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AMERICAN INTERNATIONAL GROUP INC  
Form 13F-HR  
August 11, 2006

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 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) | August 11, 2006<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: 4,563

Form 13F Information Table Value Total: \$20,609,592 (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 - 2Q 2006

| ISSUER NAME | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|-------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| @ROAD INC   | EQUITY         | 04648K105    | 254            | 45,931            | SH                | SOLE       | 1          |

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|                                |           |           |        |            |     |         |   |
|--------------------------------|-----------|-----------|--------|------------|-----|---------|---|
| 1-800-FLOWERS.COM INC          | EQUITY    | 68243Q106 | 108    | 18,703     | SH  | SOLE    | 1 |
| 1ST SOURCE CORP                | EQUITY    | 336901103 | 292    | 8,633      | SH  | SOLE    | 1 |
| 21ST CENTURY INSURANCE GROUP   | EQUITY    | 90130N103 | 769617 | 53,445,620 | SH  | SOLE    | 1 |
| 21ST CENTURY INSURANCE GROUP   | EQUITY    | 90130N103 | 351    | 24,348     | SH  | SOLE    | 1 |
| 24/7 REAL MEDIA INC            | EQUITY    | 901314203 | 317    | 36,152     | SH  | SOLE    | 1 |
| 3COM CORP                      | EQUITY    | 885535104 | 5790   | 1,130,819  | SH  | SOLE    | 1 |
| 3D SYSTEMS CORP                | EQUITY    | 88554D205 | 195    | 9,712      | SH  | SOLE    | 1 |
| 3M CO                          | EQUITY    | 88579Y101 | 325    | 4,022      | SH  | DEFINED | 4 |
| 3M CO                          | EQUITY    | 88579Y101 | 7345   | 90,940     | SH  | SOLE    | 2 |
| 3M CO                          | EQUITY    | 88579Y101 | 34478  | 426,870    | SH  | SOLE    | 1 |
| 3M COMPANY                     | CORP BOND | 88579YAB7 | 4      | 4,000      | PRN | DEFINED | 4 |
| 99 CENTS ONLY STORES           | EQUITY    | 65440K106 | 1445   | 138,187    | SH  | SOLE    | 1 |
| AAMES INVESTMENT CORP          | EQUITY    | 00253G108 | 176    | 35,231     | SH  | SOLE    | 1 |
| AAON INC                       | EQUITY    | 000360206 | 179    | 6,986      | SH  | SOLE    | 1 |
| AAR CORP                       | EQUITY    | 000361105 | 925    | 41,604     | SH  | SOLE    | 1 |
| AARON RENTS INC                | EQUITY    | 002535201 | 878    | 32,652     | SH  | SOLE    | 1 |
| ABAXIS INC                     | EQUITY    | 002567105 | 335    | 14,982     | SH  | SOLE    | 1 |
| ABBEY NATIONAL PLC             | EQUITY    | 002920809 | 10     | 400        | SH  | DEFINED | 4 |
| ABBEY NATIONAL PLC             | EQUITY    | 002920809 | 30085  | 1,175,200  | SH  | SOLE    | 1 |
| ABBOTT LABORATORIES            | EQUITY    | 002824100 | 25     | 562        | SH  | DEFINED | 4 |
| ABBOTT LABORATORIES            | EQUITY    | 002824100 | 11193  | 256,668    | SH  | SOLE    | 2 |
| ABBOTT LABORATORIES            | EQUITY    | 002824100 | 51732  | 1,186,234  | SH  | SOLE    | 1 |
| ABER DIAMOND CORP              | EQUITY    | 002893105 | 12     | 400        | SH  | OTHER   | 1 |
| ABERCROMBIE & FITCH CO         | EQUITY    | 002896207 | 1      | 25         | SH  | DEFINED | 4 |
| ABERCROMBIE & FITCH CO         | EQUITY    | 002896207 | 4196   | 75,700     | SH  | SOLE    | 3 |
| ABERCROMBIE & FITCH CO         | EQUITY    | 002896207 | 11096  | 200,183    | SH  | SOLE    | 1 |
| ABERCROMBIE & FITCH CO         | EQUITY    | 002896207 | 12538  | 226,200    | SH  | SOLE    | 2 |
| ABERDEEN ASIA-PACIFIC INCOME F | EQUITY    | 003009107 | 12     | 2,000      | SH  | DEFINED | 4 |
| ABINGTON COMMUNITY BANCORP INC | EQUITY    | 00350R106 | 78     | 5,198      | SH  | SOLE    | 1 |
| ABIOMED INC                    | EQUITY    | 003654100 | 226    | 17,441     | SH  | SOLE    | 1 |
| ABITIBI-CONSOLIDATED INC       | EQUITY    | 003924107 | 12     | 4,500      | SH  | OTHER   | 1 |
| ABM INDUSTRIES INC             | EQUITY    | 000957100 | 558    | 32,634     | SH  | SOLE    | 1 |
| ABRAXIS BIOSCIENCE INC         | EQUITY    | 00383E106 | 14     | 576        | SH  | SOLE    | 1 |
| ABX AIR INC                    | EQUITY    | 00080S101 | 263    | 43,475     | SH  | SOLE    | 1 |
| AC MOORE ARTS & CRAFTS INC     | EQUITY    | 00086T103 | 189    | 11,614     | SH  | SOLE    | 1 |
| ACACIA RESEARCH - ACACIA TECHN | EQUITY    | 003881307 | 292    | 20,778     | SH  | SOLE    | 1 |
| ACADIA PHARMACEUTICALS INC     | EQUITY    | 004225108 | 152    | 18,063     | SH  | SOLE    | 1 |
| ACADIA REALTY TRUST            | EQUITY    | 004239109 | 1393   | 58,909     | SH  | SOLE    | 1 |
| ACCESS INTEGRATED TECHNOLOGIES | EQUITY    | 004329108 | 98     | 10,026     | SH  | SOLE    | 1 |
| ACCO BRANDS CORP               | EQUITY    | 00081T108 | 736    | 33,600     | SH  | SOLE    | 1 |
| ACCREDITED HOME LENDERS HOLDIN | EQUITY    | 00437P107 | 643    | 13,452     | SH  | SOLE    | 1 |
| ACCURIDE CORP                  | EQUITY    | 004398103 | 211    | 16,887     | SH  | SOLE    | 1 |
| ACE CASH EXPRESS INC           | EQUITY    | 004403101 | 256    | 8,748      | SH  | SOLE    | 1 |
| ACE LTD                        | EQUITY    | G0070K103 | 20     | 403        | SH  | SOLE    | 2 |
| ACE*COMM CORP                  | EQUITY    | 004404109 | 1      | 375        | SH  | DEFINED | 4 |
| ACM INCOME FUND INC            | EQUITY    | 000912105 | 259    | 34,985     | SH  | DEFINED | 4 |
| ACTEL CORP                     | EQUITY    | 004934105 | 277    | 19,288     | SH  | SOLE    | 1 |
| ACTIVISION INC                 | EQUITY    | 004930202 | 7009   | 615,889    | SH  | SOLE    | 1 |
| ACTIVISION INC                 | EQUITY    | 004930202 | 11091  | 974,600    | SH  | SOLE    | 2 |
| ACTUANT CORP                   | EQUITY    | 00508X203 | 1017   | 20,352     | SH  | SOLE    | 1 |
| ACTUATE CORP                   | EQUITY    | 00508B102 | 170    | 42,048     | SH  | SOLE    | 1 |
| ACUITY BRANDS INC              | EQUITY    | 00508Y102 | 1938   | 49,799     | SH  | SOLE    | 1 |
| ACXIOM CORP                    | EQUITY    | 005125109 | 4186   | 167,455    | SH  | SOLE    | 1 |
| ADAMS RESPIRATORY THERAPEUTICS | EQUITY    | 00635P107 | 1010   | 22,637     | SH  | SOLE    | 1 |
| ADAPTEC INC                    | EQUITY    | 00651F108 | 369    | 85,082     | SH  | SOLE    | 1 |
| ADC TELECOMMUNICATIONS INC     | EQUITY    | 000886309 | 2      | 145        | SH  | SOLE    | 2 |
| ADC TELECOMMUNICATIONS INC     | EQUITY    | 000886309 | 916    | 54,329     | SH  | SOLE    | 1 |
| ADE CORP                       | EQUITY    | 00089C107 | 253    | 7,786      | SH  | SOLE    | 1 |
| ADESA INC                      | EQUITY    | 00686U104 | 4349   | 195,552    | SH  | SOLE    | 1 |
| ADEZA BIOMEDICAL CORP          | EQUITY    | 006864102 | 157    | 11,225     | SH  | SOLE    | 1 |
| ADMINISTAFF INC                | EQUITY    | 007094105 | 1523   | 42,536     | SH  | SOLE    | 1 |
| ADOBE SYSTEMS INC              | EQUITY    | 00724F101 | 4      | 135        | SH  | DEFINED | 4 |

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ADOBE SYSTEMS INC EQUITY 00724F101 8979 295,742 SH SOLE 1

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| ADOBE SYSTEMS INC              | EQUITY         | 00724F101    | 22950          | 755,942           | SH                | SOLE       | 2          |
| ADOLOR CORP                    | EQUITY         | 00724X102    | 1038           | 41,513            | SH                | SOLE       | 1          |
| ADTRAN INC                     | EQUITY         | 00738A106    | 4431           | 197,543           | SH                | SOLE       | 1          |
| ADVANCE AMERICA CASH ADVANCE C | EQUITY         | 00739W107    | 884            | 50,384            | SH                | SOLE       | 1          |
| ADVANCE AUTO PARTS INC         | EQUITY         | 00751Y106    | 10128          | 350,453           | SH                | SOLE       | 1          |
| ADVANCED ANALOGIC TECHNOLOGIES | EQUITY         | 00752J108    | 288            | 27,434            | SH                | SOLE       | 1          |
| ADVANCED DIGITAL INFORMATION C | EQUITY         | 007525108    | 545            | 46,282            | SH                | SOLE       | 1          |
| ADVANCED ENERGY INDUSTRIES INC | EQUITY         | 007973100    | 348            | 26,291            | SH                | SOLE       | 1          |
| ADVANCED MAGNETICS INC         | EQUITY         | 00753P103    | 180            | 5,957             | SH                | SOLE       | 1          |
| ADVANCED MEDICAL OPTICS INC    | EQUITY         | 00763M108    | 7542           | 148,748           | SH                | SOLE       | 1          |
| ADVANCED MICRO DEVICES INC     | EQUITY         | 007903107    | 122            | 5,000             | SH                | SOLE       | 2          |
| ADVANCED MICRO DEVICES INC     | EQUITY         | 007903107    | 6149           | 251,820           | SH                | SOLE       | 1          |
| ADVANTA CORP                   | EQUITY         | 007942204    | 320            | 8,900             | SH                | SOLE       | 2          |
| ADVANTA CORP                   | EQUITY         | 007942204    | 518            | 14,418            | SH                | SOLE       | 1          |
| ADVANTAGE ENERGY INCOME FUND   | EQUITY         | 00762L101    | 18             | 1,000             | SH                | DEFINED    | 4          |
| ADVENT SOFTWARE INC            | EQUITY         | 007974108    | 1804           | 50,014            | SH                | SOLE       | 1          |
| ADVENTRX PHARMACEUTICALS INC   | EQUITY         | 00764X103    | 129            | 40,575            | SH                | SOLE       | 1          |
| ADVISORY BOARD CO/THE          | EQUITY         | 00762W107    | 567            | 11,800            | SH                | SOLE       | 2          |
| ADVISORY BOARD CO/THE          | EQUITY         | 00762W107    | 669            | 13,915            | SH                | SOLE       | 1          |
| ADVO INC                       | EQUITY         | 007585102    | 583            | 23,682            | SH                | SOLE       | 1          |
| AEP INDUSTRIES INC             | EQUITY         | 001031103    | 178            | 5,338             | SH                | SOLE       | 1          |
| AEROFLEX INC                   | EQUITY         | 007768104    | 655            | 56,101            | SH                | SOLE       | 1          |
| AEROPOSTALE INC                | EQUITY         | 007865108    | 4550           | 157,477           | SH                | SOLE       | 1          |
| AES CORP/THE                   | EQUITY         | 00130H105    | 15             | 816               | SH                | SOLE       | 2          |
| AES CORP/THE                   | EQUITY         | 00130H105    | 9516           | 515,788           | SH                | SOLE       | 1          |
| AETNA INC                      | EQUITY         | 00817Y108    | 20772          | 520,203           | SH                | SOLE       | 2          |
| AETNA INC                      | EQUITY         | 00817Y108    | 44142          | 1,105,479         | SH                | SOLE       | 1          |
| AFC ENTERPRISES                | EQUITY         | 00104Q107    | 244            | 19,160            | SH                | SOLE       | 1          |
| AFFILIATED COMPUTER SERVICES I | EQUITY         | 008190100    | 8              | 147               | SH                | SOLE       | 2          |
| AFFILIATED COMPUTER SERVICES I | EQUITY         | 008190100    | 3913           | 75,816            | SH                | SOLE       | 1          |
| AFFILIATED COMPUTER SERVICES I | EQUITY         | 008190100    | 5574           | 108,000           | SH                | SOLE       | 3          |
| AFFILIATED MANAGERS GROUP INC  | EQUITY         | 008252108    | 61             | 706               | SH                | SOLE       | 1          |
| AFFIRMATIVE INSURANCE HOLDINGS | EQUITY         | 008272106    | 88             | 5,607             | SH                | SOLE       | 1          |
| AFFORDABLE RESIDENTIAL COMMUNI | EQUITY         | 008273104    | 274            | 25,481            | SH                | SOLE       | 1          |
| AFFYMETRIX INC                 | EQUITY         | 00826T108    | 4990           | 194,932           | SH                | SOLE       | 1          |
| AFLAC INC                      | EQUITY         | 001055102    | 664            | 14,318            | SH                | SOLE       | 2          |
| AFLAC INC                      | EQUITY         | 001055102    | 17024          | 367,294           | SH                | SOLE       | 1          |
| AFTERMARKET TECHNOLOGY CORP    | EQUITY         | 008318107    | 403            | 16,222            | SH                | SOLE       | 1          |
| AG EDWARDS INC                 | EQUITY         | 281760108    | 9111           | 164,700           | SH                | SOLE       | 1          |
| AGCO CORP                      | EQUITY         | 001084102    | 5188           | 197,105           | SH                | SOLE       | 1          |
| AGERE SYSTEMS INC              | EQUITY         | 00845V308    | 6              | 411               | SH                | DEFINED    | 4          |
| AGERE SYSTEMS INC              | EQUITY         | 00845V308    | 56             | 3,818             | SH                | SOLE       | 1          |
| AGILE SOFTWARE CORP            | EQUITY         | 00846X105    | 269            | 42,444            | SH                | SOLE       | 1          |
| AGILENT TECHNOLOGIES INC       | EQUITY         | 00846U101    | 27             | 841               | SH                | DEFINED    | 4          |
| AGILENT TECHNOLOGIES INC       | EQUITY         | 00846U101    | 1544           | 48,928            | SH                | SOLE       | 2          |
| AGILENT TECHNOLOGIES INC       | EQUITY         | 00846U101    | 5896           | 186,808           | SH                | SOLE       | 1          |
| AGILYSYS INC                   | EQUITY         | 00847J105    | 1276           | 70,875            | SH                | SOLE       | 1          |
| AGL RESOURCES INC              | EQUITY         | 001204106    | 6471           | 169,747           | SH                | SOLE       | 1          |
| AGNICO-EAGLE MINES LTD         | EQUITY         | 008474108    | 33             | 1,000             | SH                | OTHER      | 1          |
| AGNICO-EAGLE MINES LTD         | EQUITY         | 008474108    | 859            | 25,799            | SH                | DEFINED    | 4          |

