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AMERICAN INTERNATIONAL GROUP INC  
Form 13F-HR  
February 12, 2007

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 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<br>-----<br>(Signature) | New York, New York<br>-----<br>(City, State) | February 12, 2007<br>-----<br>(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: 4,532

Form 13F Information Table Value Total: \$22,143,899 (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   | 28-11910             | FSC SECURITIES CORPORATION            |

13F SECURITIES-- 4Q 2006

| ISSUER NAME           | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PRN | PUT/ CALL | DISCRETION |
|-----------------------|----------------|--------------|----------------|-------------------|---------|-----------|------------|
| @ROAD INC             | EQUITY         | 04648K105    | 374            | 51,270            | SH      |           | SOLE       |
| 1-800-FLOWERS.COM INC | EQUITY         | 68243Q106    | 131            | 21,256            | SH      |           | SOLE       |

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|                                |              |           |        |            |     |         |
|--------------------------------|--------------|-----------|--------|------------|-----|---------|
| 1ST SOURCE CORP                | EQUITY       | 336901103 | 340    | 10,595     | SH  | SOLE    |
| 21ST CENTURY INSURANCE GROUP   | EQUITY       | 90130N103 | 943315 | 53,445,620 | SH  | SOLE    |
| 21ST CENTURY INSURANCE GROUP   | EQUITY       | 90130N103 | 480    | 27,196     | SH  | SOLE    |
| 24/7 REAL MEDIA INC            | EQUITY       | 901314203 | 1499   | 165,673    | SH  | SOLE    |
| 3COM CORP                      | EQUITY       | 885535104 | 5101   | 1,241,104  | SH  | SOLE    |
| 3D SYSTEMS CORP                | EQUITY       | 88554D205 | 204    | 12,762     | SH  | SOLE    |
| 3M CO                          | EQUITY       | 88579Y101 | 222    | 2,846      | SH  | DEFINED |
| 3M CO                          | EQUITY       | 88579Y101 | 21912  | 281,175    | SH  | SOLE    |
| 3M CO                          | EQUITY       | 88579Y101 | 27417  | 351,820    | SH  | SOLE    |
| 3M COMPANY                     | FIXED INCOME | 88579YAB7 | 4      | 4,000      | PRN | DEFINED |
| 99 CENTS ONLY STORES           | EQUITY       | 65440K106 | 1790   | 147,047    | SH  | SOLE    |
| AAON INC                       | EQUITY       | 000360206 | 204    | 7,780      | SH  | SOLE    |
| AAR CORP                       | EQUITY       | 000361105 | 889    | 30,472     | SH  | SOLE    |
| AARON RENTS INC                | EQUITY       | 002535201 | 1052   | 36,541     | SH  | SOLE    |
| ABAXIS INC                     | EQUITY       | 002567105 | 321    | 16,699     | SH  | SOLE    |
| ABBEY NATIONAL PLC             | EQUITY       | 002920809 | 10     | 400        | SH  | DEFINED |
| ABBEY NATIONAL PLC             | FIXED INCOME | 002920809 | 28704  | 1,127,400  | PRN | SOLE    |
| ABBOTT LABORATORIES            | EQUITY       | 002824100 | 26     | 530        | SH  | DEFINED |
| ABBOTT LABORATORIES            | EQUITY       | 002824100 | 13376  | 274,598    | SH  | SOLE    |
| ABBOTT LABORATORIES            | EQUITY       | 002824100 | 34331  | 704,797    | SH  | SOLE    |
| ABER DIAMOND CORP              | EQUITY       | 002893105 | 34     | 920        | SH  | OTHER   |
| ABERCROMBIE & FITCH CO         | EQUITY       | 002896207 | 12     | 179        | SH  | DEFINED |
| ABERCROMBIE & FITCH CO         | EQUITY       | 002896207 | 3168   | 45,500     | SH  | SOLE    |
| ABERCROMBIE & FITCH CO         | EQUITY       | 002896207 | 4561   | 65,500     | SH  | SOLE    |
| ABERCROMBIE & FITCH CO         | EQUITY       | 002896207 | 14310  | 205,514    | SH  | SOLE    |
| ABERDEEN ASIA-PACIFIC INCOME F | EQUITY       | 003009107 | 56     | 8,940      | SH  | DEFINED |
| ABINGTON COMMUNITY BANCORP INC | EQUITY       | 00350R106 | 112    | 5,859      | SH  | SOLE    |
| ABIOMED INC                    | EQUITY       | 003654100 | 9      | 620        | SH  | DEFINED |
| ABIOMED INC                    | EQUITY       | 003654100 | 275    | 19,490     | SH  | SOLE    |
| ABITIBI-CONSOLIDATED INC       | EQUITY       | 003924107 | 21     | 8,278      | SH  | OTHER   |
| ABM INDUSTRIES INC             | EQUITY       | 000957100 | 831    | 36,595     | SH  | SOLE    |
| ABRAXIS BIOSCIENCE INC         | EQUITY       | 00383E106 | 17     | 614        | SH  | SOLE    |
| ABX AIR INC                    | EQUITY       | 00080S101 | 339    | 48,911     | SH  | SOLE    |
| AC MOORE ARTS & CRAFTS INC     | EQUITY       | 00086T103 | 283    | 13,065     | SH  | SOLE    |
| ACA CAPITAL HOLDINGS INC       | EQUITY       | 000833103 | 89     | 5,765      | SH  | SOLE    |
| ACACIA RESEARCH-- ACACIA TECHN | EQUITY       | 003881307 | 311    | 23,239     | SH  | SOLE    |
| ACADIA PHARMACEUTICALS INC     | EQUITY       | 004225108 | 177    | 20,116     | SH  | SOLE    |
| ACADIA REALTY TRUST            | EQUITY       | 004239109 | 661    | 26,400     | SH  | SOLE    |
| ACCESS INTEGRATED TECHNOLOGIES | EQUITY       | 004329108 | 96     | 11,045     | SH  | SOLE    |
| ACCO BRANDS CORP               | EQUITY       | 00081T108 | 995    | 37,598     | SH  | SOLE    |
| ACCREDITED HOME LENDERS HOLDIN | EQUITY       | 00437P107 | 489    | 17,868     | SH  | SOLE    |
| ACCURIDE CORP                  | EQUITY       | 004398103 | 212    | 18,796     | SH  | SOLE    |
| ACE LTD                        | EQUITY       | G0070K103 | 26     | 429        | SH  | SOLE    |
| ACM INCOME FUND INC            | EQUITY       | 000912105 | 316    | 38,816     | SH  | DEFINED |
| ACME PACKET INC                | EQUITY       | 004764106 | 229    | 11,114     | SH  | SOLE    |
| ACR GROUP INC                  | EQUITY       | 00087B101 | 2044   | 346,400    | SH  | SOLE    |
| ACTEL CORP                     | EQUITY       | 004934105 | 807    | 44,451     | SH  | SOLE    |
| ACTIVISION INC                 | EQUITY       | 004930202 | 9      | 550        | SH  | DEFINED |
| ACTIVISION INC                 | EQUITY       | 004930202 | 1322   | 76,700     | SH  | SOLE    |
| ACTIVISION INC                 | EQUITY       | 004930202 | 6291   | 364,900    | SH  | SOLE    |
| ACTIVISION INC                 | EQUITY       | 004930202 | 10265  | 595,416    | SH  | SOLE    |
| ACTUANT CORP                   | EQUITY       | 00508X203 | 1084   | 22,752     | SH  | SOLE    |
| ACTUATE CORP                   | EQUITY       | 00508B102 | 282    | 47,414     | SH  | SOLE    |
| ACUITY BRANDS INC              | EQUITY       | 00508Y102 | 2864   | 55,037     | SH  | SOLE    |
| ACXIOM CORP                    | EQUITY       | 005125109 | 4093   | 159,584    | SH  | SOLE    |
| ADAMS RESPIRATORY THERAPEUTICS | EQUITY       | 00635P107 | 1033   | 25,318     | SH  | SOLE    |
| ADAMS RESPIRATORY THERAPEUTICS | EQUITY       | 00635P107 | 7513   | 184,100    | SH  | SOLE    |
| ADAPTEC INC                    | EQUITY       | 00651F108 | 443    | 95,025     | SH  | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| ADC TELECOMMUNICATIONS INC     | EQUITY | 000886309 | 2     | 154       | SH | SOLE    |
| ADC TELECOMMUNICATIONS INC     | EQUITY | 000886309 | 3457  | 237,922   | SH | SOLE    |
| ADESA INC                      | EQUITY | 00686U104 | 5840  | 210,457   | SH | SOLE    |
| ADEZA BIOMEDICAL CORP          | EQUITY | 006864102 | 186   | 12,496    | SH | SOLE    |
| ADMINISTAFF INC                | EQUITY | 007094105 | 815   | 19,051    | SH | SOLE    |
| ADOBE SYSTEMS INC              | EQUITY | 00724F101 | 6     | 135       | SH | DEFINED |
| ADOBE SYSTEMS INC              | EQUITY | 00724F101 | 2092  | 50,868    | SH | SOLE    |
| ADOBE SYSTEMS INC              | EQUITY | 00724F101 | 11626 | 282,738   | SH | SOLE    |
| ADOLOR CORP                    | EQUITY | 00724X102 | 341   | 45,380    | SH | SOLE    |
| ADTRAN INC                     | EQUITY | 00738A106 | 4527  | 199,444   | SH | SOLE    |
| ADVANCE AMERICA CASH ADVANCE C | EQUITY | 00739W107 | 827   | 56,437    | SH | SOLE    |
| ADVANCE AUTO PARTS INC         | EQUITY | 00751Y106 | 12777 | 359,304   | SH | SOLE    |
| ADVANCED ANALOGIC TECHNOLOGIES | EQUITY | 00752J108 | 165   | 30,672    | SH | SOLE    |
| ADVANCED ENERGY INDUSTRIES INC | EQUITY | 007973100 | 557   | 29,522    | SH | SOLE    |
| ADVANCED MAGNETICS INC         | EQUITY | 00753P103 | 478   | 7,998     | SH | SOLE    |
| ADVANCED MEDICAL OPTICS INC    | EQUITY | 00763M108 | 4855  | 137,926   | SH | SOLE    |
| ADVANCED MICRO DEVICES INC     | EQUITY | 007903107 | 361   | 17,723    | SH | SOLE    |
| ADVANCED MICRO DEVICES INC     | EQUITY | 007903107 | 23593 | 1,159,353 | SH | SOLE    |
| ADVANTA CORP                   | EQUITY | 007942204 | 704   | 16,135    | SH | SOLE    |
| ADVENT SOFTWARE INC            | EQUITY | 007974108 | 2220  | 62,915    | SH | SOLE    |
| ADVENTRX PHARMACEUTICALS INC   | EQUITY | 00764X103 | 137   | 46,396    | SH | SOLE    |
| ADVISORY BOARD CO/THE          | EQUITY | 00762W107 | 834   | 15,578    | SH | SOLE    |
| ADVISORY BOARD CO/THE          | EQUITY | 00762W107 | 3876  | 72,400    | SH | SOLE    |
| ADVO INC                       | EQUITY | 007585102 | 865   | 26,533    | SH | SOLE    |
| AEP INDUSTRIES INC             | EQUITY | 001031103 | 287   | 5,385     | SH | SOLE    |
| AERCAP HOLDINGS NV             | EQUITY | N00985106 | 11808 | 509,400   | SH | SOLE    |
| AEROFLEX INC                   | EQUITY | 007768104 | 737   | 62,917    | SH | SOLE    |
| AEROPOSTALE INC                | EQUITY | 007865108 | 5148  | 166,780   | SH | SOLE    |
| AES CORP/THE                   | EQUITY | 00130H105 | 19    | 875       | SH | SOLE    |
| AES CORP/THE                   | EQUITY | 00130H105 | 17138 | 777,607   | SH | SOLE    |
| AETNA INC                      | EQUITY | 00817Y108 | 30    | 688       | SH | SOLE    |
| AETNA INC                      | EQUITY | 00817Y108 | 13426 | 310,938   | SH | SOLE    |
| AFC ENTERPRISES                | EQUITY | 00104Q107 | 378   | 21,383    | SH | SOLE    |
| AFFILIATED COMPUTER SERVICES I | EQUITY | 008190100 | 8     | 156       | SH | SOLE    |
| AFFILIATED COMPUTER SERVICES I | EQUITY | 008190100 | 2638  | 54,020    | SH | SOLE    |
| AFFILIATED MANAGERS GROUP INC  | EQUITY | 008252108 | 79    | 753       | SH | SOLE    |
| AFFIRMATIVE INSURANCE HOLDINGS | EQUITY | 008272106 | 102   | 6,243     | SH | SOLE    |
| AFFORDABLE RESIDENTIAL COMMUNI | EQUITY | 008273104 | 332   | 28,492    | SH | SOLE    |
| AFFYMETRIX INC                 | EQUITY | 00826T108 | 4907  | 212,784   | SH | SOLE    |
| AFLAC INC                      | EQUITY | 001055102 | 30    | 651       | SH | SOLE    |
| AFLAC INC                      | EQUITY | 001055102 | 26879 | 584,321   | SH | SOLE    |
| AFTERMARKET TECHNOLOGY CORP    | EQUITY | 008318107 | 389   | 18,258    | SH | SOLE    |
| AG EDWARDS INC                 | EQUITY | 281760108 | 12916 | 204,077   | SH | SOLE    |
| AGCO CORP                      | EQUITY | 001084102 | 7110  | 229,800   | SH | SOLE    |
| AGCO CORP                      | EQUITY | 001084102 | 7964  | 257,386   | SH | SOLE    |
| AGERE SYSTEMS INC              | EQUITY | 00845V308 | 1     | 60        | SH | DEFINED |
| AGERE SYSTEMS INC              | EQUITY | 00845V308 | 3816  | 199,070   | SH | SOLE    |
| AGILE SOFTWARE CORP            | EQUITY | 00846X105 | 291   | 47,361    | SH | SOLE    |
| AGILENT TECHNOLOGIES INC       | EQUITY | 00846U101 | 3267  | 93,738    | SH | SOLE    |
| AGILENT TECHNOLOGIES INC       | EQUITY | 00846U101 | 6783  | 194,648   | SH | SOLE    |
| AGILYSYS INC                   | EQUITY | 00847J105 | 1140  | 68,089    | SH | SOLE    |
| AGL RESOURCES INC              | EQUITY | 001204106 | 7074  | 181,816   | SH | SOLE    |
| AGNICO-EAGLE MINES LTD         | EQUITY | 008474108 | 91    | 2,207     | SH | OTHER   |
| AGREE REALTY CORP              | EQUITY | 008492100 | 223   | 6,489     | SH | SOLE    |
| AGRIUM INC                     | EQUITY | 008916108 | 78    | 2,497     | SH | OTHER   |
| AIR METHODS CORP               | EQUITY | 009128307 | 244   | 8,735     | SH | SOLE    |
| AIR PRODUCTS & CHEMICALS INC   | EQUITY | 009158106 | 230   | 3,267     | SH | DEFINED |
| AIR PRODUCTS & CHEMICALS INC   | EQUITY | 009158106 | 5052  | 71,890    | SH | SOLE    |

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|--------------------------------|--------|-----------|-------|---------|----|---------|
| AIR PRODUCTS & CHEMICALS INC   | EQUITY | 009158106 | 52014 | 740,098 | SH | SOLE    |
| AIRGAS INC                     | EQUITY | 009363102 | 7353  | 181,468 | SH | SOLE    |
| AIRTRAN HOLDINGS INC           | EQUITY | 00949P108 | 3353  | 285,640 | SH | SOLE    |
| AK STEEL HOLDING CORP          | EQUITY | 001547108 | 1554  | 91,946  | SH | SOLE    |
| AKAMAI TECHNOLOGIES INC        | EQUITY | 00971T101 | 168   | 3,156   | SH | DEFINED |
| AKAMAI TECHNOLOGIES INC        | EQUITY | 00971T101 | 5621  | 105,816 | SH | SOLE    |
| AKORN INC                      | EQUITY | 009728106 | 234   | 37,445  | SH | SOLE    |
| ALABAMA NATIONAL BANCORPORATIO | EQUITY | 010317105 | 942   | 13,712  | SH | SOLE    |
| ALASKA AIR GROUP INC           | EQUITY | 011659109 | 4950  | 125,329 | SH | SOLE    |
| ALASKA COMMUNICATIONS SYSTEMS  | EQUITY | 01167P101 | 534   | 35,160  | SH | SOLE    |
| ALBANY INTERNATIONAL CORP      | EQUITY | 012348108 | 735   | 22,344  | SH | SOLE    |
| ALBANY MOLECULAR RESEARCH INC  | EQUITY | 012423109 | 226   | 21,438  | SH | SOLE    |
| ALBEMARLE CORP                 | EQUITY | 012653101 | 6618  | 92,179  | SH | SOLE    |
| ALBERTO-CULVER CO              | EQUITY | 013078100 | 5527  | 257,652 | SH | SOLE    |
| ALCAN INC                      | EQUITY | 013716105 | 367   | 7,542   | SH | OTHER   |
| ALCATEL-LUCENT                 | EQUITY | 013904305 | 34    | 2,387   | SH | DEFINED |
| ALCOA INC                      | EQUITY | 013817101 | 18    | 600     | SH | DEFINED |
| ALCOA INC                      | EQUITY | 013817101 | 5361  | 178,642 | SH | SOLE    |
| ALCOA INC                      | EQUITY | 013817101 | 11429 | 380,854 | SH | SOLE    |
| ALEXANDER & BALDWIN INC        | EQUITY | 014482103 | 4437  | 100,058 | SH | SOLE    |
| ALEXANDRIA REAL ESTATE EQUITIE | EQUITY | 015271109 | 6922  | 68,946  | SH | SOLE    |
| ALEXION PHARMACEUTICALS INC    | EQUITY | 015351109 | 1070  | 26,485  | SH | SOLE    |
| ALFA CORP                      | EQUITY | 015385107 | 513   | 27,261  | SH | SOLE    |
| ALICO INC                      | EQUITY | 016230104 | 160   | 3,164   | SH | SOLE    |
| ALIGN TECHNOLOGY INC           | EQUITY | 016255101 | 652   | 46,656  | SH | SOLE    |
| ALKERMES INC                   | EQUITY | 01642T108 | 1087  | 81,308  | SH | SOLE    |
| ALLEGHANY CORP                 | EQUITY | 017175100 | 60    | 165     | SH | SOLE    |
| ALLEGHENY ENERGY INC           | EQUITY | 017361106 | 10    | 218     | SH | SOLE    |
| ALLEGHENY ENERGY INC           | EQUITY | 017361106 | 3467  | 75,524  | SH | SOLE    |
| ALLEGHENY TECHNOLOGIES INC     | EQUITY | 01741R102 | 12    | 133     | SH | SOLE    |
| ALLEGHENY TECHNOLOGIES INC     | EQUITY | 01741R102 | 12    | 135     | SH | DEFINED |
| ALLEGHENY TECHNOLOGIES INC     | EQUITY | 01741R102 | 4177  | 46,063  | SH | SOLE    |
| ALLERGAN INC                   | EQUITY | 018490102 | 65    | 541     | SH | DEFINED |
| ALLERGAN INC                   | EQUITY | 018490102 | 263   | 2,197   | SH | SOLE    |
| ALLERGAN INC                   | EQUITY | 018490102 | 3772  | 31,500  | SH | SOLE    |
| ALLERGAN INC                   | EQUITY | 018490102 | 8369  | 69,895  | SH | SOLE    |
| ALLETE INC                     | EQUITY | 018522300 | 43    | 920     | SH | DEFINED |
| ALLETE INC                     | EQUITY | 018522300 | 976   | 20,971  | SH | SOLE    |
| ALLIANCE ALL-MARKET ADVANTAGE  | EQUITY | 01852M108 | 423   | 29,436  | SH | DEFINED |
| ALLIANCE DATA SYSTEMS CORP     | EQUITY | 018581108 | 2324  | 37,200  | SH | SOLE    |
| ALLIANCE DATA SYSTEMS CORP     | EQUITY | 018581108 | 10408 | 166,600 | SH | SOLE    |
| ALLIANCE DATA SYSTEMS CORP     | EQUITY | 018581108 | 11067 | 177,152 | SH | SOLE    |
| ALLIANCE IMAGING INC           | EQUITY | 018606202 | 83    | 12,553  | SH | SOLE    |
| ALLIANCE ONE INTERNATIONAL INC | EQUITY | 018772103 | 561   | 79,507  | SH | SOLE    |
| ALLIANCE WORLD DOLLAR GOVERNME | EQUITY | 01879R106 | 4     | 300     | SH | DEFINED |
| ALLIANCEBERNSTEIN HOLDING LP   | EQUITY | 01881G106 | 127   | 1,575   | SH | DEFINED |
| ALLIANT ENERGY CORP            | EQUITY | 018802108 | 10258 | 271,578 | SH | SOLE    |
| ALLIANT TECHSYSTEMS INC        | EQUITY | 018804104 | 6021  | 77,004  | SH | SOLE    |
| ALLIANT TECHSYSTEMS INC        | EQUITY | 018804104 | 6357  | 81,300  | SH | SOLE    |
| ALLIED CAPITAL CORP            | EQUITY | 01903Q108 | 3     | 100     | SH | DEFINED |
| ALLIED CAPITAL CORP            | EQUITY | 01903Q108 | 158   | 4,848   | SH | SOLE    |
| ALLIED WASTE INDUSTRIES INC    | EQUITY | 019589308 | 4     | 334     | SH | SOLE    |
| ALLIED WASTE INDUSTRIES INC    | EQUITY | 019589308 | 6     | 500     | SH | DEFINED |
| ALLIED WASTE INDUSTRIES INC    | EQUITY | 019589308 | 1459  | 118,737 | SH | SOLE    |
| ALLIS-CHALMERS ENERGY INC      | EQUITY | 019645506 | 214   | 9,302   | SH | DEFINED |
| ALLIS-CHALMERS ENERGY INC      | EQUITY | 019645506 | 365   | 15,863  | SH | SOLE    |
| ALLOS THERAPEUTICS INC         | EQUITY | 019777101 | 49    | 8,294   | SH | SOLE    |
| ALLOT COMMUNICATIONS LTD       | EQUITY | M0854Q105 | 3744  | 319,700 | SH | SOLE    |

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|                                |              |           |        |           |     |         |
|--------------------------------|--------------|-----------|--------|-----------|-----|---------|
| ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY       | 01988P108 | 594    | 22,000    | SH  | SOLE    |
| ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY       | 01988P108 | 1043   | 38,633    | SH  | SOLE    |
| ALLSTATE CORP/THE              | EQUITY       | 020002101 | 5204   | 79,923    | SH  | SOLE    |
| ALLSTATE CORP/THE              | EQUITY       | 020002101 | 50297  | 772,496   | SH  | SOLE    |
| ALLTEL CORP                    | EQUITY       | 020039103 | 30     | 492       | SH  | SOLE    |
| ALLTEL CORP                    | EQUITY       | 020039103 | 48046  | 794,409   | SH  | SOLE    |
| ALNYLAM PHARMACEUTICALS INC    | EQUITY       | 02043Q107 | 660    | 30,826    | SH  | SOLE    |
| ALON USA ENERGY INC            | EQUITY       | 020520102 | 265    | 10,091    | SH  | SOLE    |
| ALPHA NATURAL RESOURCES INC    | EQUITY       | 02076X102 | 616    | 43,292    | SH  | SOLE    |
| ALPHARMA INC                   | EQUITY       | 020813101 | 855    | 35,487    | SH  | SOLE    |
| ALTERA CORP                    | EQUITY       | 021441100 | 9      | 477       | SH  | SOLE    |
| ALTERA CORP                    | EQUITY       | 021441100 | 7617   | 387,047   | SH  | SOLE    |
| ALTIRIS INC                    | EQUITY       | 02148M100 | 1722   | 67,856    | SH  | SOLE    |
| ALTRIA GROUP INC               | EQUITY       | 02209S103 | 491    | 5,723     | SH  | DEFINED |
| ALTRIA GROUP INC               | EQUITY       | 02209S103 | 17957  | 209,239   | SH  | SOLE    |
| ALTRIA GROUP INC               | EQUITY       | 02209S103 | 106715 | 1,243,470 | SH  | SOLE    |
| ALTUS PHARMACEUTICALS INC      | EQUITY       | 02216N105 | 116    | 6,132     | SH  | SOLE    |
| ALUMINUM CORP OF CHINA LTD     | EQUITY       | 022276109 | 405    | 17,249    | SH  | DEFINED |
| ALZA CORP                      | FIXED INCOME | 02261WAB5 | 3      | 3,000     | PRN | DEFINED |
| AM CASTLE & CO                 | EQUITY       | 148411101 | 211    | 8,275     | SH  | SOLE    |
| AMAZON.COM INC                 | EQUITY       | 023135106 | 16     | 407       | SH  | SOLE    |
| AMAZON.COM INC                 | EQUITY       | 023135106 | 7355   | 186,389   | SH  | SOLE    |
| AMB PROPERTY CORP              | EQUITY       | 00163T109 | 12241  | 208,854   | SH  | SOLE    |
| AMBAC FINANCIAL GROUP INC      | EQUITY       | 023139108 | 12     | 140       | SH  | SOLE    |
| AMBAC FINANCIAL GROUP INC      | EQUITY       | 023139108 | 29     | 328       | SH  | DEFINED |
| AMBAC FINANCIAL GROUP INC      | EQUITY       | 023139108 | 6449   | 72,399    | SH  | SOLE    |
| AMBASSADORS GROUP INC          | EQUITY       | 023177108 | 525    | 17,307    | SH  | SOLE    |
| AMBASSADORS INTERNATIONAL INC  | EQUITY       | 023178106 | 271    | 5,934     | SH  | SOLE    |
| AMCOL INTERNATIONAL CORP       | EQUITY       | 02341W103 | 23     | 829       | SH  | DEFINED |
| AMCOL INTERNATIONAL CORP       | EQUITY       | 02341W103 | 510    | 18,391    | SH  | SOLE    |
| AMCORE FINANCIAL INC           | EQUITY       | 023912108 | 598    | 18,292    | SH  | SOLE    |
| AMDOCS LIMITED                 | FIXED INCOME | 02342TAD1 | 1      | 1,000     | PRN | DEFINED |
| AMDOCS LIMITED                 | FIXED INCOME | 02342TAD1 | 1061   | 1,000,000 | PRN | SOLE    |
| AMDOCS LTD                     | EQUITY       | G02602103 | 8      | 200       | SH  | DEFINED |
| AMEDISYS INC                   | EQUITY       | 023436108 | 589    | 17,927    | SH  | SOLE    |
| AMERCO INC                     | EQUITY       | 023586100 | 746    | 8,579     | SH  | SOLE    |
| AMEREN CORP                    | EQUITY       | 023608102 | 15     | 272       | SH  | SOLE    |
| AMEREN CORP                    | EQUITY       | 023608102 | 11300  | 210,316   | SH  | SOLE    |
| AMERICA MOVIL SA DE CV         | EQUITY       | 02364W105 | 28     | 621       | SH  | DEFINED |
| AMERICA MOVIL SA DE CV         | EQUITY       | 02364W105 | 3596   | 79,520    | SH  | SOLE    |
| AMERICAN AXLE & MANUFACTURING  | EQUITY       | 024061103 | 823    | 43,351    | SH  | SOLE    |
| AMERICAN CAPITAL STRATEGIES LT | EQUITY       | 024937104 | 2110   | 45,619    | SH  | DEFINED |
| AMERICAN CAPITAL STRATEGIES LT | EQUITY       | 024937104 | 2929   | 63,317    | SH  | SOLE    |
| AMERICAN COMMERCIAL LINES INC  | EQUITY       | 025195207 | 1682   | 25,683    | SH  | SOLE    |
| AMERICAN EAGLE OUTFITTERS      | EQUITY       | 02553E106 | 15950  | 511,064   | SH  | SOLE    |
| AMERICAN ECOLOGY CORP          | EQUITY       | 025533407 | 242    | 13,072    | SH  | SOLE    |
| AMERICAN ECOLOGY CORP          | EQUITY       | 025533407 | 1429   | 77,221    | SH  | SOLE    |
| AMERICAN ELECTRIC POWER CO INC | EQUITY       | 025537101 | 17     | 400       | SH  | DEFINED |
| AMERICAN ELECTRIC POWER CO INC | EQUITY       | 025537101 | 22     | 521       | SH  | SOLE    |
| AMERICAN ELECTRIC POWER CO INC | EQUITY       | 025537101 | 17684  | 415,317   | SH  | SOLE    |
| AMERICAN EQUITY INVESTMENT LIF | EQUITY       | 025676206 | 606    | 46,488    | SH  | SOLE    |
| AMERICAN EXPRESS CO            | EQUITY       | 025816109 | 38     | 619       | SH  | DEFINED |
| AMERICAN EXPRESS CO            | EQUITY       | 025816109 | 15256  | 251,466   | SH  | SOLE    |
| AMERICAN EXPRESS CO            | EQUITY       | 025816109 | 35656  | 587,709   | SH  | SOLE    |
| AMERICAN FINANCIAL GROUP INC/O | EQUITY       | 025932104 | 5903   | 164,376   | SH  | SOLE    |
| AMERICAN GREETINGS CORP        | EQUITY       | 026375105 | 5202   | 217,936   | SH  | SOLE    |
| AMERICAN HOME MORTGAGE INVESTM | EQUITY       | 02660R107 | 2328   | 66,289    | SH  | SOLE    |
| AMERICAN INTERNATIONAL GROUP I | EQUITY       | 026874107 | 245    | 3,424     | SH  | SOLE    |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| AMERICAN INTERNATIONAL GROUP I | EQUITY | 026874107 | 1776   | 24,786    | SH | DEFINED |
| AMERICAN INTERNATIONAL GROUP I | EQUITY | 026874107 | 236120 | 3,295,010 | SH | SOLE    |
| AMERICAN ITALIAN PASTA CO      | EQUITY | 027070101 | 9      | 1,000     | SH | DEFINED |
| AMERICAN MEDICAL SYSTEMS HOLDI | EQUITY | 02744M108 | 1079   | 58,275    | SH | SOLE    |
| AMERICAN NATIONAL INSURANCE    | EQUITY | 028591105 | 55     | 482       | SH | SOLE    |
| AMERICAN ORIENTAL BIOENGINEERI | EQUITY | 028731107 | 1114   | 95,468    | SH | SOLE    |
| AMERICAN ORIENTAL BIOENGINEERI | EQUITY | 028731107 | 2398   | 205,500   | SH | SOLE    |
| AMERICAN PHYSICIANS CAPITAL IN | EQUITY | 028884104 | 343    | 8,573     | SH | SOLE    |
| AMERICAN POWER CONVERSION CORP | EQUITY | 029066107 | 7      | 223       | SH | SOLE    |
| AMERICAN POWER CONVERSION CORP | EQUITY | 029066107 | 2725   | 89,083    | SH | SOLE    |
| AMERICAN RAILCAR INDUSTRIES IN | EQUITY | 02916P103 | 259    | 7,602     | SH | SOLE    |
| AMERICAN RAILCAR INDUSTRIES IN | EQUITY | 02916P103 | 1583   | 46,500    | SH | SOLE    |
| AMERICAN REPROGRAPHICS CO      | EQUITY | 029263100 | 728    | 21,846    | SH | SOLE    |
| AMERICAN SCIENCE & ENGINEERING | EQUITY | 029429107 | 454    | 7,628     | SH | SOLE    |
| AMERICAN STANDARD COS INC      | EQUITY | 029712106 | 10     | 228       | SH | SOLE    |
| AMERICAN STANDARD COS INC      | EQUITY | 029712106 | 3624   | 79,049    | SH | SOLE    |
| AMERICAN STATES WATER CO       | EQUITY | 029899101 | 544    | 14,079    | SH | SOLE    |
| AMERICAN SUPERCONDUCTOR CORP   | EQUITY | 030111108 | 270    | 27,533    | SH | SOLE    |
| AMERICAN TOWER CORP            | EQUITY | 029912201 | 2212   | 59,334    | SH | SOLE    |
| AMERICAN TOWER CORP            | EQUITY | 029912201 | 2856   | 76,600    | SH | SOLE    |
| AMERICAN VANGUARD CORP         | EQUITY | 030371108 | 237    | 14,913    | SH | SOLE    |
| AMERICAN WOODMARK CORP         | EQUITY | 030506109 | 419    | 10,020    | SH | SOLE    |
| AMERICANWEST BANCORP           | EQUITY | 03058P109 | 227    | 9,378     | SH | SOLE    |
| AMERICA'S CAR-MART INC         | EQUITY | 03062T105 | 91     | 7,650     | SH | SOLE    |
| AMERICREDIT CORP               | EQUITY | 03060R101 | 14821  | 588,854   | SH | SOLE    |
| AMERIGROUP CORP                | EQUITY | 03073T102 | 2968   | 82,690    | SH | SOLE    |
| AMERIPRISE FINANCIAL INC       | EQUITY | 03076C106 | 4      | 80        | SH | DEFINED |
| AMERIPRISE FINANCIAL INC       | EQUITY | 03076C106 | 17     | 319       | SH | SOLE    |
| AMERIPRISE FINANCIAL INC       | EQUITY | 03076C106 | 18094  | 332,006   | SH | SOLE    |
| AMERIS BANCORP                 | EQUITY | 03076K108 | 305    | 10,806    | SH | SOLE    |
| AMERISOURCEBERGEN CORP         | EQUITY | 03073E105 | 11     | 253       | SH | SOLE    |
| AMERISOURCEBERGEN CORP         | EQUITY | 03073E105 | 4359   | 96,954    | SH | SOLE    |
| AMERISTAR CASINOS INC          | EQUITY | 03070Q101 | 663    | 21,571    | SH | SOLE    |
| AMERITYRE CORP                 | EQUITY | 03073V107 | 4      | 1,000     | SH | DEFINED |
| AMERON INTERNATIONAL CORP      | EQUITY | 030710107 | 559    | 7,318     | SH | SOLE    |
| AMETEK INC                     | EQUITY | 031100100 | 342    | 10,746    | SH | DEFINED |
| AMETEK INC                     | EQUITY | 031100100 | 7850   | 246,556   | SH | SOLE    |
| AMETEK INC                     | EQUITY | 031100100 | 19801  | 621,900   | SH | SOLE    |
| AMGEN INC                      | EQUITY | 031162100 | 89     | 1,309     | SH | DEFINED |
| AMGEN INC                      | EQUITY | 031162100 | 10616  | 155,416   | SH | SOLE    |
| AMGEN INC                      | EQUITY | 031162100 | 110870 | 1,623,036 | SH | SOLE    |
| AMIS HOLDINGS INC              | EQUITY | 031538101 | 383    | 36,234    | SH | SOLE    |
| AMKOR TECHNOLOGY INC           | EQUITY | 031652100 | 798    | 85,417    | SH | SOLE    |
| AMN HEALTHCARE SERVICES INC    | EQUITY | 001744101 | 748    | 27,178    | SH | SOLE    |
| AMPCO-PITTSBURGH CORP          | EQUITY | 032037103 | 200    | 5,969     | SH | SOLE    |
| AMPHENOL CORP                  | EQUITY | 032095101 | 12637  | 203,553   | SH | SOLE    |
| AMR CORP                       | EQUITY | 001765106 | 524    | 17,319    | SH | SOLE    |
| AMREP CORP                     | EQUITY | 032159105 | 724    | 5,910     | SH | SOLE    |
| AMSURG CORP                    | EQUITY | 03232P405 | 573    | 24,918    | SH | SOLE    |
| AMTRUST FINANCIAL SERVICES INC | EQUITY | 032359309 | 183    | 21,357    | SH | SOLE    |
| AMYLIN PHARMACEUTICALS INC     | EQUITY | 032346108 | 340    | 9,415     | SH | SOLE    |
| ANADARKO PETROLEUM CORP        | EQUITY | 032511107 | 9      | 200       | SH | DEFINED |
| ANADARKO PETROLEUM CORP        | EQUITY | 032511107 | 26     | 606       | SH | SOLE    |
| ANADARKO PETROLEUM CORP        | EQUITY | 032511107 | 8626   | 198,216   | SH | SOLE    |
| ANADIGICS INC                  | EQUITY | 032515108 | 348    | 39,308    | SH | SOLE    |
| ANADYS PHARMACEUTICALS INC     | EQUITY | 03252Q408 | 116    | 23,514    | SH | SOLE    |
| ANALOG DEVICES INC             | EQUITY | 032654105 | 15     | 450       | SH | SOLE    |
| ANALOG DEVICES INC             | EQUITY | 032654105 | 31413  | 955,686   | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| ANALOGIC CORP                  | EQUITY | 032657207 | 649   | 11,560    | SH | SOLE    |
| ANAREN INC                     | EQUITY | 032744104 | 1010  | 56,866    | SH | SOLE    |
| ANAREN INC                     | EQUITY | 032744104 | 2165  | 121,916   | SH | SOLE    |
| ANAREN INC                     | EQUITY | 032744104 | 2488  | 140,100   | SH | SOLE    |
| ANCHOR BANCORP WISCONSIN INC   | EQUITY | 032839102 | 469   | 16,259    | SH | SOLE    |
| ANDERSONS INC/THE              | EQUITY | 034164103 | 502   | 11,845    | SH | SOLE    |
| ANDERSONS INC/THE              | EQUITY | 034164103 | 7079  | 167,000   | SH | SOLE    |
| ANDREW CORP                    | EQUITY | 034425108 | 5127  | 501,139   | SH | SOLE    |
| ANGIODYNAMICS INC              | EQUITY | 03475V101 | 222   | 10,310    | SH | SOLE    |
| ANGIOTECH PHARMACEUTICALS INC  | EQUITY | 034918102 | 16    | 1,957     | SH | OTHER   |
| ANGLO AMERICAN PLC             | EQUITY | 03485P102 | 304   | 12,472    | SH | DEFINED |
| ANHEUSER-BUSCH COS INC         | EQUITY | 035229103 | 32    | 650       | SH | DEFINED |
| ANHEUSER-BUSCH COS INC         | EQUITY | 035229103 | 4070  | 82,727    | SH | SOLE    |
| ANHEUSER-BUSCH COS INC         | EQUITY | 035229103 | 17331 | 352,252   | SH | SOLE    |
| ANIXTER INTERNATIONAL INC      | EQUITY | 035290105 | 1496  | 27,546    | SH | SOLE    |
| ANNALY CAPITAL MANAGEMENT INC  | EQUITY | 035710409 | 4     | 300       | SH | DEFINED |
| ANNALY CAPITAL MANAGEMENT INC  | EQUITY | 035710409 | 96    | 6,930     | SH | SOLE    |
| ANNTAYLOR STORES CORP          | EQUITY | 036115103 | 3658  | 111,400   | SH | SOLE    |
| ANNTAYLOR STORES CORP          | EQUITY | 036115103 | 5556  | 169,177   | SH | SOLE    |
| ANSOFT CORP                    | EQUITY | 036384105 | 1056  | 37,993    | SH | SOLE    |
| ANSWERTHINK INC                | EQUITY | 036916104 | 2     | 700       | SH | DEFINED |
| ANSYS INC                      | EQUITY | 03662Q105 | 1195  | 27,482    | SH | SOLE    |
| ANSYS INC                      | EQUITY | 03662Q105 | 1705  | 39,200    | SH | SOLE    |
| ANTARES PHARMA INC             | EQUITY | 036642106 | 5     | 3,900     | SH | DEFINED |
| ANTHRACITE CAPITAL INC         | EQUITY | 037023108 | 5292  | 415,741   | SH | SOLE    |
| ANWORTH MORTGAGE ASSET CORP    | EQUITY | 037347101 | 1     | 135       | SH | DEFINED |
| AO SMITH CORP                  | EQUITY | 831865209 | 1563  | 41,601    | SH | SOLE    |
| AON CORP                       | EQUITY | 037389103 | 2     | 59        | SH | DEFINED |
| AON CORP                       | EQUITY | 037389103 | 14    | 408       | SH | SOLE    |
| AON CORP                       | EQUITY | 037389103 | 5141  | 145,470   | SH | SOLE    |
| APACHE CORP                    | EQUITY | 037411105 | 32    | 481       | SH | DEFINED |
| APACHE CORP                    | EQUITY | 037411105 | 1392  | 20,934    | SH | SOLE    |
| APACHE CORP                    | EQUITY | 037411105 | 9595  | 144,264   | SH | SOLE    |
| APARTMENT INVESTMENT & MANAGEM | EQUITY | 03748R101 | 7     | 127       | SH | SOLE    |
| APARTMENT INVESTMENT & MANAGEM | EQUITY | 03748R101 | 1397  | 24,944    | SH | DEFINED |
| APARTMENT INVESTMENT & MANAGEM | EQUITY | 03748R101 | 5644  | 100,752   | SH | SOLE    |
| APOGEE ENTERPRISES INC         | EQUITY | 037598109 | 274   | 14,190    | SH | DEFINED |
| APOGEE ENTERPRISES INC         | EQUITY | 037598109 | 452   | 23,433    | SH | SOLE    |
| APOLLO GROUP INC               | EQUITY | 037604105 | 7     | 184       | SH | SOLE    |
| APOLLO GROUP INC               | EQUITY | 037604105 | 10076 | 258,566   | SH | SOLE    |
| APOLLO INVESTMENT CORP         | EQUITY | 03761U106 | 1514  | 67,606    | SH | SOLE    |
| APPLE INC                      | EQUITY | 037833100 | 105   | 1,236     | SH | DEFINED |
| APPLE INC                      | EQUITY | 037833100 | 10208 | 120,320   | SH | SOLE    |
| APPLE INC                      | EQUITY | 037833100 | 73810 | 869,987   | SH | SOLE    |
| APPLEBEES INTERNATIONAL INC    | EQUITY | 037899101 | 5749  | 233,020   | SH | SOLE    |
| APPLERA CORP-- APPLIED BIOSYST | EQUITY | 038020103 | 9     | 241       | SH | SOLE    |
| APPLERA CORP-- APPLIED BIOSYST | EQUITY | 038020103 | 4464  | 121,669   | SH | SOLE    |
| APPLERA CORP-- CELERA GROUP    | EQUITY | 038020202 | 900   | 64,334    | SH | SOLE    |
| APPLIED INDUSTRIAL TECHNOLOGIE | EQUITY | 03820C105 | 981   | 37,303    | SH | SOLE    |
| APPLIED MATERIALS INC          | EQUITY | 038222105 | 1     | 80        | SH | DEFINED |
| APPLIED MATERIALS INC          | EQUITY | 038222105 | 34    | 1,829     | SH | SOLE    |
| APPLIED MATERIALS INC          | EQUITY | 038222105 | 23198 | 1,257,349 | SH | SOLE    |
| APPLIED MICRO CIRCUITS CORP    | EQUITY | 03822W109 | 879   | 246,897   | SH | SOLE    |
| APRIA HEALTHCARE GROUP INC     | EQUITY | 037933108 | 3562  | 133,641   | SH | SOLE    |
| APTARGROUP INC                 | EQUITY | 038336103 | 1732  | 29,330    | SH | SOLE    |
| AQUA AMERICA INC               | EQUITY | 03836W103 | 7017  | 308,026   | SH | SOLE    |
| AQUA AMERICA INC               | EQUITY | 03836W103 | 7463  | 327,600   | SH | SOLE    |
| AQUANTIVE INC                  | EQUITY | 03839G105 | 1567  | 63,524    | SH | SOLE    |



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|                               |        |           |       |           |    |         |
|-------------------------------|--------|-----------|-------|-----------|----|---------|
| AQUILA INC                    | EQUITY | 03840P102 | 5     | 963       | SH | DEFINED |
| AQUILA INC                    | EQUITY | 03840P102 | 5522  | 1,174,847 | SH | SOLE    |
| ARAMARK CORP                  | EQUITY | 038521100 | 8638  | 258,246   | SH | SOLE    |
| ARBITRON INC                  | EQUITY | 03875Q108 | 2111  | 48,595    | SH | SOLE    |
| ARBOR REALTY TRUST INC        | EQUITY | 038923108 | 298   | 9,915     | SH | SOLE    |
| ARCH CHEMICALS INC            | EQUITY | 03937R102 | 666   | 20,006    | SH | SOLE    |
| ARCH COAL INC                 | EQUITY | 039380100 | 12112 | 403,337   | SH | SOLE    |
| ARCHER-DANIELS-MIDLAND CO     | EQUITY | 039483102 | 23    | 727       | SH | DEFINED |
| ARCHER-DANIELS-MIDLAND CO     | EQUITY | 039483102 | 28    | 866       | SH | SOLE    |
| ARCHER-DANIELS-MIDLAND CO     | EQUITY | 039483102 | 10678 | 334,096   | SH | SOLE    |
| ARCHSTONE-SMITH TRUST         | EQUITY | 039583109 | 17    | 288       | SH | SOLE    |
| ARCHSTONE-SMITH TRUST         | EQUITY | 039583109 | 9887  | 169,847   | SH | SOLE    |
| ARCTIC CAT INC                | EQUITY | 039670104 | 188   | 10,668    | SH | SOLE    |
| ARDEN GROUP INC               | EQUITY | 039762109 | 136   | 1,095     | SH | SOLE    |
| ARENA PHARMACEUTICALS INC     | EQUITY | 040047102 | 655   | 50,729    | SH | SOLE    |
| ARENA RESOURCES INC           | EQUITY | 040049108 | 418   | 9,792     | SH | SOLE    |
| ARES CAPITAL CORP             | EQUITY | 04010L103 | 828   | 43,352    | SH | SOLE    |
| ARGON ST INC                  | EQUITY | 040149106 | 227   | 10,559    | SH | SOLE    |
| ARGONAUT GROUP INC            | EQUITY | 040157109 | 911   | 26,124    | SH | SOLE    |
| ARIAD PHARMACEUTICALS INC     | EQUITY | 04033A100 | 281   | 54,663    | SH | SOLE    |
| ARIBA INC                     | EQUITY | 04033V203 | 484   | 62,536    | SH | SOLE    |
| ARKANSAS BEST CORP            | EQUITY | 040790107 | 760   | 21,114    | SH | SOLE    |
| ARMOR HOLDINGS INC            | EQUITY | 042260109 | 58    | 1,063     | SH | SOLE    |
| ARRAY BIOPHARMA INC           | EQUITY | 04269X105 | 421   | 32,574    | SH | SOLE    |
| ARRIS GROUP INC               | EQUITY | 04269Q100 | 1116  | 89,224    | SH | SOLE    |
| ARRIS GROUP INC               | EQUITY | 04269Q100 | 1835  | 146,700   | SH | SOLE    |
| ARROW ELECTRONICS INC         | EQUITY | 042735100 | 9016  | 285,757   | SH | SOLE    |
| ARROW FINANCIAL CORP          | EQUITY | 042744102 | 222   | 8,954     | SH | SOLE    |
| ARROW INTERNATIONAL INC       | EQUITY | 042764100 | 672   | 19,002    | SH | SOLE    |
| ART TECHNOLOGY GROUP INC      | EQUITY | 04289L107 | 216   | 92,586    | SH | SOLE    |
| ART TECHNOLOGY GROUP INC      | EQUITY | 04289L107 | 2500  | 1,073,100 | SH | SOLE    |
| ARTHROCARE CORP               | EQUITY | 043136100 | 871   | 21,829    | SH | SOLE    |
| ARTHUR J GALLAGHER & CO       | EQUITY | 363576109 | 1089  | 36,869    | SH | DEFINED |
| ARTHUR J GALLAGHER & CO       | EQUITY | 363576109 | 35857 | 1,213,430 | SH | SOLE    |
| ARVINMERITOR INC              | EQUITY | 043353101 | 4040  | 221,620   | SH | SOLE    |
| ASBURY AUTOMOTIVE GROUP INC   | EQUITY | 043436104 | 240   | 10,180    | SH | SOLE    |
| ASHFORD HOSPITALITY TRUST INC | EQUITY | 044103109 | 625   | 50,198    | SH | SOLE    |
| ASHLAND INC                   | EQUITY | 044209104 | 5     | 75        | SH | SOLE    |
| ASHLAND INC                   | EQUITY | 044209104 | 3072  | 44,401    | SH | SOLE    |
| ASPECT MEDICAL SYSTEMS INC    | EQUITY | 045235108 | 258   | 13,697    | SH | SOLE    |
| ASPEN TECHNOLOGY INC          | EQUITY | 045327103 | 490   | 44,429    | SH | SOLE    |
| ASPREVA PHARMACEUTICALS CORP  | EQUITY | 04538T109 | 591   | 28,769    | SH | SOLE    |
| ASSET ACCEPTANCE CAPITAL CORP | EQUITY | 04543P100 | 233   | 13,863    | SH | SOLE    |
| ASSOCIATED BANC-CORP          | EQUITY | 045487105 | 11818 | 338,807   | SH | SOLE    |
| ASSURANT INC                  | EQUITY | 04621X108 | 248   | 4,481     | SH | SOLE    |
| ASTA FUNDING INC              | EQUITY | 046220109 | 298   | 9,780     | SH | SOLE    |
| ASTEC INDUSTRIES INC          | EQUITY | 046224101 | 500   | 14,239    | SH | SOLE    |
| ASTORIA FINANCIAL CORP        | EQUITY | 046265104 | 6019  | 199,583   | SH | SOLE    |
| ASV INC                       | EQUITY | 001963107 | 33    | 2,000     | SH | DEFINED |
| ASV INC                       | EQUITY | 001963107 | 282   | 17,344    | SH | SOLE    |
| ASYST TECHNOLOGIES INC        | EQUITY | 04648X107 | 295   | 40,376    | SH | SOLE    |
| AT&T INC                      | EQUITY | 00206R102 | 2293  | 64,143    | SH | DEFINED |
| AT&T INC                      | EQUITY | 00206R102 | 52735 | 1,475,106 | SH | SOLE    |
| AT&T INC                      | EQUITY | 00206R102 | 72494 | 2,027,807 | SH | SOLE    |
| ATHEROGENICS INC              | EQUITY | 047439104 | 5     | 500       | SH | DEFINED |
| ATHEROGENICS INC              | EQUITY | 047439104 | 326   | 32,848    | SH | SOLE    |
| ATHEROS COMMUNICATIONS INC    | EQUITY | 04743P108 | 1283  | 60,200    | SH | SOLE    |
| ATHEROS COMMUNICATIONS INC    | EQUITY | 04743P108 | 1597  | 74,905    | SH | SOLE    |

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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| ATLANTIC TELE-NETWORK INC      | EQUITY       | 049079205 | 156   | 5,314     | SH  | SOLE    |
| ATLAS AIR WORLDWIDE HOLDINGS I | EQUITY       | 049164205 | 743   | 16,692    | SH  | SOLE    |
| ATLAS AMERICA INC              | EQUITY       | 049167109 | 739   | 14,490    | SH  | SOLE    |
| ATMEL CORP                     | EQUITY       | 049513104 | 6064  | 1,002,283 | SH  | SOLE    |
| ATMI INC                       | EQUITY       | 00207R101 | 888   | 29,091    | SH  | SOLE    |
| ATMOS ENERGY CORP              | EQUITY       | 049560105 | 1310  | 41,055    | SH  | SOLE    |
| ATP OIL & GAS CORP             | EQUITY       | 00208J108 | 666   | 16,836    | SH  | SOLE    |
| ATWOOD OCEANICS INC            | EQUITY       | 050095108 | 1103  | 22,529    | SH  | SOLE    |
| AUDIBLE INC                    | EQUITY       | 05069A302 | 163   | 20,510    | SH  | SOLE    |
| AUDIOVOX CORP                  | EQUITY       | 050757103 | 194   | 13,741    | SH  | SOLE    |
| AURORA OIL & GAS CORP          | EQUITY       | 052036100 | 181   | 56,365    | SH  | SOLE    |
| AUTODESK INC                   | EQUITY       | 052769106 | 4985  | 123,214   | SH  | SOLE    |
| AUTODESK INC                   | EQUITY       | 052769106 | 10941 | 270,405   | SH  | SOLE    |
| AUTOLIV INC                    | EQUITY       | 052800109 | 1102  | 18,270    | SH  | SOLE    |
| AUTOMATIC DATA PROCESSING INC  | EQUITY       | 053015103 | 356   | 7,225     | SH  | SOLE    |
| AUTOMATIC DATA PROCESSING INC  | EQUITY       | 053015103 | 35724 | 725,352   | SH  | SOLE    |
| AUTONATION INC                 | EQUITY       | 05329W102 | 4     | 197       | SH  | SOLE    |
| AUTONATION INC                 | EQUITY       | 05329W102 | 1500  | 70,334    | SH  | SOLE    |
| AUTOZONE INC                   | EQUITY       | 053332102 | 8     | 67        | SH  | SOLE    |
| AUTOZONE INC                   | EQUITY       | 053332102 | 35    | 299       | SH  | DEFINED |
| AUTOZONE INC                   | EQUITY       | 053332102 | 14145 | 122,400   | SH  | SOLE    |
| AUXILIUM PHARMACEUTICALS INC   | EQUITY       | 05334D107 | 317   | 21,561    | SH  | SOLE    |
| AVALON PHARMACEUTICALS INC     | EQUITY       | 05346P106 | 1083  | 277,671   | SH  | SOLE    |
| AVALONBAY COMMUNITIES INC      | EQUITY       | 053484101 | 336   | 2,584     | SH  | SOLE    |
| AVANEX CORP                    | EQUITY       | 05348W109 | 258   | 136,531   | SH  | SOLE    |
| AVANIR PHARMACEUTICALS         | EQUITY       | 05348P401 | 71    | 30,769    | SH  | SOLE    |
| AVATAR HOLDINGS INC            | EQUITY       | 053494100 | 391   | 4,830     | SH  | SOLE    |
| AVAYA INC                      | EQUITY       | 053499109 | 1     | 75        | SH  | DEFINED |
| AVAYA INC                      | EQUITY       | 053499109 | 8     | 598       | SH  | SOLE    |
| AVAYA INC                      | EQUITY       | 053499109 | 14115 | 1,009,659 | SH  | SOLE    |
| AVENTINE RENEWABLE ENERGY HOLD | EQUITY       | 05356X403 | 596   | 25,280    | SH  | SOLE    |
| AVERY DENNISON CORP            | EQUITY       | 053611109 | 3869  | 56,961    | SH  | SOLE    |
| AVERY DENNISON CORP            | EQUITY       | 053611109 | 4679  | 68,873    | SH  | SOLE    |
| AVI BIOPHARMA INC              | EQUITY       | 002346104 | 2     | 500       | SH  | DEFINED |
| AVI BIOPHARMA INC              | EQUITY       | 002346104 | 133   | 41,936    | SH  | SOLE    |
| AVID TECHNOLOGY INC            | EQUITY       | 05367P100 | 1316  | 35,317    | SH  | SOLE    |
| AVIS BUDGET GROUP INC          | EQUITY       | 053774105 | 5043  | 232,500   | SH  | SOLE    |
| AVISTA CORP                    | EQUITY       | 05379B107 | 2223  | 87,827    | SH  | SOLE    |
| AVNET INC                      | FIXED INCOME | 053807AL7 | 503   | 500,000   | PRN | SOLE    |
| AVNET INC                      | EQUITY       | 053807103 | 7604  | 297,865   | SH  | SOLE    |
| AVOCENT CORP                   | EQUITY       | 053893103 | 4908  | 145,000   | SH  | SOLE    |
| AVOCENT CORP                   | EQUITY       | 053893103 | 5411  | 159,857   | SH  | SOLE    |
| AVON PRODUCTS INC              | EQUITY       | 054303102 | 3740  | 113,181   | SH  | SOLE    |
| AVON PRODUCTS INC              | EQUITY       | 054303102 | 7812  | 236,428   | SH  | SOLE    |
| AVX CORP                       | EQUITY       | 002444107 | 200   | 13,507    | SH  | SOLE    |
| AXA SA                         | EQUITY       | 054536107 | 2     | 58        | SH  | DEFINED |
| AXCELIS TECHNOLOGIES INC       | EQUITY       | 054540109 | 492   | 84,472    | SH  | SOLE    |
| AZTAR CORP                     | EQUITY       | 054802103 | 7836  | 143,997   | SH  | SOLE    |
| BADGER METER INC               | EQUITY       | 056525108 | 323   | 11,644    | SH  | SOLE    |
| BAKER HUGHES INC               | EQUITY       | 057224107 | 45    | 604       | SH  | DEFINED |
| BAKER HUGHES INC               | EQUITY       | 057224107 | 1166  | 15,622    | SH  | SOLE    |
| BAKER HUGHES INC               | EQUITY       | 057224107 | 10433 | 139,742   | SH  | SOLE    |
| BALCHEM CORP                   | EQUITY       | 057665200 | 251   | 9,766     | SH  | SOLE    |
| BALDOR ELECTRIC CO             | EQUITY       | 057741100 | 899   | 26,902    | SH  | SOLE    |
| BALDWIN & LYONS INC            | EQUITY       | 057755209 | 172   | 6,726     | SH  | SOLE    |
| BALL CORP                      | EQUITY       | 058498106 | 6     | 137       | SH  | SOLE    |
| BALL CORP                      | EQUITY       | 058498106 | 2069  | 47,453    | SH  | SOLE    |
| BALLY TECHNOLOGIES INC         | EQUITY       | 05874B107 | 814   | 43,580    | SH  | SOLE    |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| BALLY TOTAL FITNESS HOLDING CO | EQUITY | 05873K108 | 74     | 30,349    | SH | SOLE    |
| BANCFIRST CORP                 | EQUITY | 05945F103 | 315    | 5,838     | SH | SOLE    |
| BANCO BRADESCO SA              | EQUITY | 059460303 | 28     | 687       | SH | DEFINED |
| BANCO SANTANDER CHILE SA       | EQUITY | 05965X109 | 11776  | 244,523   | SH | SOLE    |
| BANCOLOMBIA SA                 | EQUITY | 05968L102 | 9738   | 312,830   | SH | SOLE    |
| BANCORP INC/WILMINGTON DE      | EQUITY | 05969A105 | 260    | 8,785     | SH | SOLE    |
| BANCORPSOUTH INC               | EQUITY | 059692103 | 75     | 2,784     | SH | SOLE    |
| BANCTRUST FINANCIAL GROUP INC  | EQUITY | 05978R107 | 210    | 8,223     | SH | SOLE    |
| BANDAG INC                     | EQUITY | 059815100 | 1808   | 35,860    | SH | SOLE    |
| BANK MUTUAL CORP               | EQUITY | 063750103 | 615    | 50,790    | SH | SOLE    |
| BANK OF AMERICA CORP           | EQUITY | 060505104 | 321    | 6,016     | SH | DEFINED |
| BANK OF AMERICA CORP           | EQUITY | 060505104 | 49862  | 933,915   | SH | SOLE    |
| BANK OF AMERICA CORP           | EQUITY | 060505104 | 177744 | 3,329,168 | SH | SOLE    |
| BANK OF GRANITE CORP           | EQUITY | 062401104 | 255    | 13,434    | SH | SOLE    |
| BANK OF HAWAII CORP            | EQUITY | 062540109 | 6253   | 115,899   | SH | SOLE    |
| BANK OF IRELAND                | EQUITY | 46267Q103 | 959    | 10,409    | SH | DEFINED |
| BANK OF MONTREAL               | EQUITY | 063671101 | 7208   | 121,738   | SH | OTHER   |
| BANK OF NEW YORK CO INC/THE    | EQUITY | 064057102 | 7      | 185       | SH | DEFINED |
| BANK OF NEW YORK CO INC/THE    | EQUITY | 064057102 | 6461   | 164,107   | SH | SOLE    |
| BANK OF NEW YORK CO INC/THE    | EQUITY | 064057102 | 56952  | 1,446,578 | SH | SOLE    |
| BANK OF NOVA SCOTIA            | EQUITY | 064149107 | 10435  | 233,403   | SH | OTHER   |
| BANK OF THE OZARKS INC         | EQUITY | 063904106 | 326    | 9,852     | SH | SOLE    |
| BANKATLANTIC BANCORP INC       | EQUITY | 065908501 | 546    | 39,526    | SH | SOLE    |
| BANKFINANCIAL CORP             | EQUITY | 06643P104 | 363    | 20,388    | SH | SOLE    |
| BANKRATE INC                   | EQUITY | 06646V108 | 322    | 8,498     | SH | SOLE    |
| BANKUNITED FINANCIAL CORP      | EQUITY | 06652B103 | 892    | 31,903    | SH | SOLE    |
| BANNER CORP                    | EQUITY | 06652V109 | 449    | 10,130    | SH | SOLE    |
| BANTA CORP                     | EQUITY | 066821109 | 2786   | 76,535    | SH | SOLE    |
| BARCLAYS BANK PLC              | EQUITY | 06738C778 | 9      | 182       | SH | DEFINED |
| BARCLAYS PLC                   | EQUITY | 06738E204 | 3591   | 61,765    | SH | DEFINED |
| BARE ESCENTUALS INC            | EQUITY | 067511105 | 16     | 505       | SH | SOLE    |
|                                |        |           |        |           |    |         |
| BARNES & NOBLE INC             | EQUITY | 067774109 | 4904   | 123,504   | SH | SOLE    |
| BARNES GROUP INC               | EQUITY | 067806109 | 717    | 32,982    | SH | SOLE    |
| BARR PHARMACEUTICALS INC       | EQUITY | 068306109 | 6035   | 120,412   | SH | SOLE    |
| BARR PHARMACEUTICALS INC       | EQUITY | 068306109 | 7886   | 157,340   | SH | SOLE    |
| BARRETT BUSINESS SERVICES      | EQUITY | 068463108 | 135    | 5,777     | SH | SOLE    |
| BARRETT BUSINESS SERVICES      | EQUITY | 068463108 | 1560   | 66,600    | SH | SOLE    |
| BARRICK GOLD CORP              | EQUITY | 067901108 | 362    | 11,785    | SH | DEFINED |
| BARRICK GOLD CORP              | EQUITY | 067901108 | 566    | 18,396    | SH | OTHER   |
| BARRICK GOLD CORP              | EQUITY | 067901108 | 1154   | 37,600    | SH | SOLE    |
| BASIC ENERGY SERVICES INC      | EQUITY | 06985P100 | 22     | 910       | SH | DEFINED |
| BASIC ENERGY SERVICES INC      | EQUITY | 06985P100 | 259    | 10,509    | SH | SOLE    |
| BASIN WATER INC                | EQUITY | 07011T306 | 33     | 4,936     | SH | SOLE    |
| BAUSCH & LOMB INC              | EQUITY | 071707103 | 4      | 71        | SH | SOLE    |
| BAUSCH & LOMB INC              | EQUITY | 071707103 | 1448   | 27,815    | SH | SOLE    |
| BAXTER INTERNATIONAL INC       | EQUITY | 071813109 | 15     | 325       | SH | DEFINED |
| BAXTER INTERNATIONAL INC       | EQUITY | 071813109 | 1279   | 27,562    | SH | SOLE    |
| BAXTER INTERNATIONAL INC       | EQUITY | 071813109 | 19418  | 418,574   | SH | SOLE    |
| BB&T CORP                      | EQUITY | 054937107 | 31     | 712       | SH | SOLE    |
| BB&T CORP                      | EQUITY | 054937107 | 10310  | 234,692   | SH | SOLE    |
| BCE INC                        | EQUITY | 05534B760 | 152    | 5,642     | SH | OTHER   |
| BCE INC                        | EQUITY | 05534B760 | 17553  | 650,100   | SH | SOLE    |
| BE AEROSPACE INC               | EQUITY | 073302101 | 1661   | 64,686    | SH | SOLE    |
| BEA SYSTEMS INC                | EQUITY | 073325102 | 367    | 29,202    | SH | SOLE    |
| BEACON ROOFING SUPPLY INC      | EQUITY | 073685109 | 689    | 36,622    | SH | SOLE    |
| BEAR STEARNS COS INC/THE       | EQUITY | 073902108 | 8213   | 50,455    | SH | SOLE    |
| BEAR STEARNS COS INC/THE       | EQUITY | 073902108 | 8532   | 52,416    | SH | SOLE    |
| BEARINGPOINT INC               | EQUITY | 074002106 | 1222   | 155,327   | SH | SOLE    |

