111 | 10 | 3 | 203 | 11,359 | SH | DEFINED | 4 |
| SASOL LTD | EQUITY | 803866 | 30 | 0 | 348 | 9,200 | SH | DEFINED | 4 |
| SAUER-DANFOSS INC | EQUITY | 804137 | 10 | 7 | 176 | 7,656 | SH | SOLE | 1 |
| SAUL CENTERS INC | EQUITY | 804395 | 10 | 1 | 365 | 8,313 | SH | SOLE | 1 |
| SAVIENT PHARMACEUTICALS INC | EQUITY | 80517Q | 10 | 0 | 246 | 46,216 | SH | SOLE | 1 |
| SAXON CAPITAL INC | EQUITY | 80556T | 10 | 6 | 3572 | 342,112 | SH | SOLE | 1 |
| SBA COMMUNICATIONS CORP | EQUITY | 78388J | 10 | 6 | 1517 | 64,807 | SH | SOLE | 1 |
| SBA COMMUNICATIONS CORP | EQUITY | 78388J | 10 | 6 | 591 | 33,000 | SH | SOLE | 2 |
| SCANA CORP | EQUITY | 80589M | 10 | 2 | 9920 | 252,799 | SH | SOLE | 1 |
| SCANSOURCE INC | EQUITY | 806037 | 10 | 7 | 582 | 9,630 | SH | SOLE | 1 |
| SCBT FINANCIAL CORP | EQUITY | 78401V | 10 | 2 | 230 | 6,550 | SH | SOLE | 1 |
| SCHAWK INC | EQUITY | 806373 | 10 | 6 | 247 | 9,483 | SH | SOLE | 1 |
| SCHERING-PLOUGH CORP | CORP BOND | 806605 | 60 | 6 | 1625 | 32,000 | PRN | SOLE | 1 |
| SCHERING-PLOUGH CORP | EQUITY | 806605 | 10 | 1 | 12227 | 643,859 | SH | SOLE | 1 |
| SCHERING-PLOUGH CORP | EQUITY | 806605 | 10 | 1 | 38469 | 1,845,057 | SH | SOLE | 2 |
| SCHERING-PLOUGH CORP | EQUITY | 806605 | 10 | 1 | 6 | 293 | SH | DEFINED | 4 |
| SCHLUMBERGER LIMITED | CORP BOND | 806857 | AD | 0 | 3534 | 2,165,000 | PRN | SOLE | 1 |
| SCHLUMBERGER LIMITED | CORP BOND | 806857 | AC | 2 | 5 | 3,000 | PRN | DEFINED | 4 |
| SCHLUMBERGER LTD | EQUITY | 806857 | 10 | 8 | 50704 | 400,598 | SH | SOLE | 1 |
| SCHLUMBERGER LTD | EQUITY | 806857 | 10 | 8 | 11199 | 115,275 | SH | SOLE | 2 |
| SCHNITZER STEEL INDUSTRIES INC | EQUITY | 806882 | 10 | 6 | 713 | 16,634 | SH | SOLE | 1 |
| SCHOLASTIC CORP | EQUITY | 807066 | 10 | 5 | 2666 | 99,629 | SH | SOLE | 1 |
| SCHOOL SPECIALTY INC | EQUITY | 807863 | 10 | 5 | 598 | 17,334 | SH | SOLE | 1 |
| SCHULMAN A INC | EQUITY | 808194 | 10 | 4 | 748 | 30,215 | SH | SOLE | 1 |
| SCHWEITZER-MAUDUIT INTERNATION | EQUITY | 808541 | 10 | 6 | 277 | 11,551 | SH | SOLE | 1 |
| SCIENTIFIC GAMES CORP | EQUITY | 80874P | 10 | 9 | 52 | 1,468 | SH | SOLE | 1 |
| SCIENTIFIC GAMES CORP | EQUITY | 80874P | 10 | 9 | 29127 | 1,067,700 | SH | SOLE | 2 |
| SCOTTISH POWER PLC | EQUITY | 81013T | 70 | 5 | 498 | 12,352 | SH | DEFINED | 4 |
| SCOTTS MIRACLE-GRO CO/THE | EQUITY | 810186 | 10 | 6 | 4385 | 95,828 | SH | SOLE | 1 |
| SCP POOL CORP | EQUITY | 784028 | 10 | 2 | 60 | 1,282 | SH | SOLE | 1 |
| SCS TRANSPORTATION INC | EQUITY | 81111T | 10 | 2 | 336 | 11,537 | SH | SOLE | 1 |
| SEABOARD CORP | EQUITY | 811543 | 10 | 7 | 945 | 593 | SH | SOLE | 1 |
| SEABRIGHT INSURANCE HOLDINGS I | EQUITY | 811656 | 10 | 7 | 127 | 7,313 | SH | SOLE | 1 |
| SEABRIGHT INSURANCE HOLDINGS I | EQUITY | 811656 | 10 | 7 | 12 | 690 | SH | DEFINED | 4 |
| SEACHANGE INTERNATIONAL INC | EQUITY | 811699 | 10 | 7 | 150 | 19,306 | SH | SOLE | 1 |
| SEACOAST BANKING CORP OF FLORI | EQUITY | 811707 | 30 | 6 | 281 | 9,644 | SH | SOLE | 1 |
| SEACOR HOLDINGS INC | EQUITY | 811904 | 10 | 1 | 1084 | 13,687 | SH | SOLE | 1 |
| SEACOR HOLDINGS INC | EQUITY | 811904 | 10 | 1 | 35 | 440 | SH | DEFINED | 4 |
| SEAGATE TECHNOLOGY | EQUITY | G7945J | 10 | 4 | 531 | 20,176 | SH | DEFINED | 4 |
| SEALED AIR CORP | EQUITY | 81211K | 10 | 0 | 2201 | 38,040 | SH | SOLE | 1 |
| SEALED AIR CORP | EQUITY | 81211K | 10 | 0 | 17 | 300 | SH | SOLE | 2 |
| SEARS HOLDINGS CORP | EQUITY | 812350 | 10 | 6 | 7811 | 59,253 | SH | SOLE | 1 |
| SEARS HOLDINGS CORP | EQUITY | 812350 | 10 | 6 | 43 | 369 | SH | SOLE | 2 |
| SEATTLE GENETICS INC /WA | EQUITY | 812578 | 10 | 2 | 103 | 20,051 | SH | SOLE | 1 |
| SECURE COMPUTING CORP | EQUITY | 813705 | 10 | 0 | 408 | 35,363 | SH | SOLE | 1 |
| SECURE COMPUTING CORP | EQUITY | 813705 | 10 | 0 | 445 | 36,300 | SH | SOLE | 2 |
| SECURITY BANK CORP/MACON GA | EQUITY | 814047 | 10 | 6 | 224 | 8,868 | SH | SOLE | 1 |
| SEI INVESTMENTS CO | EQUITY | 784117 | 10 | 3 | 5516 | 136,090 | SH | SOLE | 1 |
| SELECT COMFORT CORP | EQUITY | 81616X | 10 | 3 | 1085 | 27,441 | SH | SOLE | 1 |

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| SELECTIVE INSURANCE GROUP | EQUITY | 816300 | 10 7 | 1440 | 27,166 | SH | SOLE | 1 |
| SELECTIVE INSURANCE GROUP | EQUITY | 816300 | 10 7 | 526 | 9,900 | SH | SOLE | 2 |
| SEMITOOL INC | EQUITY | 816909 | 10 5 | 158 | 13,902 | SH | SOLE | 1 |
| SEMPRA ENERGY | EQUITY | 816851 | 10 9 | 5616 | 120,882 | SH | SOLE | 1 |
| SEMPRA ENERGY | EQUITY | 816851 | 10 9 | 43 | 948 | SH | SOLE | 2 |
| SEMPRA ENERGY | EQUITY | 816851 | 10 9 | 6 | 130 | SH | DEFINED | 4 |
| SEMTECH CORP | EQUITY | 816850 | 10 1 | 3706 | 207,178 | SH | SOLE | 1 |
| SENIOR HOUSING PROPERTIES TRUS | EQUITY | 81721M | 10 9 | 4894 | 270,399 | SH | SOLE | 1 |
| SENOXYX INC | EQUITY | 81724Q | 10 7 | 302 | 18,322 | SH | SOLE | 1 |
| SENSIENT TECHNOLOGIES CORP | EQUITY | 81725T | 10 0 | 2412 | 133,624 | SH | SOLE | 1 |
| SEPRACOR INC | EQUITY | 817315 | 10 4 | 11168 | 228,808 | SH | SOLE | 1 |
| SEPRACOR INC | EQUITY | 817315 | 10 4 | 6533 | 126,600 | SH | SOLE | 2 |
| SEQUA CORP | EQUITY | 817320 | 10 4 | 1779 | 18,195 | SH | SOLE | 1 |
| SEROLOGICALS CORP | EQUITY | 817523 | 10 3 | 647 | 26,445 | SH | SOLE | 1 |
| SERVICE CORP INTERNATIONAL/US | EQUITY | 817565 | 10 4 | 73 | 9,418 | SH | SOLE | 1 |
| SERVICEMASTER CO/THE | EQUITY | 81760N | 10 9 | 102 | 7,782 | SH | SOLE | 1 |
| SFBC INTERNATIONAL INC | EQUITY | 784121 | 10 5 | 338 | 13,884 | SH | SOLE | 1 |
| SHARPER IMAGE CORP | EQUITY | 820013 | 10 0 | 113 | 8,840 | SH | SOLE | 1 |
| SHAW GROUP INC/THE | EQUITY | 820280 | 10 5 | 1793 | 58,996 | SH | SOLE | 1 |
| SHENANDOAH TELECOM CO | EQUITY | 82312B | 10 6 | 234 | 5,192 | SH | SOLE | 1 |
| SHERWIN-WILLIAMS CO/THE | EQUITY | 824348 | 10 6 | 2537 | 51,309 | SH | SOLE | 1 |
| SHERWIN-WILLIAMS CO/THE | EQUITY | 824348 | 10 6 | 19 | 414 | SH | SOLE | 2 |
| SHINHAN FINANCIAL GROUP CO LTD | EQUITY | 824596 | 10 0 | 36 | 410 | SH | DEFINED | 4 |
| SHIP FINANCE INTERNATIONAL LTD | EQUITY | G81075 | 10 6 | 33 | 1,913 | SH | DEFINED | 4 |
| SHOE CARNIVAL INC | EQUITY | 824889 | 10 9 | 141 | 5,663 | SH | SOLE | 1 |
| SHUFFLE MASTER INC | EQUITY | 825549 | 10 8 | 966 | 27,024 | SH | SOLE | 1 |
| SHURGARD STORAGE CENTERS INC | EQUITY | 82567D | 10 4 | 94 | 1,418 | SH | SOLE | 1 |
| SHURGARD STORAGE CENTERS INC | EQUITY | 82567D | 10 4 | 34 | 503 | SH | DEFINED | 4 |
| SI INTERNATIONAL INC | EQUITY | 78427V | 10 2 | 260 | 7,399 | SH | SOLE | 1 |
| SI INTERNATIONAL INC | EQUITY | 78427V | 10 2 | 1722 | 49,000 | SH | SOLE | 3 |
| SIERRA BANCORP | EQUITY | 82620P | 10 2 | 106 | 4,105 | SH | SOLE | 1 |
| SIERRA HEALTH SERVICES INC | EQUITY | 826322 | 10 9 | 51 | 1,261 | SH | SOLE | 1 |
| SIERRA HEALTH SERVICES INC | EQUITY | 826322 | 10 9 | 4558 | 57,000 | SH | SOLE | 2 |
| SIERRA PACIFIC RESOURCES | EQUITY | 826428 | 10 4 | 7852 | 568,584 | SH | SOLE | 1 |
| SIGMA-ALDRICH CORP | EQUITY | 826552 | 10 1 | 2311 | 35,124 | SH | SOLE | 1 |
| SIGMA-ALDRICH CORP | EQUITY | 826552 | 10 1 | 16 | 249 | SH | SOLE | 2 |
| SIGMATEL INC | EQUITY | 82661W | 10 7 | 237 | 27,141 | SH | SOLE | 1 |
| SIGNATURE BANK/NEW YORK NY | EQUITY | 82669G | 10 4 | 291 | 8,928 | SH | SOLE | 1 |
| SIGNATURE BANK/NEW YORK NY | EQUITY | 82669G | 10 4 | 41469 | 1,571,900 | SH | SOLE | 2 |
| SILGAN HOLDINGS INC | EQUITY | 827048 | 10 9 | 680 | 16,934 | SH | SOLE | 1 |
| SILGAN HOLDINGS INC | EQUITY | 827048 | 10 9 | 639 | 17,700 | SH | SOLE | 2 |
| SILICON IMAGE INC | EQUITY | 82705T | 10 2 | 620 | 60,110 | SH | SOLE | 1 |
| SILICON LABORATORIES INC | EQUITY | 826919 | 10 2 | 6940 | 126,297 | SH | SOLE | 1 |
| SILICON STORAGE TECHNOLOGY INC | EQUITY | 827057 | 10 0 | 293 | 66,791 | SH | SOLE | 1 |
| SILVER WHEATON CORP | EQUITY | 828336 | 10 7 | 2189 | 204,700 | SH | OTHER | 1 |
| SIMMONS FIRST NATIONAL CORP | EQUITY | 828730 | 20 0 | 325 | 10,930 | SH | SOLE | 1 |
| SIMON PROPERTY GROUP INC | EQUITY | 828806 | 10 9 | 6727 | 79,946 | SH | SOLE | 1 |
| SIMON PROPERTY GROUP INC | EQUITY | 828806 | 10 9 | 53 | 687 | SH | SOLE | 2 |
| | | | | | | | | |
| SIMPSON MANUFACTURING CO INC | EQUITY | 829073 | 10 5 | 1195 | 27,590 | SH | SOLE | 1 |
| SINCLAIR BROADCAST GROUP INC | EQUITY | 829226 | 10 9 | 273 | 33,445 | SH | SOLE | 1 |
| SIRF TECHNOLOGY HOLDINGS INC | EQUITY | 82967H | 10 1 | 947 | 26,713 | SH | SOLE | 1 |
| SIRF TECHNOLOGY HOLDINGS INC | EQUITY | 82967H | 10 1 | 671 | 22,500 | SH | SOLE | 2 |
| SIRIUS SATELLITE RADIO INC | EQUITY | 82966U | 10 3 | 2594 | 511,631 | SH | SOLE | 1 |
| SIRIUS SATELLITE RADIO INC | EQUITY | 82966U | 10 3 | 33 | 6,400 | SH | DEFINED | 4 |
| SIRVA INC | EQUITY | 82967Y | 10 4 | 152 | 17,841 | SH | SOLE | 1 |
| SIX FLAGS INC | EQUITY | 83001P | 10 9 | 721 | 70,800 | SH | SOLE | 1 |