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|                              |        |           |       |         |    |         |   |
|------------------------------|--------|-----------|-------|---------|----|---------|---|
| AGNICO-EAGLE MINES LTD       | EQUITY | 008474108 | 4109  | 124,200 | SH | SOLE    | 3 |
| AGREE REALTY CORP            | EQUITY | 008492100 | 195   | 5,750   | SH | SOLE    | 1 |
| AGRIUM INC                   | EQUITY | 008916108 | 3     | 112     | SH | DEFINED | 4 |
| AGRIUM INC                   | EQUITY | 008916108 | 28    | 1,200   | SH | OTHER   | 1 |
| AIR METHODS CORP             | EQUITY | 009128307 | 203   | 7,740   | SH | SOLE    | 1 |
| AIR PRODUCTS & CHEMICALS INC | EQUITY | 009158106 | 18    | 278     | SH | SOLE    | 2 |
| AIR PRODUCTS & CHEMICALS INC | EQUITY | 009158106 | 209   | 3,264   | SH | DEFINED | 4 |
| AIR PRODUCTS & CHEMICALS INC | EQUITY | 009158106 | 63332 | 990,932 | SH | SOLE    | 1 |
| AIRGAS INC                   | EQUITY | 009363102 | 4835  | 129,800 | SH | SOLE    | 3 |
| AIRGAS INC                   | EQUITY | 009363102 | 5981  | 160,574 | SH | SOLE    | 1 |
| AIRTRAN HOLDINGS INC         | EQUITY | 00949P108 | 3897  | 262,222 | SH | SOLE    | 1 |
| AK STEEL HOLDING CORP        | EQUITY | 001547108 | 1135  | 82,081  | SH | SOLE    | 1 |
| AKAMAI TECHNOLOGIES INC      | EQUITY | 00971T101 | 688   | 19,000  | SH | SOLE    | 2 |
| AKAMAI TECHNOLOGIES INC      | EQUITY | 00971T101 | 856   | 23,648  | SH | DEFINED | 4 |
| AKAMAI TECHNOLOGIES INC      | EQUITY | 00971T101 | 1418  | 39,193  | SH | SOLE    | 1 |
| AKAMAI TECHNOLOGIES INC      | EQUITY | 00971T101 | 4571  | 126,300 | SH | SOLE    | 3 |
| AKORN INC                    | EQUITY | 009728106 | 132   | 33,216  | SH | SOLE    | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|--------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| ALABAMA NATIONAL BANCORPORATIO | EQUITY         | 010317105    | 761            | 11,166            | SH                           | SOLE       | 1 |
| ALASKA AIR GROUP INC           | EQUITY         | 011659109    | 4485           | 113,773           | SH                           | SOLE       | 1 |
| ALASKA COMMUNICATIONS SYSTEMS  | EQUITY         | 01167P101    | 396            | 31,302            | SH                           | SOLE       | 1 |
| ALBANY INTERNATIONAL CORP      | EQUITY         | 012348108    | 1430           | 33,733            | SH                           | SOLE       | 1 |
| ALBANY MOLECULAR RESEARCH INC  | EQUITY         | 012423109    | 203            | 18,973            | SH                           | SOLE       | 1 |
| ALBEMARLE CORP                 | EQUITY         | 012653101    | 4043           | 84,434            | SH                           | SOLE       | 1 |
| ALBERTO-CULVER CO              | EQUITY         | 013068101    | 5              | 94                | SH                           | SOLE       | 2 |
| ALBERTO-CULVER CO              | EQUITY         | 013068101    | 3652           | 74,951            | SH                           | SOLE       | 1 |
| ALCAN INC                      | EQUITY         | 013716105    | 183            | 3,900             | SH                           | OTHER      | 1 |
| ALCOA INC                      | EQUITY         | 013817101    | 45             | 1,380             | SH                           | DEFINED    | 4 |
| ALCOA INC                      | EQUITY         | 013817101    | 3850           | 118,979           | SH                           | SOLE       | 2 |
| ALCOA INC                      | EQUITY         | 013817101    | 12549          | 387,796           | SH                           | SOLE       | 1 |
| ALDERWOODS GROUP INC           | EQUITY         | 014383103    | 824            | 42,346            | SH                           | SOLE       | 1 |
| ALERIS INTERNATIONAL INC       | EQUITY         | 014477103    | 1073           | 23,402            | SH                           | SOLE       | 1 |
| ALEXANDER & BALDWIN INC        | EQUITY         | 014482103    | 4268           | 96,402            | SH                           | SOLE       | 1 |
| ALEXANDER'S INC                | EQUITY         | 014752109    | 407            | 1,499             | SH                           | SOLE       | 1 |
| ALEXANDRIA REAL ESTATE EQUITIE | EQUITY         | 015271109    | 1507           | 16,997            | SH                           | SOLE       | 1 |
| ALEXION PHARMACEUTICALS INC    | EQUITY         | 015351109    | 850            | 23,532            | SH                           | SOLE       | 1 |
| ALFA CORP                      | EQUITY         | 015385107    | 402            | 24,276            | SH                           | SOLE       | 1 |
| ALICO INC                      | EQUITY         | 016230104    | 157            | 2,841             | SH                           | SOLE       | 1 |
| ALIGN TECHNOLOGY INC           | EQUITY         | 016255101    | 307            | 41,608            | SH                           | SOLE       | 1 |
| ALKERMES INC                   | EQUITY         | 01642T108    | 2281           | 120,566           | SH                           | SOLE       | 1 |
| ALLEGHANY CORP                 | EQUITY         | 017175100    | 46             | 165               | SH                           | SOLE       | 1 |
| ALLEGHENY ENERGY INC           | EQUITY         | 017361106    | 2798           | 75,476            | SH                           | SOLE       | 1 |
| ALLEGHENY ENERGY INC           | EQUITY         | 017361106    | 4641           | 125,203           | SH                           | SOLE       | 2 |
| ALLEGHENY TECHNOLOGIES INC     | EQUITY         | 01741R102    | 2806           | 40,529            | SH                           | SOLE       | 1 |
| ALLEGHENY TECHNOLOGIES INC     | EQUITY         | 01741R102    | 4264           | 61,583            | SH                           | SOLE       | 2 |
| ALLERGAN INC                   | EQUITY         | 018490102    | 20             | 189               | SH                           | SOLE       | 2 |
| ALLERGAN INC                   | EQUITY         | 018490102    | 8130           | 75,799            | SH                           | SOLE       | 1 |
| ALLETE INC                     | EQUITY         | 018522300    | 44             | 920               | SH                           | DEFINED    | 4 |
| ALLETE INC                     | EQUITY         | 018522300    | 887            | 18,740            | SH                           | SOLE       | 1 |
| ALLIANCE ALL-MARKET ADVANTAGE  | EQUITY         | 01852M108    | 379            | 26,101            | SH                           | DEFINED    | 4 |
| ALLIANCE DATA SYSTEMS CORP     | EQUITY         | 018581108    | 13             | 215               | SH                           | DEFINED    | 4 |
| ALLIANCE DATA SYSTEMS CORP     | EQUITY         | 018581108    | 8147           | 138,500           | SH                           | SOLE       | 3 |

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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| ALLIANCE DATA SYSTEMS CORP     | EQUITY | 018581108 | 8601  | 146,231   | SH | SOLE    | 1 |
| ALLIANCE DATA SYSTEMS CORP     | EQUITY | 018581108 | 11888 | 202,100   | SH | SOLE    | 2 |
| ALLIANCE IMAGING INC           | EQUITY | 018606202 | 73    | 11,339    | SH | SOLE    | 1 |
| ALLIANCE ONE INTERNATIONAL INC | EQUITY | 018772103 | 315   | 70,872    | SH | SOLE    | 1 |
| ALLIANCE WORLD DOLLAR GOVERNME | EQUITY | 01879R106 | 10    | 800       | SH | DEFINED | 4 |
| ALLIANCEBERNSTEIN HOLDING LP   | EQUITY | 01881G106 | 128   | 2,090     | SH | DEFINED | 4 |
| ALLIANT ENERGY CORP            | EQUITY | 018802108 | 8777  | 255,892   | SH | SOLE    | 1 |
| ALLIANT TECHSYSTEMS INC        | EQUITY | 018804104 | 5853  | 76,654    | SH | SOLE    | 1 |
| ALLIED CAPITAL CORP            | EQUITY | 01903Q108 | 137   | 4,754     | SH | SOLE    | 1 |
| ALLIED WASTE INDUSTRIES INC    | EQUITY | 019589308 | 3     | 300       | SH | SOLE    | 2 |
| ALLIED WASTE INDUSTRIES INC    | EQUITY | 019589308 | 11    | 1,000     | SH | DEFINED | 4 |
| ALLIED WASTE INDUSTRIES INC    | EQUITY | 019589308 | 1303  | 114,666   | SH | SOLE    | 1 |
| ALLION HEALTHCARE INC          | EQUITY | 019615103 | 400   | 46,000    | SH | SOLE    | 2 |
| ALLIS-CHALMERS ENERGY INC      | EQUITY | 019645506 | 139   | 10,216    | SH | SOLE    | 1 |
| ALLOS THERAPEUTICS             | EQUITY | 019777101 | 29    | 8,294     | SH | SOLE    | 1 |
| ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY | 01988P108 | 606   | 34,528    | SH | SOLE    | 1 |
| ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY | 01988P108 | 2736  | 155,900   | SH | SOLE    | 2 |
| ALLSTATE CORP/THE              | EQUITY | 020002101 | 5314  | 97,088    | SH | SOLE    | 2 |
| ALLSTATE CORP/THE              | EQUITY | 020002101 | 28004 | 511,677   | SH | SOLE    | 1 |
| ALLTEL CORP                    | EQUITY | 020039103 | 11    | 167       | SH | DEFINED | 4 |
| ALLTEL CORP                    | EQUITY | 020039103 | 31    | 482       | SH | SOLE    | 2 |
| ALLTEL CORP                    | EQUITY | 020039103 | 18061 | 282,962   | SH | SOLE    | 1 |
| ALNYLAM PHARMACEUTICALS INC    | EQUITY | 02043Q107 | 360   | 23,862    | SH | SOLE    | 1 |
| ALON USA ENERGY INC            | EQUITY | 020520102 | 282   | 8,975     | SH | SOLE    | 1 |
| ALPHA NATURAL RESOURCES INC    | EQUITY | 02076X102 | 757   | 38,583    | SH | SOLE    | 1 |
| ALPHARMA INC                   | EQUITY | 020813101 | 1841  | 76,577    | SH | SOLE    | 1 |
| ALTERA CORP                    | EQUITY | 021441100 | 3417  | 194,700   | SH | SOLE    | 1 |
| ALTERA CORP                    | EQUITY | 021441100 | 4446  | 253,345   | SH | SOLE    | 2 |
| ALTIRIS INC                    | EQUITY | 02148M100 | 315   | 17,465    | SH | SOLE    | 1 |
| ALTRIA GROUP INC               | EQUITY | 02209S103 | 242   | 3,300     | SH | DEFINED | 4 |
| ALTRIA GROUP INC               | EQUITY | 02209S103 | 37667 | 512,968   | SH | SOLE    | 2 |
| ALTRIA GROUP INC               | EQUITY | 02209S103 | 80242 | 1,092,765 | SH | SOLE    | 1 |
| ALTUS PHARMACEUTICALS INC      | EQUITY | 02216N105 | 102   | 5,512     | SH | SOLE    | 1 |