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|                              |              |           |       |           |     |         |
|------------------------------|--------------|-----------|-------|-----------|-----|---------|
| BEAZER HOMES USA INC         | EQUITY       | 07556Q105 | 4295  | 91,369    | SH  | SOLE    |
| BEBE STORES INC              | EQUITY       | 075571109 | 389   | 19,671    | SH  | SOLE    |
| BECKMAN COULTER INC          | EQUITY       | 075811109 | 8675  | 145,068   | SH  | SOLE    |
| BECTON DICKINSON & CO        | EQUITY       | 075887109 | 23    | 325       | SH  | SOLE    |
| BECTON DICKINSON & CO        | EQUITY       | 075887109 | 7457  | 106,305   | SH  | SOLE    |
| BED BATH & BEYOND INC        | EQUITY       | 075896100 | 12    | 320       | SH  | DEFINED |
| BED BATH & BEYOND INC        | EQUITY       | 075896100 | 14    | 372       | SH  | SOLE    |
| BED BATH & BEYOND INC        | EQUITY       | 075896100 | 6710  | 176,115   | SH  | SOLE    |
| BEL FUSE INC                 | EQUITY       | 077347300 | 292   | 8,389     | SH  | SOLE    |
| BELDEN CDT INC               | EQUITY       | 077454106 | 13    | 322       | SH  | DEFINED |
| BELDEN CDT INC               | EQUITY       | 077454106 | 2242  | 57,351    | SH  | SOLE    |
| BELLSOUTH CORP               | EQUITY       | 079860102 | 3613  | 76,702    | SH  | SOLE    |
| BELLSOUTH CORP               | EQUITY       | 079860102 | 51206 | 1,086,952 | SH  | SOLE    |
| BELO CORP                    | EQUITY       | 080555105 | 5112  | 278,286   | SH  | SOLE    |
| BEMA GOLD CORP               | EQUITY       | 08135F107 | 56    | 10,669    | SH  | OTHER   |
| BEMIS CO                     | EQUITY       | 081437105 | 1668  | 49,094    | SH  | SOLE    |
| BEMIS CO                     | EQUITY       | 081437105 | 3576  | 105,231   | SH  | SOLE    |
| BENCHMARK ELECTRONICS INC    | EQUITY       | 08160H101 | 1309  | 53,728    | SH  | SOLE    |
| BENTLEY PHARMACEUTICALS INC  | EQUITY       | 082657107 | 163   | 16,023    | SH  | SOLE    |
| BERKSHIRE HATHAWAY INC       | EQUITY       | 084670207 | 37    | 10        | SH  | DEFINED |
| BERKSHIRE HILLS BANCORP INC  | EQUITY       | 084680107 | 240   | 7,184     | SH  | SOLE    |
| BERRY PETROLEUM CO           | EQUITY       | 085789105 | 914   | 29,476    | SH  | SOLE    |
| BEST BUY                     | FIXED INCOME | 086516AF8 | 3     | 3,000     | PRN | DEFINED |
| BEST BUY                     | FIXED INCOME | 086516AF8 | 1111  | 1,000,000 | PRN | SOLE    |
| BEST BUY CO INC              | EQUITY       | 086516101 | 666   | 13,531    | SH  | SOLE    |
| BEST BUY CO INC              | EQUITY       | 086516101 | 17298 | 351,655   | SH  | SOLE    |
| BFC FINANCIAL CORP           | EQUITY       | 055384200 | 92    | 13,886    | SH  | SOLE    |
| BHP BILLITON LTD             | EQUITY       | 088606108 | 11    | 272       | SH  | DEFINED |
| BIG 5 SPORTING GOODS CORP    | EQUITY       | 08915P101 | 462   | 18,919    | SH  | SOLE    |
| BIG LOTS INC                 | EQUITY       | 089302103 | 3     | 144       | SH  | SOLE    |
| BIG LOTS INC                 | EQUITY       | 089302103 | 4978  | 217,200   | SH  | SOLE    |
| BILL BARRETT CORP            | EQUITY       | 06846N104 | 647   | 23,765    | SH  | SOLE    |
| BIOCRYST PHARMACEUTICALS INC | EQUITY       | 09058V103 | 220   | 19,065    | SH  | SOLE    |
| BIOENVISION INC              | EQUITY       | 09059N100 | 139   | 29,949    | SH  | SOLE    |
| BIOGEN IDEC INC              | EQUITY       | 09062X103 | 4     | 90        | SH  | DEFINED |
| BIOGEN IDEC INC              | EQUITY       | 09062X103 | 774   | 15,744    | SH  | SOLE    |
| BIOGEN IDEC INC              | EQUITY       | 09062X103 | 9713  | 197,464   | SH  | SOLE    |
| BIOMARIN PHARMACEUTICALS INC | EQUITY       | 09061G101 | 628   | 38,300    | SH  | SOLE    |
| BIOMARIN PHARMACEUTICALS INC | EQUITY       | 09061G101 | 1167  | 71,200    | SH  | SOLE    |
| BIOMARIN PHARMACEUTICALS INC | EQUITY       | 09061G101 | 1788  | 109,080   | SH  | SOLE    |
| BIOMED REALTY TRUST INC      | EQUITY       | 09063H107 | 5062  | 176,995   | SH  | SOLE    |
| BIOMET INC                   | EQUITY       | 090613100 | 13    | 323       | SH  | SOLE    |
| BIOMET INC                   | EQUITY       | 090613100 | 5348  | 129,577   | SH  | SOLE    |
| BIO-RAD LABORATORIES INC     | EQUITY       | 090572207 | 1282  | 15,530    | SH  | SOLE    |
| BIO-REFERENCE LABS INC       | EQUITY       | 09057G602 | 194   | 8,648     | SH  | SOLE    |
| BIOSITE INC                  | EQUITY       | 090945106 | 700   | 14,335    | SH  | SOLE    |
| BIOVAIL CORP                 | EQUITY       | 09067J109 | 11019 | 522,011   | SH  | OTHER   |
| BISYS GROUP INC/THE          | EQUITY       | 055472104 | 4880  | 377,976   | SH  | SOLE    |
| BJ SERVICES CO               | EQUITY       | 055482103 | 9     | 300       | SH  | DEFINED |
| BJ SERVICES CO               | EQUITY       | 055482103 | 11    | 386       | SH  | SOLE    |
| BJ SERVICES CO               | EQUITY       | 055482103 | 3916  | 133,546   | SH  | SOLE    |
| BJ'S RESTAURANTS INC         | EQUITY       | 09180C106 | 235   | 11,631    | SH  | SOLE    |
| BJ'S WHOLESALE CLUB INC      | EQUITY       | 05548J106 | 4688  | 150,684   | SH  | SOLE    |
| BLACK & DECKER CORP          | EQUITY       | 091797100 | 7     | 90        | SH  | SOLE    |
| BLACK & DECKER CORP          | EQUITY       | 091797100 | 5700  | 71,278    | SH  | SOLE    |
| BLACK BOX CORP               | EQUITY       | 091826107 | 613   | 14,596    | SH  | SOLE    |
| BLACK HILLS CORP             | EQUITY       | 092113109 | 3862  | 104,560   | SH  | SOLE    |
| BLACKBAUD INC                | EQUITY       | 09227Q100 | 948   | 36,457    | SH  | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| BLACKBOARD INC                 | EQUITY | 091935502 | 696   | 23,171  | SH | SOLE    |
| BLACKROCK CORE BOND TRUST      | EQUITY | 09249E101 | 2     | 195     | SH | DEFINED |
| BLACKROCK ENHANCED GOVERNMENT  | EQUITY | 09255K108 | 40    | 2,150   | SH | DEFINED |
| BLACKROCK GLOBAL ENERGY AND RE | EQUITY | 09250U101 | 5     | 195     | SH | DEFINED |
| BLACKROCK HIGH INCOME SHARES   | EQUITY | 09250E107 | 31    | 12,000  | SH | DEFINED |
| BLACKROCK HIGH YIELD TRUST     | EQUITY | 09248N102 | 31    | 4,000   | SH | DEFINED |
| BLACKROCK INC/NEW YORK         | EQUITY | 09247X101 | 72    | 476     | SH | SOLE    |
| BLACKROCK INCOME OPPORTUNITY T | EQUITY | 092475102 | 58    | 5,604   | SH | DEFINED |
| BLACKROCK INCOME TRUST INC     | EQUITY | 09247F100 | 42    | 7,000   | SH | DEFINED |
| BLACKROCK MUNICIPAL INCOME TRU | EQUITY | 09249N101 | 74    | 4,400   | SH | DEFINED |
| BLOCKBUSTER INC                | EQUITY | 093679108 | 842   | 159,121 | SH | SOLE    |
| BLOUNT INTERNATIONAL INC       | EQUITY | 095180105 | 429   | 31,849  | SH | SOLE    |
| BLUE CHIP VALUE FUND INC       | EQUITY | 095333100 | 211   | 35,268  | SH | DEFINED |
| BLUE COAT SYSTEMS INC          | EQUITY | 09534T508 | 376   | 15,697  | SH | SOLE    |
| BLUE NILE INC                  | EQUITY | 09578R103 | 407   | 11,045  | SH | SOLE    |
| BLUEGREEN CORP                 | EQUITY | 096231105 | 226   | 17,618  | SH | SOLE    |
| BLUELINX HOLDINGS INC          | EQUITY | 09624H109 | 109   | 10,499  | SH | SOLE    |
| BLYTH INC                      | EQUITY | 09643P108 | 1652  | 79,634  | SH | SOLE    |
| BMC SOFTWARE INC               | EQUITY | 055921100 | 9     | 270     | SH | SOLE    |
| BMC SOFTWARE INC               | EQUITY | 055921100 | 706   | 21,925  | SH | DEFINED |
| BMC SOFTWARE INC               | EQUITY | 055921100 | 3290  | 102,170 | SH | SOLE    |
| BOB EVANS FARMS INC            | EQUITY | 096761101 | 3912  | 114,327 | SH | SOLE    |
| BOEING CO                      | EQUITY | 097023105 | 224   | 2,523   | SH | DEFINED |
| BOEING CO                      | EQUITY | 097023105 | 9607  | 108,141 | SH | SOLE    |
| BOEING CO                      | EQUITY | 097023105 | 63952 | 719,861 | SH | SOLE    |
| BOIS D'ARC ENERGY INC          | EQUITY | 09738U103 | 204   | 13,962  | SH | SOLE    |
|                                |        |           |       |         |    |         |
| BOK FINANCIAL CORP             | EQUITY | 05561Q201 | 652   | 11,851  | SH | SOLE    |
| BON-TON STORES INC/THE         | EQUITY | 09776J101 | 192   | 5,528   | SH | SOLE    |
| BOOKHAM INC                    | EQUITY | 09856E105 | 237   | 58,322  | SH | SOLE    |
| BOOKS-A-MILLION INC            | EQUITY | 098570104 | 270   | 11,906  | SH | SOLE    |
| BORDERS GROUP INC              | EQUITY | 099709107 | 4170  | 186,586 | SH | SOLE    |
| BORGWARNER INC                 | EQUITY | 099724106 | 8134  | 137,811 | SH | SOLE    |
| BORLAND SOFTWARE CORP          | EQUITY | 099849101 | 355   | 65,316  | SH | SOLE    |
| BOSTON BEER CO INC             | EQUITY | 100557107 | 282   | 7,832   | SH | SOLE    |
| BOSTON PRIVATE FINANCIAL HOLDI | EQUITY | 101119105 | 831   | 29,472  | SH | SOLE    |
| BOSTON PROPERTIES INC          | EQUITY | 101121101 | 17    | 154     | SH | SOLE    |
| BOSTON PROPERTIES INC          | EQUITY | 101121101 | 82    | 730     | SH | DEFINED |
| BOSTON PROPERTIES INC          | EQUITY | 101121101 | 9333  | 83,419  | SH | SOLE    |
| BOSTON SCIENTIFIC CORP         | EQUITY | 101137107 | 20    | 1,172   | SH | DEFINED |
| BOSTON SCIENTIFIC CORP         | EQUITY | 101137107 | 27    | 1,553   | SH | SOLE    |
| BOSTON SCIENTIFIC CORP         | EQUITY | 101137107 | 8734  | 508,403 | SH | SOLE    |
| BOTTOMLINE TECHNOLOGIES INC    | EQUITY | 101388106 | 196   | 17,127  | SH | SOLE    |
| BOULDER GROWTH & INCOME FUND I | EQUITY | 101507101 | 81    | 8,400   | SH | SOLE    |
| BOWATER INC                    | EQUITY | 102183100 | 3950  | 175,571 | SH | SOLE    |
| BOWNE & CO INC                 | EQUITY | 103043105 | 462   | 28,959  | SH | SOLE    |
| BOYD GAMING CORP               | EQUITY | 103304101 | 1042  | 23,000  | SH | SOLE    |
| BOYD GAMING CORP               | EQUITY | 103304101 | 4470  | 98,650  | SH | SOLE    |
| BP PLC                         | EQUITY | 055622104 | 88    | 1,313   | SH | DEFINED |
| BRADLEY PHARMACEUTICALS INC    | EQUITY | 104576103 | 507   | 24,627  | SH | SOLE    |
| BRADY CORP                     | EQUITY | 104674106 | 1402  | 37,599  | SH | SOLE    |
| BRANDYWINE REALTY TRUST        | EQUITY | 105368203 | 105   | 3,162   | SH | SOLE    |
| BRE PROPERTIES INC             | EQUITY | 05564E106 | 2593  | 39,874  | SH | SOLE    |
| BRIGGS & STRATTON CORP         | EQUITY | 109043109 | 1150  | 42,663  | SH | SOLE    |
| BRIGHAM EXPLORATION CO         | EQUITY | 109178103 | 279   | 38,132  | SH | SOLE    |
| BRIGHT HORIZONS FAMILY SOLUTIO | EQUITY | 109195107 | 843   | 21,795  | SH | SOLE    |
| BRIGHTPOINT INC                | EQUITY | 109473405 | 565   | 42,043  | SH | SOLE    |
| BRINKER INTERNATIONAL INC      | EQUITY | 109641100 | 8630  | 286,157 | SH | SOLE    |
| BRINK'S CO/THE                 | EQUITY | 109696104 | 7183  | 112,370 | SH | SOLE    |

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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| BRISTOL WEST HOLDINGS INC      | EQUITY       | 11037M105 | 201   | 12,705    | SH  | SOLE    |
| BRISTOL-MYERS SQUIBB CO        | EQUITY       | 110122108 | 11    | 400       | SH  | DEFINED |
| BRISTOL-MYERS SQUIBB CO        | EQUITY       | 110122108 | 7369  | 279,990   | SH  | SOLE    |
| BRISTOL-MYERS SQUIBB CO        | EQUITY       | 110122108 | 45173 | 1,716,300 | SH  | SOLE    |
| BRISTOW GROUP INC              | EQUITY       | 110394103 | 837   | 23,205    | SH  | SOLE    |
| BROADCOM CORP                  | EQUITY       | 111320107 | 20    | 618       | SH  | SOLE    |
| BROADCOM CORP                  | EQUITY       | 111320107 | 7308  | 226,198   | SH  | SOLE    |
| BROADWING CORP                 | EQUITY       | 11161E101 | 995   | 63,678    | SH  | SOLE    |
| BROCADE COMMUNICATIONS SYSTEMS | EQUITY       | 111621108 | 2902  | 353,483   | SH  | SOLE    |
| BRONCO DRILLING CO INC         | EQUITY       | 112211107 | 194   | 11,291    | SH  | SOLE    |
| BROOKDALE SENIOR LIVING INC    | EQUITY       | 112463104 | 22    | 454       | SH  | SOLE    |
| BROOKFIELD ASSET MANAGEMENT IN | EQUITY       | 112585104 | 362   | 7,487     | SH  | OTHER   |
| BROOKFIELD HOMES CORP          | EQUITY       | 112723101 | 386   | 10,271    | SH  | SOLE    |
| BROOKFIELD PROPERTIES CORP     | EQUITY       | 112900105 | 94    | 2,392     | SH  | OTHER   |
| BROOKLINE BANCORP INC          | EQUITY       | 11373M107 | 677   | 51,402    | SH  | SOLE    |
| BROOKS AUTOMATION INC          | EQUITY       | 114340102 | 898   | 62,363    | SH  | SOLE    |
| BROWN & BROWN INC              | EQUITY       | 115236101 | 7538  | 267,200   | SH  | SOLE    |
| BROWN SHOE CO INC              | EQUITY       | 115736100 | 1984  | 41,551    | SH  | SOLE    |
| BROWN-FORMAN CORP              | EQUITY       | 115637209 | 7     | 104       | SH  | SOLE    |
| BROWN-FORMAN CORP              | EQUITY       | 115637209 | 2351  | 35,486    | SH  | SOLE    |
| BRUKER BIOSCIENCES CORP        | EQUITY       | 116794108 | 264   | 35,157    | SH  | SOLE    |
| BRUNSWICK CORP                 | EQUITY       | 117043109 | 4     | 121       | SH  | SOLE    |
| BRUNSWICK CORP                 | EQUITY       | 117043109 | 1371  | 42,964    | SH  | SOLE    |
| BRUSH ENGINEERED MATERIALS INC | EQUITY       | 117421107 | 549   | 16,250    | SH  | SOLE    |
| BRUSH ENGINEERED MATERIALS INC | EQUITY       | 117421107 | 905   | 26,803    | SH  | DEFINED |
| BRYN MAWR BANK CORP            | EQUITY       | 117665109 | 7     | 300       | SH  | DEFINED |
| BT GROUP PLC                   | EQUITY       | 05577E101 | 852   | 14,225    | SH  | DEFINED |
| BUCKEYE PARTNERS LP            | EQUITY       | 118230101 | 190   | 4,087     | SH  | DEFINED |
| BUCKEYE TECHNOLOGIES INC       | EQUITY       | 118255108 | 600   | 50,098    | SH  | SOLE    |
| BUCKLE INC/THE                 | EQUITY       | 118440106 | 409   | 8,050     | SH  | SOLE    |
| BUCYRUS INTERNATIONAL INC      | EQUITY       | 118759109 | 1362  | 26,320    | SH  | SOLE    |
| BUFFALO WILD WINGS INC         | EQUITY       | 119848109 | 328   | 6,162     | SH  | SOLE    |
| BUILD-A-BEAR WORKSHOP INC      | EQUITY       | 120076104 | 343   | 12,255    | SH  | SOLE    |
| BUILDERS FIRSTSOURCE INC       | EQUITY       | 12008R107 | 223   | 12,509    | SH  | SOLE    |
| BUILDING MATERIALS HOLDING COR | EQUITY       | 120113105 | 597   | 24,190    | SH  | SOLE    |
| BURGER KING HOLDINGS INC       | EQUITY       | 121208201 | 13    | 601       | SH  | SOLE    |
| BURLINGTON NORTHERN SANTA FE C | EQUITY       | 12189T104 | 35    | 473       | SH  | SOLE    |
| BURLINGTON NORTHERN SANTA FE C | EQUITY       | 12189T104 | 28014 | 379,543   | SH  | SOLE    |
| CA INC                         | FIXED INCOME | 204912AQ2 | 1     | 1,000     | PRN | DEFINED |
| CA INC                         | EQUITY       | 12673P105 | 2     | 67        | SH  | DEFINED |
| CA INC                         | EQUITY       | 12673P105 | 12    | 541       | SH  | SOLE    |
| CA INC                         | FIXED INCOME | 204912AQ2 | 631   | 525,000   | PRN | SOLE    |
| CA INC                         | EQUITY       | 12673P105 | 4374  | 193,097   | SH  | SOLE    |
| CABELA'S INC                   | EQUITY       | 126804301 | 645   | 26,725    | SH  | SOLE    |
| CABLEVISION SYSTEMS CORP       | EQUITY       | 12686C109 | 181   | 6,369     | SH  | SOLE    |
| CABLEVISION SYSTEMS CORP       | EQUITY       | 12686C109 | 3110  | 109,200   | SH  | SOLE    |
| CABOT CORP                     | EQUITY       | 127055101 | 6444  | 147,895   | SH  | SOLE    |
| CABOT MICROELECTRONICS CORP    | EQUITY       | 12709P103 | 686   | 20,220    | SH  | SOLE    |
| CABOT OIL & GAS CORP           | EQUITY       | 127097103 | 104   | 1,709     | SH  | SOLE    |
| CACHE INC                      | EQUITY       | 127150308 | 257   | 10,167    | SH  | SOLE    |
| CACI INTERNATIONAL INC         | EQUITY       | 127190304 | 1442  | 25,520    | SH  | SOLE    |
| CADENCE DESIGN SYSTEMS INC     | EQUITY       | 127387108 | 9     | 478       | SH  | DEFINED |
| CADENCE DESIGN SYSTEMS INC     | EQUITY       | 127387108 | 12357 | 689,938   | SH  | SOLE    |
| CADENCE FINANCIAL CORP         | EQUITY       | 12738A101 | 189   | 8,727     | SH  | SOLE    |
| CADENCE PHARMACEUTICALS INC    | EQUITY       | 12738T100 | 71    | 5,760     | SH  | SOLE    |
| CAE INC                        | EQUITY       | 124765108 | 63    | 6,806     | SH  | OTHER   |
| CAL DIVE INTERNATIONAL INC     | EQUITY       | 12802T101 | 5334  | 425,000   | SH  | SOLE    |
| CALAMOS ASSET MANAGEMENT INC   | EQUITY       | 12811R104 | 520   | 19,377    | SH  | SOLE    |

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|                                |              |           |       |         |     |         |
|--------------------------------|--------------|-----------|-------|---------|-----|---------|
| CALAMOS CONVERTIBLE AND HIGH I | EQUITY       | 12811P108 | 133   | 7,674   | SH  | DEFINED |
| CALAMP CORP                    | EQUITY       | 128126109 | 163   | 19,288  | SH  | SOLE    |
| CALGON CARBON CORP             | EQUITY       | 129603106 | 205   | 33,019  | SH  | SOLE    |
| CALIFORNIA COASTAL COMMUNITIES | EQUITY       | 129915203 | 184   | 8,596   | SH  | SOLE    |
| CALIFORNIA PIZZA KITCHEN INC   | EQUITY       | 13054D109 | 549   | 16,490  | SH  | SOLE    |
| CALIFORNIA WATER SERVICE GROUP | EQUITY       | 130788102 | 644   | 15,943  | SH  | SOLE    |
| CALLAWAY GOLF CO               | EQUITY       | 131193104 | 2976  | 206,539 | SH  | SOLE    |
| CALLON PETROLEUM CO            | EQUITY       | 13123X102 | 257   | 17,071  | SH  | SOLE    |
| CAMBREX CORP                   | EQUITY       | 132011107 | 510   | 22,443  | SH  | SOLE    |
| CAMDEN NATIONAL CORP           | EQUITY       | 133034108 | 255   | 5,524   | SH  | SOLE    |
| CAMDEN PROPERTY TRUST          | EQUITY       | 133131102 | 1622  | 21,966  | SH  | SOLE    |
| CAMECO CORP                    | EQUITY       | 13321L108 | 52    | 1,290   | SH  | DEFINED |
| CAMECO CORP                    | EQUITY       | 13321L108 | 298   | 7,358   | SH  | OTHER   |
| CAMERON INTERNATIONAL CORP     | EQUITY       | 13342B105 | 4711  | 88,800  | SH  | SOLE    |
| CAMERON INTERNATIONAL CORP     | EQUITY       | 13342B105 | 13739 | 258,976 | SH  | SOLE    |
| CAMERON INTL CORP              | FIXED INCOME | 216640AE2 | 562   | 350,000 | PRN | SOLE    |
| CAMPBELL SOUP CO               | EQUITY       | 134429109 | 1450  | 37,287  | SH  | SOLE    |
| CAMPBELL SOUP CO               | EQUITY       | 134429109 | 4160  | 106,965 | SH  | SOLE    |
| CANADIAN IMPERIAL BANK OF COMM | EQUITY       | 136069101 | 9649  | 114,390 | SH  | OTHER   |
| CANADIAN NATIONAL RAILWAY CO   | EQUITY       | 136375102 | 4     | 100     | SH  | DEFINED |
| CANADIAN NATIONAL RAILWAY CO   | EQUITY       | 136375102 | 474   | 11,037  | SH  | OTHER   |
| CANADIAN NATURAL RESOURCES LTD | EQUITY       | 136385101 | 16    | 300     | SH  | DEFINED |
| CANADIAN NATURAL RESOURCES LTD | EQUITY       | 136385101 | 10423 | 195,437 | SH  | OTHER   |
| CANADIAN PACIFIC RAILWAY LTD   | EQUITY       | 13645T100 | 165   | 3,127   | SH  | OTHER   |
| CANDELA CORP                   | EQUITY       | 136907102 | 247   | 19,996  | SH  | SOLE    |
| CANETIC RESOURCES TRUST        | EQUITY       | 137513107 | 52    | 3,679   | SH  | OTHER   |
| CAPELLA EDUCATION CO           | EQUITY       | 139594105 | 78    | 3,217   | SH  | SOLE    |
| CAPITAL CITY BANK GROUP INC    | EQUITY       | 139674105 | 387   | 10,952  | SH  | SOLE    |
| CAPITAL CORP OF THE WEST       | EQUITY       | 140065202 | 254   | 7,916   | SH  | SOLE    |
| CAPITAL LEASE FUNDING INC      | EQUITY       | 140288101 | 34    | 2,972   | SH  | DEFINED |
| CAPITAL LEASE FUNDING INC      | EQUITY       | 140288101 | 1515  | 130,573 | SH  | SOLE    |
| CAPITAL ONE FINANCIAL CORP     | EQUITY       | 14040H105 | 41    | 537     | SH  | SOLE    |
| CAPITAL ONE FINANCIAL CORP     | EQUITY       | 14040H105 | 25134 | 327,179 | SH  | SOLE    |
| CAPITAL SENIOR LIVING CORP     | EQUITY       | 140475104 | 193   | 18,178  | SH  | SOLE    |
| CAPITAL SOUTHWEST CORP         | EQUITY       | 140501107 | 287   | 2,272   | SH  | SOLE    |
| CAPITAL TRUST INC/NY           | EQUITY       | 14052H506 | 2989  | 59,851  | SH  | SOLE    |
| CAPITALSOURCE INC              | EQUITY       | 14055X102 | 70    | 2,569   | SH  | SOLE    |
| CAPITALSOURCE INC              | EQUITY       | 14055X102 | 2237  | 81,904  | SH  | DEFINED |
| CAPITOL BANCORP LTD            | EQUITY       | 14056D105 | 52    | 1,125   | SH  | DEFINED |
| CAPITOL BANCORP LTD            | EQUITY       | 14056D105 | 519   | 11,233  | SH  | SOLE    |
| CAPITOL FEDERAL FINANCIAL      | EQUITY       | 14057C106 | 29    | 747     | SH  | SOLE    |
| CAPSTONE TURBINE CORP          | EQUITY       | 14067D102 | 105   | 85,289  | SH  | SOLE    |
| CAPTARIS INC                   | EQUITY       | 14071N104 | 960   | 123,488 | SH  | SOLE    |
| CARACO PHARMACEUTICAL LABORATO | EQUITY       | 14075T107 | 115   | 8,186   | SH  | SOLE    |
| CARAUSTAR INDUSTRIES INC       | EQUITY       | 140909102 | 195   | 24,144  | SH  | SOLE    |
| CARBO CERAMICS INC             | EQUITY       | 140781105 | 626   | 16,757  | SH  | SOLE    |
| CARDINAL FINANCIAL CORP        | EQUITY       | 14149F109 | 207   | 20,231  | SH  | SOLE    |
| CARDINAL HEALTH INC            | EQUITY       | 14149Y108 | 3     | 48      | SH  | DEFINED |
| CARDINAL HEALTH INC            | EQUITY       | 14149Y108 | 711   | 11,033  | SH  | SOLE    |
| CARDINAL HEALTH INC            | EQUITY       | 14149Y108 | 22178 | 344,213 | SH  | SOLE    |
| CAREER EDUCATION CORP          | EQUITY       | 141665109 | 109   | 4,391   | SH  | DEFINED |
| CAREER EDUCATION CORP          | EQUITY       | 141665109 | 5769  | 232,827 | SH  | SOLE    |
| CAREMARK RX INC                | EQUITY       | 141705103 | 394   | 6,900   | SH  | DEFINED |
| CAREMARK RX INC                | EQUITY       | 141705103 | 12396 | 217,062 | SH  | SOLE    |
| CAREMARK RX INC                | EQUITY       | 141705103 | 25358 | 444,014 | SH  | SOLE    |
| CARLISLE COS INC               | EQUITY       | 142339100 | 5643  | 71,883  | SH  | SOLE    |
| CARMAX INC                     | EQUITY       | 143130102 | 13339 | 248,730 | SH  | SOLE    |
| CARMIKE CINEMAS INC            | EQUITY       | 143436400 | 208   | 10,225  | SH  | SOLE    |

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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| CARNIVAL CORP                  | EQUITY       | 143658300 | 3527  | 71,904    | SH  | SOLE    |
| CARNIVAL CORP                  | EQUITY       | 143658300 | 11983 | 244,296   | SH  | SOLE    |
| CARPENTER TECHNOLOGY CORP      | EQUITY       | 144285103 | 64    | 627       | SH  | SOLE    |
| CARREKER CORP                  | EQUITY       | 144433109 | 18    | 2,300     | SH  | SOLE    |
| CARRIER ACCESS CORP            | EQUITY       | 144460102 | 118   | 18,041    | SH  | SOLE    |
| CARRIZO OIL & GAS INC          | EQUITY       | 144577103 | 1157  | 39,878    | SH  | SOLE    |
| CARTER'S INC                   | EQUITY       | 146229109 | 2835  | 111,180   | SH  | SOLE    |
| CASCADE BANCORP                | EQUITY       | 147154108 | 900   | 29,000    | SH  | SOLE    |
| CASCADE CORP                   | EQUITY       | 147195101 | 555   | 10,499    | SH  | SOLE    |
| CASCADE NATURAL GAS CORP       | EQUITY       | 147339105 | 250   | 9,657     | SH  | SOLE    |
| CASELLA WASTE SYSTEMS INC      | EQUITY       | 147448104 | 223   | 18,249    | SH  | SOLE    |
| CASEY'S GENERAL STORES INC     | EQUITY       | 147528103 | 990   | 42,022    | SH  | SOLE    |
| CASH AMERICA INTERNATIONAL INC | EQUITY       | 14754D100 | 1159  | 24,705    | SH  | SOLE    |
| CASS INFORMATION SYSTEMS INC   | EQUITY       | 14808P109 | 175   | 4,847     | SH  | SOLE    |
| CASUAL MALE RETAIL GROUP INC   | EQUITY       | 148711104 | 334   | 25,569    | SH  | SOLE    |
| CATALINA MARKETING CORP        | EQUITY       | 148867104 | 3367  | 122,430   | SH  | SOLE    |
| CATERPILLAR INC                | EQUITY       | 149123101 | 28    | 455       | SH  | DEFINED |
| CATERPILLAR INC                | EQUITY       | 149123101 | 4996  | 81,457    | SH  | SOLE    |
| CATERPILLAR INC                | EQUITY       | 149123101 | 30969 | 504,955   | SH  | SOLE    |
| CATHAY GENERAL BANCORP         | EQUITY       | 149150104 | 5605  | 162,405   | SH  | SOLE    |
| CATO CORP/THE                  | EQUITY       | 149205106 | 585   | 25,527    | SH  | SOLE    |
|                                |              |           |       |           |     |         |
| CAVCO INDUSTRIES INC           | EQUITY       | 149568107 | 185   | 5,284     | SH  | SOLE    |
| CB RICHARD ELLIS GROUP INC     | EQUITY       | 12497T101 | 8     | 243       | SH  | SOLE    |
| CB RICHARD ELLIS GROUP INC     | EQUITY       | 12497T101 | 4311  | 129,860   | SH  | SOLE    |
| CBeyond INC                    | EQUITY       | 149847105 | 420   | 13,722    | SH  | SOLE    |
| CBIZ INC                       | EQUITY       | 124805102 | 318   | 45,561    | SH  | SOLE    |
| CBL & ASSOCIATES PROPERTIES IN | EQUITY       | 124830100 | 97    | 2,244     | SH  | SOLE    |
| CBOT HOLDINGS INC              | EQUITY       | 14984K106 | 192   | 1,269     | SH  | SOLE    |
| CBRE REALTY FINANCE INC        | EQUITY       | 12498B307 | 130   | 8,296     | SH  | SOLE    |
| CBRL GROUP INC                 | EQUITY       | 12489V106 | 84    | 1,885     | SH  | DEFINED |
| CBRL GROUP INC                 | EQUITY       | 12489V106 | 4390  | 98,089    | SH  | SOLE    |
| CBS CORP                       | EQUITY       | 124857202 | 32    | 1,029     | SH  | SOLE    |
| CBS CORP                       | EQUITY       | 124857202 | 36368 | 1,166,395 | SH  | SOLE    |
| C-COR INC                      | EQUITY       | 125010108 | 448   | 40,221    | SH  | SOLE    |
| CDI CORP                       | EQUITY       | 125071100 | 264   | 10,602    | SH  | SOLE    |
| CDW CORP                       | EQUITY       | 12512N105 | 10496 | 149,259   | SH  | SOLE    |
| CEC ENTERTAINMENT INC          | EQUITY       | 125137109 | 1343  | 33,377    | SH  | SOLE    |
| CELADON GROUP INC              | EQUITY       | 150838100 | 320   | 19,085    | SH  | SOLE    |
| CELANESE CORP                  | EQUITY       | 150870103 | 663   | 25,634    | SH  | SOLE    |
| CELESTICA INC                  | EQUITY       | 15101Q108 | 23    | 2,944     | SH  | OTHER   |
| CELGENE CORP                   | EQUITY       | 151020104 | 1392  | 24,191    | SH  | SOLE    |
| CELGENE CORP                   | EQUITY       | 151020104 | 10894 | 189,370   | SH  | SOLE    |
| CELL GENESYS INC               | EQUITY       | 150921104 | 156   | 46,122    | SH  | SOLE    |
| CEMEX SAB DE CV                | EQUITY       | 151290889 | 36    | 1,066     | SH  | DEFINED |
| CENTENE CORP                   | EQUITY       | 15135B101 | 12    | 476       | SH  | DEFINED |
| CENTENE CORP                   | EQUITY       | 15135B101 | 883   | 35,940    | SH  | SOLE    |
| CENTENNIAL BANK HOLDINGS INC   | EQUITY       | 151345303 | 465   | 49,151    | SH  | SOLE    |
| CENTENNIAL COMMUNICATIONS CORP | EQUITY       | 15133V208 | 137   | 19,017    | SH  | SOLE    |
| CENTER FINANCIAL CORP          | EQUITY       | 15146E102 | 245   | 10,239    | SH  | SOLE    |
| CENTER FINANCIAL CORP          | EQUITY       | 15146E102 | 918   | 38,300    | SH  | SOLE    |
| CENTERPOINT ENERGY INC         | EQUITY       | 15189T107 | 7     | 412       | SH  | SOLE    |
| CENTERPOINT ENERGY INC         | FIXED INCOME | 15189TAM9 | 2469  | 1,700,000 | PRN | SOLE    |
| CENTERPOINT ENERGY INC         | EQUITY       | 15189T107 | 3369  | 203,189   | SH  | SOLE    |
| CENTERSTATE BANKS OF FLORIDA I | EQUITY       | 15201P109 | 157   | 7,521     | SH  | SOLE    |
| CENTEX CORP                    | EQUITY       | 152312104 | 2321  | 41,256    | SH  | SOLE    |
| CENTEX CORP                    | EQUITY       | 152312104 | 3160  | 56,151    | SH  | SOLE    |
| CENTRACORE PROPERTIES TRUST    | EQUITY       | 15235H107 | 297   | 9,179     | SH  | SOLE    |
| CENTRAL EUROPEAN DISTRIBUTION  | EQUITY       | 153435102 | 787   | 26,509    | SH  | SOLE    |



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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| CENTRAL FUND OF CANADA LTD     | EQUITY | 153501101 | 32     | 3,460     | SH | DEFINED |
| CENTRAL GARDEN AND PET CO      | EQUITY | 153527106 | 871    | 17,984    | SH | SOLE    |
| CENTRAL PACIFIC FINANCIAL CORP | EQUITY | 154760102 | 986    | 25,443    | SH | SOLE    |
| CENTRAL PARKING CORP           | EQUITY | 154785109 | 151    | 8,373     | SH | SOLE    |
| CENTRAL VERMONT PUBLIC SERVICE | EQUITY | 155771108 | 299    | 12,699    | SH | SOLE    |
| CENTURY ALUMINUM CO            | EQUITY | 156431108 | 863    | 19,332    | SH | SOLE    |
| CENTURY CASINOS INC            | EQUITY | 156492100 | 188    | 16,882    | SH | SOLE    |
| CENTURYTEL INC                 | EQUITY | 156700106 | 7      | 151       | SH | SOLE    |
| CENTURYTEL INC                 | EQUITY | 156700106 | 2707   | 62,011    | SH | SOLE    |
| CENVEO INC                     | EQUITY | 15670S105 | 943    | 44,460    | SH | SOLE    |
| CEPHALON INC                   | EQUITY | 156708109 | 14     | 196       | SH | DEFINED |
| CEPHALON INC                   | EQUITY | 156708109 | 9995   | 141,960   | SH | SOLE    |
| CEPHEID INC                    | EQUITY | 15670R107 | 386    | 45,417    | SH | SOLE    |
| CERADYNE INC                   | EQUITY | 156710105 | 10     | 173       | SH | DEFINED |
| CERADYNE INC                   | EQUITY | 156710105 | 1264   | 22,380    | SH | SOLE    |
| CERADYNE INC                   | EQUITY | 156710105 | 8255   | 146,100   | SH | SOLE    |
| CERAGON NETWORKS LTD           | EQUITY | M22013102 | 2914   | 532,700   | SH | SOLE    |
| CERIDIAN CORP                  | EQUITY | 156779100 | 9068   | 324,104   | SH | SOLE    |
| CERNER CORP                    | EQUITY | 156782104 | 70     | 1,546     | SH | SOLE    |
| CERUS CORP                     | EQUITY | 157085101 | 135    | 23,012    | SH | SOLE    |
| CF INDUSTRIES HOLDINGS INC     | EQUITY | 125269100 | 1949   | 76,032    | SH | SOLE    |
| CGI GROUP INC                  | EQUITY | 39945C109 | 28     | 4,047     | SH | OTHER   |
| CH ENERGY GROUP INC            | EQUITY | 12541M102 | 696    | 13,190    | SH | SOLE    |
| CH ROBINSON WORLDWIDE INC      | EQUITY | 12541W209 | 16957  | 414,705   | SH | SOLE    |
| CHAMPION ENTERPRISES INC       | EQUITY | 158496109 | 597    | 63,797    | SH | SOLE    |
| CHAPARRAL STEEL CO             | EQUITY | 159423102 | 1918   | 43,335    | SH | SOLE    |
| CHARLES RIVER LABORATORIES INT | EQUITY | 159864107 | 6762   | 156,349   | SH | SOLE    |
| CHARLES SCHWAB CORP/THE        | EQUITY | 808513105 | 1      | 75        | SH | DEFINED |
| CHARLES SCHWAB CORP/THE        | EQUITY | 808513105 | 26     | 1,347     | SH | SOLE    |
| CHARLES SCHWAB CORP/THE        | EQUITY | 808513105 | 8561   | 442,677   | SH | SOLE    |
| CHARLOTTE RUSSE HOLDING INC    | EQUITY | 161048103 | 439    | 14,262    | SH | SOLE    |
| CHARMING SHOPPES INC           | EQUITY | 161133103 | 5229   | 386,458   | SH | SOLE    |
| CHART INDUSTRIES INC           | EQUITY | 16115Q308 | 169    | 10,450    | SH | SOLE    |
| CHARTER COMMUNICATIONS INC     | EQUITY | 16117M107 | 1094   | 357,623   | SH | SOLE    |
| CHARTER FINANCIAL CORP/GA      | EQUITY | 16122M100 | 169    | 3,288     | SH | SOLE    |
| CHARTERMAC                     | EQUITY | 160908109 | 933    | 43,453    | SH | SOLE    |
| CHATTEM INC                    | EQUITY | 162456107 | 729    | 14,560    | SH | SOLE    |
| CHECKFREE CORP                 | EQUITY | 162813109 | 8      | 205       | SH | DEFINED |
| CHECKFREE CORP                 | EQUITY | 162813109 | 4080   | 101,600   | SH | SOLE    |
| CHECKFREE CORP                 | EQUITY | 162813109 | 8458   | 210,598   | SH | SOLE    |
| CHECKPOINT SYSTEMS INC         | EQUITY | 162825103 | 661    | 32,742    | SH | SOLE    |
| CHEESECAKE FACTORY/THE         | EQUITY | 163072101 | 4458   | 181,201   | SH | SOLE    |
| CHEMED CORP                    | EQUITY | 16359R103 | 809    | 21,870    | SH | SOLE    |
| CHEMICAL FINANCIAL CORP        | EQUITY | 163731102 | 694    | 20,836    | SH | SOLE    |
| CHEMTURA CORP                  | EQUITY | 163893100 | 21     | 2,130     | SH | DEFINED |
| CHEMTURA CORP                  | EQUITY | 163893100 | 5423   | 563,145   | SH | SOLE    |
| CHENIERE ENERGY INC            | EQUITY | 16411R208 | 38     | 1,318     | SH | SOLE    |
| CHEROKEE INC                   | EQUITY | 16444H102 | 278    | 6,476     | SH | SOLE    |
| CHESAPEAKE CORP                | EQUITY | 165159104 | 283    | 16,652    | SH | SOLE    |
| CHESAPEAKE ENERGY CORP         | EQUITY | 165167107 | 16     | 548       | SH | SOLE    |
| CHESAPEAKE ENERGY CORP         | EQUITY | 165167107 | 32     | 1,100     | SH | DEFINED |
| CHESAPEAKE ENERGY CORP         | EQUITY | 165167107 | 5628   | 193,750   | SH | SOLE    |
| CHEVRON CORP                   | EQUITY | 166764100 | 214    | 2,908     | SH | DEFINED |
| CHEVRON CORP                   | EQUITY | 166764100 | 20586  | 279,971   | SH | SOLE    |
| CHEVRON CORP                   | EQUITY | 166764100 | 203416 | 2,766,439 | SH | SOLE    |
| CHICAGO MERCANTILE EXCHANGE HO | EQUITY | 167760107 | 5      | 10        | SH | DEFINED |
| CHICAGO MERCANTILE EXCHANGE HO | EQUITY | 167760107 | 23     | 46        | SH | SOLE    |
| CHICAGO MERCANTILE EXCHANGE HO | EQUITY | 167760107 | 33772  | 66,252    | SH | SOLE    |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| CHICO'S FAS INC                | EQUITY | 168615102 | 39     | 1,895     | SH | DEFINED |
| CHICO'S FAS INC                | EQUITY | 168615102 | 8553   | 413,412   | SH | SOLE    |
| CHILDRENS PLACE RETAIL STORES  | EQUITY | 168905107 | 12     | 196       | SH | DEFINED |
| CHILDRENS PLACE RETAIL STORES  | EQUITY | 168905107 | 1197   | 18,850    | SH | SOLE    |
| CHINA BAK BATTERY INC          | EQUITY | 16936Y100 | 148    | 22,637    | SH | SOLE    |
| CHINA MOBILE LTD               | EQUITY | 16941M109 | 28     | 644       | SH | DEFINED |
| CHINA MOBILE LTD               | EQUITY | 16941M109 | 24500  | 566,870   | SH | SOLE    |
| CHINA PETROLEUM & CHEMICAL COR | EQUITY | 16941R108 | 37     | 395       | SH | DEFINED |
| CHIPOTLE MEXICAN GRILL INC     | EQUITY | 169656204 | 1060   | 20,376    | SH | SOLE    |
| CHIQUITA BRANDS INTERNATIONAL  | EQUITY | 170032809 | 563    | 35,273    | SH | SOLE    |
| CHITTENDEN CORP                | EQUITY | 170228100 | 2431   | 79,215    | SH | SOLE    |
| CHOICE HOTELS INTERNATIONAL IN | EQUITY | 169905106 | 34     | 807       | SH | SOLE    |
| CHOICEPOINT INC                | EQUITY | 170388102 | 7320   | 185,869   | SH | SOLE    |
| CHORDIANT SOFTWARE INC         | EQUITY | 170404107 | 218    | 65,830    | SH | SOLE    |
| CHRISTOPHER & BANKS CORP       | EQUITY | 171046105 | 571    | 30,574    | SH | SOLE    |
| CHUBB CORP                     | EQUITY | 171232101 | 9113   | 172,242   | SH | SOLE    |
| CHUBB CORP                     | EQUITY | 171232101 | 39771  | 751,665   | SH | SOLE    |
| CHURCH & DWIGHT CO INC         | EQUITY | 171340102 | 12     | 284       | SH | DEFINED |
| CHURCH & DWIGHT CO INC         | EQUITY | 171340102 | 6477   | 151,854   | SH | SOLE    |
| CHURCHILL DOWNS INC            | EQUITY | 171484108 | 311    | 7,278     | SH | SOLE    |
| CIA DE BEBIDAS DAS AMERICAS    | EQUITY | 20441W203 | 5817   | 119,200   | SH | SOLE    |
| CIA SIDERURGICA NACIONAL SA    | EQUITY | 20440W105 | 77     | 2,556     | SH | DEFINED |
| CIA VALE DO RIO DOCE           | EQUITY | 204412209 | 41     | 1,388     | SH | DEFINED |
| CIBER INC                      | EQUITY | 17163B102 | 308    | 45,452    | SH | SOLE    |
| CIENA CORP                     | EQUITY | 171779309 | 3      | 111       | SH | SOLE    |
| CIENA CORP                     | EQUITY | 171779309 | 1089   | 39,294    | SH | SOLE    |
| CIGNA CORP                     | EQUITY | 125509109 | 18     | 135       | SH | SOLE    |
| CIGNA CORP                     | EQUITY | 125509109 | 7231   | 54,959    | SH | SOLE    |
| CIMAREX ENERGY CO              | EQUITY | 171798101 | 5869   | 160,787   | SH | SOLE    |
| CINCINNATI BELL INC            | EQUITY | 171871106 | 3546   | 775,898   | SH | SOLE    |
| CINCINNATI FINANCIAL CORP      | EQUITY | 172062101 | 10     | 228       | SH | SOLE    |
| CINCINNATI FINANCIAL CORP      | EQUITY | 172062101 | 4263   | 94,085    | SH | SOLE    |
| CINTAS CORP                    | EQUITY | 172908105 | 7      | 180       | SH | SOLE    |
| CINTAS CORP                    | EQUITY | 172908105 | 2890   | 72,770    | SH | SOLE    |
| CIRCOR INTERNATIONAL INC       | EQUITY | 17273K109 | 490    | 13,319    | SH | SOLE    |
| CIRCUIT CITY STORES INC        | EQUITY | 172737108 | 4      | 187       | SH | SOLE    |
| CIRCUIT CITY STORES INC        | EQUITY | 172737108 | 1252   | 65,962    | SH | SOLE    |
| CIRRUS LOGIC INC               | EQUITY | 172755100 | 504    | 73,187    | SH | SOLE    |
| CISCO SYSTEMS INC              | EQUITY | 17275R102 | 575    | 21,052    | SH | DEFINED |
| CISCO SYSTEMS INC              | EQUITY | 17275R102 | 23449  | 857,998   | SH | SOLE    |
| CISCO SYSTEMS INC              | EQUITY | 17275R102 | 107767 | 3,943,181 | SH | SOLE    |
| CIT GROUP INC                  | EQUITY | 125581108 | 15     | 261       | SH | SOLE    |
| CIT GROUP INC                  | EQUITY | 125581108 | 56     | 1,000     | SH | DEFINED |
| CIT GROUP INC                  | EQUITY | 125581108 | 5280   | 94,675    | SH | SOLE    |
| CITADEL BROADCASTING CORP      | EQUITY | 17285T106 | 306    | 30,740    | SH | SOLE    |
| CITI TRENDS INC                | EQUITY | 17306X102 | 208    | 5,243     | SH | SOLE    |
| CITIGROUP INC                  | EQUITY | 172967101 | 532    | 9,548     | SH | DEFINED |
| CITIGROUP INC                  | EQUITY | 172967101 | 73391  | 1,317,612 | SH | SOLE    |
| CITIGROUP INC                  | EQUITY | 172967101 | 257415 | 4,621,446 | SH | SOLE    |
| CITIZENS BANKING CORP          | EQUITY | 174420109 | 945    | 35,674    | SH | SOLE    |
| CITIZENS COMMUNICATIONS CO     | EQUITY | 17453B101 | 6      | 424       | SH | SOLE    |
| CITIZENS COMMUNICATIONS CO     | EQUITY | 17453B101 | 20102  | 1,398,900 | SH | SOLE    |
| CITIZENS FIRST BANCORP INC     | EQUITY | 17461R106 | 219    | 7,116     | SH | SOLE    |
| CITRIX SYSTEMS INC             | EQUITY | 177376100 | 6      | 238       | SH | SOLE    |
| CITRIX SYSTEMS INC             | EQUITY | 177376100 | 11     | 400       | SH | DEFINED |
| CITRIX SYSTEMS INC             | EQUITY | 177376100 | 2542   | 93,966    | SH | SOLE    |
| CITY BANK/LYNNWOOD WA          | EQUITY | 17770A109 | 385    | 10,767    | SH | SOLE    |
| CITY HOLDING CO                | EQUITY | 177835105 | 607    | 14,856    | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| CITY NATIONAL CORP/BEVERLY HIL | EQUITY | 178566105 | 6661  | 93,554    | SH | SOLE    |
| CKE RESTAURANTS INC            | EQUITY | 12561E105 | 1048  | 56,973    | SH | SOLE    |
| CKX INC                        | EQUITY | 12562M106 | 501   | 42,693    | SH | SOLE    |
| CLAIRE'S STORES INC            | EQUITY | 179584107 | 7183  | 216,737   | SH | SOLE    |
| CLARCOR INC                    | EQUITY | 179895107 | 1463  | 43,262    | SH | SOLE    |
| CLARK INC                      | EQUITY | 181457102 | 242   | 14,576    | SH | SOLE    |
| CLAYMORE/SABRIENT INSIDER ETF  | EQUITY | 18383M209 | 104   | 3,838     | SH | DEFINED |
| CLAYMORE/ZACKS SECTOR ROTATION | EQUITY | 18383M407 | 105   | 3,792     | SH | DEFINED |
| CLAYTON HOLDINGS INC           | EQUITY | 18418N107 | 134   | 7,161     | SH | SOLE    |
| CLAYTON WILLIAMS ENERGY INC    | EQUITY | 969490101 | 159   | 4,389     | SH | SOLE    |
| CLEAN HARBORS INC              | EQUITY | 184496107 | 635   | 13,114    | SH | SOLE    |
| CLEAR CHANNEL COMMUNICATIONS I | EQUITY | 184502102 | 23    | 650       | SH | SOLE    |
| CLEAR CHANNEL COMMUNICATIONS I | EQUITY | 184502102 | 29926 | 842,041   | SH | SOLE    |
| CLEAR CHANNEL OUTDOOR HOLDINGS | EQUITY | 18451C109 | 24    | 850       | SH | SOLE    |
| CLECO CORP                     | EQUITY | 12561W105 | 1189  | 47,142    | SH | SOLE    |
| CLEVELAND-CLIFFS INC           | EQUITY | 185896107 | 1686  | 34,799    | SH | SOLE    |
| CLIFTON SAVINGS BANCORP INC    | EQUITY | 18712Q103 | 135   | 11,080    | SH | SOLE    |
| CLOROX CO                      | EQUITY | 189054109 | 21    | 325       | SH | DEFINED |
| CLOROX CO                      | EQUITY | 189054109 | 654   | 10,200    | SH | SOLE    |
| CLOROX CO                      | EQUITY | 189054109 | 30337 | 472,910   | SH | SOLE    |
| CMGI INC                       | EQUITY | 125750109 | 516   | 384,837   | SH | SOLE    |
| CMS ENERGY CORP                | EQUITY | 125896100 | 5     | 293       | SH | SOLE    |
| CMS ENERGY CORP                | EQUITY | 125896100 | 1740  | 104,176   | SH | SOLE    |
| CNA FINANCIAL CORP             | EQUITY | 126117100 | 33    | 829       | SH | SOLE    |
| CNA SURETY CORP                | EQUITY | 12612L108 | 285   | 13,257    | SH | SOLE    |
| CNET NETWORKS INC              | EQUITY | 12613R104 | 1137  | 125,106   | SH | SOLE    |
| CNOOC LTD                      | EQUITY | 126132109 | 11688 | 123,510   | SH | SOLE    |
| CNX GAS CORP                   | EQUITY | 12618H309 | 17    | 671       | SH | SOLE    |
| COACH INC                      | EQUITY | 189754104 | 352   | 8,184     | SH | SOLE    |
| COACH INC                      | EQUITY | 189754104 | 1535  | 35,738    | SH | DEFINED |
| COACH INC                      | EQUITY | 189754104 | 22287 | 518,788   | SH | SOLE    |
| COASTAL FINANCIAL CORP/SC      | EQUITY | 19046E105 | 233   | 13,934    | SH | SOLE    |
| COBIZ INC                      | EQUITY | 190897108 | 271   | 12,309    | SH | SOLE    |
| COCA-COLA BOTTLING CO CONSOLID | EQUITY | 191098102 | 266   | 3,890     | SH | SOLE    |
| COCA-COLA CO/THE               | EQUITY | 191216100 | 160   | 3,307     | SH | DEFINED |
| COCA-COLA CO/THE               | EQUITY | 191216100 | 1601  | 33,186    | SH | SOLE    |
| COCA-COLA CO/THE               | EQUITY | 191216100 | 57364 | 1,188,898 | SH | SOLE    |
| COCA-COLA ENTERPRISES INC      | EQUITY | 191219104 | 7     | 365       | SH | SOLE    |
| COCA-COLA ENTERPRISES INC      | EQUITY | 191219104 | 3114  | 152,512   | SH | SOLE    |
| COEUR D'ALENE MINES CORP       | EQUITY | 192108108 | 1720  | 347,448   | SH | SOLE    |
| COGENT COMMUNICATIONS GROUP IN | EQUITY | 19239V302 | 286   | 17,632    | SH | SOLE    |
| COGENT INC                     | EQUITY | 19239Y108 | 397   | 36,016    | SH | SOLE    |
| COGNEX CORP                    | EQUITY | 192422103 | 927   | 38,923    | SH | SOLE    |
| COGNIZANT TECHNOLOGY SOLUTIONS | EQUITY | 192446102 | 14    | 187       | SH | SOLE    |
| COGNIZANT TECHNOLOGY SOLUTIONS | EQUITY | 192446102 | 5984  | 77,551    | SH | SOLE    |
| COGNOS INC                     | EQUITY | 19244C109 | 70    | 1,655     | SH | OTHER   |
| COHEN & STEERS INC             | EQUITY | 19247A100 | 461   | 11,486    | SH | SOLE    |
| COHEN & STEERS INC             | EQUITY | 19247A100 | 729   | 18,160    | SH | DEFINED |
| COHEN & STEERS PREMIUM INCOME  | EQUITY | 19247V104 | 49    | 1,850     | SH | DEFINED |
| COHEN & STEERS TOTAL RETURN RE | EQUITY | 19247R103 | 10    | 500       | SH | DEFINED |
| COHEN & STEERS WORLDWIDE REALT | EQUITY | 19248J100 | 119   | 4,150     | SH | DEFINED |
| COHERENT INC                   | EQUITY | 192479103 | 2080  | 65,891    | SH | SOLE    |
| COHU INC                       | EQUITY | 192576106 | 382   | 18,934    | SH | SOLE    |
| COINMACH SERVICE CORP          | EQUITY | 19259W206 | 264   | 22,188    | SH | SOLE    |
| COINSTAR INC                   | EQUITY | 19259P300 | 710   | 23,216    | SH | SOLE    |
| COLDWATER CREEK INC            | EQUITY | 193068103 | 3453  | 140,836   | SH | SOLE    |
| COLEY PHARMACEUTICAL GROUP INC | EQUITY | 19388P106 | 144   | 14,897    | SH | SOLE    |
| COLGATE-PALMOLIVE CO           | EQUITY | 194162103 | 376   | 5,770     | SH | DEFINED |

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|--------------------------------|--------|-----------|--------|-----------|----|---------|
| COLGATE-PALMOLIVE CO           | EQUITY | 194162103 | 5546   | 85,015    | SH | SOLE    |
| COLGATE-PALMOLIVE CO           | EQUITY | 194162103 | 124562 | 1,909,290 | SH | SOLE    |
| COLONIAL BANCGROUP INC/THE     | EQUITY | 195493309 | 9211   | 357,861   | SH | SOLE    |
| COLONIAL PROPERTIES TRUST      | EQUITY | 195872106 | 75     | 1,605     | SH | SOLE    |
| COLOR KINETICS INC             | EQUITY | 19624P100 | 278    | 13,016    | SH | SOLE    |
| COLUMBIA BANCORP/OR            | EQUITY | 197231103 | 217    | 8,208     | SH | SOLE    |
| COLUMBIA BANKING SYSTEM INC    | EQUITY | 197236102 | 468    | 13,327    | SH | SOLE    |
| COLUMBIA SPORTSWEAR CO         | EQUITY | 198516106 | 612    | 10,995    | SH | SOLE    |
| COLUMBUS MCKINNON CORP/NY      | EQUITY | 199333105 | 321    | 15,261    | SH | SOLE    |
| COMBINATORX INC                | EQUITY | 20010A103 | 177    | 20,416    | SH | SOLE    |
| COMCAST CORP                   | EQUITY | 20030N200 | 17     | 404       | SH | DEFINED |
| COMCAST CORP                   | EQUITY | 20030N101 | 91     | 2,154     | SH | DEFINED |
| COMCAST CORP                   | EQUITY | 20030N101 | 14910  | 352,741   | SH | SOLE    |
| COMCAST CORP                   | EQUITY | 20030N101 | 64835  | 1,531,661 | SH | SOLE    |
| COMERICA INC                   | EQUITY | 200340107 | 12     | 209       | SH | SOLE    |
| COMERICA INC                   | EQUITY | 200340107 | 18     | 300       | SH | DEFINED |
| COMERICA INC                   | EQUITY | 200340107 | 4379   | 74,619    | SH | SOLE    |
| COMFORT SYSTEMS USA INC        | EQUITY | 199908104 | 1357   | 107,375   | SH | SOLE    |
| COMMERCE BANCORP INC/NJ        | EQUITY | 200519106 | 337    | 9,547     | SH | SOLE    |
| COMMERCE BANCORP INC/NJ        | EQUITY | 200519106 | 3108   | 88,132    | SH | SOLE    |
| COMMERCE BANCSHARES INC/KANSAS | EQUITY | 200525103 | 118    | 2,434     | SH | SOLE    |
| COMMERCE GROUP INC             | EQUITY | 200641108 | 1351   | 45,404    | SH | SOLE    |
| COMMERCIAL METALS CO           | EQUITY | 201723103 | 7139   | 276,690   | SH | SOLE    |
| COMMERCIAL VEHICLE GROUP INC   | EQUITY | 202608105 | 386    | 17,688    | SH | SOLE    |
| COMMONWEALTH TELEPHONE ENTERPR | EQUITY | 203349105 | 748    | 17,870    | SH | SOLE    |
| COMMSCOPE INC                  | EQUITY | 203372107 | 5665   | 185,875   | SH | SOLE    |
| COMMUNITY BANCORP/NV           | EQUITY | 20343T100 | 217    | 7,188     | SH | SOLE    |
| COMMUNITY BANK SYSTEM INC      | EQUITY | 203607106 | 69     | 3,000     | SH | DEFINED |
| COMMUNITY BANK SYSTEM INC      | EQUITY | 203607106 | 574    | 24,974    | SH | SOLE    |
| COMMUNITY BANKS INC            | EQUITY | 203628102 | 553    | 19,936    | SH | SOLE    |
| COMMUNITY HEALTH SYSTEMS INC   | EQUITY | 203668108 | 61     | 1,681     | SH | DEFINED |
| COMMUNITY HEALTH SYSTEMS INC   | EQUITY | 203668108 | 8105   | 221,943   | SH | SOLE    |
| COMMUNITY TRUST BANCORP INC    | EQUITY | 204149108 | 523    | 12,595    | SH | SOLE    |
| COMMVAULT SYSTEMS INC          | EQUITY | 204166102 | 214    | 10,672    | SH | SOLE    |
| COMPASS BANCSHARES INC         | EQUITY | 20449H109 | 10     | 171       | SH | SOLE    |
| COMPASS BANCSHARES INC         | EQUITY | 20449H109 | 3622   | 60,714    | SH | SOLE    |
| COMPASS DIVERSIFIED TRUST      | EQUITY | 20451Q104 | 187    | 10,889    | SH | SOLE    |
| COMPASS MINERALS INTERNATIONAL | EQUITY | 20451N101 | 840    | 26,616    | SH | SOLE    |
| COMPLETE PRODUCTION SERVICES I | EQUITY | 20453E109 | 460    | 21,706    | SH | SOLE    |
| COMPUCREDIT CORP               | EQUITY | 20478N100 | 689    | 17,311    | SH | SOLE    |
| COMPUTER PROGRAMS & SYSTEMS IN | EQUITY | 205306103 | 265    | 7,803     | SH | SOLE    |
| COMPUTER SCIENCES CORP         | EQUITY | 205363104 | 5      | 100       | SH | DEFINED |
| COMPUTER SCIENCES CORP         | EQUITY | 205363104 | 12     | 226       | SH | SOLE    |
| COMPUTER SCIENCES CORP         | EQUITY | 205363104 | 7448   | 139,563   | SH | SOLE    |
| COMPUWARE CORP                 | EQUITY | 205638109 | 2      | 300       | SH | DEFINED |
| COMPUWARE CORP                 | EQUITY | 205638109 | 4      | 464       | SH | SOLE    |
| COMPUWARE CORP                 | EQUITY | 205638109 | 1394   | 167,404   | SH | SOLE    |
| COMPX INTERNATIONAL INC        | EQUITY | 20563P101 | 27     | 1,317     | SH | SOLE    |
| COMSTOCK RESOURCES INC         | EQUITY | 205768203 | 1115   | 35,884    | SH | SOLE    |
| COMSYS IT PARTNERS INC         | EQUITY | 20581E104 | 8488   | 420,000   | SH | SOLE    |
| COMTECH GROUP INC              | EQUITY | 205821200 | 221    | 12,148    | SH | SOLE    |
| COMTECH TELECOMMUNICATIONS COR | EQUITY | 205826209 | 726    | 19,066    | SH | SOLE    |
| COMVERSE TECHNOLOGY INC        | EQUITY | 205862402 | 2045   | 96,866    | SH | SOLE    |
| COMVERSE TECHNOLOGY INC        | EQUITY | 205862402 | 2197   | 104,094   | SH | SOLE    |
| CONAGRA FOODS INC              | EQUITY | 205887102 | 9      | 350       | SH | DEFINED |
| CONAGRA FOODS INC              | EQUITY | 205887102 | 18     | 671       | SH | SOLE    |
| CONAGRA FOODS INC              | EQUITY | 205887102 | 28528  | 1,056,609 | SH | SOLE    |
| CONCEPTUS INC                  | EQUITY | 206016107 | 973    | 45,715    | SH | SOLE    |