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| SIZELER PROPERTY INVESTORS INC | EQUITY | 830137 | 10 | 5 | 207 | 14,043 | SH | SOLE | 1 |
| SJW CORP | EQUITY | 784305 | 10 | 4 | 312 | 11,628 | SH | SOLE | 1 |
| SKECHERS U.S.A. INC | EQUITY | 830566 | 10 | 5 | 424 | 17,001 | SH | SOLE | 1 |
| SKY FINANCIAL GROUP INC | EQUITY | 83080P | 10 | 3 | 77 | 2,912 | SH | SOLE | 1 |
| SKYLINE CORP | EQUITY | 830830 | 10 | 5 | 214 | 5,181 | SH | SOLE | 1 |
| SKYWEST INC | EQUITY | 830879 | 10 | 2 | 1854 | 63,352 | SH | SOLE | 1 |
| SKYWORKS SOLUTIONS INC | EQUITY | 83088M | 10 | 2 | 812 | 119,779 | SH | SOLE | 1 |
| SL GREEN REALTY CORP | EQUITY | 78440X | 10 | 1 | 126 | 1,246 | SH | SOLE | 1 |
| SLM CORP | EQUITY | 78442P | 10 | 6 | 9499 | 182,886 | SH | SOLE | 1 |
| SLM CORP | EQUITY | 78442P | 10 | 6 | 85 | 1,542 | SH | SOLE | 2 |
| SLM CORP | EQUITY | 78442P | 10 | 6 | 14 | 262 | SH | DEFINED | 4 |
| SMART & FINAL INC | EQUITY | 831683 | 10 | 7 | 166 | 10,111 | SH | SOLE | 1 |
| SMITH & WESSON HOLDING CORP | EQUITY | 831756 | 10 | 1 | 659 | 108,900 | SH | SOLE | 1 |
| SMITH INTERNATIONAL INC | EQUITY | 832110 | 10 | 0 | 16441 | 421,985 | SH | SOLE | 1 |
| SMITH INTERNATIONAL INC | EQUITY | 832110 | 10 | 0 | 35748 | 963,300 | SH | SOLE | 2 |
| SMITHFIELD FOODS INC | EQUITY | 832248 | 10 | 8 | 6095 | 207,728 | SH | SOLE | 1 |
| SMITHFIELD FOODS INC | EQUITY | 832248 | 10 | 8 | 19856 | 648,900 | SH | SOLE | 2 |
| SMURFIT-STONE CONTAINER CORP | EQUITY | 832727 | 10 | 1 | 105 | 7,713 | SH | SOLE | 1 |
| SMURFIT-STONE CONTAINER CORP | EQUITY | 832727 | 10 | 1 | 4387 | 309,600 | SH | SOLE | 2 |
| SNAP-ON INC | EQUITY | 833034 | 10 | 1 | 1041 | 27,308 | SH | SOLE | 1 |
| SNAP-ON INC | EQUITY | 833034 | 10 | 1 | 8 | 213 | SH | SOLE | 2 |
| SOHU.COM INC | EQUITY | 83408W | 10 | 3 | 504 | 18,888 | SH | SOLE | 1 |
| SOLECTRON CORP | EQUITY | 834182 | 10 | 7 | 4450 | 1,112,550 | SH | SOLE | 1 |
| SOLECTRON CORP | EQUITY | 834182 | 10 | 7 | 12 | 3,372 | SH | SOLE | 2 |
| SOMANETICS CORP | EQUITY | 834445 | 40 | 5 | 179 | 8,127 | SH | SOLE | 1 |
| SOMANETICS CORP | EQUITY | 834445 | 40 | 5 | 470 | 14,700 | SH | SOLE | 2 |
| SONIC AUTOMOTIVE INC | EQUITY | 83545G | 10 | 2 | 1670 | 60,147 | SH | SOLE | 1 |
| SONIC CORP | EQUITY | 835451 | 10 | 5 | 52 | 1,474 | SH | SOLE | 1 |
| SONIC SOLUTIONS INC | EQUITY | 835460 | 10 | 6 | 334 | 18,461 | SH | SOLE | 1 |
| SONIC SOLUTIONS INC | EQUITY | 835460 | 10 | 6 | 60 | 3,330 | SH | DEFINED | 4 |
| SONICWALL INC | EQUITY | 835470 | 10 | 5 | 288 | 40,656 | SH | SOLE | 1 |
| SONOCO PRODUCTS CO | EQUITY | 835495 | 10 | 2 | 7035 | 207,715 | SH | SOLE | 1 |
| SONOSITE INC | EQUITY | 83568G | 10 | 4 | 476 | 11,717 | SH | SOLE | 1 |
| SONUS NETWORKS INC | EQUITY | 835916 | 10 | 7 | 1034 | 188,720 | SH | SOLE | 1 |
| SOTHEBY'S HOLDINGS | EQUITY | 835898 | 10 | 7 | 3506 | 120,739 | SH | SOLE | 1 |
| SOTHEBY'S HOLDINGS | EQUITY | 835898 | 10 | 7 | 4153 | 226,200 | SH | SOLE | 2 |
| SOUND FEDERAL BANCORP INC | EQUITY | 83607V | 10 | 4 | 792 | 38,474 | SH | SOLE | 1 |
| SOURCE CAPITAL INC | EQUITY | 836144 | 10 | 5 | 11 | 145 | SH | DEFINED | 4 |
| SOURCE INTERLINK COS INC | EQUITY | 836151 | 20 | 9 | 286 | 25,096 | SH | SOLE | 1 |
| SOURCECORP | EQUITY | 836167 | 10 | 6 | 1011 | 41,913 | SH | SOLE | 1 |
| SOUTH FINANCIAL GROUP INC/THE | EQUITY | 837841 | 10 | 5 | 57 | 2,185 | SH | SOLE | 1 |
| SOUTH JERSEY INDUSTRIES INC | EQUITY | 838518 | 10 | 8 | 580 | 21,256 | SH | SOLE | 1 |
| SOUTHERN CO/THE | EQUITY | 842587 | 10 | 7 | 10633 | 324,487 | SH | SOLE | 1 |
| SOUTHERN CO/THE | EQUITY | 842587 | 10 | 7 | 94 | 2,736 | SH | SOLE | 2 |
| SOUTHERN CO/THE | EQUITY | 842587 | 10 | 7 | 443 | 13,520 | SH | DEFINED | 4 |
| SOUTHERN COPPER CORP | EQUITY | 84265V | 10 | 5 | 53 | 633 | SH | SOLE | 1 |
| SOUTHERN COPPER CORP | EQUITY | 84265V | 10 | 5 | 2957 | 35,000 | SH | SOLE | 3 |
| SOUTHERN COPPER CORP | EQUITY | 84265V | 10 | 5 | 705 | 8,350 | SH | DEFINED | 4 |
| SOUTHERN UNION CO | EQUITY | 844030 | 10 | 6 | 72 | 2,907 | SH | SOLE | 1 |
| SOUTHSIDE BANCSHARES INC | EQUITY | 84470P | 10 | 9 | 158 | 7,825 | SH | SOLE | 1 |
| SOUTHWEST AIRLINES CO | EQUITY | 844741 | 10 | 8 | 5946 | 330,510 | SH | SOLE | 1 |
| SOUTHWEST AIRLINES CO | EQUITY | 844741 | 10 | 8 | 42 | 2,574 | SH | SOLE | 2 |
| SOUTHWEST AIRLINES CO | EQUITY | 844741 | 10 | 8 | 16 | 894 | SH | DEFINED | 4 |
| SOUTHWEST BANCORP INC/STILLWAT | EQUITY | 844767 | 10 | 3 | 230 | 10,345 | SH | SOLE | 1 |
| SOUTHWEST GAS CORP | EQUITY | 844895 | 10 | 2 | 800 | 28,615 | SH | SOLE | 1 |
| SOUTHWEST WATER CO | EQUITY | 845331 | 10 | 7 | 261 | 16,370 | SH | SOLE | 1 |

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| SOUTHWESTERN ENERGY CO | EQUITY | 845467 | 10 | 9 | 11641 | 361,620 | SH | SOLE | 1 |
| SOVEREIGN BANCORP INC | EQUITY | 845905 | 10 | 8 | 3668 | 167,421 | SH | SOLE | 1 |
| SOVEREIGN BANCORP INC | EQUITY | 845905 | 10 | 8 | 28 | 1,317 | SH | SOLE | 2 |
| SOVEREIGN BANCORP INC | EQUITY | 845905 | 10 | 8 | 11 | 500 | SH | DEFINED | 4 |
| SOVRAN SELF STORAGE INC | EQUITY | 84610H | 10 | 8 | 718 | 13,006 | SH | SOLE | 1 |
| SPANISH BROADCASTING SYSTEM | EQUITY | 846425 | 88 | 2 | 162 | 29,310 | SH | SOLE | 1 |
| SPARTAN STORES INC | EQUITY | 846822 | 10 | 4 | 202 | 15,812 | SH | SOLE | 1 |
| SPARTECH CORP | EQUITY | 847220 | 20 | 9 | 588 | 24,491 | SH | SOLE | 1 |
| SPATIALIGHT INC | EQUITY | 847248 | 10 | 1 | 78 | 22,006 | SH | SOLE | 1 |
| SPDR TRUST SERIES 1 | EQUITY | 78462F | 10 | 3 | 48425 | 372,988 | SH | SOLE | 1 |
| SPDR TRUST SERIES 1 | EQUITY | 78462F | 10 | 3 | 486 | 3,900 | SH | SOLE | 2 |
| SPDR TRUST SERIES 1 | EQUITY | 78462F | 10 | 3 | 317 | 2,445 | SH | DEFINED | 4 |
| SPECTRALINK CORP | EQUITY | 847580 | 10 | 7 | 183 | 14,563 | SH | SOLE | 1 |
| SPECTRALINK CORP | EQUITY | 847580 | 10 | 7 | 210 | 17,700 | SH | SOLE | 2 |
| SPECTRUM BRANDS INC | EQUITY | 84762L | 10 | 5 | 21 | 963 | SH | SOLE | 1 |
| SPEEDWAY MOTORSPORTS INC | EQUITY | 847788 | 10 | 6 | 447 | 11,700 | SH | SOLE | 1 |
| SPHERION CORP | EQUITY | 848420 | 10 | 5 | 887 | 85,279 | SH | SOLE | 1 |
| SPHERIX INC | EQUITY | 84842R | 10 | 6 | 1 | 500 | SH | DEFINED | 4 |
| SPIRIT FINANCE CORP | EQUITY | 848568 | 30 | 9 | 737 | 60,375 | SH | SOLE | 1 |
| SPORTS AUTHORITY INC/THE | EQUITY | 84917U | 10 | 9 | 726 | 19,674 | SH | SOLE | 1 |
| SPRINT NEXTEL CORP | EQUITY | 852061 | 10 | 0 | 64670 | 2,502,721 | SH | SOLE | 1 |
| SPRINT NEXTEL CORP | EQUITY | 852061 | 10 | 0 | 34727 | 1,486,608 | SH | SOLE | 2 |
| SPRINT NEXTEL CORP | EQUITY | 852061 | 10 | 0 | 57 | 2,204 | SH | DEFINED | 4 |
| SPSS INC | EQUITY | 78462K | 10 | 2 | 568 | 17,940 | SH | SOLE | 1 |
| SPX CORP | EQUITY | 784635 | 10 | 4 | 7404 | 138,600 | SH | SOLE | 1 |
| SRA INTERNATIONAL INC | EQUITY | 78464R | 10 | 5 | 4117 | 109,114 | SH | SOLE | 1 |
| SRA INTERNATIONAL INC | EQUITY | 78464R | 10 | 5 | 4671 | 123,800 | SH | SOLE | 3 |
| SSA GLOBAL TECHNOLOGIES INC | EQUITY | 78465P | 10 | 8 | 111 | 6,933 | SH | SOLE | 1 |
| SSA GLOBAL TECHNOLOGIES INC | EQUITY | 78465P | 10 | 8 | 278 | 15,300 | SH | SOLE | 2 |
| ST JOE CO/THE | EQUITY | 790148 | 10 | 0 | 117 | 1,855 | SH | SOLE | 1 |
| ST JOE CO/THE | EQUITY | 790148 | 10 | 0 | 31 | 500 | SH | DEFINED | 4 |
| ST JUDE MEDICAL INC | CORP BOND | 790849 | AB | 9 | 986 | 1,000,000 | PRN | SOLE | 1 |
| ST JUDE MEDICAL INC | EQUITY | 790849 | 10 | 3 | 34664 | 845,455 | SH | SOLE | 1 |
| ST JUDE MEDICAL INC | EQUITY | 790849 | 10 | 3 | 68 | 1,353 | SH | SOLE | 2 |
| ST MARY LAND & EXPLORATION CO | EQUITY | 792228 | 10 | 8 | 2982 | 73,025 | SH | SOLE | 1 |
| ST MARY LAND & EXPLORATION CO | EQUITY | 792228 | 10 | 8 | 652 | 17,700 | SH | SOLE | 2 |
| ST PAUL TRAVELERS COS INC/THE | EQUITY | 792860 | 10 | 8 | 61724 | 1,476,907 | SH | SOLE | 1 |
| ST PAUL TRAVELERS COS INC/THE | EQUITY | 792860 | 10 | 8 | 114 | 2,556 | SH | SOLE | 2 |
| ST PAUL TRAVELERS COS INC/THE | EQUITY | 792860 | 10 | 8 | 37 | 887 | SH | DEFINED | 4 |
| STAGE STORES INC | EQUITY | 85254C | 30 | 5 | 930 | 31,268 | SH | SOLE | 1 |
| STAMPS.COM INC | EQUITY | 852857 | 20 | 0 | 434 | 12,320 | SH | SOLE | 1 |
| STANCORP FINANCIAL GROUP INC | EQUITY | 852891 | 10 | 0 | 6542 | 120,901 | SH | SOLE | 1 |
| STANDARD MICROSYSTEMS CORP | EQUITY | 853626 | 10 | 9 | 474 | 18,252 | SH | SOLE | 1 |
| STANDARD MOTOR PRODUCTS INC | EQUITY | 853666 | 10 | 5 | 101 | 11,327 | SH | SOLE | 1 |
| STANDARD REGISTER CO/THE | EQUITY | 853887 | 10 | 7 | 202 | 13,026 | SH | SOLE | 1 |
| STANDARD-PACIFIC CORP | EQUITY | 85375C | 10 | 1 | 68 | 2,009 | SH | SOLE | 1 |
| STANDEX INTERNATIONAL CORP | EQUITY | 854231 | 10 | 7 | 297 | 9,394 | SH | SOLE | 1 |
| STANLEY FURNITURE CO INC | EQUITY | 854305 | 20 | 8 | 273 | 9,347 | SH | SOLE | 1 |
| STANLEY WORKS/THE | EQUITY | 854616 | 10 | 9 | 1720 | 33,944 | SH | SOLE | 1 |
| STANLEY WORKS/THE | EQUITY | 854616 | 10 | 9 | 4567 | 95,070 | SH | SOLE | 2 |
| STAPLES INC | EQUITY | 855030 | 10 | 2 | 8868 | 347,491 | SH | SOLE | 1 |
| STAPLES INC | EQUITY | 855030 | 10 | 2 | 61 | 2,700 | SH | SOLE | 2 |
| STAPLES INC | EQUITY | 855030 | 10 | 2 | 625 | 24,497 | SH | DEFINED | 4 |
| STAR SCIENTIFIC INC | EQUITY | 85517P | 10 | 1 | 86 | 27,404 | SH | SOLE | 1 |
| STARBUCKS CORP | EQUITY | 855244 | 10 | 9 | 19068 | 506,734 | SH | SOLE | 1 |
| STARBUCKS CORP | EQUITY | 855244 | 10 | 9 | 85 | 2,838 | SH | SOLE | 2 |