| ISSUER NAME                   | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|-------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| ALZA CORP                     | CORP BOND      | 02261WAB5    | 2              | 3,000             | PRN               | DEFINED    | 4          |
| ALZA CORP                     | CORP BOND      | 02261WAB5    | 2159           | 2,625,000         | PRN               | SOLE       | 1          |
| AM CASTLE & CO                | EQUITY         | 148411101    | 240            | 7,439             | SH                | SOLE       | 1          |
| AMAZON.COM INC                | EQUITY         | 023135106    | 15             | 383               | SH                | SOLE       | 2          |
| AMAZON.COM INC                | EQUITY         | 023135106    | 7270           | 187,960           | SH                | SOLE       | 1          |
| AMB PROPERTY CORP             | EQUITY         | 00163T109    | 16356          | 323,557           | SH                | SOLE       | 1          |
| AMBAC FINANCIAL GROUP INC     | EQUITY         | 023139108    | 11             | 131               | SH                | SOLE       | 2          |
| AMBAC FINANCIAL GROUP INC     | EQUITY         | 023139108    | 16             | 200               | SH                | DEFINED    | 4          |
| AMBAC FINANCIAL GROUP INC     | EQUITY         | 023139108    | 4035           | 49,759            | SH                | SOLE       | 1          |
| AMBASSADORS GROUP INC         | EQUITY         | 023177108    | 445            | 15,405            | SH                | SOLE       | 1          |
| AMBASSADORS INTERNATIONAL INC | EQUITY         | 023178106    | 90             | 5,331             | SH                | SOLE       | 1          |
| AMCOL INTERNATIONAL CORP      | EQUITY         | 02341W103    | 237            | 9,000             | SH                | SOLE       | 2          |
| AMCOL INTERNATIONAL CORP      | EQUITY         | 02341W103    | 1146           | 43,474            | SH                | SOLE       | 1          |
| AMCOL INTERNATIONAL CORP      | EQUITY         | 02341W103    | 2793           | 106,000           | SH                | SOLE       | 3          |
| AMCORE FINANCIAL INC          | EQUITY         | 023912108    | 478            | 16,325            | SH                | SOLE       | 1          |
| AMDOCS LIMITED                | CORP BOND      | 02342TAD1    | 1              | 1,000             | PRN               | DEFINED    | 4          |
| AMDOCS LIMITED                | CORP BOND      | 02342TAD1    | 1013           | 1,000,000         | PRN               | SOLE       | 1          |
| AMDOCS LTD                    | EQUITY         | G02602103    | 7              | 200               | SH                | DEFINED    | 4          |

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|                                |           |           |        |           |     |         |   |
|--------------------------------|-----------|-----------|--------|-----------|-----|---------|---|
| AMEDISYS INC                   | EQUITY    | 023436108 | 452    | 11,913    | SH  | SOLE    | 1 |
| AMERCO INC                     | EQUITY    | 023586100 | 383    | 3,800     | SH  | SOLE    | 2 |
| AMERCO INC                     | EQUITY    | 023586100 | 770    | 7,654     | SH  | SOLE    | 1 |
| AMEREN CORP                    | EQUITY    | 023608102 | 13     | 255       | SH  | SOLE    | 2 |
| AMEREN CORP                    | EQUITY    | 023608102 | 9961   | 197,239   | SH  | SOLE    | 1 |
| AMERICA MOVIL SA DE CV         | EQUITY    | 02364W105 | 2645   | 79,520    | SH  | SOLE    | 1 |
| AMERICAN AXLE & MANUFACTURING  | EQUITY    | 024061103 | 662    | 38,709    | SH  | SOLE    | 1 |
| AMERICAN CAPITAL STRATEGIES LT | EQUITY    | 024937104 | 576    | 17,217    | SH  | SOLE    | 1 |
| AMERICAN CAPITAL STRATEGIES LT | EQUITY    | 024937104 | 1287   | 38,433    | SH  | DEFINED | 4 |
| AMERICAN COMMERCIAL LINES INC  | EQUITY    | 025195207 | 2299   | 38,150    | SH  | SOLE    | 1 |
| AMERICAN COMMERCIAL LINES INC  | EQUITY    | 025195207 | 6670   | 110,700   | SH  | SOLE    | 3 |
| AMERICAN EAGLE OUTFITTERS      | EQUITY    | 02553E106 | 9872   | 290,003   | SH  | SOLE    | 1 |
| AMERICAN ECOLOGY CORP          | EQUITY    | 025533407 | 1567   | 59,121    | SH  | SOLE    | 1 |
| AMERICAN ECOLOGY CORP          | EQUITY    | 025533407 | 8966   | 338,321   | SH  | SOLE    | 3 |
| AMERICAN ELECTRIC POWER CO INC | EQUITY    | 025537101 | 17     | 488       | SH  | SOLE    | 2 |
| AMERICAN ELECTRIC POWER CO INC | EQUITY    | 025537101 | 26     | 756       | SH  | DEFINED | 4 |
| AMERICAN ELECTRIC POWER CO INC | EQUITY    | 025537101 | 32566  | 950,836   | SH  | SOLE    | 1 |
| AMERICAN EQUITY INVESTMENT LIF | EQUITY    | 025676206 | 442    | 41,506    | SH  | SOLE    | 1 |
| AMERICAN EXPRESS               | CORP BOND | 025816AS8 | 3      | 3,000     | PRN | DEFINED | 4 |
| AMERICAN EXPRESS CO            | EQUITY    | 025816109 | 11     | 200       | SH  | DEFINED | 4 |
| AMERICAN EXPRESS CO            | EQUITY    | 025816109 | 8841   | 166,130   | SH  | SOLE    | 2 |
| AMERICAN EXPRESS CO            | EQUITY    | 025816109 | 59914  | 1,125,772 | SH  | SOLE    | 1 |
| AMERICAN FINANCIAL GROUP INC/O | EQUITY    | 025932104 | 4416   | 102,931   | SH  | SOLE    | 1 |
| AMERICAN FINANCIAL REALTY TRUS | EQUITY    | 02607P305 | 936    | 96,645    | SH  | SOLE    | 1 |
| AMERICAN GREETINGS CORP        | EQUITY    | 026375105 | 4169   | 198,417   | SH  | SOLE    | 1 |
| AMERICAN HOME MORTGAGE INVESTM | EQUITY    | 02660R107 | 2721   | 73,825    | SH  | SOLE    | 1 |
| AMERICAN INTERNATIONAL GROUP I | EQUITY    | 026874107 | 43     | 735       | SH  | DEFINED | 4 |
| AMERICAN INTERNATIONAL GROUP I | EQUITY    | 026874107 | 190    | 3,221     | SH  | SOLE    | 2 |
| AMERICAN INTERNATIONAL GROUP I | EQUITY    | 026874107 | 192284 | 3,256,287 | SH  | SOLE    | 1 |
| AMERICAN ITALIAN PASTA CO      | EQUITY    | 027070101 | 9      | 1,000     | SH  | DEFINED | 4 |
| AMERICAN MEDICAL SYSTEMS HOLDI | EQUITY    | 02744M108 | 867    | 52,084    | SH  | SOLE    | 1 |
| AMERICAN NATIONAL INSURANCE    | EQUITY    | 028591105 | 63     | 482       | SH  | SOLE    | 1 |
| AMERICAN ORIENTAL BIOENGINEERI | EQUITY    | 028731107 | 184    | 33,320    | SH  | SOLE    | 1 |
| AMERICAN PHYSICIANS CAPITAL IN | EQUITY    | 028884104 | 269    | 5,117     | SH  | SOLE    | 1 |
| AMERICAN POWER CONVERSION CORP | EQUITY    | 029066107 | 4      | 210       | SH  | SOLE    | 2 |
| AMERICAN POWER CONVERSION CORP | EQUITY    | 029066107 | 1767   | 90,640    | SH  | SOLE    | 1 |
| AMERICAN RAILCAR INDUSTRIES IN | EQUITY    | 02916P103 | 223    | 6,741     | SH  | SOLE    | 1 |
| AMERICAN REPROGRAPHICS CO      | EQUITY    | 029263100 | 359    | 9,900     | SH  | SOLE    | 2 |
| AMERICAN REPROGRAPHICS CO      | EQUITY    | 029263100 | 706    | 19,482    | SH  | SOLE    | 1 |
| AMERICAN RETIREMENT CORP       | EQUITY    | 028913101 | 168    | 5,120     | SH  | DEFINED | 4 |
| AMERICAN RETIREMENT CORP       | EQUITY    | 028913101 | 6785   | 207,040   | SH  | SOLE    | 1 |
| AMERICAN SCIENCE & ENGINEERING | EQUITY    | 029429107 | 353    | 6,102     | SH  | SOLE    | 1 |
| AMERICAN STANDARD COS INC      | EQUITY    | 029712106 | 9      | 219       | SH  | SOLE    | 2 |
| AMERICAN STANDARD COS INC      | EQUITY    | 029712106 | 3533   | 81,655    | SH  | SOLE    | 1 |
| AMERICAN STATES WATER CO       | EQUITY    | 029899101 | 448    | 12,554    | SH  | SOLE    | 1 |
| AMERICAN SUPERCONDUCTOR CORP   | EQUITY    | 030111108 | 216    | 24,483    | SH  | SOLE    | 1 |
| AMERICAN TOWER CORP            | EQUITY    | 029912201 | 294    | 9,460     | SH  | SOLE    | 1 |
| AMERICAN TOWER CORP            | EQUITY    | 029912201 | 14555  | 467,700   | SH  | SOLE    | 2 |

| ISSUER NAME            | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| AMERICAN VANGUARD CORP | EQUITY         | 030371108    | 204            | 13,205            | SH                           | SOLE       | 1 |
| AMERICAN WOODMARK CORP | EQUITY         | 030506109    | 312            | 8,911             | SH                           | SOLE       | 1 |
| AMERICANWEST BANCORP   | EQUITY         | 03058P109    | 191            | 8,424             | SH                           | SOLE       | 1 |