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| CONCUR TECHNOLOGIES INC        | EQUITY       | 206708109 | 429   | 26,775    | SH  | SOLE    |
| CONEXANT SYSTEMS INC           | EQUITY       | 207142100 | 819   | 401,696   | SH  | SOLE    |
| CONMED CORP                    | EQUITY       | 207410101 | 544   | 23,534    | SH  | SOLE    |
| CONN'S INC                     | EQUITY       | 208242107 | 150   | 6,466     | SH  | SOLE    |
| CONOCOPHILLIPS                 | EQUITY       | 20825C104 | 87    | 1,214     | SH  | DEFINED |
| CONOCOPHILLIPS                 | EQUITY       | 20825C104 | 12035 | 167,268   | SH  | SOLE    |
| CONOCOPHILLIPS                 | EQUITY       | 20825C104 | 52612 | 731,225   | SH  | SOLE    |
| CONOR MEDSYSTEMS INC           | EQUITY       | 208264101 | 787   | 25,105    | SH  | SOLE    |
| CONSECO INC                    | EQUITY       | 208464883 | 105   | 5,270     | SH  | SOLE    |
| CONSOL ENERGY INC              | EQUITY       | 20854P109 | 8     | 241       | SH  | SOLE    |
| CONSOL ENERGY INC              | EQUITY       | 20854P109 | 40    | 1,240     | SH  | DEFINED |
| CONSOL ENERGY INC              | EQUITY       | 20854P109 | 2681  | 83,434    | SH  | SOLE    |
| CONSOLIDATED COMMUNICATIONS HO | EQUITY       | 209034107 | 357   | 17,066    | SH  | SOLE    |
| CONSOLIDATED EDISON INC        | EQUITY       | 209115104 | 16    | 338       | SH  | SOLE    |
| CONSOLIDATED EDISON INC        | EQUITY       | 209115104 | 17666 | 367,513   | SH  | SOLE    |
| CONSOLIDATED GRAPHICS INC      | EQUITY       | 209341106 | 14    | 244       | SH  | DEFINED |
| CONSOLIDATED GRAPHICS INC      | EQUITY       | 209341106 | 677   | 11,460    | SH  | SOLE    |
| CONSOLIDATED-TOMOKA LAND CO    | EQUITY       | 210226106 | 342   | 4,725     | SH  | SOLE    |
| CONSTELLATION BRANDS INC       | EQUITY       | 21036P108 | 8     | 277       | SH  | SOLE    |
| CONSTELLATION BRANDS INC       | EQUITY       | 21036P108 | 39    | 1,340     | SH  | DEFINED |
| CONSTELLATION BRANDS INC       | EQUITY       | 21036P108 | 2823  | 97,288    | SH  | SOLE    |
| CONSTELLATION ENERGY GROUP INC | EQUITY       | 210371100 | 16    | 237       | SH  | SOLE    |
| CONSTELLATION ENERGY GROUP INC | EQUITY       | 210371100 | 30495 | 442,795   | SH  | SOLE    |
| CONSUMER STAPLES SELECT SECTOR | EQUITY       | 81369Y308 | 157   | 6,012     | SH  | DEFINED |
| CONTINENTAL AIRLINES INC       | EQUITY       | 210795308 | 165   | 4,012     | SH  | SOLE    |
| CONVERA CORP                   | EQUITY       | 211919105 | 107   | 23,310    | SH  | SOLE    |
| CONVERGYS CORP                 | EQUITY       | 212485106 | 4     | 181       | SH  | SOLE    |
| CONVERGYS CORP                 | EQUITY       | 212485106 | 3086  | 129,783   | SH  | SOLE    |
| CON-WAY INC                    | EQUITY       | 205944101 | 4829  | 109,653   | SH  | SOLE    |
| COOPER COS INC/THE             | EQUITY       | 216648402 | 57    | 1,290     | SH  | SOLE    |
| COOPER COS INC/THE             | EQUITY       | 216648402 | 2292  | 51,500    | SH  | SOLE    |
| COOPER INDUSTRIES LTD          | EQUITY       | G24182100 | 11    | 120       | SH  | SOLE    |
| COOPER TIRE & RUBBER CO        | EQUITY       | 216831107 | 734   | 51,312    | SH  | SOLE    |
| COPA HOLDINGS SA               | EQUITY       | P31076105 | 14    | 300       | SH  | DEFINED |
| COPART INC                     | EQUITY       | 217204106 | 5929  | 197,631   | SH  | SOLE    |
| CORE-MARK HOLDING CO INC       | EQUITY       | 218681104 | 11151 | 333,364   | SH  | SOLE    |
| CORINTHIAN COLLEGES INC        | EQUITY       | 218868107 | 3693  | 270,948   | SH  | SOLE    |
| CORN PRODUCTS INTERNATIONAL IN | EQUITY       | 219023108 | 435   | 12,595    | SH  | SOLE    |
| CORNELL COS INC                | EQUITY       | 219141108 | 717   | 39,096    | SH  | SOLE    |
| CORNING INC                    | EQUITY       | 219350105 | 54    | 2,873     | SH  | DEFINED |
| CORNING INC                    | EQUITY       | 219350105 | 4155  | 222,060   | SH  | SOLE    |
| CORNING INC                    | EQUITY       | 219350105 | 39386 | 2,105,087 | SH  | SOLE    |
| CORPORATE EXECUTIVE BOARD CO   | EQUITY       | 21988R102 | 8033  | 91,592    | SH  | SOLE    |
| CORPORATE OFFICE PROPERTIES TR | EQUITY       | 22002T108 | 1407  | 27,869    | SH  | SOLE    |
| CORRECTIONS CORP OF AMERICA    | EQUITY       | 22025Y407 | 5     | 100       | SH  | DEFINED |
| CORRECTIONS CORP OF AMERICA    | EQUITY       | 22025Y407 | 2501  | 55,298    | SH  | SOLE    |
| CORRECTIONS CORP OF AMERICA    | EQUITY       | 22025Y407 | 10706 | 236,700   | SH  | SOLE    |
| CORRIENTE RESOURCES INC        | EQUITY       | 22027E102 | 920   | 261,600   | SH  | OTHER   |
| CORUS BANKSHARES INC           | EQUITY       | 220873103 | 752   | 32,602    | SH  | SOLE    |
| CORVEL CORP                    | EQUITY       | 221006109 | 314   | 6,595     | SH  | SOLE    |
| COSI INC                       | EQUITY       | 22122P101 | 148   | 29,019    | SH  | SOLE    |
| COST PLUS INC                  | EQUITY       | 221485105 | 189   | 18,315    | SH  | SOLE    |
| COSTAR GROUP INC               | EQUITY       | 22160N109 | 751   | 14,014    | SH  | SOLE    |
| COSTCO WHOLESALE CORP          | FIXED INCOME | 22160QAC6 | 4     | 3,000     | PRN | DEFINED |
| COSTCO WHOLESALE CORP          | EQUITY       | 22160K105 | 15    | 291       | SH  | DEFINED |
| COSTCO WHOLESALE CORP          | EQUITY       | 22160K105 | 32    | 604       | SH  | SOLE    |
| COSTCO WHOLESALE CORP          | EQUITY       | 22160K105 | 11211 | 212,054   | SH  | SOLE    |
| COTHERIX INC                   | EQUITY       | 22163T103 | 217   | 16,054    | SH  | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| COTT CORP                      | EQUITY | 22163N106 | 26    | 1,839   | SH | OTHER   |
| COUNTRYWIDE FINANCIAL CORP     | EQUITY | 222372104 | 35    | 818     | SH | SOLE    |
| COUNTRYWIDE FINANCIAL CORP     | EQUITY | 222372104 | 11535 | 271,739 | SH | SOLE    |
| COURIER CORP                   | EQUITY | 222660102 | 325   | 8,344   | SH | SOLE    |
| COUSINS PROPERTIES INC         | EQUITY | 222795106 | 1126  | 31,936  | SH | SOLE    |
| COVAD COMMUNICATIONS GROUP INC | EQUITY | 222814204 | 336   | 243,638 | SH | SOLE    |
| COVANCE INC                    | EQUITY | 222816100 | 8757  | 148,653 | SH | SOLE    |
| COVANSYS CORP                  | EQUITY | 22281W103 | 599   | 26,116  | SH | SOLE    |
| COVANTA HOLDING CORP           | EQUITY | 22282E102 | 60    | 2,740   | SH | SOLE    |
| COVENTRY HEALTH CARE INC       | EQUITY | 222862104 | 56    | 1,117   | SH | DEFINED |
| COVENTRY HEALTH CARE INC       | EQUITY | 222862104 | 13319 | 266,110 | SH | SOLE    |
| COVENTRY HEALTH CARE INC       | EQUITY | 222862104 | 16608 | 331,826 | SH | SOLE    |
| COX RADIO INC                  | EQUITY | 224051102 | 615   | 37,741  | SH | SOLE    |
| CPI CORP                       | EQUITY | 125902106 | 1016  | 21,854  | SH | SOLE    |
| CPI INTERNATIONAL INC          | EQUITY | 12618M100 | 87    | 5,821   | SH | SOLE    |
| CR BARD INC                    | EQUITY | 067383109 | 3893  | 46,915  | SH | SOLE    |
| CR BARD INC                    | EQUITY | 067383109 | 12764 | 153,836 | SH | SOLE    |
| CRA INTERNATIONAL INC          | EQUITY | 12618T105 | 497   | 9,484   | SH | SOLE    |
| CRANE CO                       | EQUITY | 224399105 | 4395  | 119,959 | SH | SOLE    |
| CRAWFORD & CO                  | EQUITY | 224633107 | 143   | 19,523  | SH | SOLE    |
| CREDENCE SYSTEMS CORP          | EQUITY | 225302108 | 436   | 83,755  | SH | SOLE    |
| CREDIT ACCEPTANCE CORP         | EQUITY | 225310101 | 271   | 8,121   | SH | SOLE    |
| CREDIT SUISSE GROUP            | EQUITY | 225401108 | 282   | 4,038   | SH | DEFINED |
| CREE INC                       | EQUITY | 225447101 | 3116  | 179,928 | SH | SOLE    |
| CRESCENT REAL ESTATE EQT CO    | EQUITY | 225756105 | 1301  | 65,885  | SH | SOLE    |
| CROCS INC                      | EQUITY | 227046109 | 357   | 8,269   | SH | SOLE    |
| CROSS COUNTRY HEALTHCARE INC   | EQUITY | 227483104 | 672   | 30,775  | SH | SOLE    |
| CROSSTEX ENERGY INC            | EQUITY | 22765Y104 | 840   | 26,496  | SH | SOLE    |
| CROWN CASTLE INTERNATIONAL COR | EQUITY | 228227104 | 3     | 84      | SH | DEFINED |
| CROWN CASTLE INTERNATIONAL COR | EQUITY | 228227104 | 165   | 5,115   | SH | SOLE    |
| CROWN HOLDINGS INC             | EQUITY | 228368106 | 41    | 1,970   | SH | DEFINED |
| CROWN HOLDINGS INC             | EQUITY | 228368106 | 84    | 4,031   | SH | SOLE    |
| CROWN MEDIA HOLDINGS INC       | EQUITY | 228411104 | 46    | 12,770  | SH | SOLE    |
| CRYSTAL RIVER CAPITAL INC      | EQUITY | 229393301 | 160   | 6,282   | SH | SOLE    |
| CSG SYSTEMS INTERNATIONAL INC  | EQUITY | 126349109 | 4044  | 151,305 | SH | SOLE    |
| CSK AUTO CORP                  | EQUITY | 125965103 | 629   | 36,651  | SH | SOLE    |
| CSS INDUSTRIES INC             | EQUITY | 125906107 | 199   | 5,613   | SH | SOLE    |
| CSX CORP                       | EQUITY | 126408103 | 20    | 573     | SH | SOLE    |
| CSX CORP                       | EQUITY | 126408103 | 6952  | 201,903 | SH | SOLE    |
| CT COMMUNICATIONS INC          | EQUITY | 126426402 | 600   | 26,171  | SH | SOLE    |
| CTC MEDIA INC                  | EQUITY | 12642X106 | 1331  | 55,429  | SH | SOLE    |
| CTS CORP                       | EQUITY | 126501105 | 469   | 29,903  | SH | SOLE    |
| CUBIC CORP                     | EQUITY | 229669106 | 397   | 18,279  | SH | SOLE    |
| CUBIST PHARMACEUTICALS INC     | EQUITY | 229678107 | 821   | 45,334  | SH | SOLE    |
| CULLEN/FROST BANKERS INC       | EQUITY | 229899109 | 7781  | 139,390 | SH | SOLE    |
| CUMMINS INC                    | EQUITY | 231021106 | 8     | 69      | SH | SOLE    |
| CUMMINS INC                    | EQUITY | 231021106 | 39    | 331     | SH | DEFINED |
| CUMMINS INC                    | EQUITY | 231021106 | 4839  | 40,945  | SH | SOLE    |
| CUMULUS MEDIA INC              | EQUITY | 231082108 | 296   | 28,482  | SH | SOLE    |
| CURRENCYSHARES SWEDISH KRONA T | EQUITY | 23129R108 | 76    | 518     | SH | DEFINED |
| CURTISS-WRIGHT CORP            | EQUITY | 231561101 | 1355  | 36,536  | SH | SOLE    |
| CV THERAPEUTICS INC            | EQUITY | 126667104 | 646   | 46,248  | SH | SOLE    |
| CVB FINANCIAL CORP             | EQUITY | 126600105 | 737   | 50,994  | SH | SOLE    |
| CVS CORP                       | EQUITY | 126650100 | 5922  | 191,585 | SH | SOLE    |
| CVS CORP                       | EQUITY | 126650100 | 12932 | 418,375 | SH | SOLE    |
| CYBERONICS INC                 | EQUITY | 23251P102 | 373   | 18,066  | SH | SOLE    |
| CYBERSOURCE CORP               | EQUITY | 23251J106 | 280   | 25,450  | SH | SOLE    |
| CYBEX INTERNATIONAL INC        | EQUITY | 23252E106 | 1756  | 292,100 | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| CYMER INC                      | EQUITY | 232572107 | 1507  | 34,296    | SH | SOLE    |
| CYPRESS BIOSCIENCE INC         | EQUITY | 232674507 | 206   | 26,611    | SH | SOLE    |
| CYPRESS SEMICONDUCTOR CORP     | EQUITY | 232806109 | 10    | 600       | SH | DEFINED |
| CYPRESS SEMICONDUCTOR CORP     | EQUITY | 232806109 | 5653  | 335,106   | SH | SOLE    |
| CYTEC INDUSTRIES INC           | EQUITY | 232820100 | 5529  | 97,845    | SH | SOLE    |
| CYTOKINETICS INC               | EQUITY | 23282W100 | 190   | 25,357    | SH | SOLE    |
| CYTRX CORP                     | EQUITY | 232828301 | 48    | 25,000    | SH | DEFINED |
| CYTYC CORP                     | EQUITY | 232946103 | 6     | 215       | SH | DEFINED |
| CYTYC CORP                     | EQUITY | 232946103 | 13248 | 468,139   | SH | SOLE    |
| DADE BEHRING HOLDINGS INC      | EQUITY | 23342J206 | 83    | 2,095     | SH | SOLE    |
| DAKTRONICS INC                 | EQUITY | 234264109 | 1193  | 32,379    | SH | SOLE    |
| DANAHER CORP                   | EQUITY | 235851102 | 6     | 80        | SH | DEFINED |
| DANAHER CORP                   | EQUITY | 235851102 | 7383  | 101,912   | SH | SOLE    |
| DANAHER CORP                   | EQUITY | 235851102 | 9940  | 137,222   | SH | SOLE    |
| DARDEN RESTAURANTS INC         | EQUITY | 237194105 | 8     | 193       | SH | SOLE    |
| DARDEN RESTAURANTS INC         | EQUITY | 237194105 | 2686  | 66,855    | SH | SOLE    |
| DARLING INTERNATIONAL INC      | EQUITY | 237266101 | 1006  | 182,610   | SH | SOLE    |
| DARWIN PROFESSIONAL UNDERWRITE | EQUITY | 237502109 | 102   | 4,335     | SH | SOLE    |
| DATASCOPE CORP                 | EQUITY | 238113104 | 394   | 10,826    | SH | SOLE    |
| DAVITA INC                     | EQUITY | 23918K108 | 141   | 2,483     | SH | SOLE    |
| DAWSON GEOPHYSICAL CO          | EQUITY | 239359102 | 228   | 6,258     | SH | SOLE    |
| DAYSTAR TECHNOLOGIES INC       | EQUITY | 23962Q100 | 3     | 800       | SH | DEFINED |
| DCT INDUSTRIAL TRUST INC       | EQUITY | 233153105 | 366   | 31,005    | SH | DEFINED |
| DEALERTRACK HOLDINGS INC       | EQUITY | 242309102 | 290   | 9,869     | SH | SOLE    |
| DEAN FOODS CO                  | EQUITY | 242370104 | 7     | 176       | SH | SOLE    |
| DEAN FOODS CO                  | EQUITY | 242370104 | 22    | 526       | SH | DEFINED |
| DEAN FOODS CO                  | EQUITY | 242370104 | 4444  | 105,120   | SH | SOLE    |
| DEARBORN BANCORP INC           | EQUITY | 24242R108 | 1948  | 102,535   | SH | SOLE    |
| DEB SHOPS INC                  | EQUITY | 242728103 | 112   | 4,235     | SH | SOLE    |
| DECKERS OUTDOOR CORP           | EQUITY | 243537107 | 697   | 11,628    | SH | SOLE    |
| DECODE GENETICS INC            | EQUITY | 243586104 | 234   | 51,728    | SH | SOLE    |
| DEERE & CO                     | EQUITY | 244199105 | 29    | 305       | SH | SOLE    |
| DEERE & CO                     | EQUITY | 244199105 | 9509  | 100,025   | SH | SOLE    |
| DEL MONTE FOODS CO             | EQUITY | 24522P103 | 77    | 7,022     | SH | SOLE    |
| DELEK US HOLDINGS INC          | EQUITY | 246647101 | 141   | 8,588     | SH | SOLE    |
| DELHAIZE GROUP                 | EQUITY | 29759W101 | 21    | 257       | SH | DEFINED |
| DELIA*S INC                    | EQUITY | 246911101 | 210   | 20,052    | SH | SOLE    |
| DELL INC                       | EQUITY | 24702R101 | 147   | 5,862     | SH | DEFINED |
| DELL INC                       | EQUITY | 24702R101 | 2526  | 100,692   | SH | SOLE    |
| DELL INC                       | EQUITY | 24702R101 | 25718 | 1,025,042 | SH | SOLE    |
| DELPHI FINANCIAL GROUP         | EQUITY | 247131105 | 1400  | 34,590    | SH | SOLE    |
| DELTA & PINE LAND CO           | EQUITY | 247357106 | 1362  | 33,672    | SH | SOLE    |
| DELTA PETROLEUM CORP           | EQUITY | 247907207 | 1023  | 44,150    | SH | SOLE    |
| DELTIC TIMBER CORP             | EQUITY | 247850100 | 473   | 8,483     | SH | SOLE    |
| DELUXE CORP                    | EQUITY | 248019101 | 4070  | 161,519   | SH | SOLE    |
| DENBURY RESOURCES INC          | EQUITY | 247916208 | 7766  | 279,461   | SH | SOLE    |
| DENDREON CORP                  | EQUITY | 24823Q107 | 834   | 199,920   | SH | SOLE    |
| DENDRITE INTERNATIONAL INC     | EQUITY | 248239105 | 332   | 31,041    | SH | SOLE    |
| DENNY'S CORP                   | EQUITY | 24869P104 | 361   | 76,717    | SH | SOLE    |
| DENTSPLY INTERNATIONAL INC     | EQUITY | 249030107 | 212   | 7,118     | SH | DEFINED |
| DENTSPLY INTERNATIONAL INC     | EQUITY | 249030107 | 11477 | 384,475   | SH | SOLE    |
| DEPOMED INC                    | EQUITY | 249908104 | 106   | 30,806    | SH | SOLE    |
| DESARROLLADORA HOMEX SAB DE CV | EQUITY | 25030W100 | 1873  | 31,711    | SH | DEFINED |
| DESARROLLADORA HOMEX SAB DE CV | EQUITY | 25030W100 | 2039  | 34,520    | SH | SOLE    |
| DEVELOPERS DIVERSIFIED REALTY  | EQUITY | 251591103 | 21866 | 347,352   | SH | SOLE    |
| DEVON ENERGY CORP              | EQUITY | 25179M103 | 39    | 582       | SH | SOLE    |
| DEVON ENERGY CORP              | EQUITY | 25179M103 | 404   | 6,024     | SH | DEFINED |
| DEVON ENERGY CORP              | EQUITY | 25179M103 | 12786 | 190,612   | SH | SOLE    |

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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| DEVON ENERGY CORPORATION       | FIXED INCOME | 25179MAB9 | 1316  | 950,000   | PRN | SOLE    |
| DEVRY INC                      | EQUITY       | 251893103 | 5266  | 188,080   | SH  | SOLE    |
| DEXCOM INC                     | EQUITY       | 252131107 | 139   | 14,097    | SH  | SOLE    |
| DIAGEO PLC                     | EQUITY       | 25243Q205 | 12    | 154       | SH  | DEFINED |
| DIAGEO PLC                     | EQUITY       | 25243Q205 | 1158  | 14,600    | SH  | SOLE    |
| DIALYSIS CORP OF AMERICA       | EQUITY       | 252529102 | 1117  | 87,900    | SH  | SOLE    |
| DIAMOND FOODS INC              | EQUITY       | 252603105 | 251   | 13,195    | SH  | SOLE    |
| DIAMOND MANAGEMENT & TECHNOLOG | EQUITY       | 25269L106 | 305   | 24,505    | SH  | SOLE    |
| DIAMOND OFFSHORE DRILLING INC  | EQUITY       | 25271C102 | 331   | 4,135     | SH  | SOLE    |
| DIAMONDROCK HOSPITALITY CO     | EQUITY       | 252784301 | 1047  | 58,123    | SH  | SOLE    |
| DIAMONDS TRUST SERIES I        | EQUITY       | 252787106 | 37    | 300       | SH  | DEFINED |
| DICK'S SPORTING GOODS INC      | EQUITY       | 253393102 | 5     | 100       | SH  | DEFINED |
| DICK'S SPORTING GOODS INC      | EQUITY       | 253393102 | 4290  | 87,577    | SH  | SOLE    |
| DIEBOLD INC                    | EQUITY       | 253651103 | 7114  | 152,651   | SH  | SOLE    |
| DIGENE CORP                    | EQUITY       | 253752109 | 703   | 14,675    | SH  | SOLE    |
| DIGI INTERNATIONAL INC         | EQUITY       | 253798102 | 286   | 20,704    | SH  | SOLE    |
| DIGITAL INSIGHT CORP           | EQUITY       | 25385P106 | 3121  | 81,088    | SH  | SOLE    |
| DIGITAL REALTY TRUST INC       | EQUITY       | 253868103 | 4309  | 125,890   | SH  | SOLE    |
| DIGITAL RIVER INC              | EQUITY       | 25388B104 | 1840  | 32,984    | SH  | SOLE    |
| DIGITAS INC                    | EQUITY       | 25388K104 | 1013  | 75,555    | SH  | SOLE    |
| DILLARD'S INC                  | EQUITY       | 254067101 | 3     | 80        | SH  | SOLE    |
| DILLARD'S INC                  | EQUITY       | 254067101 | 2621  | 74,939    | SH  | SOLE    |
| DIME COMMUNITY BANCSHARES      | EQUITY       | 253922108 | 292   | 20,829    | SH  | SOLE    |
| DIODES INC                     | EQUITY       | 254543101 | 584   | 16,460    | SH  | SOLE    |
| DIONEX CORP                    | EQUITY       | 254546104 | 947   | 16,704    | SH  | SOLE    |
| DIRECT GENERAL CORP            | EQUITY       | 25456W204 | 255   | 12,337    | SH  | SOLE    |
| DIRECTED ELECTRONICS INC       | EQUITY       | 254575103 | 91    | 7,964     | SH  | SOLE    |
| DIRECTV GROUP INC/THE          | EQUITY       | 25459L106 | 25    | 1,015     | SH  | SOLE    |
| DIRECTV GROUP INC/THE          | EQUITY       | 25459L106 | 25174 | 1,009,402 | SH  | SOLE    |
| DISCOVERY HOLDING CO           | EQUITY       | 25468Y107 | 352   | 21,905    | SH  | SOLE    |
| DITECH NETWORKS INC            | EQUITY       | 25500T108 | 186   | 26,859    | SH  | SOLE    |
| DIVERSA CORP                   | EQUITY       | 255064107 | 279   | 25,613    | SH  | SOLE    |
| DIVX INC                       | EQUITY       | 255413106 | 175   | 7,604     | SH  | SOLE    |
| DJ WILSHIRE REIT ETF           | EQUITY       | 86330E604 | 40    | 461       | SH  | DEFINED |
| DJO INC                        | EQUITY       | 23325G104 | 1507  | 35,200    | SH  | SOLE    |
| DJO INC                        | EQUITY       | 23325G104 | 1611  | 37,633    | SH  | SOLE    |
| DOBSON COMMUNICATIONS CORP     | EQUITY       | 256069105 | 1080  | 123,969   | SH  | SOLE    |
| DOLBY LABORATORIES INC         | EQUITY       | 25659T107 | 26    | 841       | SH  | SOLE    |
| DOLLAR FINANCIAL CORP          | EQUITY       | 256664103 | 482   | 17,289    | SH  | SOLE    |
| DOLLAR GENERAL CORP            | EQUITY       | 256669102 | 7     | 411       | SH  | SOLE    |
| DOLLAR GENERAL CORP            | EQUITY       | 256669102 | 26    | 1,600     | SH  | DEFINED |
| DOLLAR GENERAL CORP            | EQUITY       | 256669102 | 2290  | 142,577   | SH  | SOLE    |
| DOLLAR THRIFTY AUTOMOTIVE GROU | EQUITY       | 256743105 | 939   | 20,590    | SH  | SOLE    |
| DOLLAR TREE STORES INC         | EQUITY       | 256747106 | 7226  | 240,056   | SH  | SOLE    |
| DOMINION RESOURCES INC/VA      | EQUITY       | 25746U109 | 47    | 560       | SH  | DEFINED |
| DOMINION RESOURCES INC/VA      | EQUITY       | 25746U109 | 911   | 10,866    | SH  | SOLE    |
| DOMINION RESOURCES INC/VA      | EQUITY       | 25746U109 | 12872 | 153,536   | SH  | SOLE    |
| DOMINO'S PIZZA INC             | EQUITY       | 25754A201 | 2108  | 75,302    | SH  | SOLE    |
| DOMTAR INC                     | EQUITY       | 257561100 | 33    | 3,863     | SH  | OTHER   |
| DONALDSON CO INC               | EQUITY       | 257651109 | 5678  | 163,577   | SH  | SOLE    |
| DONEGAL GROUP INC              | EQUITY       | 257701201 | 214   | 10,949    | SH  | SOLE    |
| DORAL FINANCIAL CORP           | EQUITY       | 25811P100 | 215   | 74,880    | SH  | SOLE    |
| DORCHESTER MINERALS LP         | EQUITY       | 25820R105 | 93    | 4,200     | SH  | SOLE    |
| DOREL INDUSTRIES INC           | EQUITY       | 25822C205 | 33    | 1,230     | SH  | DEFINED |
| DOUGLAS EMMETT INC             | EQUITY       | 25960P109 | 6102  | 229,483   | SH  | SOLE    |
| DOVER CORP                     | EQUITY       | 260003108 | 9027  | 184,159   | SH  | SOLE    |
| DOVER CORP                     | EQUITY       | 260003108 | 22588 | 460,797   | SH  | SOLE    |
| DOVER DOWNS GAMING & ENTERTAIN | EQUITY       | 260095104 | 162   | 12,140    | SH  | SOLE    |



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|--------------------------------|--------------|-----------|-------|---------|-----|---------|
| DOVER MOTORSPORTS INC          | EQUITY       | 260174107 | 71    | 13,348  | SH  | SOLE    |
| DOW CHEMICAL CO/THE            | EQUITY       | 260543103 | 11    | 275     | SH  | DEFINED |
| DOW CHEMICAL CO/THE            | EQUITY       | 260543103 | 8446  | 211,458 | SH  | SOLE    |
| DOW CHEMICAL CO/THE            | EQUITY       | 260543103 | 20911 | 524,073 | SH  | SOLE    |
| DOW JONES & CO INC             | EQUITY       | 260561105 | 1130  | 29,728  | SH  | SOLE    |
| DOW JONES & CO INC             | EQUITY       | 260561105 | 20698 | 544,686 | SH  | SOLE    |
| DOWNEY FINANCIAL CORP          | EQUITY       | 261018105 | 2605  | 35,897  | SH  | SOLE    |
| DPL INC                        | EQUITY       | 233293109 | 68    | 2,447   | SH  | DEFINED |
| DPL INC                        | EQUITY       | 233293109 | 7433  | 267,576 | SH  | SOLE    |
| DR HORTON INC                  | EQUITY       | 23331A109 | 4     | 150     | SH  | DEFINED |
| DR HORTON INC                  | EQUITY       | 23331A109 | 3391  | 128,015 | SH  | SOLE    |
| DR HORTON INC                  | EQUITY       | 23331A109 | 3880  | 146,463 | SH  | SOLE    |
| DREAMWORKS ANIMATION SKG INC   | EQUITY       | 26153C103 | 33    | 1,124   | SH  | SOLE    |
| DRESS BARN INC                 | EQUITY       | 261570105 | 896   | 38,425  | SH  | SOLE    |
| DRESSER-RAND GROUP INC         | EQUITY       | 261608103 | 329   | 13,432  | SH  | SOLE    |
| DREW INDUSTRIES INC            | EQUITY       | 26168L205 | 401   | 15,431  | SH  | SOLE    |
| DREYFUS MUNICIPAL INCOME INC   | EQUITY       | 26201R102 | 122   | 13,202  | SH  | DEFINED |
| DRIL-QUIP INC                  | EQUITY       | 262037104 | 24    | 608     | SH  | DEFINED |
| DRIL-QUIP INC                  | EQUITY       | 262037104 | 723   | 18,475  | SH  | SOLE    |
| DRS TECHNOLOGIES INC           | EQUITY       | 23330X100 | 4954  | 94,034  | SH  | SOLE    |
| DRUGSTORE.COM                  | EQUITY       | 262241102 | 247   | 67,401  | SH  | SOLE    |
| DSP GROUP INC                  | EQUITY       | 23332B106 | 550   | 25,325  | SH  | SOLE    |
| DST SYSTEMS INC                | FIXED INCOME | 233326AB3 | 1     | 1,000   | PRN | DEFINED |
| DST SYSTEMS INC                | EQUITY       | 233326107 | 8106  | 129,421 | SH  | SOLE    |
| DSW INC                        | EQUITY       | 23334L102 | 520   | 13,487  | SH  | SOLE    |
| DTE ENERGY CO                  | EQUITY       | 233331107 | 11    | 234     | SH  | SOLE    |
| DTE ENERGY CO                  | EQUITY       | 233331107 | 5004  | 103,374 | SH  | SOLE    |
| DTS INC/DE                     | EQUITY       | 23335C101 | 354   | 14,650  | SH  | SOLE    |
| DUFF & PHELPS UTILITY AND CORP | EQUITY       | 26432K108 | 40    | 3,460   | SH  | DEFINED |
| DUKE ENERGY CORP               | EQUITY       | 26441C105 | 6660  | 200,554 | SH  | SOLE    |
| DUKE ENERGY CORP               | EQUITY       | 26441C105 | 25843 | 778,174 | SH  | SOLE    |
| DUN & BRADSTREET CORP          | EQUITY       | 26483E100 | 18    | 219     | SH  | DEFINED |
| DUN & BRADSTREET CORP          | EQUITY       | 26483E100 | 14842 | 179,270 | SH  | SOLE    |
| DUQUESNE LIGHT HOLDINGS INC    | EQUITY       | 266233105 | 14677 | 739,403 | SH  | SOLE    |
| DURECT CORP                    | EQUITY       | 266605104 | 229   | 51,668  | SH  | SOLE    |
| DWS RREEF REAL ESTATE FUND II  | EQUITY       | 23338X102 | 63    | 3,266   | SH  | DEFINED |
| DXP ENTERPRISES INC            | EQUITY       | 233377407 | 50    | 1,426   | SH  | SOLE    |
| DYCOM INDUSTRIES INC           | EQUITY       | 267475101 | 2691  | 127,433 | SH  | SOLE    |
| DYNAMEX INC                    | EQUITY       | 26784F103 | 215   | 9,205   | SH  | SOLE    |
| DYNAMIC MATERIALS CORP         | EQUITY       | 267888105 | 276   | 9,817   | SH  | SOLE    |
| DYNAMIC MATERIALS CORP         | EQUITY       | 267888105 | 3810  | 135,600 | SH  | SOLE    |
| DYNCORP INTERNATIONAL INC      | EQUITY       | 26817C101 | 1467  | 92,413  | SH  | SOLE    |
| DYNCORP INTERNATIONAL INC      | EQUITY       | 26817C101 | 3977  | 250,600 | SH  | SOLE    |
| DYNEGY INC                     | EQUITY       | 26816Q101 | 4     | 499     | SH  | SOLE    |
| DYNEGY INC                     | EQUITY       | 26816Q101 | 1286  | 177,644 | SH  | SOLE    |
| E*TRADE FINANCIAL CORP         | EQUITY       | 269246104 | 13    | 562     | SH  | SOLE    |
| E*TRADE FINANCIAL CORP         | EQUITY       | 269246104 | 54    | 2,429   | SH  | DEFINED |
| E*TRADE FINANCIAL CORP         | EQUITY       | 269246104 | 5107  | 227,773 | SH  | SOLE    |
| EAGLE MATERIALS INC            | EQUITY       | 26969P108 | 52    | 1,209   | SH  | SOLE    |
| EAGLE TEST SYSTEMS INC         | EQUITY       | 270006109 | 100   | 6,840   | SH  | SOLE    |
| EARTHLINK INC                  | EQUITY       | 270321102 | 2     | 300     | SH  | DEFINED |
| EARTHLINK INC                  | EQUITY       | 270321102 | 789   | 111,082 | SH  | SOLE    |
| EAST WEST BANCORP INC          | EQUITY       | 27579R104 | 53    | 1,506   | SH  | SOLE    |
| EAST WEST BANCORP INC          | EQUITY       | 27579R104 | 12397 | 350,000 | SH  | SOLE    |
| EASTMAN CHEMICAL CO            | EQUITY       | 277432100 | 6     | 108     | SH  | SOLE    |
| EASTMAN CHEMICAL CO            | EQUITY       | 277432100 | 3976  | 67,033  | SH  | SOLE    |
| EASTMAN KODAK CO               | EQUITY       | 277461109 | 10    | 378     | SH  | SOLE    |
| EASTMAN KODAK CO               | EQUITY       | 277461109 | 7766  | 301,023 | SH  | SOLE    |

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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| EATON CORP                     | EQUITY       | 278058102 | 15    | 196       | SH  | SOLE    |
| EATON CORP                     | EQUITY       | 278058102 | 220   | 2,924     | SH  | DEFINED |
| EATON CORP                     | EQUITY       | 278058102 | 5251  | 69,883    | SH  | SOLE    |
| EATON VANCE CORP               | EQUITY       | 278265103 | 9757  | 295,580   | SH  | SOLE    |
| EATON VANCE ENHANCED EQUITY IN | EQUITY       | 278274105 | 29    | 1,400     | SH  | DEFINED |
| EATON VANCE LIMITED DURATION I | EQUITY       | 27828H105 | 88    | 4,900     | SH  | DEFINED |
| EATON VANCE MUNICIPAL INCOME T | EQUITY       | 27826U108 | 525   | 32,800    | SH  | DEFINED |
| EATON VANCE SENIOR FLOATING-RA | EQUITY       | 27828Q105 | 304   | 16,434    | SH  | DEFINED |
| EATON VANCE TAX-ADVANTAGED DIV | EQUITY       | 27828G107 | 7     | 250       | SH  | DEFINED |
| EATON VANCE TAX-ADVANTAGED GLO | EQUITY       | 27828S101 | 13    | 505       | SH  | DEFINED |
| EATON VANCE TAX-MANAGED BUY-WR | EQUITY       | 27828Y108 | 72    | 3,542     | SH  | DEFINED |
| EBAY INC                       | EQUITY       | 278642103 | 40    | 1,327     | SH  | DEFINED |
| EBAY INC                       | EQUITY       | 278642103 | 46    | 1,524     | SH  | SOLE    |
| EBAY INC                       | EQUITY       | 278642103 | 22721 | 755,619   | SH  | SOLE    |
| ECHELON CORP                   | EQUITY       | 27874N105 | 205   | 25,579    | SH  | SOLE    |
| ECHOSTAR COMMUNICATIONS        | FIXED INCOME | 278762AG4 | 3     | 3,000     | PRN | DEFINED |
| ECHOSTAR COMMUNICATIONS CORP   | EQUITY       | 278762109 | 631   | 16,585    | SH  | SOLE    |
| ECLIPSYS CORP                  | EQUITY       | 278856109 | 777   | 37,805    | SH  | SOLE    |
| ECLIPSYS CORP                  | EQUITY       | 278856109 | 3571  | 173,700   | SH  | SOLE    |
| ECOLAB INC                     | EQUITY       | 278865100 | 11    | 235       | SH  | SOLE    |
| ECOLAB INC                     | EQUITY       | 278865100 | 3672  | 81,239    | SH  | SOLE    |
| ECOLLEGE.COM INC               | EQUITY       | 27887E100 | 238   | 15,206    | SH  | SOLE    |
| EDDIE BAUER HOLDINGS INC       | EQUITY       | 071625107 | 2265  | 250,000   | SH  | SOLE    |
| EDGE PETROLEUM CORP            | EQUITY       | 279862106 | 263   | 14,414    | SH  | SOLE    |
| EDISON INTERNATIONAL           | EQUITY       | 281020107 | 20    | 429       | SH  | SOLE    |
| EDISON INTERNATIONAL           | EQUITY       | 281020107 | 6924  | 152,248   | SH  | SOLE    |
| EDO CORP                       | EQUITY       | 281347104 | 328   | 13,825    | SH  | SOLE    |
| EDUCATE INC                    | EQUITY       | 28138P100 | 105   | 14,699    | SH  | SOLE    |
| EDWARDS LIFESCIENCES CORP      | EQUITY       | 28176E108 | 6342  | 134,817   | SH  | SOLE    |
| EFUNDS CORP                    | EQUITY       | 28224R101 | 1068  | 38,821    | SH  | SOLE    |
| EGL INC                        | EQUITY       | 268484102 | 782   | 26,273    | SH  | SOLE    |
| EHEALTH INC                    | EQUITY       | 28238P109 | 96    | 4,788     | SH  | SOLE    |
| EI DU PONT DE NEMOURS & CO     | EQUITY       | 263534109 | 284   | 5,822     | SH  | DEFINED |
| EI DU PONT DE NEMOURS & CO     | EQUITY       | 263534109 | 11009 | 226,005   | SH  | SOLE    |
| EI DU PONT DE NEMOURS & CO     | EQUITY       | 263534109 | 21878 | 449,141   | SH  | SOLE    |
| EL PASO CORP                   | EQUITY       | 28336L109 | 14    | 929       | SH  | SOLE    |
| EL PASO CORP                   | EQUITY       | 28336L109 | 32    | 2,080     | SH  | DEFINED |
| EL PASO CORP                   | EQUITY       | 28336L109 | 4941  | 323,360   | SH  | SOLE    |
| EL PASO ELECTRIC CO            | EQUITY       | 283677854 | 985   | 40,419    | SH  | SOLE    |
| ELBIT SYSTEMS LTD              | EQUITY       | M3760D101 | 6     | 200       | SH  | DEFINED |
| ELDORADO GOLD CORP             | EQUITY       | 284902103 | 4285  | 791,418   | SH  | OTHER   |
| ELECTRO RENT CORP              | EQUITY       | 285218103 | 265   | 15,889    | SH  | SOLE    |
| ELECTRO SCIENTIFIC INDUSTRIES  | EQUITY       | 285229100 | 490   | 24,312    | SH  | SOLE    |
| ELECTRONIC ARTS INC            | EQUITY       | 285512109 | 40    | 798       | SH  | DEFINED |
| ELECTRONIC ARTS INC            | EQUITY       | 285512109 | 5056  | 100,406   | SH  | SOLE    |
| ELECTRONIC ARTS INC            | EQUITY       | 285512109 | 7921  | 157,297   | SH  | SOLE    |
| ELECTRONIC DATA SYSTEMS CORP   | EQUITY       | 285661104 | 19    | 681       | SH  | SOLE    |
| ELECTRONIC DATA SYSTEMS CORP   | EQUITY       | 285661104 | 39749 | 1,442,781 | SH  | SOLE    |
| ELECTRONICS FOR IMAGING        | EQUITY       | 286082102 | 1284  | 48,313    | SH  | SOLE    |
| ELI LILLY & CO                 | EQUITY       | 532457108 | 286   | 5,497     | SH  | SOLE    |
| ELI LILLY & CO                 | EQUITY       | 532457108 | 25944 | 497,970   | SH  | SOLE    |
| ELIZABETH ARDEN INC            | EQUITY       | 28660G106 | 415   | 21,763    | SH  | SOLE    |
| ELKCORP                        | EQUITY       | 287456107 | 82    | 2,000     | SH  | DEFINED |
| ELKCORP                        | EQUITY       | 287456107 | 705   | 17,150    | SH  | SOLE    |
| EMAGEON INC                    | EQUITY       | 29076V109 | 268   | 17,464    | SH  | SOLE    |
| EMBARQ CORP                    | EQUITY       | 29078E105 | 6156  | 117,126   | SH  | SOLE    |
| EMBARQ CORP                    | EQUITY       | 29078E105 | 6591  | 125,397   | SH  | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| EMC CORP/MASSACHUSETTS         | EQUITY | 268648102 | 38    | 2,901   | SH | SOLE    |
| EMC CORP/MASSACHUSETTS         | EQUITY | 268648102 | 55    | 4,164   | SH | DEFINED |
| EMC CORP/MASSACHUSETTS         | EQUITY | 268648102 | 12585 | 953,441 | SH | SOLE    |
| EMC INSURANCE GROUP INC        | EQUITY | 268664109 | 169   | 4,952   | SH | SOLE    |
| EMCOR GROUP INC                | EQUITY | 29084Q100 | 3118  | 54,852  | SH | SOLE    |
| EMCORE CORP                    | EQUITY | 290846104 | 187   | 33,803  | SH | SOLE    |
| EMDEON CORP                    | EQUITY | 290849108 | 330   | 26,617  | SH | SOLE    |
| EMERGENT BIOSOLUTIONS INC      | EQUITY | 29089Q105 | 46    | 4,163   | SH | SOLE    |
| EMERITUS CORP                  | EQUITY | 291005106 | 102   | 4,103   | SH | SOLE    |
| EMERSON ELECTRIC CO            | EQUITY | 291011104 | 26    | 600     | SH | DEFINED |
| EMERSON ELECTRIC CO            | EQUITY | 291011104 | 13832 | 313,731 | SH | SOLE    |
| EMERSON ELECTRIC CO            | EQUITY | 291011104 | 20484 | 464,603 | SH | SOLE    |
| EMISPHERE TECHNOLOGIES INC     | EQUITY | 291345106 | 8     | 1,600   | SH | DEFINED |
| EMISPHERE TECHNOLOGIES INC     | EQUITY | 291345106 | 105   | 19,788  | SH | SOLE    |
| EMMIS COMMUNICATIONS CORP      | EQUITY | 291525103 | 555   | 67,396  | SH | SOLE    |
| EMPIRE DISTRICT ELECTRIC CO/TH | EQUITY | 291641108 | 3581  | 145,050 | SH | SOLE    |
| EMPRESA BRASILEIRA DE AERONAUT | EQUITY | 29081M102 | 8     | 200     | SH | DEFINED |
| EMS TECHNOLOGIES INC           | EQUITY | 26873N108 | 255   | 12,734  | SH | SOLE    |
| EMS TECHNOLOGIES INC           | EQUITY | 26873N108 | 3371  | 168,300 | SH | SOLE    |
| EMULEX CORP                    | EQUITY | 292475209 | 1375  | 70,484  | SH | SOLE    |
| ENBRIDGE ENERGY PARTNERS LP    | EQUITY | 29250R106 | 145   | 2,930   | SH | DEFINED |
| ENBRIDGE INC                   | EQUITY | 29250N105 | 229   | 6,623   | SH | OTHER   |
| ENCANA CORP                    | EQUITY | 292505104 | 12    | 255     | SH | DEFINED |
| ENCANA CORP                    | EQUITY | 292505104 | 9121  | 198,076 | SH | OTHER   |
| ENCORE ACQUISITION CO          | EQUITY | 29255W100 | 3194  | 130,196 | SH | SOLE    |
| ENCORE WIRE CORP               | EQUITY | 292562105 | 428   | 19,460  | SH | SOLE    |
| ENCYYSIVE PHARMACEUTICALS INC  | EQUITY | 29256X107 | 221   | 52,427  | SH | SOLE    |
| ENDESA SA                      | EQUITY | 29258N107 | 1473  | 31,656  | SH | DEFINED |
| ENDO PHARMACEUTICALS HOLDINGS  | EQUITY | 29264F205 | 5     | 175     | SH | DEFINED |
| ENDO PHARMACEUTICALS HOLDINGS  | EQUITY | 29264F205 | 207   | 7,515   | SH | SOLE    |
| ENERGEN CORP                   | EQUITY | 29265N108 | 5     | 100     | SH | DEFINED |
| ENERGEN CORP                   | EQUITY | 29265N108 | 336   | 7,158   | SH | SOLE    |
| ENERGIZER HOLDINGS INC         | EQUITY | 29266R108 | 9412  | 132,588 | SH | SOLE    |
| ENERGY CONVERSION DEVICES INC  | EQUITY | 292659109 | 4     | 118     | SH | DEFINED |
| ENERGY CONVERSION DEVICES INC  | EQUITY | 292659109 | 1107  | 32,571  | SH | SOLE    |
| ENERGY EAST CORP               | EQUITY | 29266M109 | 52    | 2,102   | SH | DEFINED |
| ENERGY EAST CORP               | EQUITY | 29266M109 | 22609 | 911,642 | SH | SOLE    |
| ENERGY INCOME AND GROWTH FUND  | EQUITY | 292697109 | 297   | 11,708  | SH | DEFINED |
| ENERGY METALS CORP             | EQUITY | 29271B106 | 2264  | 261,200 | SH | OTHER   |
| ENERGY PARTNERS LTD            | EQUITY | 29270U105 | 783   | 32,046  | SH | SOLE    |
| ENERGY SELECT SECTOR SPDR FUND | EQUITY | 81369Y506 | 378   | 6,454   | SH | DEFINED |
| ENERGY TRANSFER EQUITY LP      | EQUITY | 29273V100 | 5296  | 168,656 | SH | SOLE    |
| ENERGYSOUTH INC                | EQUITY | 292970100 | 233   | 5,814   | SH | SOLE    |
| ENERPLUS RESOURCES FUND        | EQUITY | 29274D604 | 29    | 656     | SH | DEFINED |
| ENERPLUS RESOURCES FUND        | EQUITY | 29274D604 | 104   | 2,392   | SH | OTHER   |
| ENERSYS                        | EQUITY | 29275Y102 | 624   | 38,977  | SH | SOLE    |
| ENGLOBAL CORP                  | EQUITY | 293306106 | 86    | 13,428  | SH | SOLE    |
| ENNIS INC                      | EQUITY | 293389102 | 522   | 21,357  | SH | SOLE    |
| ENNIS INC                      | EQUITY | 293389102 | 688   | 28,139  | SH | DEFINED |
| ENPRO INDUSTRIES INC           | EQUITY | 29355X107 | 758   | 22,828  | SH | SOLE    |
| ENSCO INTERNATIONAL INC        | EQUITY | 26874Q100 | 736   | 14,705  | SH | DEFINED |
| ENSCO INTERNATIONAL INC        | EQUITY | 26874Q100 | 25635 | 512,086 | SH | SOLE    |
| ENSTAR GROUP INC               | EQUITY | 29358R107 | 261   | 2,723   | SH | SOLE    |
| ENTEGRIS INC                   | EQUITY | 29362U104 | 1242  | 114,771 | SH | SOLE    |
| ENTERCOM COMMUNICATIONS CORP   | EQUITY | 293639100 | 2572  | 91,280  | SH | SOLE    |
| ENTERGY CORP                   | EQUITY | 29364G103 | 25    | 272     | SH | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| ENTERGY CORP                   | EQUITY | 29364G103 | 1527  | 16,543  | SH | DEFINED |
| ENTERGY CORP                   | EQUITY | 29364G103 | 8960  | 97,057  | SH | SOLE    |
| ENTERPRISE FINANCIAL SERVICES  | EQUITY | 293712105 | 257   | 7,898   | SH | SOLE    |
| ENTERPRISE PRODUCTS PARTNERS L | EQUITY | 293792107 | 20    | 700     | SH | DEFINED |
| ENTERPRISE PRODUCTS PARTNERS L | EQUITY | 293792107 | 2560  | 88,350  | SH | SOLE    |
| ENTERTAINMENT PROPERTIES TRUST | EQUITY | 29380T105 | 5048  | 86,383  | SH | SOLE    |
| ENTRAVISION COMMUNICATIONS COR | EQUITY | 29382R107 | 459   | 55,807  | SH | SOLE    |
| ENZO BIOCHEM INC               | EQUITY | 294100102 | 325   | 22,800  | SH | SOLE    |
| ENZON PHARMACEUTICALS INC      | EQUITY | 293904108 | 311   | 36,495  | SH | SOLE    |
| EOG RESOURCES INC              | EQUITY | 26875P101 | 19    | 304     | SH | DEFINED |
| EOG RESOURCES INC              | EQUITY | 26875P101 | 20    | 321     | SH | SOLE    |
| EOG RESOURCES INC              | EQUITY | 26875P101 | 18866 | 302,101 | SH | SOLE    |
| EPICOR SOFTWARE CORP           | EQUITY | 29426L108 | 619   | 45,791  | SH | SOLE    |
| EPIQ SYSTEMS INC               | EQUITY | 26882D109 | 210   | 12,387  | SH | SOLE    |
| EQUIFAX INC                    | EQUITY | 294429105 | 7     | 165     | SH | SOLE    |
| EQUIFAX INC                    | EQUITY | 294429105 | 2560  | 63,065  | SH | SOLE    |
| EQUINIX INC                    | EQUITY | 29444U502 | 1806  | 23,889  | SH | SOLE    |
| EQUITABLE RESOURCES INC        | EQUITY | 294549100 | 11907 | 285,192 | SH | SOLE    |
| EQUITY OFFICE PROPERTIES TRUST | EQUITY | 294741103 | 22    | 463     | SH | SOLE    |
| EQUITY OFFICE PROPERTIES TRUST | EQUITY | 294741103 | 10997 | 228,286 | SH | SOLE    |
| EQUITY RESIDENTIAL             | EQUITY | 29476L107 | 20    | 385     | SH | SOLE    |
| EQUITY RESIDENTIAL             | EQUITY | 29476L107 | 2706  | 53,325  | SH | SOLE    |
| ERESEARCH TECHNOLOGY INC       | EQUITY | 29481V108 | 1753  | 260,497 | SH | SOLE    |
| ERICSSON                       | EQUITY | 294821608 | 223   | 5,540   | SH | SOLE    |
| ERIE INDEMNITY CO              | EQUITY | 29530P102 | 100   | 1,719   | SH | SOLE    |
| ESCHELON TELECOM INC           | EQUITY | 296290109 | 154   | 7,763   | SH | SOLE    |
| ESCO TECHNOLOGIES INC          | EQUITY | 296315104 | 978   | 21,530  | SH | SOLE    |
| ESPEED INC                     | EQUITY | 296643109 | 150   | 17,137  | SH | SOLE    |
| ESSEX CORP                     | EQUITY | 296744105 | 385   | 16,092  | SH | SOLE    |
| ESSEX PROPERTY TRUST INC       | EQUITY | 297178105 | 5978  | 46,248  | SH | SOLE    |
| ESTEE LAUDER COS INC/THE       | EQUITY | 518439104 | 7     | 168     | SH | SOLE    |
| ESTEE LAUDER COS INC/THE       | EQUITY | 518439104 | 30783 | 754,120 | SH | SOLE    |
| ESTERLINE TECHNOLOGIES CORP    | EQUITY | 297425100 | 853   | 21,204  | SH | SOLE    |
| ETHAN ALLEN INTERIORS INC      | EQUITY | 297602104 | 996   | 27,577  | SH | SOLE    |
| EURONET WORLDWIDE INC          | EQUITY | 298736109 | 870   | 29,300  | SH | SOLE    |
| EV3 INC                        | EQUITY | 26928A200 | 239   | 13,885  | SH | SOLE    |
| EVERGREEN ENERGY INC           | EQUITY | 30024B104 | 588   | 59,093  | SH | SOLE    |
| EVERGREEN INCOME ADVANTAGE FUN | EQUITY | 30023Y105 | 136   | 9,161   | SH | DEFINED |
| EVERGREEN SOLAR INC            | EQUITY | 30033R108 | 421   | 55,640  | SH | SOLE    |
| EW SCRIPPS CO                  | EQUITY | 811054204 | 5     | 110     | SH | SOLE    |
| EW SCRIPPS CO                  | EQUITY | 811054204 | 1954  | 39,126  | SH | SOLE    |
| EXAR CORP                      | EQUITY | 300645108 | 879   | 67,630  | SH | SOLE    |
| EXCEL TECHNOLOGY INC           | EQUITY | 30067T103 | 258   | 10,071  | SH | SOLE    |
| EXCO RESOURCES INC             | EQUITY | 269279402 | 1877  | 110,971 | SH | SOLE    |
| EXELIXIS INC                   | EQUITY | 30161Q104 | 708   | 78,628  | SH | SOLE    |
| EXELON CORP                    | EQUITY | 30161N101 | 8168  | 131,984 | SH | SOLE    |
| EXELON CORP                    | EQUITY | 30161N101 | 54107 | 874,239 | SH | SOLE    |
| EXLSERVICE HOLDINGS INC        | EQUITY | 302081104 | 101   | 4,803   | SH | SOLE    |
| EXPEDIA INC                    | EQUITY | 30212P105 | 2     | 78      | SH | DEFINED |
| EXPEDIA INC                    | EQUITY | 30212P105 | 532   | 25,343  | SH | SOLE    |
| EXPEDITORS INTERNATIONAL WASHI | EQUITY | 302130109 | 5     | 131     | SH | DEFINED |
| EXPEDITORS INTERNATIONAL WASHI | EQUITY | 302130109 | 20912 | 516,337 | SH | SOLE    |
| EXPLORATION CO OF DELAWARE INC | EQUITY | 302133202 | 326   | 24,450  | SH | SOLE    |
| EXPONENT INC                   | EQUITY | 30214U102 | 248   | 13,294  | SH | SOLE    |
| EXPRESS SCRIPTS INC            | EQUITY | 302182100 | 13    | 178     | SH | SOLE    |
| EXPRESS SCRIPTS INC            | EQUITY | 302182100 | 4850  | 67,739  | SH | SOLE    |
| EXPRESSJET HOLDINGS INC        | EQUITY | 30218U108 | 334   | 41,192  | SH | SOLE    |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| EXTREME NETWORKS               | EQUITY | 30226D106 | 419    | 99,899    | SH | SOLE    |
| EXXON MOBIL CORP               | EQUITY | 30231G102 | 2408   | 31,657    | SH | DEFINED |
| EXXON MOBIL CORP               | EQUITY | 30231G102 | 60973  | 795,684   | SH | SOLE    |
| EXXON MOBIL CORP               | EQUITY | 30231G102 | 365188 | 4,765,599 | SH | SOLE    |
| EZCORP INC                     | EQUITY | 302301106 | 482    | 29,685    | SH | SOLE    |
| F5 NETWORKS INC                | EQUITY | 315616102 | 13     | 178       | SH | DEFINED |
| F5 NETWORKS INC                | EQUITY | 315616102 | 7003   | 94,374    | SH | SOLE    |
| FACTSET RESEARCH SYSTEMS INC   | EQUITY | 303075105 | 102    | 1,801     | SH | SOLE    |
| FAIR ISAAC CORP                | EQUITY | 303250104 | 5476   | 134,700   | SH | SOLE    |
| FAIRCHILD SEMICONDUCTOR INTERN | EQUITY | 303726103 | 4809   | 286,109   | SH | SOLE    |
| FAIRFAX FINANCIAL HOLDINGS LTD | EQUITY | 303901102 | 62     | 313       | SH | OTHER   |
| FAIRPOINT COMMUNICATIONS INC   | EQUITY | 305560104 | 435    | 22,930    | SH | SOLE    |
| FALCONSTOR SOFTWARE INC        | EQUITY | 306137100 | 269    | 31,127    | SH | SOLE    |
| FAMILY DOLLAR STORES INC       | EQUITY | 307000109 | 6      | 200       | SH | SOLE    |
| FAMILY DOLLAR STORES INC       | EQUITY | 307000109 | 3512   | 119,755   | SH | SOLE    |
| FANNIE MAE                     | EQUITY | 313586109 | 10     | 162       | SH | DEFINED |
| FANNIE MAE                     | EQUITY | 313586109 | 807    | 13,584    | SH | SOLE    |
| FANNIE MAE                     | EQUITY | 313586109 | 29560  | 497,721   | SH | SOLE    |
| FARMER BROS CO                 | EQUITY | 307675108 | 119    | 5,564     | SH | SOLE    |
| FARMER MAC                     | EQUITY | 313148306 | 253    | 9,323     | SH | SOLE    |
| FARMERS CAPITAL BANK CORP      | EQUITY | 309562106 | 191    | 5,610     | SH | SOLE    |
| FASTENAL CO                    | EQUITY | 311900104 | 368    | 10,268    | SH | DEFINED |
| FASTENAL CO                    | EQUITY | 311900104 | 10750  | 299,600   | SH | SOLE    |
| FBL FINANCIAL GROUP INC        | EQUITY | 30239F106 | 445    | 11,387    | SH | SOLE    |
| FEDERAL REALTY INVS TRUST      | EQUITY | 313747206 | 133    | 1,560     | SH | SOLE    |
| FEDERAL SIGNAL CORP            | EQUITY | 313855108 | 2408   | 150,104   | SH | SOLE    |
| FEDERATED DEPARTMENT STORES IN | EQUITY | 31410H101 | 621    | 16,292    | SH | SOLE    |
| FEDERATED DEPARTMENT STORES IN | EQUITY | 31410H101 | 37462  | 982,472   | SH | SOLE    |
| FEDERATED INVESTORS INC        | EQUITY | 314211103 | 4      | 119       | SH | SOLE    |
| FEDERATED INVESTORS INC        | EQUITY | 314211103 | 287    | 8,509     | SH | DEFINED |
| FEDERATED INVESTORS INC        | EQUITY | 314211103 | 1389   | 41,130    | SH | SOLE    |
| FEDEX CORP                     | EQUITY | 31428X106 | 44     | 404       | SH | SOLE    |
| FEDEX CORP                     | EQUITY | 31428X106 | 52222  | 480,773   | SH | SOLE    |
| FEI CO                         | EQUITY | 30241L109 | 523    | 19,841    | SH | SOLE    |
| FELCOR LODGING TRUST INC       | EQUITY | 31430F101 | 9870   | 451,945   | SH | SOLE    |
| FERRELLGAS PARTNERS-LP         | EQUITY | 315293100 | 26     | 1,200     | SH | DEFINED |
| FERRO CORP                     | EQUITY | 315405100 | 2779   | 134,309   | SH | SOLE    |
| FIBERTOWER CORP                | EQUITY | 31567R100 | 728    | 123,740   | SH | SOLE    |
| FIDELITY BANKSHARES INC        | EQUITY | 31604Q107 | 835    | 21,047    | SH | SOLE    |
| FIDELITY NATIONAL FINANCIAL IN | EQUITY | 31620R105 | 12306  | 515,324   | SH | SOLE    |
| FIDELITY NATIONAL INFORMATION  | EQUITY | 31620M106 | 3054   | 76,178    | SH | SOLE    |
| FIDELITY NATIONAL INFORMATION  | EQUITY | 31620M106 | 5028   | 125,413   | SH | SOLE    |
| FIELDSTONE INVESTMENT CORP     | EQUITY | 31659U300 | 177    | 40,378    | SH | SOLE    |
| FIFTH THIRD BANCORP            | EQUITY | 316773100 | 30     | 735       | SH | SOLE    |
| FIFTH THIRD BANCORP            | EQUITY | 316773100 | 58948  | 1,440,218 | SH | SOLE    |
| FINANCIAL FEDERAL CORP         | EQUITY | 317492106 | 665    | 22,614    | SH | SOLE    |
| FINANCIAL SELECT SECTOR SPDR F | EQUITY | 81369Y605 | 120    | 3,255     | SH | DEFINED |
| FINANCIAL SELECT SECTOR SPDR F | EQUITY | 81369Y605 | 28467  | 774,813   | SH | SOLE    |
| FINISAR CORP                   | EQUITY | 31787A101 | 615    | 190,557   | SH | SOLE    |
| FINISH LINE                    | EQUITY | 317923100 | 506    | 35,468    | SH | SOLE    |
| FIRST ACCEPTANCE CORP          | EQUITY | 318457108 | 150    | 13,985    | SH | SOLE    |
| FIRST ADVANTAGE CORP           | EQUITY | 31845F100 | 131    | 5,716     | SH | SOLE    |
| FIRST AMERICAN CORP            | EQUITY | 318522307 | 9181   | 225,678   | SH | SOLE    |
| FIRST BANCORP/PUERTO RICO      | EQUITY | 318672102 | 558    | 58,601    | SH | SOLE    |
| FIRST BANCORP/TROY NC          | EQUITY | 318910106 | 218    | 9,979     | SH | SOLE    |
| FIRST BUSEY CORP               | EQUITY | 319383105 | 294    | 12,764    | SH | SOLE    |
| FIRST CASH FINANCIAL SERVICES  | EQUITY | 31942D107 | 605    | 23,373    | SH | SOLE    |
| FIRST CHARTER CORP             | EQUITY | 319439105 | 641    | 26,042    | SH | SOLE    |

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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| FIRST CITIZENS BANCSHARES INC/ | EQUITY       | 31946M103 | 41    | 204       | SH  | SOLE    |
| FIRST COMMONWEALTH FINANCIAL C | EQUITY       | 319829107 | 791   | 58,930    | SH  | SOLE    |
| FIRST COMMUNITY BANCORP INC/CA | EQUITY       | 31983B101 | 1004  | 19,206    | SH  | SOLE    |
| FIRST COMMUNITY BANCSHARES INC | EQUITY       | 31983A103 | 329   | 8,320     | SH  | SOLE    |
| FIRST CONSULTING GROUP INC     | EQUITY       | 31986R103 | 246   | 17,911    | SH  | SOLE    |
| FIRST DATA CORP                | EQUITY       | 319963104 | 3     | 125       | SH  | DEFINED |
| FIRST DATA CORP                | EQUITY       | 319963104 | 26    | 1,009     | SH  | SOLE    |
| FIRST DATA CORP                | EQUITY       | 319963104 | 8752  | 342,956   | SH  | SOLE    |
| FIRST FINANCIAL BANCORP        | EQUITY       | 320209109 | 464   | 27,937    | SH  | SOLE    |
| FIRST FINANCIAL BANKSHARES INC | EQUITY       | 32020R109 | 79    | 1,885     | SH  | DEFINED |
| FIRST FINANCIAL BANKSHARES INC | EQUITY       | 32020R109 | 722   | 17,252    | SH  | SOLE    |
| FIRST FINANCIAL CORP/IN        | EQUITY       | 320218100 | 393   | 11,099    | SH  | SOLE    |
| FIRST FINANCIAL HOLDINGS INC   | EQUITY       | 320239106 | 393   | 10,025    | SH  | SOLE    |
| FIRST HORIZON NATIONAL CORP    | EQUITY       | 320517105 | 7     | 164       | SH  | SOLE    |
| FIRST HORIZON NATIONAL CORP    | EQUITY       | 320517105 | 83    | 1,980     | SH  | DEFINED |
| FIRST HORIZON NATIONAL CORP    | EQUITY       | 320517105 | 19455 | 465,659   | SH  | SOLE    |
| FIRST INDIANA CORP             | EQUITY       | 32054R108 | 270   | 10,633    | SH  | SOLE    |
| FIRST INDUSTRIAL REALTY TRUST  | EQUITY       | 32054K103 | 4864  | 103,728   | SH  | SOLE    |
| FIRST MARBLEHEAD CORP/THE      | EQUITY       | 320771108 | 1915  | 35,043    | SH  | SOLE    |
| FIRST MERCHANTS CORP           | EQUITY       | 320817109 | 418   | 15,362    | SH  | SOLE    |
| FIRST MERCURY FINANCIAL CORP   | EQUITY       | 320841109 | 219   | 9,312     | SH  | SOLE    |
| FIRST MIDWEST BANCORP INC/IL   | EQUITY       | 320867104 | 1610  | 41,629    | SH  | SOLE    |
| FIRST NIAGARA FINANCIAL GROUP  | EQUITY       | 33582V108 | 5172  | 348,030   | SH  | SOLE    |
| FIRST PLACE FINANCIAL CORP/OH  | EQUITY       | 33610T109 | 341   | 14,521    | SH  | SOLE    |
| FIRST POTOMAC REALTY TRUST     | EQUITY       | 33610F109 | 584   | 20,055    | SH  | SOLE    |
| FIRST REGIONAL BANCORP/LOS ANG | EQUITY       | 33615C101 | 234   | 6,870     | SH  | SOLE    |
| FIRST REPUBLIC BANK/SAN FRANCI | EQUITY       | 336158100 | 829   | 21,203    | SH  | SOLE    |
| FIRST SOLAR INC                | EQUITY       | 336433107 | 547   | 18,347    | SH  | SOLE    |
| FIRST SOUTH BANCORP INC/WASHIN | EQUITY       | 33646W100 | 219   | 6,866     | SH  | SOLE    |
| FIRST STATE BANCORPORATION/NM  | EQUITY       | 336453105 | 420   | 16,960    | SH  | SOLE    |
| FIRST TRUST/FOUR CORNERS SENIO | EQUITY       | 33733U108 | 22    | 1,254     | SH  | DEFINED |
| FIRSTENERGY CORP               | EQUITY       | 337932107 | 25    | 420       | SH  | SOLE    |
| FIRSTENERGY CORP               | EQUITY       | 337932107 | 863   | 14,318    | SH  | DEFINED |
| FIRSTENERGY CORP               | EQUITY       | 337932107 | 8353  | 138,520   | SH  | SOLE    |
| FIRSTFED FINANCIAL CORP        | EQUITY       | 337907109 | 929   | 13,876    | SH  | SOLE    |
| FIRSTMERIT CORP                | EQUITY       | 337915102 | 6064  | 251,198   | SH  | SOLE    |
| FISERV INC                     | EQUITY       | 337738108 | 12    | 228       | SH  | SOLE    |
| FISERV INC                     | EQUITY       | 337738108 | 4756  | 90,720    | SH  | SOLE    |
| FISHER COMMUNICATIONS INC      | EQUITY       | 337756209 | 281   | 6,349     | SH  | SOLE    |
| FISHER SCIENTIFIC INTL         | FIXED INCOME | 338032AW5 | 2     | 1,000     | PRN | DEFINED |
| FISHER SCIENTIFIC INTL         | FIXED INCOME | 338032AX3 | 1294  | 1,000,000 | PRN | SOLE    |
| FIVE STAR QUALITY CARE INC     | EQUITY       | 33832D106 | 295   | 26,479    | SH  | SOLE    |
| FLAGSTAR BANCORP INC           | EQUITY       | 337930101 | 501   | 33,767    | SH  | SOLE    |
| FLAHERTY & CRUMRINE PREFERRED  | EQUITY       | 338480106 | 899   | 53,309    | SH  | DEFINED |
| FLANDERS CORP                  | EQUITY       | 338494107 | 105   | 10,628    | SH  | SOLE    |
| FLEETWOOD ENTERPRISES INC      | EQUITY       | 339099103 | 419   | 52,964    | SH  | SOLE    |
| FLIR SYSTEMS INC               | EQUITY       | 302445101 | 1830  | 57,495    | SH  | SOLE    |
| FLORIDA EAST COAST INDUSTRIES  | EQUITY       | 340632108 | 1748  | 29,333    | SH  | SOLE    |
| FLORIDA ROCK INDUSTRIES INC    | EQUITY       | 341140101 | 30    | 690       | SH  | DEFINED |
| FLORIDA ROCK INDUSTRIES INC    | EQUITY       | 341140101 | 4949  | 114,952   | SH  | SOLE    |
| FLOW INTERNATIONAL CORP        | EQUITY       | 343468104 | 321   | 29,123    | SH  | SOLE    |
| FLOW INTERNATIONAL CORP        | EQUITY       | 343468104 | 3719  | 337,500   | SH  | SOLE    |
| FLOWERS FOODS INC              | EQUITY       | 343498101 | 1164  | 43,119    | SH  | SOLE    |
| FLOWERVE CORP                  | EQUITY       | 34354P105 | 6858  | 135,882   | SH  | SOLE    |
| FLUOR CORP                     | EQUITY       | 343412102 | 785   | 9,616     | SH  | SOLE    |
| FLUOR CORP                     | EQUITY       | 343412102 | 3286  | 40,250    | SH  | SOLE    |
| FLUSHING FINANCIAL CORP        | EQUITY       | 343873105 | 272   | 15,955    | SH  | SOLE    |
| FMC CORP                       | EQUITY       | 302491303 | 6872  | 89,766    | SH  | SOLE    |

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|                                |              |           |       |         |     |         |
|--------------------------------|--------------|-----------|-------|---------|-----|---------|
| FMC TECHNOLOGIES INC           | EQUITY       | 30249U101 | 74    | 1,200   | SH  | DEFINED |
| FMC TECHNOLOGIES INC           | EQUITY       | 30249U101 | 9765  | 158,443 | SH  | SOLE    |
| FNB CORP/PA                    | EQUITY       | 302520101 | 877   | 47,992  | SH  | SOLE    |
| FNB CORP/VA                    | EQUITY       | 302930102 | 253   | 6,080   | SH  | SOLE    |
| FOMENTO ECONOMICO MEXICANO SA  | EQUITY       | 344419106 | 23    | 202     | SH  | DEFINED |
| FOOT LOCKER INC                | EQUITY       | 344849104 | 6733  | 307,000 | SH  | SOLE    |
| FOOT LOCKER INC                | EQUITY       | 344849104 | 7981  | 363,915 | SH  | SOLE    |
| FORD MOTOR CO                  | EQUITY       | 345370860 | 3     | 395     | SH  | DEFINED |
| FORD MOTOR CO                  | EQUITY       | 345370860 | 19    | 2,488   | SH  | SOLE    |
| FORD MOTOR CO                  | EQUITY       | 345370860 | 6627  | 882,428 | SH  | SOLE    |
| FORD MOTOR CO CAP TR II        | FIXED INCOME | 345395206 | 9     | 260     | PRN | DEFINED |
| FORDING CANADIAN COAL TRUST    | EQUITY       | 345425102 | 24    | 1,165   | SH  | DEFINED |
| FOREST CITY ENTERPRISES INC    | EQUITY       | 345550107 | 99    | 1,692   | SH  | SOLE    |
| FOREST LABORATORIES INC        | EQUITY       | 345838106 | 21    | 417     | SH  | SOLE    |
| FOREST LABORATORIES INC        | EQUITY       | 345838106 | 37696 | 744,985 | SH  | SOLE    |
| FOREST OIL CORP                | EQUITY       | 346091705 | 4188  | 128,142 | SH  | SOLE    |
| FORMFACTOR INC                 | EQUITY       | 346375108 | 1425  | 38,261  | SH  | SOLE    |
| FORRESTER RESEARCH INC         | EQUITY       | 346563109 | 316   | 11,665  | SH  | SOLE    |
| FORTUNE BRANDS INC             | EQUITY       | 349631101 | 17    | 199     | SH  | SOLE    |
| FORTUNE BRANDS INC             | EQUITY       | 349631101 | 30    | 350     | SH  | DEFINED |
| FORTUNE BRANDS INC             | EQUITY       | 349631101 | 5981  | 70,045  | SH  | SOLE    |
| FORWARD AIR CORP               | EQUITY       | 349853101 | 761   | 26,299  | SH  | SOLE    |
| FOSSIL INC                     | EQUITY       | 349882100 | 818   | 36,226  | SH  | SOLE    |
| FOUNDATION COAL HOLDINGS INC   | EQUITY       | 35039W100 | 2268  | 71,423  | SH  | SOLE    |
| FOUNDRY NETWORKS INC           | EQUITY       | 35063R100 | 1823  | 121,688 | SH  | SOLE    |
| FOUR SEASONS HOTELS INC        | EQUITY       | 35100E104 | 41    | 498     | SH  | OTHER   |
| FOXHOLLOW TECHNOLOGIES INC     | EQUITY       | 35166A103 | 338   | 15,675  | SH  | SOLE    |
| FPIC INSURANCE GROUP INC       | EQUITY       | 302563101 | 339   | 8,699   | SH  | SOLE    |
| FPL GROUP INC                  | EQUITY       | 302571104 | 3588  | 65,932  | SH  | SOLE    |
| FPL GROUP INC                  | EQUITY       | 302571104 | 9549  | 175,462 | SH  | SOLE    |
| FRANKLIN BANK CORP/HOUSTON TX  | EQUITY       | 352451108 | 401   | 19,516  | SH  | SOLE    |
| FRANKLIN ELECTRIC CO INC       | EQUITY       | 353514102 | 24    | 465     | SH  | DEFINED |
| FRANKLIN ELECTRIC CO INC       | EQUITY       | 353514102 | 972   | 18,908  | SH  | SOLE    |
| FRANKLIN RESOURCES INC         | EQUITY       | 354613101 | 24    | 220     | SH  | SOLE    |
| FRANKLIN RESOURCES INC         | EQUITY       | 354613101 | 81    | 737     | SH  | DEFINED |
| FRANKLIN RESOURCES INC         | EQUITY       | 354613101 | 11950 | 108,470 | SH  | SOLE    |
| FREDDIE MAC                    | EQUITY       | 313400301 | 367   | 5,400   | SH  | DEFINED |
| FREDDIE MAC                    | EQUITY       | 313400301 | 727   | 10,713  | SH  | SOLE    |
| FREDDIE MAC                    | EQUITY       | 313400301 | 20685 | 304,645 | SH  | SOLE    |
| FRED'S INC                     | EQUITY       | 356108100 | 400   | 33,255  | SH  | SOLE    |
| FREEMONT-MCMORAN COPPER & GOLD | EQUITY       | 35671D857 | 11    | 200     | SH  | DEFINED |
| FREEMONT-MCMORAN COPPER & GOLD | EQUITY       | 35671D857 | 5571  | 99,959  | SH  | SOLE    |
| FREEMONT-MCMORAN COPPER & GOLD | EQUITY       | 35671D857 | 7470  | 134,045 | SH  | SOLE    |
| FREIGHTCAR AMERICA INC         | EQUITY       | 357023100 | 583   | 10,511  | SH  | SOLE    |
| FREMONT GENERAL CORP           | EQUITY       | 357288109 | 891   | 54,991  | SH  | SOLE    |
| FRIEDMAN BILLINGS RAMSEY GROUP | EQUITY       | 358434108 | 981   | 122,671 | SH  | SOLE    |
| FRONTIER AIRLINES HOLDINGS INC | EQUITY       | 359059102 | 226   | 30,493  | SH  | SOLE    |
| FRONTIER FINANCIAL CORP        | EQUITY       | 35907K105 | 971   | 33,213  | SH  | SOLE    |
| FRONTIER OIL CORP              | EQUITY       | 35914P105 | 766   | 26,661  | SH  | SOLE    |
| FTD GROUP INC                  | EQUITY       | 30267U108 | 191   | 10,675  | SH  | SOLE    |
| FTI CONSULTING INC             | EQUITY       | 302941109 | 931   | 33,384  | SH  | SOLE    |
| FTI CONSULTING INC             | EQUITY       | 302941109 | 1545  | 55,400  | SH  | SOLE    |
| FUEL SYSTEMS SOLUTIONS INC     | EQUITY       | 35952W103 | 205   | 9,282   | SH  | SOLE    |
| FUELCELL ENERGY INC            | EQUITY       | 35952H106 | 286   | 44,223  | SH  | SOLE    |
| FULTON FINANCIAL CORP          | EQUITY       | 360271100 | 101   | 6,051   | SH  | SOLE    |
| FURNITURE BRANDS INTERNATIONAL | EQUITY       | 360921100 | 2421  | 149,174 | SH  | SOLE    |
| G&K SERVICES INC               | EQUITY       | 361268105 | 693   | 17,807  | SH  | SOLE    |
| GABELLI EQUITY TRUST INC       | EQUITY       | 362397101 | 743   | 78,945  | SH  | DEFINED |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| GAIAM INC                      | EQUITY | 36268Q103 | 184    | 13,460    | SH | SOLE    |
| GAMCO INVESTORS INC            | EQUITY | 361438104 | 180    | 4,687     | SH | SOLE    |
| GAMESTOP CORP                  | EQUITY | 36467W109 | 220    | 4,000     | SH | SOLE    |
| GAMESTOP CORP                  | EQUITY | 36467W109 | 8178   | 148,400   | SH | SOLE    |
| GAMESTOP CORP                  | EQUITY | 36467W109 | 11037  | 200,278   | SH | SOLE    |
| GANNETT CO INC                 | EQUITY | 364730101 | 3702   | 61,231    | SH | SOLE    |
| GANNETT CO INC                 | EQUITY | 364730101 | 28795  | 476,265   | SH | SOLE    |
| GAP INC/THE                    | EQUITY | 364760108 | 14     | 694       | SH | SOLE    |
| GAP INC/THE                    | EQUITY | 364760108 | 62     | 3,157     | SH | DEFINED |
| GAP INC/THE                    | EQUITY | 364760108 | 7127   | 365,469   | SH | SOLE    |
| GARDNER DENVER INC             | EQUITY | 365558105 | 21     | 570       | SH | DEFINED |
| GARDNER DENVER INC             | EQUITY | 365558105 | 47     | 1,258     | SH | SOLE    |
| GARMIN LTD                     | EQUITY | G37260109 | 93     | 1,676     | SH | DEFINED |
| GARTNER INC                    | EQUITY | 366651107 | 3542   | 178,978   | SH | SOLE    |
| GASCO ENERGY INC               | EQUITY | 367220100 | 150    | 61,031    | SH | SOLE    |
| GATEHOUSE MEDIA INC            | EQUITY | 367348109 | 243    | 13,094    | SH | SOLE    |
| GATEWAY INC                    | EQUITY | 367626108 | 474    | 236,060   | SH | SOLE    |
| GATX CORP                      | EQUITY | 361448103 | 4333   | 100,000   | SH | SOLE    |
| GATX CORP                      | EQUITY | 361448103 | 5178   | 119,493   | SH | SOLE    |
| GAYLORD ENTERTAINMENT CO       | EQUITY | 367905106 | 1728   | 33,930    | SH | SOLE    |
| GB&T BANCSHARES INC            | EQUITY | 361462104 | 261    | 11,769    | SH | SOLE    |
| GEHL CO                        | EQUITY | 368483103 | 243    | 8,826     | SH | SOLE    |
| GEMSTAR-TV GUIDE INTERNATIONAL | EQUITY | 36866W106 | 833    | 207,634   | SH | SOLE    |
| GENCORP INC                    | EQUITY | 368682100 | 648    | 46,213    | SH | SOLE    |
| GENENTECH INC                  | EQUITY | 368710406 | 12     | 150       | SH | DEFINED |
| GENENTECH INC                  | EQUITY | 368710406 | 5882   | 72,500    | SH | SOLE    |
| GENENTECH INC                  | EQUITY | 368710406 | 51027  | 628,951   | SH | SOLE    |
| GENERAL CABLE CORP             | EQUITY | 369300108 | 2719   | 62,204    | SH | SOLE    |
| GENERAL COMMUNICATION INC      | EQUITY | 369385109 | 1636   | 103,979   | SH | SOLE    |
| GENERAL DYNAMICS CORP          | EQUITY | 369550108 | 27     | 360       | SH | DEFINED |
| GENERAL DYNAMICS CORP          | EQUITY | 369550108 | 1155   | 15,533    | SH | SOLE    |
| GENERAL DYNAMICS CORP          | EQUITY | 369550108 | 42087  | 566,060   | SH | SOLE    |
| GENERAL ELECTRIC CO            | EQUITY | 369604103 | 880    | 23,660    | SH | DEFINED |
| GENERAL ELECTRIC CO            | EQUITY | 369604103 | 75429  | 2,027,105 | SH | SOLE    |
| GENERAL ELECTRIC CO            | EQUITY | 369604103 | 270666 | 7,274,020 | SH | SOLE    |
| GENERAL MILLS INC              | EQUITY | 370334104 | 6304   | 109,452   | SH | SOLE    |
| GENERAL MILLS INC              | EQUITY | 370334104 | 21729  | 377,234   | SH | SOLE    |
| GENERAL MOTORS CORP            | EQUITY | 370442105 | 2      | 56        | SH | DEFINED |
| GENERAL MOTORS CORP            | EQUITY | 370442105 | 9020   | 293,629   | SH | SOLE    |
| GENERAL MOTORS CORP            | EQUITY | 370442105 | 11251  | 366,255   | SH | SOLE    |
| GENESCO INC                    | EQUITY | 371532102 | 726    | 19,477    | SH | SOLE    |
| GENESEE & WYOMING INC          | EQUITY | 371559105 | 793    | 30,216    | SH | SOLE    |
| GENESIS HEALTHCARE CORP        | EQUITY | 37184D101 | 1213   | 25,685    | SH | SOLE    |
| GENESIS LEASE LTD              | EQUITY | 37183T107 | 764    | 32,500    | SH | SOLE    |
| GENESIS LEASE LTD              | EQUITY | 37183T107 | 1448   | 61,600    | SH | SOLE    |
| GENESIS MICROCHIP INC          | EQUITY | 37184C103 | 299    | 29,516    | SH | SOLE    |
| GENITOPE CORP                  | EQUITY | 37229P507 | 76     | 21,623    | SH | SOLE    |
| GENLYTE GROUP INC              | EQUITY | 372302109 | 1615   | 20,677    | SH | SOLE    |
| GENOMIC HEALTH INC             | EQUITY | 37244C101 | 192    | 10,331    | SH | SOLE    |
| GEN-PROBE INC                  | EQUITY | 36866T103 | 6349   | 121,240   | SH | SOLE    |
|                                |        |           |        |           |    |         |
| GENTA INC                      | EQUITY | 37245M207 | 56     | 127,229   | SH | SOLE    |
| GENTEK INC                     | EQUITY | 37245X203 | 297    | 8,579     | SH | SOLE    |
| GENTEX CORP                    | EQUITY | 371901109 | 5196   | 333,940   | SH | SOLE    |
| GENTEX CORP                    | EQUITY | 371901109 | 6313   | 405,700   | SH | SOLE    |
| GENTIVA HEALTH SERVICES INC    | EQUITY | 37247A102 | 430    | 22,555    | SH | SOLE    |
| GENUINE PARTS CO               | EQUITY | 372460105 | 3792   | 79,952    | SH | SOLE    |
| GENUINE PARTS CO               | EQUITY | 372460105 | 3794   | 79,988    | SH | SOLE    |
| GENWORTH FINANCIAL INC         | EQUITY | 37247D106 | 20     | 584       | SH | SOLE    |