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| STARTEK INC | EQUITY | 85569C | 10 7 | 200 | 8,509 | SH | SOLE | 1 |
| STARWOOD HOTELS & RESORTS WW | EQUITY | 85590A | 20 3 | 6750 | 99,660 | SH | SOLE | 1 |
| STARWOOD HOTELS + RESORTS | EQUITY | 85590A | 20 3 | 4496 | 70,410 | SH | SOLE | 2 |
| STARWOOD HOTELS RESORTS | CORP BOND | 85590A | AJ 3 | 543 | 400,000 | PRN | SOLE | 1 |
| STATE AUTO FINANCIAL CORP | EQUITY | 855707 | 10 5 | 359 | 10,647 | SH | SOLE | 1 |
| STATE AUTO FINANCIAL CORP | EQUITY | 855707 | 10 5 | 16 | 460 | SH | DEFINED | 4 |
| STATE BANCORP INC/NY | EQUITY | 855716 | 10 6 | 114 | 7,472 | SH | SOLE | 1 |
| STATE NATIONAL BANCSHARES INC | EQUITY | 857124 | 10 1 | 100 | 3,686 | SH | SOLE | 1 |
| STATE STREET CORP | EQUITY | 857477 | 10 3 | 8778 | 145,252 | SH | SOLE | 1 |
| STATE STREET CORP | EQUITY | 857477 | 10 3 | 67 | 1,209 | SH | SOLE | 2 |
| STATION CASINOS INC | EQUITY | 857689 | 10 3 | 108 | 1,359 | SH | SOLE | 1 |
| STATS CHIPPAC LTD | EQUITY | 85771T | 10 4 | 927 | 118,042 | SH | SOLE | 1 |
| STATS CHIPPAC LTD | EQUITY | 85771T | 10 4 | 955 | 121,600 | SH | SOLE | 3 |
| STEAK N SHAKE CO/THE | EQUITY | 857873 | 10 3 | 446 | 21,125 | SH | SOLE | 1 |
| STEEL DYNAMICS INC | EQUITY | 858119 | 10 0 | 6309 | 111,217 | SH | SOLE | 1 |
| STEEL DYNAMICS INC | EQUITY | 858119 | 10 0 | 16 | 290 | SH | DEFINED | 4 |
| STEEL TECHNOLOGIES INC | EQUITY | 858147 | 10 1 | 279 | 11,489 | SH | SOLE | 1 |
| STEELCASE INC | EQUITY | 858155 | 20 3 | 32 | 1,766 | SH | SOLE | 1 |
| STEIN MART INC | EQUITY | 858375 | 10 8 | 341 | 19,591 | SH | SOLE | 1 |
| STEINWAY MUSICAL INSTRUMENTS | EQUITY | 858495 | 10 4 | 13192 | 409,446 | SH | SOLE | 1 |
| STELLENT INC | EQUITY | 85856W | 10 5 | 1553 | 130,914 | SH | SOLE | 1 |
| STELLENT INC | EQUITY | 85856W | 10 5 | 4466 | 376,600 | SH | SOLE | 3 |
| STEMCELLS INC | EQUITY | 85857R | 10 5 | 170 | 47,532 | SH | SOLE | 1 |
| STEPAN CO | EQUITY | 858586 | 10 0 | 118 | 4,008 | SH | SOLE | 1 |
| STEREOTAXIS INC | EQUITY | 85916J | 10 2 | 161 | 12,780 | SH | SOLE | 1 |
| STERICYCLE INC | EQUITY | 858912 | 10 8 | 6247 | 92,379 | SH | SOLE | 1 |
| STERICYCLE INC | EQUITY | 858912 | 10 8 | 15915 | 270,300 | SH | SOLE | 2 |
| STERIS CORP | EQUITY | 859152 | 10 0 | 4766 | 193,092 | SH | SOLE | 1 |
| STERLING BANCORP/NY | EQUITY | 859158 | 10 7 | 302 | 14,648 | SH | SOLE | 1 |
| STERLING BANCSHARES INC/TX | EQUITY | 858907 | 10 8 | 621 | 34,403 | SH | SOLE | 1 |
| STERLING FINANCIAL CORP/PA | EQUITY | 859317 | 10 9 | 424 | 19,436 | SH | SOLE | 1 |
| STERLING FINANCIAL CORP/WA | EQUITY | 859319 | 10 5 | 763 | 26,296 | SH | SOLE | 1 |
| STEVEN MADDEN LTD | EQUITY | 556269 | 10 8 | 370 | 10,419 | SH | SOLE | 1 |
| STEWART & STEVENSON SERVICES I | EQUITY | 860342 | 10 4 | 803 | 22,001 | SH | SOLE | 1 |
| STEWART ENTERPRISES INC | EQUITY | 860370 | 10 5 | 462 | 80,830 | SH | SOLE | 1 |
| STEWART INFORMATION SERVICES C | EQUITY | 860372 | 10 1 | 1831 | 38,884 | SH | SOLE | 1 |
| STIFEL FINANCIAL CORP | EQUITY | 860630 | 10 2 | 279 | 6,394 | SH | SOLE | 1 |
| STILLWATER MINING CO | EQUITY | 86074Q | 10 2 | 510 | 30,996 | SH | SOLE | 1 |
| STONE ENERGY CORP | EQUITY | 861642 | 10 6 | 1717 | 38,906 | SH | SOLE | 1 |
| STRATAGENE CORP | EQUITY | 86269H | 10 7 | 62 | 5,634 | SH | SOLE | 1 |
| STRATASYS INC | EQUITY | 862685 | 10 4 | 234 | 7,941 | SH | SOLE | 1 |
| STRATEGIC GLOBAL INCOME FUND I | EQUITY | 862719 | 10 1 | 24 | 2,028 | SH | DEFINED | 4 |
| STRATEGIC HOTELS & RESORTS INC | EQUITY | 86272T | 10 6 | 1024 | 43,977 | SH | SOLE | 1 |
| STRATTEC SECURITY CORP | EQUITY | 863111 | 10 0 | 107 | 2,877 | SH | SOLE | 1 |
| STRAYER EDUCATION INC | EQUITY | 863236 | 10 5 | 1139 | 11,134 | SH | SOLE | 1 |
| STREETTRACKS DOW JONES WILSHIR | EQUITY | 86330E | 60 4 | 39 | 500 | SH | DEFINED | 4 |
| STREETTRACKS DOW JONES WILSHIR | EQUITY | 86330E | 88 5 | 45 | 475 | SH | DEFINED | 4 |
| STREETTRACKS GOLD TRUST | EQUITY | 863307 | 10 4 | 52 | 900 | SH | DEFINED | 4 |
| STRIDE RITE CORP | EQUITY | 863314 | 10 0 | 971 | 67,034 | SH | SOLE | 1 |
| STRYKER CORP | EQUITY | 863667 | 10 1 | 6663 | 150,281 | SH | SOLE | 1 |
| STRYKER CORP | EQUITY | 863667 | 10 1 | 48 | 1,077 | SH | SOLE | 2 |
| STRYKER CORP | EQUITY | 863667 | 10 1 | 16 | 350 | SH | DEFINED | 4 |
| STUDENT LOAN CORP | EQUITY | 863902 | 10 2 | 22 | 95 | SH | SOLE | 1 |
| STURM RUGER & CO INC | EQUITY | 864159 | 10 8 | 129 | 16,124 | SH | SOLE | 1 |
| SUEZ SA | EQUITY | 864686 | 10 0 | 2 | 60 | SH | DEFINED | 4 |
| SUFFOLK BANCORP | EQUITY | 864739 | 10 7 | 280 | 8,083 | SH | SOLE | 1 |

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| SUMMIT BANCSHARES INC/TX | EQUITY | 866011 | 10 | 9 | 151 | 7,820 | SH | SOLE | 1 |
| SUMMIT FINANCIAL GROUP INC | EQUITY | 86606G | 10 | 1 | 78 | 3,891 | SH | SOLE | 1 |
| SUN BANCORP INC/NJ | EQUITY | 86663B | 10 | 2 | 167 | 8,562 | SH | SOLE | 1 |
| SUN COMMUNITIES INC | EQUITY | 866674 | 10 | 4 | 436 | 12,325 | SH | SOLE | 1 |
| SUN HYDRAULICS CORP | EQUITY | 866942 | 10 | 5 | 109 | 5,109 | SH | SOLE | 1 |
| SUN LIFE FINANCIAL INC | EQUITY | 866796 | 10 | 5 | 3586 | 84,300 | SH | OTHER | 1 |
| SUN MICROSYSTEMS INC | EQUITY | 866810 | 10 | 4 | 8705 | 1,696,890 | SH | SOLE | 1 |
| SUN MICROSYSTEMS INC | EQUITY | 866810 | 10 | 4 | 53 | 12,603 | SH | SOLE | 2 |
| SUNAMERICA FOCUSED ALPHA GROWT | EQUITY | 867037 | 10 | 3 | 89 | 5,000 | SH | DEFINED | 4 |
| SUNCOM WIRELESS HOLDINGS INC | EQUITY | 86722Q | 10 | 8 | 1886 | 977,400 | SH | SOLE | 1 |
| SUNOCO INC | EQUITY | 86764P | 10 | 9 | 4786 | 61,703 | SH | SOLE | 1 |
| SUNOCO INC | EQUITY | 86764P | 10 | 9 | 40 | 504 | SH | SOLE | 2 |
| SUNPOWER CORP | EQUITY | 867652 | 10 | 9 | 228 | 5,977 | SH | SOLE | 1 |
| SUNPOWER CORP | EQUITY | 867652 | 10 | 9 | 612 | 18,000 | SH | SOLE | 2 |
| SUNRISE SENIOR LIVING INC | EQUITY | 86768K | 10 | 6 | 2392 | 61,373 | SH | SOLE | 1 |
| SUNSTONE HOTEL INVESTORS INC | EQUITY | 867892 | 10 | 1 | 799 | 27,569 | SH | SOLE | 1 |
| SUNTERRA CORP | EQUITY | 86787D | 20 | 8 | 211 | 14,783 | SH | SOLE | 1 |
| SUNTRUST BANKS INC | EQUITY | 867914 | 10 | 3 | 36490 | 501,508 | SH | SOLE | 1 |
| SUNTRUST BANKS INC | EQUITY | 867914 | 10 | 3 | 97 | 1,335 | SH | SOLE | 2 |
| SUNTRUST BANKS INC | EQUITY | 867914 | 10 | 3 | 10 | 140 | SH | DEFINED | 4 |
| SUPERGEN INC | EQUITY | 868059 | 10 | 6 | 221 | 38,916 | SH | SOLE | 1 |
| SUPERIOR ENERGY SERVICES | EQUITY | 868157 | 10 | 8 | 1582 | 59,070 | SH | SOLE | 1 |
| SUPERIOR ESSEX INC | EQUITY | 86815V | 10 | 5 | 331 | 13,017 | SH | SOLE | 1 |
| SUPERIOR INDUSTRIES INTERNATIO | EQUITY | 868168 | 10 | 5 | 326 | 16,859 | SH | SOLE | 1 |
| SUPERIOR WELL SERVICES INC | EQUITY | 86837X | 10 | 5 | 143 | 4,906 | SH | SOLE | 1 |
| SUPERTEX INC | EQUITY | 868532 | 10 | 2 | 286 | 7,596 | SH | SOLE | 1 |
| SUPERVALU INC | EQUITY | 868536 | 10 | 3 | 1620 | 52,548 | SH | SOLE | 1 |
| SUPERVALU INC | EQUITY | 868536 | 10 | 3 | 16 | 504 | SH | SOLE | 2 |
| SUPPORTSOFT INC | EQUITY | 868587 | 10 | 6 | 145 | 32,689 | SH | SOLE | 1 |
| SUREWEST COMMUNICATIONS | EQUITY | 868733 | 10 | 6 | 268 | 11,095 | SH | SOLE | 1 |
| SURMODICS INC | EQUITY | 868873 | 10 | 0 | 590 | 16,688 | SH | SOLE | 1 |
| SUSQUEHANNA BANCSHARES INC | EQUITY | 869099 | 10 | 1 | 914 | 35,475 | SH | SOLE | 1 |
| SVB FINANCIAL GROUP | EQUITY | 78486Q | 10 | 1 | 5278 | 99,485 | SH | SOLE | 1 |
| SWIFT ENERGY CO | EQUITY | 870738 | 10 | 1 | 1856 | 49,541 | SH | SOLE | 1 |
| SWIFT TRANSPORTATION CO INC | EQUITY | 870756 | 10 | 3 | 2431 | 111,883 | SH | SOLE | 1 |
| SWS GROUP INC | EQUITY | 78503N | 10 | 7 | 1553 | 59,379 | SH | SOLE | 1 |
| SWS GROUP INC | EQUITY | 78503N | 10 | 7 | 4171 | 159,500 | SH | SOLE | 3 |
| SY BANCORP INC | EQUITY | 785060 | 10 | 4 | 242 | 9,143 | SH | SOLE | 1 |
| SYBASE INC | EQUITY | 871130 | 10 | 0 | 4049 | 191,726 | SH | SOLE | 1 |
| SYBRON DENTAL SPECIALTIES INC | EQUITY | 871142 | 10 | 5 | 1257 | 30,487 | SH | SOLE | 1 |
| SYCAMORE NETWORKS INC | EQUITY | 871206 | 10 | 8 | 631 | 134,200 | SH | SOLE | 1 |
| SYKES ENTERPRISES INC | EQUITY | 871237 | 10 | 3 | 534 | 37,682 | SH | SOLE | 1 |
| SYMANTEC CORP | EQUITY | 871503 | 10 | 8 | 8756 | 520,271 | SH | SOLE | 1 |
| SYMANTEC CORP | EQUITY | 871503 | 10 | 8 | 37399 | 2,243,693 | SH | SOLE | 2 |
| SYMBION INC | EQUITY | 871507 | 10 | 9 | 298 | 13,172 | SH | SOLE | 1 |
| SYMBOL TECHNOLOGIES INC | EQUITY | 871508 | 10 | 7 | 1236 | 116,811 | SH | SOLE | 1 |
| SYMBOL TECHNOLOGIES INC | EQUITY | 871508 | 10 | 7 | 12 | 927 | SH | SOLE | 2 |
| SYMMETRICOM INC | EQUITY | 871543 | 10 | 4 | 300 | 35,067 | SH | SOLE | 1 |
| SYMMETRY MEDICAL INC | EQUITY | 871546 | 20 | 6 | 134 | 6,334 | SH | SOLE | 1 |
| SYMS CORP | EQUITY | 871551 | 10 | 7 | 74 | 4,942 | SH | SOLE | 1 |
| SYMYX TECHNOLOGIES | EQUITY | 87155S | 10 | 8 | 782 | 28,196 | SH | SOLE | 1 |
| SYNAPTICS INC | EQUITY | 87157D | 10 | 9 | 468 | 21,298 | SH | SOLE | 1 |
| SYNERON MEDICAL LTD | EQUITY | M87245 | 10 | 2 | 953 | 30,000 | SH | SOLE | 2 |
| SYNIVERSE HOLDINGS INC | EQUITY | 87163F | 10 | 6 | 211 | 13,378 | SH | SOLE | 1 |
| SYNIVERSE HOLDINGS INC | EQUITY | 87163F | 10 | 6 | 520 | 24,900 | SH | SOLE | 2 |
| SYNNEX CORP | EQUITY | 87162W | 10 | 0 | 122 | 6,569 | SH | SOLE | 1 |