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|                                |        |           |        |           |    |         |   |
|--------------------------------|--------|-----------|--------|-----------|----|---------|---|
| AMERICA'S CAR-MART INC         | EQUITY | 03062T105 | 140    | 6,884     | SH | SOLE    | 1 |
| AMERICREDIT CORP               | EQUITY | 03060R101 | 7917   | 283,574   | SH | SOLE    | 1 |
| AMERIGROUP CORP                | EQUITY | 03073T102 | 1197   | 38,559    | SH | SOLE    | 1 |
| AMERIPRISE FINANCIAL INC       | EQUITY | 03076C106 | 14     | 303       | SH | SOLE    | 2 |
| AMERIPRISE FINANCIAL INC       | EQUITY | 03076C106 | 10860  | 243,107   | SH | SOLE    | 1 |
| AMERIS BANCORP                 | EQUITY | 03076K108 | 224    | 9,676     | SH | SOLE    | 1 |
| AMERISOURCEBERGEN CORP         | EQUITY | 03073E105 | 11     | 260       | SH | SOLE    | 2 |
| AMERISOURCEBERGEN CORP         | EQUITY | 03073E105 | 5174   | 123,414   | SH | SOLE    | 1 |
| AMERISTAR CASINOS INC          | EQUITY | 03070Q101 | 374    | 19,246    | SH | SOLE    | 1 |
| AMERITYRE CORP                 | EQUITY | 03073V107 | 2      | 200       | SH | DEFINED | 4 |
| AMERON INTERNATIONAL CORP      | EQUITY | 030710107 | 437    | 6,522     | SH | SOLE    | 1 |
| AMERUS GROUP CO                | EQUITY | 03072M108 | 4943   | 84,418    | SH | SOLE    | 1 |
| AMETEK INC                     | EQUITY | 031100100 | 7273   | 153,498   | SH | SOLE    | 1 |
| AMETEK INC                     | EQUITY | 031100100 | 21198  | 447,400   | SH | SOLE    | 2 |
| AMGEN INC                      | EQUITY | 031162100 | 984    | 15,081    | SH | DEFINED | 4 |
| AMGEN INC                      | EQUITY | 031162100 | 7922   | 121,442   | SH | SOLE    | 2 |
| AMGEN INC                      | EQUITY | 031162100 | 112458 | 1,724,039 | SH | SOLE    | 1 |
| AMIS HOLDINGS INC              | EQUITY | 031538101 | 325    | 32,491    | SH | SOLE    | 1 |
| AMKOR TECHNOLOGY INC           | EQUITY | 031652100 | 722    | 76,322    | SH | SOLE    | 1 |
| AMN HEALTHCARE SERVICES INC    | EQUITY | 001744101 | 492    | 24,238    | SH | SOLE    | 1 |
| AMPCO-PITTSBURGH CORP          | EQUITY | 032037103 | 77     | 5,361     | SH | SOLE    | 1 |
| AMPHENOL CORP                  | EQUITY | 032095101 | 10857  | 194,020   | SH | SOLE    | 1 |
| AMR CORP                       | EQUITY | 001765106 | 434    | 17,080    | SH | SOLE    | 1 |
| AMREP CORP                     | EQUITY | 032159105 | 68     | 1,252     | SH | SOLE    | 1 |
| AMSOUTH BANCORP                | EQUITY | 032165102 | 11     | 429       | SH | SOLE    | 2 |
| AMSOUTH BANCORP                | EQUITY | 032165102 | 1611   | 60,904    | SH | DEFINED | 4 |
| AMSOUTH BANCORP                | EQUITY | 032165102 | 4487   | 169,643   | SH | SOLE    | 1 |
| AMSURG CORP                    | EQUITY | 03232P405 | 1077   | 47,323    | SH | SOLE    | 1 |
| AMSURG CORP                    | EQUITY | 03232P405 | 5210   | 229,000   | SH | SOLE    | 3 |
| AMYLIN PHARMACEUTICALS INC     | EQUITY | 032346108 | 457    | 9,256     | SH | SOLE    | 1 |
| ANADARKO PETROLEUM CORP        | EQUITY | 032511107 | 3      | 60        | SH | DEFINED | 4 |
| ANADARKO PETROLEUM CORP        | EQUITY | 032511107 | 27     | 569       | SH | SOLE    | 2 |
| ANADARKO PETROLEUM CORP        | EQUITY | 032511107 | 9568   | 200,619   | SH | SOLE    | 1 |
| ANADIGICS INC                  | EQUITY | 032515108 | 236    | 35,205    | SH | SOLE    | 1 |
| ANADYS PHARMACEUTICALS INC     | EQUITY | 03252Q408 | 62     | 21,237    | SH | SOLE    | 1 |
| ANALOG DEVICES INC             | EQUITY | 032654105 | 6      | 200       | SH | DEFINED | 4 |
| ANALOG DEVICES INC             | EQUITY | 032654105 | 7265   | 226,048   | SH | SOLE    | 2 |
| ANALOG DEVICES INC             | EQUITY | 032654105 | 17621  | 548,210   | SH | SOLE    | 1 |
| ANALOGIC CORP                  | EQUITY | 032657207 | 547    | 11,726    | SH | SOLE    | 1 |
| ANAREN INC                     | EQUITY | 032744104 | 263    | 12,825    | SH | SOLE    | 1 |
| ANAREN INC                     | EQUITY | 032744104 | 2211   | 107,900   | SH | SOLE    | 3 |
| ANCHOR BANCORP WISCONSIN INC   | EQUITY | 032839102 | 440    | 14,570    | SH | SOLE    | 1 |
| ANDERSONS INC/THE              | EQUITY | 034164103 | 403    | 9,697     | SH | SOLE    | 1 |
| ANDREW CORP                    | EQUITY | 034425108 | 2      | 198       | SH | SOLE    | 2 |
| ANDREW CORP                    | EQUITY | 034425108 | 1677   | 189,307   | SH | SOLE    | 1 |
| ANDRX CORP                     | EQUITY | 034553107 | 7093   | 305,884   | SH | SOLE    | 1 |
| ANGIODYNAMICS INC              | EQUITY | 03475V101 | 247    | 9,128     | SH | SOLE    | 1 |
| ANGIOTECH PHARMACEUTICALS INC  | EQUITY | 034918102 | 12     | 1,064     | SH | OTHER   | 1 |
| ANHEUSER-BUSCH COS INC         | EQUITY | 035229103 | 21     | 450       | SH | DEFINED | 4 |
| ANHEUSER-BUSCH COS INC         | EQUITY | 035229103 | 3518   | 77,172    | SH | SOLE    | 2 |
| ANHEUSER-BUSCH COS INC         | EQUITY | 035229103 | 15836  | 347,358   | SH | SOLE    | 1 |
| ANIXTER INTERNATIONAL INC      | EQUITY | 035290105 | 323    | 6,800     | SH | SOLE    | 2 |
| ANIXTER INTERNATIONAL INC      | EQUITY | 035290105 | 1170   | 24,645    | SH | SOLE    | 1 |
| ANNALY MORTGAGE MANAGEMENT INC | EQUITY | 035710409 | 71     | 5,533     | SH | SOLE    | 1 |
| ANNTAYLOR STORES CORP          | EQUITY | 036115103 | 6893   | 158,897   | SH | SOLE    | 1 |
| ANSOFT CORP                    | EQUITY | 036384105 | 579    | 28,251    | SH | SOLE    | 1 |
| ANSYS INC                      | EQUITY | 03662Q105 | 215    | 4,500     | SH | SOLE    | 2 |
| ANSYS INC                      | EQUITY | 03662Q105 | 1592   | 33,286    | SH | SOLE    | 1 |
| ANTARES PHARMA INC             | EQUITY | 036642106 | 3      | 2,500     | SH | DEFINED | 4 |
| ANTHRACITE CAPITAL INC         | EQUITY | 037023108 | 1262   | 103,786   | SH | SOLE    | 1 |
| AO SMITH CORP                  | EQUITY | 831865209 | 1844   | 39,778    | SH | SOLE    | 1 |
| AON CORP                       | EQUITY | 037389103 | 14     | 395       | SH | SOLE    | 2 |



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AON CORP EQUITY 037389103 5255 150,907 SH SOLE 1

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| APACHE CORP                    | EQUITY         | 037411105    | 276            | 4,047             | SH                | DEFINED    | 4          |
| APACHE CORP                    | EQUITY         | 037411105    | 11050          | 161,910           | SH                | SOLE       | 2          |
| APACHE CORP                    | EQUITY         | 037411105    | 17805          | 260,880           | SH                | SOLE       | 1          |
| APARTMENT INVESTMENT & MANAGEM | EQUITY         | 03748R101    | 5              | 121               | SH                | SOLE       | 2          |
| APARTMENT INVESTMENT & MANAGEM | EQUITY         | 03748R101    | 693            | 15,960            | SH                | DEFINED    | 4          |
| APARTMENT INVESTMENT & MANAGEM | EQUITY         | 03748R101    | 1416           | 32,578            | SH                | SOLE       | 1          |
| APOGEE ENTERPRISES INC         | EQUITY         | 037598109    | 222            | 15,076            | SH                | DEFINED    | 4          |
| APOGEE ENTERPRISES INC         | EQUITY         | 037598109    | 309            | 20,996            | SH                | SOLE       | 1          |
| APOLLO GROUP INC               | EQUITY         | 037604105    | 9              | 174               | SH                | SOLE       | 2          |
| APOLLO GROUP INC               | EQUITY         | 037604105    | 5715           | 110,597           | SH                | SOLE       | 1          |
| APOLLO INVESTMENT CORP         | EQUITY         | 03761U106    | 1119           | 60,577            | SH                | SOLE       | 1          |
| APPLE COMPUTER INC             | EQUITY         | 037833100    | 6846           | 119,855           | SH                | SOLE       | 2          |
| APPLE COMPUTER INC             | EQUITY         | 037833100    | 48917          | 854,163           | SH                | SOLE       | 1          |
| APPLEBEES INTERNATIONAL INC    | EQUITY         | 037899101    | 4125           | 214,616           | SH                | SOLE       | 1          |
| APPLERA CORP - APPLIED BIOSYST | EQUITY         | 038020103    | 7              | 229               | SH                | SOLE       | 2          |
| APPLERA CORP - APPLIED BIOSYST | EQUITY         | 038020103    | 3341           | 103,284           | SH                | SOLE       | 1          |
| APPLERA CORP - CELERA GENOMICS | EQUITY         | 038020202    | 744            | 57,432            | SH                | SOLE       | 1          |
| APPLIED FILMS CORP             | EQUITY         | 038197109    | 1053           | 36,945            | SH                | SOLE       | 1          |
| APPLIED INDUSTRIAL TECHNOLOGIE | EQUITY         | 03820C105    | 1890           | 77,753            | SH                | SOLE       | 1          |
| APPLIED MATERIALS INC          | EQUITY         | 038222105    | 6              | 393               | SH                | DEFINED    | 4          |
| APPLIED MATERIALS INC          | EQUITY         | 038222105    | 4082           | 250,739           | SH                | SOLE       | 2          |
| APPLIED MATERIALS INC          | EQUITY         | 038222105    | 56352          | 3,461,169         | SH                | SOLE       | 1          |
| APPLIED MICRO CIRCUITS CORP    | EQUITY         | 03822W109    | 1256           | 460,227           | SH                | SOLE       | 1          |
| APRIA HEALTHCARE GROUP INC     | EQUITY         | 037933108    | 2316           | 122,537           | SH                | SOLE       | 1          |
| APTARGROUP INC                 | EQUITY         | 038336103    | 1301           | 26,216            | SH                | SOLE       | 1          |
| AQUA AMERICA INC               | EQUITY         | 03836W103    | 8075           | 354,343           | SH                | SOLE       | 1          |
| AQUANTIVE INC                  | EQUITY         | 03839G105    | 1439           | 56,805            | SH                | SOLE       | 1          |
| AQUILA INC                     | EQUITY         | 03840P102    | 4              | 963               | SH                | DEFINED    | 4          |
| AQUILA INC                     | EQUITY         | 03840P102    | 4547           | 1,080,116         | SH                | SOLE       | 1          |
| ARAMARK CORP                   | EQUITY         | 038521100    | 88             | 2,669             | SH                | SOLE       | 1          |
| ARBITRON INC                   | EQUITY         | 03875Q108    | 2              | 50                | SH                | DEFINED    | 4          |
| ARBITRON INC                   | EQUITY         | 03875Q108    | 215            | 5,600             | SH                | SOLE       | 2          |
| ARBITRON INC                   | EQUITY         | 03875Q108    | 1911           | 49,859            | SH                | SOLE       | 1          |
| ARBOR REALTY TRUST INC         | EQUITY         | 038923108    | 222            | 8,869             | SH                | SOLE       | 1          |
| ARCH CHEMICALS INC             | EQUITY         | 03937R102    | 644            | 17,873            | SH                | SOLE       | 1          |
| ARCH COAL INC                  | EQUITY         | 039380100    | 11             | 268               | SH                | DEFINED    | 4          |
| ARCH COAL INC                  | EQUITY         | 039380100    | 13119          | 309,624           | SH                | SOLE       | 1          |
| ARCHER-DANIELS-MIDLAND CO      | EQUITY         | 039483102    | 1086           | 26,300            | SH                | SOLE       | 3          |
| ARCHER-DANIELS-MIDLAND CO      | EQUITY         | 039483102    | 1703           | 41,255            | SH                | DEFINED    | 4          |
| ARCHER-DANIELS-MIDLAND CO      | EQUITY         | 039483102    | 6803           | 164,811           | SH                | SOLE       | 2          |
| ARCHER-DANIELS-MIDLAND CO      | EQUITY         | 039483102    | 11874          | 287,641           | SH                | SOLE       | 1          |
| ARCHSTONE-SMITH TRUST          | EQUITY         | 039583109    | 13             | 265               | SH                | SOLE       | 2          |
| ARCHSTONE-SMITH TRUST          | EQUITY         | 039583109    | 5152           | 101,284           | SH                | SOLE       | 1          |
| ARCTIC CAT INC                 | EQUITY         | 039670104    | 359            | 18,379            | SH                | SOLE       | 1          |
| ARDEN GROUP INC                | EQUITY         | 039762109    | 111            | 985               | SH                | SOLE       | 1          |
| ARENA PHARMACEUTICALS INC      | EQUITY         | 040047102    | 408            | 35,255            | SH                | SOLE       | 1          |
| ARENA RESOURCES INC            | EQUITY         | 040049108    | 882            | 25,725            | SH                | SOLE       | 1          |
| ARENA RESOURCES INC            | EQUITY         | 040049108    | 2753           | 80,300            | SH                | SOLE       | 3          |
| ARES CAPITAL CORP              | EQUITY         | 04010L103    | 481            | 28,433            | SH                | SOLE       | 1          |
| ARGON ST INC                   | EQUITY         | 040149106    | 254            | 9,526             | SH                | SOLE       | 1          |