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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| GENWORTH FINANCIAL INC         | EQUITY | 37247D106 | 25757 | 752,918   | SH | SOLE    |
| GENZYME CORP                   | EQUITY | 372917104 | 9930  | 161,256   | SH | SOLE    |
| GENZYME CORP                   | EQUITY | 372917104 | 19524 | 317,046   | SH | SOLE    |
| GEO GROUP INC/THE              | EQUITY | 36159R103 | 2547  | 67,879    | SH | SOLE    |
| GEO GROUP INC/THE              | EQUITY | 36159R103 | 14121 | 376,350   | SH | SOLE    |
| GEOGLOBAL RESOURCES INC        | EQUITY | 37249T109 | 196   | 25,003    | SH | SOLE    |
| GEOMET INC                     | EQUITY | 37250U201 | 89    | 8,575     | SH | SOLE    |
| GEORGIA GULF CORP              | EQUITY | 373200203 | 550   | 28,495    | SH | SOLE    |
| GERBER SCIENTIFIC INC          | EQUITY | 373730100 | 1266  | 100,805   | SH | SOLE    |
| GERON CORP                     | EQUITY | 374163103 | 4     | 500       | SH | DEFINED |
| GERON CORP                     | EQUITY | 374163103 | 485   | 55,215    | SH | SOLE    |
| GETTY IMAGES INC               | EQUITY | 374276103 | 53    | 1,249     | SH | SOLE    |
| GEVITY HR INC                  | EQUITY | 374393106 | 521   | 21,976    | SH | SOLE    |
| GFI GROUP INC                  | EQUITY | 361652209 | 621   | 9,974     | SH | SOLE    |
| GIANT INDUSTRIES INC           | EQUITY | 374508109 | 916   | 12,223    | SH | SOLE    |
| GIBALTAR INDUSTRIES INC        | EQUITY | 374689107 | 474   | 20,167    | SH | SOLE    |
| GILAT SATELLITE NETWORKS LTD   | EQUITY | M51474118 | 1996  | 226,600   | SH | SOLE    |
| GILDAN ACTIVEWEAR INC          | EQUITY | 375916103 | 59    | 1,266     | SH | OTHER   |
| GILEAD SCIENCES INC            | EQUITY | 375558103 | 6     | 92        | SH | DEFINED |
| GILEAD SCIENCES INC            | EQUITY | 375558103 | 5630  | 86,706    | SH | SOLE    |
| GILEAD SCIENCES INC            | EQUITY | 375558103 | 83275 | 1,282,529 | SH | SOLE    |
| GLACIER BANCORP INC            | EQUITY | 37637Q105 | 991   | 40,564    | SH | SOLE    |
| GLADSTONE CAPITAL CORP         | EQUITY | 376535100 | 247   | 10,367    | SH | SOLE    |
| GLADSTONE INVESTMENT CORP      | EQUITY | 376546107 | 168   | 10,980    | SH | SOLE    |
| GLATFELTER                     | EQUITY | 377316104 | 2176  | 140,412   | SH | SOLE    |
| GLAXOSMITHKLINE PLC            | EQUITY | 37733W105 | 24    | 452       | SH | DEFINED |
| GLIMCHER REALTY TRUST          | EQUITY | 379302102 | 817   | 30,590    | SH | SOLE    |
| GLOBAL CASH ACCESS HOLDINGS IN | EQUITY | 378967103 | 450   | 27,734    | SH | SOLE    |
| GLOBAL IMAGING SYSTEMS INC     | EQUITY | 37934A100 | 950   | 43,299    | SH | SOLE    |
| GLOBAL INDUSTRIES LTD          | EQUITY | 379336100 | 28    | 2,122     | SH | SOLE    |
| GLOBAL PAYMENTS INC            | EQUITY | 37940X102 | 35    | 750       | SH | DEFINED |
| GLOBAL PAYMENTS INC            | EQUITY | 37940X102 | 75    | 1,620     | SH | SOLE    |
| GLOBAL SIGNAL INC              | EQUITY | 37944Q103 | 22    | 410       | SH | SOLE    |
| GLOBALSTAR INC                 | EQUITY | 378973408 | 220   | 15,850    | SH | SOLE    |
| GLOBECOMM SYSTEMS INC          | EQUITY | 37956X103 | 936   | 106,200   | SH | SOLE    |
| GMX RESOURCES INC              | EQUITY | 38011M108 | 239   | 6,745     | SH | SOLE    |
| GMX RESOURCES INC              | EQUITY | 38011M108 | 589   | 16,600    | SH | SOLE    |
| GOLD KIST INC                  | EQUITY | 380614107 | 896   | 42,643    | SH | SOLE    |
| GOLDCORP INC                   | EQUITY | 380956409 | 5594  | 196,881   | SH | OTHER   |
| GOLDEN TELECOM INC             | EQUITY | 38122G107 | 853   | 18,209    | SH | SOLE    |
| GOLDMAN SACHS GROUP INC        | EQUITY | 38141G104 | 245   | 1,231     | SH | DEFINED |
| GOLDMAN SACHS GROUP INC        | EQUITY | 38141G104 | 6847  | 34,345    | SH | SOLE    |
| GOLDMAN SACHS GROUP INC        | EQUITY | 38141G104 | 36838 | 184,793   | SH | SOLE    |
| GOODMAN GLOBAL INC             | EQUITY | 38239A100 | 338   | 19,661    | SH | SOLE    |
| GOODRICH CORP                  | EQUITY | 382388106 | 2608  | 57,266    | SH | SOLE    |
| GOODRICH CORP                  | EQUITY | 382388106 | 5223  | 114,664   | SH | SOLE    |
| GOODRICH PETROLEUM CORP        | EQUITY | 382410405 | 860   | 23,777    | SH | SOLE    |
| GOODYEAR TIRE & RUBBER CO/THE  | EQUITY | 382550101 | 5     | 234       | SH | SOLE    |
| GOODYEAR TIRE & RUBBER CO/THE  | EQUITY | 382550101 | 1705  | 81,243    | SH | SOLE    |
| GOOGLE INC                     | EQUITY | 38259P508 | 17    | 38        | SH | DEFINED |
| GOOGLE INC                     | EQUITY | 38259P508 | 10399 | 22,582    | SH | SOLE    |
| GOOGLE INC                     | EQUITY | 38259P508 | 72775 | 158,042   | SH | SOLE    |
| GORMAN-RUPP CO/THE             | EQUITY | 383082104 | 350   | 9,472     | SH | SOLE    |
| GRACO INC                      | EQUITY | 384109104 | 6206  | 156,644   | SH | SOLE    |
| GRAFTECH INTERNATIONAL LTD     | EQUITY | 384313102 | 570   | 82,420    | SH | SOLE    |
| GRAMERCY CAPITAL CORP/NEW YORK | EQUITY | 384871109 | 481   | 15,557    | SH | SOLE    |
| GRANITE CONSTRUCTION INC       | EQUITY | 387328107 | 5386  | 107,039   | SH | SOLE    |
| GRANT PRIDECO INC              | EQUITY | 38821G101 | 3     | 63        | SH | DEFINED |

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|                                |              |           |       |         |     |         |
|--------------------------------|--------------|-----------|-------|---------|-----|---------|
| GRANT PRIDECO INC              | EQUITY       | 38821G101 | 27986 | 703,705 | SH  | SOLE    |
| GRAPHIC PACKAGING CORP         | EQUITY       | 388688103 | 272   | 62,769  | SH  | SOLE    |
| GRAY TELEVISION INC            | EQUITY       | 389375106 | 261   | 35,613  | SH  | SOLE    |
| GREAT AMERICAN FINANCIAL RESOU | EQUITY       | 389915109 | 169   | 7,327   | SH  | SOLE    |
| GREAT ATLANTIC & PACIFIC TEA C | EQUITY       | 390064103 | 415   | 16,135  | SH  | SOLE    |
| GREAT PLAINS ENERGY INC        | EQUITY       | 391164100 | 5975  | 187,880 | SH  | SOLE    |
| GREAT SOUTHERN BANCORP INC     | EQUITY       | 390905107 | 258   | 8,744   | SH  | SOLE    |
| GREAT WOLF RESORTS INC         | EQUITY       | 391523107 | 312   | 22,354  | SH  | SOLE    |
| GREATBATCH INC                 | EQUITY       | 39153L106 | 489   | 18,181  | SH  | SOLE    |
| GREATER BAY BANCORP            | EQUITY       | 391648102 | 2035  | 77,300  | SH  | SOLE    |
| GREATER BAY BANCORP            | EQUITY       | 391648102 | 4202  | 159,595 | SH  | SOLE    |
| GREEN MOUNTAIN COFFEE ROASTERS | EQUITY       | 393122106 | 196   | 3,987   | SH  | SOLE    |
| GREENBRIER COS INC             | EQUITY       | 393657101 | 341   | 11,353  | SH  | SOLE    |
| GREENBRIER COS INC             | EQUITY       | 393657101 | 1773  | 59,100  | SH  | SOLE    |
| GREENE COUNTY BANCSHARES INC   | EQUITY       | 394361208 | 288   | 7,242   | SH  | SOLE    |
| GREENHILL & CO INC             | EQUITY       | 395259104 | 1086  | 14,709  | SH  | SOLE    |
| GREIF INC                      | EQUITY       | 397624107 | 1628  | 13,748  | SH  | SOLE    |
| GREY WOLF INC                  | EQUITY       | 397888108 | 1113  | 162,217 | SH  | SOLE    |
| GRIFFON CORP                   | EQUITY       | 398433102 | 634   | 24,869  | SH  | SOLE    |
| GROUP 1 AUTOMOTIVE INC         | EQUITY       | 398905109 | 1956  | 37,821  | SH  | SOLE    |
| GRUPO AEROPORTUARIO DEL CENTRO | EQUITY       | 400501102 | 22    | 979     | SH  | DEFINED |
| GRUPO AEROPORTUARIO DEL SUREST | EQUITY       | 40051E202 | 7857  | 185,000 | SH  | SOLE    |
| GSI COMMERCE INC               | EQUITY       | 36238G102 | 615   | 32,776  | SH  | SOLE    |
| GTX INC                        | EQUITY       | 40052B108 | 209   | 11,707  | SH  | SOLE    |
| GUESS ? INC                    | EQUITY       | 401617105 | 2301  | 36,275  | SH  | SOLE    |
| GUITAR CENTER INC              | EQUITY       | 402040109 | 1110  | 24,421  | SH  | SOLE    |
| GULF ISLAND FABRICATION INC    | EQUITY       | 402307102 | 373   | 10,100  | SH  | SOLE    |
| GULFMARK OFFSHORE INC          | EQUITY       | 402629109 | 546   | 14,604  | SH  | SOLE    |
| GULFPORT ENERGY CORP           | EQUITY       | 402635304 | 145   | 10,670  | SH  | SOLE    |
| GYMBOREE CORP                  | EQUITY       | 403777105 | 2105  | 55,150  | SH  | SOLE    |
| H&E EQUIPMENT SERVICES INC     | EQUITY       | 404030108 | 7     | 300     | SH  | DEFINED |
| H&E EQUIPMENT SERVICES INC     | EQUITY       | 404030108 | 239   | 9,644   | SH  | SOLE    |
| H&R BLOCK INC                  | EQUITY       | 093671105 | 3385  | 146,908 | SH  | SOLE    |
| H&R BLOCK INC                  | EQUITY       | 093671105 | 6323  | 274,425 | SH  | SOLE    |
| HAEMONETICS CORP/MASS          | EQUITY       | 405024100 | 1000  | 22,203  | SH  | SOLE    |
| HAIN CELESTIAL GROUP INC       | EQUITY       | 405217100 | 811   | 25,972  | SH  | SOLE    |
| HALLIBURTON CO                 | EQUITY       | 406216101 | 41    | 1,324   | SH  | SOLE    |
| HALLIBURTON CO                 | EQUITY       | 406216101 | 50    | 1,614   | SH  | DEFINED |
| HALLIBURTON CO                 | EQUITY       | 406216101 | 20333 | 654,834 | SH  | SOLE    |
| HALLIBURTON COMPANY            | FIXED INCOME | 406216AM3 | 5     | 3,000   | PRN | DEFINED |
| HANA BIOSCIENCES INC           | EQUITY       | 40963P105 | 152   | 23,865  | SH  | SOLE    |
| HANCOCK HOLDING CO             | EQUITY       | 410120109 | 1190  | 22,520  | SH  | SOLE    |
| HANDLEMAN CO                   | EQUITY       | 410252100 | 1     | 200     | SH  | DEFINED |
| HANESBRANDS INC                | EQUITY       | 410345102 | 31    | 1,314   | SH  | DEFINED |
| HANESBRANDS INC                | EQUITY       | 410345102 | 5306  | 224,631 | SH  | SOLE    |
| HANMI FINANCIAL CORP           | EQUITY       | 410495105 | 1526  | 67,752  | SH  | SOLE    |
| HANOVER COMPRESSOR CO          | EQUITY       | 410768105 | 3514  | 186,000 | SH  | SOLE    |
| HANOVER COMPRESSOR CO          | EQUITY       | 410768105 | 6109  | 323,395 | SH  | SOLE    |
| HANOVER INSURANCE GROUP INC/TH | EQUITY       | 410867105 | 5809  | 119,042 | SH  | SOLE    |
| HANSEN MEDICAL INC             | EQUITY       | 411307101 | 60    | 5,212   | SH  | SOLE    |
| HANSEN NATURAL CORP            | EQUITY       | 411310105 | 4775  | 141,766 | SH  | SOLE    |
| HARLEY-DAVIDSON INC            | EQUITY       | 412822108 | 24    | 341     | SH  | SOLE    |
| HARLEY-DAVIDSON INC            | EQUITY       | 412822108 | 38    | 544     | SH  | DEFINED |
| HARLEY-DAVIDSON INC            | EQUITY       | 412822108 | 40527 | 575,102 | SH  | SOLE    |
| HARLEYSVILLE GROUP INC         | EQUITY       | 412824104 | 399   | 11,462  | SH  | SOLE    |
| HARLEYSVILLE NATIONAL CORP     | EQUITY       | 412850109 | 468   | 24,211  | SH  | SOLE    |
| HARMAN INTERNATIONAL INDUSTRIE | EQUITY       | 413086109 | 9     | 86      | SH  | SOLE    |
| HARMAN INTERNATIONAL INDUSTRIE | EQUITY       | 413086109 | 51    | 512     | SH  | DEFINED |

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|                                |              |           |       |         |     |         |
|--------------------------------|--------------|-----------|-------|---------|-----|---------|
| HARMAN INTERNATIONAL INDUSTRIE | EQUITY       | 413086109 | 5201  | 52,054  | SH  | SOLE    |
| HARMONIC INC                   | EQUITY       | 413160102 | 449   | 61,745  | SH  | SOLE    |
| HARRAH'S ENTERTAINMENT INC     | EQUITY       | 413619107 | 20    | 245     | SH  | SOLE    |
| HARRAH'S ENTERTAINMENT INC     | EQUITY       | 413619107 | 24    | 286     | SH  | DEFINED |
| HARRAH'S ENTERTAINMENT INC     | EQUITY       | 413619107 | 7063  | 85,380  | SH  | SOLE    |
| HARRIS & HARRIS GROUP INC      | EQUITY       | 413833104 | 211   | 17,480  | SH  | SOLE    |
| HARRIS CORP                    | EQUITY       | 413875105 | 4403  | 96,000  | SH  | SOLE    |
| HARRIS CORP                    | EQUITY       | 413875105 | 14323 | 312,327 | SH  | SOLE    |
| HARRIS INTERACTIVE INC         | EQUITY       | 414549105 | 227   | 45,126  | SH  | SOLE    |
| HARRIS INTERACTIVE INC         | EQUITY       | 414549105 | 1338  | 265,500 | SH  | SOLE    |
| HARSCO CORP                    | EQUITY       | 415864107 | 7443  | 97,808  | SH  | SOLE    |
| HARTE-HANKS INC                | EQUITY       | 416196103 | 3132  | 113,044 | SH  | SOLE    |
| HARTFORD FINANCIAL SERVICES GR | EQUITY       | 416515104 | 48    | 518     | SH  | DEFINED |
| HARTFORD FINANCIAL SERVICES GR | EQUITY       | 416515104 | 627   | 6,717   | SH  | SOLE    |
| HARTFORD FINANCIAL SERVICES GR | EQUITY       | 416515104 | 69960 | 749,763 | SH  | SOLE    |
| HARTMARX CORP                  | EQUITY       | 417119104 | 186   | 26,342  | SH  | SOLE    |
| HARVEST ENERGY TRUST           | EQUITY       | 41752X101 | 7     | 301     | SH  | DEFINED |
| HARVEST ENERGY TRUST           | EQUITY       | 41752X101 | 40    | 1,788   | SH  | OTHER   |
| HARVEST NATURAL RESOURCES INC  | EQUITY       | 41754V103 | 329   | 30,915  | SH  | SOLE    |
| HASBRO INC                     | EQUITY       | 418056107 | 3608  | 132,403 | SH  | SOLE    |
| HASBRO INC                     | EQUITY       | 418056107 | 7813  | 286,709 | SH  | SOLE    |
| HAVERTY FURNITURE COS INC      | EQUITY       | 419596101 | 895   | 60,501  | SH  | SOLE    |
| HAWAIIAN ELECTRIC INDUSTRIES I | EQUITY       | 419870100 | 5168  | 190,349 | SH  | SOLE    |
| HB FULLER CO                   | EQUITY       | 359694106 | 1770  | 68,560  | SH  | SOLE    |
| HCC INSURANCE HOLDINGS INC     | EQUITY       | 404132102 | 8344  | 260,022 | SH  | SOLE    |
| HCC INSURANCE HOLDINGS INC     | EQUITY       | 404132102 | 13773 | 429,200 | SH  | SOLE    |
| HEADWATERS INC                 | EQUITY       | 42210P102 | 846   | 35,327  | SH  | SOLE    |
| HEALTH CARE PROPERTY INVESTORS | EQUITY       | 421915109 | 554   | 15,049  | SH  | DEFINED |
| HEALTH CARE PROPERTY INVESTORS | EQUITY       | 421915109 | 3489  | 94,751  | SH  | SOLE    |
| HEALTH CARE REIT INC           | EQUITY       | 42217K106 | 423   | 9,825   | SH  | SOLE    |
| HEALTH CARE SELECT SECTOR SPDR | EQUITY       | 81369Y209 | 97    | 2,900   | SH  | DEFINED |
| HEALTH MANAGEMENT ASSOC        | FIXED INCOME | 421933AF9 | 711   | 700,000 | PRN | SOLE    |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY       | 421933102 | 7     | 317     | SH  | SOLE    |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY       | 421933102 | 81    | 3,827   | SH  | DEFINED |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY       | 421933102 | 2351  | 111,385 | SH  | SOLE    |
| HEALTH NET INC                 | EQUITY       | 42222G108 | 13209 | 271,462 | SH  | SOLE    |
| HEALTHCARE SERVICES GROUP      | EQUITY       | 421906108 | 1662  | 57,381  | SH  | SOLE    |
| HEALTHEXTRAS INC               | EQUITY       | 422211102 | 983   | 40,773  | SH  | SOLE    |
| HEALTHEXTRAS INC               | EQUITY       | 422211102 | 5786  | 240,100 | SH  | SOLE    |
| HEALTHSOUTH CORP               | EQUITY       | 421924309 | 2     | 106     | SH  | DEFINED |
| HEALTHSPRING INC               | EQUITY       | 42224N101 | 318   | 15,645  | SH  | SOLE    |
| HEALTHTRONICS INC              | EQUITY       | 42222L107 | 194   | 29,130  | SH  | SOLE    |
| HEALTHWAYS INC                 | EQUITY       | 422245100 | 2380  | 49,888  | SH  | SOLE    |
| HEARST-ARGYLE TELEVISION INC   | EQUITY       | 422317107 | 23    | 904     | SH  | SOLE    |
| HEARTLAND EXPRESS INC          | EQUITY       | 422347104 | 760   | 50,609  | SH  | SOLE    |
| HEARTLAND FINANCIAL USA INC    | EQUITY       | 42234Q102 | 349   | 12,081  | SH  | SOLE    |
| HEARTLAND PAYMENT SYSTEMS INC  | EQUITY       | 42235N108 | 345   | 12,206  | SH  | SOLE    |
| HEARTLAND PAYMENT SYSTEMS INC  | EQUITY       | 42235N108 | 3096  | 109,600 | SH  | SOLE    |
| HECLA MINING CO                | EQUITY       | 422704106 | 763   | 99,647  | SH  | SOLE    |
| HEICO CORP                     | EQUITY       | 422806109 | 668   | 17,202  | SH  | SOLE    |
| HEIDRICK & STRUGGLES INTERNATI | EQUITY       | 422819102 | 646   | 15,246  | SH  | SOLE    |
| HELIX ENERGY SOLUTIONS GROUP I | EQUITY       | 42330P107 | 551   | 17,580  | SH  | SOLE    |
| HELMERICH & PAYNE INC          | EQUITY       | 423452101 | 25    | 1,018   | SH  | DEFINED |
| HELMERICH & PAYNE INC          | EQUITY       | 423452101 | 5993  | 244,926 | SH  | SOLE    |
| HENRY SCHEIN INC               | EQUITY       | 806407102 | 10101 | 206,222 | SH  | SOLE    |
| HERCULES INC                   | EQUITY       | 427056106 | 3     | 150     | SH  | SOLE    |
| HERCULES INC                   | EQUITY       | 427056106 | 6682  | 346,057 | SH  | SOLE    |
| HERCULES OFFSHORE INC          | EQUITY       | 427093109 | 490   | 16,949  | SH  | SOLE    |

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|--------------------------------|--------------|-----------|--------|-----------|-----|---------|
| HERITAGE COMMERCE CORP         | EQUITY       | 426927109 | 265    | 9,939     | SH  | SOLE    |
| HERLEY INDUSTRIES INC          | EQUITY       | 427398102 | 196    | 12,114    | SH  | SOLE    |
| HERMAN MILLER INC              | EQUITY       | 600544100 | 14     | 376       | SH  | DEFINED |
| HERMAN MILLER INC              | EQUITY       | 600544100 | 7453   | 204,965   | SH  | SOLE    |
| HERSHEY CO/THE                 | EQUITY       | 427866108 | 5948   | 119,431   | SH  | SOLE    |
| HERSHEY CO/THE                 | EQUITY       | 427866108 | 6002   | 120,529   | SH  | SOLE    |
| HERTZ GLOBAL HOLDINGS INC      | EQUITY       | 42805T105 | 42     | 2,422     | SH  | SOLE    |
| HESS CORP                      | EQUITY       | 42809H107 | 18     | 357       | SH  | SOLE    |
| HESS CORP                      | EQUITY       | 42809H107 | 8655   | 174,603   | SH  | SOLE    |
| HEWITT ASSOCIATES INC          | EQUITY       | 42822Q100 | 45     | 1,749     | SH  | SOLE    |
| HEWLETT-PACKARD CO             | EQUITY       | 428236103 | 105    | 2,555     | SH  | DEFINED |
| HEWLETT-PACKARD CO             | EQUITY       | 428236103 | 17448  | 423,607   | SH  | SOLE    |
| HEWLETT-PACKARD CO             | EQUITY       | 428236103 | 154888 | 3,760,329 | SH  | SOLE    |
| HEXCEL CORP                    | EQUITY       | 428291108 | 1355   | 77,833    | SH  | SOLE    |
| HIBBETT SPORTING GOODS INC     | EQUITY       | 428565105 | 818    | 26,785    | SH  | SOLE    |
| HIGHLAND HOSPITALITY CORP      | EQUITY       | 430141101 | 4890   | 343,188   | SH  | SOLE    |
| HIGHWOODS PROPERTIES INC       | EQUITY       | 431284108 | 5732   | 140,640   | SH  | SOLE    |
| HILB ROGAL & HOBBS CO          | EQUITY       | 431294107 | 1271   | 30,172    | SH  | SOLE    |
| HILLENBRAND INDUSTRIES INC     | EQUITY       | 431573104 | 8168   | 143,470   | SH  | SOLE    |
| HILTON HOTELS CORP             | FIXED INCOME | 432848AZ2 | 6      | 4,000     | PRN | DEFINED |
| HILTON HOTELS CORP             | EQUITY       | 432848109 | 18     | 509       | SH  | SOLE    |
| HILTON HOTELS CORP             | EQUITY       | 432848109 | 6156   | 176,383   | SH  | SOLE    |
| HI-TECH PHARMACAL CO INC       | EQUITY       | 42840B101 | 94     | 7,691     | SH  | SOLE    |
| HITTITE MICROWAVE CORP         | EQUITY       | 43365Y104 | 350    | 10,822    | SH  | SOLE    |
| HJ HEINZ CO                    | EQUITY       | 423074103 | 20     | 434       | SH  | SOLE    |
| HJ HEINZ CO                    | EQUITY       | 423074103 | 6867   | 152,556   | SH  | SOLE    |
| HMS HOLDINGS CORP              | EQUITY       | 40425J101 | 1544   | 101,900   | SH  | SOLE    |
| HMS HOLDINGS CORP              | EQUITY       | 40425J101 | 12102  | 798,800   | SH  | SOLE    |
| HNI CORP                       | EQUITY       | 404251100 | 11     | 257       | SH  | DEFINED |
| HNI CORP                       | EQUITY       | 404251100 | 5029   | 113,245   | SH  | SOLE    |
| HOLLY CORP                     | EQUITY       | 435758305 | 1203   | 23,396    | SH  | SOLE    |
| HOLOGIC INC                    | EQUITY       | 436440101 | 3772   | 79,784    | SH  | SOLE    |
| HOME BANCSHARES INC/CONWAY AR  | EQUITY       | 436893200 | 229    | 9,524     | SH  | SOLE    |
| HOME DEPOT INC                 | EQUITY       | 437076102 | 1435   | 35,739    | SH  | DEFINED |
| HOME DEPOT INC                 | EQUITY       | 437076102 | 11176  | 278,288   | SH  | SOLE    |
| HOME DEPOT INC                 | EQUITY       | 437076102 | 39145  | 974,726   | SH  | SOLE    |
| HOME DIAGNOSTICS INC           | EQUITY       | 437080104 | 2605   | 245,800   | SH  | SOLE    |
| HOME FEDERAL BANCORP INC/ID    | EQUITY       | 43709A101 | 91     | 5,302     | SH  | SOLE    |
| HOME PROPERTIES INC            | EQUITY       | 437306103 | 1707   | 28,803    | SH  | SOLE    |
| HOME SOLUTIONS OF AMERICA INC  | EQUITY       | 437355100 | 220    | 37,538    | SH  | SOLE    |
| HOMEBANC CORP/ATLANTA GA       | EQUITY       | 43738R109 | 200    | 47,272    | SH  | SOLE    |
| HONEYWELL INTERNATIONAL INC    | EQUITY       | 438516106 | 144    | 3,185     | SH  | DEFINED |
| HONEYWELL INTERNATIONAL INC    | EQUITY       | 438516106 | 614    | 13,575    | SH  | SOLE    |
| HONEYWELL INTERNATIONAL INC    | EQUITY       | 438516106 | 52700  | 1,164,897 | SH  | SOLE    |
| HOOKER FURNITURE CORP          | EQUITY       | 439038100 | 139    | 8,871     | SH  | SOLE    |
| HORACE MANN EDUCATORS CORP     | EQUITY       | 440327104 | 2731   | 135,174   | SH  | SOLE    |
| HORIZON FINANCIAL CORP         | EQUITY       | 44041F105 | 248    | 10,327    | SH  | SOLE    |
| HORIZON HEALTH CORP            | EQUITY       | 44041Y104 | 244    | 12,466    | SH  | SOLE    |
| HORIZON LINES INC              | EQUITY       | 44044K101 | 323    | 11,983    | SH  | SOLE    |
| HORIZON OFFSHORE INC           | EQUITY       | 44043J204 | 8150   | 500,000   | SH  | SOLE    |
| HORMEL FOODS CORP              | EQUITY       | 440452100 | 6499   | 174,038   | SH  | SOLE    |
| HORNBECK OFFSHORE SERVICES INC | EQUITY       | 440543106 | 733    | 20,530    | SH  | SOLE    |
| HOSPIRA INC                    | EQUITY       | 441060100 | 2381   | 70,909    | SH  | SOLE    |
| HOSPIRA INC                    | EQUITY       | 441060100 | 6145   | 183,005   | SH  | SOLE    |
| HOSPITALITY PROPERTIES TRUST   | EQUITY       | 44106M102 | 228    | 4,798     | SH  | DEFINED |
| HOSPITALITY PROPERTIES TRUST   | EQUITY       | 44106M102 | 9596   | 201,895   | SH  | SOLE    |
| HOST HOTELS & RESORTS INC      | EQUITY       | 44107P104 | 18987  | 773,417   | SH  | SOLE    |
| HOT TOPIC INC                  | EQUITY       | 441339108 | 493    | 36,946    | SH  | SOLE    |

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|                                |              |           |        |           |     |         |
|--------------------------------|--------------|-----------|--------|-----------|-----|---------|
| HOUSEVALUES INC                | EQUITY       | 44183Y102 | 67     | 11,830    | SH  | SOLE    |
| HOUSTON EXPLORATION CO         | EQUITY       | 442120101 | 1256   | 24,263    | SH  | SOLE    |
| HOUSTON WIRE & CABLE CO        | EQUITY       | 44244K109 | 148    | 7,105     | SH  | SOLE    |
| HOVNIANIAN ENTERPRISES INC     | EQUITY       | 442487203 | 4261   | 125,683   | SH  | SOLE    |
| HRPT PROPERTIES TRUST          | EQUITY       | 40426W101 | 265    | 21,418    | SH  | DEFINED |
| HSBC HOLDINGS PLC              | EQUITY       | 404280406 | 86     | 942       | SH  | DEFINED |
| HSBC HOLDINGS PLC              | FIXED INCOME | 404280604 | 1372   | 54,000    | PRN | SOLE    |
| HUANENG POWER INTERNATIONAL IN | EQUITY       | 443304100 | 4      | 100       | SH  | DEFINED |
| HUB GROUP INC                  | EQUITY       | 443320106 | 1358   | 49,305    | SH  | SOLE    |
| HUBBELL INC                    | EQUITY       | 443510201 | 6363   | 140,744   | SH  | SOLE    |
| HUDSON CITY BANCORP INC        | EQUITY       | 443683107 | 237    | 17,044    | SH  | SOLE    |
| HUDSON HIGHLAND GROUP INC      | EQUITY       | 443792106 | 340    | 20,388    | SH  | SOLE    |
| HUMAN GENOME SCIENCES INC      | EQUITY       | 444903108 | 1939   | 155,840   | SH  | SOLE    |
| HUMANA INC                     | EQUITY       | 444859102 | 12     | 219       | SH  | SOLE    |
| HUMANA INC                     | EQUITY       | 444859102 | 4182   | 75,616    | SH  | SOLE    |
| HUNTINGTON BANCSHARES INC/OH   | EQUITY       | 446150104 | 4      | 150       | SH  | DEFINED |
| HUNTINGTON BANCSHARES INC/OH   | EQUITY       | 446150104 | 7      | 313       | SH  | SOLE    |
| HUNTINGTON BANCSHARES INC/OH   | EQUITY       | 446150104 | 2650   | 111,572   | SH  | SOLE    |
| HUNTSMAN CORP                  | EQUITY       | 447011107 | 670    | 35,328    | SH  | SOLE    |
| HURON CONSULTING GROUP INC     | EQUITY       | 447462102 | 660    | 14,550    | SH  | SOLE    |
| HUTCHINSON TECHNOLOGY INC      | EQUITY       | 448407106 | 507    | 21,496    | SH  | SOLE    |
| HYDRIL                         | EQUITY       | 448774109 | 1115   | 14,835    | SH  | SOLE    |
| HYPERCOM CORP                  | EQUITY       | 44913M105 | 284    | 44,652    | SH  | SOLE    |
| HYPERION SOLUTIONS CORP        | EQUITY       | 44914M104 | 1921   | 53,445    | SH  | SOLE    |
| HYTHIAM INC                    | EQUITY       | 44919F104 | 201    | 21,739    | SH  | SOLE    |
| I2 TECHNOLOGIES INC            | EQUITY       | 465754208 | 272    | 11,920    | SH  | SOLE    |
| IAC/INTERACTIVECORP            | EQUITY       | 44919P300 | 11     | 294       | SH  | SOLE    |
| IAC/INTERACTIVECORP            | EQUITY       | 44919P300 | 1075   | 28,920    | SH  | DEFINED |
| IAC/INTERACTIVECORP            | EQUITY       | 44919P300 | 4418   | 118,880   | SH  | SOLE    |
| IAMGOLD CORP                   | EQUITY       | 450913108 | 5762   | 650,700   | SH  | OTHER   |
| IBERIABANK CORP                | EQUITY       | 450828108 | 480    | 8,136     | SH  | SOLE    |
| IBM                            | EQUITY       | 459200101 | 1186   | 12,205    | SH  | DEFINED |
| IBM                            | EQUITY       | 459200101 | 43784  | 450,684   | SH  | SOLE    |
| IBM                            | EQUITY       | 459200101 | 128092 | 1,318,502 | SH  | SOLE    |
| ICF INTERNATIONAL INC          | EQUITY       | 44925C103 | 855    | 58,900    | SH  | SOLE    |
| ICF INTERNATIONAL INC          | EQUITY       | 44925C103 | 5380   | 370,500   | SH  | SOLE    |
| ICON PLC                       | EQUITY       | 45103T107 | 1063   | 28,200    | SH  | SOLE    |
| ICON PLC                       | EQUITY       | 45103T107 | 3755   | 99,600    | SH  | SOLE    |
| ICONIX BRAND GROUP INC         | EQUITY       | 451055107 | 776    | 40,032    | SH  | SOLE    |
| ICOS CORP                      | EQUITY       | 449295104 | 1842   | 54,523    | SH  | SOLE    |
| ICT GROUP INC                  | EQUITY       | 44929Y101 | 178    | 5,623     | SH  | SOLE    |
| ICU MEDICAL INC                | EQUITY       | 44930G107 | 526    | 12,918    | SH  | SOLE    |
| ID SYSTEMS INC                 | EQUITY       | 449489103 | 173    | 9,201     | SH  | SOLE    |
| IDACORP INC                    | EQUITY       | 451107106 | 5202   | 134,595   | SH  | SOLE    |
| IDACORP INC                    | EQUITY       | 451107106 | 6686   | 173,000   | SH  | SOLE    |
| IDEARC INC                     | EQUITY       | 451663108 | 8      | 296       | SH  | DEFINED |
| IDEARC INC                     | EQUITY       | 451663108 | 130    | 4,529     | SH  | SOLE    |
| IDEARC INC                     | EQUITY       | 451663108 | 3858   | 134,665   | SH  | SOLE    |
| IDENIX PHARMACEUTICALS INC     | EQUITY       | 45166R204 | 178    | 20,513    | SH  | SOLE    |
| IDEX CORP                      | EQUITY       | 45167R104 | 61     | 1,283     | SH  | SOLE    |
| IDEX CORP                      | EQUITY       | 45167R104 | 3550   | 74,877    | SH  | SOLE    |
| IDEXX LABORATORIES INC         | EQUITY       | 45168D104 | 51     | 644       | SH  | DEFINED |
| IDEXX LABORATORIES INC         | EQUITY       | 45168D104 | 750    | 9,458     | SH  | SOLE    |
| IDT CORP                       | EQUITY       | 448947309 | 492    | 37,592    | SH  | SOLE    |
| I-FLOW CORP                    | EQUITY       | 449520303 | 292    | 19,508    | SH  | SOLE    |
| IGATE CORP                     | EQUITY       | 45169U105 | 126    | 18,347    | SH  | SOLE    |
| IHOP CORP                      | EQUITY       | 449623107 | 810    | 15,363    | SH  | SOLE    |
| IHS INC                        | EQUITY       | 451734107 | 770    | 19,502    | SH  | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| II-VI INC                      | EQUITY | 902104108 | 550   | 19,680    | SH | SOLE    |
| IKANOS COMMUNICATIONS INC      | EQUITY | 45173E105 | 149   | 17,186    | SH | SOLE    |
| IKON OFFICE SOLUTIONS INC      | EQUITY | 451713101 | 2626  | 160,407   | SH | SOLE    |
| ILLINOIS TOOL WORKS INC        | EQUITY | 452308109 | 26    | 553       | SH | SOLE    |
| ILLINOIS TOOL WORKS INC        | EQUITY | 452308109 | 10713 | 231,933   | SH | SOLE    |
| ILLUMINA INC                   | EQUITY | 452327109 | 4     | 100       | SH | DEFINED |
| ILLUMINA INC                   | EQUITY | 452327109 | 1510  | 38,401    | SH | SOLE    |
| IMATION CORP                   | EQUITY | 45245A107 | 5077  | 109,357   | SH | SOLE    |
| IMCLONE SYSTEMS INC            | EQUITY | 45245W109 | 45    | 1,670     | SH | SOLE    |
| IMCLONE SYSTEMS INC            | EQUITY | 45245W109 | 797   | 29,800    | SH | SOLE    |
| IMERGENT INC                   | EQUITY | 45247Q100 | 44    | 1,541     | SH | DEFINED |
| IMMUCOR INC                    | EQUITY | 452526106 | 3059  | 104,663   | SH | SOLE    |
| IMPAC MORTGAGE HOLDINGS INC    | EQUITY | 45254P102 | 2     | 200       | SH | DEFINED |
| IMPAC MORTGAGE HOLDINGS INC    | EQUITY | 45254P102 | 560   | 63,606    | SH | SOLE    |
| IMPERIAL OIL LTD               | EQUITY | 453038408 | 6933  | 188,190   | SH | OTHER   |
| IMPERIAL SUGAR CO              | EQUITY | 453096208 | 6801  | 280,900   | SH | SOLE    |
| IMPERIAL TOBACCO GROUP PLC     | EQUITY | 453142101 | 12    | 150       | SH | DEFINED |
| IMS HEALTH INC                 | EQUITY | 449934108 | 7     | 261       | SH | SOLE    |
| IMS HEALTH INC                 | EQUITY | 449934108 | 2499  | 90,946    | SH | SOLE    |
| INCYTE CORP                    | EQUITY | 45337C102 | 407   | 69,679    | SH | SOLE    |
| INDEPENDENCE HOLDING CO        | EQUITY | 453440307 | 91    | 4,179     | SH | SOLE    |
| INDEPENDENT BANK CORP/MI       | EQUITY | 453838104 | 486   | 19,231    | SH | SOLE    |
| INDEPENDENT BANK CORP/ROCKLAND | EQUITY | 453836108 | 452   | 12,554    | SH | SOLE    |
| INDEVUS PHARMACEUTICALS INC    | EQUITY | 454072109 | 324   | 45,570    | SH | SOLE    |
| INDIA FUND INC                 | EQUITY | 454089103 | 24    | 530       | SH | DEFINED |
| INDUSTRIAL SELECT SECTOR SPDR  | EQUITY | 81369Y704 | 134   | 3,825     | SH | DEFINED |
| INDYMAC BANCORP INC            | EQUITY | 456607100 | 7471  | 165,440   | SH | SOLE    |
| INFINITY PROPERTY & CASUALTY C | EQUITY | 45665Q103 | 837   | 17,287    | SH | SOLE    |
| INFOCROSSING INC               | EQUITY | 45664X109 | 231   | 14,175    | SH | SOLE    |
| INFORMATICA CORP               | EQUITY | 45666Q102 | 878   | 71,948    | SH | SOLE    |
| INFOSPACE INC                  | EQUITY | 45678T201 | 1451  | 70,727    | SH | SOLE    |
| INFOSYS TECHNOLOGIES LTD       | EQUITY | 456788108 | 42    | 764       | SH | DEFINED |
| INFOSYS TECHNOLOGIES LTD       | EQUITY | 456788108 | 329   | 6,030     | SH | SOLE    |
| INFOUSA INC                    | EQUITY | 456818301 | 335   | 28,135    | SH | SOLE    |
| INFRASTRUCTURE SERVICES INC    | EQUITY | 45684P102 | 484   | 22,238    | SH | SOLE    |
| ING CLARION GLOBAL REAL ESTATE | EQUITY | 44982G104 | 574   | 23,275    | SH | DEFINED |
| INGERSOLL-RAND CO LTD          | EQUITY | G4776G101 | 10    | 256       | SH | DEFINED |
| INGERSOLL-RAND CO LTD          | EQUITY | G4776G101 | 16    | 404       | SH | SOLE    |
| INGLES MARKETS INC             | EQUITY | 457030104 | 292   | 9,803     | SH | SOLE    |
| INGRAM MICRO INC               | EQUITY | 457153104 | 6643  | 325,492   | SH | SOLE    |
| INLAND REAL ESTATE CORP        | EQUITY | 457461200 | 5681  | 303,470   | SH | SOLE    |
| INNERWORKINGS INC              | EQUITY | 45773Y105 | 142   | 8,880     | SH | SOLE    |
| INNOPHOS HOLDINGS INC          | EQUITY | 45774N108 | 98    | 6,678     | SH | SOLE    |
| INNOSPEC INC                   | EQUITY | 45768S105 | 477   | 10,246    | SH | SOLE    |
| INNOVATIVE SOLUTIONS & SUPPORT | EQUITY | 45769N105 | 171   | 10,021    | SH | SOLE    |
| INPHONIC INC                   | EQUITY | 45772G105 | 221   | 19,915    | SH | SOLE    |
| INPUT/OUTPUT INC               | EQUITY | 457652105 | 898   | 65,857    | SH | SOLE    |
| INSIGHT ENTERPRISES INC        | EQUITY | 45765U103 | 761   | 40,324    | SH | SOLE    |
| INSITUFORM TECHNOLOGIES INC    | EQUITY | 457667103 | 588   | 22,722    | SH | SOLE    |
| INSTEEL INDUSTRIES INC         | EQUITY | 45774W108 | 206   | 11,563    | SH | SOLE    |
| INSWEB CORP                    | EQUITY | 45809K202 | 29    | 9,194     | SH | SOLE    |
| INTEGRA BANK CORP              | EQUITY | 45814P105 | 401   | 14,571    | SH | SOLE    |
| INTEGRA LIFESCIENCES HOLDINGS  | EQUITY | 457985208 | 677   | 15,895    | SH | SOLE    |
| INTEGRAL SYSTEMS INC/MD        | EQUITY | 45810H107 | 213   | 9,178     | SH | SOLE    |
| INTEGRATED DEVICE TECHNOLOGY I | EQUITY | 458118106 | 7181  | 463,884   | SH | SOLE    |
| INTEGRATED DEVICE TECHNOLOGY I | EQUITY | 458118106 | 18927 | 1,222,700 | SH | SOLE    |
| INTEGRATED ELECTRICAL SERVICES | EQUITY | 45811E301 | 226   | 12,730    | SH | SOLE    |
| INTEL CORP                     | EQUITY | 458140100 | 183   | 9,035     | SH | DEFINED |

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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| INTEL CORP                     | EQUITY       | 458140100 | 11996 | 592,398   | SH  | SOLE    |
| INTEL CORP                     | EQUITY       | 458140100 | 68709 | 3,393,017 | SH  | SOLE    |
| INTER PARFUMS INC              | EQUITY       | 458334109 | 73    | 3,829     | SH  | SOLE    |
| INTERACTIVE DATA CORP          | EQUITY       | 45840J107 | 720   | 29,948    | SH  | SOLE    |
| INTERCHANGE FINANCIAL SERVICES | EQUITY       | 458447109 | 347   | 15,097    | SH  | SOLE    |
| INTERCONTINENTALEXCHANGE INC   | EQUITY       | 45865V100 | 398   | 3,685     | SH  | SOLE    |
| INTERCONTINENTALEXCHANGE INC   | EQUITY       | 45865V100 | 4079  | 37,800    | SH  | SOLE    |
| INTERDIGITAL COMMUNICATIONS CO | EQUITY       | 45866A105 | 2066  | 61,569    | SH  | SOLE    |
| INTERFACE INC                  | EQUITY       | 458665106 | 568   | 39,947    | SH  | SOLE    |
| INTERLINE BRANDS INC           | EQUITY       | 458743101 | 509   | 22,673    | SH  | SOLE    |
| INTERMEC INC                   | EQUITY       | 458786100 | 15    | 624       | SH  | DEFINED |
| INTERMEC INC                   | EQUITY       | 458786100 | 1020  | 42,038    | SH  | SOLE    |
| INTERMUNE INC                  | EQUITY       | 45884X103 | 670   | 21,790    | SH  | SOLE    |
| INTERNAP NETWORK SERVICES CORP | EQUITY       | 45885A300 | 506   | 25,489    | SH  | SOLE    |
| INTERNATIONAL BANCSHARES CORP  | EQUITY       | 459044103 | 139   | 4,500     | SH  | DEFINED |
| INTERNATIONAL BANCSHARES CORP  | EQUITY       | 459044103 | 1199  | 38,802    | SH  | SOLE    |
| INTERNATIONAL COAL GROUP INC   | EQUITY       | 45928H106 | 516   | 94,615    | SH  | SOLE    |
| INTERNATIONAL FLAVORS & FRAGRA | EQUITY       | 459506101 | 5     | 103       | SH  | SOLE    |
| INTERNATIONAL FLAVORS & FRAGRA | EQUITY       | 459506101 | 1777  | 36,155    | SH  | SOLE    |
| INTERNATIONAL GAME TECHNOLOGY  | EQUITY       | 459902102 | 74    | 1,602     | SH  | DEFINED |
| INTERNATIONAL GAME TECHNOLOGY  | EQUITY       | 459902102 | 5066  | 109,647   | SH  | SOLE    |
| INTERNATIONAL GAME TECHNOLOGY  | EQUITY       | 459902102 | 7136  | 154,456   | SH  | SOLE    |
| INTERNATIONAL PAPER CO         | EQUITY       | 460146103 | 5183  | 151,999   | SH  | SOLE    |
| INTERNATIONAL PAPER CO         | EQUITY       | 460146103 | 8445  | 247,659   | SH  | SOLE    |
| INTERNATIONAL RECTIFIER CORP   | EQUITY       | 460254105 | 6486  | 168,339   | SH  | SOLE    |
| INTERNATIONAL SECURITIES EXCHA | EQUITY       | 46031W204 | 1484  | 31,724    | SH  | SOLE    |
| INTERNATIONAL SPEEDWAY CORP    | EQUITY       | 460335201 | 4     | 80        | SH  | DEFINED |
| INTERNATIONAL SPEEDWAY CORP    | EQUITY       | 460335201 | 4902  | 96,038    | SH  | SOLE    |
| INTERNET CAPITAL GROUP INC     | EQUITY       | 46059C205 | 22    | 2,150     | SH  | DEFINED |
| INTERNET CAPITAL GROUP INC     | EQUITY       | 46059C205 | 335   | 32,611    | SH  | SOLE    |
| INTERPOOL INC                  | EQUITY       | 46062R108 | 231   | 9,906     | SH  | SOLE    |
| INTERPUBLIC GROUP OF COS INC   | EQUITY       | 460690100 | 7     | 581       | SH  | SOLE    |
| INTERPUBLIC GROUP OF COS INC   | EQUITY       | 460690100 | 2466  | 201,455   | SH  | SOLE    |
| INTERSIL CORP                  | EQUITY       | 46069S109 | 7874  | 329,164   | SH  | SOLE    |
| INTER-TEL INC                  | EQUITY       | 458372109 | 392   | 17,671    | SH  | SOLE    |
| INTERVEST BANCSHARES CORP      | EQUITY       | 460927106 | 139   | 4,029     | SH  | SOLE    |
| INTERVOICE INC                 | EQUITY       | 461142101 | 245   | 31,990    | SH  | SOLE    |
| INTERWOVEN INC                 | EQUITY       | 46114T508 | 522   | 35,581    | SH  | SOLE    |
| INTERWOVEN INC                 | EQUITY       | 46114T508 | 911   | 62,089    | SH  | DEFINED |
| INTEVAC INC                    | EQUITY       | 461148108 | 971   | 37,403    | SH  | SOLE    |
| INTL GAME TECHNOLOGY           | FIXED INCOME | 459902AM4 | 4     | 4,000     | PRN | DEFINED |
| INTRALASE CORP                 | EQUITY       | 461169104 | 403   | 17,990    | SH  | SOLE    |
| INTUIT INC                     | EQUITY       | 461202103 | 5     | 176       | SH  | DEFINED |
| INTUIT INC                     | EQUITY       | 461202103 | 14    | 459       | SH  | SOLE    |
| INTUIT INC                     | EQUITY       | 461202103 | 12036 | 394,488   | SH  | SOLE    |
| INTUITIVE SURGICAL INC         | EQUITY       | 46120E602 | 8449  | 88,099    | SH  | SOLE    |
| INVACARE CORP                  | EQUITY       | 461203101 | 637   | 25,945    | SH  | SOLE    |
| INVENTIV HEALTH INC            | EQUITY       | 46122E105 | 862   | 24,394    | SH  | SOLE    |
| INVERNESS MEDICAL INNOVATIONS  | EQUITY       | 46126P106 | 903   | 23,343    | SH  | SOLE    |
| INVESTMENT GRADE MUNICIPAL INC | EQUITY       | 461368102 | 10    | 756       | SH  | DEFINED |
| INVESTMENT TECHNOLOGY GROUP IN | EQUITY       | 46145F105 | 379   | 8,840     | SH  | SOLE    |
| INVESTTOOLS INC                | EQUITY       | 46145P103 | 519   | 37,652    | SH  | SOLE    |
| INVESTORS BANCORP INC          | EQUITY       | 46146P102 | 698   | 44,382    | SH  | SOLE    |
| INVESTORS FINANCIAL SERVICES C | EQUITY       | 461915100 | 6933  | 162,490   | SH  | SOLE    |
| INVESTORS REAL ESTATE TRUST    | EQUITY       | 461730103 | 400   | 39,008    | SH  | SOLE    |
| INVITROGEN CORP                | EQUITY       | 46185R100 | 6369  | 112,555   | SH  | SOLE    |
| INVITROGEN CORP                | EQUITY       | 46185R100 | 6927  | 122,400   | SH  | SOLE    |
| IONATRON INC                   | EQUITY       | 462070103 | 107   | 26,089    | SH  | SOLE    |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| IOWA TELECOMMUNICATIONS SERVIC | EQUITY | 462594201 | 10400  | 527,651   | SH | SOLE    |
| IPASS INC                      | EQUITY | 46261V108 | 320    | 54,472    | SH | SOLE    |
| IPCS INC                       | EQUITY | 44980Y305 | 149164 | 2,694,440 | SH | SOLE    |
| IPSCO INC                      | EQUITY | 462622101 | 87     | 920       | SH | OTHER   |
| IRIS INTERNATIONAL INC         | EQUITY | 46270W105 | 184    | 14,550    | SH | SOLE    |
| IROBOT CORP                    | EQUITY | 462726100 | 171    | 9,476     | SH | SOLE    |
| IRON MOUNTAIN INC              | EQUITY | 462846106 | 5      | 117       | SH | DEFINED |
| IRON MOUNTAIN INC              | EQUITY | 462846106 | 114    | 2,755     | SH | SOLE    |
| IRWIN FINANCIAL CORP           | EQUITY | 464119106 | 381    | 16,829    | SH | SOLE    |
| ISHARES COHEN & STEERS REALTY  | EQUITY | 464287564 | 341    | 3,397     | SH | DEFINED |
| ISHARES COMEX GOLD TRUST       | EQUITY | 464285105 | 1583   | 25,021    | SH | DEFINED |
| ISHARES DOW JONES SELECT DIVID | EQUITY | 464287168 | 10169  | 143,767   | SH | DEFINED |
| ISHARES DOW JONES US AEROSPACE | EQUITY | 464288760 | 24     | 450       | SH | DEFINED |
| ISHARES DOW JONES US BASIC MAT | EQUITY | 464287838 | 1964   | 33,243    | SH | DEFINED |
| ISHARES DOW JONES US CONSUMER  | EQUITY | 464287812 | 2020   | 33,853    | SH | DEFINED |
| ISHARES DOW JONES US ENERGY SE | EQUITY | 464287796 | 341    | 3,345     | SH | DEFINED |
| ISHARES DOW JONES US FINANCIAL | EQUITY | 464287770 | 270    | 2,018     | SH | DEFINED |
| ISHARES DOW JONES US FINANCIAL | EQUITY | 464287788 | 1100   | 9,350     | SH | DEFINED |
| ISHARES DOW JONES US HEALTHCAR | EQUITY | 464287762 | 2228   | 33,591    | SH | DEFINED |
| ISHARES DOW JONES US INDUSTRIA | EQUITY | 464287754 | 63     | 972       | SH | DEFINED |
| ISHARES DOW JONES US OIL & GAS | EQUITY | 464288851 | 5      | 100       | SH | DEFINED |
| ISHARES DOW JONES US PHARMACEU | EQUITY | 464288836 | 2      | 30        | SH | DEFINED |
| ISHARES DOW JONES US REAL ESTA | EQUITY | 464287739 | 175    | 2,105     | SH | DEFINED |
| ISHARES DOW JONES US TECHNOLOG | EQUITY | 464287721 | 138    | 2,535     | SH | DEFINED |
| ISHARES DOW JONES US TOTAL MAR | EQUITY | 464287846 | 264    | 3,840     | SH | DEFINED |
| ISHARES DOW JONES US UTILITIES | EQUITY | 464287697 | 949    | 10,557    | SH | DEFINED |
| ISHARES FTSE/XINHUA CHINA 25 I | EQUITY | 464287184 | 96     | 860       | SH | DEFINED |
| ISHARES GOLDMAN SACHS NATURAL  | EQUITY | 464287374 | 1761   | 17,330    | SH | DEFINED |
| ISHARES GOLDMAN SACHS NETWORKI | EQUITY | 464287531 | 1682   | 52,272    | SH | DEFINED |
| ISHARES GOLDMAN SACHS SEMICOND | EQUITY | 464287523 | 1334   | 21,871    | SH | DEFINED |
| ISHARES GOLDMAN SACHS TECHNOLO | EQUITY | 464287549 | 1932   | 37,567    | SH | DEFINED |
| ISHARES IBOXX \$ INVESTOP      | EQUITY | 464287242 | 71     | 663       | SH | DEFINED |
| ISHARES LEHMAN 1-3 YEAR TREASU | EQUITY | 464287457 | 1451   | 18,152    | SH | DEFINED |
| ISHARES LEHMAN 20+ YEAR TREASU | EQUITY | 464287432 | 1216   | 13,755    | SH | DEFINED |
| ISHARES LEHMAN 7-10 YEAR TREAS | EQUITY | 464287440 | 211    | 2,562     | SH | DEFINED |
| ISHARES LEHMAN AGGREGATE BOND  | EQUITY | 464287226 | 1051   | 10,541    | SH | DEFINED |
| ISHARES LEHMAN TREASURY INFLAT | EQUITY | 464287176 | 1623   | 16,423    | SH | DEFINED |
| ISHARES MORNINGSTAR LARGE GROW | EQUITY | 464287119 | 26     | 408       | SH | DEFINED |
| ISHARES MORNINGSTAR LARGE VALU | EQUITY | 464288109 | 89     | 1,064     | SH | DEFINED |
| ISHARES MORNINGSTAR MID CORE I | EQUITY | 464288208 | 12     | 140       | SH | DEFINED |
| ISHARES MORNINGSTAR MID GROWTH | EQUITY | 464288307 | 34     | 405       | SH | DEFINED |
| ISHARES MORNINGSTAR MID VALUE  | EQUITY | 464288406 | 36     | 418       | SH | DEFINED |
| ISHARES MORNINGSTAR SMALL CORE | EQUITY | 464288505 | 26     | 296       | SH | DEFINED |
| ISHARES MORNINGSTAR SMALL GROW | EQUITY | 464288604 | 22     | 292       | SH | DEFINED |
| ISHARES MORNINGSTAR SMALL VALU | EQUITY | 464288703 | 372    | 4,500     | SH | DEFINED |
| ISHARES MSCI AUSTRALIA INDEX F | EQUITY | 464286103 | 1332   | 56,689    | SH | DEFINED |
| ISHARES MSCI BRAZIL INDEX FUND | EQUITY | 464286400 | 448    | 9,599     | SH | DEFINED |
| ISHARES MSCI EAFE GROWTH INDEX | EQUITY | 464288885 | 2482   | 36,373    | SH | DEFINED |
| ISHARES MSCI EAFE INDEX FUND   | EQUITY | 464287465 | 1708   | 23,319    | SH | DEFINED |
| ISHARES MSCI EAFE INDEX FUND   | EQUITY | 464287465 | 27765  | 379,200   | SH | SOLE    |
| ISHARES MSCI EAFE VALUE INDEX  | EQUITY | 464288877 | 73     | 1,007     | SH | DEFINED |
| ISHARES MSCI EMERGING MARKETS  | EQUITY | 464287234 | 2191   | 19,170    | SH | DEFINED |
| ISHARES MSCI EMU INDEX FUND    | EQUITY | 464286608 | 181    | 1,750     | SH | DEFINED |
| ISHARES MSCI GERMANY INDEX FUN | EQUITY | 464286806 | 16     | 600       | SH | DEFINED |
| ISHARES MSCI HONG KONG INDEX F | EQUITY | 464286871 | 2637   | 164,800   | SH | SOLE    |
| ISHARES MSCI JAPAN INDEX FUND  | EQUITY | 464286848 | 17     | 1,200     | SH | DEFINED |
| ISHARES MSCI JAPAN INDEX FUND  | EQUITY | 464286848 | 19188  | 1,350,300 | SH | SOLE    |
| ISHARES MSCI MALAYSIA INDEX FU | EQUITY | 464286830 | 21     | 2,300     | SH | DEFINED |



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|                                |        |           |       |         |    |         |
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| ISHARES MSCI MEXICO INDEX FUND | EQUITY | 464286822 | 828   | 16,156  | SH | DEFINED |
| ISHARES MSCI PACIFIC EX-JAPAN  | EQUITY | 464286665 | 18    | 147     | SH | DEFINED |
| ISHARES MSCI SINGAPORE INDEX F | EQUITY | 464286673 | 1027  | 91,655  | SH | DEFINED |
| ISHARES MSCI SOUTH AFRICA INDE | EQUITY | 464286780 | 14    | 120     | SH | DEFINED |
| ISHARES MSCI SOUTH KOREA INDEX | EQUITY | 464286772 | 173   | 3,501   | SH | DEFINED |
| ISHARES MSCI UNITED KINGDOM IN | EQUITY | 464286699 | 891   | 38,041  | SH | DEFINED |
| ISHARES NASDAQ BIOTECHNOLOGY I | EQUITY | 464287556 | 1110  | 14,272  | SH | DEFINED |
| ISHARES RUSSELL 1000 GROWTH IN | EQUITY | 464287614 | 758   | 13,776  | SH | DEFINED |
| ISHARES RUSSELL 1000 VALUE IND | EQUITY | 464287598 | 2774  | 33,540  | SH | DEFINED |
| ISHARES RUSSELL 2000 GROWTH IN | EQUITY | 464287648 | 52    | 660     | SH | DEFINED |
| ISHARES RUSSELL 2000 INDEX FUN | EQUITY | 464287655 | 207   | 2,651   | SH | DEFINED |
| ISHARES RUSSELL 2000 INDEX FUN | EQUITY | 464287655 | 2637  | 33,800  | SH | SOLE    |
| ISHARES RUSSELL 2000 VALUE IND | EQUITY | 464287630 | 444   | 5,548   | SH | DEFINED |
| ISHARES RUSSELL 3000 VALUE IND | EQUITY | 464287663 | 134   | 1,247   | SH | DEFINED |
| ISHARES RUSSELL MICROCAP INDEX | EQUITY | 464288869 | 45    | 770     | SH | DEFINED |
| ISHARES RUSSELL MIDCAP GROWTH  | EQUITY | 464287481 | 189   | 1,833   | SH | DEFINED |
| ISHARES RUSSELL MIDCAP INDEX F | EQUITY | 464287499 | 71    | 709     | SH | DEFINED |
| ISHARES RUSSELL MIDCAP VALUE I | EQUITY | 464287473 | 332   | 2,265   | SH | DEFINED |
| ISHARES S&P 100 INDEX FUND     | EQUITY | 464287101 | 20    | 300     | SH | DEFINED |
| ISHARES S&P 500 GROWTH INDEX F | EQUITY | 464287309 | 963   | 14,830  | SH | DEFINED |
| ISHARES S&P 500 INDEX FUND/US  | EQUITY | 464287200 | 1372  | 9,659   | SH | DEFINED |
| ISHARES S&P 500 VALUE INDEX FU | EQUITY | 464287408 | 1073  | 13,960  | SH | DEFINED |
| ISHARES S&P GLOBAL 100 INDEX F | EQUITY | 464287572 | 21    | 285     | SH | DEFINED |
| ISHARES S&P GLOBAL 100 INDEX F | EQUITY | 464287572 | 208   | 2,800   | SH | SOLE    |
| ISHARES S&P GLOBAL CONSUMER ST | EQUITY | 464288737 | 66    | 1,240   | SH | DEFINED |
| ISHARES S&P GLOBAL ENERGY SECT | EQUITY | 464287341 | 37    | 331     | SH | DEFINED |
| ISHARES S&P GLOBAL FINANCIALS  | EQUITY | 464287333 | 121   | 1,335   | SH | DEFINED |
| ISHARES S&P GLOBAL TELECOMMUNI | EQUITY | 464287275 | 68    | 1,068   | SH | DEFINED |
| ISHARES S&P LATIN AMERICA 40 I | EQUITY | 464287390 | 228   | 1,339   | SH | DEFINED |
| ISHARES S&P MIDCAP 400 GROWTH  | EQUITY | 464287606 | 34    | 430     | SH | DEFINED |
| ISHARES S&P MIDCAP 400 INDEX F | EQUITY | 464287507 | 383   | 4,782   | SH | DEFINED |
| ISHARES S&P MIDCAP 400/BARRA V | EQUITY | 464287705 | 198   | 2,498   | SH | DEFINED |
| ISHARES S&P SMALLCAP 600 INDEX | EQUITY | 464287804 | 447   | 6,780   | SH | DEFINED |
| ISHARES S&P SMALLCAP 600 VALUE | EQUITY | 464287879 | 1349  | 17,904  | SH | DEFINED |
| ISHARES S&P SMALLCAP 600/BARRA | EQUITY | 464287887 | 1023  | 7,998   | SH | DEFINED |
| ISHARES SILVER TRUST           | EQUITY | 46428Q109 | 462   | 3,593   | SH | DEFINED |
| ISIS PHARMACEUTICALS INC       | EQUITY | 464330109 | 678   | 60,969  | SH | SOLE    |
| ISLE OF CAPRI CASINOS INC      | EQUITY | 464592104 | 347   | 13,060  | SH | SOLE    |
| ISOLAGEN INC                   | EQUITY | 46488N103 | 4     | 1,225   | SH | DEFINED |
| ISTAR FINANCIAL INC            | EQUITY | 45031U101 | 188   | 3,924   | SH | SOLE    |
| ITC HOLDINGS CORP              | EQUITY | 465685105 | 604   | 15,136  | SH | SOLE    |
| ITLA CAPITAL CORP              | EQUITY | 450565106 | 268   | 4,630   | SH | SOLE    |
| ITRON INC                      | EQUITY | 465741106 | 1097  | 21,168  | SH | SOLE    |
| ITT CORP                       | EQUITY | 450911102 | 29    | 518     | SH | DEFINED |
| ITT CORP                       | EQUITY | 450911102 | 27720 | 487,865 | SH | SOLE    |
| ITT CORP                       | EQUITY | 450911102 | 53583 | 943,032 | SH | SOLE    |
| ITT EDUCATIONAL SERVICES INC   | EQUITY | 45068B109 | 5822  | 87,723  | SH | SOLE    |
| IVANHOE ENERGY INC             | EQUITY | 465790103 | 13    | 10,000  | SH | DEFINED |
| IVANHOE MINES LTD/CA           | EQUITY | 46579N103 | 37    | 3,727   | SH | OTHER   |
| IXIA                           | EQUITY | 45071R109 | 343   | 35,695  | SH | SOLE    |
| IXYS CORP                      | EQUITY | 46600W106 | 201   | 22,591  | SH | SOLE    |
| J CREW GROUP INC               | EQUITY | 46612H402 | 697   | 18,087  | SH | SOLE    |
| J&J SNACK FOODS CORP           | EQUITY | 466032109 | 475   | 11,474  | SH | SOLE    |
| J2 GLOBAL COMMUNICATIONS INC   | EQUITY | 46626E205 | 7     | 270     | SH | DEFINED |
| J2 GLOBAL COMMUNICATIONS INC   | EQUITY | 46626E205 | 1130  | 41,473  | SH | SOLE    |
| JABIL CIRCUIT INC              | EQUITY | 466313103 | 6     | 243     | SH | SOLE    |
| JABIL CIRCUIT INC              | EQUITY | 466313103 | 22    | 900     | SH | DEFINED |
| JABIL CIRCUIT INC              | EQUITY | 466313103 | 2062  | 83,978  | SH | SOLE    |