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|--------------------------------|--------|--------|------|-------|---------|----|---------|---|
| SYNOPSYS INC | EQUITY | 871607 | 10 7 | 6765 | 302,666 | SH | SOLE | 1 |
| SYNOVUS FINANCIAL CORP | EQUITY | 87161C | 10 5 | 13828 | 510,442 | SH | SOLE | 1 |
| SYNOVUS FINANCIAL CORP | EQUITY | 87161C | 10 5 | 31 | 1,152 | SH | SOLE | 2 |
| SYNTAX-BRILLIAN CORP | EQUITY | 87163L | 10 3 | 4 | 882 | SH | DEFINED | 4 |
| SYNTEL INC | EQUITY | 87162H | 10 3 | 113 | 5,952 | SH | SOLE | 1 |
| SYNTEL INC | EQUITY | 87162H | 10 3 | 212 | 10,200 | SH | SOLE | 2 |
| SYNTROLEUM CORP | EQUITY | 871630 | 10 9 | 246 | 29,696 | SH | SOLE | 1 |
| SYPRIS SOLUTIONS INC | EQUITY | 871655 | 10 6 | 64 | 6,761 | SH | SOLE | 1 |
| SYSCO CORP | EQUITY | 871829 | 10 7 | 8949 | 279,216 | SH | SOLE | 1 |
| SYSCO CORP | EQUITY | 871829 | 10 7 | 71 | 2,289 | SH | SOLE | 2 |
| SYSCO CORP | EQUITY | 871829 | 10 7 | 138 | 4,320 | SH | DEFINED | 4 |
| SYSTEMAX INC | EQUITY | 871851 | 10 1 | 53 | 7,310 | SH | SOLE | 1 |
| T ROWE PRICE GROUP INC | EQUITY | 74144T | 10 8 | 8563 | 109,492 | SH | SOLE | 1 |
| T ROWE PRICE GROUP INC | EQUITY | 74144T | 10 8 | 35 | 483 | SH | SOLE | 2 |
| TAKE-TWO INTERACTIVE SOFTWARE | EQUITY | 874054 | 10 9 | 33 | 1,774 | SH | SOLE | 1 |
| TAKE-TWO INTERACTIVE SOFTWARE | EQUITY | 874054 | 10 9 | 2910 | 164,400 | SH | SOLE | 2 |
| TAL INTERNATIONAL GROUP INC | EQUITY | 874083 | 10 8 | 211 | 8,751 | SH | SOLE | 1 |
| TALBOTS INC | EQUITY | 874161 | 10 2 | 468 | 17,421 | SH | SOLE | 1 |
| TALEO CORP | EQUITY | 87424N | 10 4 | 62 | 4,789 | SH | SOLE | 1 |
| TALISMAN ENERGY INC | EQUITY | 87425E | 10 3 | 8332 | 156,800 | SH | OTHER | 1 |
| TALK AMERICA HOLDINGS INC | EQUITY | 87426R | 20 2 | 194 | 22,696 | SH | SOLE | 1 |
| TALX CORP | EQUITY | 874918 | 10 5 | 977 | 34,288 | SH | SOLE | 1 |
| TALX CORP | EQUITY | 874918 | 10 5 | 576 | 12,600 | SH | SOLE | 2 |
| TALX CORP | EQUITY | 874918 | 10 5 | 113 | 3,971 | SH | DEFINED | 4 |
| TANGER FACTORY OUTLET CENTRS | EQUITY | 875465 | 10 6 | 804 | 23,364 | SH | SOLE | 1 |
| TANOX INC | EQUITY | 87588Q | 10 9 | 361 | 18,608 | SH | SOLE | 1 |
| TARGET CORP | EQUITY | 87612E | 10 6 | 35867 | 689,615 | SH | SOLE | 1 |
| TARGET CORP | EQUITY | 87612E | 10 6 | 178 | 3,246 | SH | SOLE | 2 |
| TARGET CORP | EQUITY | 87612E | 10 6 | 51 | 977 | SH | DEFINED | 4 |
| TARRAGON CORP | EQUITY | 876287 | 10 3 | 190 | 9,530 | SH | SOLE | 1 |
| TASER INTERNATIONAL INC | EQUITY | 87651B | 10 4 | 492 | 46,466 | SH | SOLE | 1 |
| TAUBMAN CENTERS INC | EQUITY | 876664 | 10 3 | 1606 | 38,546 | SH | SOLE | 1 |
| TAYLOR CAPITAL GROUP INC | EQUITY | 876851 | 10 6 | 134 | 3,428 | SH | SOLE | 1 |
| TCF FINANCIAL CORP | EQUITY | 872275 | 10 2 | 6147 | 238,729 | SH | SOLE | 1 |
| TD AMERITRADE HOLDING CORP | EQUITY | 87236Y | 10 8 | 164 | 7,867 | SH | SOLE | 1 |
| TD BANKNORTH INC | EQUITY | 87235A | 10 1 | 97 | 3,294 | SH | SOLE | 1 |
| TECH DATA CORP | EQUITY | 878237 | 10 6 | 4388 | 118,885 | SH | SOLE | 1 |
| TECHNE CORP | EQUITY | 878377 | 10 0 | 4964 | 82,539 | SH | SOLE | 1 |
| TECHNE CORP | EQUITY | 878377 | 10 0 | 3049 | 54,300 | SH | SOLE | 2 |
| TECHNICAL OLYMPIC USA INC | EQUITY | 878483 | 10 6 | 245 | 12,035 | SH | SOLE | 1 |
| TECHNITROL INC | EQUITY | 878555 | 10 1 | 738 | 30,773 | SH | SOLE | 1 |
| TECHNOLOGY INVESTMENT CAPITAL | EQUITY | 878717 | 30 5 | 147 | 10,131 | SH | SOLE | 1 |
| TECO ENERGY INC | EQUITY | 872375 | 10 0 | 2689 | 166,827 | SH | SOLE | 1 |
| TECO ENERGY INC | EQUITY | 872375 | 10 0 | 13 | 768 | SH | SOLE | 2 |
| TECO ENERGY INC | EQUITY | 872375 | 10 0 | 4 | 250 | SH | DEFINED | 4 |
| TECUMSEH PRODUCTS CO | EQUITY | 878895 | 20 0 | 1250 | 50,976 | SH | SOLE | 1 |
| TEEKAY SHIPPING CORP | EQUITY | Y8564W | 10 3 | 4 | 115 | SH | DEFINED | 4 |
| TEJON RANCH CO | EQUITY | 879080 | 10 9 | 323 | 6,609 | SH | SOLE | 1 |
| TEKELEC | EQUITY | 879101 | 10 3 | 594 | 42,971 | SH | SOLE | 1 |
| TEKELEC | EQUITY | 879101 | 10 3 | 8227 | 591,900 | SH | SOLE | 2 |
| TEKTRONIX INC | EQUITY | 879131 | 10 0 | 1362 | 38,153 | SH | SOLE | 1 |
| TEKTRONIX INC | EQUITY | 879131 | 10 0 | 9 | 309 | SH | SOLE | 2 |
| TELECOM CORP OF NEW ZEALAND LT | EQUITY | 879278 | 20 8 | 40 | 1,480 | SH | DEFINED | 4 |
| TELEDYNE TECHNOLOGIES INC | EQUITY | 879360 | 10 5 | 1068 | 30,003 | SH | SOLE | 1 |
| TELEDYNE TECHNOLOGIES INC | EQUITY | 879360 | 10 5 | 288 | 9,900 | SH | SOLE | 2 |
| TELEFLEX INC | EQUITY | 879369 | 10 6 | 8946 | 124,892 | SH | SOLE | 1 |

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|--------------------------------|-----------|--------|----|---|-------|-----------|-----|---------|---|
| TELEFONOS DE MEXICO SA DE CV | EQUITY | 879403 | 78 | 0 | 3 | 130 | SH | DEFINED | 4 |
| TELEPHONE & DATA SYSTEMS INC | EQUITY | 879433 | 10 | 0 | 8701 | 220,625 | SH | SOLE | 1 |
| TELETECH HOLDINGS INC | EQUITY | 879939 | 10 | 6 | 282 | 25,399 | SH | SOLE | 1 |
| TELIK INC | EQUITY | 87959M | 10 | 9 | 765 | 39,512 | SH | SOLE | 1 |
| TELIK INC | EQUITY | 87959M | 10 | 9 | 1376 | 81,000 | SH | SOLE | 2 |
| TELKONET INC | EQUITY | 879604 | 10 | 6 | 115 | 27,009 | SH | SOLE | 1 |
| TELLABS INC | EQUITY | 879664 | 10 | 0 | 3596 | 226,178 | SH | SOLE | 1 |
| TELLABS INC | EQUITY | 879664 | 10 | 0 | 18 | 1,656 | SH | SOLE | 2 |
| TEMPLE-INLAND INC | EQUITY | 879868 | 10 | 7 | 2315 | 51,968 | SH | SOLE | 1 |
| TEMPLE-INLAND INC | EQUITY | 879868 | 10 | 7 | 19 | 414 | SH | SOLE | 2 |
| TEMPLETON DRAGON FUND INC | EQUITY | 88018T | 10 | 1 | 781 | 36,095 | SH | DEFINED | 4 |
| TEMPLETON EMERGING MARKETS INC | EQUITY | 880192 | 10 | 9 | 149 | 11,593 | SH | DEFINED | 4 |
| TEMPLETON GLOBAL INCOME FUND | EQUITY | 880198 | 10 | 6 | 1325 | 153,925 | SH | DEFINED | 4 |
| TEMPUR-PEDIC INTERNATIONAL INC | EQUITY | 88023U | 10 | 1 | 14 | 984 | SH | SOLE | 1 |
| TENARIS SA | EQUITY | 88031M | 10 | 9 | 8394 | 46,462 | SH | SOLE | 1 |
| TENET HEALTHCARE CORP | EQUITY | 88033G | 10 | 0 | 1620 | 219,469 | SH | SOLE | 1 |
| TENET HEALTHCARE CORP | EQUITY | 88033G | 10 | 0 | 13 | 1,734 | SH | SOLE | 2 |
| TENNANT CO | EQUITY | 880345 | 10 | 3 | 314 | 5,992 | SH | SOLE | 1 |
| TENNECO INC | EQUITY | 880349 | 10 | 5 | 719 | 33,157 | SH | SOLE | 1 |
| TERADYNE INC | EQUITY | 880770 | 10 | 2 | 1424 | 91,821 | SH | SOLE | 1 |
| TERADYNE INC | EQUITY | 880770 | 10 | 2 | 11 | 726 | SH | SOLE | 2 |
| TERAYON COMMUNICATION SYSTEMS | EQUITY | 880775 | 10 | 1 | 109 | 59,700 | SH | SOLE | 1 |
| TERCICA INC | EQUITY | 88078L | 10 | 5 | 57 | 8,452 | SH | SOLE | 1 |
| TEREX CORP | EQUITY | 880779 | 10 | 3 | 119 | 1,501 | SH | SOLE | 1 |
| TERRA INDUSTRIES INC | EQUITY | 880915 | 10 | 3 | 498 | 70,665 | SH | SOLE | 1 |
| TERREMARK WORLDWIDE INC | EQUITY | 881448 | 20 | 3 | 193 | 22,711 | SH | SOLE | 1 |
| TESORO CORP | EQUITY | 881609 | 10 | 1 | 126 | 1,839 | SH | SOLE | 1 |
| TESSERA TECHNOLOGIES INC | EQUITY | 88164L | 10 | 0 | 1071 | 33,388 | SH | SOLE | 1 |
| TESSERA TECHNOLOGIES INC | EQUITY | 88164L | 10 | 0 | 458 | 17,700 | SH | SOLE | 2 |
| TETRA TECH INC | EQUITY | 88162G | 10 | 3 | 760 | 39,793 | SH | SOLE | 1 |
| TETRA TECHNOLOGIES INC | EQUITY | 88162F | 10 | 5 | 1213 | 25,787 | SH | SOLE | 1 |
| TEVA PHARMACEUT FIN BV | CORP BOND | 88164M | AB | 4 | 958 | 500,000 | PRN | SOLE | 1 |
| TEVA PHARMACEUTICAL INDUSTRIES | EQUITY | 881624 | 20 | 9 | 3091 | 75,060 | SH | SOLE | 1 |
| TEVA PHARMACEUTICAL INDUSTRIES | EQUITY | 881624 | 20 | 9 | 2671 | 62,100 | SH | SOLE | 2 |
| TEVA PHARMACEUTICAL INDUSTRIES | EQUITY | 881624 | 20 | 9 | 736 | 17,881 | SH | DEFINED | 4 |
| TEXAS CAPITAL BANCSHARES INC | EQUITY | 88224Q | 10 | 7 | 408 | 16,985 | SH | SOLE | 1 |
| TEXAS INDUSTRIES INC | EQUITY | 882491 | 10 | 3 | 1043 | 17,247 | SH | SOLE | 1 |
| TEXAS INDUSTRIES INC | EQUITY | 882491 | 10 | 3 | 9 | 150 | SH | DEFINED | 4 |
| TEXAS INSTRUMENTS INC | EQUITY | 882508 | 10 | 4 | 33558 | 1,033,518 | SH | SOLE | 1 |
| TEXAS INSTRUMENTS INC | EQUITY | 882508 | 10 | 4 | 85078 | 2,652,873 | SH | SOLE | 2 |
| TEXAS INSTRUMENTS INC | EQUITY | 882508 | 10 | 4 | 1344 | 41,405 | SH | DEFINED | 4 |
| TEXAS REGIONAL BANCSHARES INC | EQUITY | 882673 | 10 | 6 | 3795 | 128,701 | SH | SOLE | 1 |
| TEXAS ROADHOUSE INC | EQUITY | 882681 | 10 | 9 | 547 | 32,019 | SH | SOLE | 1 |
| TEXAS ROADHOUSE INC | EQUITY | 882681 | 10 | 9 | 3065 | 197,100 | SH | SOLE | 2 |
| TEXTRON INC | EQUITY | 883203 | 10 | 1 | 5729 | 61,350 | SH | SOLE | 1 |
| TEXTRON INC | EQUITY | 883203 | 10 | 1 | 38 | 489 | SH | SOLE | 2 |
| THERAVANCE INC | EQUITY | 88338T | 10 | 4 | 797 | 35,400 | SH | SOLE | 2 |
| THERMO ELECTRON CORP | EQUITY | 883556 | 10 | 2 | 2798 | 75,436 | SH | SOLE | 1 |
| THERMO ELECTRON CORP | EQUITY | 883556 | 10 | 2 | 18 | 600 | SH | SOLE | 2 |
| THERMO ELECTRON CORP | EQUITY | 883556 | 10 | 2 | 6 | 162 | SH | DEFINED | 4 |
| THERMOGENESIS CORP | EQUITY | 883623 | 20 | 9 | 165 | 40,731 | SH | SOLE | 1 |
| THOMAS & BETTS CORP | EQUITY | 884315 | 10 | 2 | 6349 | 123,562 | SH | SOLE | 1 |
| THOMAS NELSON INC | EQUITY | 640376 | 10 | 9 | 1367 | 46,724 | SH | SOLE | 1 |
| THOMAS NELSON INC | EQUITY | 640376 | 10 | 9 | 917 | 37,200 | SH | SOLE | 2 |
| THOR INDUSTRIES INC | EQUITY | 885160 | 10 | 1 | 5234 | 98,090 | SH | SOLE | 1 |
| THORATEC CORP | EQUITY | 885175 | 30 | 7 | 707 | 36,709 | SH | SOLE | 1 |