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|                             |        |           |       |           |    |      |   |
|-----------------------------|--------|-----------|-------|-----------|----|------|---|
| ARGONAUT GROUP INC          | EQUITY | 040157109 | 701   | 23,331    | SH | SOLE | 1 |
| ARIAD PHARMACEUTICALS INC   | EQUITY | 04033A100 | 209   | 46,331    | SH | SOLE | 1 |
| ARIBA INC                   | EQUITY | 04033V203 | 458   | 55,644    | SH | SOLE | 1 |
| ARKANSAS BEST CORP          | EQUITY | 040790107 | 947   | 18,852    | SH | SOLE | 1 |
| ARMOR HOLDINGS INC          | EQUITY | 042260109 | 56    | 1,018     | SH | SOLE | 1 |
| ARRAY BIOPHARMA INC         | EQUITY | 04269X105 | 251   | 29,141    | SH | SOLE | 1 |
| ARRIS GROUP INC             | EQUITY | 04269Q100 | 1047  | 79,773    | SH | SOLE | 1 |
| ARRIS GROUP INC             | EQUITY | 04269Q100 | 2014  | 153,500   | SH | SOLE | 2 |
| ARROW ELECTRONICS INC       | EQUITY | 042735100 | 8534  | 265,045   | SH | SOLE | 1 |
| ARROW FINANCIAL CORP        | EQUITY | 042744102 | 211   | 7,707     | SH | SOLE | 1 |
| ARROW INTERNATIONAL INC     | EQUITY | 042764100 | 558   | 16,977    | SH | SOLE | 1 |
| ART TECHNOLOGY GROUP INC    | EQUITY | 04289L107 | 248   | 83,133    | SH | SOLE | 1 |
| ARTHROCARE CORP             | EQUITY | 043136100 | 235   | 5,600     | SH | SOLE | 2 |
| ARTHROCARE CORP             | EQUITY | 043136100 | 1088  | 25,901    | SH | SOLE | 1 |
| ARTHUR J GALLAGHER & CO     | EQUITY | 363576109 | 35483 | 1,400,281 | SH | SOLE | 1 |
| ARVINMERITOR INC            | EQUITY | 043353101 | 3501  | 203,677   | SH | SOLE | 1 |
| ASBURY AUTOMOTIVE GROUP INC | EQUITY | 043436104 | 192   | 9,149     | SH | SOLE | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|--------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| ASHLAND INC                    | EQUITY         | 044209104    | 2235           | 33,513            | SH                           | SOLE       | 1 |
| ASHLAND INC                    | EQUITY         | 044209104    | 2407           | 36,088            | SH                           | SOLE       | 2 |
| ASPECT MEDICAL SYSTEMS INC     | EQUITY         | 045235108    | 212            | 12,164            | SH                           | SOLE       | 1 |
| ASPEN INSURANCE HOLDINGS LTD   | EQUITY         | G05384105    | 7173           | 308,000           | SH                           | SOLE       | 2 |
| ASPEN TECHNOLOGY INC           | EQUITY         | 045327103    | 443            | 33,739            | SH                           | SOLE       | 1 |
| ASPREVA PHARMACEUTICALS CORP   | EQUITY         | 04538T109    | 95             | 3,500             | SH                           | SOLE       | 2 |
| ASPREVA PHARMACEUTICALS CORP   | EQUITY         | 04538T109    | 781            | 28,769            | SH                           | SOLE       | 1 |
| ASSET ACCEPTANCE CAPITAL CORP  | EQUITY         | 04543P100    | 247            | 12,464            | SH                           | SOLE       | 1 |
| ASSOCIATED BANC-CORP           | EQUITY         | 045487105    | 9080           | 287,991           | SH                           | SOLE       | 1 |
| ASSURANT INC                   | EQUITY         | 04621X108    | 212            | 4,381             | SH                           | SOLE       | 1 |
| ASTA FUNDING INC               | EQUITY         | 046220109    | 328            | 8,770             | SH                           | SOLE       | 1 |
| ASTEC INDUSTRIES INC           | EQUITY         | 046224101    | 433            | 12,685            | SH                           | SOLE       | 1 |
| ASTEC INDUSTRIES INC           | EQUITY         | 046224101    | 3409           | 99,900            | SH                           | SOLE       | 2 |
| ASTORIA FINANCIAL CORP         | EQUITY         | 046265104    | 5629           | 184,851           | SH                           | SOLE       | 1 |
| ASV INC                        | EQUITY         | 001963107    | 46             | 2,000             | SH                           | DEFINED    | 4 |
| ASV INC                        | EQUITY         | 001963107    | 359            | 15,584            | SH                           | SOLE       | 1 |
| ASYST TECHNOLOGIES INC         | EQUITY         | 04648X107    | 272            | 36,144            | SH                           | SOLE       | 1 |
| AT&T INC                       | EQUITY         | 00206R102    | 1154           | 41,383            | SH                           | DEFINED    | 4 |
| AT&T INC                       | EQUITY         | 00206R102    | 40509          | 1,452,466         | SH                           | SOLE       | 2 |
| AT&T INC                       | EQUITY         | 00206R102    | 68499          | 2,456,054         | SH                           | SOLE       | 1 |
| ATHEROGENICS INC               | EQUITY         | 047439104    | 7              | 500               | SH                           | DEFINED    | 4 |
| ATHEROGENICS INC               | EQUITY         | 047439104    | 384            | 29,423            | SH                           | SOLE       | 1 |
| ATHEROS COMMUNICATIONS INC     | EQUITY         | 04743P108    | 734            | 38,510            | SH                           | SOLE       | 1 |
| ATI TECHNOLOGIES INC           | EQUITY         | 001941103    | 39             | 2,700             | SH                           | OTHER      | 1 |
| ATI TECHNOLOGIES INC           | EQUITY         | 001941103    | 237            | 14,330            | SH                           | SOLE       | 1 |
| ATLANTIC TELE-NETWORK INC      | EQUITY         | 049079205    | 83             | 3,990             | SH                           | SOLE       | 1 |
| ATLAS AIR WORLDWIDE HOLDINGS I | EQUITY         | 049164205    | 730            | 14,896            | SH                           | SOLE       | 1 |
| ATLAS AMERICA INC              | EQUITY         | 049167109    | 580            | 12,952            | SH                           | SOLE       | 1 |
| ATMEL CORP                     | EQUITY         | 049513104    | 5176           | 932,566           | SH                           | SOLE       | 1 |
| ATMI INC                       | EQUITY         | 00207R101    | 688            | 27,931            | SH                           | SOLE       | 1 |
| ATMOS ENERGY CORP              | EQUITY         | 049560105    | 77             | 2,756             | SH                           | SOLE       | 1 |
| ATP OIL & GAS CORP             | EQUITY         | 00208J108    | 631            | 15,049            | SH                           | SOLE       | 1 |
| ATWOOD OCEANICS INC            | EQUITY         | 050095108    | 999            | 20,144            | SH                           | SOLE       | 1 |
| ATWOOD OCEANICS INC            | EQUITY         | 050095108    | 9484           | 191,200           | SH                           | SOLE       | 2 |

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|                               |           |           |       |         |     |         |   |
|-------------------------------|-----------|-----------|-------|---------|-----|---------|---|
| AU OPTRONICS CORP             | EQUITY    | 002255107 | 3371  | 236,731 | SH  | SOLE    | 1 |
| AUDIBLE INC                   | EQUITY    | 05069A302 | 166   | 18,300  | SH  | SOLE    | 1 |
| AUDIOVOX CORP                 | EQUITY    | 050757103 | 169   | 12,347  | SH  | SOLE    | 1 |
| AURORA OIL & GAS CORP         | EQUITY    | 052036100 | 199   | 49,651  | SH  | SOLE    | 1 |
| AUTODESK INC                  | EQUITY    | 052769106 | 5155  | 149,585 | SH  | SOLE    | 1 |
| AUTODESK INC                  | EQUITY    | 052769106 | 22361 | 648,887 | SH  | SOLE    | 2 |
| AUTOLIV INC                   | EQUITY    | 052800109 | 159   | 2,817   | SH  | SOLE    | 1 |
| AUTOMATIC DATA PROCESSING INC | EQUITY    | 053015103 | 699   | 15,415  | SH  | SOLE    | 2 |
| AUTOMATIC DATA PROCESSING INC | EQUITY    | 053015103 | 21491 | 473,894 | SH  | SOLE    | 1 |
| AUTONATION INC                | EQUITY    | 05329W102 | 4     | 184     | SH  | SOLE    | 2 |
| AUTONATION INC                | EQUITY    | 05329W102 | 1513  | 70,588  | SH  | SOLE    | 1 |
| AUTOZONE INC                  | EQUITY    | 053332102 | 6     | 66      | SH  | SOLE    | 2 |
| AUTOZONE INC                  | EQUITY    | 053332102 | 7057  | 80,008  | SH  | SOLE    | 1 |
| AUXILIUM PHARMACEUTICALS INC  | EQUITY    | 05334D107 | 126   | 16,174  | SH  | SOLE    | 1 |
| AVALON PHARMACEUTICALS INC    | EQUITY    | 05346P106 | 238   | 70,313  | SH  | SOLE    | 1 |
| AVALONBAY COMMUNITIES INC     | EQUITY    | 053484101 | 3395  | 30,691  | SH  | SOLE    | 1 |
| AVANEX CORP                   | EQUITY    | 05348W109 | 216   | 122,658 | SH  | SOLE    | 1 |
| AVANIR PHARMACEUTICALS        | EQUITY    | 05348P401 | 162   | 23,633  | SH  | SOLE    | 1 |
| AVATAR HOLDINGS INC           | EQUITY    | 053494100 | 246   | 4,325   | SH  | SOLE    | 1 |
| AVAYA INC                     | EQUITY    | 053499109 | 6     | 510     | SH  | SOLE    | 2 |
| AVAYA INC                     | EQUITY    | 053499109 | 7835  | 686,119 | SH  | SOLE    | 1 |
| AVERY DENNISON CORP           | EQUITY    | 053611109 | 2     | 29      | SH  | DEFINED | 4 |
| AVERY DENNISON CORP           | EQUITY    | 053611109 | 3018  | 51,973  | SH  | SOLE    | 2 |
| AVERY DENNISON CORP           | EQUITY    | 053611109 | 12543 | 216,038 | SH  | SOLE    | 1 |
| AVI BIOPHARMA INC             | EQUITY    | 002346104 | 2     | 500     | SH  | DEFINED | 4 |
| AVI BIOPHARMA INC             | EQUITY    | 002346104 | 293   | 37,477  | SH  | SOLE    | 1 |
| AVIALL INC                    | EQUITY    | 05366B102 | 2529  | 53,223  | SH  | SOLE    | 1 |
| AVID TECHNOLOGY INC           | EQUITY    | 05367P100 | 1050  | 31,515  | SH  | SOLE    | 1 |
| AVISTA CORP                   | EQUITY    | 05379B107 | 929   | 40,690  | SH  | SOLE    | 1 |
| AVNET INC                     | CORP BOND | 053807AL7 | 466   | 500,000 | PRN | SOLE    | 1 |
| AVNET INC                     | EQUITY    | 053807103 | 6360  | 317,677 | SH  | SOLE    | 1 |
| AVOCENT CORP                  | EQUITY    | 053893103 | 3716  | 141,544 | SH  | SOLE    | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|--------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| AVON PRODUCTS INC              | EQUITY         | 054303102    | 3201           | 103,253           | SH                           | SOLE       | 2 |
| AVON PRODUCTS INC              | EQUITY         | 054303102    | 27328          | 881,921           | SH                           | SOLE       | 1 |
| AVX CORP                       | EQUITY         | 002444107    | 23             | 1,460             | SH                           | SOLE       | 1 |
| AXA SA                         | EQUITY         | 054536107    | 2              | 58                | SH                           | DEFINED    | 4 |
| AXCELIS TECHNOLOGIES INC       | EQUITY         | 054540109    | 445            | 75,345            | SH                           | SOLE       | 1 |
| AXIS CAPITAL HOLDINGS LTD      | EQUITY         | G0692U109    | 3433           | 120,000           | SH                           | SOLE       | 2 |
| AZTAR CORP                     | EQUITY         | 054802103    | 1402           | 26,978            | SH                           | SOLE       | 1 |
| BADGER METER INC               | EQUITY         | 056525108    | 280            | 10,362            | SH                           | SOLE       | 1 |
| BADGER METER INC               | EQUITY         | 056525108    | 1301           | 48,200            | SH                           | SOLE       | 3 |
| BAKER HUGHES INC               | EQUITY         | 057224107    | 504            | 6,159             | SH                           | DEFINED    | 4 |
| BAKER HUGHES INC               | EQUITY         | 057224107    | 886            | 10,823            | SH                           | SOLE       | 2 |
| BAKER HUGHES INC               | EQUITY         | 057224107    | 12220          | 149,303           | SH                           | SOLE       | 1 |
| BALCHEM CORP                   | EQUITY         | 057665200    | 195            | 8,663             | SH                           | SOLE       | 1 |
| BALDOR ELECTRIC CO             | EQUITY         | 057741100    | 752            | 24,021            | SH                           | SOLE       | 1 |
| BALDWIN & LYONS INC            | EQUITY         | 057755209    | 154            | 6,036             | SH                           | SOLE       | 1 |
| BALL CORP                      | EQUITY         | 058498106    | 5              | 130               | SH                           | SOLE       | 2 |
| BALL CORP                      | EQUITY         | 058498106    | 1786           | 48,210            | SH                           | SOLE       | 1 |
| BALLY TECHNOLOGIES INC         | EQUITY         | 05874B107    | 641            | 38,900            | SH                           | SOLE       | 1 |
| BALLY TOTAL FITNESS HOLDING CO | EQUITY         | 05873K108    | 209            | 27,478            | SH                           | SOLE       | 1 |