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|--------------------------------|--------|-----------|--------|-----------|----|---------|
| JACK HENRY & ASSOCIATES INC    | EQUITY | 426281101 | 5269   | 246,233   | SH | SOLE    |
| JACK IN THE BOX INC            | EQUITY | 466367109 | 14     | 227       | SH | DEFINED |
| JACK IN THE BOX INC            | EQUITY | 466367109 | 3180   | 52,105    | SH | SOLE    |
| JACKSON HEWITT TAX SERVICE INC | EQUITY | 468202106 | 931    | 27,406    | SH | SOLE    |
| JACOBS ENGINEERING GROUP INC   | EQUITY | 469814107 | 11212  | 137,508   | SH | SOLE    |
| JACUZZI BRANDS INC             | EQUITY | 469865109 | 807    | 64,920    | SH | SOLE    |
| JAKKS PACIFIC INC              | EQUITY | 47012E106 | 504    | 23,081    | SH | SOLE    |
| JAMES RIVER COAL CO            | EQUITY | 470355207 | 129    | 13,850    | SH | SOLE    |
| JAMES RIVER GROUP INC          | EQUITY | 470359100 | 248    | 7,681     | SH | SOLE    |
| JANUS CAPITAL GROUP INC        | EQUITY | 47102X105 | 6      | 261       | SH | SOLE    |
| JANUS CAPITAL GROUP INC        | EQUITY | 47102X105 | 2588   | 119,882   | SH | SOLE    |
| JARDEN CORP                    | EQUITY | 471109108 | 49     | 1,406     | SH | SOLE    |
| JB HUNT TRANSPORT SERVICES INC | EQUITY | 445658107 | 4      | 200       | SH | DEFINED |
| JB HUNT TRANSPORT SERVICES INC | EQUITY | 445658107 | 5027   | 242,031   | SH | SOLE    |
| JC PENNEY CO INC               | EQUITY | 708160106 | 23     | 296       | SH | SOLE    |
| JC PENNEY CO INC               | EQUITY | 708160106 | 793    | 10,250    | SH | DEFINED |
| JC PENNEY CO INC               | EQUITY | 708160106 | 7988   | 103,254   | SH | SOLE    |
| JDA SOFTWARE GROUP INC         | EQUITY | 46612K108 | 1002   | 72,801    | SH | SOLE    |
| JDS UNIPHASE CORP              | EQUITY | 46612J507 | 4      | 270       | SH | DEFINED |
| JDS UNIPHASE CORP              | EQUITY | 46612J507 | 5      | 278       | SH | SOLE    |
| JDS UNIPHASE CORP              | EQUITY | 46612J507 | 1606   | 96,401    | SH | SOLE    |
| JEFFERIES GROUP INC            | EQUITY | 472319102 | 5820   | 217,000   | SH | SOLE    |
| JEFFERIES GROUP INC            | EQUITY | 472319102 | 6357   | 237,015   | SH | SOLE    |
| JER INVESTORS TRUST INC        | EQUITY | 46614H301 | 443    | 21,415    | SH | SOLE    |
| JETBLUE AIRWAYS CORP           | EQUITY | 477143101 | 7810   | 549,976   | SH | SOLE    |
| JM SMUCKER CO/THE              | EQUITY | 832696405 | 5      | 107       | SH | DEFINED |
| JM SMUCKER CO/THE              | EQUITY | 832696405 | 6443   | 132,930   | SH | SOLE    |
| JO-ANN STORES INC              | EQUITY | 47758P307 | 492    | 20,006    | SH | SOLE    |
| JOHN H HARLAND CO              | EQUITY | 412693103 | 1125   | 22,416    | SH | SOLE    |
| JOHN HANCOCK INCOME SECURITIES | EQUITY | 410123103 | 42     | 2,875     | SH | DEFINED |
| JOHN HANCOCK PATRIOT PREMIUM D | EQUITY | 41013T105 | 526    | 45,852    | SH | DEFINED |
| JOHN HANCOCK PREFERRED INCOME  | EQUITY | 41013X106 | 585    | 22,985    | SH | DEFINED |
| JOHN HANCOCK TAX-ADVANTAGED DI | EQUITY | 41013V100 | 15     | 738       | SH | DEFINED |
| JOHN WILEY & SONS INC          | EQUITY | 968223206 | 3946   | 102,563   | SH | SOLE    |
| JOHNSON & JOHNSON              | EQUITY | 478160104 | 545    | 8,257     | SH | DEFINED |
| JOHNSON & JOHNSON              | EQUITY | 478160104 | 50048  | 758,068   | SH | SOLE    |
| JOHNSON & JOHNSON              | EQUITY | 478160104 | 205893 | 3,118,652 | SH | SOLE    |
| JOHNSON CONTROLS INC           | EQUITY | 478366107 | 22     | 258       | SH | SOLE    |
| JOHNSON CONTROLS INC           | EQUITY | 478366107 | 7301   | 84,978    | SH | SOLE    |
| JONES APPAREL GROUP INC        | EQUITY | 480074103 | 5      | 145       | SH | SOLE    |
| JONES APPAREL GROUP INC        | EQUITY | 480074103 | 1730   | 51,740    | SH | SOLE    |
| JONES LANG LASALLE INC         | EQUITY | 48020Q107 | 31     | 334       | SH | DEFINED |
| JONES LANG LASALLE INC         | EQUITY | 48020Q107 | 79     | 860       | SH | SOLE    |
| JONES SODA CO                  | EQUITY | 48023P106 | 259    | 21,017    | SH | SOLE    |
| JOS A BANK CLOTHIERS INC       | EQUITY | 480838101 | 440    | 14,990    | SH | SOLE    |
| JOURNAL COMMUNICATIONS INC     | EQUITY | 481130102 | 13     | 1,000     | SH | DEFINED |
| JOURNAL COMMUNICATIONS INC     | EQUITY | 481130102 | 460    | 36,467    | SH | SOLE    |
| JOURNAL REGISTER CO            | EQUITY | 481138105 | 243    | 33,314    | SH | SOLE    |
| JOY GLOBAL INC                 | EQUITY | 481165108 | 61     | 1,260     | SH | DEFINED |
| JOY GLOBAL INC                 | EQUITY | 481165108 | 13672  | 282,831   | SH | SOLE    |
| JPMORGAN CHASE & CO            | EQUITY | 46625H100 | 1564   | 32,385    | SH | DEFINED |
| JPMORGAN CHASE & CO            | EQUITY | 46625H100 | 24373  | 504,608   | SH | SOLE    |
| JPMORGAN CHASE & CO            | EQUITY | 46625H100 | 227150 | 4,702,897 | SH | SOLE    |
| JUNIPER NETWORKS INC           | EQUITY | 48203R104 | 14     | 745       | SH | SOLE    |
| JUNIPER NETWORKS INC           | EQUITY | 48203R104 | 5646   | 298,106   | SH | SOLE    |
| JUPITERMEDIA CORP              | EQUITY | 48207D101 | 144    | 18,127    | SH | SOLE    |
| K&F INDUSTRIES HOLDINGS INC    | EQUITY | 482241106 | 355    | 15,637    | SH | SOLE    |
| K2 INC                         | EQUITY | 482732104 | 520    | 39,429    | SH | SOLE    |

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| KADANT INC                     | EQUITY | 48282T104 | 276   | 11,335  | SH | SOLE    |
| KAISER ALUMINUM CORP           | EQUITY | 483007704 | 3790  | 67,700  | SH | SOLE    |
| KAMAN CORP                     | EQUITY | 483548103 | 451   | 20,122  | SH | SOLE    |
| KANBAY INTERNATIONAL INC       | EQUITY | 48369P207 | 796   | 27,658  | SH | SOLE    |
| KANSAS CITY LIFE INSURANCE CO  | EQUITY | 484836101 | 167   | 3,338   | SH | SOLE    |
| KANSAS CITY SOUTHERN           | EQUITY | 485170302 | 66    | 2,286   | SH | SOLE    |
| KAYDON CORP                    | EQUITY | 486587108 | 936   | 23,544  | SH | SOLE    |
| KAYNE ANDERSON MLP INVESTMENT  | EQUITY | 486606106 | 53    | 1,600   | SH | DEFINED |
| KB HOME                        | EQUITY | 48666K109 | 1866  | 36,396  | SH | SOLE    |
| KB HOME                        | EQUITY | 48666K109 | 4103  | 80,003  | SH | SOLE    |
| KBR INC                        | EQUITY | 48242W106 | 22    | 836     | SH | SOLE    |
| KBW INC                        | EQUITY | 482423100 | 166   | 5,663   | SH | SOLE    |
| KEANE INC                      | EQUITY | 486665102 | 1     | 100     | SH | DEFINED |
| KEANE INC                      | EQUITY | 486665102 | 1285  | 107,871 | SH | SOLE    |
| KEARNY FINANCIAL CORP          | EQUITY | 487169104 | 292   | 18,185  | SH | SOLE    |
| KELLOGG CO                     | EQUITY | 487836108 | 757   | 15,131  | SH | SOLE    |
| KELLOGG CO                     | EQUITY | 487836108 | 5418  | 108,221 | SH | SOLE    |
| KELLWOOD CO                    | EQUITY | 488044108 | 1775  | 54,570  | SH | SOLE    |
| KELLY SERVICES INC             | EQUITY | 488152208 | 1905  | 65,835  | SH | SOLE    |
| KEMET CORP                     | EQUITY | 488360108 | 1994  | 273,178 | SH | SOLE    |
| KENDLE INTERNATIONAL INC       | EQUITY | 48880L107 | 321   | 10,213  | SH | SOLE    |
| KENEXA CORP                    | EQUITY | 488879107 | 437   | 13,130  | SH | SOLE    |
| KENNAMETAL INC                 | EQUITY | 489170100 | 5325  | 90,485  | SH | SOLE    |
| KENNETH COLE PRODUCTIONS INC   | EQUITY | 193294105 | 183   | 7,620   | SH | SOLE    |
| KENSEY NASH CORP               | EQUITY | 490057106 | 306   | 9,632   | SH | SOLE    |
| KERYX BIOPHARMACEUTICALS INC   | EQUITY | 492515101 | 279   | 21,000  | SH | SOLE    |
| KERYX BIOPHARMACEUTICALS INC   | EQUITY | 492515101 | 481   | 36,138  | SH | SOLE    |
| KEYCORP                        | EQUITY | 493267108 | 20    | 529     | SH | SOLE    |
| KEYCORP                        | EQUITY | 493267108 | 9633  | 253,296 | SH | SOLE    |
| KEYSPAN CORP                   | EQUITY | 49337W100 | 10    | 231     | SH | SOLE    |
| KEYSPAN CORP                   | EQUITY | 49337W100 | 8596  | 208,748 | SH | SOLE    |
| KEYSTONE AUTOMOTIVE INDUSTRIES | EQUITY | 49338N109 | 459   | 13,500  | SH | SOLE    |
| KEYSTONE AUTOMOTIVE INDUSTRIES | EQUITY | 49338N109 | 2709  | 79,700  | SH | SOLE    |
| KFORCE INC                     | EQUITY | 493732101 | 295   | 24,213  | SH | SOLE    |
| KIMBALL INTERNATIONAL INC      | EQUITY | 494274103 | 500   | 20,556  | SH | SOLE    |
| KIMBERLY-CLARK CORP            | EQUITY | 494368103 | 4425  | 65,125  | SH | SOLE    |
| KIMBERLY-CLARK CORP            | EQUITY | 494368103 | 13802 | 203,119 | SH | SOLE    |
| KIMCO REALTY CORP              | EQUITY | 49446R109 | 13    | 298     | SH | SOLE    |
| KIMCO REALTY CORP              | EQUITY | 49446R109 | 9422  | 209,609 | SH | SOLE    |
| KINDER MORGAN ENERGY PARTNERS  | EQUITY | 494550106 | 10    | 200     | SH | DEFINED |
| KINDER MORGAN INC              | EQUITY | 49455P101 | 15    | 141     | SH | SOLE    |
| KINDER MORGAN INC              | EQUITY | 49455P101 | 32    | 300     | SH | DEFINED |
| KINDER MORGAN INC              | EQUITY | 49455P101 | 15483 | 146,411 | SH | SOLE    |
| KINDER MORGAN MANAGEMENT LLC   | EQUITY | 49455U100 | 1799  | 39,392  | SH | DEFINED |
| KINDRED HEALTHCARE INC         | EQUITY | 494580103 | 600   | 23,771  | SH | SOLE    |
| KINETIC CONCEPTS INC           | EQUITY | 49460W208 | 1371  | 34,674  | SH | SOLE    |
| KING PHARMACEUTICALS INC       | EQUITY | 495582108 | 5     | 320     | SH | SOLE    |
| KING PHARMACEUTICALS INC       | EQUITY | 495582108 | 3653  | 229,490 | SH | SOLE    |
| KINGSWAY FINANCIAL SERVICES IN | EQUITY | 496904103 | 1900  | 91,100  | SH | OTHER   |
| KINROSS GOLD CORP              | EQUITY | 496902404 | 2564  | 216,226 | SH | OTHER   |
| KIRBY CORP                     | EQUITY | 497266106 | 798   | 23,367  | SH | SOLE    |
| KITE REALTY GROUP TRUST        | EQUITY | 49803T102 | 444   | 23,823  | SH | SOLE    |
| KKR FINANCIAL CORP             | EQUITY | 482476306 | 36    | 1,340   | SH | DEFINED |
| KKR FINANCIAL CORP             | EQUITY | 482476306 | 1797  | 67,068  | SH | SOLE    |
| KLA-TENCOR CORP                | EQUITY | 482480100 | 13    | 262     | SH | SOLE    |
| KLA-TENCOR CORP                | EQUITY | 482480100 | 5365  | 107,841 | SH | SOLE    |
| KNBT BANCORP INC               | EQUITY | 482921103 | 407   | 24,313  | SH | SOLE    |
| KNIGHT CAPITAL GROUP INC       | EQUITY | 499005106 | 1671  | 87,192  | SH | SOLE    |

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|--------------------------------|--------|-----------|-------|-----------|----|---------|
| KNIGHT CAPITAL GROUP INC       | EQUITY | 499005106 | 9671  | 504,500   | SH | SOLE    |
| KNIGHT TRANSPORTATION INC      | EQUITY | 499064103 | 815   | 47,814    | SH | SOLE    |
| KNOLL INC                      | EQUITY | 498904200 | 558   | 25,384    | SH | SOLE    |
| KNOT INC/THE                   | EQUITY | 499184109 | 389   | 14,817    | SH | SOLE    |
| KOHL'S CORP                    | EQUITY | 500255104 | 27    | 400       | SH | DEFINED |
| KOHL'S CORP                    | EQUITY | 500255104 | 4026  | 58,831    | SH | SOLE    |
| KOHL'S CORP                    | EQUITY | 500255104 | 40771 | 595,810   | SH | SOLE    |
| KOMAG INC                      | EQUITY | 500453204 | 972   | 25,652    | SH | SOLE    |
| KOPIN CORP                     | EQUITY | 500600101 | 203   | 56,800    | SH | SOLE    |
| KOPPERS HOLDINGS INC           | EQUITY | 50060P106 | 217   | 8,331     | SH | SOLE    |
| KORN/FERRY INTERNATIONAL       | EQUITY | 500643200 | 3041  | 132,429   | SH | SOLE    |
| KRAFT FOODS INC                | EQUITY | 50075N104 | 363   | 10,157    | SH | SOLE    |
| KRAFT FOODS INC                | EQUITY | 50075N104 | 7718  | 216,200   | SH | SOLE    |
| KRISPY KREME DOUGHNUTS INC     | EQUITY | 501014104 | 510   | 45,963    | SH | SOLE    |
| KROGER CO/THE                  | EQUITY | 501044101 | 9     | 370       | SH | DEFINED |
| KROGER CO/THE                  | EQUITY | 501044101 | 1173  | 50,845    | SH | SOLE    |
| KROGER CO/THE                  | EQUITY | 501044101 | 24525 | 1,063,056 | SH | SOLE    |
| KRONOS INC/MA                  | EQUITY | 501052104 | 983   | 26,757    | SH | SOLE    |
| KRONOS WORLDWIDE INC           | EQUITY | 50105F105 | 67    | 2,056     | SH | SOLE    |
| K-SWISS INC                    | EQUITY | 482686102 | 666   | 21,653    | SH | SOLE    |
| KULICKE & SOFFA INDUSTRIES INC | EQUITY | 501242101 | 397   | 47,276    | SH | SOLE    |
| KV PHARMACEUTICAL CO           | EQUITY | 482740206 | 769   | 32,355    | SH | SOLE    |
| KYPHON INC                     | EQUITY | 501577100 | 1493  | 36,967    | SH | SOLE    |
| L-1 IDENTITY SOLUTIONS INC     | EQUITY | 50212A106 | 819   | 54,103    | SH | SOLE    |
| L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 502424104 | 8     | 100       | SH | DEFINED |
| L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 502424104 | 4743  | 57,997    | SH | SOLE    |
| L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 502424104 | 8298  | 101,465   | SH | SOLE    |
| LABOR READY INC                | EQUITY | 505401208 | 835   | 45,573    | SH | SOLE    |
| LABORATORY CORP OF AMERICA HOL | EQUITY | 50540R409 | 12    | 165       | SH | SOLE    |
| LABORATORY CORP OF AMERICA HOL | EQUITY | 50540R409 | 4193  | 57,072    | SH | SOLE    |
| LABRANCHE & CO INC             | EQUITY | 505447102 | 434   | 44,184    | SH | SOLE    |
| LACLEDE GROUP INC/THE          | EQUITY | 505597104 | 621   | 17,727    | SH | SOLE    |
| LADISH CO INC                  | EQUITY | 505754200 | 436   | 11,759    | SH | SOLE    |
| LADISH CO INC                  | EQUITY | 505754200 | 1209  | 32,600    | SH | SOLE    |
| LAIDLAW INTERNATIONAL INC      | EQUITY | 50730R102 | 13825 | 454,326   | SH | SOLE    |
| LAKELAND BANCORP INC           | EQUITY | 511637100 | 238   | 15,998    | SH | SOLE    |
| LAKELAND FINANCIAL CORP        | EQUITY | 511656100 | 257   | 10,069    | SH | SOLE    |
| LAKES ENTERTAINMENT INC        | EQUITY | 51206P109 | 205   | 18,992    | SH | SOLE    |
| LAM RESEARCH CORP              | EQUITY | 512807108 | 18141 | 358,370   | SH | SOLE    |
| LAMAR ADVERTISING CO           | EQUITY | 512815101 | 424   | 6,480     | SH | SOLE    |
| LAMSON & SESSIONS CO/THE       | EQUITY | 513696104 | 280   | 11,533    | SH | SOLE    |
| LANCASTER COLONY CORP          | EQUITY | 513847103 | 3304  | 74,558    | SH | SOLE    |
| LANCASTER COLONY CORP          | EQUITY | 513847103 | 7311  | 165,000   | SH | SOLE    |
| LANCE INC                      | EQUITY | 514606102 | 509   | 25,347    | SH | SOLE    |
| LANDAMERICA FINANCIAL GROUP IN | EQUITY | 514936103 | 939   | 14,871    | SH | SOLE    |
| LANDAUER INC                   | EQUITY | 51476K103 | 397   | 7,564     | SH | SOLE    |
| LANDRY'S RESTAURANTS INC       | EQUITY | 51508L103 | 1106  | 36,746    | SH | SOLE    |
| LANDRY'S RESTAURANTS INC       | EQUITY | 51508L103 | 1146  | 38,100    | SH | SOLE    |
| LANDSTAR SYSTEM INC            | EQUITY | 515098101 | 54    | 1,417     | SH | SOLE    |
| LAS VEGAS SANDS CORP           | EQUITY | 517834107 | 2568  | 28,700    | SH | SOLE    |
| LASALLE HOTEL PROPERTIES       | EQUITY | 517942108 | 1531  | 33,382    | SH | SOLE    |
| LATTICE SEMICONDUCTOR CORP     | EQUITY | 518415104 | 2328  | 359,224   | SH | SOLE    |
| LAUREATE EDUCATION INC         | EQUITY | 518613104 | 5817  | 119,617   | SH | SOLE    |
| LAWSON PRODUCTS                | EQUITY | 520776105 | 162   | 3,540     | SH | SOLE    |
| LAWSON SOFTWARE INC            | EQUITY | 52078P102 | 769   | 104,020   | SH | SOLE    |
| LAWSON SOFTWARE INC            | EQUITY | 52078P102 | 1943  | 262,900   | SH | SOLE    |
| LAYNE CHRISTENSEN CO           | EQUITY | 521050104 | 327   | 9,969     | SH | SOLE    |
| LA-Z-BOY INC                   | EQUITY | 505336107 | 1168  | 98,433    | SH | SOLE    |

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|                                |              |           |       |         |     |         |
|--------------------------------|--------------|-----------|-------|---------|-----|---------|
| LB FOSTER CO                   | EQUITY       | 350060109 | 221   | 8,517   | SH  | SOLE    |
| LCA-VISION INC                 | EQUITY       | 501803308 | 596   | 17,345  | SH  | SOLE    |
| LEAP WIRELESS INTERNATIONAL IN | EQUITY       | 521863308 | 95    | 1,600   | SH  | SOLE    |
| LEAPFROG ENTERPRISES INC       | EQUITY       | 52186N106 | 271   | 28,584  | SH  | SOLE    |
| LEAR CORP                      | EQUITY       | 521865105 | 6244  | 211,444 | SH  | SOLE    |
| LECG CORP                      | EQUITY       | 523234102 | 378   | 20,444  | SH  | SOLE    |
| LEE ENTERPRISES INC            | EQUITY       | 523768109 | 4468  | 143,855 | SH  | SOLE    |
| LEGG MASON INC                 | EQUITY       | 524901105 | 5744  | 60,428  | SH  | SOLE    |
| LEGG MASON INC                 | EQUITY       | 524901105 | 13447 | 141,473 | SH  | SOLE    |
| LEGGETT & PLATT INC            | EQUITY       | 524660107 | 6     | 236     | SH  | SOLE    |
| LEGGETT & PLATT INC            | EQUITY       | 524660107 | 1982  | 82,922  | SH  | SOLE    |
| LEHMAN BROTHERS HOLDINGS INC   | EQUITY       | 524908100 | 55    | 698     | SH  | SOLE    |
| LEHMAN BROTHERS HOLDINGS INC   | EQUITY       | 524908100 | 17942 | 229,670 | SH  | SOLE    |
| LENNAR CORP                    | EQUITY       | 526057104 | 10    | 182     | SH  | SOLE    |
| LENNAR CORP                    | EQUITY       | 526057104 | 3344  | 63,752  | SH  | SOLE    |
| LENNOX INTERNATIONAL INC       | EQUITY       | 526107107 | 63    | 2,047   | SH  | SOLE    |
| LEUCADIA NATIONAL CORP         | EQUITY       | 527288104 | 85    | 3,000   | SH  | DEFINED |
| LEUCADIA NATIONAL CORP         | EQUITY       | 527288104 | 10704 | 379,568 | SH  | SOLE    |
| LEVEL 3 COMMUNICATIONS INC     | EQUITY       | 52729N100 | 509   | 90,828  | SH  | SOLE    |
| LEVEL 3 COMMUNICATIONS INC     | EQUITY       | 52729N100 | 3785  | 675,900 | SH  | SOLE    |
| LEVITT CORP                    | EQUITY       | 52742P108 | 166   | 13,595  | SH  | SOLE    |
| LEXICON GENETICS INC           | EQUITY       | 528872104 | 230   | 63,617  | SH  | SOLE    |
| LEXMARK INTERNATIONAL INC      | EQUITY       | 529771107 | 9     | 129     | SH  | SOLE    |
| LEXMARK INTERNATIONAL INC      | EQUITY       | 529771107 | 11    | 150     | SH  | DEFINED |
| LEXMARK INTERNATIONAL INC      | EQUITY       | 529771107 | 3298  | 45,048  | SH  | SOLE    |
| LHC GROUP INC                  | EQUITY       | 50187A107 | 281   | 9,872   | SH  | SOLE    |
| LIBBEY INC                     | EQUITY       | 529898108 | 12    | 994     | SH  | DEFINED |
| LIBERTY ALL STAR EQUITY        | EQUITY       | 530158104 | 5     | 580     | SH  | DEFINED |
| LIBERTY GLOBAL INC             | EQUITY       | 530555101 | 743   | 25,478  | SH  | SOLE    |
| LIBERTY MEDIA CORP-- CAPITAL   | EQUITY       | 53071M302 | 478   | 4,882   | SH  | SOLE    |
| LIBERTY MEDIA CORP-- INTERACTI | EQUITY       | 53071M104 | 1349  | 62,534  | SH  | SOLE    |
| LIBERTY MEDIA LLC              | FIXED INCOME | 530718AF2 | 4     | 3,000   | PRN | DEFINED |
| LIBERTY PROPERTY TRUST         | EQUITY       | 531172104 | 10393 | 211,495 | SH  | SOLE    |
| LIFE TIME FITNESS INC          | EQUITY       | 53217R207 | 1233  | 25,408  | SH  | SOLE    |
| LIFECCELL CORP                 | EQUITY       | 531927101 | 677   | 28,060  | SH  | SOLE    |
| LIFEPOINT HOSPITALS INC        | EQUITY       | 53219L109 | 12    | 370     | SH  | DEFINED |
| LIFEPOINT HOSPITALS INC        | EQUITY       | 53219L109 | 4514  | 133,951 | SH  | SOLE    |
| LIFETIME BRANDS INC            | EQUITY       | 53222Q103 | 154   | 9,366   | SH  | SOLE    |
| LIGHTBRIDGE INC                | EQUITY       | 532226107 | 309   | 22,796  | SH  | SOLE    |
| LIN TV CORP                    | EQUITY       | 532774106 | 228   | 22,948  | SH  | SOLE    |
| LINCARE HOLDINGS INC           | EQUITY       | 532791100 | 6410  | 160,900 | SH  | SOLE    |
| LINCARE HOLDINGS INC           | EQUITY       | 532791100 | 8593  | 215,698 | SH  | SOLE    |
| LINCOLN EDUCATIONAL SERVICES C | EQUITY       | 533535100 | 50    | 3,737   | SH  | SOLE    |
| LINCOLN ELECTRIC HOLDINGS INC  | EQUITY       | 533900106 | 2     | 30      | SH  | DEFINED |
| LINCOLN ELECTRIC HOLDINGS INC  | EQUITY       | 533900106 | 6001  | 99,320  | SH  | SOLE    |
| LINCOLN NATIONAL CORP          | EQUITY       | 534187109 | 25    | 378     | SH  | SOLE    |
| LINCOLN NATIONAL CORP          | EQUITY       | 534187109 | 8315  | 125,233 | SH  | SOLE    |
| LINDSAY CORP                   | EQUITY       | 535555106 | 314   | 9,603   | SH  | SOLE    |
| LINEAR TECHNOLOGY CORP         | EQUITY       | 535678106 | 12    | 394     | SH  | SOLE    |
| LINEAR TECHNOLOGY CORP         | EQUITY       | 535678106 | 4801  | 158,351 | SH  | SOLE    |
| LIONBRIDGE TECHNOLOGIES        | EQUITY       | 536252109 | 320   | 49,626  | SH  | SOLE    |
| LIQUIDITY SERVICES INC         | EQUITY       | 53635B107 | 111   | 6,442   | SH  | SOLE    |
| LITHIA MOTORS INC              | EQUITY       | 536797103 | 379   | 13,179  | SH  | SOLE    |
| LITTELFUSE INC                 | EQUITY       | 537008104 | 594   | 18,647  | SH  | SOLE    |
| LIVE NATION INC                | EQUITY       | 538034109 | 1192  | 53,220  | SH  | SOLE    |
| LIZ CLAIBORNE INC              | EQUITY       | 539320101 | 6     | 135     | SH  | SOLE    |
| LIZ CLAIBORNE INC              | EQUITY       | 539320101 | 2077  | 47,802  | SH  | SOLE    |
| LKQ CORP                       | EQUITY       | 501889208 | 1677  | 72,953  | SH  | SOLE    |

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|                                |              |           |       |         |     |         |
|--------------------------------|--------------|-----------|-------|---------|-----|---------|
| LLOYDS TSB GROUP PLC           | EQUITY       | 539439109 | 23    | 500     | SH  | DEFINED |
| LMI AEROSPACE INC              | EQUITY       | 502079106 | 3673  | 237,300 | SH  | SOLE    |
| LOCKHEED MARTIN CORP           | FIXED INCOME | 539830AP4 | 4     | 3,000   | PRN | DEFINED |
| LOCKHEED MARTIN CORP           | EQUITY       | 539830109 | 38    | 410     | SH  | DEFINED |
| LOCKHEED MARTIN CORP           | FIXED INCOME | 539830AP4 | 995   | 750,000 | PRN | SOLE    |
| LOCKHEED MARTIN CORP           | EQUITY       | 539830109 | 1397  | 15,169  | SH  | SOLE    |
| LOCKHEED MARTIN CORP           | EQUITY       | 539830109 | 14182 | 154,039 | SH  | SOLE    |
| LODGENET ENTERTAINMENT CORP    | EQUITY       | 540211109 | 346   | 13,831  | SH  | SOLE    |
| LODGIAN INC                    | EQUITY       | 54021P403 | 236   | 17,339  | SH  | SOLE    |
| LOEWS CORP                     | EQUITY       | 540424108 | 25    | 602     | SH  | SOLE    |
| LOEWS CORP                     | EQUITY       | 540424108 | 52    | 1,265   | SH  | DEFINED |
| LOEWS CORP                     | EQUITY       | 540424108 | 8505  | 205,092 | SH  | SOLE    |
| LOEWS CORP-- CAROLINA GROUP    | EQUITY       | 540424207 | 596   | 9,216   | SH  | SOLE    |
| LOGITECH INTERNATIONAL SA      | EQUITY       | H50430232 | 18    | 610     | SH  | DEFINED |
| LOJACK CORP                    | EQUITY       | 539451104 | 1496  | 87,573  | SH  | SOLE    |
| LONE STAR TECHNOLOGIES INC     | EQUITY       | 542312103 | 1244  | 25,687  | SH  | SOLE    |
| LONGS DRUG STORES CORP         | EQUITY       | 543162101 | 2143  | 50,555  | SH  | SOLE    |
| LONGVIEW FIBRE CO              | EQUITY       | 543213102 | 4530  | 206,360 | SH  | SOLE    |
| LOOPNET INC                    | EQUITY       | 543524300 | 696   | 46,458  | SH  | SOLE    |
| LORAL SPACE & COMMUNICATIONS I | EQUITY       | 543881106 | 17393 | 427,140 | SH  | SOLE    |
| LOUISIANA-PACIFIC CORP         | EQUITY       | 546347105 | 6461  | 300,100 | SH  | SOLE    |
| LOUISIANA-PACIFIC CORP         | EQUITY       | 546347105 | 7139  | 331,601 | SH  | SOLE    |
| LOWE'S COS INC                 | EQUITY       | 548661107 | 79    | 2,549   | SH  | DEFINED |
| LOWE'S COS INC                 | EQUITY       | 548661107 | 2938  | 94,306  | SH  | SOLE    |
| LOWE'S COS INC                 | EQUITY       | 548661107 | 22887 | 734,721 | SH  | SOLE    |
| LSI INDUSTRIES INC             | EQUITY       | 50216C108 | 355   | 17,875  | SH  | SOLE    |
| LSI LOGIC CORP                 | FIXED INCOME | 502161AJ1 | 1     | 1,000   | PRN | DEFINED |
| LSI LOGIC CORP                 | EQUITY       | 502161102 | 5     | 528     | SH  | SOLE    |
| LSI LOGIC CORP                 | EQUITY       | 502161102 | 1382  | 153,536 | SH  | SOLE    |
| LTC PROPERTIES INC             | EQUITY       | 502175102 | 534   | 19,569  | SH  | SOLE    |
| LTD BRANDS INC                 | EQUITY       | 532716107 | 4533  | 156,649 | SH  | SOLE    |
| LTD BRANDS INC                 | EQUITY       | 532716107 | 6461  | 223,250 | SH  | SOLE    |
| LTX CORP                       | EQUITY       | 502392103 | 290   | 51,821  | SH  | SOLE    |
| LUBRIZOL CORP                  | EQUITY       | 549271104 | 8070  | 160,976 | SH  | SOLE    |
| LUBY'S INC                     | EQUITY       | 549282101 | 194   | 17,790  | SH  | SOLE    |
| LUFKIN INDUSTRIES INC          | EQUITY       | 549764108 | 719   | 12,379  | SH  | SOLE    |
| LUMINENT MORTGAGE CAPITAL INC  | EQUITY       | 550278303 | 2689  | 276,949 | SH  | SOLE    |
| LUMINEX CORP                   | EQUITY       | 55027E102 | 338   | 26,628  | SH  | SOLE    |
| LYONDELL CHEMICAL CO           | EQUITY       | 552078107 | 21    | 835     | SH  | DEFINED |
| LYONDELL CHEMICAL CO           | EQUITY       | 552078107 | 12640 | 494,331 | SH  | SOLE    |
| M&F WORLDWIDE CORP             | EQUITY       | 552541104 | 223   | 8,827   | SH  | SOLE    |
| M&T BANK CORP                  | EQUITY       | 55261F104 | 12    | 102     | SH  | SOLE    |
| M&T BANK CORP                  | EQUITY       | 55261F104 | 26332 | 215,557 | SH  | SOLE    |
| M/I HOMES INC                  | EQUITY       | 55305B101 | 386   | 10,103  | SH  | SOLE    |
| MACATAWA BANK CORP             | EQUITY       | 554225102 | 257   | 12,086  | SH  | SOLE    |
| MACDERMID INC                  | EQUITY       | 554273102 | 789   | 23,131  | SH  | SOLE    |
| MACERICH CO/THE                | EQUITY       | 554382101 | 4674  | 53,995  | SH  | SOLE    |
| MACK-CALI REALTY CORP          | EQUITY       | 554489104 | 7470  | 146,465 | SH  | SOLE    |
| MACROVISION CORP               | EQUITY       | 555904101 | 4556  | 161,231 | SH  | SOLE    |
| MADISON STRATEGIC SECTOR PREMI | EQUITY       | 558268108 | 268   | 13,000  | SH  | DEFINED |
| MAF BANCORP INC                | EQUITY       | 55261R108 | 1253  | 28,043  | SH  | SOLE    |
| MAGELLAN HEALTH SERVICES INC   | EQUITY       | 559079207 | 1337  | 30,931  | SH  | SOLE    |
| MAGELLAN MIDSTREAM PARTNERS LP | EQUITY       | 559080106 | 27    | 700     | SH  | DEFINED |
| MAGELLAN MIDSTREAM PARTNERS LP | EQUITY       | 559080106 | 3088  | 80,000  | SH  | SOLE    |
| MAGMA DESIGN AUTOMATION INC    | EQUITY       | 559181102 | 265   | 29,650  | SH  | SOLE    |
| MAGNA ENTERTAINMENT CORP       | EQUITY       | 559211107 | 150   | 33,229  | SH  | SOLE    |
| MAGNA INTERNATIONAL INC        | EQUITY       | 559222401 | 178   | 2,207   | SH  | OTHER   |
| MAIDENFORM BRANDS INC          | EQUITY       | 560305104 | 221   | 12,221  | SH  | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| MAINSOURCE FINANCIAL GROUP INC | EQUITY | 56062Y102 | 266   | 15,730  | SH | SOLE    |
| MANHATTAN ASSOCIATES INC       | EQUITY | 562750109 | 690   | 22,939  | SH | SOLE    |
| MANITOWOC CO INC/THE           | EQUITY | 563571108 | 472   | 7,948   | SH | DEFINED |
| MANITOWOC CO INC/THE           | EQUITY | 563571108 | 1603  | 26,971  | SH | SOLE    |
| MANNATECH INC                  | EQUITY | 563771104 | 200   | 13,589  | SH | SOLE    |
| MANNKIND CORP                  | EQUITY | 56400P201 | 432   | 26,217  | SH | SOLE    |
| MANOR CARE INC                 | EQUITY | 564055101 | 5     | 97      | SH | SOLE    |
| MANOR CARE INC                 | EQUITY | 564055101 | 1582  | 33,707  | SH | SOLE    |
| MANPOWER INC                   | EQUITY | 56418H100 | 8     | 102     | SH | DEFINED |
| MANPOWER INC                   | EQUITY | 56418H100 | 14838 | 198,031 | SH | SOLE    |
| MANTECH INTERNATIONAL CORP     | EQUITY | 564563104 | 555   | 15,076  | SH | SOLE    |
| MANULIFE FINANCIAL CORP        | EQUITY | 56501R106 | 27    | 790     | SH | DEFINED |
| MANULIFE FINANCIAL CORP        | EQUITY | 56501R106 | 4380  | 129,712 | SH | OTHER   |
| MAPINFO CORP                   | EQUITY | 565105103 | 321   | 24,606  | SH | SOLE    |
| MARATHON OIL CORP              | EQUITY | 565849106 | 43    | 463     | SH | SOLE    |
| MARATHON OIL CORP              | EQUITY | 565849106 | 15431 | 166,823 | SH | SOLE    |
| MARCHEX INC                    | EQUITY | 56624R108 | 257   | 19,202  | SH | SOLE    |
| MARCUS CORP                    | EQUITY | 566330106 | 887   | 34,674  | SH | SOLE    |
| MARINE PRODUCTS CORP           | EQUITY | 568427108 | 120   | 10,221  | SH | SOLE    |
| MARINEMAX INC                  | EQUITY | 567908108 | 359   | 13,835  | SH | SOLE    |
| MARINEMAX INC                  | EQUITY | 567908108 | 5303  | 204,500 | SH | SOLE    |
| MARINER ENERGY INC             | EQUITY | 56845T305 | 1197  | 61,080  | SH | SOLE    |
| MARKEL CORP                    | EQUITY | 570535104 | 152   | 317     | SH | SOLE    |
| MARKETAXESS HOLDINGS INC       | EQUITY | 57060D108 | 350   | 25,762  | SH | SOLE    |
| MARKWEST HYDROCARBON INC       | EQUITY | 570762104 | 252   | 5,191   | SH | SOLE    |
| MARLIN BUSINESS SERVICES CORP  | EQUITY | 571157106 | 240   | 9,987   | SH | SOLE    |
| MARRIOTT INTERNATIONAL INC     | EQUITY | 571903202 | 21    | 443     | SH | SOLE    |
| MARRIOTT INTERNATIONAL INC     | EQUITY | 571903202 | 6935  | 145,323 | SH | SOLE    |
| MARSH & MCLENNAN COS INC       | EQUITY | 571748102 | 22    | 726     | SH | SOLE    |
| MARSH & MCLENNAN COS INC       | EQUITY | 571748102 | 7814  | 254,856 | SH | SOLE    |
| MARSHALL & ILSLEY CORP         | EQUITY | 571834100 | 122   | 2,536   | SH | SOLE    |
| MARSHALL & ILSLEY CORP         | EQUITY | 571834100 | 5746  | 119,441 | SH | SOLE    |
| MARTEK BIOSCIENCES CORP        | EQUITY | 572901106 | 2355  | 100,891 | SH | SOLE    |
| MARTEN TRANSPORT LTD           | EQUITY | 573075108 | 240   | 12,897  | SH | SOLE    |
| MARTHA STEWART LIVING OMNIMEDI | EQUITY | 573083102 | 2     | 100     | SH | DEFINED |
| MARTHA STEWART LIVING OMNIMEDI | EQUITY | 573083102 | 464   | 21,181  | SH | SOLE    |
| MARTHA STEWART LIVING OMNIMEDI | EQUITY | 573083102 | 6196  | 282,900 | SH | SOLE    |
| MARTIN MARIETTA MATERIALS INC  | EQUITY | 573284106 | 10921 | 105,099 | SH | SOLE    |
| MARVEL ENTERTAINMENT INC       | EQUITY | 57383T103 | 1058  | 39,301  | SH | SOLE    |
| MARVELL TECHNOLOGY GROUP LTD   | EQUITY | G5876H105 | 3024  | 157,600 | SH | SOLE    |
| MASCO CORP                     | EQUITY | 574599106 | 5447  | 182,347 | SH | SOLE    |
| MASCO CORP                     | EQUITY | 574599106 | 6285  | 210,419 | SH | SOLE    |
| MASSEY ENERGY CO               | EQUITY | 576206106 | 46    | 1,970   | SH | SOLE    |
| MASTEC INC                     | EQUITY | 576323109 | 389   | 33,737  | SH | SOLE    |
| MASTERCARD INC                 | EQUITY | 57636Q104 | 1268  | 12,877  | SH | SOLE    |
| MATERIALS SELECT SECTOR SPDR F | EQUITY | 81369Y100 | 515   | 14,792  | SH | DEFINED |
| MATRIA HEALTHCARE INC          | EQUITY | 576817209 | 505   | 17,573  | SH | SOLE    |
| MATRIA HEALTHCARE INC          | EQUITY | 576817209 | 661   | 23,000  | SH | SOLE    |
| MATRIX SERVICE CO              | EQUITY | 576853105 | 309   | 19,195  | SH | SOLE    |
| MATTEL INC                     | EQUITY | 577081102 | 11    | 502     | SH | SOLE    |
| MATTEL INC                     | EQUITY | 577081102 | 35    | 1,548   | SH | DEFINED |
| MATTEL INC                     | EQUITY | 577081102 | 6613  | 291,848 | SH | SOLE    |
| MATTHEWS INTERNATIONAL CORP    | EQUITY | 577128101 | 1055  | 26,809  | SH | SOLE    |
| MATTSON TECHNOLOGY INC         | EQUITY | 577223100 | 409   | 43,923  | SH | SOLE    |
| MAUI LAND & PINEAPPLE CO INC   | EQUITY | 577345101 | 99    | 2,915   | SH | SOLE    |
| MAXIM INTEGRATED PRODUCTS INC  | EQUITY | 57772K101 | 13    | 422     | SH | SOLE    |
| MAXIM INTEGRATED PRODUCTS INC  | EQUITY | 57772K101 | 5334  | 174,206 | SH | SOLE    |
| MAXIMUS INC                    | EQUITY | 577933104 | 553   | 17,957  | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| MAXWELL TECHNOLOGIES INC       | EQUITY | 577767106 | 166   | 11,910    | SH | SOLE    |
| MAXYGEN INC                    | EQUITY | 577776107 | 268   | 24,865    | SH | SOLE    |
| MB FINANCIAL INC               | EQUITY | 55264U108 | 892   | 23,717    | SH | SOLE    |
| MBIA INC                       | EQUITY | 55262C100 | 13    | 178       | SH | SOLE    |
| MBIA INC                       | EQUITY | 55262C100 | 4602  | 62,989    | SH | SOLE    |
| MBT FINANCIAL CORP             | EQUITY | 578877102 | 188   | 12,276    | SH | SOLE    |
| MCAFFEE INC                    | EQUITY | 579064106 | 12    | 430       | SH | DEFINED |
| MCAFFEE INC                    | EQUITY | 579064106 | 10545 | 371,552   | SH | SOLE    |
| MCCLATCHY CO                   | EQUITY | 579489105 | 80    | 1,853     | SH | SOLE    |
| MCCORMICK & CO INC/MD          | EQUITY | 579780206 | 7     | 173       | SH | SOLE    |
| MCCORMICK & CO INC/MD          | EQUITY | 579780206 | 2423  | 62,831    | SH | SOLE    |
| MCCORMICK & SCHMICK'S SEAFOOD  | EQUITY | 579793100 | 241   | 10,020    | SH | SOLE    |
| MCDATA CORP                    | EQUITY | 580031201 | 2900  | 522,544   | SH | SOLE    |
| MCDONALD'S CORP                | EQUITY | 580135101 | 45    | 1,010     | SH | DEFINED |
| MCDONALD'S CORP                | EQUITY | 580135101 | 9319  | 210,229   | SH | SOLE    |
| MCDONALD'S CORP                | EQUITY | 580135101 | 76089 | 1,716,429 | SH | SOLE    |
| MCG CAPITAL CORP               | EQUITY | 58047P107 | 2935  | 144,455   | SH | SOLE    |
| MCGRATH RENTCORP               | EQUITY | 580589109 | 563   | 18,386    | SH | SOLE    |
| MCGRAW-HILL COS INC/THE        | EQUITY | 580645109 | 32    | 467       | SH | SOLE    |
| MCGRAW-HILL COS INC/THE        | EQUITY | 580645109 | 10391 | 152,757   | SH | SOLE    |
| MCKESSON CORP                  | EQUITY | 58155Q103 | 20    | 390       | SH | SOLE    |
| MCKESSON CORP                  | EQUITY | 58155Q103 | 10994 | 216,840   | SH | SOLE    |
| MCMORAN EXPLORATION CO         | EQUITY | 582411104 | 289   | 20,301    | SH | SOLE    |
| MDC HOLDINGS INC               | EQUITY | 552676108 | 4617  | 80,921    | SH | SOLE    |
| MDS INC                        | EQUITY | 55269P302 | 50    | 2,759     | SH | OTHER   |
| MDU RESOURCES GROUP INC        | EQUITY | 552690109 | 10850 | 423,152   | SH | SOLE    |
| MEADOWBROOK INSURANCE GROUP IN | EQUITY | 58319P108 | 210   | 21,219    | SH | SOLE    |
| MEADWESTVACO CORP              | EQUITY | 583334107 | 7     | 239       | SH | SOLE    |
| MEADWESTVACO CORP              | EQUITY | 583334107 | 1429  | 47,528    | SH | DEFINED |
| MEADWESTVACO CORP              | EQUITY | 583334107 | 2551  | 84,872    | SH | SOLE    |
| MEASUREMENT SPECIALTIES INC    | EQUITY | 583421102 | 251   | 11,619    | SH | SOLE    |
| MECHEL                         | EQUITY | 583840103 | 1529  | 60,000    | SH | SOLE    |
| MEDALLION FINANCIAL CORP       | EQUITY | 583928106 | 151   | 12,197    | SH | SOLE    |
| MEDAREX INC                    | EQUITY | 583916101 | 1511  | 102,155   | SH | SOLE    |
| MEDCATH CORP                   | EQUITY | 58404W109 | 307   | 11,206    | SH | SOLE    |
| MEDCO HEALTH SOLUTIONS INC     | EQUITY | 58405U102 | 10    | 192       | SH | DEFINED |
| MEDCO HEALTH SOLUTIONS INC     | EQUITY | 58405U102 | 6809  | 127,406   | SH | SOLE    |
| MEDCO HEALTH SOLUTIONS INC     | EQUITY | 58405U102 | 21648 | 405,086   | SH | SOLE    |
| MEDIA GENERAL INC              | EQUITY | 584404107 | 2750  | 73,985    | SH | SOLE    |
| MEDIACOM COMMUNICATIONS CORP   | EQUITY | 58446K105 | 374   | 46,524    | SH | SOLE    |
| MEDICAL ACTION INDUSTRIES INC  | EQUITY | 58449L100 | 249   | 7,733     | SH | SOLE    |
| MEDICINES CO/THE               | EQUITY | 584688105 | 1326  | 41,816    | SH | SOLE    |
| MEDICIS PHARMACEUTICAL CORP    | EQUITY | 584690309 | 6052  | 172,262   | SH | SOLE    |
| MEDIFAST INC                   | EQUITY | 58470H101 | 124   | 9,842     | SH | SOLE    |
| MEDIMMUNE INC                  | EQUITY | 584699102 | 648   | 20,015    | SH | SOLE    |
| MEDIMMUNE INC                  | EQUITY | 584699102 | 3997  | 123,493   | SH | SOLE    |
| MEDIS TECHNOLOGIES LTD         | EQUITY | 58500P107 | 301   | 17,296    | SH | SOLE    |
| MEDTRONIC INC                  | EQUITY | 585055106 | 16    | 307       | SH | DEFINED |
| MEDTRONIC INC                  | EQUITY | 585055106 | 14732 | 275,316   | SH | SOLE    |
| MEDTRONIC INC                  | EQUITY | 585055106 | 26557 | 496,306   | SH | SOLE    |
| MELLON FINANCIAL CORP          | EQUITY | 58551A108 | 23    | 542       | SH | SOLE    |
| MELLON FINANCIAL CORP          | EQUITY | 58551A108 | 8261  | 195,992   | SH | SOLE    |
| MEMC ELECTRONIC MATERIALS INC  | EQUITY | 552715104 | 311   | 7,950     | SH | DEFINED |
| MEMC ELECTRONIC MATERIALS INC  | EQUITY | 552715104 | 15180 | 387,827   | SH | SOLE    |
| MEN'S WEARHOUSE INC            | EQUITY | 587118100 | 20    | 530       | SH | DEFINED |
| MEN'S WEARHOUSE INC            | EQUITY | 587118100 | 1519  | 39,703    | SH | SOLE    |
| MENTOR CORP                    | EQUITY | 587188103 | 1480  | 30,285    | SH | SOLE    |
| MENTOR GRAPHICS CORP           | EQUITY | 587200106 | 4649  | 257,872   | SH | SOLE    |



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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| MERCANTILE BANK CORP           | EQUITY | 587376104 | 252    | 6,679     | SH | SOLE    |
| MERCANTILE BANKSHARES CORP     | EQUITY | 587405101 | 19567  | 418,177   | SH | SOLE    |
| MERCER INTERNATIONAL INC       | EQUITY | 588056101 | 271    | 22,815    | SH | SOLE    |
| MERCK & CO INC                 | EQUITY | 589331107 | 488    | 11,195    | SH | DEFINED |
| MERCK & CO INC                 | EQUITY | 589331107 | 10320  | 236,692   | SH | SOLE    |
| MERCK & CO INC                 | EQUITY | 589331107 | 55507  | 1,273,105 | SH | SOLE    |
| MERCURY COMPUTER SYSTEMS INC   | EQUITY | 589378108 | 236    | 17,681    | SH | SOLE    |
| MERCURY GENERAL CORP           | EQUITY | 589400100 | 4366   | 82,800    | SH | SOLE    |
| MEREDITH CORP                  | EQUITY | 589433101 | 3      | 51        | SH | SOLE    |
| MEREDITH CORP                  | EQUITY | 589433101 | 4248   | 75,388    | SH | SOLE    |
| MERGE TECHNOLOGIES INC         | EQUITY | 589981109 | 143    | 21,790    | SH | SOLE    |
| MERIDIAN BIOSCIENCE INC        | EQUITY | 589584101 | 430    | 17,512    | SH | SOLE    |
| MERIDIAN GOLD INC              | EQUITY | 589975101 | 7462   | 268,141   | SH | OTHER   |
| MERIDIAN RESOURCE CORP         | EQUITY | 58977Q109 | 226    | 73,107    | SH | SOLE    |
| MERIT MEDICAL SYSTEMS INC      | EQUITY | 589889104 | 1283   | 80,967    | SH | SOLE    |
| MERIT MEDICAL SYSTEMS INC      | EQUITY | 589889104 | 7334   | 463,000   | SH | SOLE    |
| MERITAGE HOMES CORP            | EQUITY | 59001A102 | 901    | 18,889    | SH | SOLE    |
| MERRILL LYNCH & CO INC         | EQUITY | 590188108 | 9      | 100       | SH | DEFINED |
| MERRILL LYNCH & CO INC         | EQUITY | 590188108 | 14194  | 152,464   | SH | SOLE    |
| MERRILL LYNCH & CO INC         | EQUITY | 590188108 | 39975  | 429,372   | SH | SOLE    |
| MESA AIR GROUP INC             | EQUITY | 590479101 | 244    | 28,505    | SH | SOLE    |
| METABASIS THERAPEUTICS INC     | EQUITY | 59101M105 | 128    | 17,059    | SH | SOLE    |
| METABOLIX INC                  | EQUITY | 591018809 | 108    | 5,678     | SH | SOLE    |
| METAL MANAGEMENT INC           | EQUITY | 591097209 | 823    | 21,741    | SH | SOLE    |
| METHANEX CORP                  | EQUITY | 59151K108 | 60     | 2,202     | SH | OTHER   |
| METHODE ELECTRONICS INC        | EQUITY | 591520200 | 336    | 31,053    | SH | SOLE    |
| METLIFE INC                    | EQUITY | 59156R108 | 9      | 150       | SH | DEFINED |
| METLIFE INC                    | EQUITY | 59156R108 | 5140   | 87,101    | SH | SOLE    |
| METLIFE INC                    | EQUITY | 59156R108 | 42698  | 723,576   | SH | SOLE    |
| METRETEK TECHNOLOGIES INC      | EQUITY | 59159Q107 | 161    | 13,100    | SH | SOLE    |
| METRETEK TECHNOLOGIES INC      | EQUITY | 59159Q107 | 3133   | 254,300   | SH | SOLE    |
| METROCORP BANCSHARES INC       | EQUITY | 591650106 | 121    | 5,761     | SH | SOLE    |
| METSO OYJ                      | EQUITY | 592671101 | 100    | 1,984     | SH | DEFINED |
| METTLER TOLEDO INTERNATIONAL I | EQUITY | 592688105 | 77     | 980       | SH | SOLE    |
| MFA MORTGAGE INVESTMENTS INC   | EQUITY | 55272X102 | 22     | 2,900     | SH | DEFINED |
| MFA MORTGAGE INVESTMENTS INC   | EQUITY | 55272X102 | 510    | 66,361    | SH | SOLE    |
| MFS MULTIMARKET INCOME TRUST   | EQUITY | 552737108 | 29     | 4,800     | SH | DEFINED |
| MGE ENERGY INC                 | EQUITY | 55277P104 | 622    | 17,012    | SH | SOLE    |
| MGI PHARMA INC                 | EQUITY | 552880106 | 14     | 760       | SH | DEFINED |
| MGI PHARMA INC                 | EQUITY | 552880106 | 1200   | 65,162    | SH | SOLE    |
| MGIC INVESTMENT CORP           | EQUITY | 552848103 | 7      | 109       | SH | SOLE    |
| MGIC INVESTMENT CORP           | EQUITY | 552848103 | 3111   | 49,738    | SH | SOLE    |
| MGM MIRAGE                     | EQUITY | 552953101 | 165    | 2,875     | SH | SOLE    |
| MGP INGREDIENTS INC            | EQUITY | 55302G103 | 259    | 11,434    | SH | SOLE    |
| MI DEVELOPMENTS INC            | EQUITY | 55304X104 | 26     | 735       | SH | OTHER   |
| MICREL INC                     | EQUITY | 594793101 | 2071   | 192,082   | SH | SOLE    |
| MICROCHIP TECHNOLOGY INC       | EQUITY | 595017104 | 1344   | 41,100    | SH | SOLE    |
| MICROCHIP TECHNOLOGY INC       | EQUITY | 595017104 | 29390  | 898,777   | SH | SOLE    |
| MICROFINANCIAL INC             | EQUITY | 595072109 | 4      | 1,000     | SH | DEFINED |
| MICRON TECHNOLOGY INC          | EQUITY | 595112103 | 14     | 994       | SH | SOLE    |
| MICRON TECHNOLOGY INC          | EQUITY | 595112103 | 27911  | 1,999,386 | SH | SOLE    |
| MICROS SYSTEMS INC             | EQUITY | 594901100 | 1711   | 32,461    | SH | SOLE    |
| MICROSEMI CORP                 | EQUITY | 595137100 | 1159   | 58,998    | SH | SOLE    |
| MICROSEMI CORP                 | EQUITY | 595137100 | 3311   | 168,500   | SH | SOLE    |
| MICROSOFT CORP                 | EQUITY | 594918104 | 2915   | 97,624    | SH | DEFINED |
| MICROSOFT CORP                 | EQUITY | 594918104 | 26419  | 884,772   | SH | SOLE    |
| MICROSOFT CORP                 | EQUITY | 594918104 | 277050 | 9,278,315 | SH | SOLE    |
| MICROSTRATEGY INC              | EQUITY | 594972408 | 951    | 8,344     | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| MICROTUNE INC                  | EQUITY | 59514P109 | 206   | 43,914    | SH | SOLE    |
| MICRUS ENDOVASCULAR CORP       | EQUITY | 59518V102 | 1193  | 62,500    | SH | SOLE    |
| MID-AMERICA APARTMENT COMMUNIT | EQUITY | 59522J103 | 1130  | 19,737    | SH | SOLE    |
| MIDAS INC                      | EQUITY | 595626102 | 1079  | 46,901    | SH | SOLE    |
| MIDCAP SPDR TRUST SERIES 1     | EQUITY | 595635103 | 264   | 1,803     | SH | DEFINED |
| MIDDLEBY CORP                  | EQUITY | 596278101 | 581   | 5,553     | SH | SOLE    |
| MIDLAND CO/THE                 | EQUITY | 597486109 | 407   | 9,695     | SH | SOLE    |
| MID-STATE BANCSHARES           | EQUITY | 595440108 | 678   | 18,639    | SH | SOLE    |
| MIDWAY GAMES INC               | EQUITY | 598148104 | 209   | 29,997    | SH | SOLE    |
| MIDWEST BANC HOLDINGS INC      | EQUITY | 598251106 | 378   | 15,910    | SH | SOLE    |
| MILLENNIUM PHARMACEUTICALS INC | EQUITY | 599902103 | 3     | 240       | SH | DEFINED |
| MILLENNIUM PHARMACEUTICALS INC | EQUITY | 599902103 | 8718  | 799,795   | SH | SOLE    |
| MILLER INDUSTRIES INC/TN       | EQUITY | 600551204 | 191   | 7,979     | SH | SOLE    |
| MILLIPORE CORP                 | EQUITY | 601073109 | 1621  | 24,338    | SH | SOLE    |
| MILLIPORE CORP                 | EQUITY | 601073109 | 3548  | 53,270    | SH | SOLE    |
| MILLS CORP/THE                 | EQUITY | 601148109 | 946   | 47,285    | SH | SOLE    |
| MINDSPEED TECHNOLOGIES INC     | EQUITY | 602682106 | 176   | 91,934    | SH | SOLE    |
| MINE SAFETY APPLIANCES CO      | EQUITY | 602720104 | 3485  | 95,083    | SH | SOLE    |
| MINERALS TECHNOLOGIES INC      | EQUITY | 603158106 | 3569  | 60,704    | SH | SOLE    |
| MIPS TECHNOLOGIES INC          | EQUITY | 604567107 | 303   | 36,476    | SH | SOLE    |
| MIRAMAR MINING CORP            | EQUITY | 60466E100 | 2307  | 506,200   | SH | OTHER   |
| MIRANT CORP                    | EQUITY | 60467R100 | 34164 | 1,082,174 | SH | SOLE    |
| MKS INSTRUMENTS INC            | EQUITY | 55306N104 | 686   | 30,378    | SH | SOLE    |
| MOBILE MINI INC                | EQUITY | 60740F105 | 793   | 29,445    | SH | SOLE    |
| MOBILE TELESYSTEMS OJSC        | EQUITY | 607409109 | 13840 | 275,750   | SH | SOLE    |
| MOBILITY ELECTRONICS INC       | EQUITY | 60741U101 | 77    | 23,124    | SH | SOLE    |
| MODINE MANUFACTURING CO        | EQUITY | 607828100 | 2593  | 103,605   | SH | SOLE    |
| MOHAWK INDUSTRIES INC          | EQUITY | 608190104 | 9363  | 125,078   | SH | SOLE    |
| MOLECULAR DEVICES CORP         | EQUITY | 60851C107 | 300   | 14,229    | SH | SOLE    |
| MOLEX INC                      | EQUITY | 608554101 | 6     | 187       | SH | SOLE    |
| MOLEX INC                      | EQUITY | 608554101 | 2046  | 64,688    | SH | SOLE    |
| MOLINA HEALTHCARE INC          | EQUITY | 60855R100 | 769   | 23,640    | SH | SOLE    |
| MOLSON COORS BREWING CO        | EQUITY | 60871R209 | 5     | 60        | SH | SOLE    |
| MOLSON COORS BREWING CO        | EQUITY | 60871R209 | 326   | 4,270     | SH | DEFINED |
| MOLSON COORS BREWING CO        | EQUITY | 60871R209 | 14742 | 192,857   | SH | SOLE    |
| MOMENTA PHARMACEUTICALS INC    | EQUITY | 60877T100 | 288   | 18,340    | SH | SOLE    |
| MONACO COACH CORP              | EQUITY | 60886R103 | 318   | 22,430    | SH | SOLE    |
| MONARCH CASINO & RESORT INC    | EQUITY | 609027107 | 206   | 8,643     | SH | SOLE    |
| MONEYGRAM INTERNATIONAL INC    | EQUITY | 60935Y109 | 6138  | 195,736   | SH | SOLE    |
| MONOGRAM BIOSCIENCES INC       | EQUITY | 60975U108 | 193   | 108,239   | SH | SOLE    |
| MONOLITHIC POWER SYSTEMS INC   | EQUITY | 609839105 | 202   | 18,146    | SH | SOLE    |
| MONRO MUFFLER INC              | EQUITY | 610236101 | 346   | 9,846     | SH | SOLE    |
| MONSANTO CO                    | EQUITY | 61166W101 | 2638  | 50,216    | SH | SOLE    |
| MONSANTO CO                    | EQUITY | 61166W101 | 12786 | 243,413   | SH | SOLE    |
| MONSTER WORLDWIDE INC          | EQUITY | 611742107 | 8     | 169       | SH | SOLE    |
| MONSTER WORLDWIDE INC          | EQUITY | 611742107 | 3064  | 65,700    | SH | SOLE    |
| MONTGOMERY STREET INCOME SECUR | EQUITY | 614115103 | 26    | 1,500     | SH | DEFINED |
| MOODY'S CORP                   | EQUITY | 615369105 | 10    | 152       | SH | DEFINED |
| MOODY'S CORP                   | EQUITY | 615369105 | 21    | 310       | SH | SOLE    |
| MOODY'S CORP                   | EQUITY | 615369105 | 19347 | 280,150   | SH | SOLE    |
| MOOG INC                       | EQUITY | 615394202 | 1171  | 30,663    | SH | SOLE    |
| MORGAN STANLEY                 | EQUITY | 617446448 | 8110  | 99,594    | SH | SOLE    |
| MORGAN STANLEY                 | EQUITY | 617446448 | 76660 | 941,416   | SH | SOLE    |
| MORGANS HOTEL GROUP CO         | EQUITY | 61748W108 | 256   | 15,145    | SH | SOLE    |
| MORNINGSTAR INC                | EQUITY | 617700109 | 531   | 11,780    | SH | SOLE    |
| MORTGAGEIT HOLDINGS INC        | EQUITY | 61915Q108 | 360   | 24,436    | SH | SOLE    |
| MORTON'S RESTAURANT GROUP INC  | EQUITY | 619430101 | 138   | 8,315     | SH | SOLE    |
| MORTON'S RESTAURANT GROUP INC  | EQUITY | 619430101 | 1550  | 93,100    | SH | SOLE    |