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| THORNBURG MORTGAGE INC | EQUITY | 885218 | 10 7 | 9216 | 340,567 | SH | SOLE | 1 |
| THQ INC | EQUITY | 872443 | 40 3 | 1222 | 47,190 | SH | SOLE | 1 |
| THRESHOLD PHARMACEUTICALS INC | EQUITY | 885807 | 10 7 | 77 | 5,135 | SH | SOLE | 1 |
| TIBCO SOFTWARE INC | EQUITY | 88632Q | 10 3 | 1372 | 164,088 | SH | SOLE | 1 |
| TIDEWATER INC | EQUITY | 886423 | 10 2 | 7020 | 127,110 | SH | SOLE | 1 |
| TIDEWATER INC | EQUITY | 886423 | 10 2 | 2029 | 36,735 | SH | DEFINED | 4 |
| TIENS BIOTECH GROUP USA INC | EQUITY | 88650T | 10 4 | 14 | 3,136 | SH | SOLE | 1 |
| TIERONE CORP | EQUITY | 88650R | 10 8 | 468 | 13,794 | SH | SOLE | 1 |
| TIFFANY & CO | EQUITY | 886547 | 10 8 | 3514 | 93,611 | SH | SOLE | 1 |
| TIFFANY & CO | EQUITY | 886547 | 10 8 | 20 | 525 | SH | SOLE | 2 |
| TIMBERLAND CO | EQUITY | 887100 | 10 5 | 3939 | 115,083 | SH | SOLE | 1 |
| TIMBERLAND CO | EQUITY | 887100 | 10 5 | 7 | 204 | SH | DEFINED | 4 |
| TIME WARNER INC | EQUITY | 887317 | 10 5 | 70621 | 4,206,133 | SH | SOLE | 1 |
| TIME WARNER INC | EQUITY | 887317 | 10 5 | 300 | 17,211 | SH | SOLE | 2 |
| TIME WARNER INC | EQUITY | 887317 | 10 5 | 7 | 423 | SH | DEFINED | 4 |
| TIME WARNER TELECOM INC | EQUITY | 887319 | 10 1 | 685 | 38,135 | SH | SOLE | 1 |
| TIMKEN CO | EQUITY | 887389 | 10 4 | 5685 | 176,172 | SH | SOLE | 1 |
| TITAN INTERNATIONAL INC | EQUITY | 88830M | 10 2 | 202 | 11,697 | SH | SOLE | 1 |
| TITANIUM METALS CORP | EQUITY | 888339 | 20 7 | 921 | 18,960 | SH | SOLE | 1 |
| TIVO INC | EQUITY | 888706 | 10 8 | 313 | 43,339 | SH | SOLE | 1 |
| TJX COMPANIES INC | CORP BOND | 872540 | AL 3 | 2969 | 3,550,000 | PRN | SOLE | 1 |
| TJX COS INC | EQUITY | 872540 | 10 9 | 66565 | 2,681,670 | SH | SOLE | 1 |
| TJX COS INC | EQUITY | 872540 | 10 9 | 40 | 1,701 | SH | SOLE | 2 |
| TNS INC | EQUITY | 872960 | 10 9 | 172 | 8,118 | SH | SOLE | 1 |
| TODCO | EQUITY | 88889T | 10 7 | 1419 | 36,017 | SH | SOLE | 1 |
| TODCO | EQUITY | 88889T | 10 7 | 11428 | 340,400 | SH | SOLE | 2 |
| TODCO | EQUITY | 88889T | 10 7 | 12 | 300 | SH | DEFINED | 4 |
| TOLL BROTHERS INC | EQUITY | 889478 | 10 3 | 8536 | 246,489 | SH | SOLE | 1 |
| TOMPKINS TRUSTCO INC | EQUITY | 890110 | 10 9 | 232 | 4,820 | SH | SOLE | 1 |
| TOO INC | EQUITY | 890333 | 10 7 | 897 | 26,123 | SH | SOLE | 1 |
| TOO INC | EQUITY | 890333 | 10 7 | 567 | 20,100 | SH | SOLE | 2 |
| TOOTSIE ROLL INDUSTRIES INC | EQUITY | 890516 | 10 7 | 2146 | 73,311 | SH | SOLE | 1 |
| TOP TANKERS INC | EQUITY | Y8897Y | 10 7 | 10 | 800 | SH | DEFINED | 4 |
| TOPPS CO INC/THE | EQUITY | 890786 | 10 6 | 237 | 26,980 | SH | SOLE | 1 |
| TORCH ENERGY ROYALTY TRUST | EQUITY | 891013 | 10 4 | 17 | 2,125 | SH | DEFINED | 4 |
| TORCHMARK CORP | EQUITY | 891027 | 10 4 | 6420 | 112,442 | SH | SOLE | 1 |
| TORCHMARK CORP | EQUITY | 891027 | 10 4 | 21 | 384 | SH | SOLE | 2 |
| TOREADOR RESOURCES CORP | EQUITY | 891050 | 10 6 | 364 | 11,716 | SH | SOLE | 1 |
| TORO CO | EQUITY | 891092 | 10 8 | 50 | 1,056 | SH | SOLE | 1 |
| TORO CO | EQUITY | 891092 | 10 8 | 552 | 12,600 | SH | SOLE | 2 |
| TORONTO-DOMINION BANK | EQUITY | 891160 | 50 9 | 6494 | 116,484 | SH | OTHER | 1 |
| | | | | | | | | |
| TOTAL SYSTEM SERVICES INC | EQUITY | 891906 | 10 9 | 18 | 909 | SH | SOLE | 1 |
| TOTAL SYSTEM SERVICES INC | EQUITY | 891906 | 10 9 | 46 | 2,329 | SH | DEFINED | 1 |
| TOWER GROUP INC | EQUITY | 891777 | 10 4 | 294 | 12,737 | SH | SOLE | 1 |
| TOWN & COUNTRY TRUST/THE | EQUITY | 892081 | 10 0 | 542 | 13,355 | SH | SOLE | 1 |
| TOYOTA MOTOR CORP | EQUITY | 892331 | 30 7 | 1 | 10 | SH | DEFINED | 1 |
| TRACTOR SUPPLY CO | EQUITY | 892356 | 10 6 | 1656 | 24,967 | SH | SOLE | 1 |
| TRADESTATION GROUP INC | EQUITY | 89267P | 10 5 | 210 | 15,183 | SH | SOLE | 1 |
| TRAMMELL CROW CO | EQUITY | 89288R | 10 6 | 946 | 26,535 | SH | SOLE | 1 |
| TRANS WORLD ENTERTAINMENT | EQUITY | 89336Q | 10 0 | 78 | 13,966 | SH | SOLE | 1 |
| TRANSACTION SYSTEMS ARCHITECTS | EQUITY | 893416 | 10 7 | 3301 | 105,760 | SH | SOLE | 1 |
| TRANSACTION SYSTEMS ARCHITECTS | EQUITY | 893416 | 10 7 | 501 | 17,400 | SH | SOLE | 1 |
| TRANSATLANTIC HOLDINGS INC | EQUITY | 893521 | 10 4 | 47 | 800 | SH | SOLE | 1 |
| TRANSATLANTIC HOLDINGS INC | EQUITY | 893521 | 10 4 | 2,284,966 | 39,092,662 | SH | SOLE | 1 |
| TRANSMONTAIGNE INC | EQUITY | 893934 | 10 9 | 315 | 32,144 | SH | SOLE | 1 |
| TRANSOCEAN INC | EQUITY | G90078 | 10 9 | 43404 | 622,818 | SH | SOLE | 1 |

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| TRANSWITCH CORP | EQUITY | 894065 | 10 | 1 | 1052 | 404,559 | SH | SOLE |
| TRAVELERS PTY CASUALTY | CORP BOND | 89420G | 30 | 7 | 3227 | 134,500 | PRN | SOLE |
| TRAVELZOO INC | EQUITY | 89421Q | 10 | 6 | 52 | 2,648 | SH | SOLE |
| TREDEGAR CORP | EQUITY | 894650 | 10 | 0 | 347 | 21,793 | SH | SOLE |
| TREEHOUSE FOODS INC | EQUITY | 89469A | 10 | 4 | 24 | 902 | SH | SOLE |
| TREX CO INC | EQUITY | 89531P | 10 | 5 | 278 | 8,761 | SH | SOLE |
| TRIAD GUARANTY INC | EQUITY | 895925 | 10 | 5 | 318 | 6,788 | SH | SOLE |
| TRIAD HOSPITALS INC | EQUITY | 89579K | 10 | 9 | 7584 | 181,007 | SH | SOLE |
| TRIAD HOSPITALS INC | EQUITY | 89579K | 10 | 9 | 1827 | 43,600 | SH | SOLE |
| TRIARC COS INC | EQUITY | 895927 | 30 | 9 | 582 | 33,305 | SH | SOLE |
| TRIBUNE CO | EQUITY | 896047 | 10 | 7 | 7876 | 287,129 | SH | SOLE |
| TRIBUNE CO | EQUITY | 896047 | 10 | 7 | 29 | 966 | SH | SOLE |
| TRICO BANCSHARES | EQUITY | 896095 | 10 | 6 | 260 | 9,196 | SH | SOLE |
| TRICO MARINE SERVICES INC | EQUITY | 896106 | 20 | 0 | 38557 | 1,193,700 | SH | SOLE |
| TRIDENT MICROSYSTEMS INC | EQUITY | 895919 | 10 | 8 | 1943 | 66,859 | SH | SOLE |
| TRIMBLE NAVIGATION LTD | EQUITY | 896239 | 10 | 0 | 58 | 1,288 | SH | SOLE |
| TRIMERIS INC | EQUITY | 896263 | 10 | 0 | 182 | 13,486 | SH | SOLE |
| TRINITY INDUSTRIES INC | EQUITY | 896522 | 10 | 9 | 6622 | 121,743 | SH | SOLE |
| TRIPATH IMAGING INC | EQUITY | 896942 | 10 | 9 | 160 | 22,990 | SH | SOLE |
| TRIPLE CROWN MEDIA INC | EQUITY | 89675K | 10 | 2 | 19 | 3,287 | SH | SOLE |
| TRIQUINT SEMICONDUCTOR INC | EQUITY | 89674K | 10 | 3 | 1948 | 395,966 | SH | SOLE |
| TRIUMPH GROUP INC | EQUITY | 896818 | 10 | 1 | 893 | 20,185 | SH | SOLE |
| TRI-VALLEY CORP | EQUITY | 895735 | 10 | 8 | 135 | 16,917 | SH | SOLE |
| TRIZEC PROPERTIES INC | EQUITY | 89687P | 10 | 7 | 72 | 2,801 | SH | SOLE |
| TRIZETTO GROUP | EQUITY | 896882 | 10 | 7 | 1997 | 113,517 | SH | SOLE |
| TRM CORP | EQUITY | 872636 | 10 | 5 | 66 | 9,879 | SH | SOLE |
| TRONOX INC | EQUITY | 897051 | 10 | 8 | 225 | 13,291 | SH | SOLE |
| TRUE RELIGION APPAREL INC | EQUITY | 89784N | 10 | 4 | 374 | 24,300 | SH | SOLE |
| TRUSTCO BANK CORP NY | EQUITY | 898349 | 10 | 5 | 696 | 57,221 | SH | SOLE |
| TRUSTMARK CORP | EQUITY | 898402 | 10 | 2 | 1138 | 35,957 | SH | SOLE |
| TRUSTREET PROPERTIES INC | EQUITY | 898404 | 10 | 8 | 761 | 50,091 | SH | SOLE |
| TRW AUTOMOTIVE HOLDINGS CORP | EQUITY | 87264S | 10 | 6 | 30 | 1,305 | SH | SOLE |
| TSMC | EQUITY | 874039 | 10 | 0 | 23600 | 2,381,400 | SH | SOLE |
| TSMC | EQUITY | 874039 | 10 | 0 | 502 | 49,918 | SH | DEFINED |
| TTM TECHNOLOGIES INC | EQUITY | 87305R | 10 | 9 | 455 | 31,373 | SH | SOLE |
| TUESDAY MORNING CORP | EQUITY | 899035 | 50 | 5 | 454 | 19,646 | SH | SOLE |
| TUPPERWARE BRANDS CORP | EQUITY | 899896 | 10 | 4 | 3113 | 151,167 | SH | SOLE |
| TURBOCHEF TECHNOLOGIES INC | EQUITY | 900006 | 20 | 6 | 119 | 9,727 | SH | SOLE |
| TXU CORP | EQUITY | 873168 | 10 | 8 | 9627 | 215,082 | SH | SOLE |
| TXU CORP | EQUITY | 873168 | 10 | 8 | 89 | 1,782 | SH | SOLE |

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|------------------------|-----------|--------|----|---|-------|-----------|-----|---------|---|
| TXU CORP | EQUITY | 873168 | 10 | 8 | 13 | 300 | SH | DEFINED | 4 |
| TYCO INTERNATIONAL LTD | EQUITY | 902124 | 10 | 6 | 34162 | 1,270,915 | SH | SOLE | 1 |
| TYCO INTERNATIONAL LTD | EQUITY | 902124 | 10 | 6 | 214 | 7,431 | SH | SOLE | 2 |
| TYCO INTERNATIONAL LTD | EQUITY | 902124 | 10 | 6 | 517 | 19,236 | SH | DEFINED | 4 |
| TYCO INTL GROUP SA | CORP BOND | 902118 | BG | 2 | 3322 | 2,600,000 | PRN | SOLE | 1 |
| TYLER TECHNOLOGIES INC | EQUITY | 902252 | 10 | 5 | 295 | 26,846 | SH | SOLE | 1 |
| TYSON FOODS INC | EQUITY | 902494 | 10 | 3 | 3436 | 250,040 | SH | SOLE | 1 |
| TYSON FOODS INC | EQUITY | 902494 | 10 | 3 | 16 | 930 | SH | SOLE | 2 |
| UAL CORP | EQUITY | 902549 | 80 | 7 | 8407 | 210,534 | SH | SOLE | 1 |
| UAP HOLDING CORP | EQUITY | 903441 | 10 | 3 | 547 | 25,433 | SH | SOLE | 1 |
| UBIQUITEL INC | EQUITY | 903474 | 30 | 2 | 583 | 57,769 | SH | SOLE | 1 |
| UCBH HOLDINGS INC | EQUITY | 90262T | 30 | 8 | 1316 | 69,573 | SH | SOLE | 1 |
| UGI CORP | EQUITY | 902681 | 10 | 5 | 66 | 3,151 | SH | SOLE | 1 |
| UICI | EQUITY | 902737 | 10 | 5 | 2101 | 56,806 | SH | SOLE | 1 |
| UIL HOLDINGS CORP | EQUITY | 902748 | 10 | 2 | 583 | 11,136 | SH | SOLE | 1 |
| ULTICOM INC | EQUITY | 903844 | 10 | 8 | 105 | 9,781 | SH | SOLE | 1 |

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|---------------------------------|--------|--------|------|-------|---------|----|---------|---|
| ULTIMATE SOFTWARE GROUP INC | EQUITY | 90385D | 10 7 | 447 | 17,283 | SH | SOLE | 1 |
| ULTRA PETROLEUM CORP | EQUITY | 903914 | 10 9 | 11978 | 224,500 | SH | SOLE | 2 |
| ULTRALIFE BATTERIES INC | EQUITY | 903899 | 10 2 | 141 | 10,961 | SH | SOLE | 1 |
| ULTRATECH INC | EQUITY | 904034 | 10 5 | 445 | 18,189 | SH | SOLE | 1 |
| UMB FINANCIAL CORP | EQUITY | 902788 | 10 8 | 834 | 11,875 | SH | SOLE | 1 |
| UMPQUA HOLDINGS CORP | EQUITY | 904214 | 10 3 | 1553 | 54,501 | SH | SOLE | 1 |
| UNDER ARMOUR INC | EQUITY | 904311 | 10 7 | 283 | 8,745 | SH | SOLE | 1 |
| UNIBANCO | EQUITY | 90458E | 10 7 | 16839 | 227,830 | SH | SOLE | 1 |
| UNICA CORP | EQUITY | 904583 | 10 1 | 61 | 5,258 | SH | SOLE | 1 |
| UNIFIRST CORP/MA | EQUITY | 904708 | 10 4 | 234 | 7,059 | SH | SOLE | 1 |
| UNION BANKSHARES CORP/VA | EQUITY | 905399 | 10 1 | 304 | 6,658 | SH | SOLE | 1 |
| UNION DRILLING INC | EQUITY | 90653P | 10 5 | 98 | 6,711 | SH | SOLE | 1 |
| UNION PACIFIC CORP | EQUITY | 907818 | 10 8 | 14128 | 151,347 | SH | SOLE | 1 |
| UNION PACIFIC CORP | EQUITY | 907818 | 10 8 | 79 | 978 | SH | SOLE | 2 |
| UNION PACIFIC CORP | EQUITY | 907818 | 10 8 | 36 | 390 | SH | DEFINED | 4 |
| UNIONBANCAL CORP | EQUITY | 908906 | 10 0 | 250 | 3,559 | SH | SOLE | 1 |
| UNISOURCE ENERGY CORP | EQUITY | 909205 | 10 6 | 802 | 26,280 | SH | SOLE | 1 |
| UNISYS CORP | EQUITY | 909214 | 10 8 | 1102 | 159,908 | SH | SOLE | 1 |
| UNISYS CORP | EQUITY | 909214 | 10 8 | 7 | 1,260 | SH | SOLE | 2 |
| UNIT CORP | EQUITY | 909218 | 10 9 | 1224 | 21,948 | SH | SOLE | 1 |
| UNIT CORP | EQUITY | 909218 | 10 9 | 858 | 15,600 | SH | SOLE | 2 |
| UNITED AUTO GROUP INC | EQUITY | 909440 | 10 9 | 874 | 20,318 | SH | SOLE | 1 |
| UNITED BANKSHARES INC | EQUITY | 909907 | 10 7 | 1089 | 28,454 | SH | SOLE | 1 |
| UNITED BREWERIES CO INC | EQUITY | 204429 | 10 4 | 613 | 24,300 | SH | SOLE | 2 |
| UNITED CAPITAL CORP | EQUITY | 909912 | 10 7 | 55 | 2,201 | SH | SOLE | 1 |
| UNITED COMMUNITY BANKS INC/GA | EQUITY | 90984P | 10 5 | 676 | 24,023 | SH | SOLE | 1 |
| UNITED COMMUNITY BANKS INC/GA | EQUITY | 90984P | 10 5 | 133 | 4,736 | SH | DEFINED | 4 |
| UNITED COMMUNITY FINANCIAL CORP | EQUITY | 909839 | 10 2 | 249 | 20,562 | SH | SOLE | 1 |
| UNITED DOMINION REALTY TRUST I | EQUITY | 910197 | 10 2 | 8060 | 282,418 | SH | SOLE | 1 |
| UNITED FINANCIAL BANCORP INC | EQUITY | 91030R | 10 3 | 73 | 6,097 | SH | SOLE | 1 |
| UNITED FIRE & CASUALTY CO | EQUITY | 910331 | 10 7 | 426 | 12,936 | SH | SOLE | 1 |
| UNITED INDUSTRIAL CORP/NEW YOR | EQUITY | 910671 | 10 6 | 1527 | 25,060 | SH | SOLE | 1 |
| UNITED INDUSTRIAL CORP/NEW YOR | EQUITY | 910671 | 10 6 | 621 | 15,000 | SH | SOLE | 2 |
| UNITED NATURAL FOODS INC | EQUITY | 911163 | 10 3 | 1087 | 31,076 | SH | SOLE | 1 |
| UNITED ONLINE INC | EQUITY | 911268 | 10 0 | 599 | 46,589 | SH | SOLE | 1 |
| UNITED PANAM FINANCIAL CORP | EQUITY | 911301 | 10 9 | 117 | 3,791 | SH | SOLE | 1 |
| UNITED PARCEL SERVICE INC | EQUITY | 911312 | 10 6 | 55314 | 696,820 | SH | SOLE | 1 |
| UNITED PARCEL SERVICE INC | EQUITY | 911312 | 10 6 | 306 | 4,074 | SH | SOLE | 2 |
| UNITED PARCEL SERVICE INC | EQUITY | 911312 | 10 6 | 78 | 978 | SH | DEFINED | 4 |
| UNITED RENTALS INC | EQUITY | 911363 | 10 9 | 6555 | 190,001 | SH | SOLE | 1 |
| UNITED RENTALS INC | EQUITY | 911363 | 10 9 | 667 | 19,335 | SH | DEFINED | 4 |
| UNITED SECURITY BANCSHARES/THO | EQUITY | 911459 | 10 5 | 118 | 4,394 | SH | SOLE | 1 |
| UNITED STATES STEEL CORP | EQUITY | 912909 | 10 8 | 3100 | 51,094 | SH | SOLE | 1 |
| UNITED STATES STEEL CORP | EQUITY | 912909 | 10 8 | 20 | 420 | SH | SOLE | 2 |
| UNITED STATIONERS INC | EQUITY | 913004 | 10 7 | 1596 | 30,048 | SH | SOLE | 1 |
| UNITED SURGICAL PARTNERS INTER | EQUITY | 913016 | 30 9 | 1164 | 32,882 | SH | SOLE | 1 |
| UNITED SURGICAL PARTNERS INTER | EQUITY | 913016 | 30 9 | 6484 | 228,800 | SH | SOLE | 2 |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017 | 10 9 | 28063 | 484,095 | SH | SOLE | 1 |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017 | 10 9 | 15037 | 268,959 | SH | SOLE | 2 |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017 | 10 9 | 33 | 569 | SH | DEFINED | 4 |
| UNITED THERAPEUTICS CORP | EQUITY | 91307C | 10 2 | 1140 | 17,205 | SH | SOLE | 1 |
| UNITED THERAPEUTICS CORP | EQUITY | 91307C | 10 2 | 664 | 9,600 | SH | SOLE | 2 |
| UNITED UTILITIES PLC | EQUITY | 91311Q | 10 5 | 104 | 4,274 | SH | DEFINED | 4 |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P | 10 2 | 33465 | 599,086 | SH | SOLE | 1 |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P | 10 2 | 57600 | 926,934 | SH | SOLE | 2 |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P | 10 2 | 57 | 1,025 | SH | DEFINED | 4 |