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|                               |        |           |        |           |    |         |   |
|-------------------------------|--------|-----------|--------|-----------|----|---------|---|
| BANCFIRST CORP                | EQUITY | 05945F103 | 234    | 5,219     | SH | SOLE    | 1 |
| BANCO MACRO BANSUD SA         | EQUITY | 05961W105 | 1018   | 50,000    | SH | SOLE    | 1 |
| BANCOLOMBIA SA                | EQUITY | 05968L102 | 6451   | 267,680   | SH | SOLE    | 1 |
| BANCORP INC/WILMINGTON DE     | EQUITY | 05969A105 | 198    | 7,902     | SH | SOLE    | 1 |
| BANCORPSOUTH INC              | EQUITY | 059692103 | 73     | 2,693     | SH | SOLE    | 1 |
| BANCTRUST FINANCIAL GROUP INC | EQUITY | 05978R107 | 171    | 7,271     | SH | SOLE    | 1 |
| BANDAG INC                    | EQUITY | 059815100 | 1225   | 33,478    | SH | SOLE    | 1 |
| BANK MUTUAL CORP              | EQUITY | 063750103 | 555    | 45,379    | SH | SOLE    | 1 |
| BANK OF AMERICA CORP          | EQUITY | 060505104 | 363    | 7,557     | SH | DEFINED | 4 |
| BANK OF AMERICA CORP          | EQUITY | 060505104 | 64769  | 1,346,546 | SH | SOLE    | 2 |
| BANK OF AMERICA CORP          | EQUITY | 060505104 | 135658 | 2,820,328 | SH | SOLE    | 1 |
| BANK OF GRANITE CORP          | EQUITY | 062401104 | 200    | 9,596     | SH | SOLE    | 1 |
| BANK OF HAWAII CORP           | EQUITY | 062540109 | 5478   | 110,450   | SH | SOLE    | 1 |
| BANK OF MONTREAL              | EQUITY | 063671101 | 7822   | 145,200   | SH | OTHER   | 1 |
| BANK OF NEW YORK CO INC/THE   | EQUITY | 064057102 | 1      | 45        | SH | DEFINED | 4 |
| BANK OF NEW YORK CO INC/THE   | EQUITY | 064057102 | 1522   | 47,257    | SH | SOLE    | 2 |
| BANK OF NEW YORK CO INC/THE   | EQUITY | 064057102 | 51622  | 1,603,156 | SH | SOLE    | 1 |
| BANK OF NOVA SCOTIA           | EQUITY | 064149107 | 7222   | 182,100   | SH | OTHER   | 1 |
| BANK OF THE OZARKS INC        | EQUITY | 063904106 | 294    | 8,829     | SH | SOLE    | 1 |
| BANKATLANTIC BANCORP INC      | EQUITY | 065908501 | 523    | 35,219    | SH | SOLE    | 1 |
| BANKFINANCIAL CORP            | EQUITY | 06643P104 | 316    | 18,254    | SH | SOLE    | 1 |
| BANKRATE INC                  | EQUITY | 06646V108 | 288    | 7,626     | SH | SOLE    | 1 |
| BANKUNITED FINANCIAL CORP     | EQUITY | 06652B103 | 713    | 23,362    | SH | SOLE    | 1 |
| BANNER CORP                   | EQUITY | 06652V109 | 350    | 9,069     | SH | SOLE    | 1 |
| BANTA CORP                    | EQUITY | 066821109 | 3216   | 69,410    | SH | SOLE    | 1 |
| BARCLAYS PLC                  | EQUITY | 06738E204 | 1627   | 35,545    | SH | DEFINED | 4 |
| BARNES & NOBLE INC            | EQUITY | 067774109 | 4308   | 118,020   | SH | SOLE    | 1 |
| BARNES GROUP INC              | EQUITY | 067806109 | 215    | 10,800    | SH | SOLE    | 2 |
| BARNES GROUP INC              | EQUITY | 067806109 | 644    | 32,260    | SH | SOLE    | 1 |
| BARR PHARMACEUTICALS INC      | EQUITY | 068306109 | 626    | 13,132    | SH | SOLE    | 2 |
| BARR PHARMACEUTICALS INC      | EQUITY | 068306109 | 3564   | 74,736    | SH | SOLE    | 1 |
| BARRETT BUSINESS SERVICES     | EQUITY | 068463108 | 95     | 5,197     | SH | SOLE    | 1 |
| BARRICK GOLD CORP             | EQUITY | 067901108 | 761    | 25,700    | SH | SOLE    | 2 |
| BARRICK GOLD CORP             | EQUITY | 067901108 | 3135   | 106,000   | SH | OTHER   | 1 |
| BASIC ENERGY SERVICES INC     | EQUITY | 06985P100 | 46     | 1,510     | SH | DEFINED | 4 |
| BASIC ENERGY SERVICES INC     | EQUITY | 06985P100 | 285    | 9,327     | SH | SOLE    | 1 |
| BASIN WATER INC               | EQUITY | 07011T306 | 45     | 4,472     | SH | SOLE    | 1 |
| BAUSCH & LOMB INC             | EQUITY | 071707103 | 3      | 67        | SH | SOLE    | 2 |
| BAUSCH & LOMB INC             | EQUITY | 071707103 | 1378   | 28,098    | SH | SOLE    | 1 |
| BAXTER INTERNATIONAL INC      | EQUITY | 071813109 | 15     | 399       | SH | DEFINED | 4 |
| BAXTER INTERNATIONAL INC      | EQUITY | 071813109 | 522    | 14,212    | SH | SOLE    | 2 |
| BAXTER INTERNATIONAL INC      | EQUITY | 071813109 | 13647  | 371,242   | SH | SOLE    | 1 |
| BAYTEX ENERGY TRUST           | EQUITY | 073176109 | 114    | 5,255     | SH | DEFINED | 4 |
| BB&T CORP                     | EQUITY | 054937107 | 28     | 682       | SH | SOLE    | 2 |
| BB&T CORP                     | EQUITY | 054937107 | 10076  | 242,262   | SH | SOLE    | 1 |
| BCE INC                       | EQUITY | 05534B109 | 79     | 3,352     | SH | OTHER   | 1 |
| BE AEROSPACE INC              | EQUITY | 073302101 | 235    | 10,300    | SH | SOLE    | 2 |
| BE AEROSPACE INC              | EQUITY | 073302101 | 1321   | 57,781    | SH | SOLE    | 1 |

| ISSUER NAME               | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |
|---------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|
| BEA SYSTEMS INC           | EQUITY         | 073325102    | 387            | 29,542            | SH                           | SOLE 1     |
| BEACON ROOFING SUPPLY INC | EQUITY         | 073685109    | 719            | 32,659            | SH                           | SOLE 1     |
| BEAR STEARNS COS INC/THE  | EQUITY         | 073902108    | 7681           | 54,830            | SH                           | SOLE 1     |

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|                              |           |           |       |           |     |         |   |
|------------------------------|-----------|-----------|-------|-----------|-----|---------|---|
| BEAR STEARNS COS INC/THE     | EQUITY    | 073902108 | 8426  | 60,150    | SH  | SOLE    | 2 |
| BEARINGPOINT INC             | EQUITY    | 074002106 | 1163  | 138,939   | SH  | SOLE    | 1 |
| BEARINGPOINT INC             | EQUITY    | 074002106 | 12368 | 1,477,600 | SH  | SOLE    | 2 |
| BEAZER HOMES USA INC         | EQUITY    | 07556Q105 | 4025  | 87,739    | SH  | SOLE    | 1 |
| BEBE STORES INC              | EQUITY    | 075571109 | 272   | 17,631    | SH  | SOLE    | 1 |
| BECKMAN COULTER INC          | EQUITY    | 075811109 | 7604  | 136,882   | SH  | SOLE    | 1 |
| BECTON DICKINSON & CO        | EQUITY    | 075887109 | 19    | 307       | SH  | SOLE    | 2 |
| BECTON DICKINSON & CO        | EQUITY    | 075887109 | 6612  | 108,167   | SH  | SOLE    | 1 |
| BED BATH & BEYOND INC        | EQUITY    | 075896100 | 4927  | 148,550   | SH  | SOLE    | 2 |
| BED BATH & BEYOND INC        | EQUITY    | 075896100 | 5855  | 176,513   | SH  | SOLE    | 1 |
| BEL FUSE INC                 | EQUITY    | 077347300 | 246   | 7,508     | SH  | SOLE    | 1 |
| BELDEN CDT INC               | EQUITY    | 077454106 | 1049  | 31,733    | SH  | SOLE    | 1 |
| BELLSOUTH CORP               | EQUITY    | 079860102 | 2     | 56        | SH  | DEFINED | 4 |
| BELLSOUTH CORP               | EQUITY    | 079860102 | 1598  | 44,143    | SH  | SOLE    | 2 |
| BELLSOUTH CORP               | EQUITY    | 079860102 | 44764 | 1,236,576 | SH  | SOLE    | 1 |
| BELO CORP                    | EQUITY    | 080555105 | 4074  | 261,164   | SH  | SOLE    | 1 |
| BEMA GOLD CORP               | EQUITY    | 08135F107 | 4090  | 818,600   | SH  | OTHER   | 1 |
| BEMIS CO                     | EQUITY    | 081437105 | 12    | 380       | SH  | DEFINED | 4 |
| BEMIS CO                     | EQUITY    | 081437105 | 1523  | 49,740    | SH  | SOLE    | 1 |
| BEMIS CO                     | EQUITY    | 081437105 | 3072  | 100,323   | SH  | SOLE    | 2 |
| BENCHMARK ELECTRONICS INC    | EQUITY    | 08160H101 | 1157  | 47,953    | SH  | SOLE    | 1 |
| BENTLEY PHARMACEUTICALS INC  | EQUITY    | 082657107 | 158   | 14,389    | SH  | SOLE    | 1 |
| BERKSHIRE HATHAWAY INC       | EQUITY    | 084670207 | 21    | 7         | SH  | DEFINED | 4 |
| BERKSHIRE HILLS BANCORP INC  | EQUITY    | 084680107 | 228   | 6,424     | SH  | SOLE    | 1 |
| BERRY PETROLEUM CO           | EQUITY    | 085789105 | 873   | 26,335    | SH  | SOLE    | 1 |
| BEST BUY                     | CORP BOND | 086516AF8 | 4     | 3,000     | PRN | DEFINED | 4 |
| BEST BUY CO INC              | EQUITY    | 086516101 | 22    | 403       | SH  | DEFINED | 4 |
| BEST BUY CO INC              | EQUITY    | 086516101 | 27    | 499       | SH  | SOLE    | 2 |
| BEST BUY CO INC              | EQUITY    | 086516101 | 16790 | 306,159   | SH  | SOLE    | 1 |
| BFC FINANCIAL CORP           | EQUITY    | 055384200 | 84    | 12,132    | SH  | SOLE    | 1 |
| BHP BILLITON LTD             | EQUITY    | 088606108 | 24    | 563       | SH  | DEFINED | 4 |
| BIG 5 SPORTING GOODS CORP    | EQUITY    | 08915P101 | 330   | 16,941    | SH  | SOLE    | 1 |
| BIG LOTS INC                 | EQUITY    | 089302103 | 2     | 141       | SH  | SOLE    | 2 |
| BIG LOTS INC                 | EQUITY    | 089302103 | 2295  | 134,374   | SH  | SOLE    | 1 |
| BILL BARRETT CORP            | EQUITY    | 06846N104 | 629   | 21,239    | SH  | SOLE    | 1 |
| BILL BARRETT CORP            | EQUITY    | 06846N104 | 2869  | 96,900    | SH  | SOLE    | 2 |
| BIOCRYST PHARMACEUTICALS INC | EQUITY    | 09058V103 | 246   | 17,136    | SH  | SOLE    | 1 |
| BIOENVISION INC              | EQUITY    | 09059N100 | 143   | 26,875    | SH  | SOLE    | 1 |
| BIOGEN IDEC INC              | EQUITY    | 09062X103 | 5     | 110       | SH  | DEFINED | 4 |
| BIOGEN IDEC INC              | EQUITY    | 09062X103 | 668   | 14,426    | SH  | SOLE    | 2 |
| BIOGEN IDEC INC              | EQUITY    | 09062X103 | 7980  | 172,286   | SH  | SOLE    | 1 |
| BIOMARIN PHARMACEUTICALS INC | EQUITY    | 09061G101 | 503   | 35,000    | SH  | SOLE    | 2 |
| BIOMARIN PHARMACEUTICALS INC | EQUITY    | 09061G101 | 915   | 63,686    | SH  | SOLE    | 1 |
| BIOMED REALTY TRUST INC      | EQUITY    | 09063H107 | 5220  | 174,360   | SH  | SOLE    | 1 |
| BIOMET INC                   | EQUITY    | 090613100 | 3251  | 103,905   | SH  | SOLE    | 2 |
| BIOMET INC                   | EQUITY    | 090613100 | 4141  | 132,333   | SH  | SOLE    | 1 |
| BIOMIMETIC THERAPEUTICS INC  | EQUITY    | 09064X101 | 857   | 129,300   | SH  | SOLE    | 2 |
| BIO-RAD LABORATORIES INC     | EQUITY    | 090572207 | 902   | 13,891    | SH  | SOLE    | 1 |
| BIO-REFERENCE LABS INC       | EQUITY    | 09057G602 | 169   | 7,767     | SH  | SOLE    | 1 |
| BIOSITE INC                  | EQUITY    | 090945106 | 586   | 12,841    | SH  | SOLE    | 1 |
| BIOVAIL CORP                 | EQUITY    | 09067J109 | 42    | 1,800     | SH  | OTHER   | 1 |
| BISYS GROUP INC/THE          | EQUITY    | 055472104 | 4768  | 348,062   | SH  | SOLE    | 1 |
| BJ SERVICES CO               | EQUITY    | 055482103 | 15    | 399       | SH  | SOLE    | 2 |
| BJ SERVICES CO               | EQUITY    | 055482103 | 8555  | 229,597   | SH  | SOLE    | 1 |
| BJ'S RESTAURANTS INC         | EQUITY    | 09180C106 | 231   | 10,323    | SH  | SOLE    | 1 |
| BJ'S WHOLESale CLUB INC      | EQUITY    | 05548J106 | 4116  | 145,194   | SH  | SOLE    | 1 |
| BLACK & DECKER CORP          | EQUITY    | 091797100 | 8     | 94        | SH  | SOLE    | 2 |
| BLACK & DECKER CORP          | EQUITY    | 091797100 | 857   | 10,145    | SH  | DEFINED | 4 |
| BLACK & DECKER CORP          | EQUITY    | 091797100 | 6978  | 82,618    | SH  | SOLE    | 1 |
| BLACK BOX CORP               | EQUITY    | 091826107 | 500   | 13,038    | SH  | SOLE    | 1 |
| BLACK HILLS CORP             | EQUITY    | 092113109 | 3296  | 96,006    | SH  | SOLE    | 1 |
| BLACKBAUD INC                | EQUITY    | 09227Q100 | 740   | 32,578    | SH  | SOLE    | 1 |