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|--------------------------------|--------|-----------|-------|-----------|----|---------|
| MOSAIC CO/THE                  | EQUITY | 61945A107 | 109   | 5,118     | SH | SOLE    |
| MOSYS INC                      | EQUITY | 619718109 | 9     | 1,000     | SH | DEFINED |
| MOSYS INC                      | EQUITY | 619718109 | 173   | 18,734    | SH | SOLE    |
| MOTOROLA INC                   | EQUITY | 620076109 | 32    | 1,555     | SH | DEFINED |
| MOTOROLA INC                   | EQUITY | 620076109 | 24361 | 1,184,861 | SH | SOLE    |
| MOTOROLA INC                   | EQUITY | 620076109 | 40700 | 1,979,566 | SH | SOLE    |
| MOVADO GROUP INC               | EQUITY | 624580106 | 430   | 14,837    | SH | SOLE    |
| MOVE INC                       | EQUITY | 62458M108 | 460   | 83,539    | SH | SOLE    |
| MPS GROUP INC                  | EQUITY | 553409103 | 4632  | 326,650   | SH | SOLE    |
| MRV COMMUNICATIONS INC         | EQUITY | 553477100 | 368   | 104,079   | SH | SOLE    |
| MSC INDUSTRIAL DIRECT CO       | EQUITY | 553530106 | 415   | 10,604    | SH | DEFINED |
| MSC INDUSTRIAL DIRECT CO       | EQUITY | 553530106 | 4929  | 125,909   | SH | SOLE    |
|                                |        |           |       |           |    |         |
| MSC.SOFTWARE CORP              | EQUITY | 553531104 | 7615  | 500,000   | SH | SOLE    |
| MTC TECHNOLOGIES INC           | EQUITY | 55377A106 | 198   | 8,407     | SH | SOLE    |
| MTR GAMING GROUP INC           | EQUITY | 553769100 | 230   | 18,823    | SH | SOLE    |
| MTS SYSTEMS CORP               | EQUITY | 553777103 | 590   | 15,279    | SH | SOLE    |
| MUELLER INDUSTRIES INC         | EQUITY | 624756102 | 975   | 30,744    | SH | SOLE    |
| MUELLER WATER PRODUCTS INC     | EQUITY | 624758207 | 53    | 3,590     | SH | SOLE    |
| MUELLER WATER PRODUCTS INC     | EQUITY | 624758108 | 310   | 20,858    | SH | SOLE    |
| MULTI-FINELINE ELECTRONIX INC  | EQUITY | 62541B101 | 140   | 6,924     | SH | SOLE    |
| MULTIMEDIA GAMES INC           | EQUITY | 625453105 | 220   | 22,895    | SH | SOLE    |
| MULTIMEDIA GAMES INC           | EQUITY | 625453105 | 793   | 82,600    | SH | SOLE    |
| MURPHY OIL CORP                | EQUITY | 626717102 | 13    | 246       | SH | SOLE    |
| MURPHY OIL CORP                | EQUITY | 626717102 | 4432  | 87,152    | SH | SOLE    |
| MVC CAPITAL INC                | EQUITY | 553829102 | 190   | 14,211    | SH | SOLE    |
| MWI VETERINARY SUPPLY INC      | EQUITY | 55402X105 | 150   | 4,650     | SH | SOLE    |
| MYERS INDUSTRIES INC           | EQUITY | 628464109 | 350   | 22,376    | SH | SOLE    |
| MYLAN LABORATORIES INC         | EQUITY | 628530107 | 6     | 279       | SH | SOLE    |
| MYLAN LABORATORIES INC         | EQUITY | 628530107 | 137   | 6,880     | SH | DEFINED |
| MYLAN LABORATORIES INC         | EQUITY | 628530107 | 5890  | 295,097   | SH | SOLE    |
| MYRIAD GENETICS INC            | EQUITY | 62855J104 | 754   | 24,100    | SH | SOLE    |
| MYRIAD GENETICS INC            | EQUITY | 62855J104 | 1032  | 32,974    | SH | SOLE    |
| NABI BIOPHARMACEUTICALS        | EQUITY | 629519109 | 339   | 50,022    | SH | SOLE    |
| NABORS INDUSTRIES LTD          | EQUITY | G6359F103 | 12    | 394       | SH | SOLE    |
| NABORS INDUSTRIES LTD          | EQUITY | G6359F103 | 22    | 740       | SH | DEFINED |
| NACCO INDUSTRIES INC           | EQUITY | 629579103 | 1176  | 8,606     | SH | SOLE    |
| NALCO HOLDING CO               | EQUITY | 62985Q101 | 52    | 2,552     | SH | SOLE    |
| NARA BANCORP INC               | EQUITY | 63080P105 | 370   | 17,678    | SH | SOLE    |
| NASB FINANCIAL INC             | EQUITY | 628968109 | 136   | 3,295     | SH | SOLE    |
| NASDAQ STOCK MARKET INC/THE    | EQUITY | 631103108 | 840   | 27,271    | SH | SOLE    |
| NASDAQ-100 TRUST SERIES 1      | EQUITY | 631100104 | 134   | 3,105     | SH | DEFINED |
| NASDAQ-100 TRUST SERIES 1      | EQUITY | 631100104 | 9525  | 220,700   | SH | SOLE    |
| NASH FINCH CO                  | EQUITY | 631158102 | 305   | 11,186    | SH | SOLE    |
| NASTECH PHARMACEUTICAL CO INC  | EQUITY | 631728409 | 274   | 18,092    | SH | SOLE    |
| NATCO GROUP INC                | EQUITY | 63227W203 | 391   | 12,250    | SH | SOLE    |
| NATIONAL BANK OF GREECE SA     | EQUITY | 633643408 | 328   | 35,235    | SH | DEFINED |
| NATIONAL BEVERAGE CORP         | EQUITY | 635017106 | 95    | 6,752     | SH | SOLE    |
| NATIONAL CITY CORP             | EQUITY | 635405103 | 30    | 832       | SH | SOLE    |
| NATIONAL CITY CORP             | EQUITY | 635405103 | 48723 | 1,332,690 | SH | SOLE    |
| NATIONAL FINANCIAL PARTNERS CO | EQUITY | 63607P208 | 1374  | 31,258    | SH | SOLE    |
| NATIONAL FUEL GAS CO           | EQUITY | 636180101 | 7431  | 192,823   | SH | SOLE    |
| NATIONAL HEALTHCARE CORP       | EQUITY | 635906100 | 297   | 5,379     | SH | SOLE    |
| NATIONAL INSTRUMENTS CORP      | EQUITY | 636518102 | 3611  | 132,551   | SH | SOLE    |
| NATIONAL INTERSTATE CORP       | EQUITY | 63654U100 | 320   | 13,184    | SH | SOLE    |
| NATIONAL OILWELL VARCO INC     | EQUITY | 637071101 | 14    | 231       | SH | SOLE    |
| NATIONAL OILWELL VARCO INC     | EQUITY | 637071101 | 7802  | 127,529   | SH | SOLE    |
| NATIONAL PENN BANCSHARES INC   | EQUITY | 637138108 | 125   | 6,180     | SH | DEFINED |
| NATIONAL PENN BANCSHARES INC   | EQUITY | 637138108 | 813   | 40,127    | SH | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| NATIONAL PRESTO INDUSTRIES INC | EQUITY | 637215104 | 239   | 3,994   | SH | SOLE    |
| NATIONAL RETAIL PROPERTIES INC | EQUITY | 637417106 | 1622  | 70,660  | SH | DEFINED |
| NATIONAL RETAIL PROPERTIES INC | EQUITY | 637417106 | 3326  | 144,918 | SH | SOLE    |
| NATIONAL SEMICONDUCTOR CORP    | EQUITY | 637640103 | 9     | 380     | SH | SOLE    |
| NATIONAL SEMICONDUCTOR CORP    | EQUITY | 637640103 | 16516 | 727,595 | SH | SOLE    |
| NATIONAL WESTERN LIFE INSURANC | EQUITY | 638522102 | 432   | 1,876   | SH | SOLE    |
| NATIONWIDE FINANCIAL SERVICES  | EQUITY | 638612101 | 93    | 1,713   | SH | SOLE    |
| NATIONWIDE HEALTH PROPERTIES I | EQUITY | 638620104 | 2026  | 67,038  | SH | SOLE    |
| NATUS MEDICAL INC              | EQUITY | 639050103 | 894   | 53,833  | SH | SOLE    |
| NAUTILUS INC                   | EQUITY | 63910B102 | 385   | 27,475  | SH | SOLE    |
| NAVIGANT CONSULTING INC        | EQUITY | 63935N107 | 3150  | 159,394 | SH | SOLE    |
| NAVIGANT CONSULTING INC        | EQUITY | 63935N107 | 4448  | 225,100 | SH | SOLE    |
| NAVIGATORS GROUP INC           | EQUITY | 638904102 | 523   | 10,858  | SH | SOLE    |
| NAVISTAR INTERNATIONAL CORP    | EQUITY | 63934E108 | 1734  | 51,880  | SH | SOLE    |
| NAVTEQ CORP                    | EQUITY | 63936L100 | 78    | 2,232   | SH | SOLE    |
| NBT BANCORP INC                | EQUITY | 628778102 | 115   | 4,500   | SH | DEFINED |
| NBT BANCORP INC                | EQUITY | 628778102 | 734   | 28,761  | SH | SOLE    |
| NBTY INC                       | EQUITY | 628782104 | 899   | 21,624  | SH | DEFINED |
| NBTY INC                       | EQUITY | 628782104 | 3514  | 84,539  | SH | SOLE    |
| NCI BUILDING SYSTEMS INC       | EQUITY | 628852105 | 884   | 17,073  | SH | SOLE    |
| NCR CORP                       | EQUITY | 62886E108 | 10    | 235     | SH | SOLE    |
| NCR CORP                       | EQUITY | 62886E108 | 3548  | 82,980  | SH | SOLE    |
| NDS GROUP PLC                  | EQUITY | 628891103 | 4645  | 96,200  | SH | SOLE    |
| NDS GROUP PLC                  | EQUITY | 628891103 | 14202 | 294,348 | SH | SOLE    |
| NEENAH PAPER INC               | EQUITY | 640079109 | 434   | 12,301  | SH | SOLE    |
| NEKTAR THERAPEUTICS            | EQUITY | 640268108 | 2353  | 154,704 | SH | SOLE    |
| NELNET INC                     | EQUITY | 64031N108 | 13    | 492     | SH | SOLE    |
| NEOWARE INC                    | EQUITY | 64065P102 | 217   | 16,438  | SH | SOLE    |
| NESS TECHNOLOGIES INC          | EQUITY | 64104X108 | 1955  | 137,103 | SH | SOLE    |
| NESS TECHNOLOGIES INC          | EQUITY | 64104X108 | 4982  | 349,400 | SH | SOLE    |
| NET 1 UEPS TECHNOLOGIES INC    | EQUITY | 64107N206 | 1188  | 40,197  | SH | SOLE    |
| NETBANK INC                    | EQUITY | 640933107 | 178   | 38,448  | SH | SOLE    |
| NETEASE.COM                    | EQUITY | 64110W102 | 34    | 1,805   | SH | DEFINED |
| NETFLIX INC                    | EQUITY | 64110L106 | 972   | 37,601  | SH | SOLE    |
| NETGEAR INC                    | EQUITY | 64111Q104 | 726   | 27,667  | SH | SOLE    |
| NETLOGIC MICROSYSTEMS INC      | EQUITY | 64118B100 | 287   | 13,249  | SH | SOLE    |
| NETRATINGS INC                 | EQUITY | 64116M108 | 194   | 11,057  | SH | SOLE    |
| NETSCOUT SYSTEMS INC           | EQUITY | 64115T104 | 179   | 21,524  | SH | SOLE    |
| NETWORK APPLIANCE INC          | EQUITY | 64120L104 | 19    | 492     | SH | SOLE    |
| NETWORK APPLIANCE INC          | EQUITY | 64120L104 | 13850 | 352,594 | SH | SOLE    |
| NEUROCRINE BIOSCIENCES INC     | EQUITY | 64125C109 | 327   | 31,373  | SH | SOLE    |
| NEUROMETRIX INC                | EQUITY | 641255104 | 155   | 10,363  | SH | SOLE    |
| NEUSTAR INC                    | EQUITY | 64126X201 | 1597  | 49,221  | SH | SOLE    |
| NEUSTAR INC                    | EQUITY | 64126X201 | 7218  | 222,500 | SH | SOLE    |
| NEW CENTURY FINANCIAL CORP     | EQUITY | 6435EV108 | 1022  | 32,358  | SH | SOLE    |
| NEW IRELAND FUND INC           | EQUITY | 645673104 | 252   | 6,836   | SH | DEFINED |
| NEW JERSEY RESOURCES CORP      | EQUITY | 646025106 | 1211  | 24,926  | SH | SOLE    |
| NEW PLAN EXCEL REALTY TRUST    | EQUITY | 648053106 | 6640  | 241,644 | SH | SOLE    |
| NEW RIVER PHARMACEUTICALS INC  | EQUITY | 648468205 | 726   | 13,261  | SH | SOLE    |
| NEW YORK & CO INC              | EQUITY | 649295102 | 235   | 17,980  | SH | SOLE    |
| NEW YORK COMMUNITY BANCORP INC | EQUITY | 649445103 | 1992  | 123,700 | SH | SOLE    |
| NEW YORK COMMUNITY BANCORP INC | EQUITY | 649445103 | 9802  | 608,825 | SH | SOLE    |
| NEW YORK TIMES CO              | EQUITY | 650111107 | 5     | 189     | SH | SOLE    |
| NEW YORK TIMES CO              | EQUITY | 650111107 | 1632  | 67,000  | SH | SOLE    |
| NEWALLIANCE BANCSHARES INC     | EQUITY | 650203102 | 1507  | 91,916  | SH | SOLE    |
| NEWCASTLE INVESTMENT CORP      | EQUITY | 65105M108 | 136   | 4,334   | SH | DEFINED |
| NEWELL RUBBERMAID INC          | EQUITY | 651229106 | 11    | 365     | SH | SOLE    |
| NEWELL RUBBERMAID INC          | EQUITY | 651229106 | 20    | 700     | SH | DEFINED |

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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| NEWELL RUBBERMAID INC          | EQUITY       | 651229106 | 4885  | 168,733   | SH  | SOLE    |
| NEWFIELD EXPLORATION CO        | EQUITY       | 651290108 | 43    | 946       | SH  | DEFINED |
| NEWFIELD EXPLORATION CO        | EQUITY       | 651290108 | 13862 | 301,665   | SH  | SOLE    |
| NEWKIRK REALTY TRUST INC       | EQUITY       | 651497109 | 503   | 27,858    | SH  | SOLE    |
| NEWMARKET CORP                 | EQUITY       | 651587107 | 921   | 15,601    | SH  | SOLE    |
| NEWMONT MINING CORP            | EQUITY       | 651639106 | 5     | 100       | SH  | DEFINED |
| NEWMONT MINING CORP            | EQUITY       | 651639106 | 478   | 10,593    | SH  | SOLE    |
| NEWMONT MINING CORP            | EQUITY       | 651639106 | 8766  | 194,143   | SH  | SOLE    |
| NEWARK RESOURCES               | EQUITY       | 651718504 | 537   | 74,474    | SH  | SOLE    |
| NEWPORT CORP                   | EQUITY       | 651824104 | 2690  | 128,401   | SH  | SOLE    |
| NEWS CORP                      | EQUITY       | 65248E104 | 5     | 244       | SH  | DEFINED |
| NEWS CORP                      | EQUITY       | 65248E104 | 36773 | 1,711,987 | SH  | SOLE    |
| NEWS CORP                      | EQUITY       | 65248E104 | 37615 | 1,751,183 | SH  | SOLE    |
| NEWTEK BUSINESS SERVICES INC   | EQUITY       | 652526104 | 2357  | 1,184,379 | SH  | SOLE    |
| NEXEN INC                      | EQUITY       | 65334H102 | 6492  | 117,835   | SH  | OTHER   |
| NEXTEL COMMUNICATIONS          | FIXED INCOME | 65332VAY9 | 984   | 1,000,000 | PRN | SOLE    |
| NEXTEST SYSTEMS CORP           | EQUITY       | 653339101 | 56    | 4,958     | SH  | SOLE    |
| NGP CAPITAL RESOURCES CO       | EQUITY       | 62912R107 | 245   | 14,631    | SH  | SOLE    |
| NIC INC                        | EQUITY       | 62914B100 | 158   | 31,801    | SH  | SOLE    |
| NICE SYSTEMS LTD               | EQUITY       | 653656108 | 6     | 200       | SH  | DEFINED |
| NICHOLAS FINANCIAL INC         | EQUITY       | 65373J209 | 137   | 11,578    | SH  | DEFINED |
| NICHOLAS-APPLEGATE CONVERTIBLE | EQUITY       | 65370F101 | 22    | 1,390     | SH  | DEFINED |
| NICOR INC                      | EQUITY       | 654086107 | 3     | 59        | SH  | SOLE    |
| NICOR INC                      | EQUITY       | 654086107 | 2643  | 56,468    | SH  | SOLE    |
| NIGHTHAWK RADIOLOGY HOLDINGS I | EQUITY       | 65411N105 | 133   | 5,220     | SH  | SOLE    |
| NII HOLDINGS INC               | EQUITY       | 62913F201 | 49    | 761       | SH  | DEFINED |
| NII HOLDINGS INC               | EQUITY       | 62913F201 | 742   | 11,520    | SH  | SOLE    |
| NII HOLDINGS INC               | EQUITY       | 62913F201 | 7494  | 116,300   | SH  | SOLE    |
| NIKE INC                       | EQUITY       | 654106103 | 2342  | 23,648    | SH  | SOLE    |
| NIKE INC                       | EQUITY       | 654106103 | 43917 | 443,474   | SH  | SOLE    |
| NISOURCE INC                   | EQUITY       | 65473P105 | 9     | 360       | SH  | SOLE    |
| NISOURCE INC                   | EQUITY       | 65473P105 | 11    | 450       | SH  | DEFINED |
| NISOURCE INC                   | EQUITY       | 65473P105 | 3081  | 127,859   | SH  | SOLE    |
| NITROMED INC                   | EQUITY       | 654798503 | 327   | 133,346   | SH  | SOLE    |
| NL INDUSTRIES                  | EQUITY       | 629156407 | 64    | 6,237     | SH  | SOLE    |
| NMS COMMUNICATIONS CORP        | EQUITY       | 629248105 | 21    | 10,000    | SH  | DEFINED |
| NN INC                         | EQUITY       | 629337106 | 178   | 14,326    | SH  | SOLE    |
| NOBLE CORP                     | EQUITY       | G65422100 | 14    | 179       | SH  | SOLE    |
| NOBLE ENERGY INC               | EQUITY       | 655044105 | 27623 | 562,939   | SH  | SOLE    |
| NOBLE INTERNATIONAL LTD        | EQUITY       | 655053106 | 191   | 9,537     | SH  | SOLE    |
| NOKIA OYJ                      | EQUITY       | 654902204 | 522   | 25,694    | SH  | DEFINED |
| NOKIA OYJ                      | EQUITY       | 654902204 | 1044  | 51,380    | SH  | SOLE    |
| NORDSON CORP                   | EQUITY       | 655663102 | 5090  | 102,147   | SH  | SOLE    |
| NORDSTROM INC                  | EQUITY       | 655664100 | 15    | 301       | SH  | SOLE    |
| NORDSTROM INC                  | EQUITY       | 655664100 | 9089  | 184,219   | SH  | SOLE    |
| NORFOLK SOUTHERN CORP          | EQUITY       | 655844108 | 10    | 200       | SH  | DEFINED |
| NORFOLK SOUTHERN CORP          | EQUITY       | 655844108 | 26    | 523       | SH  | SOLE    |
| NORFOLK SOUTHERN CORP          | EQUITY       | 655844108 | 21848 | 434,443   | SH  | SOLE    |
| NORTEL NETWORKS CORP           | FIXED INCOME | 656568AB8 | 2     | 2,000     | PRN | DEFINED |
| NORTEL NETWORKS CORP           | EQUITY       | 656568508 | 4     | 165       | SH  | DEFINED |
| NORTEL NETWORKS CORP           | EQUITY       | 656568508 | 232   | 8,646     | SH  | OTHER   |
| NORTH PITTSBURGH SYSTEMS INC   | EQUITY       | 661562108 | 302   | 12,496    | SH  | SOLE    |
| NORTHEAST UTILITIES            | EQUITY       | 664397106 | 10147 | 360,330   | SH  | SOLE    |
| NORTHERN EMPIRE BANCSHARES     | EQUITY       | 665112108 | 229   | 7,761     | SH  | SOLE    |
| NORTHERN TRUST CORP            | EQUITY       | 665859104 | 15    | 247       | SH  | SOLE    |
| NORTHERN TRUST CORP            | EQUITY       | 665859104 | 5493  | 90,516    | SH  | SOLE    |
| NORTHFIELD LABORATORIES INC    | EQUITY       | 666135108 | 86    | 21,068    | SH  | SOLE    |
| NORTHROP GRUMMAN CORP          | EQUITY       | 666807102 | 7     | 100       | SH  | DEFINED |

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|                                |              |           |       |         |     |         |
|--------------------------------|--------------|-----------|-------|---------|-----|---------|
| NORTHROP GRUMMAN CORP          | EQUITY       | 666807102 | 539   | 7,955   | SH  | SOLE    |
| NORTHROP GRUMMAN CORP          | EQUITY       | 666807102 | 12806 | 189,155 | SH  | SOLE    |
| NORTHSTAR NEUROSCIENCE INC     | EQUITY       | 66704V101 | 136   | 9,457   | SH  | SOLE    |
| NORTHSTAR NEUROSCIENCE INC     | EQUITY       | 66704V101 | 3254  | 226,300 | SH  | SOLE    |
| NORTHSTAR REALTY FINANCE CORP  | EQUITY       | 66704R100 | 814   | 49,133  | SH  | SOLE    |
| NORTHWEST BANCORP INC          | EQUITY       | 667328108 | 428   | 15,571  | SH  | SOLE    |
|                                |              |           |       |         |     |         |
| NORTHWEST NATURAL GAS CO       | EQUITY       | 667655104 | 978   | 23,040  | SH  | SOLE    |
| NORTHWESTERN CORP              | EQUITY       | 668074305 | 1049  | 29,659  | SH  | SOLE    |
| NOVA CHEMICALS CORP            | EQUITY       | 66977W109 | 51    | 1,839   | SH  | OTHER   |
| NOVARTIS AG                    | EQUITY       | 66987V109 | 6     | 100     | SH  | DEFINED |
| NOVARTIS AG                    | EQUITY       | 66987V109 | 6703  | 116,700 | SH  | SOLE    |
| NOVASTAR FINANCIAL INC         | EQUITY       | 669947400 | 735   | 27,598  | SH  | SOLE    |
| NOVATEL WIRELESS INC           | EQUITY       | 66987M604 | 238   | 24,607  | SH  | SOLE    |
| NOVAVAX INC                    | EQUITY       | 670002104 | 212   | 51,720  | SH  | SOLE    |
| NOVELIS INC                    | EQUITY       | 67000X106 | 34    | 1,218   | SH  | OTHER   |
| NOVELL INC                     | EQUITY       | 670006105 | 3     | 447     | SH  | SOLE    |
| NOVELL INC                     | EQUITY       | 670006105 | 986   | 159,026 | SH  | SOLE    |
| NOVELLUS SYSTEMS INC           | EQUITY       | 670008101 | 6     | 163     | SH  | SOLE    |
| NOVELLUS SYSTEMS INC           | EQUITY       | 670008101 | 5632  | 163,622 | SH  | SOLE    |
| NOVEN PHARMACEUTICALS INC      | EQUITY       | 670009109 | 1688  | 66,327  | SH  | SOLE    |
| NOVEN PHARMACEUTICALS INC      | EQUITY       | 670009109 | 12249 | 481,286 | SH  | SOLE    |
| NPS PHARMACEUTICALS INC        | EQUITY       | 62936P103 | 174   | 38,462  | SH  | SOLE    |
| NRG ENERGY INC                 | EQUITY       | 629377508 | 17066 | 304,696 | SH  | SOLE    |
| NSTAR                          | EQUITY       | 67019E107 | 8596  | 250,171 | SH  | SOLE    |
| NTELOS HOLDINGS CORP           | EQUITY       | 67020Q107 | 225   | 12,581  | SH  | SOLE    |
| NTL INC                        | EQUITY       | 62941W101 | 745   | 29,523  | SH  | SOLE    |
| NTN BUZZTIME INC               | EQUITY       | 629410309 | 63    | 45,639  | SH  | SOLE    |
| NU SKIN ENTERPRISES INC        | EQUITY       | 67018T105 | 877   | 48,096  | SH  | SOLE    |
| NUANCE COMMUNICATIONS INC      | EQUITY       | 67020Y100 | 1201  | 104,762 | SH  | SOLE    |
| NUCO2 INC                      | EQUITY       | 629428103 | 317   | 12,904  | SH  | SOLE    |
| NUCOR CORP                     | EQUITY       | 670346105 | 22    | 398     | SH  | SOLE    |
| NUCOR CORP                     | EQUITY       | 670346105 | 27286 | 499,190 | SH  | SOLE    |
| NUTRI/SYSTEM INC               | EQUITY       | 67069D108 | 774   | 12,211  | SH  | SOLE    |
| NUTRITION 21 INC               | EQUITY       | 67069V108 | 5     | 3,000   | SH  | DEFINED |
| NUVASIVE INC                   | EQUITY       | 670704105 | 1759  | 76,161  | SH  | SOLE    |
| NUVEEN INVESTMENTS INC         | EQUITY       | 67090F106 | 10090 | 194,494 | SH  | SOLE    |
| NUVEEN PREFERRED AND CONVERTIB | EQUITY       | 67073B106 | 122   | 8,571   | SH  | DEFINED |
| NUVEEN PREMIER INSURED MUNICIP | EQUITY       | 670987106 | 456   | 31,650  | SH  | DEFINED |
| NUVEEN REAL ESTATE INCOME FUND | EQUITY       | 67071B108 | 17    | 600     | SH  | DEFINED |
| NUVEEN SELECT TAX FREE 3       | EQUITY       | 67063X100 | 3     | 189     | SH  | DEFINED |
| NUVELO INC                     | EQUITY       | 67072M301 | 173   | 43,139  | SH  | SOLE    |
| NVIDIA CORP                    | EQUITY       | 67066G104 | 339   | 9,168   | SH  | SOLE    |
| NVIDIA CORP                    | EQUITY       | 67066G104 | 981   | 26,508  | SH  | DEFINED |
| NVIDIA CORP                    | EQUITY       | 67066G104 | 3879  | 104,800 | SH  | SOLE    |
| NVIDIA CORP                    | EQUITY       | 67066G104 | 7770  | 209,930 | SH  | SOLE    |
| NVR INC                        | EQUITY       | 62944T105 | 72    | 112     | SH  | SOLE    |
| NXSTAGE MEDICAL INC            | EQUITY       | 67072V103 | 84    | 9,966   | SH  | SOLE    |
| NY COMMUNITY CAP TRUST V       | FIXED INCOME | 64944P307 | 1072  | 23,000  | PRN | SOLE    |
| NYMAGIC INC                    | EQUITY       | 629484106 | 177   | 4,837   | SH  | SOLE    |
| NYMEX HOLDINGS INC             | EQUITY       | 62948N104 | 25    | 198     | SH  | SOLE    |
| NYSE GROUP INC                 | EQUITY       | 62949W103 | 62    | 640     | SH  | DEFINED |
| NYSE GROUP INC                 | EQUITY       | 62949W103 | 444   | 4,568   | SH  | SOLE    |
| OAKLEY INC                     | EQUITY       | 673662102 | 418   | 20,861  | SH  | SOLE    |
| OCCIDENTAL PETROLEUM CORP      | EQUITY       | 674599105 | 8     | 169     | SH  | DEFINED |
| OCCIDENTAL PETROLEUM CORP      | EQUITY       | 674599105 | 55    | 1,135   | SH  | SOLE    |
| OCCIDENTAL PETROLEUM CORP      | EQUITY       | 674599105 | 25985 | 532,156 | SH  | SOLE    |
| OCEANEERING INTERNATIONAL INC  | EQUITY       | 675232102 | 51    | 1,292   | SH  | SOLE    |
| OCEANFIRST FINANCIAL CORP      | EQUITY       | 675234108 | 167   | 7,269   | SH  | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| O'CHARLEYS INC                 | EQUITY | 670823103 | 544   | 25,574    | SH | SOLE    |
| OCWEN FINANCIAL CORP           | EQUITY | 675746309 | 452   | 28,520    | SH | SOLE    |
| ODYSSEY HEALTHCARE INC         | EQUITY | 67611V101 | 382   | 28,810    | SH | SOLE    |
| ODYSSEY RE HOLDINGS CORP       | EQUITY | 67612W108 | 399   | 10,693    | SH | SOLE    |
| OFFICE DEPOT INC               | EQUITY | 676220106 | 14    | 367       | SH | SOLE    |
| OFFICE DEPOT INC               | EQUITY | 676220106 | 6065  | 158,882   | SH | SOLE    |
| OFFICEMAX INC                  | EQUITY | 67622P101 | 5     | 98        | SH | SOLE    |
| OFFICEMAX INC                  | EQUITY | 67622P101 | 1726  | 34,768    | SH | SOLE    |
| OGE ENERGY CORP                | EQUITY | 670837103 | 8526  | 213,152   | SH | SOLE    |
| OHIO CASUALTY CORP             | EQUITY | 677240103 | 5774  | 193,707   | SH | SOLE    |
| OIL SERVICE HOLDERS TRUST      | EQUITY | 678002106 | 14    | 100       | SH | DEFINED |
| OIL STATES INTERNATIONAL INC   | EQUITY | 678026105 | 28    | 878       | SH | DEFINED |
| OIL STATES INTERNATIONAL INC   | EQUITY | 678026105 | 1332  | 41,321    | SH | SOLE    |
| OLD DOMINION FREIGHT LINE      | EQUITY | 679580100 | 567   | 23,575    | SH | SOLE    |
| OLD NATIONAL BANCORP/IN        | EQUITY | 680033107 | 1059  | 55,988    | SH | SOLE    |
| OLD REPUBLIC INTERNATIONAL COR | EQUITY | 680223104 | 12552 | 539,183   | SH | SOLE    |
| OLD SECOND BANCORP INC         | EQUITY | 680277100 | 333   | 11,368    | SH | SOLE    |
| OLIN CORP                      | EQUITY | 680665205 | 3774  | 228,433   | SH | SOLE    |
| OLYMPIC STEEL INC              | EQUITY | 68162K106 | 155   | 6,955     | SH | SOLE    |
| OM GROUP INC                   | EQUITY | 670872100 | 2308  | 50,980    | SH | SOLE    |
| OMEGA FINANCIAL CORP           | EQUITY | 682092101 | 334   | 10,463    | SH | SOLE    |
| OMEGA HEALTHCARE INVESTORS INC | EQUITY | 681936100 | 3160  | 178,354   | SH | SOLE    |
| OMI CORP                       | EQUITY | Y6476W104 | 3     | 150       | SH | DEFINED |
| OMNICARE INC                   | EQUITY | 681904108 | 5980  | 154,800   | SH | SOLE    |
| OMNICARE INC                   | EQUITY | 681904108 | 11306 | 292,679   | SH | SOLE    |
| OMNICELL INC                   | EQUITY | 68213N109 | 986   | 52,948    | SH | SOLE    |
| OMNICELL INC                   | EQUITY | 68213N109 | 2455  | 131,800   | SH | SOLE    |
| OMNICOM GROUP INC              | EQUITY | 681919106 | 4     | 40        | SH | DEFINED |
| OMNICOM GROUP INC              | EQUITY | 681919106 | 24    | 225       | SH | SOLE    |
| OMNICOM GROUP INC              | EQUITY | 681919106 | 14624 | 139,888   | SH | SOLE    |
| OMNITURE INC                   | EQUITY | 68212S109 | 161   | 11,449    | SH | SOLE    |
| OMNIVISION TECHNOLOGIES INC    | EQUITY | 682128103 | 606   | 44,423    | SH | SOLE    |
| OMNOVA SOLUTIONS INC           | EQUITY | 682129101 | 159   | 34,628    | SH | SOLE    |
| ON ASSIGNMENT INC              | EQUITY | 682159108 | 336   | 28,579    | SH | SOLE    |
| ON SEMICONDUCTOR CORP          | EQUITY | 682189105 | 963   | 127,188   | SH | SOLE    |
| ONEBEACON INSURANCE GROUP LTD  | EQUITY | G67742109 | 8686  | 310,200   | SH | SOLE    |
| ONEOK INC                      | EQUITY | 682680103 | 11128 | 258,073   | SH | SOLE    |
| ONLINE RESOURCES CORP          | EQUITY | 68273G101 | 13    | 1,315     | SH | DEFINED |
| ONLINE RESOURCES CORP          | EQUITY | 68273G101 | 191   | 18,692    | SH | SOLE    |
| ONLINE RESOURCES CORP          | EQUITY | 68273G101 | 2810  | 275,200   | SH | SOLE    |
| ONYX PHARMACEUTICALS INC       | EQUITY | 683399109 | 385   | 36,350    | SH | SOLE    |
| OPEN SOLUTIONS INC             | EQUITY | 68371P102 | 7451  | 197,967   | SH | SOLE    |
| OPEN TEXT CORP                 | EQUITY | 683715106 | 38    | 1,836     | SH | OTHER   |
| OPENWAVE SYSTEMS INC           | EQUITY | 683718308 | 729   | 78,987    | SH | SOLE    |
| OPLINK COMMUNICATIONS INC      | EQUITY | 68375Q403 | 280   | 13,624    | SH | SOLE    |
| OPNET TECHNOLOGIES INC         | EQUITY | 683757108 | 156   | 10,777    | SH | SOLE    |
| OPSWARE INC                    | EQUITY | 68383A101 | 603   | 68,324    | SH | SOLE    |
| OPTICAL COMMUNICATION PRODUCTS | EQUITY | 68382T101 | 27    | 16,422    | SH | SOLE    |
| OPTION CARE INC                | EQUITY | 683948103 | 311   | 21,803    | SH | SOLE    |
| OPTIONSXPRESS HOLDINGS INC     | EQUITY | 684010101 | 395   | 17,399    | SH | SOLE    |
| OPTIONSXPRESS HOLDINGS INC     | EQUITY | 684010101 | 6986  | 307,900   | SH | SOLE    |
| OPTIUM CORP                    | EQUITY | 68402T107 | 124   | 4,977     | SH | SOLE    |
| ORACLE CORP                    | EQUITY | 68389X105 | 252   | 14,722    | SH | DEFINED |
| ORACLE CORP                    | EQUITY | 68389X105 | 17211 | 1,004,169 | SH | SOLE    |
| ORACLE CORP                    | EQUITY | 68389X105 | 84350 | 4,921,236 | SH | SOLE    |
| ORASURE TECHNOLOGIES INC       | EQUITY | 68554V108 | 316   | 38,238    | SH | SOLE    |
| ORBCOMM INC                    | EQUITY | 68555P100 | 68    | 7,692     | SH | SOLE    |
| ORBITAL SCIENCES CORP          | EQUITY | 685564106 | 1232  | 66,824    | SH | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| OREGON STEEL MILLS INC         | EQUITY | 686079104 | 3995  | 64,013  | SH | SOLE    |
| O'REILLY AUTOMOTIVE INC        | EQUITY | 686091109 | 8484  | 264,621 | SH | SOLE    |
| ORIENTAL FINANCIAL GROUP       | EQUITY | 68618W100 | 226   | 17,432  | SH | SOLE    |
| ORLEANS HOMEBUILDERS INC       | EQUITY | 686588104 | 73    | 3,879   | SH | SOLE    |
| ORMAT TECHNOLOGIES INC         | EQUITY | 686688102 | 269   | 7,308   | SH | SOLE    |
| OSCIENT PHARMACEUTICALS CORP   | EQUITY | 68812R303 | 376   | 74,221  | SH | SOLE    |
| OSHKOSH TRUCK CORP             | EQUITY | 688239201 | 37    | 764     | SH | DEFINED |
| OSHKOSH TRUCK CORP             | EQUITY | 688239201 | 8317  | 171,769 | SH | SOLE    |
| OSI PHARMACEUTICALS INC        | EQUITY | 671040103 | 15    | 415     | SH | DEFINED |
| OSI PHARMACEUTICALS INC        | EQUITY | 671040103 | 1662  | 47,527  | SH | SOLE    |
| OSI RESTAURANT PARTNERS INC    | EQUITY | 67104A101 | 6797  | 173,396 | SH | SOLE    |
| OSI SYSTEMS INC                | EQUITY | 671044105 | 260   | 12,409  | SH | SOLE    |
| OSIRIS THERAPEUTICS INC        | EQUITY | 68827R108 | 73    | 2,881   | SH | SOLE    |
| OTTER TAIL CORP                | EQUITY | 689648103 | 122   | 3,900   | SH | DEFINED |
| OTTER TAIL CORP                | EQUITY | 689648103 | 768   | 24,639  | SH | SOLE    |
| OUTDOOR CHANNEL HOLDINGS INC   | EQUITY | 690027206 | 140   | 10,896  | SH | SOLE    |
| OVERSEAS SHIPHOLDING GROUP     | EQUITY | 690368105 | 4181  | 74,255  | SH | SOLE    |
| OVERSTOCK.COM INC              | EQUITY | 690370101 | 148   | 9,347   | SH | SOLE    |
| OWENS & MINOR INC              | EQUITY | 690732102 | 1046  | 33,461  | SH | SOLE    |
| OWENS-ILLINOIS INC             | EQUITY | 690768403 | 68    | 3,686   | SH | SOLE    |
| OXFORD INDUSTRIES INC          | EQUITY | 691497309 | 627   | 12,637  | SH | SOLE    |
| OYO GEOSPACE CORP              | EQUITY | 671074102 | 190   | 3,274   | SH | SOLE    |
| PACCAR INC                     | EQUITY | 693718108 | 21    | 327     | SH | SOLE    |
| PACCAR INC                     | EQUITY | 693718108 | 8441  | 130,058 | SH | SOLE    |
| PACER INTERNATIONAL INC        | EQUITY | 69373H106 | 933   | 31,357  | SH | SOLE    |
| PACHOLDER HIGH YIELD FUND INC  | EQUITY | 693742108 | 119   | 12,191  | SH | DEFINED |
| PACIFIC CAPITAL BANCORP        | EQUITY | 69404P101 | 1311  | 39,034  | SH | SOLE    |
| PACIFIC ETHANOL INC            | EQUITY | 69423U107 | 8     | 500     | SH | DEFINED |
| PACIFIC ETHANOL INC            | EQUITY | 69423U107 | 328   | 21,326  | SH | SOLE    |
| PACIFIC SUNWEAR OF CALIFORNIA  | EQUITY | 694873100 | 4324  | 220,846 | SH | SOLE    |
| PACKAGING CORP OF AMERICA      | EQUITY | 695156109 | 14022 | 634,461 | SH | SOLE    |
| PACKETEER INC                  | EQUITY | 695210104 | 394   | 28,957  | SH | SOLE    |
| PACTIV CORP                    | EQUITY | 695257105 | 6     | 175     | SH | SOLE    |
| PACTIV CORP                    | EQUITY | 695257105 | 9     | 250     | SH | DEFINED |
| PACTIV CORP                    | EQUITY | 695257105 | 4232  | 118,567 | SH | SOLE    |
| PAIN THERAPEUTICS INC          | EQUITY | 69562K100 | 266   | 29,879  | SH | SOLE    |
| PALL CORP                      | EQUITY | 696429307 | 6     | 161     | SH | SOLE    |
| PALL CORP                      | EQUITY | 696429307 | 1971  | 57,051  | SH | SOLE    |
| PALM HARBOR HOMES INC          | EQUITY | 696639103 | 112   | 7,972   | SH | SOLE    |
| PALM INC                       | EQUITY | 696643105 | 2     | 114     | SH | DEFINED |
| PALM INC                       | EQUITY | 696643105 | 4454  | 316,081 | SH | SOLE    |
| PALOMAR MEDICAL TECHNOLOGIES I | EQUITY | 697529303 | 1999  | 39,444  | SH | SOLE    |
| PAM TRANSPORTATION SERVICES    | EQUITY | 693149106 | 97    | 4,417   | SH | SOLE    |
| PAN AMERICAN SILVER CORP       | EQUITY | 697900108 | 1535  | 60,857  | SH | OTHER   |
| PANACOS PHARMACEUTICALS INC    | EQUITY | 69811Q106 | 169   | 42,217  | SH | SOLE    |
| PANERA BREAD CO                | EQUITY | 69840W108 | 40    | 722     | SH | SOLE    |
| PANTRY INC/THE                 | EQUITY | 698657103 | 887   | 18,927  | SH | SOLE    |
| PAPA JOHN'S INTERNATIONAL INC  | EQUITY | 698813102 | 1383  | 47,687  | SH | SOLE    |
| PAR PHARMACEUTICAL COS INC     | EQUITY | 69888P106 | 2463  | 110,124 | SH | SOLE    |
| PARALLEL PETROLEUM CORP        | EQUITY | 699157103 | 550   | 31,305  | SH | SOLE    |
| PARAMETRIC TECHNOLOGY CORP     | EQUITY | 699173209 | 3     | 147     | SH | SOLE    |
| PARAMETRIC TECHNOLOGY CORP     | EQUITY | 699173209 | 6312  | 350,304 | SH | SOLE    |
| PAREXEL INTERNATIONAL CORP     | EQUITY | 699462107 | 659   | 22,733  | SH | SOLE    |
| PARK ELECTROCHEMICAL CORP      | EQUITY | 700416209 | 433   | 16,863  | SH | SOLE    |
| PARK NATIONAL CORP             | EQUITY | 700658107 | 5     | 52      | SH | DEFINED |
| PARK NATIONAL CORP             | EQUITY | 700658107 | 982   | 9,917   | SH | SOLE    |
| PARKER DRILLING CO             | EQUITY | 701081101 | 739   | 90,433  | SH | SOLE    |
| PARKER HANNIFIN CORP           | EQUITY | 701094104 | 450   | 5,855   | SH | SOLE    |



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|                                |        |           |        |              |         |
|--------------------------------|--------|-----------|--------|--------------|---------|
| PARKER HANNIFIN CORP           | EQUITY | 701094104 | 6192   | 80,541 SH    | SOLE    |
| PARKERVISION INC               | EQUITY | 701354102 | 174    | 15,612 SH    | SOLE    |
| PARLUX FRAGRANCES INC          | EQUITY | 701645103 | 55     | 9,858 SH     | SOLE    |
| PARTNERS TRUST FINANCIAL GROUP | EQUITY | 70213F102 | 436    | 37,485 SH    | SOLE    |
| PATHMARK STORES INC            | EQUITY | 70322A101 | 483    | 43,353 SH    | SOLE    |
| PATRIOT CAPITAL FUNDING INC    | EQUITY | 70335Y104 | 462    | 31,897 SH    | DEFINED |
| PATRIOT TRANSPORTATION HOLDING | EQUITY | 70337B102 | 121    | 1,297 SH     | SOLE    |
| PATTERSON COS INC              | EQUITY | 703395103 | 6      | 183 SH       | SOLE    |
| PATTERSON COS INC              | EQUITY | 703395103 | 4483   | 126,255 SH   | SOLE    |
| PATTERSON-UTI ENERGY INC       | EQUITY | 703481101 | 8806   | 379,082 SH   | SOLE    |
| PAXAR CORP                     | EQUITY | 704227107 | 792    | 34,338 SH    | SOLE    |
| PAYCHEX INC                    | EQUITY | 704326107 | 95     | 2,405 SH     | DEFINED |
| PAYCHEX INC                    | EQUITY | 704326107 | 5846   | 147,846 SH   | SOLE    |
| PAYCHEX INC                    | EQUITY | 704326107 | 6871   | 173,784 SH   | SOLE    |
| PAYLESS SHOESOURCE INC         | EQUITY | 704379106 | 6816   | 207,689 SH   | SOLE    |
| PC CONNECTION INC              | EQUITY | 69318J100 | 922    | 62,189 SH    | DEFINED |
| PDF SOLUTIONS INC              | EQUITY | 693282105 | 256    | 17,699 SH    | SOLE    |
| PDL BIOPHARMA INC              | EQUITY | 69329Y104 | 5405   | 268,351 SH   | SOLE    |
| PEABODY ENERGY CORP            | EQUITY | 704549104 | 113    | 2,785 SH     | DEFINED |
| PEABODY ENERGY CORP            | EQUITY | 704549104 | 4281   | 105,947 SH   | SOLE    |
| PEABODY ENERGY CORP            | EQUITY | 704549104 | 4616   | 114,217 SH   | SOLE    |
| PEDIATRIX MEDICAL GROUP INC    | EQUITY | 705324101 | 57     | 1,166 SH     | SOLE    |
| PEET'S COFFEE & TEA INC        | EQUITY | 705560100 | 302    | 11,518 SH    | SOLE    |
| PEGASYSTEMS INC                | EQUITY | 705573103 | 118    | 11,939 SH    | SOLE    |
| PENGROWTH ENERGY TRUST         | EQUITY | 706902509 | 94     | 5,450 SH     | DEFINED |
| PENN NATIONAL GAMING INC       | EQUITY | 707569109 | 72     | 1,738 SH     | SOLE    |
| PENN TREATY AMERICAN CORP      | EQUITY | 707874400 | 2      | 300 SH       | DEFINED |
| PENN VIRGINIA CORP             | EQUITY | 707882106 | 858    | 12,244 SH    | DEFINED |
| PENN VIRGINIA CORP             | EQUITY | 707882106 | 1090   | 15,562 SH    | SOLE    |
| PENN WEST ENERGY TRUST         | EQUITY | 707885109 | 25     | 820 SH       | DEFINED |
| PENN WEST ENERGY TRUST         | EQUITY | 707885109 | 141    | 4,607 SH     | OTHER   |
| PENNFED FINANCIAL SERVICES INC | EQUITY | 708167101 | 155    | 8,005 SH     | SOLE    |
| PENNSYLVANIA REAL ESTATE INVES | EQUITY | 709102107 | 1204   | 30,562 SH    | SOLE    |
| PENSON WORLDWIDE INC           | EQUITY | 709600100 | 171    | 6,251 SH     | SOLE    |
| PENTAIR INC                    | EQUITY | 709631105 | 7318   | 233,057 SH   | SOLE    |
| PENWEST PHARMACEUTICALS CO     | EQUITY | 709754105 | 316    | 19,003 SH    | SOLE    |
| PEOPLES BANCORP INC/OH         | EQUITY | 709789101 | 263    | 8,843 SH     | SOLE    |
| PEOPLE'S BANK/BRIDGEPORT CT    | EQUITY | 710198102 | 63     | 1,402 SH     | SOLE    |
| PEOPLE'S BANK/BRIDGEPORT CT    | EQUITY | 710198102 | 85     | 1,916 SH     | DEFINED |
| PEOPLES ENERGY CORP            | EQUITY | 711030106 | 2      | 51 SH        | SOLE    |
| PEOPLES ENERGY CORP            | EQUITY | 711030106 | 2176   | 48,818 SH    | SOLE    |
| PEOPLESUPPORT INC              | EQUITY | 712714302 | 329    | 15,650 SH    | SOLE    |
| PEP BOYS-MANNY MOE & JACK      | EQUITY | 713278109 | 673    | 45,302 SH    | SOLE    |
| PEPCO HOLDINGS INC             | EQUITY | 713291102 | 11642  | 447,604 SH   | SOLE    |
| PEPSI BOTTLING GROUP INC       | EQUITY | 713409100 | 6      | 180 SH       | SOLE    |
| PEPSI BOTTLING GROUP INC       | EQUITY | 713409100 | 2673   | 86,468 SH    | SOLE    |
| PEPSIAMERICAS INC              | EQUITY | 71343P200 | 8      | 400 SH       | DEFINED |
| PEPSIAMERICAS INC              | EQUITY | 71343P200 | 2977   | 141,919 SH   | SOLE    |
| PEPSICO INC                    | EQUITY | 713448108 | 57     | 905 SH       | DEFINED |
| PEPSICO INC                    | EQUITY | 713448108 | 19382  | 309,863 SH   | SOLE    |
| PEPSICO INC                    | EQUITY | 713448108 | 125168 | 2,001,088 SH | SOLE    |
| PEREGRINE PHARMACEUTICALS INC  | EQUITY | 713661106 | 182    | 156,831 SH   | SOLE    |
| PERFICIENT INC                 | EQUITY | 71375U101 | 782    | 47,628 SH    | SOLE    |
| PERFICIENT INC                 | EQUITY | 71375U101 | 2245   | 136,800 SH   | SOLE    |
| PERFORMANCE FOOD GROUP CO      | EQUITY | 713755106 | 923    | 33,396 SH    | SOLE    |
| PERICOM SEMICONDUCTOR CORP     | EQUITY | 713831105 | 449    | 39,148 SH    | SOLE    |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| PERINI CORP                    | EQUITY | 713839108 | 559    | 18,176    | SH | SOLE    |
| PERKINELMER INC                | EQUITY | 714046109 | 4      | 162       | SH | SOLE    |
| PERKINELMER INC                | EQUITY | 714046109 | 1266   | 56,971    | SH | SOLE    |
| PEROT SYSTEMS CORP             | EQUITY | 714265105 | 1181   | 72,083    | SH | SOLE    |
| PERRIGO CO                     | EQUITY | 714290103 | 4149   | 239,831   | SH | SOLE    |
| PERRY ELLIS INTERNATIONAL INC  | EQUITY | 288853104 | 251    | 6,114     | SH | SOLE    |
| PER-SE TECHNOLOGIES INC        | EQUITY | 713569309 | 7814   | 281,279   | SH | SOLE    |
| PERU COPPER INC                | EQUITY | 715455101 | 6      | 1,800     | SH | DEFINED |
| PETMED EXPRESS INC             | EQUITY | 716382106 | 208    | 15,598    | SH | SOLE    |
| PETRO-CANADA                   | EQUITY | 71644E102 | 437    | 10,669    | SH | OTHER   |
| PETROCHINA CO LTD              | EQUITY | 71646E100 | 12621  | 89,650    | SH | SOLE    |
| PETROHAWK ENERGY CORP          | EQUITY | 716495106 | 1367   | 118,888   | SH | SOLE    |
| PETROLEO BRASILEIRO SA         | EQUITY | 71654V408 | 40638  | 394,580   | SH | SOLE    |
| PETROLEUM DEVELOPMENT CORP     | EQUITY | 716578109 | 520    | 12,087    | SH | SOLE    |
| PETROQUEST ENERGY INC          | EQUITY | 716748108 | 437    | 34,300    | SH | SOLE    |
| PETSMART INC                   | EQUITY | 716768106 | 26     | 884       | SH | DEFINED |
| PETSMART INC                   | EQUITY | 716768106 | 9343   | 323,726   | SH | SOLE    |
| PF CHANG'S CHINA BISTRO INC    | EQUITY | 69333Y108 | 850    | 22,148    | SH | SOLE    |
| PFF BANCORP INC                | EQUITY | 69331W104 | 704    | 20,403    | SH | SOLE    |
| PFIZER INC                     | EQUITY | 717081103 | 853    | 32,950    | SH | DEFINED |
| PFIZER INC                     | EQUITY | 717081103 | 21469  | 828,902   | SH | SOLE    |
| PFIZER INC                     | EQUITY | 717081103 | 153516 | 5,927,273 | SH | SOLE    |
| PG&E CORP                      | EQUITY | 69331C108 | 1257   | 26,559    | SH | SOLE    |
| PG&E CORP                      | EQUITY | 69331C108 | 7735   | 163,429   | SH | SOLE    |
| PGT INC                        | EQUITY | 69336V101 | 107    | 8,427     | SH | SOLE    |
| PHARMACEUTICAL PRODUCT DEVELOP | EQUITY | 717124101 | 7737   | 240,127   | SH | SOLE    |
| PHARMACEUTICAL PRODUCT DEVELOP | EQUITY | 717124101 | 20402  | 633,200   | SH | SOLE    |
| PHARMANET DEVELOPMENT GROUP IN | EQUITY | 717148100 | 895    | 40,538    | SH | SOLE    |
| PHARMION CORP                  | EQUITY | 71715B409 | 521    | 20,246    | SH | SOLE    |
| PHASE FORWARD INC              | EQUITY | 71721R406 | 1787   | 119,262   | SH | SOLE    |
| PHASE FORWARD INC              | EQUITY | 71721R406 | 8007   | 534,500   | SH | SOLE    |
| PHELPS DODGE CORP              | EQUITY | 717265102 | 403    | 3,369     | SH | SOLE    |
| PHELPS DODGE CORP              | EQUITY | 717265102 | 18052  | 150,789   | SH | SOLE    |
| PHH CORP                       | EQUITY | 693320202 | 1286   | 44,531    | SH | SOLE    |
| PHI INC                        | EQUITY | 69336T205 | 373    | 11,406    | SH | SOLE    |
| PHILADELPHIA CONSOLIDATED HOLD | EQUITY | 717528103 | 9      | 200       | SH | DEFINED |
| PHILADELPHIA CONSOLIDATED HOLD | EQUITY | 717528103 | 63     | 1,419     | SH | SOLE    |
| PHILLIPS-VAN HEUSEN            | EQUITY | 718592108 | 2310   | 46,048    | SH | SOLE    |
| PHOENIX COS INC/THE            | EQUITY | 71902E109 | 1495   | 94,087    | SH | SOLE    |
| PHOTON DYNAMICS INC            | EQUITY | 719364101 | 166    | 14,158    | SH | SOLE    |
| PHOTRONICS INC                 | EQUITY | 719405102 | 567    | 34,670    | SH | SOLE    |
| PHYSICIANS FORMULA HOLDINGS IN | EQUITY | 719427106 | 117    | 6,254     | SH | SOLE    |
| PHYSICIANS FORMULA HOLDINGS IN | EQUITY | 719427106 | 6306   | 337,400   | SH | SOLE    |
| PICO HOLDINGS INC              | EQUITY | 693366205 | 311    | 8,949     | SH | SOLE    |
| PIEDMONT NATURAL GAS CO        | EQUITY | 720186105 | 1705   | 63,726    | SH | SOLE    |
| PIER 1 IMPORTS INC             | EQUITY | 720279108 | 435    | 73,034    | SH | SOLE    |
| PIKE ELECTRIC CORP             | EQUITY | 721283109 | 213    | 13,017    | SH | SOLE    |
| PILGRIM'S PRIDE CORP           | EQUITY | 721467108 | 995    | 33,795    | SH | SOLE    |
| PIMCO CORPORATE OPPORTUNITY FU | EQUITY | 72201B101 | 27     | 1,575     | SH | DEFINED |
| PIMCO HIGH INCOME FUND         | EQUITY | 722014107 | 73     | 4,600     | SH | DEFINED |
| PIMCO STRATEGIC GLOBAL GOVERN  | EQUITY | 72200X104 | 21     | 2,000     | SH | DEFINED |
| PINNACLE ENTERTAINMENT INC     | EQUITY | 723456109 | 1329   | 40,091    | SH | SOLE    |
| PINNACLE FINANCIAL PARTNERS IN | EQUITY | 72346Q104 | 424    | 12,770    | SH | SOLE    |
| PINNACLE WEST CAPITAL CORP     | EQUITY | 723484101 | 7      | 132       | SH | SOLE    |
| PINNACLE WEST CAPITAL CORP     | EQUITY | 723484101 | 23     | 444       | SH | DEFINED |
| PINNACLE WEST CAPITAL CORP     | EQUITY | 723484101 | 19235  | 379,473   | SH | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| PIONEER COS INC                | EQUITY | 723643300 | 283   | 9,884   | SH | SOLE    |
| PIONEER DRILLING CO            | EQUITY | 723655106 | 1     | 100     | SH | DEFINED |
| PIONEER DRILLING CO            | EQUITY | 723655106 | 458   | 34,454  | SH | SOLE    |
| PIONEER HIGH INCOME TRUST      | EQUITY | 72369H106 | 7     | 400     | SH | DEFINED |
| PIONEER INTEREST SHARES        | EQUITY | 723703104 | 11    | 1,000   | SH | DEFINED |
| PIONEER NATURAL RESOURCES CO   | EQUITY | 723787107 | 31338 | 789,560 | SH | SOLE    |
| PIPER JAFFRAY COS              | EQUITY | 724078100 | 2072  | 31,811  | SH | SOLE    |
| PITNEY BOWES INC               | EQUITY | 724479100 | 3     | 72      | SH | DEFINED |
| PITNEY BOWES INC               | EQUITY | 724479100 | 13    | 292     | SH | SOLE    |
| PITNEY BOWES INC               | EQUITY | 724479100 | 4712  | 102,016 | SH | SOLE    |
| PLACER SIERRA BANCSHARES       | EQUITY | 726079106 | 7     | 300     | SH | DEFINED |
| PLACER SIERRA BANCSHARES       | EQUITY | 726079106 | 235   | 9,866   | SH | SOLE    |
| PLAINS EXPLORATION & PRODUCTIO | EQUITY | 726505100 | 5     | 100     | SH | DEFINED |
| PLAINS EXPLORATION & PRODUCTIO | EQUITY | 726505100 | 8493  | 178,691 | SH | SOLE    |
| PLANAR SYSTEMS INC             | EQUITY | 726900103 | 142   | 14,714  | SH | SOLE    |
| PLANTRONICS INC                | EQUITY | 727493108 | 3159  | 149,013 | SH | SOLE    |
| PLAYBOY ENTERPRISES INC        | EQUITY | 728117300 | 203   | 17,692  | SH | SOLE    |
| PLAYTEX PRODUCTS INC           | EQUITY | 72813P100 | 671   | 46,625  | SH | SOLE    |
| PLEXUS CORP                    | EQUITY | 729132100 | 3458  | 144,801 | SH | SOLE    |
| PLUG POWER INC                 | EQUITY | 72919P103 | 236   | 60,789  | SH | SOLE    |
| PLUM CREEK TIMBER CO INC (REIT | EQUITY | 729251108 | 9     | 233     | SH | SOLE    |
| PLUM CREEK TIMBER CO INC (REIT | EQUITY | 729251108 | 57    | 1,441   | SH | DEFINED |
| PLUM CREEK TIMBER CO INC (REIT | EQUITY | 729251108 | 20113 | 504,716 | SH | SOLE    |
| PLX TECHNOLOGY INC             | EQUITY | 693417107 | 274   | 20,987  | SH | SOLE    |
| PMA CAPITAL CORP               | EQUITY | 693419202 | 250   | 27,086  | SH | SOLE    |
| PMC-- SIERRA INC               | EQUITY | 69344F106 | 2     | 276     | SH | SOLE    |
| PMC-- SIERRA INC               | EQUITY | 69344F106 | 642   | 95,728  | SH | SOLE    |
| PMI GROUP INC/THE              | EQUITY | 69344M101 | 9692  | 205,479 | SH | SOLE    |
| PNC FINANCIAL SERVICES GROUP I | EQUITY | 693475105 | 148   | 2,000   | SH | DEFINED |
| PNC FINANCIAL SERVICES GROUP I | EQUITY | 693475105 | 517   | 6,987   | SH | SOLE    |
| PNC FINANCIAL SERVICES GROUP I | EQUITY | 693475105 | 12061 | 162,892 | SH | SOLE    |
| PNM RESOURCES INC              | EQUITY | 69349H107 | 7379  | 237,265 | SH | SOLE    |
| POGO PRODUCING CO              | EQUITY | 730448107 | 6618  | 136,624 | SH | SOLE    |
| POLARIS INDUSTRIES INC         | EQUITY | 731068102 | 1608  | 34,342  | SH | SOLE    |
| POLO RALPH LAUREN CORP         | EQUITY | 731572103 | 8     | 100     | SH | DEFINED |
| POLO RALPH LAUREN CORP         | EQUITY | 731572103 | 11095 | 142,868 | SH | SOLE    |
| POLYCOM INC                    | EQUITY | 73172K104 | 8571  | 277,276 | SH | SOLE    |
| POLYMEDICA CORP                | EQUITY | 731738100 | 779   | 19,266  | SH | SOLE    |
| POLYMEDICA CORP                | EQUITY | 731738100 | 1552  | 38,400  | SH | SOLE    |
| POLYONE CORP                   | EQUITY | 73179P106 | 864   | 115,193 | SH | SOLE    |
| POOL CORP                      | EQUITY | 73278L105 | 50    | 1,272   | SH | SOLE    |
| POPULAR INC                    | EQUITY | 733174106 | 810   | 45,105  | SH | SOLE    |
| PORTALPLAYER INC               | EQUITY | 736187204 | 279   | 20,741  | SH | SOLE    |
| PORTFOLIO RECOVERY ASSOCIATES  | EQUITY | 73640Q105 | 620   | 13,283  | SH | SOLE    |
| PORTLAND GENERAL ELECTRIC CO   | EQUITY | 736508847 | 612   | 22,474  | SH | SOLE    |
| POSCO                          | EQUITY | 693483109 | 46    | 555     | SH | DEFINED |
| POST PROPERTIES INC            | EQUITY | 737464107 | 1637  | 35,818  | SH | SOLE    |
| POTASH CORP OF SASKATCHEWAN    | EQUITY | 73755L107 | 316   | 2,207   | SH | OTHER   |
| POTASH CORP OF SASKATCHEWAN    | EQUITY | 73755L107 | 988   | 6,888   | SH | DEFINED |
| POTASH CORP OF SASKATCHEWAN    | EQUITY | 73755L107 | 5653  | 39,400  | SH | SOLE    |
| POWELL INDUSTRIES INC          | EQUITY | 739128106 | 202   | 6,387   | SH | SOLE    |
| POWER-ONE INC                  | EQUITY | 739308104 | 425   | 58,311  | SH | SOLE    |
| POWERSHARES AEROSPACE & DEFENS | EQUITY | 73935X690 | 42    | 2,270   | SH | DEFINED |
| POWERSHARES DB COMMODITY INDEX | EQUITY | 73935S105 | 8     | 342     | SH | DEFINED |
| POWERSHARES DYNAMIC ENERGY & E | EQUITY | 73935X658 | 20    | 1,060   | SH | DEFINED |
| POWERSHARES DYNAMIC OIL & GAS  | EQUITY | 73935X625 | 17    | 850     | SH | DEFINED |
| POWERSHARES FTSE RAFI US 1000  | EQUITY | 73935X583 | 29    | 508     | SH | DEFINED |
| POWERSHARES GLOBAL WATER PORTF | EQUITY | 73935X575 | 141   | 7,667   | SH | DEFINED |

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|--------------------------------|--------|-----------|--------|-----------|----|---------|
| POWERSHARES INTERNATIONAL DIVI | EQUITY | 73935X716 | 17     | 900       | SH | DEFINED |
| POWERSHARES LUX NANOTECH PORTF | EQUITY | 73935X633 | 9      | 515       | SH | DEFINED |
| POWERSHARES VALUE LINE TIMELIN | EQUITY | 73935X682 | 13     | 815       | SH | DEFINED |
| POWERSHARES WILDERHILL CLEAN E | EQUITY | 73935X500 | 948    | 54,750    | SH | DEFINED |
| POWERWAVE TECHNOLOGIES INC     | EQUITY | 739363109 | 2541   | 393,960   | SH | SOLE    |
| POZEN INC                      | EQUITY | 73941U102 | 355    | 20,916    | SH | SOLE    |
| PPG INDUSTRIES INC             | EQUITY | 693506107 | 5889   | 91,718    | SH | SOLE    |
| PPG INDUSTRIES INC             | EQUITY | 693506107 | 14328  | 223,150   | SH | SOLE    |
| PPL CORP                       | EQUITY | 69351T106 | 18     | 503       | SH | SOLE    |
| PPL CORP                       | EQUITY | 69351T106 | 337    | 9,407     | SH | DEFINED |
| PPL CORP                       | EQUITY | 69351T106 | 6409   | 178,825   | SH | SOLE    |
| PRA INTERNATIONAL              | EQUITY | 69353C101 | 379    | 14,980    | SH | SOLE    |
| PRAXAIR INC                    | EQUITY | 74005P104 | 27     | 452       | SH | DEFINED |
| PRAXAIR INC                    | EQUITY | 74005P104 | 915    | 15,425    | SH | SOLE    |
| PRAXAIR INC                    | EQUITY | 74005P104 | 8260   | 139,225   | SH | SOLE    |
| PRECISION CASTPARTS CORP       | EQUITY | 740189105 | 19648  | 251,000   | SH | SOLE    |
| PRECISION CASTPARTS CORP       | EQUITY | 740189105 | 24740  | 316,048   | SH | SOLE    |
| PRECISION DRILLING TRUST       | EQUITY | 740215108 | 38     | 1,655     | SH | OTHER   |
| PREFERRED BANK/LOS ANGELES CA  | EQUITY | 740367107 | 215    | 3,571     | SH | SOLE    |
| PREMIERE GLOBAL SERVICES INC   | EQUITY | 740585104 | 568    | 60,152    | SH | SOLE    |
| PREMIERWEST BANCORP            | EQUITY | 740921101 | 190    | 11,912    | SH | SOLE    |
| PREMIUM STANDARD FARMS INC     | EQUITY | 74060C105 | 213    | 11,470    | SH | SOLE    |
| PRE-PAID LEGAL SERVICES INC    | EQUITY | 740065107 | 313    | 7,994     | SH | SOLE    |
| PRESIDENTIAL LIFE CORP         | EQUITY | 740884101 | 463    | 21,085    | SH | SOLE    |
| PRESSTEK INC                   | EQUITY | 741113104 | 157    | 24,682    | SH | SOLE    |
| PRESTIGE BRANDS HOLDINGS INC   | EQUITY | 74112D101 | 361    | 27,699    | SH | SOLE    |
| PRG-SCHULTZ INTERNATIONAL INC  | EQUITY | 69357C503 | 23     | 2,936     | SH | SOLE    |
| PRICELINE.COM INC              | EQUITY | 741503403 | 4      | 83        | SH | DEFINED |
| PRICELINE.COM INC              | EQUITY | 741503403 | 924    | 21,179    | SH | SOLE    |
| PRICESMART INC                 | EQUITY | 741511109 | 118    | 6,603     | SH | SOLE    |
| PRIDE INTERNATIONAL INC        | EQUITY | 74153Q102 | 11473  | 382,292   | SH | SOLE    |
| PRIMEDIA INC                   | EQUITY | 74157K101 | 280    | 165,550   | SH | SOLE    |
| PRIMEENERGY CORP               | EQUITY | 74158E104 | 39     | 610       | SH | SOLE    |
| PRIMEWEST ENERGY TRUST         | EQUITY | 741930309 | 31     | 1,657     | SH | OTHER   |
| PRINCIPAL FINANCIAL GROUP INC  | EQUITY | 74251V102 | 21     | 355       | SH | SOLE    |
| PRINCIPAL FINANCIAL GROUP INC  | EQUITY | 74251V102 | 59     | 1,000     | SH | DEFINED |
| PRINCIPAL FINANCIAL GROUP INC  | EQUITY | 74251V102 | 33389  | 568,803   | SH | SOLE    |
| PRIVATE MEDIA GROUP LTD        | EQUITY | 74266R104 | 84     | 20,746    | SH | SOLE    |
| PRIVATEBANCORP INC             | EQUITY | 742962103 | 618    | 14,848    | SH | SOLE    |
| PROASSURANCE CORP              | EQUITY | 74267C106 | 1384   | 27,728    | SH | SOLE    |
| PROASSURANCE CORP              | EQUITY | 74267C106 | 6994   | 140,100   | SH | SOLE    |
| PROCTER & GAMBLE CO            | EQUITY | 742718109 | 1100   | 17,117    | SH | DEFINED |
| PROCTER & GAMBLE CO            | EQUITY | 742718109 | 36740  | 571,657   | SH | SOLE    |
| PROCTER & GAMBLE CO            | EQUITY | 742718109 | 106625 | 1,659,014 | SH | SOLE    |
| PROGENICS PHARMACEUTICALS INC  | EQUITY | 743187106 | 478    | 18,551    | SH | SOLE    |
| PROGRESS ENERGY INC            | EQUITY | 743263105 | 57     | 1,165     | SH | DEFINED |
| PROGRESS ENERGY INC            | EQUITY | 743263105 | 767    | 15,635    | SH | SOLE    |
| PROGRESS ENERGY INC            | EQUITY | 743263105 | 36143  | 736,400   | SH | SOLE    |
| PROGRESS SOFTWARE CORP         | EQUITY | 743312100 | 958    | 34,300    | SH | SOLE    |
| PROGRESSIVE CORP/THE           | EQUITY | 743315103 | 24     | 1,003     | SH | SOLE    |
| PROGRESSIVE CORP/THE           | EQUITY | 743315103 | 41     | 1,686     | SH | DEFINED |
| PROGRESSIVE CORP/THE           | EQUITY | 743315103 | 7967   | 328,948   | SH | SOLE    |
| PROGRESSIVE GAMING INTERNATION | EQUITY | 74332S102 | 260    | 28,673    | SH | SOLE    |
| PROLOGIS                       | EQUITY | 743410102 | 20     | 326       | SH | SOLE    |
| PROLOGIS                       | EQUITY | 743410102 | 15539  | 255,700   | SH | SOLE    |
| PROQUEST CO                    | EQUITY | 74346P102 | 221    | 21,174    | SH | SOLE    |
| PROSPECT ENERGY CORP           | EQUITY | 74348T102 | 117    | 6,845     | SH | DEFINED |
| PROSPERITY BANCSHARES INC      | EQUITY | 743606105 | 738    | 21,382    | SH | SOLE    |

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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| PROTECTIVE LIFE CORP           | EQUITY       | 743674103 | 7772  | 163,630   | SH  | SOLE    |
| PROVIDENCE SERVICE CORP/THE    | EQUITY       | 743815102 | 252   | 10,013    | SH  | SOLE    |
| PROVIDENCE SERVICE CORP/THE    | EQUITY       | 743815102 | 2345  | 93,300    | SH  | SOLE    |
| PROVIDENT BANKSHARES CORP      | EQUITY       | 743859100 | 978   | 27,472    | SH  | SOLE    |
| PROVIDENT ENERGY TRUST         | EQUITY       | 74386K104 | 46    | 4,194     | SH  | OTHER   |
| PROVIDENT ENERGY TRUST         | EQUITY       | 74386K104 | 538   | 49,278    | SH  | DEFINED |
| PROVIDENT FINANCIAL SERVICES I | EQUITY       | 74386T105 | 1021  | 56,299    | SH  | SOLE    |
| PROVIDENT NEW YORK BANCORP     | EQUITY       | 744028101 | 532   | 35,523    | SH  | SOLE    |
| PRUDENTIAL FINANCIAL INC       | EQUITY       | 744320102 | 54    | 628       | SH  | SOLE    |
| PRUDENTIAL FINANCIAL INC       | EQUITY       | 744320102 | 75    | 869       | SH  | DEFINED |
| PRUDENTIAL FINANCIAL INC       | EQUITY       | 744320102 | 17781 | 207,088   | SH  | SOLE    |
| PRUDENTIAL PLC                 | EQUITY       | G7293H114 | 15    | 600       | SH  | DEFINED |
| PS BUSINESS PARKS INC          | EQUITY       | 69360J107 | 943   | 13,339    | SH  | SOLE    |
| PSS WORLD MEDICAL INC          | EQUITY       | 69366A100 | 1100  | 56,349    | SH  | SOLE    |
| PSYCHIATRIC SOLUTIONS INC      | EQUITY       | 74439H108 | 6263  | 166,922   | SH  | SOLE    |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY       | 744573106 | 13    | 200       | SH  | DEFINED |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY       | 744573106 | 22    | 332       | SH  | SOLE    |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY       | 744573106 | 25530 | 384,611   | SH  | SOLE    |
| PUBLIC STORAGE INC             | FIXED INCOME | 74460D729 | 3     | 100       | PRN | DEFINED |
| PUBLIC STORAGE INC             | EQUITY       | 74460D109 | 16    | 161       | SH  | SOLE    |
| PUBLIC STORAGE INC             | EQUITY       | 74460D109 | 76    | 778       | SH  | DEFINED |
| PUBLIC STORAGE INC             | EQUITY       | 74460D109 | 9352  | 95,916    | SH  | SOLE    |
| PUGET ENERGY INC               | EQUITY       | 745310102 | 18    | 700       | SH  | DEFINED |
| PUGET ENERGY INC               | EQUITY       | 745310102 | 6907  | 272,350   | SH  | SOLE    |
| PULTE HOMES INC                | EQUITY       | 745867101 | 9     | 278       | SH  | SOLE    |
| PULTE HOMES INC                | EQUITY       | 745867101 | 3331  | 100,569   | SH  | SOLE    |
| PUTNAM HIGH INCOME SECURITIES  | EQUITY       | 746779107 | 45    | 5,200     | SH  | DEFINED |
| PUTNAM MASTER INTERMEDIATE INC | EQUITY       | 746909100 | 37    | 5,700     | SH  | DEFINED |
| PUTNAM PREMIER INCOME TRUST    | EQUITY       | 746853100 | 20    | 3,100     | SH  | DEFINED |
| PW EAGLE INC                   | EQUITY       | 69366Y108 | 303   | 8,774     | SH  | SOLE    |
| QAD INC                        | EQUITY       | 74727D108 | 106   | 12,693    | SH  | SOLE    |
| QC HOLDINGS INC                | EQUITY       | 74729T101 | 71    | 4,478     | SH  | SOLE    |
| QLOGIC CORP                    | EQUITY       | 747277101 | 5     | 208       | SH  | SOLE    |
| QLOGIC CORP                    | EQUITY       | 747277101 | 1584  | 72,243    | SH  | SOLE    |
| QUALCOMM INC                   | EQUITY       | 747525103 | 75    | 1,990     | SH  | DEFINED |
| QUALCOMM INC                   | EQUITY       | 747525103 | 8740  | 231,277   | SH  | SOLE    |
| QUALCOMM INC                   | EQUITY       | 747525103 | 32320 | 855,260   | SH  | SOLE    |
| QUALITY DISTRIBUTION INC       | EQUITY       | 74756M102 | 94    | 7,036     | SH  | SOLE    |
| QUALITY SYSTEMS INC            | EQUITY       | 747582104 | 512   | 13,734    | SH  | SOLE    |
| QUANEX CORP                    | EQUITY       | 747620102 | 1089  | 31,493    | SH  | SOLE    |
| QUANTA SERVICES INC            | EQUITY       | 74762E102 | 5437  | 276,412   | SH  | SOLE    |
| QUANTUM CORP                   | EQUITY       | 747906204 | 375   | 161,841   | SH  | SOLE    |
| QUANTUM FUEL SYSTEMS TECHNOLOG | EQUITY       | 74765E109 | 69    | 43,036    | SH  | SOLE    |
| QUEBECOR WORLD INC             | EQUITY       | 748203106 | 28    | 2,392     | SH  | OTHER   |
| QUEST DIAGNOSTICS INC          | EQUITY       | 74834L100 | 64    | 1,211     | SH  | SOLE    |
| QUEST DIAGNOSTICS INC          | EQUITY       | 74834L100 | 4921  | 92,846    | SH  | SOLE    |
| QUEST RESOURCE CORP            | EQUITY       | 748349305 | 165   | 16,345    | SH  | SOLE    |
| QUEST SOFTWARE INC             | EQUITY       | 74834T103 | 821   | 56,022    | SH  | SOLE    |
| QUESTAR CORP                   | EQUITY       | 748356102 | 9     | 113       | SH  | SOLE    |
| QUESTAR CORP                   | EQUITY       | 748356102 | 48    | 578       | SH  | DEFINED |
| QUESTAR CORP                   | EQUITY       | 748356102 | 3253  | 39,166    | SH  | SOLE    |
| QUICKSILVER RESOURCES INC      | EQUITY       | 74837R104 | 3289  | 89,900    | SH  | SOLE    |
| QUICKSILVER RESOURCES INC      | EQUITY       | 74837R104 | 4698  | 128,404   | SH  | SOLE    |
| QUIDEL CORP                    | EQUITY       | 74838J101 | 341   | 25,000    | SH  | SOLE    |
| QUIKSILVER INC                 | EQUITY       | 74838C106 | 1606  | 101,980   | SH  | SOLE    |
| QWEST COMMUNICATIONS INTERNATI | EQUITY       | 749121109 | 18    | 2,118     | SH  | SOLE    |
| QWEST COMMUNICATIONS INTERNATI | EQUITY       | 749121109 | 12207 | 1,458,463 | SH  | SOLE    |
| RACKABLE SYSTEMS INC           | EQUITY       | 750077109 | 715   | 23,089    | SH  | SOLE    |