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|--------------------------------|--------|--------|----|---|-------|-----------|------|---------|---|
| UNITRIN INC | EQUITY | 913275 | 10 | 3 | 4429 | 95,220 | SH | SOLE | 1 |
| UNIVERSAL AMERICAN FINANCIAL C | EQUITY | 913377 | 10 | 7 | 307 | 19,907 | SH | SOLE | 1 |
| UNIVERSAL COMPRESSION HOLDINGS | EQUITY | 913431 | 10 | 2 | 648 | 12,785 | SH | SOLE | 1 |
| UNIVERSAL CORP/RICHMOND VA | EQUITY | 913456 | 10 | 9 | 2680 | 72,887 | SH | SOLE | 1 |
| UNIVERSAL DISPLAY CORP | EQUITY | 91347P | 10 | 5 | 257 | 17,872 | SH | SOLE | 1 |
| UNIVERSAL ELECTRONICS INC | EQUITY | 913483 | 10 | 3 | 182 | 10,301 | SH | SOLE | 1 |
| UNIVERSAL FOREST PRODUCTS INC | EQUITY | 913543 | 10 | 4 | 1461 | 23,012 | SH | SOLE | 1 |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 91359E | 10 | 5 | 327 | 8,944 | SH | SOLE | 1 |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 91359E | 10 | 5 | 68 | 1,871 | SH | DEFINED | 4 |
| UNIVERSAL HEALTH SERVICES INC | EQUITY | 913903 | 10 | 0 | 5810 | 114,391 | SH | SOLE | 1 |
| UNIVERSAL TECHNICAL INSTITUTE | EQUITY | 913915 | 10 | 4 | 490 | 16,266 | SH | SOLE | 1 |
| UNIVERSAL TRUCKLOAD SERVICES I | EQUITY | 91388P | 10 | 5 | 106 | 4,227 | SH | SOLE | 1 |
| UNIVEST CORP OF PENNSYLVANIA | EQUITY | 915271 | 10 | 0 | 222 | 8,731 | SH | SOLE | 1 |
| UNIVISION COMMUNICATIONS INC | EQUITY | 914906 | 10 | 2 | 5199 | 150,828 | SH | SOLE | 1 |
| UNIVISION COMMUNICATIONS INC | EQUITY | 914906 | 10 | 2 | 10957 | 372,825 | SH | SOLE | 2 |
| UNUMPROVIDENT CORP | EQUITY | 91529Y | 10 | 6 | 2861 | 139,707 | SH | SOLE | 1 |
| UNUMPROVIDENT CORP | EQUITY | 91529Y | 10 | 6 | 25 | 1,101 | SH | SOLE | 2 |
| URBAN OUTFITTERS INC | EQUITY | 917047 | 10 | 2 | 5936 | 241,885 | SH | SOLE | 1 |
| URBAN OUTFITTERS INC | EQUITY | 917047 | 10 | 2 | 34039 | 1,344,900 | SH | SOLE | 2 |
| URBAN OUTFITTERS INC | EQUITY | 917047 | 10 | 2 | 56 | 2,300 | SH | DEFINED | 4 |
| URBAN OUTFITTERS INC | OPTION | 917047 | 90 | 2 | -1 | -23 | CALL | DEFINED | 4 |
| URS CORP | EQUITY | 903236 | 10 | 7 | 1249 | 31,038 | SH | SOLE | 1 |
| URSTADT BIDDLE PROPERTIES INC | EQUITY | 917286 | 20 | 5 | 288 | 16,006 | SH | SOLE | 1 |
| US BANCORP | EQUITY | 902973 | 30 | 4 | 46759 | 1,533,076 | SH | SOLE | 1 |
| US BANCORP | EQUITY | 902973 | 30 | 4 | 18654 | 624,105 | SH | SOLE | 2 |
| US BANCORP | EQUITY | 902973 | 30 | 4 | 52 | 1,715 | SH | DEFINED | 4 |
| US CELLULAR CORP | EQUITY | 911684 | 10 | 8 | 26 | 443 | SH | SOLE | 1 |
| US PHYSICAL THERAPY INC | EQUITY | 90337L | 10 | 8 | 155 | 9,038 | SH | SOLE | 1 |
| US XPRESS ENTERPRISES INC | EQUITY | 90338N | 10 | 3 | 141 | 7,223 | SH | SOLE | 1 |
| USA MOBILITY INC | EQUITY | 90341G | 10 | 3 | 584 | 20,515 | SH | SOLE | 1 |
| USA TRUCK INC | EQUITY | 902925 | 10 | 6 | 117 | 4,757 | SH | SOLE | 1 |
| USANA HEALTH SCIENCES INC | EQUITY | 90328M | 10 | 7 | 836 | 20,029 | SH | SOLE | 1 |
| USB HOLDING CO INC | EQUITY | 902910 | 10 | 8 | 202 | 8,788 | SH | SOLE | 1 |
| USEC INC | EQUITY | 90333E | 10 | 8 | 789 | 65,477 | SH | SOLE | 1 |
| USEC INC | EQUITY | 90333E | 10 | 8 | 22 | 1,800 | SH | DEFINED | 4 |
| USG CORP | EQUITY | 903293 | 40 | 5 | 978 | 10,299 | SH | SOLE | 1 |
| USI HOLDINGS CORP | EQUITY | 90333H | 10 | 1 | 556 | 34,475 | SH | SOLE | 1 |
| UST INC | EQUITY | 902911 | 10 | 6 | 3150 | 75,715 | SH | SOLE | 1 |
| UST INC | EQUITY | 902911 | 10 | 6 | 25 | 603 | SH | SOLE | 2 |
| U-STORE-IT TRUST | EQUITY | 91274F | 10 | 4 | 5456 | 270,772 | SH | SOLE | 1 |
| UTILITIES SELECT SECTOR SPDR F | EQUITY | 81369Y | 88 | 6 | 62 | 1,999 | SH | DEFINED | 4 |
| UTSTARCOM INC | EQUITY | 918076 | 10 | 0 | 1875 | 298,108 | SH | SOLE | 1 |
| VAIL RESORTS INC | EQUITY | 91879Q | 10 | 9 | 894 | 23,398 | SH | SOLE | 1 |
| VALASSIS COMMUNICATIONS INC | EQUITY | 918866 | 10 | 4 | 4015 | 136,691 | SH | SOLE | 1 |
| VALEANT PHARMACEUTICALS INTERN | EQUITY | 91911X | 10 | 4 | 3081 | 194,359 | SH | SOLE | 1 |
| VALENCE TECHNOLOGY INC | EQUITY | 918914 | 10 | 2 | 83 | 33,478 | SH | SOLE | 1 |
| VALERO ENERGY CORP | EQUITY | 91913Y | 10 | 0 | 17005 | 284,459 | SH | SOLE | 1 |
| VALERO ENERGY CORP | EQUITY | 91913Y | 10 | 0 | 117 | 2,259 | SH | SOLE | 2 |
| VALERO ENERGY CORP | EQUITY | 91913Y | 10 | 0 | 1548 | 25,892 | SH | DEFINED | 4 |
| VALERO LP | EQUITY | 91913W | 10 | 4 | 1925 | 38,000 | SH | SOLE | 1 |
| VALERO LP | EQUITY | 91913W | 10 | 4 | 10 | 204 | SH | DEFINED | 4 |
| VALHI INC | EQUITY | 918905 | 10 | 0 | 5 | 281 | SH | SOLE | 1 |
| VALLEY NATIONAL BANCORP | EQUITY | 919794 | 10 | 7 | 84 | 3,296 | SH | SOLE | 1 |
| VALMONT INDUSTRIES INC | EQUITY | 920253 | 10 | 1 | 642 | 15,283 | SH | SOLE | 1 |
| VALOR COMMUNICATIONS GROUP INC | EQUITY | 920255 | 10 | 6 | 3633 | 276,082 | SH | SOLE | 1 |
| VALSPAR CORP | EQUITY | 920355 | 10 | 4 | 5964 | 213,992 | SH | SOLE | 1 |

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|--------------------------------|--------|--------|----|---|--------|-----------|----|---------|---|
| VALUE LINE INC | EQUITY | 920437 | 10 | 0 | 38 | 1,021 | SH | SOLE | 1 |
| VALUECLICK INC | EQUITY | 92046N | 10 | 2 | 1124 | 66,421 | SH | SOLE | 1 |
| VALUECLICK INC | EQUITY | 92046N | 10 | 2 | 418 | 23,100 | SH | SOLE | 2 |
| VALUEVISION MEDIA INC | EQUITY | 92047K | 10 | 7 | 265 | 20,772 | SH | SOLE | 1 |
| VARIAN INC | EQUITY | 922206 | 10 | 7 | 3664 | 88,970 | SH | SOLE | 1 |
| VARIAN MEDICAL SYSTEMS INC | EQUITY | 92220P | 10 | 5 | 15569 | 277,226 | SH | SOLE | 1 |
| VARIAN MEDICAL SYSTEMS INC | EQUITY | 92220P | 10 | 5 | 3409 | 60,700 | SH | SOLE | 3 |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207 | 10 | 5 | 1179 | 41,991 | SH | SOLE | 1 |
| VASCO DATA SECURITY INTERNATIO | EQUITY | 92230Y | 10 | 4 | 149 | 18,207 | SH | SOLE | 1 |
| VCA ANTECH INC | EQUITY | 918194 | 10 | 1 | 4939 | 173,409 | SH | SOLE | 1 |
| VECTOR GROUP LTD | EQUITY | 92240M | 10 | 8 | 445 | 23,366 | SH | SOLE | 1 |
| VECTREN CORP | EQUITY | 92240G | 10 | 1 | 4232 | 160,412 | SH | SOLE | 1 |
| VEECO INSTRUMENTS INC | EQUITY | 922417 | 10 | 0 | 468 | 20,025 | SH | SOLE | 1 |
| VENTANA MEDICAL SYSTEMS INC | EQUITY | 92276H | 10 | 6 | 989 | 23,683 | SH | SOLE | 1 |
| VENTAS INC | EQUITY | 92276F | 10 | 0 | 83 | 2,514 | SH | SOLE | 1 |
| VENTIV HEALTH INC | EQUITY | 922793 | 10 | 4 | 675 | 20,325 | SH | SOLE | 1 |
| VENTIV HEALTH INC | EQUITY | 922793 | 10 | 4 | 446 | 18,900 | SH | SOLE | 2 |
| VERIFONE HOLDINGS INC | EQUITY | 92342Y | 10 | 9 | 572 | 18,897 | SH | SOLE | 1 |
| VERINT SYSTEMS INC | EQUITY | 92343X | 10 | 0 | 352 | 9,950 | SH | SOLE | 1 |
| VERISIGN INC | EQUITY | 92343E | 10 | 2 | 4824 | 201,078 | SH | SOLE | 1 |
| VERISIGN INC | EQUITY | 92343E | 10 | 2 | 5 | 200 | SH | DEFINED | 4 |
| VERITAS DGC INC | EQUITY | 92343P | 10 | 7 | 2567 | 56,545 | SH | SOLE | 1 |
| VERITAS DGC INC | EQUITY | 92343P | 10 | 7 | 447 | 12,600 | SH | SOLE | 2 |
| VERIZON COMMUNICATIONS INC | EQUITY | 92343V | 10 | 4 | 127733 | 3,749,852 | SH | SOLE | 1 |
| VERIZON COMMUNICATIONS INC | EQUITY | 92343V | 10 | 4 | 9407 | 312,306 | SH | SOLE | 2 |
| VERIZON COMMUNICATIONS INC | EQUITY | 92343V | 10 | 4 | 249 | 7,320 | SH | DEFINED | 4 |
| VERTEX PHARMACEUTICALS INC | EQUITY | 92532F | 10 | 0 | 22380 | 611,633 | SH | SOLE | 1 |
| VERTEX PHARMACEUTICALS INC | EQUITY | 92532F | 10 | 0 | 540 | 19,500 | SH | SOLE | 2 |
| VERTRUE INC | EQUITY | 92534N | 10 | 1 | 242 | 5,790 | SH | SOLE | 1 |
| VF CORP | EQUITY | 918204 | 10 | 8 | 2378 | 41,789 | SH | SOLE | 1 |
| VF CORP | EQUITY | 918204 | 10 | 8 | 18 | 327 | SH | SOLE | 2 |
| VIACELL INC | EQUITY | 92554J | 10 | 5 | 33 | 5,984 | SH | SOLE | 1 |
| VIACOM INC | EQUITY | 92553P | 20 | 1 | 13095 | 337,505 | SH | SOLE | 1 |
| VIAD CORP | EQUITY | 92552R | 40 | 6 | 580 | 16,933 | SH | SOLE | 1 |
| VIASAT INC | EQUITY | 92552V | 10 | 0 | 470 | 16,412 | SH | SOLE | 1 |
| VIASYS HEALTHCARE INC | EQUITY | 92553Q | 20 | 9 | 1748 | 58,109 | SH | SOLE | 1 |
| VICOR CORP | EQUITY | 925815 | 10 | 2 | 288 | 14,580 | SH | SOLE | 1 |
| | | | | | | | | | |
| VIGNETTE CORP | EQUITY | 926734 | 40 | 1 | 326 | 22,126 | SH | SOLE | 1 |
| VIISAGE TECHNOLOGY INC | EQUITY | 92675K | 20 | 5 | 193 | 11,046 | SH | SOLE | 1 |
| VIMPEL-COMMUNICATIONS OAO | EQUITY | 68370R | 10 | 9 | 10240 | 238,490 | SH | SOLE | 1 |
| VINEYARD NATIONAL BANCORP | EQUITY | 927426 | 10 | 6 | 174 | 5,929 | SH | SOLE | 1 |
| VIRAGE LOGIC CORP | EQUITY | 92763R | 10 | 4 | 112 | 10,359 | SH | SOLE | 1 |
| VIRGINIA COMMERCE BANCORP | EQUITY | 92778Q | 10 | 9 | 249 | 6,940 | SH | SOLE | 1 |
| VIRGINIA FINANCIAL GROUP INC | EQUITY | 927810 | 10 | 1 | 218 | 5,447 | SH | SOLE | 1 |
| VIROPHARMA INC | EQUITY | 928241 | 10 | 8 | 518 | 27,900 | SH | SOLE | 2 |
| VISHAY INTERTECHNOLOGY INC | EQUITY | 928298 | 10 | 8 | 5514 | 387,211 | SH | SOLE | 1 |
| VISTACARE INC | EQUITY | 92839Y | 10 | 9 | 130 | 8,387 | SH | SOLE | 1 |
| VISTEON CORP | EQUITY | 92839U | 10 | 7 | 450 | 97,884 | SH | SOLE | 1 |
| VISTEON CORP | EQUITY | 92839U | 10 | 7 | 3 | 474 | SH | SOLE | 2 |
| VITAL IMAGES INC | EQUITY | 92846N | 10 | 4 | 318 | 9,328 | SH | SOLE | 1 |
| VITAL SIGNS INC | EQUITY | 928469 | 10 | 5 | 230 | 4,181 | SH | SOLE | 1 |
| VITESSE SEMICONDUCTOR CORP | EQUITY | 928497 | 10 | 6 | 594 | 165,951 | SH | SOLE | 1 |
| VNUS MEDICAL TECHNOLOGIES INC | EQUITY | 928566 | 10 | 8 | 30 | 3,908 | SH | SOLE | 1 |
| VOCUS INC | EQUITY | 92858J | 10 | 8 | 1160 | 78,100 | SH | SOLE | 3 |
| VODAFONE GROUP PLC | EQUITY | 92857W | 10 | 0 | 203 | 9,710 | SH | DEFINED | 4 |
| VOLCOM INC | EQUITY | 92864N | 10 | 1 | 127 | 3,571 | SH | SOLE | 1 |