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|                            |        |           |     |        |    |         |   |
|----------------------------|--------|-----------|-----|--------|----|---------|---|
| BLACKBOARD INC             | EQUITY | 091935502 | 599 | 20,687 | SH | SOLE    | 1 |
| BLACKROCK HIGH YIELD TRUST | EQUITY | 09248N102 | 32  | 4,000  | SH | DEFINED | 4 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PRN | PUT/ CALL DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|---------|----------------------|------------|
| BLACKROCK INC/NEW YORK         | EQUITY         | 09247X101    | 62             | 447               | SH      | SOLE                 | 1          |
| BLACKROCK INCOME OPPORTUNITY T | EQUITY         | 092475102    | 89             | 9,111             | SH      | DEFINED              | 4          |
| BLACKROCK INCOME TRUST INC     | EQUITY         | 09247F100    | 43             | 7,000             | SH      | DEFINED              | 4          |
| BLACKROCK MUNICIPAL INCOME TRU | EQUITY         | 09249N101    | 38             | 2,300             | SH      | DEFINED              | 4          |
| BLOCKBUSTER INC                | EQUITY         | 093679108    | 708            | 142,253           | SH      | SOLE                 | 1          |
| BLOUNT INTERNATIONAL INC       | EQUITY         | 095180105    | 340            | 28,313            | SH      | SOLE                 | 1          |
| BLUE CHIP VALUE FUND INC       | EQUITY         | 095333100    | 214            | 37,740            | SH      | DEFINED              | 4          |
| BLUE COAT SYSTEMS INC          | EQUITY         | 09534T508    | 242            | 14,351            | SH      | SOLE                 | 1          |
| BLUE NILE INC                  | EQUITY         | 09578R103    | 346            | 10,755            | SH      | SOLE                 | 1          |
| BLUEGREEN CORP                 | EQUITY         | 096231105    | 179            | 15,594            | SH      | SOLE                 | 1          |
| BLUELINK HOLDINGS INC          | EQUITY         | 09624H109    | 122            | 9,352             | SH      | SOLE                 | 1          |
| BLYTH INC                      | EQUITY         | 09643P108    | 1397           | 75,660            | SH      | SOLE                 | 1          |
| BMC SOFTWARE INC               | EQUITY         | 055921100    | 6              | 264               | SH      | SOLE                 | 2          |
| BMC SOFTWARE INC               | EQUITY         | 055921100    | 3220           | 134,722           | SH      | SOLE                 | 1          |
| BOB EVANS FARMS INC            | EQUITY         | 096761101    | 3111           | 103,651           | SH      | SOLE                 | 1          |
| BOEING CO                      | EQUITY         | 097023105    | 216            | 2,635             | SH      | DEFINED              | 4          |
| BOEING CO                      | EQUITY         | 097023105    | 14891          | 181,791           | SH      | SOLE                 | 2          |
| BOEING CO                      | EQUITY         | 097023105    | 32011          | 390,811           | SH      | SOLE                 | 1          |
| BOIS D'ARC ENERGY INC          | EQUITY         | 09738U103    | 207            | 12,544            | SH      | SOLE                 | 1          |
| BOK FINANCIAL CORP             | EQUITY         | 05561Q201    | 37             | 741               | SH      | SOLE                 | 1          |
| BON-TON STORES INC/THE         | EQUITY         | 09776J101    | 1010           | 46,163            | SH      | SOLE                 | 1          |
| BON-TON STORES INC/THE         | EQUITY         | 09776J101    | 2733           | 124,900           | SH      | SOLE                 | 3          |
| BOOKHAM INC                    | EQUITY         | 09856E105    | 145            | 43,258            | SH      | SOLE                 | 1          |
| BOOKS-A-MILLION INC            | EQUITY         | 098570104    | 176            | 10,570            | SH      | SOLE                 | 1          |
| BORDERS GROUP INC              | EQUITY         | 099709107    | 3432           | 185,901           | SH      | SOLE                 | 1          |
| BORGWARNER INC                 | EQUITY         | 099724106    | 8282           | 127,215           | SH      | SOLE                 | 1          |
| BORLAND SOFTWARE CORP          | EQUITY         | 099849101    | 306            | 58,040            | SH      | SOLE                 | 1          |
| BOSTON BEER CO INC             | EQUITY         | 100557107    | 205            | 7,005             | SH      | SOLE                 | 1          |
| BOSTON PRIVATE FINANCIAL HOLDI | EQUITY         | 101119105    | 734            | 26,305            | SH      | SOLE                 | 1          |
| BOSTON PROPERTIES INC          | EQUITY         | 101121101    | 10             | 113               | SH      | SOLE                 | 2          |
| BOSTON PROPERTIES INC          | EQUITY         | 101121101    | 3982           | 44,050            | SH      | SOLE                 | 1          |
| BOSTON SCIENTIFIC CORP         | EQUITY         | 101137107    | 16             | 922               | SH      | DEFINED              | 4          |
| BOSTON SCIENTIFIC CORP         | EQUITY         | 101137107    | 2733           | 162,307           | SH      | SOLE                 | 2          |
| BOSTON SCIENTIFIC CORP         | EQUITY         | 101137107    | 8955           | 531,767           | SH      | SOLE                 | 1          |
| BOTTOMLINE TECHNOLOGIES INC    | EQUITY         | 101388106    | 125            | 15,310            | SH      | SOLE                 | 1          |
| BOULDER GROWTH & INCOME FUND I | EQUITY         | 101507101    | 65             | 8,400             | SH      | SOLE                 | 1          |
| BOWATER INC                    | EQUITY         | 102183100    | 3677           | 161,625           | SH      | SOLE                 | 1          |
| BOWNE & CO INC                 | EQUITY         | 103043105    | 451            | 31,519            | SH      | SOLE                 | 1          |
| BOYD GAMING CORP               | EQUITY         | 103304101    | 3834           | 94,985            | SH      | SOLE                 | 1          |
| BOYD GAMING CORP               | EQUITY         | 103304101    | 14594          | 361,600           | SH      | SOLE                 | 2          |
| BP PLC                         | EQUITY         | 055622104    | 97             | 1,399             | SH      | DEFINED              | 4          |
| BP PRUDHOE BAY ROYALTY TRUST   | EQUITY         | 055630107    | 200            | 2,507             | SH      | DEFINED              | 4          |
| BRADLEY PHARMACEUTICALS INC    | EQUITY         | 104576103    | 111            | 10,852            | SH      | SOLE                 | 1          |
| BRADY CORP                     | EQUITY         | 104674106    | 1146           | 31,113            | SH      | SOLE                 | 1          |
| BRE PROPERTIES INC             | EQUITY         | 05564E106    | 96             | 1,743             | SH      | SOLE                 | 1          |
| BRIGGS & STRATTON CORP         | EQUITY         | 109043109    | 1187           | 38,156            | SH      | SOLE                 | 1          |
| BRIGHAM EXPLORATION CO         | EQUITY         | 109178103    | 8              | 1,000             | SH      | DEFINED              | 4          |
| BRIGHAM EXPLORATION CO         | EQUITY         | 109178103    | 268            | 33,931            | SH      | SOLE                 | 1          |
| BRIGHT HORIZONS FAMILY SOLUTIO | EQUITY         | 109195107    | 782            | 20,736            | SH      | SOLE                 | 1          |