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| RADIAN GROUP INC               | EQUITY | 750236101 | 10191 | 189,030   | SH | SOLE    |
| RADIANT SYSTEMS INC            | EQUITY | 75025N102 | 5     | 480       | SH | DEFINED |
| RADIANT SYSTEMS INC            | EQUITY | 75025N102 | 228   | 21,794    | SH | SOLE    |
| RADIATION THERAPY SERVICES INC | EQUITY | 750323206 | 1234  | 39,136    | SH | SOLE    |
| RADIO ONE INC                  | EQUITY | 75040P405 | 430   | 63,761    | SH | SOLE    |
| RADIOHACK CORP                 | EQUITY | 750438103 | 3     | 179       | SH | SOLE    |
| RADIOHACK CORP                 | EQUITY | 750438103 | 1042  | 62,099    | SH | SOLE    |
| RADISYS CORP                   | EQUITY | 750459109 | 292   | 17,543    | SH | SOLE    |
| RADWARE LTD                    | EQUITY | M81873107 | 2     | 100       | SH | DEFINED |
| RADYNE CORP                    | EQUITY | 750611402 | 160   | 14,942    | SH | SOLE    |
| RADYNE CORP                    | EQUITY | 750611402 | 3281  | 305,500   | SH | SOLE    |
| RAE SYSTEMS INC                | EQUITY | 75061P102 | 105   | 32,663    | SH | SOLE    |
| RAILAMERICA INC                | EQUITY | 750753105 | 523   | 32,546    | SH | SOLE    |
| RALCORP HOLDINGS INC           | EQUITY | 751028101 | 1379  | 27,091    | SH | SOLE    |
| RAM ENERGY RESOURCES INC       | EQUITY | 75130P109 | 95    | 17,331    | SH | SOLE    |
| RAMBUS INC                     | EQUITY | 750917106 | 42    | 2,210     | SH | SOLE    |
| RANGE RESOURCES CORP           | EQUITY | 75281A109 | 27    | 1,000     | SH | DEFINED |
| RANGE RESOURCES CORP           | EQUITY | 75281A109 | 91    | 3,314     | SH | SOLE    |
| RARE HOSPITALITY INTERNATIONAL | EQUITY | 753820109 | 932   | 28,313    | SH | SOLE    |
| RASER TECHNOLOGIES INC         | EQUITY | 754055101 | 104   | 17,030    | SH | SOLE    |
| RAVEN INDUSTRIES INC           | EQUITY | 754212108 | 361   | 13,468    | SH | SOLE    |
| RAYMOND JAMES FINANCIAL INC    | EQUITY | 754730109 | 6421  | 211,859   | SH | SOLE    |
| RAYONIER INC                   | EQUITY | 754907103 | 7356  | 179,195   | SH | SOLE    |
| RAYTHEON CO                    | EQUITY | 755111507 | 489   | 9,260     | SH | DEFINED |
| RAYTHEON CO                    | EQUITY | 755111507 | 1039  | 19,686    | SH | SOLE    |
| RAYTHEON CO                    | EQUITY | 755111507 | 57617 | 1,091,237 | SH | SOLE    |
| RAYTHEON COMPANY               | EQUITY | 755111119 | 9     | 513       | SH | SOLE    |
| RBC BEARINGS INC               | EQUITY | 75524B104 | 488   | 17,037    | SH | SOLE    |
| RBC BEARINGS INC               | EQUITY | 75524B104 | 2293  | 80,000    | SH | SOLE    |
| RC2 CORP                       | EQUITY | 749388104 | 766   | 17,420    | SH | SOLE    |
| RCN CORP                       | EQUITY | 749361200 | 769   | 25,520    | SH | SOLE    |
| READER'S DIGEST ASSOCIATION IN | EQUITY | 755267101 | 4998  | 299,265   | SH | SOLE    |
| REALNETWORKS INC               | EQUITY | 75605L104 | 1379  | 126,084   | SH | SOLE    |
| REALOGY CORP                   | EQUITY | 75605E100 | 9     | 282       | SH | SOLE    |
| REALOGY CORP                   | EQUITY | 75605E100 | 2822  | 93,073    | SH | SOLE    |
| REALTY INCOME CORP             | EQUITY | 756109104 | 104   | 3,747     | SH | DEFINED |
| REALTY INCOME CORP             | EQUITY | 756109104 | 2075  | 74,915    | SH | SOLE    |
| RECKSON ASSOCIATES REALTY CORP | EQUITY | 75621K106 | 132   | 2,888     | SH | SOLE    |
| RED HAT INC                    | EQUITY | 756577102 | 4     | 185       | SH | DEFINED |
| RED HAT INC                    | EQUITY | 756577102 | 665   | 28,900    | SH | SOLE    |
| RED ROBIN GOURMET BURGERS INC  | EQUITY | 75689M101 | 496   | 13,828    | SH | SOLE    |
| REDBACK NETWORKS INC           | EQUITY | 757209507 | 1315  | 52,717    | SH | SOLE    |
| REDDY ICE HOLDINGS INC         | EQUITY | 75734R105 | 359   | 13,886    | SH | SOLE    |
| REDWOOD TRUST INC              | EQUITY | 758075402 | 940   | 16,180    | SH | SOLE    |
| REGAL ENTERTAINMENT GROUP      | EQUITY | 758766109 | 32    | 1,516     | SH | SOLE    |
| REGAL ENTERTAINMENT GROUP      | EQUITY | 758766109 | 2467  | 115,700   | SH | SOLE    |
| REGAL-BELOIT CORP              | EQUITY | 758750103 | 1346  | 25,635    | SH | SOLE    |
| REGENCY CENTERS CORP           | EQUITY | 758849103 | 12600 | 161,181   | SH | SOLE    |
| REGENERON PHARMACEUTICALS INC  | EQUITY | 75886F107 | 768   | 38,288    | SH | SOLE    |
| REGIONS FINANCIAL CORP         | EQUITY | 7591EP100 | 36    | 960       | SH | SOLE    |
| REGIONS FINANCIAL CORP         | EQUITY | 7591EP100 | 1159  | 30,987    | SH | DEFINED |
| REGIONS FINANCIAL CORP         | EQUITY | 7591EP100 | 30818 | 824,001   | SH | SOLE    |
| REGIS CORP                     | EQUITY | 758932107 | 5613  | 141,950   | SH | SOLE    |
| REHABCARE GROUP INC            | EQUITY | 759148109 | 209   | 14,106    | SH | SOLE    |
| REINSURANCE GROUP OF AMERICA I | EQUITY | 759351109 | 55    | 987       | SH | SOLE    |
| RELIANCE STEEL & ALUMINUM CO   | EQUITY | 759509102 | 5915  | 150,204   | SH | SOLE    |
| RELIANT ENERGY INC             | EQUITY | 75952B105 | 151   | 10,659    | SH | SOLE    |
| RENAISSANCE LEARNING INC       | EQUITY | 75968L105 | 116   | 6,541     | SH | SOLE    |

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| RENASANT CORP                 | EQUITY | 75970E107 | 396   | 12,918  | SH | SOLE    |
| RENOVIS INC                   | EQUITY | 759885106 | 57    | 18,062  | SH | SOLE    |
| RENT-A-CENTER INC/TX          | EQUITY | 76009N100 | 6474  | 219,383 | SH | SOLE    |
| RENTECH INC                   | EQUITY | 760112102 | 437   | 115,885 | SH | SOLE    |
| REPLIDYNE INC                 | EQUITY | 76028W107 | 23    | 4,075   | SH | SOLE    |
| REPUBLIC AIRWAYS HOLDINGS INC | EQUITY | 760276105 | 455   | 27,086  | SH | SOLE    |
| REPUBLIC BANCORP INC/KY       | EQUITY | 760281204 | 158   | 6,308   | SH | SOLE    |
| REPUBLIC BANCORP INC/MI       | EQUITY | 760282103 | 839   | 62,341  | SH | SOLE    |
| REPUBLIC PROPERTY TRUST       | EQUITY | 760737106 | 252   | 21,796  | SH | SOLE    |
| REPUBLIC SERVICES INC         | EQUITY | 760759100 | 10758 | 264,522 | SH | SOLE    |
| RES-CARE INC                  | EQUITY | 760943100 | 337   | 18,553  | SH | SOLE    |
| RESEARCH IN MOTION LTD        | EQUITY | 760975102 | 447   | 3,496   | SH | OTHER   |
| RESEARCH IN MOTION LTD        | EQUITY | 760975102 | 918   | 7,181   | SH | DEFINED |
| RESMED INC                    | EQUITY | 761152107 | 8713  | 177,012 | SH | SOLE    |
| RESOURCE AMERICA INC          | EQUITY | 761195205 | 346   | 13,105  | SH | SOLE    |
| RESOURCE CAPITAL CORP         | EQUITY | 76120W302 | 75    | 4,413   | SH | SOLE    |
| RESOURCES CONNECTION INC      | EQUITY | 76122Q105 | 1279  | 40,163  | SH | SOLE    |
| RESPIRONICS INC               | EQUITY | 761230101 | 1078  | 28,547  | SH | SOLE    |
| RESTORATION HARDWARE INC      | EQUITY | 760981100 | 209   | 24,548  | SH | SOLE    |
| RETAIL VENTURES INC           | EQUITY | 76128Y102 | 338   | 17,773  | SH | SOLE    |
| REVLON INC                    | EQUITY | 761525500 | 167   | 130,228 | SH | SOLE    |
| REWARDS NETWORK INC           | EQUITY | 761557107 | 567   | 81,596  | SH | SOLE    |
| REYNOLDS AMERICAN INC         | EQUITY | 761713106 | 5914  | 90,326  | SH | SOLE    |
| REYNOLDS AMERICAN INC         | EQUITY | 761713106 | 28081 | 428,912 | SH | SOLE    |
| RF MICRO DEVICES INC          | EQUITY | 749941100 | 4097  | 603,397 | SH | SOLE    |
| RF MONOLITHICS INC            | EQUITY | 74955F106 | 22    | 4,973   | SH | SOLE    |
| R-G FINANCIAL CORP            | EQUITY | 749136107 | 177   | 23,117  | SH | SOLE    |
| RH DONNELLEY CORP             | EQUITY | 74955W307 | 112   | 1,788   | SH | SOLE    |
| RH DONNELLEY CORP             | EQUITY | 74955W307 | 5865  | 93,500  | SH | SOLE    |
| RIGEL PHARMACEUTICALS INC     | EQUITY | 766559603 | 248   | 20,898  | SH | SOLE    |
| RIGHTNOW TECHNOLOGIES INC     | EQUITY | 76657R106 | 215   | 12,465  | SH | SOLE    |
| RITCHIE BROS AUCTIONEERS INC  | EQUITY | 767744105 | 30    | 552     | SH | OTHER   |
| RITE AID CORP                 | EQUITY | 767754104 | 22    | 3,991   | SH | DEFINED |
| RITE AID CORP                 | EQUITY | 767754104 | 101   | 18,529  | SH | SOLE    |
| RIVERBED TECHNOLOGY INC       | EQUITY | 768573107 | 9     | 279     | SH | SOLE    |
| RIVIERA HOLDINGS CORP         | EQUITY | 769627100 | 220   | 9,114   | SH | SOLE    |
| RLI CORP                      | EQUITY | 749607107 | 1051  | 18,631  | SH | SOLE    |
| ROBBINS & MYERS INC           | EQUITY | 770196103 | 896   | 19,509  | SH | DEFINED |
| ROBBINS & MYERS INC           | EQUITY | 770196103 | 1409  | 30,691  | SH | SOLE    |
| ROBERT HALF INTERNATIONAL INC | EQUITY | 770323103 | 8     | 221     | SH | SOLE    |
| ROBERT HALF INTERNATIONAL INC | EQUITY | 770323103 | 2828  | 76,174  | SH | SOLE    |
| ROCK-TENN CO                  | EQUITY | 772739207 | 889   | 32,785  | SH | DEFINED |
| ROCK-TENN CO                  | EQUITY | 772739207 | 1506  | 55,559  | SH | SOLE    |
| ROCKVILLE FINANCIAL INC       | EQUITY | 774186100 | 129   | 7,248   | SH | SOLE    |
| ROCKWELL AUTOMATION INC       | EQUITY | 773903109 | 4746  | 77,702  | SH | SOLE    |
| ROCKWELL AUTOMATION INC       | EQUITY | 773903109 | 11582 | 189,624 | SH | SOLE    |
| ROCKWELL COLLINS INC          | EQUITY | 774341101 | 14    | 220     | SH | SOLE    |
| ROCKWELL COLLINS INC          | EQUITY | 774341101 | 17205 | 271,841 | SH | SOLE    |
| ROCKWOOD HOLDINGS INC         | EQUITY | 774415103 | 742   | 29,384  | SH | SOLE    |
| ROFIN-SINAR TECHNOLOGIES INC  | EQUITY | 775043102 | 776   | 12,834  | SH | SOLE    |
| ROGERS COMMUNICATIONS INC     | EQUITY | 775109200 | 274   | 9,198   | SH | OTHER   |
| ROGERS CORP                   | EQUITY | 775133101 | 861   | 14,552  | SH | SOLE    |
| ROHM & HAAS CO                | EQUITY | 775371107 | 3703  | 72,444  | SH | SOLE    |
| ROHM & HAAS CO                | EQUITY | 775371107 | 3784  | 74,029  | SH | SOLE    |
| ROLLINS INC                   | EQUITY | 775711104 | 2062  | 93,258  | SH | SOLE    |
| ROMA FINANCIAL CORP           | EQUITY | 77581P109 | 141   | 8,486   | SH | SOLE    |
| ROPER INDUSTRIES INC          | EQUITY | 776696106 | 10198 | 202,987 | SH | SOLE    |
| ROSETTA RESOURCES INC         | EQUITY | 777779307 | 786   | 42,117  | SH | SOLE    |

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|                                |              |           |       |         |     |         |
|--------------------------------|--------------|-----------|-------|---------|-----|---------|
| ROSS STORES INC                | EQUITY       | 778296103 | 9759  | 333,069 | SH  | SOLE    |
| ROWAN COS INC                  | EQUITY       | 779382100 | 5     | 145     | SH  | SOLE    |
| ROWAN COS INC                  | EQUITY       | 779382100 | 1682  | 50,669  | SH  | SOLE    |
| ROYAL BANCSHARES OF PENNSYLVAN | EQUITY       | 780081105 | 105   | 4,004   | SH  | SOLE    |
| ROYAL BANK OF CANADA           | EQUITY       | 780087102 | 18436 | 387,101 | SH  | OTHER   |
| ROYAL BK SCOTLND GRP PLC       | EQUITY       | 780097788 | 10    | 400     | SH  | DEFINED |
| ROYAL BK SCOTLND GRP PLC       | FIXED INCOME | 780097754 | 659   | 25,000  | PRN | SOLE    |
| ROYAL BK SCOTLND GRP PLC       | FIXED INCOME | 780097770 | 1400  | 55,000  | PRN | SOLE    |
| ROYAL BK SCOTLND GRP PLC       | FIXED INCOME | 780097804 | 2283  | 90,000  | PRN | SOLE    |
| ROYAL GOLD INC                 | EQUITY       | 780287108 | 583   | 16,190  | SH  | SOLE    |
| ROYCE FOCUS TRUST INC          | EQUITY       | 78080N108 | 7     | 678     | SH  | DEFINED |
| ROYCE MICRO-CAP TRUST INC      | EQUITY       | 780915104 | 1436  | 86,671  | SH  | DEFINED |
| ROYCE VALUE TRUST INC          | EQUITY       | 780910105 | 2239  | 100,868 | SH  | DEFINED |
| RPC INC                        | EQUITY       | 749660106 | 453   | 26,813  | SH  | SOLE    |
| RPM INTERNATIONAL INC          | EQUITY       | 749685103 | 5832  | 279,163 | SH  | SOLE    |
| RR DONNELLEY & SONS CO         | EQUITY       | 257867101 | 27    | 752     | SH  | DEFINED |
| RR DONNELLEY & SONS CO         | EQUITY       | 257867101 | 3609  | 101,555 | SH  | SOLE    |
| RR DONNELLEY & SONS CO         | EQUITY       | 257867101 | 4940  | 138,986 | SH  | SOLE    |
| RTI INTERNATIONAL METALS INC   | EQUITY       | 74973W107 | 14    | 185     | SH  | DEFINED |
| RTI INTERNATIONAL METALS INC   | EQUITY       | 74973W107 | 1489  | 19,033  | SH  | SOLE    |
| RUBY TUESDAY INC               | EQUITY       | 781182100 | 5061  | 184,439 | SH  | SOLE    |
| RUDDICK CORP                   | EQUITY       | 781258108 | 3217  | 115,923 | SH  | SOLE    |
| RUDOLPH TECHNOLOGIES INC       | EQUITY       | 781270103 | 327   | 20,538  | SH  | SOLE    |
| RUDOLPH TECHNOLOGIES INC       | EQUITY       | 781270103 | 1952  | 122,600 | SH  | SOLE    |
| RUSH ENTERPRISES INC           | EQUITY       | 781846209 | 307   | 18,151  | SH  | SOLE    |
| RUSS BERRIE & CO INC           | EQUITY       | 782233100 | 152   | 9,843   | SH  | SOLE    |
| RUTH'S CHRIS STEAK HOUSE       | EQUITY       | 783332109 | 267   | 14,622  | SH  | SOLE    |
| RYANAIR HOLDINGS PLC           | EQUITY       | 783513104 | 243   | 2,987   | SH  | SOLE    |
| RYDER SYSTEM INC               | EQUITY       | 783549108 | 4     | 80      | SH  | SOLE    |
| RYDER SYSTEM INC               | EQUITY       | 783549108 | 1453  | 28,459  | SH  | SOLE    |
| RYDEX RUSSELL TOP 50 ETF       | EQUITY       | 78355W205 | 8     | 73      | SH  | DEFINED |
| RYDEX S&P EQUAL WEIGHT ETF     | EQUITY       | 78355W106 | 280   | 5,909   | SH  | DEFINED |
| RYERSON INC                    | EQUITY       | 78375P107 | 738   | 29,413  | SH  | SOLE    |
| RYLAND GROUP INC               | EQUITY       | 783764103 | 5439  | 99,585  | SH  | SOLE    |
| S&P 500 COVERED CALL FUND INC  | EQUITY       | 78381P109 | 306   | 16,211  | SH  | DEFINED |
| S&T BANCORP INC                | EQUITY       | 783859101 | 753   | 21,723  | SH  | SOLE    |
| S1 CORP                        | EQUITY       | 78463B101 | 82    | 14,943  | SH  | SOLE    |
| SABRE HOLDINGS CORP            | EQUITY       | 785905100 | 6     | 174     | SH  | SOLE    |
| SABRE HOLDINGS CORP            | EQUITY       | 785905100 | 8685  | 272,344 | SH  | SOLE    |
| SAFECO CORP                    | EQUITY       | 786429100 | 9     | 139     | SH  | SOLE    |
| SAFECO CORP                    | EQUITY       | 786429100 | 3738  | 59,767  | SH  | SOLE    |
| SAFEGUARD SCIENTIFICS INC      | EQUITY       | 786449108 | 245   | 101,248 | SH  | SOLE    |
| SAFENET INC                    | EQUITY       | 78645R107 | 519   | 21,699  | SH  | SOLE    |
| SAFETY INSURANCE GROUP INC     | EQUITY       | 78648T100 | 686   | 13,527  | SH  | SOLE    |
| SAFEWAY INC                    | EQUITY       | 786514208 | 20    | 584     | SH  | SOLE    |
| SAFEWAY INC                    | EQUITY       | 786514208 | 8375  | 242,326 | SH  | SOLE    |
| SAIA INC                       | EQUITY       | 78709Y105 | 492   | 21,177  | SH  | SOLE    |
| SAIC INC                       | EQUITY       | 78390X101 | 9     | 500     | SH  | DEFINED |
| SAIC INC                       | EQUITY       | 78390X101 | 1280  | 71,947  | SH  | SOLE    |
| SAKS INC                       | EQUITY       | 79377W108 | 5787  | 324,763 | SH  | SOLE    |
| SALEM COMMUNICATIONS CORP      | EQUITY       | 794093104 | 99    | 8,284   | SH  | SOLE    |
| SALESFORCE.COM INC             | EQUITY       | 79466L302 | 74    | 2,029   | SH  | SOLE    |
| SALIX PHARMACEUTICALS LTD      | EQUITY       | 795435106 | 474   | 38,919  | SH  | SOLE    |
| SALLY BEAUTY HOLDINGS INC      | EQUITY       | 79546E104 | 20    | 2,532   | SH  | SOLE    |
| SAN JUAN BASIN ROYALTY TR      | EQUITY       | 798241105 | 7     | 200     | SH  | DEFINED |
| SANDERS MORRIS HARRIS GROUP IN | EQUITY       | 80000Q104 | 182   | 14,230  | SH  | SOLE    |
| SANDERSON FARMS INC            | EQUITY       | 800013104 | 429   | 14,152  | SH  | SOLE    |
| SANDERSON FARMS INC            | EQUITY       | 800013104 | 1178  | 38,900  | SH  | SOLE    |



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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| SANDISK CORP                   | EQUITY       | 80004C101 | 13    | 296       | SH  | SOLE    |
| SANDISK CORP                   | EQUITY       | 80004C101 | 18    | 407       | SH  | DEFINED |
| SANDISK CORP                   | EQUITY       | 80004C101 | 12092 | 281,012   | SH  | SOLE    |
| SANDY SPRING BANCORP INC       | EQUITY       | 800363103 | 474   | 12,420    | SH  | SOLE    |
| SANGAMO BIOSCIENCES INC        | EQUITY       | 800677106 | 158   | 23,947    | SH  | SOLE    |
| SANMINA-SCI CORP               | EQUITY       | 800907107 | 2     | 702       | SH  | SOLE    |
| SANMINA-SCI CORP               | EQUITY       | 800907107 | 1510  | 437,552   | SH  | SOLE    |
| SANTANDER BANCORP              | EQUITY       | 802809103 | 64    | 3,610     | SH  | SOLE    |
| SANTARUS INC                   | EQUITY       | 802817304 | 303   | 38,722    | SH  | SOLE    |
| SAPIENT CORP                   | EQUITY       | 803062108 | 375   | 68,376    | SH  | SOLE    |
| SARA LEE CORP                  | EQUITY       | 803111103 | 17    | 984       | SH  | SOLE    |
| SARA LEE CORP                  | EQUITY       | 803111103 | 139   | 8,186     | SH  | DEFINED |
| SARA LEE CORP                  | EQUITY       | 803111103 | 5954  | 349,606   | SH  | SOLE    |
| SASOL LTD                      | EQUITY       | 803866300 | 379   | 10,279    | SH  | DEFINED |
| SATYAM COMPUTER SERVICES LTD   | EQUITY       | 804098101 | 35    | 1,470     | SH  | DEFINED |
| SAUER-DANFOSS INC              | EQUITY       | 804137107 | 279   | 8,665     | SH  | SOLE    |
| SAUL CENTERS INC               | EQUITY       | 804395101 | 504   | 9,125     | SH  | SOLE    |
| SAVIENT PHARMACEUTICALS INC    | EQUITY       | 80517Q100 | 1271  | 113,359   | SH  | SOLE    |
| SAVVIS INC                     | EQUITY       | 805423308 | 975   | 27,293    | SH  | SOLE    |
| SBA COMMUNICATIONS CORP        | EQUITY       | 78388J106 | 68    | 2,476     | SH  | SOLE    |
| SCANA CORP                     | EQUITY       | 80589M102 | 11201 | 275,755   | SH  | SOLE    |
| SCANSOURCE INC                 | EQUITY       | 806037107 | 653   | 21,483    | SH  | SOLE    |
| SCBT FINANCIAL CORP            | EQUITY       | 78401V102 | 302   | 7,237     | SH  | SOLE    |
| SCHAWK INC                     | EQUITY       | 806373106 | 254   | 12,991    | SH  | SOLE    |
| SCHERING-PLOUGH CORP           | EQUITY       | 806605101 | 1     | 43        | SH  | DEFINED |
| SCHERING-PLOUGH CORP           | FIXED INCOME | 806605606 | 654   | 11,500    | PRN | SOLE    |
| SCHERING-PLOUGH CORP           | EQUITY       | 806605101 | 4408  | 186,453   | SH  | SOLE    |
| SCHERING-PLOUGH CORP           | EQUITY       | 806605101 | 15286 | 646,618   | SH  | SOLE    |
| SCHLUMBERGER LIMITED           | FIXED INCOME | 806857AC2 | 5     | 3,000     | PRN | DEFINED |
| SCHLUMBERGER LIMITED           | FIXED INCOME | 806857AD0 | 2569  | 1,565,000 | PRN | SOLE    |
| SCHLUMBERGER LTD               | EQUITY       | 806857108 | 25    | 400       | SH  | DEFINED |
| SCHLUMBERGER LTD               | EQUITY       | 806857108 | 12181 | 192,852   | SH  | SOLE    |
| SCHLUMBERGER LTD               | EQUITY       | 806857108 | 67701 | 1,071,893 | SH  | SOLE    |
| SCHNITZER STEEL INDUSTRIES INC | EQUITY       | 806882106 | 749   | 18,856    | SH  | SOLE    |
| SCHOLASTIC CORP                | EQUITY       | 807066105 | 3179  | 88,693    | SH  | SOLE    |
| SCHOOL SPECIALTY INC           | EQUITY       | 807863105 | 661   | 17,636    | SH  | SOLE    |
| SCHULMAN A INC                 | EQUITY       | 808194104 | 675   | 30,344    | SH  | SOLE    |
| SCHWEITZER-MAUDUIT INTERNATION | EQUITY       | 808541106 | 337   | 12,943    | SH  | SOLE    |
| SCIELE PHARMA INC              | EQUITY       | 808627103 | 868   | 36,176    | SH  | SOLE    |
| SCIENTIFIC GAMES CORP          | EQUITY       | 80874P109 | 4707  | 155,690   | SH  | SOLE    |
| SCIENTIFIC GAMES CORP          | EQUITY       | 80874P109 | 12213 | 404,000   | SH  | SOLE    |
| SCOTTISH POWER PLC             | EQUITY       | 81013T804 | 1278  | 21,875    | SH  | DEFINED |
| SCOTTS MIRACLE-GRO CO/THE      | EQUITY       | 810186106 | 5555  | 107,542   | SH  | SOLE    |
| SCPIE HOLDINGS INC             | EQUITY       | 78402P104 | 222   | 8,474     | SH  | SOLE    |
| SEABOARD CORP                  | EQUITY       | 811543107 | 522   | 296       | SH  | SOLE    |
| SEABRIGHT INSURANCE HOLDINGS I | EQUITY       | 811656107 | 280   | 15,541    | SH  | SOLE    |
| SEACOAST BANKING CORP OF FLORI | EQUITY       | 811707306 | 299   | 12,037    | SH  | SOLE    |
| SEACOR HOLDINGS INC            | EQUITY       | 811904101 | 6     | 65        | SH  | DEFINED |
| SEACOR HOLDINGS INC            | EQUITY       | 811904101 | 133   | 1,338     | SH  | SOLE    |
| SEAGATE TECHNOLOGY             | EQUITY       | G7945J104 | 139   | 5,260     | SH  | DEFINED |
| SEALED AIR CORP                | EQUITY       | 81211K100 | 7     | 106       | SH  | SOLE    |
| SEALED AIR CORP                | EQUITY       | 81211K100 | 9     | 136       | SH  | DEFINED |
| SEALED AIR CORP                | EQUITY       | 81211K100 | 2426  | 37,369    | SH  | SOLE    |
| SEALY CORP                     | EQUITY       | 812139301 | 250   | 16,966    | SH  | SOLE    |
| SEARS HOLDINGS CORP            | EQUITY       | 812350106 | 18    | 109       | SH  | SOLE    |
| SEARS HOLDINGS CORP            | EQUITY       | 812350106 | 7531  | 44,849    | SH  | SOLE    |
| SECURE COMPUTING CORP          | EQUITY       | 813705100 | 246   | 37,525    | SH  | SOLE    |
| SECURITY BANK CORP/GA          | EQUITY       | 814047106 | 304   | 13,337    | SH  | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| SEI INVESTMENTS CO             | EQUITY | 784117103 | 8827  | 148,200 | SH | SOLE    |
| SELECT COMFORT CORP            | EQUITY | 81616X103 | 782   | 44,949  | SH | SOLE    |
| SELECTIVE INSURANCE GROUP      | EQUITY | 816300107 | 1659  | 28,964  | SH | SOLE    |
| SEMITOOL INC                   | EQUITY | 816909105 | 243   | 18,258  | SH | SOLE    |
| SEMPRA ENERGY                  | EQUITY | 816851109 | 19    | 345     | SH | SOLE    |
| SEMPRA ENERGY                  | EQUITY | 816851109 | 103   | 1,840   | SH | DEFINED |
| SEMPRA ENERGY                  | EQUITY | 816851109 | 6881  | 122,793 | SH | SOLE    |
| SEMTECH CORP                   | EQUITY | 816850101 | 2984  | 228,343 | SH | SOLE    |
| SENIOR HOUSING PROPERTIES TRUS | EQUITY | 81721M109 | 2011  | 82,137  | SH | SOLE    |
| SENOXYX INC                    | EQUITY | 81724Q107 | 325   | 25,037  | SH | SOLE    |
| SENSIENT TECHNOLOGIES CORP     | EQUITY | 81725T100 | 3587  | 145,811 | SH | SOLE    |
| SEPRACOR INC                   | EQUITY | 817315104 | 16068 | 260,924 | SH | SOLE    |
| SEQUA CORP                     | EQUITY | 817320104 | 2475  | 21,514  | SH | SOLE    |
| SERVICE CORP INTERNATIONAL/US  | EQUITY | 817565104 | 106   | 10,321  | SH | SOLE    |
| SERVICEMASTER CO/THE           | EQUITY | 81760N109 | 121   | 9,235   | SH | SOLE    |
| SERVICEMASTER CO/THE           | EQUITY | 81760N109 | 6803  | 518,900 | SH | SOLE    |
| SHANDA INTERACTIVE ENTERTAINME | EQUITY | 81941Q203 | 953   | 44,000  | SH | SOLE    |
| SHANDA INTERACTIVE ENTERTAINME | EQUITY | 81941Q203 | 6486  | 299,300 | SH | SOLE    |
| SHAW COMMUNICATIONS INC        | EQUITY | 82028K200 | 117   | 3,679   | SH | OTHER   |
| SHAW GROUP INC/THE             | EQUITY | 820280105 | 94    | 2,818   | SH | SOLE    |
| SHENANDOAH TELECOM CO          | EQUITY | 82312B106 | 302   | 6,427   | SH | SOLE    |
| SHERWIN-WILLIAMS CO/THE        | EQUITY | 824348106 | 9     | 147     | SH | SOLE    |
| SHERWIN-WILLIAMS CO/THE        | EQUITY | 824348106 | 3280  | 51,581  | SH | SOLE    |
| SHILOH INDUSTRIES INC          | EQUITY | 824543102 | 75    | 3,973   | SH | SOLE    |
| SHIP FINANCE INTERNATIONAL LTD | EQUITY | G81075106 | 97    | 4,085   | SH | DEFINED |
| SHOE CARNIVAL INC              | EQUITY | 824889109 | 220   | 6,956   | SH | SOLE    |
| SHORE BANCSHARES INC           | EQUITY | 825107105 | 210   | 6,948   | SH | SOLE    |
| SHORT QQQ PROSHARES            | EQUITY | 74347R602 | 81    | 1,293   | SH | DEFINED |
| SHUFFLE MASTER INC             | EQUITY | 825549108 | 762   | 29,066  | SH | SOLE    |
| SHUFFLE MASTER INC             | EQUITY | 825549108 | 6553  | 250,100 | SH | SOLE    |
| SHUTTERFLY INC                 | EQUITY | 82568P304 | 31    | 2,177   | SH | SOLE    |
| SHUTTERFLY INC                 | EQUITY | 82568P304 | 1895  | 131,600 | SH | SOLE    |
| SI INTERNATIONAL INC           | EQUITY | 78427V102 | 349   | 10,778  | SH | SOLE    |
| SIERRA BANCORP                 | EQUITY | 82620P102 | 146   | 4,974   | SH | SOLE    |
| SIERRA HEALTH SERVICES INC     | EQUITY | 826322109 | 48    | 1,345   | SH | SOLE    |
| SIERRA HEALTH SERVICES INC     | EQUITY | 826322109 | 544   | 15,100  | SH | SOLE    |
| SIERRA PACIFIC RESOURCES       | EQUITY | 826428104 | 8699  | 516,878 | SH | SOLE    |
| SIGMA DESIGNS INC              | EQUITY | 826565103 | 182   | 7,140   | SH | DEFINED |
| SIGMA DESIGNS INC              | EQUITY | 826565103 | 485   | 19,069  | SH | SOLE    |
| SIGMA-ALDRICH CORP             | EQUITY | 826552101 | 7     | 87      | SH | SOLE    |
| SIGMA-ALDRICH CORP             | EQUITY | 826552101 | 13211 | 169,979 | SH | SOLE    |
| SIGNATURE BANK/NEW YORK NY     | EQUITY | 82669G104 | 759   | 24,513  | SH | SOLE    |
| SIGNATURE BANK/NEW YORK NY     | EQUITY | 82669G104 | 2141  | 69,100  | SH | SOLE    |
| SILGAN HOLDINGS INC            | EQUITY | 827048109 | 854   | 19,443  | SH | SOLE    |
| SILICON IMAGE INC              | EQUITY | 82705T102 | 20    | 1,600   | SH | DEFINED |
| SILICON IMAGE INC              | EQUITY | 82705T102 | 866   | 68,078  | SH | SOLE    |
| SILICON LABORATORIES INC       | EQUITY | 826919102 | 4404  | 127,102 | SH | SOLE    |
| SILICON MOTION TECHNOLOGY CORP | EQUITY | 82706C108 | 5     | 310     | SH | DEFINED |
| SILICON STORAGE TECHNOLOGY INC | EQUITY | 827057100 | 340   | 75,289  | SH | SOLE    |
| SILICONWARE PRECISION INDUSTRI | EQUITY | 827084864 | 16    | 2,075   | SH | DEFINED |
| SILVER STANDARD RESOURCES INC  | EQUITY | 82823L106 | 200   | 6,522   | SH | DEFINED |
| SILVER WHEATON CORP            | EQUITY | 828336107 | 2281  | 217,500 | SH | OTHER   |
| SIMMONS FIRST NATIONAL CORP    | EQUITY | 828730200 | 373   | 11,891  | SH | SOLE    |
| SIMON PROPERTY GROUP INC       | EQUITY | 828806109 | 29    | 291     | SH | SOLE    |
| SIMON PROPERTY GROUP INC       | EQUITY | 828806109 | 18914 | 186,732 | SH | SOLE    |
| SIMPSON MANUFACTURING CO INC   | EQUITY | 829073105 | 978   | 30,911  | SH | SOLE    |
| SINCLAIR BROADCAST GROUP INC   | EQUITY | 829226109 | 401   | 38,234  | SH | SOLE    |
| SINOPEC SHANGHAI PETROCHEMICAL | EQUITY | 82935M109 | 21    | 420     | SH | DEFINED |

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|                               |        |           |       |         |    |         |
|-------------------------------|--------|-----------|-------|---------|----|---------|
| SIRENZA MICRODEVICES INC      | EQUITY | 82966T106 | 185   | 23,510  | SH | SOLE    |
| SIRENZA MICRODEVICES INC      | EQUITY | 82966T106 | 3145  | 400,100 | SH | SOLE    |
| SIRF TECHNOLOGY HOLDINGS INC  | EQUITY | 82967H101 | 1093  | 42,830  | SH | SOLE    |
| SIRIUS SATELLITE RADIO INC    | EQUITY | 82966U103 | 85    | 23,966  | SH | DEFINED |
| SIRIUS SATELLITE RADIO INC    | EQUITY | 82966U103 | 1801  | 508,618 | SH | SOLE    |
| SIRNA THERAPEUTICS INC        | EQUITY | 829669100 | 3685  | 283,230 | SH | SOLE    |
| SIRONA DENTAL SYSTEMS INC     | EQUITY | 82966C103 | 568   | 14,740  | SH | SOLE    |
| SIRVA INC                     | EQUITY | 82967Y104 | 143   | 41,151  | SH | SOLE    |
| SITEL CORP                    | EQUITY | 82980K107 | 206   | 48,787  | SH | SOLE    |
| SIX FLAGS INC                 | EQUITY | 83001P109 | 310   | 59,201  | SH | SOLE    |
| SJW CORP                      | EQUITY | 784305104 | 489   | 12,617  | SH | SOLE    |
| SKECHERS U.S.A. INC           | EQUITY | 830566105 | 297   | 8,911   | SH | SOLE    |
| SKY FINANCIAL GROUP INC       | EQUITY | 83080P103 | 101   | 3,525   | SH | SOLE    |
| SKYLINE CORP                  | EQUITY | 830830105 | 227   | 5,644   | SH | SOLE    |
| SKYWEST INC                   | EQUITY | 830879102 | 1354  | 53,094  | SH | SOLE    |
| SKYWORKS SOLUTIONS INC        | EQUITY | 83088M102 | 948   | 133,967 | SH | SOLE    |
| SL GREEN REALTY CORP          | EQUITY | 78440X101 | 9691  | 72,983  | SH | SOLE    |
| SLM CORP                      | EQUITY | 78442P106 | 5     | 100     | SH | DEFINED |
| SLM CORP                      | EQUITY | 78442P106 | 10427 | 213,808 | SH | SOLE    |
| SLM CORP                      | EQUITY | 78442P106 | 14755 | 302,538 | SH | SOLE    |
| SMART & FINAL INC             | EQUITY | 831683107 | 221   | 11,679  | SH | SOLE    |
| SMITH & WESSON HOLDING CORP   | EQUITY | 831756101 | 251   | 24,285  | SH | SOLE    |
| SMITH INTERNATIONAL INC       | EQUITY | 832110100 | 3744  | 91,155  | SH | SOLE    |
| SMITH INTERNATIONAL INC       | EQUITY | 832110100 | 4257  | 103,663 | SH | SOLE    |
| SMITH MICRO SOFTWARE INC      | EQUITY | 832154108 | 1103  | 77,712  | SH | SOLE    |
| SMITHFIELD FOODS INC          | EQUITY | 832248108 | 5975  | 232,855 | SH | SOLE    |
| SMITHTOWN BANCORP INC         | EQUITY | 832449102 | 175   | 6,468   | SH | SOLE    |
| SMURFIT-STONE CONTAINER CORP  | EQUITY | 832727101 | 94    | 8,870   | SH | SOLE    |
| SNAP-ON INC                   | EQUITY | 833034101 | 4     | 77      | SH | SOLE    |
| SNAP-ON INC                   | EQUITY | 833034101 | 1303  | 27,344  | SH | SOLE    |
| SOHU.COM INC                  | EQUITY | 83408W103 | 519   | 21,637  | SH | SOLE    |
| SOHU.COM INC                  | EQUITY | 83408W103 | 3960  | 165,000 | SH | SOLE    |
| SOLECTRON CORP                | EQUITY | 834182107 | 4     | 1,205   | SH | SOLE    |
| SOLECTRON CORP                | EQUITY | 834182107 | 1365  | 423,781 | SH | SOLE    |
| SOLEXA INC                    | EQUITY | 83420X105 | 257   | 19,557  | SH | SOLE    |
| SOMAXON PHARMACEUTICALS INC   | EQUITY | 834453102 | 58    | 4,116   | SH | SOLE    |
| SONIC AUTOMOTIVE INC          | EQUITY | 83545G102 | 1913  | 65,868  | SH | SOLE    |
| SONIC CORP                    | EQUITY | 835451105 | 1387  | 57,905  | SH | SOLE    |
| SONIC SOLUTIONS INC           | EQUITY | 835460106 | 48    | 2,944   | SH | DEFINED |
| SONIC SOLUTIONS INC           | EQUITY | 835460106 | 348   | 21,376  | SH | SOLE    |
| SONICWALL INC                 | EQUITY | 835470105 | 570   | 67,741  | SH | SOLE    |
| SONOCO PRODUCTS CO            | EQUITY | 835495102 | 8881  | 233,337 | SH | SOLE    |
| SONOSITE INC                  | EQUITY | 83568G104 | 419   | 13,543  | SH | SOLE    |
| SONUS NETWORKS INC            | EQUITY | 835916107 | 1389  | 210,716 | SH | SOLE    |
| SONY CORP                     | EQUITY | 835699307 | 747   | 17,441  | SH | DEFINED |
| SOTHEBY'S                     | EQUITY | 835898107 | 5665  | 182,610 | SH | SOLE    |
| SOURCE INTERLINK COS INC      | EQUITY | 836151209 | 233   | 28,570  | SH | SOLE    |
| SOURCE INTERLINK COS INC      | EQUITY | 836151209 | 1614  | 197,800 | SH | SOLE    |
| SOUTH FINANCIAL GROUP INC/THE | EQUITY | 837841105 | 70    | 2,645   | SH | SOLE    |
| SOUTH JERSEY INDUSTRIES INC   | EQUITY | 838518108 | 814   | 24,375  | SH | SOLE    |
| SOUTHERN CO                   | EQUITY | 842587107 | 399   | 10,835  | SH | DEFINED |
| SOUTHERN CO                   | EQUITY | 842587107 | 7836  | 212,578 | SH | SOLE    |
| SOUTHERN CO                   | EQUITY | 842587107 | 11882 | 322,348 | SH | SOLE    |
| SOUTHERN COPPER CORP          | EQUITY | 84265V105 | 8     | 152     | SH | DEFINED |
| SOUTHERN COPPER CORP          | EQUITY | 84265V105 | 9490  | 176,100 | SH | SOLE    |
| SOUTHERN COPPER CORP          | EQUITY | 84265V105 | 14902 | 276,526 | SH | SOLE    |
| SOUTHERN UNION CO             | EQUITY | 844030106 | 97    | 3,480   | SH | SOLE    |
| SOUTHSIDE BANCSHARES INC      | EQUITY | 84470P109 | 227   | 8,833   | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| SOUTHWEST AIRLINES CO          | EQUITY | 844741108 | 16    | 1,043     | SH | SOLE    |
| SOUTHWEST AIRLINES CO          | EQUITY | 844741108 | 21    | 1,393     | SH | DEFINED |
| SOUTHWEST AIRLINES CO          | EQUITY | 844741108 | 9928  | 648,019   | SH | SOLE    |
| SOUTHWEST BANCORP INC/STILLWAT | EQUITY | 844767103 | 329   | 11,804    | SH | SOLE    |
| SOUTHWEST GAS CORP             | EQUITY | 844895102 | 1282  | 33,400    | SH | SOLE    |
| SOUTHWEST WATER CO             | EQUITY | 845331107 | 261   | 18,939    | SH | SOLE    |
| SOUTHWESTERN ENERGY CO         | EQUITY | 845467109 | 13734 | 391,829   | SH | SOLE    |
| SOVEREIGN BANCORP INC          | EQUITY | 845905108 | 12    | 473       | SH | SOLE    |
| SOVEREIGN BANCORP INC          | EQUITY | 845905108 | 118   | 4,662     | SH | DEFINED |
| SOVEREIGN BANCORP INC          | EQUITY | 845905108 | 4297  | 169,256   | SH | SOLE    |
| SOVRAN SELF STORAGE INC        | EQUITY | 84610H108 | 5398  | 94,231    | SH | SOLE    |
| SPANISH BROADCASTING SYSTEM    | EQUITY | 846425882 | 152   | 37,042    | SH | SOLE    |
| SPANSION INC                   | EQUITY | 84649R101 | 21    | 1,416     | SH | SOLE    |
| SPARTAN STORES INC             | EQUITY | 846822104 | 366   | 17,500    | SH | SOLE    |
| SPARTECH CORP                  | EQUITY | 847220209 | 703   | 26,825    | SH | SOLE    |
| SPDR DJ WILSHIRE TOTAL MARKET  | EQUITY | 86330E885 | 48    | 475       | SH | DEFINED |
| SPDR TRUST SERIES 1            | EQUITY | 78462F103 | 453   | 3,200     | SH | SOLE    |
| SPDR TRUST SERIES 1            | EQUITY | 78462F103 | 2782  | 19,643    | SH | DEFINED |
| SPDR TRUST SERIES 1            | EQUITY | 78462F103 | 97162 | 686,073   | SH | SOLE    |
| SPECTRANETICS CORP             | EQUITY | 84760C107 | 288   | 25,475    | SH | SOLE    |
| SPECTRUM BRANDS INC            | EQUITY | 84762L105 | 336   | 30,810    | SH | SOLE    |
| SPECTRUM PHARMACEUTICALS INC   | EQUITY | 84763A108 | 5     | 830       | SH | DEFINED |
| SPEEDWAY MOTORSPORTS INC       | EQUITY | 847788106 | 489   | 12,739    | SH | SOLE    |
| SPHERION CORP                  | EQUITY | 848420105 | 1180  | 158,861   | SH | SOLE    |
| SPIRIT AEROSYSTEMS HOLDINGS IN | EQUITY | 848574109 | 54    | 1,623     | SH | SOLE    |
| SPIRIT AEROSYSTEMS HOLDINGS IN | EQUITY | 848574109 | 6972  | 208,300   | SH | SOLE    |
| SPRINT NEXTEL CORP             | EQUITY | 852061100 | 5     | 255       | SH | DEFINED |
| SPRINT NEXTEL CORP             | EQUITY | 852061100 | 263   | 13,913    | SH | SOLE    |
| SPRINT NEXTEL CORP             | EQUITY | 852061100 | 56578 | 2,995,123 | SH | SOLE    |
| SPSS INC                       | EQUITY | 78462K102 | 485   | 16,119    | SH | SOLE    |
| SPX CORP                       | EQUITY | 784635104 | 8445  | 138,079   | SH | SOLE    |
| SRA INTERNATIONAL INC          | EQUITY | 78464R105 | 3385  | 126,577   | SH | SOLE    |
| ST JOE CO/THE                  | EQUITY | 790148100 | 96    | 1,792     | SH | SOLE    |
| ST JUDE MEDICAL INC            | EQUITY | 790849103 | 1143  | 31,266    | SH | SOLE    |
| ST JUDE MEDICAL INC            | EQUITY | 790849103 | 5889  | 161,091   | SH | SOLE    |
| ST MARY LAND & EXPLORATION CO  | EQUITY | 792228108 | 1345  | 36,498    | SH | SOLE    |
| ST PAUL TRAVELERS COS INC/THE  | EQUITY | 792860108 | 36    | 678       | SH | DEFINED |
| ST PAUL TRAVELERS COS INC/THE  | EQUITY | 792860108 | 49    | 909       | SH | SOLE    |
| ST PAUL TRAVELERS COS INC/THE  | EQUITY | 792860108 | 48094 | 895,779   | SH | SOLE    |
| STAGE STORES INC               | EQUITY | 85254C305 | 738   | 24,279    | SH | SOLE    |
| STAKTEK HOLDINGS INC           | EQUITY | 85256P106 | 51    | 9,823     | SH | SOLE    |
| STAMPS.COM INC                 | EQUITY | 852857200 | 245   | 15,563    | SH | SOLE    |
| STANCORP FINANCIAL GROUP INC   | EQUITY | 852891100 | 5902  | 131,015   | SH | SOLE    |
| STANDARD MICROSYSTEMS CORP     | EQUITY | 853626109 | 519   | 18,546    | SH | SOLE    |
| STANDARD PARKING CORP          | EQUITY | 853790103 | 163   | 4,234     | SH | SOLE    |
| STANDARD REGISTER CO/THE       | EQUITY | 853887107 | 178   | 14,815    | SH | SOLE    |
| STANDARD REGISTER CO/THE       | EQUITY | 853887107 | 1775  | 147,900   | SH | SOLE    |
| STANDARD-PACIFIC CORP          | EQUITY | 85375C101 | 54    | 2,004     | SH | SOLE    |
| STANDEX INTERNATIONAL CORP     | EQUITY | 854231107 | 310   | 10,304    | SH | SOLE    |
| STANLEY FURNITURE CO INC       | EQUITY | 854305208 | 199   | 9,291     | SH | SOLE    |
| STANLEY INC                    | EQUITY | 854532108 | 88    | 5,192     | SH | SOLE    |
| STANLEY WORKS/THE              | EQUITY | 854616109 | 5     | 107       | SH | SOLE    |
| STANLEY WORKS/THE              | EQUITY | 854616109 | 1886  | 37,502    | SH | SOLE    |
| STAPLES INC                    | EQUITY | 855030102 | 7     | 276       | SH | DEFINED |
| STAPLES INC                    | EQUITY | 855030102 | 4751  | 177,952   | SH | SOLE    |
| STAPLES INC                    | EQUITY | 855030102 | 9083  | 340,182   | SH | SOLE    |
| STAR MARITIME ACQUISITION CORP | EQUITY | 85516E107 | 155   | 15,776    | SH | SOLE    |
| STARBUCKS CORP                 | EQUITY | 855244109 | 35    | 996       | SH | SOLE    |

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| STARBUCKS CORP                 | EQUITY | 855244109 | 53    | 1,499     | SH | DEFINED |
| STARBUCKS CORP                 | EQUITY | 855244109 | 15385 | 434,366   | SH | SOLE    |
| STARTEK INC                    | EQUITY | 85569C107 | 128   | 9,418     | SH | SOLE    |
| STARWOOD HOTELS & RESORTS WORL | EQUITY | 85590A401 | 17    | 279       | SH | SOLE    |
| STARWOOD HOTELS & RESORTS WORL | EQUITY | 85590A401 | 6084  | 97,342    | SH | SOLE    |
| STATE AUTO FINANCIAL CORP      | EQUITY | 855707105 | 415   | 11,979    | SH | SOLE    |
| STATE NATIONAL BANCSHARES INC  | EQUITY | 857124101 | 338   | 8,770     | SH | SOLE    |
| STATE STREET CORP              | EQUITY | 857477103 | 29    | 437       | SH | SOLE    |
| STATE STREET CORP              | EQUITY | 857477103 | 9687  | 143,637   | SH | SOLE    |
| STATION CASINOS INC            | EQUITY | 857689103 | 94    | 1,154     | SH | SOLE    |
| STATS CHIPPAK LTD              | EQUITY | 85771T104 | 336   | 43,742    | SH | SOLE    |
| STEAK N SHAKE CO/THE           | EQUITY | 857873103 | 413   | 23,459    | SH | SOLE    |
| STEALTHGAS INC                 | EQUITY | Y81669106 | 5114  | 437,880   | SH | SOLE    |
| STEEL DYNAMICS INC             | EQUITY | 858119100 | 9384  | 289,192   | SH | SOLE    |
| STEEL TECHNOLOGIES INC         | EQUITY | 858147101 | 167   | 9,491     | SH | SOLE    |
| STEELCASE INC                  | EQUITY | 858155203 | 15    | 845       | SH | DEFINED |
| STEELCASE INC                  | EQUITY | 858155203 | 318   | 17,537    | SH | SOLE    |
| STEIN MART INC                 | EQUITY | 858375108 | 289   | 21,801    | SH | SOLE    |
| STEINWAY MUSICAL INSTRUMENTS   | EQUITY | 858495104 | 12736 | 410,164   | SH | SOLE    |
| STEPAN CO                      | EQUITY | 858586100 | 163   | 5,151     | SH | SOLE    |
| STEREOTAXIS INC                | EQUITY | 85916J102 | 201   | 19,454    | SH | SOLE    |
| STERICYCLE INC                 | EQUITY | 858912108 | 7804  | 103,364   | SH | SOLE    |
| STERIS CORP                    | EQUITY | 859152100 | 5171  | 205,439   | SH | SOLE    |
| STERLING BANCORP/NY            | EQUITY | 859158107 | 308   | 15,658    | SH | SOLE    |
| STERLING BANCSHARES INC/TX     | EQUITY | 858907108 | 747   | 57,362    | SH | SOLE    |
| STERLING CONSTRUCTION CO INC   | EQUITY | 859241101 | 158   | 7,257     | SH | SOLE    |
| STERLING FINANCIAL CORP/PA     | EQUITY | 859317109 | 505   | 21,317    | SH | SOLE    |
| STERLING FINANCIAL CORP/WA     | EQUITY | 859319105 | 1050  | 31,044    | SH | SOLE    |
| STEVEN MADDEN LTD              | EQUITY | 556269108 | 611   | 17,420    | SH | SOLE    |
| STEWART ENTERPRISES INC        | EQUITY | 860370105 | 550   | 88,008    | SH | SOLE    |
| STEWART INFORMATION SERVICES C | EQUITY | 860372101 | 1176  | 27,122    | SH | SOLE    |
| STIFEL FINANCIAL CORP          | EQUITY | 860630102 | 388   | 9,903     | SH | SOLE    |
| STILLWATER MINING CO           | EQUITY | 86074Q102 | 430   | 34,407    | SH | SOLE    |
| STONE ENERGY CORP              | EQUITY | 861642106 | 805   | 22,784    | SH | SOLE    |
| STRATASYS INC                  | EQUITY | 862685104 | 267   | 8,516     | SH | SOLE    |
| STRATEGIC GLOBAL INCOME FUND I | EQUITY | 862719101 | 36    | 3,028     | SH | DEFINED |
| STRATEGIC HOTELS & RESORTS INC | EQUITY | 86272T106 | 22    | 1,000     | SH | DEFINED |
| STRATEX NETWORKS INC           | EQUITY | 86279T109 | 1210  | 250,571   | SH | SOLE    |
| STRATEX NETWORKS INC           | EQUITY | 86279T109 | 2893  | 598,900   | SH | SOLE    |
| STRATOS INTERNATIONAL INC      | EQUITY | 863100202 | 61    | 8,000     | SH | DEFINED |
| STRAYER EDUCATION INC          | EQUITY | 863236105 | 4781  | 45,087    | SH | SOLE    |
| STREETTRACKS GOLD TRUST        | EQUITY | 863307104 | 729   | 11,537    | SH | DEFINED |
| STRIDE RITE CORP               | EQUITY | 863314100 | 464   | 30,771    | SH | SOLE    |
| STRYKER CORP                   | EQUITY | 863667101 | 14    | 250       | SH | DEFINED |
| STRYKER CORP                   | EQUITY | 863667101 | 22    | 391       | SH | SOLE    |
| STRYKER CORP                   | EQUITY | 863667101 | 7259  | 131,721   | SH | SOLE    |
| STUDENT LOAN CORP/THE          | EQUITY | 863902102 | 28    | 136       | SH | SOLE    |
| SUBURBAN PROPANE PARTNERS LP   | EQUITY | 864482104 | 3788  | 99,670    | SH | SOLE    |
| SUFFOLK BANCORP                | EQUITY | 864739107 | 327   | 8,584     | SH | SOLE    |
| SULPHCO INC                    | EQUITY | 865378103 | 137   | 29,022    | SH | SOLE    |
| SUN BANCORP INC/NJ             | EQUITY | 86663B102 | 264   | 12,535    | SH | SOLE    |
| SUN HEALTHCARE GROUP INC       | EQUITY | 866933401 | 2164  | 171,340   | SH | SOLE    |
| SUN LIFE FINANCIAL INC         | EQUITY | 866796105 | 510   | 12,049    | SH | OTHER   |
| SUN MICROSYSTEMS INC           | EQUITY | 866810104 | 13    | 2,434     | SH | DEFINED |
| SUN MICROSYSTEMS INC           | EQUITY | 866810104 | 25    | 4,636     | SH | SOLE    |
| SUN MICROSYSTEMS INC           | EQUITY | 866810104 | 8718  | 1,608,536 | SH | SOLE    |
| SUNAMERICA FOCUSED ALPHA GROWT | EQUITY | 867037103 | 75    | 3,800     | SH | DEFINED |
| SUNCOM WIRELESS HOLDINGS INC   | EQUITY | 86722Q108 | 1403  | 2,003,574 | SH | SOLE    |

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|                                |        |           |       |           |    |         |
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| SUNCOR ENERGY INC              | EQUITY | 867229106 | 16    | 200       | SH | DEFINED |
| SUNCOR ENERGY INC              | EQUITY | 867229106 | 5976  | 75,865    | SH | OTHER   |
| SUNOCO INC                     | EQUITY | 86764P109 | 1257  | 20,162    | SH | SOLE    |
| SUNOCO INC                     | EQUITY | 86764P109 | 3564  | 57,147    | SH | SOLE    |
| SUNPOWER CORP                  | EQUITY | 867652109 | 319   | 8,588     | SH | SOLE    |
| SUNRISE SENIOR LIVING INC      | EQUITY | 86768K106 | 1138  | 37,046    | SH | SOLE    |
| SUNSTONE HOTEL INVESTORS INC   | EQUITY | 867892101 | 235   | 8,797     | SH | DEFINED |
| SUNSTONE HOTEL INVESTORS INC   | EQUITY | 867892101 | 1295  | 48,436    | SH | SOLE    |
| SUN-TIMES MEDIA GROUP INC      | EQUITY | 86688Q100 | 270   | 54,923    | SH | SOLE    |
| SUNTRUST BANKS INC             | EQUITY | 867914103 | 117   | 1,390     | SH | DEFINED |
| SUNTRUST BANKS INC             | EQUITY | 867914103 | 571   | 6,766     | SH | SOLE    |
| SUNTRUST BANKS INC             | EQUITY | 867914103 | 17450 | 206,626   | SH | SOLE    |
| SUPERGEN INC                   | EQUITY | 868059106 | 209   | 41,061    | SH | SOLE    |
| SUPERIOR BANCORP               | EQUITY | 86806M106 | 243   | 21,445    | SH | SOLE    |
| SUPERIOR ENERGY SERVICES       | EQUITY | 868157108 | 175   | 5,351     | SH | SOLE    |
| SUPERIOR ESSEX INC             | EQUITY | 86815V105 | 559   | 16,815    | SH | SOLE    |
| SUPERIOR INDUSTRIES INTERNATIO | EQUITY | 868168105 | 369   | 19,140    | SH | SOLE    |
| SUPERIOR WELL SERVICES INC     | EQUITY | 86837X105 | 26    | 1,000     | SH | DEFINED |
| SUPERIOR WELL SERVICES INC     | EQUITY | 86837X105 | 275   | 10,770    | SH | SOLE    |
| SUPERTEX INC                   | EQUITY | 868532102 | 392   | 9,995     | SH | SOLE    |
| SUPERVALU INC                  | EQUITY | 868536103 | 10    | 271       | SH | SOLE    |
| SUPERVALU INC                  | EQUITY | 868536103 | 3450  | 96,502    | SH | SOLE    |
| SUREWEST COMMUNICATIONS        | EQUITY | 868733106 | 336   | 12,210    | SH | SOLE    |
| SURMODICS INC                  | EQUITY | 868873100 | 413   | 13,260    | SH | SOLE    |
| SUSQUEHANNA BANCSHARES INC     | EQUITY | 869099101 | 1161  | 43,179    | SH | SOLE    |
| SUSSER HOLDINGS CORP           | EQUITY | 869233106 | 112   | 6,231     | SH | SOLE    |
| SVB FINANCIAL GROUP            | EQUITY | 78486Q101 | 5072  | 108,786   | SH | SOLE    |
| SVB FINANCIAL GROUP            | EQUITY | 78486Q101 | 6191  | 132,800   | SH | SOLE    |
| SWIFT ENERGY CO                | EQUITY | 870738101 | 2243  | 50,053    | SH | SOLE    |
| SWIFT TRANSPORTATION CO INC    | EQUITY | 870756103 | 3307  | 125,869   | SH | SOLE    |
| SWS GROUP INC                  | EQUITY | 78503N107 | 770   | 21,558    | SH | SOLE    |
| SWS GROUP INC                  | EQUITY | 78503N107 | 1032  | 28,900    | SH | SOLE    |
| SY BANCORP INC                 | EQUITY | 785060104 | 287   | 10,249    | SH | SOLE    |
| SYBASE INC                     | EQUITY | 871130100 | 7041  | 285,044   | SH | SOLE    |
| SYCAMORE NETWORKS INC          | EQUITY | 871206108 | 579   | 154,063   | SH | SOLE    |
| SYKES ENTERPRISES INC          | EQUITY | 871237103 | 1379  | 78,202    | SH | SOLE    |
| SYMANTEC CORP                  | EQUITY | 871503108 | 2     | 84        | SH | DEFINED |
| SYMANTEC CORP                  | EQUITY | 871503108 | 9550  | 458,025   | SH | SOLE    |
| SYMANTEC CORP                  | EQUITY | 871503108 | 21585 | 1,035,235 | SH | SOLE    |
| SYMBION INC                    | EQUITY | 871507109 | 280   | 15,140    | SH | SOLE    |
| SYMBOL TECHNOLOGIES INC        | EQUITY | 871508107 | 5     | 336       | SH | SOLE    |
| SYMBOL TECHNOLOGIES INC        | EQUITY | 871508107 | 5183  | 346,903   | SH | SOLE    |
| SYMMETRICOM INC                | EQUITY | 871543104 | 342   | 38,290    | SH | SOLE    |
| SYMMETRY MEDICAL INC           | EQUITY | 871546206 | 402   | 29,049    | SH | SOLE    |
| SYMS CORP                      | EQUITY | 871551107 | 110   | 5,546     | SH | SOLE    |
| SYMYX TECHNOLOGIES             | EQUITY | 87155S108 | 608   | 28,173    | SH | SOLE    |
| SYNAGRO TECHNOLOGIES INC       | EQUITY | 871562203 | 229   | 51,733    | SH | SOLE    |
| SYNAPTICS INC                  | EQUITY | 87157D109 | 621   | 20,923    | SH | SOLE    |
| SYNCHRONOSS TECHNOLOGIES INC   | EQUITY | 87157B103 | 92    | 6,689     | SH | SOLE    |
| SYNIVERSE HOLDINGS INC         | EQUITY | 87163F106 | 295   | 19,679    | SH | SOLE    |
| SYNNEX CORP                    | EQUITY | 87162W100 | 227   | 10,352    | SH | SOLE    |
| SYNOPSIS INC                   | EQUITY | 871607107 | 9032  | 337,888   | SH | SOLE    |
| SYNOVUS FINANCIAL CORP         | EQUITY | 87161C105 | 13    | 428       | SH | SOLE    |
| SYNOVUS FINANCIAL CORP         | EQUITY | 87161C105 | 9887  | 320,696   | SH | SOLE    |
| SYNTAX-BRILLIAN CORP           | EQUITY | 87163L103 | 8     | 882       | SH | DEFINED |
| SYNTEL INC                     | EQUITY | 87162H103 | 189   | 7,051     | SH | SOLE    |
| SYNTROLEUM CORP                | EQUITY | 871630109 | 1     | 300       | SH | DEFINED |
| SYNTROLEUM CORP                | EQUITY | 871630109 | 114   | 32,968    | SH | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| SYSKO CORP                     | EQUITY | 871829107 | 11    | 295     | SH | DEFINED |
| SYSKO CORP                     | EQUITY | 871829107 | 3874  | 105,374 | SH | SOLE    |
| SYSKO CORP                     | EQUITY | 871829107 | 9797  | 266,524 | SH | SOLE    |
| SYSTEMAX INC                   | EQUITY | 871851101 | 139   | 7,970   | SH | SOLE    |
| T ROWE PRICE GROUP INC         | EQUITY | 74144T108 | 15    | 347     | SH | SOLE    |
| T ROWE PRICE GROUP INC         | EQUITY | 74144T108 | 5271  | 120,429 | SH | SOLE    |
| T-3 ENERGY SERVICES INC        | EQUITY | 87306E107 | 26    | 1,176   | SH | SOLE    |
| TAKE-TWO INTERACTIVE SOFTWARE  | EQUITY | 874054109 | 1061  | 59,717  | SH | SOLE    |
| TAL INTERNATIONAL GROUP INC    | EQUITY | 874083108 | 359   | 13,451  | SH | SOLE    |
| TALBOTS INC                    | EQUITY | 874161102 | 454   | 18,844  | SH | SOLE    |
| TALEO CORP                     | EQUITY | 87424N104 | 156   | 11,402  | SH | SOLE    |
| TALISMAN ENERGY INC            | EQUITY | 87425E103 | 12044 | 708,895 | SH | OTHER   |
| TALX CORP                      | EQUITY | 874918105 | 83    | 3,026   | SH | DEFINED |
| TALX CORP                      | EQUITY | 874918105 | 737   | 26,848  | SH | SOLE    |
| TANGER FACTORY OUTLET CENTRS   | EQUITY | 875465106 | 3734  | 95,547  | SH | SOLE    |
| TANOX INC                      | EQUITY | 87588Q109 | 405   | 20,353  | SH | SOLE    |
| TARGET CORP                    | EQUITY | 87612E106 | 22    | 383     | SH | DEFINED |
| TARGET CORP                    | EQUITY | 87612E106 | 11731 | 205,631 | SH | SOLE    |
| TARGET CORP                    | EQUITY | 87612E106 | 30697 | 538,080 | SH | SOLE    |
| TARRAGON CORP                  | EQUITY | 876287103 | 136   | 11,210  | SH | SOLE    |
| TASER INTERNATIONAL INC        | EQUITY | 87651B104 | 2     | 200     | SH | DEFINED |
| TASER INTERNATIONAL INC        | EQUITY | 87651B104 | 393   | 51,671  | SH | SOLE    |
| TAUBMAN CENTERS INC            | EQUITY | 876664103 | 7897  | 155,263 | SH | SOLE    |
| TAYLOR CAPITAL GROUP INC       | EQUITY | 876851106 | 182   | 4,982   | SH | SOLE    |
| TCF FINANCIAL CORP             | EQUITY | 872275102 | 7227  | 263,578 | SH | SOLE    |
| TD AMERITRADE HOLDING CORP     | EQUITY | 87236Y108 | 121   | 7,488   | SH | SOLE    |
| TD AMERITRADE HOLDING CORP     | EQUITY | 87236Y108 | 2597  | 160,500 | SH | SOLE    |
| TD BANKNORTH INC               | EQUITY | 87235A101 | 113   | 3,509   | SH | SOLE    |
| TEAM INC                       | EQUITY | 878155100 | 183   | 5,267   | SH | SOLE    |
| TECH DATA CORP                 | EQUITY | 878237106 | 4827  | 127,454 | SH | SOLE    |
| TECHNE CORP                    | EQUITY | 878377100 | 5082  | 91,646  | SH | SOLE    |
| TECHNICAL OLYMPIC USA INC      | EQUITY | 878483106 | 166   | 16,351  | SH | SOLE    |
| TECHNITROL INC                 | EQUITY | 878555101 | 809   | 33,870  | SH | SOLE    |
| TECHNOLOGY INVESTMENT CAPITAL  | EQUITY | 878717305 | 262   | 16,250  | SH | SOLE    |
| TECHNOLOGY SELECT SECTOR SPDR  | EQUITY | 81369Y803 | 41    | 1,775   | SH | DEFINED |
| TECHWELL INC                   | EQUITY | 87874D101 | 75    | 4,647   | SH | SOLE    |
| TECK COMINCO LTD               | EQUITY | 878742204 | 319   | 4,231   | SH | OTHER   |
| TECO ENERGY INC                | EQUITY | 872375100 | 5     | 276     | SH | SOLE    |
| TECO ENERGY INC                | EQUITY | 872375100 | 35    | 2,038   | SH | DEFINED |
| TECO ENERGY INC                | EQUITY | 872375100 | 1688  | 97,968  | SH | SOLE    |
| TECUMSEH PRODUCTS CO           | EQUITY | 878895200 | 236   | 13,990  | SH | SOLE    |
| TEJON RANCH CO                 | EQUITY | 879080109 | 507   | 9,081   | SH | SOLE    |
| TEKELEC                        | EQUITY | 879101103 | 717   | 48,342  | SH | SOLE    |
| TEKTRONIX INC                  | EQUITY | 879131100 | 3     | 109     | SH | SOLE    |
| TEKTRONIX INC                  | EQUITY | 879131100 | 1108  | 37,986  | SH | SOLE    |
| TELE NORTE LESTE PARTICIPACOES | EQUITY | 879246106 | 1237  | 82,905  | SH | DEFINED |
| TELEDYNE TECHNOLOGIES INC      | EQUITY | 879360105 | 1147  | 28,571  | SH | SOLE    |
| TELEFLEX INC                   | EQUITY | 879369106 | 6704  | 103,839 | SH | SOLE    |
| TELENOR ASA                    | EQUITY | 87944W105 | 150   | 2,650   | SH | DEFINED |
| TELEPHONE & DATA SYSTEMS INC   | EQUITY | 879433100 | 13206 | 243,078 | SH | SOLE    |
| TELETECH HOLDINGS INC          | EQUITY | 879939106 | 653   | 27,339  | SH | SOLE    |
| TELETECH HOLDINGS INC          | EQUITY | 879939106 | 901   | 37,741  | SH | DEFINED |
| TELIK INC                      | EQUITY | 87959M109 | 193   | 43,632  | SH | SOLE    |
| TELLABS INC                    | EQUITY | 879664100 | 2508  | 244,482 | SH | SOLE    |
| TELLABS INC                    | EQUITY | 879664100 | 4612  | 449,539 | SH | SOLE    |
| TELULAR CORP                   | EQUITY | 87970T208 | 711   | 196,400 | SH | SOLE    |
| TELUS CORP                     | EQUITY | 87971M202 | 148   | 3,311   | SH | OTHER   |
| TELUS CORP                     | EQUITY | 87971M202 | 6482  | 145,100 | SH | SOLE    |