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| VOLCOM INC | EQUITY | 92864N | 10 1 | 418 | 12,300 | SH | SOLE | 2 |
| VOLT INFORMATION SCIENCES INC | EQUITY | 928703 | 10 7 | 187 | 6,118 | SH | SOLE | 1 |
| VOLTERRA SEMICONDUCTOR CORP | EQUITY | 928708 | 10 6 | 221 | 11,586 | SH | SOLE | 1 |
| VORNADO REALTY TRUST | EQUITY | 929042 | 10 9 | 5324 | 55,463 | SH | SOLE | 1 |
| VORNADO REALTY TRUST | EQUITY | 929042 | 10 9 | 36 | 435 | SH | SOLE | 2 |
| VULCAN MATERIALS CO | EQUITY | 929160 | 10 9 | 4540 | 52,393 | SH | SOLE | 1 |
| VULCAN MATERIALS CO | EQUITY | 929160 | 10 9 | 25 | 375 | SH | SOLE | 2 |
| VULCAN MATERIALS CO | EQUITY | 929160 | 10 9 | 26 | 300 | SH | DEFINED | 4 |
| W HOLDING CO INC | EQUITY | 929251 | 10 6 | 654 | 83,074 | SH | SOLE | 1 |
| W&T OFFSHORE INC | EQUITY | 92922P | 10 6 | 388 | 9,631 | SH | SOLE | 1 |
| WABASH NATIONAL CORP | EQUITY | 929566 | 10 7 | 467 | 23,664 | SH | SOLE | 1 |
| WABTEC CORP | EQUITY | 929740 | 10 8 | 1161 | 35,618 | SH | SOLE | 1 |
| WABTEC CORP | EQUITY | 929740 | 10 8 | 751 | 27,900 | SH | SOLE | 2 |
| WACHOVIA CORP | EQUITY | 929903 | 10 2 | 55289 | 986,426 | SH | SOLE | 1 |
| WACHOVIA CORP | EQUITY | 929903 | 10 2 | 303 | 5,736 | SH | SOLE | 2 |
| WACHOVIA CORP | EQUITY | 929903 | 10 2 | 46 | 815 | SH | DEFINED | 4 |
| WADDELL & REED FINANCIAL INC | EQUITY | 930059 | 10 0 | 5357 | 231,887 | SH | SOLE | 1 |
| WALGREEN CO | EQUITY | 931422 | 10 9 | 18995 | 440,421 | SH | SOLE | 1 |
| WALGREEN CO | EQUITY | 931422 | 10 9 | 165 | 3,735 | SH | SOLE | 2 |
| WALGREEN CO | EQUITY | 931422 | 10 9 | 121 | 2,802 | SH | DEFINED | 4 |
| WAL-MART STORES INC | EQUITY | 931142 | 10 3 | 66798 | 1,414,016 | SH | SOLE | 1 |
| WAL-MART STORES INC | EQUITY | 931142 | 10 3 | 41190 | 880,122 | SH | SOLE | 2 |
| WAL-MART STORES INC | EQUITY | 931142 | 10 3 | 77 | 1,623 | SH | DEFINED | 4 |
| WALT DISNEY CO | EQUITY | 254687 | 10 6 | 94166 | 3,376,335 | SH | SOLE | 1 |
| WALT DISNEY CO | EQUITY | 254687 | 10 6 | 170 | 7,101 | SH | SOLE | 2 |
| WALT DISNEY CO | EQUITY | 254687 | 10 6 | 57 | 2,029 | SH | DEFINED | 4 |
| WALT DISNEY COMPANY | CORP BOND | 254687 | AU 0 | 6120 | 5,700,000 | PRN | SOLE | 1 |
| WALT DISNEY COMPANY | CORP BOND | 254687 | AU 0 | 4 | 4,000 | PRN | DEFINED | 4 |
| WALTER INDUSTRIES INC | EQUITY | 93317Q | 10 5 | 1911 | 28,689 | SH | SOLE | 1 |
| WARNACO GROUP INC/THE | EQUITY | 934390 | 40 2 | 844 | 35,170 | SH | SOLE | 1 |
| WARNER MUSIC GROUP CORP | EQUITY | 934550 | 10 4 | 22 | 992 | SH | SOLE | 1 |
| WARREN RESOURCES INC | EQUITY | 93564A | 10 0 | 299 | 20,041 | SH | SOLE | 1 |
| WASHINGTON FEDERAL INC | EQUITY | 938824 | 10 9 | 4437 | 183,345 | SH | SOLE | 1 |
| WASHINGTON GROUP INTERNATIONAL | EQUITY | 938862 | 20 8 | 1136 | 19,790 | SH | SOLE | 1 |
| WASHINGTON MUTUAL INC | EQUITY | 939322 | 10 3 | 32286 | 757,527 | SH | SOLE | 1 |
| WASHINGTON MUTUAL INC | EQUITY | 939322 | 10 3 | 158 | 3,642 | SH | SOLE | 2 |
| WASHINGTON MUTUAL INC | EQUITY | 939322 | 10 3 | 133 | 3,115 | SH | DEFINED | 4 |
| WASHINGTON POST CO/THE | EQUITY | 939640 | 10 8 | 9807 | 12,626 | SH | SOLE | 1 |
| WASHINGTON REAL ESTATE INVESTM | EQUITY | 939653 | 10 1 | 1161 | 31,954 | SH | SOLE | 1 |
| WASHINGTON TRUST BANCORP INC | EQUITY | 940610 | 10 8 | 253 | 9,011 | SH | SOLE | 1 |
| WASTE CONNECTIONS INC | EQUITY | 941053 | 10 0 | 1417 | 35,600 | SH | SOLE | 1 |
| WASTE INDUSTRIES USA INC | EQUITY | 941057 | 10 1 | 96 | 4,446 | SH | SOLE | 1 |
| WASTE MANAGEMENT INC | EQUITY | 94106L | 10 9 | 24593 | 696,684 | SH | SOLE | 1 |
| WASTE MANAGEMENT INC | EQUITY | 94106L | 10 9 | 62 | 2,037 | SH | SOLE | 2 |
| WASTE MANAGEMENT INC | EQUITY | 94106L | 10 9 | 3 | 72 | SH | DEFINED | 4 |
| WASTE SERVICES INC | EQUITY | 941075 | 10 3 | 153 | 48,531 | SH | SOLE | 1 |
| WATER PIK TECHNOLOGIES INC | EQUITY | 94113U | 10 0 | 1254 | 45,260 | SH | SOLE | 1 |
| WATERS CORP | EQUITY | 941848 | 10 3 | 2083 | 48,285 | SH | SOLE | 1 |
| WATERS CORP | EQUITY | 941848 | 10 3 | 15 | 408 | SH | SOLE | 2 |
| WATSCO INC | EQUITY | 942622 | 20 0 | 2303 | 32,414 | SH | SOLE | 1 |
| WATSCO INC | EQUITY | 942622 | 20 0 | 682 | 11,400 | SH | SOLE | 2 |
| WATSCO INC | EQUITY | 942622 | 20 0 | 18 | 254 | SH | DEFINED | 4 |
| WATSON PHARMACEUTICALS | CORP BOND | 942683 | AC 7 | 3 | 3,000 | PRN | DEFINED | 4 |
| WATSON PHARMACEUTICALS INC | EQUITY | 942683 | 10 3 | 2084 | 72,503 | SH | SOLE | 1 |
| WATSON PHARMACEUTICALS INC | EQUITY | 942683 | 10 3 | 12 | 375 | SH | SOLE | 2 |
| WATSON WYATT WORLDWIDE INC | EQUITY | 942712 | 10 0 | 1042 | 31,971 | SH | SOLE | 1 |

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|--------------------------------|--------|--------|------|-------|-----------|----|---------|---|
| WATTS WATER TECHNOLOGIES INC | EQUITY | 942749 | 10 2 | 691 | 19,017 | SH | SOLE | 1 |
| WAUSAU PAPER CORP | EQUITY | 943315 | 10 1 | 458 | 32,312 | SH | SOLE | 1 |
| WAUWATOSA HOLDINGS INC | EQUITY | 94348P | 10 8 | 110 | 8,103 | SH | SOLE | 1 |
| WCI COMMUNITIES INC | EQUITY | 92923C | 10 4 | 734 | 26,396 | SH | SOLE | 1 |
| WD-40 CO | EQUITY | 929236 | 10 7 | 391 | 12,677 | SH | SOLE | 1 |
| WEATHERFORD INTERNATIONAL LTD | EQUITY | G95089 | 10 1 | 46 | 1,284 | SH | SOLE | 2 |
| WEATHERFORD INTERNATIONAL LTD | EQUITY | G95089 | 10 1 | 4 | 80 | SH | DEFINED | 4 |
| WEBEX COMMUNICATIONS INC | EQUITY | 94767L | 10 9 | 847 | 25,143 | SH | SOLE | 1 |
| WEBMD HEALTH CORP | EQUITY | 94770V | 10 2 | 222 | 5,327 | SH | SOLE | 1 |
| WEBMETHODS INC | EQUITY | 94768C | 10 8 | 341 | 40,544 | SH | SOLE | 1 |
| WEBSense INC | EQUITY | 947684 | 10 6 | 1019 | 36,958 | SH | SOLE | 1 |
| WEBSIDESTORY INC | EQUITY | 947685 | 10 3 | 117 | 6,833 | SH | SOLE | 1 |
| WEBSITE PROS INC | EQUITY | 94769V | 10 5 | 1190 | 84,700 | SH | SOLE | 3 |
| WEBSTER FINANCIAL CORP | EQUITY | 947890 | 10 9 | 5429 | 112,034 | SH | SOLE | 1 |
| WEIGHT WATCHERS INTERNATIONAL | EQUITY | 948626 | 10 6 | 48 | 942 | SH | SOLE | 1 |
| WEIGHT WATCHERS INTERNATIONAL | EQUITY | 948626 | 10 6 | 15 | 300 | SH | DEFINED | 4 |
| WEINGARTEN REALTY INVESTORS | EQUITY | 948741 | 10 3 | 6896 | 169,222 | SH | SOLE | 1 |
| WEIS MARKETS INC | EQUITY | 948849 | 10 4 | 482 | 10,812 | SH | SOLE | 1 |
| WELLCARE HEALTH PLANS INC | EQUITY | 94946T | 10 6 | 643 | 14,152 | SH | SOLE | 1 |
| WELLMAN INC | EQUITY | 949702 | 10 4 | 157 | 24,672 | SH | SOLE | 1 |
| WELLPOINT INC | EQUITY | 94973V | 10 7 | 32757 | 423,056 | SH | SOLE | 1 |
| WELLPOINT INC | EQUITY | 94973V | 10 7 | 64162 | 811,236 | SH | SOLE | 2 |
| WELLPOINT INC | EQUITY | 94973V | 10 7 | 5 | 65 | SH | DEFINED | 4 |
| WELLS FARGO & CO | EQUITY | 949746 | 10 1 | 74562 | 1,167,399 | SH | SOLE | 1 |
| WELLS FARGO & CO | EQUITY | 949746 | 10 1 | 15297 | 243,474 | SH | SOLE | 2 |
| WELLS FARGO & CO | EQUITY | 949746 | 10 1 | 90 | 1,415 | SH | DEFINED | 4 |
| WENDY'S INTERNATIONAL INC | EQUITY | 950590 | 10 9 | 3286 | 52,949 | SH | SOLE | 1 |
| WENDY'S INTERNATIONAL INC | EQUITY | 950590 | 10 9 | 24 | 429 | SH | SOLE | 2 |
| WERNER ENTERPRISES INC | EQUITY | 950755 | 10 8 | 2691 | 146,489 | SH | SOLE | 1 |
| WESBANCO INC | EQUITY | 950810 | 10 1 | 566 | 17,266 | SH | SOLE | 1 |
| WESCO FINANCIAL CORP | EQUITY | 950817 | 10 6 | 17 | 43 | SH | SOLE | 1 |
| WESCO INTERNATIONAL INC | EQUITY | 95082P | 10 5 | 1659 | 24,395 | SH | SOLE | 1 |
| WESCO INTERNATIONAL INC | EQUITY | 95082P | 10 5 | 1687 | 24,800 | SH | SOLE | 3 |
| WESCO INTERNATIONAL INC | EQUITY | 95082P | 10 5 | 60 | 889 | SH | DEFINED | 4 |
| WEST BANCORPORATION INC | EQUITY | 95123P | 10 6 | 252 | 12,701 | SH | SOLE | 1 |
| WEST COAST BANCORP/OR | EQUITY | 952145 | 10 0 | 315 | 11,255 | SH | SOLE | 1 |
| WEST CORP | EQUITY | 952355 | 10 5 | 22 | 500 | SH | SOLE | 1 |
| WEST CORP | EQUITY | 952355 | 10 5 | 721 | 17,100 | SH | SOLE | 2 |
| WEST CORP | EQUITY | 952355 | 10 5 | 34 | 765 | SH | DEFINED | 4 |
| WEST MARINE INC | EQUITY | 954235 | 10 7 | 156 | 10,365 | SH | SOLE | 1 |
| WEST PHARMACEUTICAL SERVICES I | EQUITY | 955306 | 10 5 | 821 | 23,642 | SH | SOLE | 1 |
| WESTAMERICA BANCORPORATION | EQUITY | 957090 | 10 3 | 4695 | 90,437 | SH | SOLE | 1 |
| WESTAR ENERGY INC | EQUITY | 95709T | 10 0 | 3809 | 183,032 | SH | SOLE | 1 |
| WESTAR ENERGY INC | EQUITY | 95709T | 10 0 | 21 | 1,000 | SH | DEFINED | 4 |
| WESTELL TECHNOLOGIES INC | EQUITY | 957541 | 10 5 | 167 | 41,051 | SH | SOLE | 1 |
| WESTERN ALLIANCE BANCORP | EQUITY | 957638 | 10 9 | 109 | 2,938 | SH | SOLE | 1 |
| WESTERN DIGITAL CORP | EQUITY | 958102 | 10 5 | 8938 | 459,998 | SH | SOLE | 1 |
| WESTERN DIGITAL CORP | EQUITY | 958102 | 10 5 | 29 | 1,495 | SH | DEFINED | 4 |
| WESTERN GAS RESOURCES INC | EQUITY | 958259 | 10 3 | 5873 | 121,711 | SH | SOLE | 1 |
| WESTERN REFINING INC | EQUITY | 959319 | 10 4 | 9 | 400 | SH | DEFINED | 4 |
| WESTERN SIERRA BANCORP | EQUITY | 959522 | 10 3 | 229 | 5,054 | SH | SOLE | 1 |
| WESTFIELD FINANCIAL INC | EQUITY | 96008D | 10 1 | 81 | 3,298 | SH | SOLE | 1 |
| WESTLAKE CHEMICAL CORP | EQUITY | 960413 | 10 2 | 353 | 10,230 | SH | SOLE | 1 |
| WESTWOOD ONE INC | EQUITY | 961815 | 10 7 | 1487 | 134,720 | SH | SOLE | 1 |
| WET SEAL INC/THE | EQUITY | 961840 | 10 5 | 304 | 45,716 | SH | SOLE | 1 |
| WEYCO GROUP INC | EQUITY | 962149 | 10 0 | 99 | 4,384 | SH | SOLE | 1 |

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| WEYERHAEUSER CO | EQUITY | 962166 | 10 | 4 | 16895 | 233,262 | SH | SOLE | 1 |
| WEYERHAEUSER CO | EQUITY | 962166 | 10 | 4 | 60 | 897 | SH | SOLE | 2 |
| WGL HOLDINGS INC | EQUITY | 92924F | 10 | 6 | 12620 | 414,869 | SH | SOLE | 1 |
| W-H ENERGY SERVICES INC | EQUITY | 92925E | 10 | 8 | 946 | 21,255 | SH | SOLE | 1 |
| WHEELING-PITTSBURGH CORP | EQUITY | 963142 | 30 | 2 | 122 | 6,636 | SH | SOLE | 1 |
| WHIRLPOOL CORP | EQUITY | 963320 | 10 | 6 | 2897 | 31,668 | SH | SOLE | 1 |
| WHIRLPOOL CORP | EQUITY | 963320 | 10 | 6 | 21 | 249 | SH | SOLE | 2 |
| WHITING PETROLEUM CORP | EQUITY | 966387 | 10 | 2 | 1121 | 27,360 | SH | SOLE | 1 |
| WHITNEY HOLDING CORP | EQUITY | 966612 | 10 | 3 | 68 | 1,911 | SH | SOLE | 1 |
| WHITNEY HOLDING CORP | EQUITY | 966612 | 10 | 3 | 744 | 20,985 | SH | DEFINED | 4 |
| WHOLE FOODS MARKET INC | EQUITY | 966837 | 10 | 6 | 4785 | 72,013 | SH | SOLE | 1 |
| WILD OATS MARKETS INC | EQUITY | 96808B | 10 | 7 | 442 | 21,733 | SH | SOLE | 1 |
| WILD OATS MARKETS INC | EQUITY | 96808B | 10 | 7 | 10 | 500 | SH | DEFINED | 4 |
| WILLIAM LYON HOMES INC | EQUITY | 552074 | 10 | 6 | 179 | 1,874 | SH | SOLE | 1 |
| WILLIAMS COS INC | EQUITY | 969457 | 10 | 0 | 5890 | 275,375 | SH | SOLE | 1 |
| WILLIAMS COS INC | EQUITY | 969457 | 10 | 0 | 49 | 2,115 | SH | SOLE | 2 |
| WILLIAMS SCOTSMAN INTERNATIONA | EQUITY | 96950G | 10 | 2 | 295 | 11,779 | SH | SOLE | 1 |
| WILLIAMS-SONOMA INC | EQUITY | 969904 | 10 | 1 | 10270 | 242,218 | SH | SOLE | 1 |
| WILLIAMS-SONOMA INC | EQUITY | 969904 | 10 | 1 | 6641 | 153,900 | SH | SOLE | 2 |
| WILMINGTON TRUST CORP | EQUITY | 971807 | 10 | 2 | 6197 | 142,952 | SH | SOLE | 1 |
| WILSHIRE BANCORP INC | EQUITY | 97186T | 10 | 8 | 218 | 11,732 | SH | SOLE | 1 |
| WILSONS THE LEATHER EXPERTS | EQUITY | 972463 | 10 | 3 | 56 | 14,359 | SH | SOLE | 1 |
| WIMM-BILL-DANN FOODS OJSC | EQUITY | 97263M | 10 | 9 | 1149 | 40,500 | SH | SOLE | 1 |
| WIND RIVER SYSTEMS INC | EQUITY | 973149 | 10 | 7 | 2602 | 209,023 | SH | SOLE | 1 |
| WINNEBAGO INDUSTRIES | EQUITY | 974637 | 10 | 0 | 770 | 25,382 | SH | SOLE | 1 |
| WINSTON HOTELS INC | EQUITY | 97563A | 10 | 2 | 229 | 20,161 | SH | SOLE | 1 |
| WINTRUST FINANCIAL CORP | EQUITY | 97650W | 10 | 8 | 1038 | 17,842 | SH | SOLE | 1 |
| WIRELESS FACILITIES INC | EQUITY | 97653A | 10 | 3 | 172 | 42,726 | SH | SOLE | 1 |
| WISCONSIN ENERGY CORP | EQUITY | 976657 | 10 | 6 | 9999 | 250,044 | SH | SOLE | 1 |
| WISCONSIN ENERGY CORP | EQUITY | 976657 | 10 | 6 | 8 | 200 | SH | DEFINED | 4 |
| WITNESS SYSTEMS INC | EQUITY | 977424 | 10 | 0 | 1706 | 67,148 | SH | SOLE | 1 |
| WM WRIGLEY JR CO | EQUITY | 982526 | 10 | 5 | 4945 | 77,259 | SH | SOLE | 1 |
| WM WRIGLEY JR CO | EQUITY | 982526 | 10 | 5 | 44 | 663 | SH | SOLE | 2 |
| WMS INDUSTRIES INC | EQUITY | 929297 | 10 | 9 | 487 | 16,194 | SH | SOLE | 1 |
| | | | | | | | | | |
| WOLVERINE WORLD WIDE INC | EQUITY | 978097 | 10 | 3 | 974 | 43,993 | SH | SOLE | 1 |
| WOODWARD GOVERNOR CO | EQUITY | 980745 | 10 | 3 | 746 | 22,442 | SH | SOLE | 1 |
| WORLD ACCEPTANCE CORP | EQUITY | 981419 | 10 | 4 | 820 | 29,943 | SH | SOLE | 1 |
| WORLD AIR HOLDINGS INC | EQUITY | 98142V | 10 | 4 | 177 | 18,036 | SH | SOLE | 1 |
| WORLD FUEL SERVICES CORP | EQUITY | 981475 | 10 | 6 | 832 | 20,585 | SH | SOLE | 1 |
| WORLD FUEL SERVICES CORP | EQUITY | 981475 | 10 | 6 | 425 | 12,600 | SH | SOLE | 2 |
| WORLDSpace INC | EQUITY | 981579 | 10 | 5 | 68 | 9,029 | SH | SOLE | 1 |
| WORTHINGTON INDUSTRIES | EQUITY | 981811 | 10 | 2 | 4033 | 201,060 | SH | SOLE | 1 |
| WPS RESOURCES CORP | EQUITY | 92931B | 10 | 6 | 4145 | 84,215 | SH | SOLE | 1 |
| WPS RESOURCES CORP | EQUITY | 92931B | 10 | 6 | 10 | 200 | SH | DEFINED | 4 |
| WPT ENTERPRISES INC | EQUITY | 98211W | 10 | 8 | 32 | 4,363 | SH | SOLE | 1 |
| WR BERKLEY CORP | EQUITY | 084423 | 10 | 2 | 13749 | 236,812 | SH | SOLE | 1 |
| WR GRACE & CO | EQUITY | 38388F | 10 | 8 | 677 | 50,875 | SH | SOLE | 1 |
| WRIGHT EXPRESS CORP | EQUITY | 98233Q | 10 | 5 | 857 | 30,558 | SH | SOLE | 1 |
| WRIGHT EXPRESS CORP | EQUITY | 98233Q | 10 | 5 | 548 | 24,900 | SH | SOLE | 2 |
| WRIGHT MEDICAL GROUP INC | EQUITY | 98235T | 10 | 7 | 855 | 43,277 | SH | SOLE | 1 |
| WSFS FINANCIAL CORP | EQUITY | 929328 | 10 | 2 | 258 | 4,112 | SH | SOLE | 1 |
| WW GRAINGER INC | EQUITY | 384802 | 10 | 4 | 3022 | 40,112 | SH | SOLE | 1 |
| WW GRAINGER INC | EQUITY | 384802 | 10 | 4 | 20 | 282 | SH | SOLE | 2 |
| WWE | EQUITY | 98156Q | 10 | 8 | 262 | 15,481 | SH | SOLE | 1 |
| WYETH | CORP BOND | 983024 | AD | 2 | 3754 | 3,525,000 | PRN | SOLE | 1 |
| WYETH | EQUITY | 983024 | 10 | 0 | 29865 | 615,514 | SH | SOLE | 1 |

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| WYETH | EQUITY | 983024 | 10 0 | 2454 | 53,256 | SH | SOLE | 2 |
| WYETH | CORP BOND | 983024 | AD 2 | 3 | 3,000 | PRN | DEFINED | 4 |
| WYETH | EQUITY | 983024 | 10 0 | 50 | 1,025 | SH | DEFINED | 4 |
| WYNN RESORTS LTD | EQUITY | 983134 | 10 7 | 597 | 7,766 | SH | SOLE | 1 |
| XCEL ENERGY INC | EQUITY | 98389B | 10 0 | 3429 | 188,901 | SH | SOLE | 1 |
| XCEL ENERGY INC | EQUITY | 98389B | 10 0 | 27 | 1,488 | SH | SOLE | 2 |
| XENOPORT INC | EQUITY | 98411C | 10 0 | 86 | 3,781 | SH | SOLE | 1 |
| XERIUM TECHNOLOGIES INC | EQUITY | 98416J | 10 0 | 95 | 10,161 | SH | SOLE | 1 |
| XEROX CORP | EQUITY | 984121 | 10 3 | 9987 | 657,046 | SH | SOLE | 1 |
| XEROX CORP | EQUITY | 984121 | 10 3 | 52 | 3,546 | SH | SOLE | 2 |
| XILINX INC | EQUITY | 983919 | 10 1 | 10571 | 415,137 | SH | SOLE | 1 |
| XILINX INC | EQUITY | 983919 | 10 1 | 32 | 1,287 | SH | SOLE | 2 |
| XL CAPITAL LTD | EQUITY | G98255 | 10 5 | 43 | 645 | SH | SOLE | 2 |
| XM SATELLITE RADIO HOLDINGS IN | EQUITY | 983759 | 10 1 | 475 | 21,321 | SH | SOLE | 1 |
| XM SATELLITE RADIO HOLDINGS IN | EQUITY | 983759 | 10 1 | 4 | 200 | SH | DEFINED | 4 |
| X-RITE INC | EQUITY | 983857 | 10 3 | 214 | 16,080 | SH | SOLE | 1 |
| XTO ENERGY INC | EQUITY | 98385X | 10 6 | 7267 | 166,786 | SH | SOLE | 1 |
| XTO ENERGY INC | EQUITY | 98385X | 10 6 | 10460 | 238,041 | SH | SOLE | 2 |
| YAHOO! INC | CORP BOND | 984332 | AB 2 | 1920 | 1,200,000 | PRN | SOLE | 1 |
| YAHOO! INC | EQUITY | 984332 | 10 6 | 24593 | 762,330 | SH | SOLE | 1 |
| YAHOO! INC | EQUITY | 984332 | 10 6 | 51383 | 1,311,462 | SH | SOLE | 2 |
| YAHOO! INC | EQUITY | 984332 | 10 6 | 19 | 580 | SH | DEFINED | 4 |
| YANKEE CANDLE CO INC | EQUITY | 984757 | 10 4 | 857 | 31,329 | SH | SOLE | 1 |
| YARDVILLE NATIONAL BANCORP | EQUITY | 985021 | 10 4 | 239 | 6,495 | SH | SOLE | 1 |
| YOUNG INNOVATIONS INC | EQUITY | 987520 | 10 3 | 132 | 3,609 | SH | SOLE | 1 |
| YRC WORLDWIDE INC | EQUITY | 984249 | 10 2 | 4649 | 122,158 | SH | SOLE | 1 |
| YRC WORLDWIDE INC | EQUITY | 984249 | 10 2 | 4 | 100 | SH | DEFINED | 4 |
| YUM! BRANDS INC | EQUITY | 988498 | 10 1 | 13367 | 273,571 | SH | SOLE | 1 |
| YUM! BRANDS INC | EQUITY | 988498 | 10 1 | 49 | 1,044 | SH | SOLE | 2 |
| YUM! BRANDS INC | EQUITY | 988498 | 10 1 | 5 | 100 | SH | DEFINED | 4 |
| ZALE CORP | EQUITY | 988858 | 10 6 | 1076 | 38,391 | SH | SOLE | 1 |
| ZARLINK SEMICONDUCTOR INC | EQUITY | 989139 | 10 0 | 20 | 6,677 | SH | DEFINED | 4 |
| ZEBRA TECHNOLOGIES CORP | EQUITY | 989207 | 10 5 | 6603 | 147,657 | SH | SOLE | 1 |
| ZENITH NATIONAL INSURANCE CORP | EQUITY | 989390 | 10 9 | 1550 | 32,206 | SH | SOLE | 1 |
| ZENITH NATIONAL INSURANCE CORP | EQUITY | 989390 | 10 9 | 581 | 12,600 | SH | SOLE | 2 |
| ZHONE TECHNOLOGIES INC | EQUITY | 98950P | 10 8 | 224 | 83,553 | SH | SOLE | 1 |
| ZIMMER HOLDINGS INC | EQUITY | 98956P | 10 2 | 10575 | 156,431 | SH | SOLE | 1 |
| ZIMMER HOLDINGS INC | EQUITY | 98956P | 10 2 | 62 | 915 | SH | SOLE | 2 |
| ZIMMER HOLDINGS INC | EQUITY | 98956P | 10 2 | 21 | 305 | SH | DEFINED | 4 |
| ZIONS BANCORPORATION | EQUITY | 989701 | 10 7 | 4034 | 48,755 | SH | SOLE | 1 |
| ZIONS BANCORPORATION | EQUITY | 989701 | 10 7 | 29 | 384 | SH | SOLE | 2 |
| ZIPREALTY INC | EQUITY | 98974V | 10 7 | 46 | 5,268 | SH | SOLE | 1 |
| ZOLL MEDICAL CORP | EQUITY | 989922 | 10 9 | 192 | 7,281 | SH | SOLE | 1 |
| ZOLTEK COS INC | EQUITY | 98975W | 10 4 | 209 | 9,128 | SH | SOLE | 1 |
| ZORAN CORP | EQUITY | 98975F | 10 1 | 724 | 33,088 | SH | SOLE | 1 |
| ZUMIEZ INC | EQUITY | 989817 | 10 1 | 145 | 2,375 | SH | SOLE | 1 |
| ZYMOGENETICS INC | EQUITY | 98985T | 10 9 | 500 | 23,133 | SH | SOLE | 1 |