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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| TEMPLE-INLAND INC              | EQUITY       | 879868107 | 6     | 141       | SH  | SOLE    |
| TEMPLE-INLAND INC              | EQUITY       | 879868107 | 7016  | 152,426   | SH  | SOLE    |
| TEMPLETON DRAGON FUND INC      | EQUITY       | 88018T101 | 972   | 37,063    | SH  | DEFINED |
| TEMPLETON EMERGING MARKETS INC | EQUITY       | 880192109 | 184   | 13,462    | SH  | DEFINED |
| TEMPLETON GLOBAL INCOME FUND   | EQUITY       | 880198106 | 2646  | 278,822   | SH  | DEFINED |
| TEMPUR-PEDIC INTERNATIONAL INC | EQUITY       | 88023U101 | 1987  | 97,108    | SH  | SOLE    |
| TEMPUR-PEDIC INTERNATIONAL INC | EQUITY       | 88023U101 | 5258  | 257,000   | SH  | SOLE    |
| TENARIS SA                     | EQUITY       | 88031M109 | 422   | 8,463     | SH  | DEFINED |
| TENARIS SA                     | EQUITY       | 88031M109 | 12909 | 258,750   | SH  | SOLE    |
| TENET HEALTHCARE CORP          | EQUITY       | 88033G100 | 4     | 621       | SH  | SOLE    |
| TENET HEALTHCARE CORP          | EQUITY       | 88033G100 | 1515  | 217,333   | SH  | SOLE    |
| TENNANT CO                     | EQUITY       | 880345103 | 400   | 13,808    | SH  | SOLE    |
| TENNECO INC                    | EQUITY       | 880349105 | 934   | 37,796    | SH  | SOLE    |
| TERADYNE INC                   | EQUITY       | 880770102 | 4     | 250       | SH  | SOLE    |
| TERADYNE INC                   | EQUITY       | 880770102 | 2412  | 161,215   | SH  | SOLE    |
| TEREX CORP                     | EQUITY       | 880779103 | 9     | 134       | SH  | SOLE    |
| TEREX CORP                     | EQUITY       | 880779103 | 3583  | 55,489    | SH  | SOLE    |
| TERRA INDUSTRIES INC           | EQUITY       | 880915103 | 2193  | 183,065   | SH  | SOLE    |
| TERRA INDUSTRIES INC           | EQUITY       | 880915103 | 4792  | 400,000   | SH  | SOLE    |
| TERREMARK WORLDWIDE INC        | EQUITY       | 881448203 | 219   | 32,541    | SH  | SOLE    |
| TESORO CORP                    | EQUITY       | 881609101 | 1547  | 23,528    | SH  | SOLE    |
| TESSERA TECHNOLOGIES INC       | EQUITY       | 88164L100 | 1553  | 38,493    | SH  | SOLE    |
| TETRA TECH INC                 | EQUITY       | 88162G103 | 867   | 47,924    | SH  | SOLE    |
| TETRA TECHNOLOGIES INC         | EQUITY       | 88162F105 | 44    | 1,716     | SH  | SOLE    |
| TEVA PHARMACEUT FIN BV         | FIXED INCOME | 88164MAB4 | 722   | 500,000   | PRN | SOLE    |
| TEVA PHARMACEUTICAL INDUSTRIES | EQUITY       | 881624209 | 11    | 350       | SH  | DEFINED |
| TEVA PHARMACEUTICAL INDUSTRIES | EQUITY       | 881624209 | 6946  | 223,481   | SH  | SOLE    |
| TEXAS CAPITAL BANCSHARES INC   | EQUITY       | 88224Q107 | 387   | 19,489    | SH  | SOLE    |
| TEXAS INDUSTRIES INC           | EQUITY       | 882491103 | 1242  | 19,344    | SH  | SOLE    |
| TEXAS INSTRUMENTS INC          | EQUITY       | 882508104 | 12    | 400       | SH  | DEFINED |
| TEXAS INSTRUMENTS INC          | EQUITY       | 882508104 | 11058 | 383,954   | SH  | SOLE    |
| TEXAS INSTRUMENTS INC          | EQUITY       | 882508104 | 45324 | 1,573,752 | SH  | SOLE    |
| TEXAS ROADHOUSE INC            | EQUITY       | 882681109 | 578   | 43,574    | SH  | SOLE    |
| TEXAS UNITED BANCSHARES INC    | EQUITY       | 882838105 | 267   | 7,776     | SH  | SOLE    |
| TEXTRON INC                    | EQUITY       | 883203101 | 15    | 165       | SH  | SOLE    |
| TEXTRON INC                    | EQUITY       | 883203101 | 5406  | 57,647    | SH  | SOLE    |
| THE9 LTD                       | EQUITY       | 88337K104 | 33    | 1,015     | SH  | DEFINED |
| THE9 LTD                       | EQUITY       | 88337K104 | 2284  | 70,900    | SH  | SOLE    |
| THERMO FISHER SCIENTIFIC INC   | EQUITY       | 883556102 | 7     | 162       | SH  | DEFINED |
| THERMO FISHER SCIENTIFIC INC   | EQUITY       | 883556102 | 3068  | 67,737    | SH  | SOLE    |
| THERMO FISHER SCIENTIFIC INC   | EQUITY       | 883556102 | 8550  | 188,777   | SH  | SOLE    |
| THERMOGENESIS CORP             | EQUITY       | 883623209 | 197   | 45,601    | SH  | SOLE    |
| THESTREET.COM INC              | EQUITY       | 88368Q103 | 136   | 15,259    | SH  | SOLE    |
| THOMAS & BETTS CORP            | EQUITY       | 884315102 | 5749  | 121,600   | SH  | SOLE    |
| THOMAS WEISEL PARTNERS GROUP I | EQUITY       | 884481102 | 914   | 43,299    | SH  | SOLE    |
| THOMSON CORP/THE               | EQUITY       | 884903105 | 199   | 4,783     | SH  | OTHER   |
| THOR INDUSTRIES INC            | EQUITY       | 885160101 | 3675  | 83,544    | SH  | SOLE    |
| THORATEC CORP                  | EQUITY       | 885175307 | 776   | 44,131    | SH  | SOLE    |
| THORNBURG MORTGAGE INC         | EQUITY       | 885218107 | 5     | 200       | SH  | DEFINED |
| THORNBURG MORTGAGE INC         | EQUITY       | 885218107 | 98    | 3,897     | SH  | SOLE    |
| THQ INC                        | EQUITY       | 872443403 | 3     | 105       | SH  | DEFINED |
| THQ INC                        | EQUITY       | 872443403 | 2527  | 77,693    | SH  | SOLE    |
| TIBCO SOFTWARE INC             | EQUITY       | 88632Q103 | 1660  | 175,812   | SH  | SOLE    |
| TIDEWATER INC                  | EQUITY       | 886423102 | 1514  | 31,300    | SH  | DEFINED |
| TIDEWATER INC                  | EQUITY       | 886423102 | 6485  | 134,101   | SH  | SOLE    |
| TIENS BIOTECH GROUP USA INC    | EQUITY       | 88650T104 | 11    | 2,878     | SH  | SOLE    |
| TIERONE CORP                   | EQUITY       | 88650R108 | 481   | 15,204    | SH  | SOLE    |
| TIFFANY & CO                   | EQUITY       | 886547108 | 2441  | 62,211    | SH  | SOLE    |



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|                                |              |           |         |            |     |         |
|--------------------------------|--------------|-----------|---------|------------|-----|---------|
| TIFFANY & CO                   | EQUITY       | 886547108 | 5010    | 127,678    | SH  | SOLE    |
| TIM PARTICIPACOES SA           | EQUITY       | 88706P106 | 907     | 26,190     | SH  | SOLE    |
| TIMBERLAND CO                  | EQUITY       | 887100105 | 6       | 204        | SH  | DEFINED |
| TIMBERLAND CO                  | EQUITY       | 887100105 | 5000    | 158,330    | SH  | SOLE    |
| TIME WARNER INC                | EQUITY       | 887317105 | 21      | 945        | SH  | DEFINED |
| TIME WARNER INC                | EQUITY       | 887317105 | 9240    | 424,258    | SH  | SOLE    |
| TIME WARNER INC                | EQUITY       | 887317105 | 60705   | 2,787,180  | SH  | SOLE    |
| TIME WARNER TELECOM INC        | EQUITY       | 887319101 | 2016    | 101,145    | SH  | SOLE    |
| TIMKEN CO                      | EQUITY       | 887389104 | 6413    | 219,776    | SH  | SOLE    |
| TITAN INTERNATIONAL INC        | EQUITY       | 88830M102 | 277     | 13,741     | SH  | SOLE    |
| TITANIUM METALS CORP           | EQUITY       | 888339207 | 56      | 1,905      | SH  | SOLE    |
| TIVO INC                       | EQUITY       | 888706108 | 363     | 70,922     | SH  | SOLE    |
| TJX COS INC                    | EQUITY       | 872540109 | 17      | 599        | SH  | SOLE    |
| TJX COS INC                    | EQUITY       | 872540109 | 42824   | 1,501,551  | SH  | SOLE    |
| TNS INC                        | EQUITY       | 872960109 | 386     | 20,060     | SH  | SOLE    |
| TODCO                          | EQUITY       | 88889T107 | 51      | 1,486      | SH  | SOLE    |
| TOLL BROTHERS INC              | EQUITY       | 889478103 | 3       | 100        | SH  | DEFINED |
| TOLL BROTHERS INC              | EQUITY       | 889478103 | 9483    | 294,228    | SH  | SOLE    |
| TOMPKINS TRUSTCO INC           | EQUITY       | 890110109 | 251     | 5,532      | SH  | SOLE    |
| TOOTSIE ROLL INDUSTRIES INC    | EQUITY       | 890516107 | 25      | 778        | SH  | DEFINED |
| TOOTSIE ROLL INDUSTRIES INC    | EQUITY       | 890516107 | 2956    | 90,394     | SH  | SOLE    |
| TOPPS CO INC/THE               | EQUITY       | 890786106 | 258     | 28,977     | SH  | SOLE    |
| TORCHMARK CORP                 | EQUITY       | 891027104 | 8       | 129        | SH  | SOLE    |
| TORCHMARK CORP                 | EQUITY       | 891027104 | 11201   | 175,677    | SH  | SOLE    |
| TOREADOR RESOURCES CORP        | EQUITY       | 891050106 | 262     | 10,171     | SH  | SOLE    |
| TORO CO                        | EQUITY       | 891092108 | 48      | 1,025      | SH  | SOLE    |
| TORONTO-DOMINION BANK          | EQUITY       | 891160509 | 12120   | 202,584    | SH  | OTHER   |
| TOTAL SYSTEM SERVICES INC      | EQUITY       | 891906109 | 24      | 902        | SH  | SOLE    |
|                                |              |           |         |            |     |         |
| TOWER GROUP INC                | EQUITY       | 891777104 | 435     | 14,009     | SH  | SOLE    |
| TOWN SPORTS INTERNATIONAL HOLD | EQUITY       | 89214A102 | 123     | 7,478      | SH  | SOLE    |
| TOYOTA MOTOR CORP              | EQUITY       | 892331307 | 44      | 330        | SH  | DEFINED |
| TRACTOR SUPPLY CO              | EQUITY       | 892356106 | 39      | 864        | SH  | SOLE    |
| TRADESTATION GROUP INC         | EQUITY       | 89267P105 | 1329    | 96,667     | SH  | SOLE    |
| TRADESTATION GROUP INC         | EQUITY       | 89267P105 | 3615    | 262,900    | SH  | SOLE    |
| TRANSACTION SYSTEMS ARCHITECTS | EQUITY       | 893416107 | 3834    | 117,703    | SH  | SOLE    |
| TRANSALTA CORP                 | EQUITY       | 89346D107 | 82      | 3,587      | SH  | OTHER   |
| TRANSATLANTIC HOLDINGS INC     | EQUITY       | 893521104 | 2427654 | 39,092,662 | SH  | SOLE    |
| TRANSATLANTIC HOLDINGS INC     | EQUITY       | 893521104 | 50      | 800        | SH  | SOLE    |
| TRANSCANADA CORP               | EQUITY       | 89353D107 | 353     | 10,117     | SH  | OTHER   |
| TRANSDIGM GROUP INC            | EQUITY       | 893641100 | 246     | 9,298      | SH  | SOLE    |
| TRANSMERIDIAN EXPLORATION INC  | EQUITY       | 89376N108 | 578     | 167,576    | SH  | SOLE    |
| TRANSMETA CORP/DELAWARE        | EQUITY       | 89376R109 | 180     | 162,504    | SH  | SOLE    |
| TRANSOCEAN INC                 | EQUITY       | G90078109 | 31      | 385        | SH  | SOLE    |
| TRANSWITCH CORP                | EQUITY       | 894065101 | 149     | 106,260    | SH  | SOLE    |
| TRAVELERS PPTY CASUALTY        | FIXED INCOME | 89420G307 | 1947    | 74,500     | PRN | SOLE    |
| TRAVELZOO INC                  | EQUITY       | 89421Q106 | 75      | 2,507      | SH  | SOLE    |
| TREDEGAR CORP                  | EQUITY       | 894650100 | 1088    | 48,133     | SH  | SOLE    |
| TREEHOUSE FOODS INC            | EQUITY       | 89469A104 | 809     | 25,941     | SH  | SOLE    |
| TREX CO INC                    | EQUITY       | 89531P105 | 229     | 9,997      | SH  | SOLE    |
| TRIAD GUARANTY INC             | EQUITY       | 895925105 | 529     | 9,645      | SH  | SOLE    |
| TRIAD HOSPITALS INC            | EQUITY       | 89579K109 | 4794    | 114,600    | SH  | SOLE    |
| TRIAD HOSPITALS INC            | EQUITY       | 89579K109 | 8608    | 205,791    | SH  | SOLE    |
| TRIARC COS INC                 | EQUITY       | 895927309 | 1028    | 51,411     | SH  | SOLE    |
| TRIBUNE CO                     | EQUITY       | 896047107 | 8       | 251        | SH  | SOLE    |
| TRIBUNE CO                     | EQUITY       | 896047107 | 2740    | 89,009     | SH  | SOLE    |
| TRICO BANCSHARES               | EQUITY       | 896095106 | 315     | 11,564     | SH  | SOLE    |
| TRICO MARINE SERVICES INC      | EQUITY       | 896106200 | 29717   | 775,696    | SH  | SOLE    |
| TRIDENT MICROSYSTEMS INC       | EQUITY       | 895919108 | 867     | 47,674     | SH  | SOLE    |

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|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| TRIMBLE NAVIGATION LTD         | EQUITY       | 896239100 | 67    | 1,313     | SH  | SOLE    |
| TRIMERIS INC                   | EQUITY       | 896263100 | 190   | 14,930    | SH  | SOLE    |
| TRINITY INDUSTRIES INC         | EQUITY       | 896522109 | 7423  | 210,894   | SH  | SOLE    |
| TRIQUINT SEMICONDUCTOR INC     | EQUITY       | 89674K103 | 1949  | 433,202   | SH  | SOLE    |
| TRIUMPH GROUP INC              | EQUITY       | 896818101 | 1897  | 36,191    | SH  | SOLE    |
| TRIZETTO GROUP                 | EQUITY       | 896882107 | 659   | 35,880    | SH  | SOLE    |
| TRONOX INC                     | EQUITY       | 897051207 | 544   | 34,432    | SH  | SOLE    |
| TRUBION PHARMACEUTICALS INC    | EQUITY       | 89778N102 | 70    | 3,859     | SH  | SOLE    |
| TRUE RELIGION APPAREL INC      | EQUITY       | 89784N104 | 167   | 10,935    | SH  | SOLE    |
| TRUMP ENTERTAINMENT RESORTS IN | EQUITY       | 89816T103 | 473   | 25,929    | SH  | SOLE    |
| TRUSTCO BANK CORP NY           | EQUITY       | 898349105 | 697   | 62,723    | SH  | SOLE    |
| TRUSTMARK CORP                 | EQUITY       | 898402102 | 1335  | 40,806    | SH  | SOLE    |
| TRW AUTOMOTIVE HOLDINGS CORP   | EQUITY       | 87264S106 | 38    | 1,480     | SH  | SOLE    |
| TSMC                           | EQUITY       | 874039100 | 309   | 28,265    | SH  | DEFINED |
| TTM TECHNOLOGIES INC           | EQUITY       | 87305R109 | 394   | 34,790    | SH  | SOLE    |
| TUESDAY MORNING CORP           | EQUITY       | 899035505 | 390   | 25,093    | SH  | SOLE    |
| TUPPERWARE BRANDS CORP         | EQUITY       | 899896104 | 4296  | 189,988   | SH  | SOLE    |
| TURBOCHEF TECHNOLOGIES INC     | EQUITY       | 900006206 | 192   | 11,306    | SH  | SOLE    |
| TWEEN BRANDS INC               | EQUITY       | 901166108 | 1682  | 42,129    | SH  | SOLE    |
| TXU CORP                       | EQUITY       | 873168108 | 5     | 100       | SH  | DEFINED |
| TXU CORP                       | EQUITY       | 873168108 | 33    | 605       | SH  | SOLE    |
| TXU CORP                       | EQUITY       | 873168108 | 36068 | 665,341   | SH  | SOLE    |
| TYCO INTERNATIONAL LTD         | EQUITY       | 902124106 | 80    | 2,619     | SH  | SOLE    |
| TYCO INTERNATIONAL LTD         | EQUITY       | 902124106 | 887   | 29,168    | SH  | DEFINED |
| TYCO INTERNATIONAL LTD         | EQUITY       | 902124106 | 42716 | 1,405,125 | SH  | SOLE    |
| TYCO INTL GROUP SA             | FIXED INCOME | 902118BG2 | 1416  | 1,000,000 | PRN | SOLE    |
|                                |              |           |       |           |     |         |
| TYLER TECHNOLOGIES INC         | EQUITY       | 902252105 | 459   | 32,632    | SH  | SOLE    |
| TYSON FOODS INC                | EQUITY       | 902494103 | 5     | 332       | SH  | SOLE    |
| TYSON FOODS INC                | EQUITY       | 902494103 | 1926  | 117,068   | SH  | SOLE    |
| UAL CORP                       | EQUITY       | 902549807 | 1090  | 24,764    | SH  | SOLE    |
| UAP HOLDING CORP               | EQUITY       | 903441103 | 1070  | 42,481    | SH  | SOLE    |
| UCBH HOLDINGS INC              | EQUITY       | 90262T308 | 1386  | 78,935    | SH  | SOLE    |
| UCBH HOLDINGS INC              | EQUITY       | 90262T308 | 3883  | 221,100   | SH  | SOLE    |
| UGI CORP                       | EQUITY       | 902681105 | 100   | 3,679     | SH  | SOLE    |
| UIL HOLDINGS CORP              | EQUITY       | 902748102 | 865   | 20,508    | SH  | SOLE    |
| ULTICOM INC                    | EQUITY       | 903844108 | 102   | 10,653    | SH  | SOLE    |
| ULTIMATE SOFTWARE GROUP INC    | EQUITY       | 90385D107 | 463   | 19,895    | SH  | SOLE    |
| ULTRASHORT QQQ PROSHARES       | EQUITY       | 74347R875 | 198   | 3,644     | SH  | DEFINED |
| ULTRATECH INC                  | EQUITY       | 904034105 | 251   | 20,086    | SH  | SOLE    |
| UMB FINANCIAL CORP             | EQUITY       | 902788108 | 963   | 26,381    | SH  | SOLE    |
| UMPQUA HOLDINGS CORP           | EQUITY       | 904214103 | 2070  | 70,337    | SH  | SOLE    |
| UNDER ARMOUR INC               | EQUITY       | 904311107 | 876   | 17,369    | SH  | SOLE    |
| UNIBANCO                       | EQUITY       | 90458E107 | 25028 | 269,230   | SH  | SOLE    |
| UNIFIRST CORP/MA               | EQUITY       | 904708104 | 310   | 8,065     | SH  | SOLE    |
| UNION BANKSHARES CORP/VA       | EQUITY       | 905399101 | 340   | 11,119    | SH  | SOLE    |
| UNION DRILLING INC             | EQUITY       | 90653P105 | 158   | 11,228    | SH  | SOLE    |
| UNION PACIFIC CORP             | EQUITY       | 907818108 | 33    | 355       | SH  | SOLE    |
| UNION PACIFIC CORP             | EQUITY       | 907818108 | 333   | 3,620     | SH  | DEFINED |
| UNION PACIFIC CORP             | EQUITY       | 907818108 | 35605 | 386,924   | SH  | SOLE    |
| UNIONBANCAL CORP               | EQUITY       | 908906100 | 114   | 1,859     | SH  | SOLE    |
| UNISOURCE ENERGY CORP          | EQUITY       | 909205106 | 1219  | 33,366    | SH  | SOLE    |
| UNISYS CORP                    | EQUITY       | 909214108 | 4     | 454       | SH  | SOLE    |
| UNISYS CORP                    | EQUITY       | 909214108 | 1267  | 161,552   | SH  | SOLE    |
| UNIT CORP                      | EQUITY       | 909218109 | 592   | 12,212    | SH  | SOLE    |
| UNITED AUTO GROUP INC          | EQUITY       | 909440109 | 42    | 1,797     | SH  | SOLE    |
| UNITED BANKSHARES INC          | EQUITY       | 909907107 | 1196  | 30,955    | SH  | SOLE    |
| UNITED COMMUNITY BANKS INC/GA  | EQUITY       | 90984P105 | 153   | 4,736     | SH  | DEFINED |
| UNITED COMMUNITY BANKS INC/GA  | EQUITY       | 90984P105 | 914   | 28,285    | SH  | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| UNITED COMMUNITY FINANCIAL COR | EQUITY | 909839102 | 277   | 22,605    | SH | SOLE    |
| UNITED DOMINION REALTY TRUST I | EQUITY | 910197102 | 9970  | 313,627   | SH | SOLE    |
| UNITED FIRE & CASUALTY CO      | EQUITY | 910331107 | 608   | 17,244    | SH | SOLE    |
| UNITED INDUSTRIAL CORP/NEW YOR | EQUITY | 910671106 | 397   | 7,827     | SH | SOLE    |
| UNITED NATURAL FOODS INC       | EQUITY | 911163103 | 1267  | 35,282    | SH | SOLE    |
| UNITED ONLINE INC              | EQUITY | 911268100 | 712   | 53,581    | SH | SOLE    |
| UNITED PANAM FINANCIAL CORP    | EQUITY | 911301109 | 117   | 8,473     | SH | SOLE    |
| UNITED PARCEL SERVICE INC      | EQUITY | 911312106 | 116   | 1,548     | SH | DEFINED |
| UNITED PARCEL SERVICE INC      | EQUITY | 911312106 | 3645  | 48,614    | SH | SOLE    |
| UNITED PARCEL SERVICE INC      | EQUITY | 911312106 | 62451 | 832,908   | SH | SOLE    |
| UNITED RENTALS INC             | EQUITY | 911363109 | 3957  | 155,597   | SH | SOLE    |
| UNITED SECURITY BANCSHARES/FRE | EQUITY | 911460103 | 152   | 6,289     | SH | SOLE    |
| UNITED STATES OIL FUND LP      | EQUITY | 91232N108 | 419   | 8,125     | SH | DEFINED |
| UNITED STATES STEEL CORP       | EQUITY | 912909108 | 11    | 156       | SH | SOLE    |
| UNITED STATES STEEL CORP       | EQUITY | 912909108 | 5537  | 75,708    | SH | SOLE    |
| UNITED STATIONERS INC          | EQUITY | 913004107 | 1883  | 40,334    | SH | SOLE    |
| UNITED SURGICAL PARTNERS INTER | EQUITY | 913016309 | 1051  | 37,077    | SH | SOLE    |
| UNITED TECHNOLOGIES CORP       | EQUITY | 913017109 | 13    | 200       | SH | DEFINED |
| UNITED TECHNOLOGIES CORP       | EQUITY | 913017109 | 9654  | 154,422   | SH | SOLE    |
| UNITED TECHNOLOGIES CORP       | EQUITY | 913017109 | 35289 | 564,442   | SH | SOLE    |
| UNITED THERAPEUTICS CORP       | EQUITY | 91307C102 | 1069  | 19,668    | SH | SOLE    |
| UNITEDHEALTH GROUP INC         | EQUITY | 91324P102 | 11    | 200       | SH | DEFINED |
| UNITEDHEALTH GROUP INC         | EQUITY | 91324P102 | 13942 | 259,474   | SH | SOLE    |
| UNITEDHEALTH GROUP INC         | EQUITY | 91324P102 | 39215 | 729,844   | SH | SOLE    |
| UNITRIN INC                    | EQUITY | 913275103 | 4734  | 94,470    | SH | SOLE    |
| UNIVERSAL AMERICAN FINANCIAL C | EQUITY | 913377107 | 594   | 31,865    | SH | SOLE    |
| UNIVERSAL COMPRESSION HOLDINGS | EQUITY | 913431102 | 1564  | 25,180    | SH | SOLE    |
| UNIVERSAL CORP/RICHMOND VA     | EQUITY | 913456109 | 3965  | 80,892    | SH | SOLE    |
| UNIVERSAL DISPLAY CORP         | EQUITY | 91347P105 | 299   | 19,924    | SH | SOLE    |
| UNIVERSAL ELECTRONICS INC      | EQUITY | 913483103 | 244   | 11,589    | SH | SOLE    |
| UNIVERSAL FOREST PRODUCTS INC  | EQUITY | 913543104 | 654   | 14,036    | SH | SOLE    |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 91359E105 | 62    | 1,599     | SH | DEFINED |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 91359E105 | 382   | 9,790     | SH | SOLE    |
| UNIVERSAL HEALTH SERVICES INC  | EQUITY | 913903100 | 7017  | 126,594   | SH | SOLE    |
| UNIVERSAL TECHNICAL INSTITUTE  | EQUITY | 913915104 | 428   | 19,251    | SH | SOLE    |
| UNIVERSAL TRUCKLOAD SERVICES I | EQUITY | 91388P105 | 117   | 4,918     | SH | SOLE    |
| UNIVEST CORP OF PENNSYLVANIA   | EQUITY | 915271100 | 292   | 9,587     | SH | SOLE    |
| UNIVISION COMMUNICATIONS INC   | EQUITY | 914906102 | 12    | 332       | SH | SOLE    |
| UNIVISION COMMUNICATIONS INC   | EQUITY | 914906102 | 13299 | 375,477   | SH | SOLE    |
| UNUMPROVIDENT CORP             | EQUITY | 91529Y106 | 9     | 451       | SH | SOLE    |
| UNUMPROVIDENT CORP             | EQUITY | 91529Y106 | 3336  | 160,551   | SH | SOLE    |
| URBAN OUTFITTERS INC           | EQUITY | 917047102 | 6008  | 260,858   | SH | SOLE    |
| URS CORP                       | EQUITY | 903236107 | 76    | 1,769     | SH | SOLE    |
| URSTADT BIDDLE PROPERTIES INC  | EQUITY | 917286205 | 335   | 17,563    | SH | SOLE    |
| US AIRWAYS GROUP INC/NEW       | EQUITY | 90341W108 | 79    | 1,462     | SH | SOLE    |
| US BANCORP                     | EQUITY | 902973304 | 73    | 2,015     | SH | DEFINED |
| US BANCORP                     | EQUITY | 902973304 | 5791  | 160,015   | SH | SOLE    |
| US BANCORP                     | EQUITY | 902973304 | 51732 | 1,429,465 | SH | SOLE    |
| US CELLULAR CORP               | EQUITY | 911684108 | 31    | 444       | SH | SOLE    |
| US CONCRETE INC                | EQUITY | 90333L102 | 198   | 27,772    | SH | SOLE    |
| US GLOBAL INVESTORS INC        | EQUITY | 902952100 | 20    | 300       | SH | DEFINED |
| US HOME SYSTEMS INC            | EQUITY | 90335C100 | 1734  | 152,600   | SH | SOLE    |
| US XPRESS ENTERPRISES INC      | EQUITY | 90338N103 | 126   | 7,667     | SH | SOLE    |
| USA MOBILITY INC               | EQUITY | 90341G103 | 556   | 24,869    | SH | SOLE    |
| USA TRUCK INC                  | EQUITY | 902925106 | 115   | 7,187     | SH | SOLE    |
| USANA HEALTH SCIENCES INC      | EQUITY | 90328M107 | 1062  | 20,560    | SH | SOLE    |
| USB HOLDING CO INC             | EQUITY | 902910108 | 239   | 9,928     | SH | SOLE    |
| USEC INC                       | EQUITY | 90333E108 | 25    | 2,000     | SH | DEFINED |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| USEC INC                       | EQUITY | 90333E108 | 924    | 72,635    | SH | SOLE    |
| USG CORP                       | EQUITY | 903293405 | 126    | 2,297     | SH | SOLE    |
| USI HOLDINGS CORP              | EQUITY | 90333H101 | 593    | 38,595    | SH | SOLE    |
| UST INC                        | EQUITY | 902911106 | 4396   | 75,530    | SH | SOLE    |
| UST INC                        | EQUITY | 902911106 | 6362   | 109,312   | SH | SOLE    |
| UTILITIES SELECT SECTOR SPDR F | EQUITY | 81369Y886 | 21     | 564       | SH | DEFINED |
| UTSTARCOM INC                  | EQUITY | 918076100 | 3027   | 345,981   | SH | SOLE    |
| VA SOFTWARE CORP               | EQUITY | 91819B105 | 277    | 55,069    | SH | SOLE    |
| VAALCO ENERGY INC              | EQUITY | 91851C201 | 326    | 48,334    | SH | SOLE    |
| VAIL RESORTS INC               | EQUITY | 91879Q109 | 1133   | 25,273    | SH | SOLE    |
| VALASSIS COMMUNICATIONS INC    | EQUITY | 918866104 | 2177   | 150,113   | SH | SOLE    |
| VALASSIS COMMUNICATIONS INC    | EQUITY | 918866104 | 8152   | 562,200   | SH | SOLE    |
| VALEANT PHARMACEUTICALS INTERN | EQUITY | 91911X104 | 5032   | 291,897   | SH | SOLE    |
| VALERO ENERGY CORP             | EQUITY | 91913Y100 | 1170   | 22,863    | SH | DEFINED |
| VALERO ENERGY CORP             | EQUITY | 91913Y100 | 8150   | 159,296   | SH | SOLE    |
| VALERO ENERGY CORP             | EQUITY | 91913Y100 | 13371  | 261,366   | SH | SOLE    |
| VALERO LP                      | EQUITY | 91913W104 | 11     | 204       | SH | DEFINED |
| VALERO LP                      | EQUITY | 91913W104 | 2119   | 38,000    | SH | SOLE    |
| VALHI INC                      | EQUITY | 918905100 | 5      | 175       | SH | SOLE    |
| VALLEY NATIONAL BANCORP        | EQUITY | 919794107 | 108    | 4,065     | SH | SOLE    |
| VALLEY NATIONAL GASES INC      | EQUITY | 919792101 | 53     | 2,003     | SH | SOLE    |
| VALMONT INDUSTRIES INC         | EQUITY | 920253101 | 914    | 16,470    | SH | SOLE    |
| VALSPAR CORP                   | EQUITY | 920355104 | 6574   | 237,848   | SH | SOLE    |
| VALUE LINE INC                 | EQUITY | 920437100 | 50     | 1,109     | SH | SOLE    |
| VALUECLICK INC                 | EQUITY | 92046N102 | 7218   | 305,455   | SH | SOLE    |
| VALUEVISION MEDIA INC          | EQUITY | 92047K107 | 334    | 25,398    | SH | SOLE    |
| VAN KAMPEN SENIOR INCOME TRUST | EQUITY | 920961109 | 22     | 2,500     | SH | DEFINED |
| VANGUARD EMERGING MARKETS ETF  | EQUITY | 922042858 | 202    | 2,611     | SH | DEFINED |
| VANGUARD ENERGY ETF            | EQUITY | 92204A306 | 7      | 85        | SH | DEFINED |
| VANGUARD HEALTH CARE ETF       | EQUITY | 92204A504 | 20     | 345       | SH | DEFINED |
| VANGUARD REIT ETF              | EQUITY | 922908553 | 9      | 112       | SH | DEFINED |
| VANGUARD TELECOMMUNICATION SER | EQUITY | 92204A884 | 2      | 23        | SH | DEFINED |
| VARIAN INC                     | EQUITY | 922206107 | 4294   | 95,880    | SH | SOLE    |
| VARIAN MEDICAL SYSTEMS INC     | EQUITY | 92220P105 | 3606   | 75,800    | SH | SOLE    |
| VARIAN MEDICAL SYSTEMS INC     | EQUITY | 92220P105 | 14302  | 300,658   | SH | SOLE    |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207105 | 2175   | 47,774    | SH | SOLE    |
| VASCO DATA SECURITY INTERNATIO | EQUITY | 92230Y104 | 248    | 20,944    | SH | SOLE    |
| VCA ANTECH INC                 | EQUITY | 918194101 | 6258   | 194,397   | SH | SOLE    |
| VECTOR GROUP LTD               | EQUITY | 92240M108 | 1889   | 106,404   | SH | SOLE    |
| VECTREN CORP                   | EQUITY | 92240G101 | 8345   | 295,079   | SH | SOLE    |
| VEECO INSTRUMENTS INC          | EQUITY | 922417100 | 475    | 25,361    | SH | SOLE    |
| VENOCO INC                     | EQUITY | 92275P307 | 183    | 10,435    | SH | SOLE    |
| VENTANA MEDICAL SYSTEMS INC    | EQUITY | 92276H106 | 4267   | 99,164    | SH | SOLE    |
| VENTANA MEDICAL SYSTEMS INC    | EQUITY | 92276H106 | 7173   | 166,700   | SH | SOLE    |
| VENTAS INC                     | EQUITY | 92276F100 | 6258   | 147,876   | SH | SOLE    |
| VERASUN ENERGY CORP            | EQUITY | 92336G106 | 301    | 15,239    | SH | SOLE    |
| VERIFONE HOLDINGS INC          | EQUITY | 92342Y109 | 1810   | 51,124    | SH | SOLE    |
| VERINT SYSTEMS INC             | EQUITY | 92343X100 | 379    | 11,062    | SH | SOLE    |
| VERISIGN INC                   | EQUITY | 92343E102 | 3      | 130       | SH | DEFINED |
| VERISIGN INC                   | EQUITY | 92343E102 | 8      | 323       | SH | SOLE    |
| VERISIGN INC                   | EQUITY | 92343E102 | 2996   | 124,555   | SH | SOLE    |
| VERITAS DGC INC                | EQUITY | 92343P107 | 13     | 156       | SH | DEFINED |
| VERITAS DGC INC                | EQUITY | 92343P107 | 2951   | 34,459    | SH | SOLE    |
| VERIZON COMMUNICATIONS INC     | EQUITY | 92343V104 | 225    | 6,044     | SH | DEFINED |
| VERIZON COMMUNICATIONS INC     | EQUITY | 92343V104 | 19061  | 511,840   | SH | SOLE    |
| VERIZON COMMUNICATIONS INC     | EQUITY | 92343V104 | 128747 | 3,457,232 | SH | SOLE    |
| VERTEX PHARMACEUTICALS INC     | EQUITY | 92532F100 | 11205  | 299,447   | SH | SOLE    |
| VERTRUE INC                    | EQUITY | 92534N101 | 240    | 6,255     | SH | SOLE    |

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|                               |              |           |       |           |     |         |
|-------------------------------|--------------|-----------|-------|-----------|-----|---------|
| VF CORP                       | EQUITY       | 918204108 | 3424  | 41,718    | SH  | SOLE    |
| VF CORP                       | EQUITY       | 918204108 | 6863  | 83,618    | SH  | SOLE    |
| VIACOM INC                    | EQUITY       | 92553P201 | 38    | 921       | SH  | SOLE    |
| VIACOM INC                    | EQUITY       | 92553P201 | 17112 | 417,061   | SH  | SOLE    |
| VIAD CORP                     | EQUITY       | 92552R406 | 750   | 18,480    | SH  | SOLE    |
| VIASAT INC                    | EQUITY       | 92552V100 | 553   | 18,545    | SH  | SOLE    |
| VIASAT INC                    | EQUITY       | 92552V100 | 4314  | 144,700   | SH  | SOLE    |
| VIASYS HEALTHCARE INC         | EQUITY       | 92553Q209 | 1570  | 56,450    | SH  | SOLE    |
| VICAL INC                     | EQUITY       | 925602104 | 2     | 300       | SH  | DEFINED |
| VICOR CORP                    | EQUITY       | 925815102 | 183   | 16,469    | SH  | SOLE    |
| VIEWPOINT FINANCIAL GROUP     | EQUITY       | 926727108 | 164   | 9,680     | SH  | SOLE    |
| VIGNETTE CORP                 | EQUITY       | 926734401 | 426   | 24,967    | SH  | SOLE    |
| VILLAGE SUPER MARKET          | EQUITY       | 927107409 | 117   | 1,366     | SH  | SOLE    |
| VIMPEL-COMMUNICATIONS         | EQUITY       | 68370R109 | 41518 | 525,880   | SH  | SOLE    |
| VINEYARD NATIONAL BANCORP     | EQUITY       | 927426106 | 173   | 7,528     | SH  | SOLE    |
| VINEYARD NATIONAL BANCORP     | EQUITY       | 927426106 | 3296  | 143,200   | SH  | SOLE    |
| VIRAGE LOGIC CORP             | EQUITY       | 92763R104 | 123   | 13,187    | SH  | SOLE    |
| VIRGINIA COMMERCE BANCORP     | EQUITY       | 92778Q109 | 258   | 13,002    | SH  | SOLE    |
| VIRGINIA FINANCIAL GROUP INC  | EQUITY       | 927810101 | 252   | 8,989     | SH  | SOLE    |
| VIOPHARMA INC                 | EQUITY       | 928241108 | 839   | 57,342    | SH  | SOLE    |
| VISHAY INTERTECHNOLOGY INC    | EQUITY       | 928298108 | 6428  | 474,729   | SH  | SOLE    |
| VISICU INC                    | EQUITY       | 92831L204 | 64    | 5,675     | SH  | SOLE    |
| VISTACARE INC                 | EQUITY       | 92839Y109 | 87    | 8,585     | SH  | SOLE    |
| VISTEON CORP                  | EQUITY       | 92839U107 | 907   | 106,907   | SH  | SOLE    |
| VITAL IMAGES INC              | EQUITY       | 92846N104 | 486   | 13,955    | SH  | SOLE    |
| VITAL SIGNS INC               | EQUITY       | 928469105 | 284   | 5,690     | SH  | SOLE    |
| VOCUS INC                     | EQUITY       | 92858J108 | 2290  | 136,300   | SH  | SOLE    |
| VODAFONE GROUP PLC            | EQUITY       | 92857W209 | 1071  | 38,541    | SH  | DEFINED |
| VODAFONE GROUP PLC            | EQUITY       | 92857W209 | 22735 | 818,390   | SH  | SOLE    |
| VOLCANO CORP                  | EQUITY       | 928645100 | 117   | 7,117     | SH  | SOLE    |
| VOLCOM INC                    | EQUITY       | 92864N101 | 323   | 10,934    | SH  | SOLE    |
| VOLT INFORMATION SCIENCES INC | EQUITY       | 928703107 | 1633  | 32,532    | SH  | SOLE    |
| VOLTERRA SEMICONDUCTOR CORP   | EQUITY       | 928708106 | 236   | 15,751    | SH  | SOLE    |
| VONAGE HOLDINGS CORP          | EQUITY       | 92886T201 | 181   | 26,011    | SH  | SOLE    |
| VORNADO REALTY TRUST          | EQUITY       | 929042109 | 21    | 170       | SH  | SOLE    |
| VORNADO REALTY TRUST          | EQUITY       | 929042109 | 7344  | 60,446    | SH  | SOLE    |
| VULCAN MATERIALS CO           | EQUITY       | 929160109 | 2     | 19        | SH  | DEFINED |
| VULCAN MATERIALS CO           | EQUITY       | 929160109 | 11    | 124       | SH  | SOLE    |
| VULCAN MATERIALS CO           | EQUITY       | 929160109 | 3894  | 43,332    | SH  | SOLE    |
| W HOLDING CO INC              | EQUITY       | 929251106 | 543   | 91,120    | SH  | SOLE    |
| W&T OFFSHORE INC              | EQUITY       | 92922P106 | 15    | 482       | SH  | SOLE    |
| W&T OFFSHORE INC              | EQUITY       | 92922P106 | 6144  | 200,000   | SH  | SOLE    |
| WABASH NATIONAL CORP          | EQUITY       | 929566107 | 395   | 26,134    | SH  | SOLE    |
| WABTEC CORP                   | EQUITY       | 929740108 | 1230  | 40,471    | SH  | SOLE    |
| WACHOVIA CORP                 | EQUITY       | 929903102 | 58    | 1,025     | SH  | DEFINED |
| WACHOVIA CORP                 | EQUITY       | 929903102 | 13054 | 229,210   | SH  | SOLE    |
| WACHOVIA CORP                 | EQUITY       | 929903102 | 66826 | 1,173,420 | SH  | SOLE    |
| WADDELL & REED FINANCIAL INC  | EQUITY       | 930059100 | 7238  | 264,537   | SH  | SOLE    |
| WALGREEN CO                   | EQUITY       | 931422109 | 5     | 118       | SH  | DEFINED |
| WALGREEN CO                   | EQUITY       | 931422109 | 565   | 12,322    | SH  | SOLE    |
| WALGREEN CO                   | EQUITY       | 931422109 | 30300 | 660,277   | SH  | SOLE    |
| WAL-MART STORES INC           | EQUITY       | 931142103 | 62    | 1,348     | SH  | DEFINED |
| WAL-MART STORES INC           | EQUITY       | 931142103 | 33949 | 735,139   | SH  | SOLE    |
| WAL-MART STORES INC           | EQUITY       | 931142103 | 83045 | 1,798,299 | SH  | SOLE    |
| WALT DISNEY CO/THE            | EQUITY       | 254687106 | 143   | 4,165     | SH  | DEFINED |
| WALT DISNEY CO/THE            | EQUITY       | 254687106 | 758   | 22,124    | SH  | SOLE    |
| WALT DISNEY CO/THE            | EQUITY       | 254687106 | 58469 | 1,706,138 | SH  | SOLE    |
| WALT DISNEY COMPANY           | FIXED INCOME | 254687AU0 | 5     | 4,000     | PRN | DEFINED |

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|                                |              |           |        |           |     |         |
|--------------------------------|--------------|-----------|--------|-----------|-----|---------|
| WALT DISNEY COMPANY            | FIXED INCOME | 254687AU0 | 3220   | 2,650,000 | PRN | SOLE    |
| WALTER INDUSTRIES INC          | EQUITY       | 93317Q105 | 59     | 2,173     | SH  | SOLE    |
| WALTER INDUSTRIES INC          | EQUITY       | 93317Q105 | 206    | 7,625     | SH  | DEFINED |
| WARNACO GROUP INC/THE          | EQUITY       | 934390402 | 997    | 39,264    | SH  | SOLE    |
| WARNER MUSIC GROUP CORP        | EQUITY       | 934550104 | 61     | 2,640     | SH  | SOLE    |
| WARREN RESOURCES INC           | EQUITY       | 93564A100 | 523    | 44,667    | SH  | SOLE    |
| WASHINGTON FEDERAL INC         | EQUITY       | 938824109 | 4811   | 204,472   | SH  | SOLE    |
| WASHINGTON GROUP INTERNATIONAL | EQUITY       | 938862208 | 1446   | 24,190    | SH  | SOLE    |
| WASHINGTON MUTUAL INC          | EQUITY       | 939322103 | 48     | 1,045     | SH  | DEFINED |
| WASHINGTON MUTUAL INC          | EQUITY       | 939322103 | 2436   | 53,545    | SH  | SOLE    |
| WASHINGTON MUTUAL INC          | EQUITY       | 939322103 | 62666  | 1,377,579 | SH  | SOLE    |
| WASHINGTON POST CO/THE         | EQUITY       | 939640108 | 10075  | 13,512    | SH  | SOLE    |
| WASHINGTON REAL ESTATE INVESTM | EQUITY       | 939653101 | 1504   | 37,588    | SH  | SOLE    |
| WASHINGTON TRUST BANCORP INC   | EQUITY       | 940610108 | 268    | 9,600     | SH  | SOLE    |
| WASTE CONNECTIONS INC          | EQUITY       | 941053100 | 1545   | 37,182    | SH  | SOLE    |
| WASTE INDUSTRIES USA INC       | EQUITY       | 941057101 | 189    | 6,188     | SH  | SOLE    |
| WASTE MANAGEMENT INC           | EQUITY       | 94106L109 | 3      | 72        | SH  | DEFINED |
| WASTE MANAGEMENT INC           | EQUITY       | 94106L109 | 26     | 705       | SH  | SOLE    |
| WASTE MANAGEMENT INC           | EQUITY       | 94106L109 | 9148   | 248,795   | SH  | SOLE    |
| WASTE SERVICES INC             | EQUITY       | 941075202 | 307    | 31,165    | SH  | SOLE    |
| WATERS CORP                    | EQUITY       | 941848103 | 7      | 134       | SH  | SOLE    |
| WATERS CORP                    | EQUITY       | 941848103 | 3406   | 69,562    | SH  | SOLE    |
| WATSCO INC                     | EQUITY       | 942622200 | 1099   | 23,309    | SH  | SOLE    |
| WATSON PHARMACEUTICALS         | FIXED INCOME | 942683AC7 | 3      | 3,000     | PRN | DEFINED |
| WATSON PHARMACEUTICALS INC     | EQUITY       | 942683103 | 4      | 135       | SH  | SOLE    |
| WATSON PHARMACEUTICALS INC     | EQUITY       | 942683103 | 2826   | 108,567   | SH  | SOLE    |
| WATSON WYATT WORLDWIDE INC     | EQUITY       | 942712100 | 1595   | 35,333    | SH  | SOLE    |
| WATTS WATER TECHNOLOGIES INC   | EQUITY       | 942749102 | 871    | 21,193    | SH  | SOLE    |
| WAUSAU PAPER CORP              | EQUITY       | 943315101 | 563    | 37,541    | SH  | SOLE    |
| WAUWATOSA HOLDINGS INC         | EQUITY       | 94348P108 | 156    | 8,731     | SH  | SOLE    |
| WCI COMMUNITIES INC            | EQUITY       | 92923C104 | 538    | 28,028    | SH  | SOLE    |
| WD-40 CO                       | EQUITY       | 929236107 | 491    | 14,089    | SH  | SOLE    |
| WEATHERFORD INTERNATIONAL LTD  | EQUITY       | G95089101 | 19     | 447       | SH  | SOLE    |
| WEBEX COMMUNICATIONS INC       | EQUITY       | 94767L109 | 1796   | 51,480    | SH  | SOLE    |
| WEBMD HEALTH CORP              | EQUITY       | 94770V102 | 7      | 170       | SH  | SOLE    |
| WEBMETHODS INC                 | EQUITY       | 94768C108 | 333    | 45,208    | SH  | SOLE    |
| WEBSense INC                   | EQUITY       | 947684106 | 909    | 39,832    | SH  | SOLE    |
| WEBSIDESTORY INC               | EQUITY       | 947685103 | 184    | 14,529    | SH  | SOLE    |
| WEBSITE PROS INC               | EQUITY       | 94769V105 | 214    | 23,600    | SH  | SOLE    |
| WEBSITE PROS INC               | EQUITY       | 94769V105 | 2036   | 225,000   | SH  | SOLE    |
| WEBSTER FINANCIAL CORP         | EQUITY       | 947890109 | 7002   | 143,718   | SH  | SOLE    |
| WEIGHT WATCHERS INTERNATIONAL  | EQUITY       | 948626106 | 5      | 86        | SH  | DEFINED |
| WEIGHT WATCHERS INTERNATIONAL  | EQUITY       | 948626106 | 58     | 1,112     | SH  | SOLE    |
| WEINGARTEN REALTY INVESTORS    | EQUITY       | 948741103 | 3937   | 85,392    | SH  | SOLE    |
| WEIS MARKETS INC               | EQUITY       | 948849104 | 319    | 7,943     | SH  | SOLE    |
| WELLCARE HEALTH PLANS INC      | EQUITY       | 94946T106 | 14     | 200       | SH  | DEFINED |
| WELLCARE HEALTH PLANS INC      | EQUITY       | 94946T106 | 54     | 785       | SH  | SOLE    |
| WELLPOINT INC                  | EQUITY       | 94973V107 | 560    | 7,117     | SH  | SOLE    |
| WELLPOINT INC                  | EQUITY       | 94973V107 | 33837  | 430,007   | SH  | SOLE    |
| WELLS FARGO & CO               | EQUITY       | 949746101 | 123    | 3,449     | SH  | DEFINED |
| WELLS FARGO & CO               | EQUITY       | 949746101 | 9795   | 275,446   | SH  | SOLE    |
| WELLS FARGO & CO               | EQUITY       | 949746101 | 123497 | 3,472,911 | SH  | SOLE    |
| WENDY'S INTERNATIONAL INC      | EQUITY       | 950590109 | 4      | 126       | SH  | SOLE    |
| WENDY'S INTERNATIONAL INC      | EQUITY       | 950590109 | 1485   | 44,877    | SH  | SOLE    |
| WERNER ENTERPRISES INC         | EQUITY       | 950755108 | 2775   | 158,773   | SH  | SOLE    |
| WESBANCO INC                   | EQUITY       | 950810101 | 615    | 18,341    | SH  | SOLE    |
| WESCO FINANCIAL CORP           | EQUITY       | 950817106 | 22     | 48        | SH  | SOLE    |
| WESCO INTERNATIONAL INC        | EQUITY       | 95082P105 | 68     | 1,163     | SH  | SOLE    |

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|                                 |        |           |       |         |    |         |
|---------------------------------|--------|-----------|-------|---------|----|---------|
| WEST BANCORPORATION INC         | EQUITY | 95123P106 | 260   | 14,630  | SH | SOLE    |
| WEST COAST BANCORP/OR           | EQUITY | 952145100 | 447   | 12,894  | SH | SOLE    |
| WEST MARINE INC                 | EQUITY | 954235107 | 206   | 11,903  | SH | SOLE    |
| WEST PHARMACEUTICAL SERVICES I  | EQUITY | 955306105 | 1380  | 26,942  | SH | SOLE    |
| WESTAMERICA BANCORPORATION      | EQUITY | 957090103 | 4917  | 97,118  | SH | SOLE    |
| WESTAR ENERGY INC               | EQUITY | 95709T100 | 26    | 1,000   | SH | DEFINED |
| WESTAR ENERGY INC               | EQUITY | 95709T100 | 7114  | 274,034 | SH | SOLE    |
| WESTERN ALLIANCE BANCORP        | EQUITY | 957638109 | 383   | 11,001  | SH | SOLE    |
| WESTERN ASSET EMERGING MARKETS  | EQUITY | 95766A101 | 18    | 1,019   | SH | DEFINED |
| WESTERN ASSET VARIABLE RATE ST  | EQUITY | 957667108 | 51    | 2,880   | SH | DEFINED |
| WESTERN DIGITAL CORP            | EQUITY | 958102105 | 4     | 210     | SH | DEFINED |
| WESTERN DIGITAL CORP            | EQUITY | 958102105 | 10562 | 516,204 | SH | SOLE    |
| WESTERN REFINING INC            | EQUITY | 959319104 | 492   | 19,316  | SH | SOLE    |
| WESTERN UNION CO/THE            | EQUITY | 959802109 | 2     | 92      | SH | DEFINED |
| WESTERN UNION CO/THE            | EQUITY | 959802109 | 23    | 1,009   | SH | SOLE    |
| WESTERN UNION CO/THE            | EQUITY | 959802109 | 8294  | 369,936 | SH | SOLE    |
| WESTFIELD FINANCIAL INC         | EQUITY | 96008D101 | 111   | 3,202   | SH | SOLE    |
| WESTLAKE CHEMICAL CORP          | EQUITY | 960413102 | 14    | 460     | SH | SOLE    |
| WESTMORELAND COAL CO            | EQUITY | 960878106 | 110   | 5,576   | SH | SOLE    |
| WESTWOOD ONE INC                | EQUITY | 961815107 | 1554  | 220,061 | SH | SOLE    |
| WET SEAL INC/THE                | EQUITY | 961840105 | 375   | 56,279  | SH | SOLE    |
| WEYCO GROUP INC                 | EQUITY | 962149100 | 142   | 5,728   | SH | SOLE    |
| WEYERHAEUSER CO                 | EQUITY | 962166104 | 22    | 312     | SH | SOLE    |
| WEYERHAEUSER CO                 | EQUITY | 962166104 | 7254  | 102,682 | SH | SOLE    |
| WGL HOLDINGS INC                | EQUITY | 92924F106 | 4988  | 153,093 | SH | SOLE    |
| W-H ENERGY SERVICES INC         | EQUITY | 92925E108 | 1197  | 24,576  | SH | SOLE    |
| WHEELING-PITTSBURGH CORP        | EQUITY | 963142302 | 458   | 24,440  | SH | SOLE    |
| WHIRLPOOL CORP                  | EQUITY | 963320106 | 9     | 103     | SH | SOLE    |
| WHIRLPOOL CORP                  | EQUITY | 963320106 | 12    | 145     | SH | DEFINED |
| WHIRLPOOL CORP                  | EQUITY | 963320106 | 3035  | 36,556  | SH | SOLE    |
| WHITING PETROLEUM CORP          | EQUITY | 966387102 | 1436  | 30,821  | SH | SOLE    |
| WHITNEY HOLDING CORP            | EQUITY | 966612103 | 75    | 2,303   | SH | SOLE    |
| WHOLE FOODS MARKET INC          | EQUITY | 966837106 | 9     | 188     | SH | SOLE    |
| WHOLE FOODS MARKET INC          | EQUITY | 966837106 | 3411  | 72,675  | SH | SOLE    |
| WILD OATS MARKETS INC           | EQUITY | 96808B107 | 11    | 750     | SH | DEFINED |
| WILD OATS MARKETS INC           | EQUITY | 96808B107 | 346   | 24,054  | SH | SOLE    |
| WILLIAMS COS INC                | EQUITY | 969457100 | 21    | 785     | SH | SOLE    |
| WILLIAMS COS INC                | EQUITY | 969457100 | 7159  | 274,093 | SH | SOLE    |
| WILLIAMS SCOTSMAN INTERNATIONAL | EQUITY | 96950G102 | 489   | 24,899  | SH | SOLE    |
| WILLIAMS SCOTSMAN INTERNATIONAL | EQUITY | 96950G102 | 962   | 49,030  | SH | SOLE    |
| WILLIAMS-SONOMA INC             | EQUITY | 969904101 | 8200  | 260,811 | SH | SOLE    |
| WILLIS GROUP HOLDINGS LTD       | EQUITY | G96655108 | 2     | 50      | SH | DEFINED |
| WILLOW FINANCIAL BANCORP INC    | EQUITY | 97111W101 | 185   | 12,370  | SH | SOLE    |
| WILMINGTON TRUST CORP           | EQUITY | 971807102 | 6750  | 160,074 | SH | SOLE    |
| WILSHIRE BANCORP INC            | EQUITY | 97186T108 | 820   | 43,249  | SH | SOLE    |
| WIMM-BILL-DANN FOODS OJSC       | EQUITY | 97263M109 | 1630  | 24,500  | SH | SOLE    |
| WIND RIVER SYSTEMS INC          | EQUITY | 973149107 | 2431  | 237,218 | SH | SOLE    |
| WINDSTREAM CORP                 | EQUITY | 97381W104 | 2943  | 206,940 | SH | SOLE    |
| WINDSTREAM CORP                 | EQUITY | 97381W104 | 3403  | 239,328 | SH | SOLE    |
| WINNEBAGO INDUSTRIES            | EQUITY | 974637100 | 895   | 27,187  | SH | SOLE    |
| WINSTON HOTELS INC              | EQUITY | 97563A102 | 23    | 1,700   | SH | DEFINED |
| WINSTON HOTELS INC              | EQUITY | 97563A102 | 324   | 24,466  | SH | SOLE    |
| WINTHROP REALTY TRUST           | EQUITY | 976391102 | 160   | 23,318  | SH | SOLE    |
| WINTRUST FINANCIAL CORP         | EQUITY | 97650W108 | 1026  | 21,376  | SH | SOLE    |
| WIPRO LTD                       | EQUITY | 97651M109 | 18    | 1,106   | SH | DEFINED |
| WIRELESS FACILITIES INC         | EQUITY | 97653A103 | 135   | 47,210  | SH | SOLE    |
| WIRELESS RONIN TECHNOLOGIES IN  | EQUITY | 97652A203 | 654   | 113,600 | SH | SOLE    |
| WISCONSIN ENERGY CORP           | EQUITY | 976657106 | 12988 | 273,660 | SH | SOLE    |

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|                                |              |           |       |         |     |         |
|--------------------------------|--------------|-----------|-------|---------|-----|---------|
| WITNESS SYSTEMS INC            | EQUITY       | 977424100 | 492   | 28,074  | SH  | SOLE    |
| WM WRIGLEY JR CO               | EQUITY       | 982526105 | 26    | 506     | SH  | DEFINED |
| WM WRIGLEY JR CO               | EQUITY       | 982526105 | 5186  | 100,273 | SH  | SOLE    |
| WM WRIGLEY JR CO               | EQUITY       | 982526105 | 7155  | 138,343 | SH  | SOLE    |
| WMS INDUSTRIES INC             | EQUITY       | 929297109 | 787   | 22,587  | SH  | SOLE    |
| WOLVERINE WORLD WIDE INC       | EQUITY       | 978097103 | 1329  | 46,615  | SH  | SOLE    |
| WOODWARD GOVERNOR CO           | EQUITY       | 980745103 | 997   | 25,099  | SH  | SOLE    |
| WORLD ACCEPTANCE CORP          | EQUITY       | 981419104 | 1868  | 39,786  | SH  | SOLE    |
| WORLD FUEL SERVICES CORP       | EQUITY       | 981475106 | 1021  | 22,966  | SH  | SOLE    |
| WORLD FUEL SERVICES CORP       | EQUITY       | 981475106 | 3375  | 75,900  | SH  | SOLE    |
| WORTHINGTON INDUSTRIES INC     | EQUITY       | 981811102 | 4043  | 228,178 | SH  | SOLE    |
| WPS RESOURCES CORP             | EQUITY       | 92931B106 | 5468  | 101,211 | SH  | SOLE    |
| WR BERKLEY CORP                | EQUITY       | 084423102 | 13572 | 393,286 | SH  | SOLE    |
| WR GRACE & CO                  | EQUITY       | 38388F108 | 1122  | 56,676  | SH  | SOLE    |
| WRIGHT EXPRESS CORP            | EQUITY       | 98233Q105 | 1049  | 33,650  | SH  | SOLE    |
| WRIGHT MEDICAL GROUP INC       | EQUITY       | 98235T107 | 1160  | 49,845  | SH  | SOLE    |
| WSFS FINANCIAL CORP            | EQUITY       | 929328102 | 329   | 4,922   | SH  | SOLE    |
| WW GRAINGER INC                | EQUITY       | 384802104 | 7     | 96      | SH  | SOLE    |
| WW GRAINGER INC                | EQUITY       | 384802104 | 7     | 100     | SH  | DEFINED |
| WW GRAINGER INC                | EQUITY       | 384802104 | 2358  | 33,719  | SH  | SOLE    |
| WWE                            | EQUITY       | 98156Q108 | 291   | 17,843  | SH  | SOLE    |
| WYETH                          | FIXED INCOME | 983024AD2 | 3     | 3,000   | PRN | DEFINED |
| WYETH                          | EQUITY       | 983024100 | 15    | 300     | SH  | DEFINED |
| WYETH                          | EQUITY       | 983024100 | 2153  | 42,274  | SH  | SOLE    |
| WYETH                          | EQUITY       | 983024100 | 33307 | 654,103 | SH  | SOLE    |
| WYNDHAM WORLDWIDE CORP         | EQUITY       | 98310W108 | 8     | 261     | SH  | SOLE    |
| WYNDHAM WORLDWIDE CORP         | EQUITY       | 98310W108 | 2752  | 85,941  | SH  | SOLE    |
| WYNN RESORTS LTD               | EQUITY       | 983134107 | 18046 | 192,282 | SH  | SOLE    |
| XCEL ENERGY INC                | EQUITY       | 98389B100 | 12    | 536     | SH  | SOLE    |
| XCEL ENERGY INC                | EQUITY       | 98389B100 | 16    | 714     | SH  | DEFINED |
| XCEL ENERGY INC                | EQUITY       | 98389B100 | 5098  | 221,070 | SH  | SOLE    |
| XENOPORT INC                   | EQUITY       | 98411C100 | 414   | 16,872  | SH  | SOLE    |
| XERIUM TECHNOLOGIES INC        | EQUITY       | 98416J100 | 160   | 16,383  | SH  | SOLE    |
| XEROX CORP                     | EQUITY       | 984121103 | 22    | 1,271   | SH  | SOLE    |
| XEROX CORP                     | EQUITY       | 984121103 | 15883 | 937,067 | SH  | SOLE    |
| XILINX INC                     | EQUITY       | 983919101 | 11    | 443     | SH  | SOLE    |
| XILINX INC                     | EQUITY       | 983919101 | 6030  | 253,259 | SH  | SOLE    |
| XL CAPITAL LTD                 | EQUITY       | G98255105 | 564   | 7,838   | SH  | SOLE    |
| XM SATELLITE RADIO HOLDINGS IN | EQUITY       | 983759101 | 344   | 23,782  | SH  | SOLE    |
| XM SATELLITE RADIO HOLDINGS IN | EQUITY       | 983759101 | 1494  | 103,400 | SH  | SOLE    |
| X-RITE INC                     | EQUITY       | 983857103 | 293   | 23,845  | SH  | SOLE    |
| XTO ENERGY INC                 | EQUITY       | 98385X106 | 7423  | 157,772 | SH  | SOLE    |
| XTO ENERGY INC                 | EQUITY       | 98385X106 | 10670 | 226,782 | SH  | SOLE    |
| XYRATEX LTD                    | EQUITY       | G98268108 | 9     | 400     | SH  | DEFINED |
| YAHOO! INC                     | EQUITY       | 984332106 | 17    | 675     | SH  | DEFINED |
| YAHOO! INC                     | EQUITY       | 984332106 | 15970 | 625,312 | SH  | SOLE    |
| YAHOO! INC                     | EQUITY       | 984332106 | 18814 | 736,642 | SH  | SOLE    |
| YAMANA GOLD INC                | EQUITY       | 98462Y100 | 75    | 5,703   | SH  | OTHER   |
| YANKEE CANDLE CO INC           | EQUITY       | 984757104 | 7847  | 228,911 | SH  | SOLE    |
| YARDVILLE NATIONAL BANCORP     | EQUITY       | 985021104 | 305   | 8,090   | SH  | SOLE    |
| YOUNG INNOVATIONS INC          | EQUITY       | 987520103 | 135   | 4,068   | SH  | SOLE    |
| YRC WORLDWIDE INC              | EQUITY       | 984249102 | 4     | 100     | SH  | DEFINED |
| YRC WORLDWIDE INC              | EQUITY       | 984249102 | 5041  | 133,612 | SH  | SOLE    |
| YUM! BRANDS INC                | EQUITY       | 988498101 | 2     | 34      | SH  | DEFINED |
| YUM! BRANDS INC                | EQUITY       | 988498101 | 21    | 349     | SH  | SOLE    |
| YUM! BRANDS INC                | EQUITY       | 988498101 | 7107  | 120,875 | SH  | SOLE    |
| ZALE CORP                      | EQUITY       | 988858106 | 1127  | 39,954  | SH  | SOLE    |
| ZARLINK SEMICONDUCTOR INC      | EQUITY       | 989139100 | 15    | 6,677   | SH  | DEFINED |



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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| ZEBRA TECHNOLOGIES CORP        | EQUITY | 989207105 | 5706  | 164,001 | SH | SOLE    |
| ZENITH NATIONAL INSURANCE CORP | EQUITY | 989390109 | 1448  | 30,857  | SH | SOLE    |
| ZHONE TECHNOLOGIES INC         | EQUITY | 98950P108 | 120   | 91,962  | SH | SOLE    |
| ZIMMER HOLDINGS INC            | EQUITY | 98956P102 | 16    | 209     | SH | DEFINED |
| ZIMMER HOLDINGS INC            | EQUITY | 98956P102 | 25    | 314     | SH | SOLE    |
| ZIMMER HOLDINGS INC            | EQUITY | 98956P102 | 14264 | 181,989 | SH | SOLE    |
| ZIONS BANCORPORATION           | EQUITY | 989701107 | 12    | 141     | SH | SOLE    |
| ZIONS BANCORPORATION           | EQUITY | 989701107 | 4132  | 50,116  | SH | SOLE    |
| ZOLL MEDICAL CORP              | EQUITY | 989922109 | 467   | 8,021   | SH | SOLE    |
| ZOLTEK COS INC                 | EQUITY | 98975W104 | 268   | 13,610  | SH | SOLE    |
| ZORAN CORP                     | EQUITY | 98975F101 | 597   | 40,934  | SH | SOLE    |
| ZUMIEZ INC                     | EQUITY | 989817101 | 939   | 31,792  | SH | SOLE    |
|                                |        |           |       |         |    |         |
| ZYGO CORP                      | EQUITY | 989855101 | 247   | 15,000  | SH | SOLE    |
| ZYMOGENETICS INC               | EQUITY | 98985T109 | 489   | 31,394  | SH | SOLE    |