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|                                |           |           |       |         |     |         |   |
|--------------------------------|-----------|-----------|-------|---------|-----|---------|---|
| BRIGHTPOINT INC                | EQUITY    | 109473405 | 1220  | 90,339  | SH  | SOLE    | 1 |
| BRINKER INTERNATIONAL INC      | EQUITY    | 109641100 | 10    | 280     | SH  | DEFINED | 4 |
| BRINKER INTERNATIONAL INC      | EQUITY    | 109641100 | 6669  | 183,712 | SH  | SOLE    | 1 |
| BRINK'S CO/THE                 | EQUITY    | 109696104 | 5913  | 104,814 | SH  | SOLE    | 1 |
| BRISTOL WEST HOLDINGS INC      | EQUITY    | 11037M105 | 183   | 11,407  | SH  | SOLE    | 1 |
| BRISTOL-MYERS SQUIBB CO        | EQUITY    | 110122108 | 64    | 2,460   | SH  | DEFINED | 4 |
| BRISTOL-MYERS SQUIBB CO        | EQUITY    | 110122108 | 650   | 25,138  | SH  | SOLE    | 2 |
| BRISTOL-MYERS SQUIBB CO        | EQUITY    | 110122108 | 23998 | 927,978 | SH  | SOLE    | 1 |
| BRISTOW GROUP INC              | EQUITY    | 110394103 | 627   | 17,427  | SH  | SOLE    | 1 |
| BROADBAND HOLDRS TRUST         | EQUITY    | 11130P104 | 3     | 200     | SH  | DEFINED | 4 |
| BROADCOM CORP                  | EQUITY    | 111320107 | 6243  | 207,768 | SH  | SOLE    | 2 |
| BROADCOM CORP                  | EQUITY    | 111320107 | 7468  | 246,213 | SH  | SOLE    | 1 |
| BROADWING CORP                 | EQUITY    | 11161E101 | 589   | 56,885  | SH  | SOLE    | 1 |
| BROCADE COMMUNICATIONS         | CORP BOND | 111621AB4 | 4     | 4,000   | PRN | DEFINED | 4 |
| BROCADE COMMUNICATIONS SYSTEMS | EQUITY    | 111621108 | 1251  | 203,803 | SH  | SOLE    | 1 |
| BRONCO DRILLING CO INC         | EQUITY    | 112211107 | 212   | 10,140  | SH  | SOLE    | 1 |
| BROOKDALE SENIOR LIVING INC    | EQUITY    | 112463104 | 12    | 274     | SH  | SOLE    | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|--------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| BROOKFIELD ASSET MANAGEMENT IN | EQUITY         | 112585104    | 149            | 3,700             | SH                           | OTHER      | 1 |
| BROOKFIELD HOMES CORP          | EQUITY         | 112723101    | 303            | 9,195             | SH                           | SOLE       | 1 |
| BROOKFIELD PROPERTIES CORP     | EQUITY         | 112900105    | 41             | 1,300             | SH                           | OTHER      | 1 |
| BROOKLINE BANCORP INC          | EQUITY         | 11373M107    | 633            | 45,948            | SH                           | SOLE       | 1 |
| BROOKS AUTOMATION INC          | EQUITY         | 114340102    | 657            | 55,683            | SH                           | SOLE       | 1 |
| BROWN & BROWN INC              | EQUITY         | 115236101    | 7063           | 241,732           | SH                           | SOLE       | 1 |
| BROWN SHOE CO INC              | EQUITY         | 115736100    | 1361           | 39,948            | SH                           | SOLE       | 1 |
| BROWN-FORMAN CORP              | EQUITY         | 115637209    | 7              | 103               | SH                           | SOLE       | 2 |
| BROWN-FORMAN CORP              | EQUITY         | 115637209    | 2985           | 41,774            | SH                           | SOLE       | 1 |
| BRUKER BIOSCIENCES CORP        | EQUITY         | 116794108    | 150            | 27,957            | SH                           | SOLE       | 1 |
| BRUNSWICK CORP                 | EQUITY         | 117043109    | 4              | 117               | SH                           | SOLE       | 2 |
| BRUNSWICK CORP                 | EQUITY         | 117043109    | 1485           | 44,657            | SH                           | SOLE       | 1 |
| BRUSH ENGINEERED MATERIALS INC | EQUITY         | 117421107    | 302            | 14,479            | SH                           | SOLE       | 1 |
| BRYN MAWR BANK CORP            | EQUITY         | 117665109    | 7              | 300               | SH                           | DEFINED    | 4 |
| BUCKEYE PARTNERS LP            | EQUITY         | 118230101    | 18             | 432               | SH                           | DEFINED    | 4 |
| BUCKEYE TECHNOLOGIES INC       | EQUITY         | 118255108    | 215            | 28,098            | SH                           | SOLE       | 1 |
| BUCKLE INC/THE                 | EQUITY         | 118440106    | 302            | 7,211             | SH                           | SOLE       | 1 |
| BUCYRUS INTERNATIONAL INC      | EQUITY         | 118759109    | 268            | 5,300             | SH                           | SOLE       | 2 |
| BUCYRUS INTERNATIONAL INC      | EQUITY         | 118759109    | 2146           | 42,490            | SH                           | SOLE       | 1 |
| BUFFALO WILD WINGS INC         | EQUITY         | 119848109    | 210            | 5,485             | SH                           | SOLE       | 1 |
| BUILD-A-BEAR WORKSHOP INC      | EQUITY         | 120076104    | 236            | 10,983            | SH                           | SOLE       | 1 |
| BUILDERS FIRSTSOURCE INC       | EQUITY         | 12008R107    | 229            | 11,236            | SH                           | SOLE       | 1 |
| BUILDING MATERIAL HOLDING CORP | EQUITY         | 120113105    | 1226           | 43,998            | SH                           | SOLE       | 1 |
| BURGER KING HOLDINGS INC       | EQUITY         | 121208201    | 9              | 564               | SH                           | SOLE       | 1 |
| BURLINGTON NORTHERN SANTA FE C | EQUITY         | 12189T104    | 390            | 4,915             | SH                           | DEFINED    | 4 |
| BURLINGTON NORTHERN SANTA FE C | EQUITY         | 12189T104    | 17868          | 225,462           | SH                           | SOLE       | 1 |
| BURLINGTON NORTHERN SANTA FE C | EQUITY         | 12189T104    | 43804          | 552,731           | SH                           | SOLE       | 2 |
| CA INC                         | CORP BOND      | 204912AQ2    | 1              | 1,000             | PRN                          | DEFINED    | 4 |
| CA INC                         | EQUITY         | 12673P105    | 12             | 566               | SH                           | SOLE       | 2 |
| CA INC                         | CORP BOND      | 204912AQ2    | 586            | 525,000           | PRN                          | SOLE       | 1 |
| CA INC                         | EQUITY         | 12673P105    | 4417           | 214,924           | SH                           | SOLE       | 1 |
| CABELA'S INC                   | EQUITY         | 126804301    | 460            | 23,883            | SH                           | SOLE       | 1 |
| CABLEVISION SYSTEMS CORP       | EQUITY         | 12686C109    | 131            | 6,112             | SH                           | SOLE       | 1 |
| CABOT CORP                     | EQUITY         | 127055101    | 4755           | 137,756           | SH                           | SOLE       | 1 |

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|                                |           |           |       |           |     |         |   |
|--------------------------------|-----------|-----------|-------|-----------|-----|---------|---|
| CABOT MICROELECTRONICS CORP    | EQUITY    | 12709P103 | 2120  | 69,959    | SH  | SOLE    | 1 |
| CABOT OIL & GAS CORP           | EQUITY    | 127097103 | 777   | 15,859    | SH  | SOLE    | 1 |
| CACHE INC                      | EQUITY    | 127150308 | 158   | 9,128     | SH  | SOLE    | 1 |
| CACI INTERNATIONAL INC         | EQUITY    | 127190304 | 2     | 28        | SH  | DEFINED | 4 |
| CACI INTERNATIONAL INC         | EQUITY    | 127190304 | 1330  | 22,795    | SH  | SOLE    | 1 |
| CADENCE DESIGN SYSTEMS INC     | EQUITY    | 127387108 | 10775 | 629,405   | SH  | SOLE    | 1 |
| CAE INC                        | EQUITY    | 124765108 | 27    | 3,500     | SH  | OTHER   | 1 |
| CALAMOS ASSET MANAGEMENT INC   | EQUITY    | 12811R104 | 501   | 17,281    | SH  | SOLE    | 1 |
| CALAMOS CONVERTIBLE AND HIGH I | EQUITY    | 12811P108 | 113   | 7,074     | SH  | DEFINED | 4 |
| CALAMP CORP                    | EQUITY    | 128126109 | 154   | 17,345    | SH  | SOLE    | 1 |
| CALGON CARBON CORP             | EQUITY    | 129603106 | 180   | 29,629    | SH  | SOLE    | 1 |
| CALIFORNIA COASTAL COMMUNITIES | EQUITY    | 129915203 | 243   | 7,581     | SH  | SOLE    | 1 |
| CALIFORNIA PIZZA KITCHEN INC   | EQUITY    | 13054D109 | 406   | 14,777    | SH  | SOLE    | 1 |
| CALIFORNIA WATER SERVICE GROUP | EQUITY    | 130788102 | 460   | 12,868    | SH  | SOLE    | 1 |
| CALLAWAY GOLF CO               | EQUITY    | 131193104 | 2546  | 195,965   | SH  | SOLE    | 1 |
| CALLON PETROLEUM CO            | EQUITY    | 13123X102 | 293   | 15,155    | SH  | SOLE    | 1 |
| CAMBREX CORP                   | EQUITY    | 132011107 | 416   | 19,969    | SH  | SOLE    | 1 |
| CAMDEN NATIONAL CORP           | EQUITY    | 133034108 | 224   | 5,610     | SH  | SOLE    | 1 |
| CAMDEN PROPERTY TRUST          | EQUITY    | 133131102 | 141   | 1,914     | SH  | SOLE    | 1 |
| CAMECO CORP                    | EQUITY    | 13321L108 | 52    | 1,290     | SH  | DEFINED | 4 |
| CAMECO CORP                    | EQUITY    | 13321L108 | 148   | 3,700     | SH  | OTHER   | 1 |
| CAMERON INTERNATIONAL CORP     | EQUITY    | 13342B105 | 1586  | 33,200    | SH  | SOLE    | 2 |
| CAMERON INTERNATIONAL CORP     | EQUITY    | 13342B105 | 64458 | 1,349,422 | SH  | SOLE    | 1 |
| CAMERON INTL CORP              | CORP BOND | 216640AE2 | 517   | 350,000   | PRN | SOLE    | 1 |
| CAMPBELL SOUP CO               | EQUITY    | 134429109 | 3846  | 103,630   | SH  | SOLE    | 2 |
| CAMPBELL SOUP CO               | EQUITY    | 134429109 | 25436 | 685,428   | SH  | SOLE    | 1 |
| CANADIAN IMPERIAL BANK OF COMM | EQUITY    | 136069101 | 3022  | 45,100    | SH  | OTHER   | 1 |
| CANADIAN NATIONAL RAILWAY CO   | EQUITY    | 136375102 | 258   | 5,900     | SH  | OTHER   | 1 |
| CANADIAN NATURAL RESOURCES LTD | EQUITY    | 136385101 | 6521  | 117,800   | SH  | OTHER   | 1 |
| CANADIAN PACIFIC RAILWAY LTD   | EQUITY    | 13645T100 | 87    | 1,700     | SH  | OTHER   | 1 |
| CANDELA CORP                   | EQUITY    | 136907102 | 281   | 17,735    | SH  | SOLE    | 1 |
| CANETIC RESOURCES TRUST        | EQUITY    | 137513107 | 41    | 2,000     | SH  | OTHER   | 1 |
| CANON INC                      | EQUITY    | 138006309 | 7     | 100       | SH  | DEFINED | 4 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|--------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| CAPITAL CITY BANK GROUP INC    | EQUITY         | 139674105    | 294            | 9,735             | SH                           | SOLE       | 1 |
| CAPITAL CORP OF THE WEST       | EQUITY         | 140065202    | 226            | 7,073             | SH                           | SOLE       | 1 |
| CAPITAL LEASE FUNDING INC      | EQUITY         | 140288101    | 282            | 24,756            | SH                           | SOLE       | 1 |
| CAPITAL ONE FINANCIAL CORP     | EQUITY         | 14040H105    | 2              | 18                | SH                           | DEFINED    | 4 |
| CAPITAL ONE FINANCIAL CORP     | EQUITY         | 14040H105    | 14201          | 166,194           | SH                           | SOLE       | 2 |
| CAPITAL ONE FINANCIAL CORP     | EQUITY         | 14040H105    | 23105          | 270,396           | SH                           | SOLE       | 1 |
| CAPITAL SENIOR LIVING CORP     | EQUITY         | 140475104    | 167            | 16,222            | SH                           | SOLE       | 1 |
| CAPITAL SOUTHWEST CORP         | EQUITY         | 140501107    | 213            | 2,044             | SH                           | SOLE       | 1 |
| CAPITAL TITLE GROUP INC        | EQUITY         | 140919101    | 141            | 19,199            | SH                           | SOLE       | 1 |
| CAPITAL TRUST INC/NY           | EQUITY         | 14052H506    | 261            | 7,329             | SH                           | SOLE       | 1 |
| CAPITALSOURCE INC              | EQUITY         | 14055X102    | 58             | 2,479             | SH                           | SOLE       | 1 |
| CAPITOL BANCORP LTD            | EQUITY         | 14056D105    | 390            | 10,008            | SH                           | SOLE       | 1 |
| CAPITOL FEDERAL FINANCIAL      | EQUITY         | 14057C106    | 26             | 747               | SH                           | SOLE       | 1 |
| CAPSTONE TURBINE CORP          | EQUITY         | 14067D102    | 175            | 76,651            | SH                           | SOLE       | 1 |
| CARACO PHARMACEUTICAL LABORATO | EQUITY         | 14075T107    | 66             | 7,260             | SH                           | SOLE       | 1 |
| CARAUSTAR INDUSTRIES INC       | EQUITY         | 140909102    | 195            | 21,694            | SH                           | SOLE       | 1 |
| CARBO CERAMICS INC             | EQUITY         | 140781105    | 735            | 14,957            | SH                           | SOLE       | 1 |
| CARDINAL FINANCIAL CORP        | EQUITY         | 14149F109    | 211            | 18,180            | SH                           | SOLE       | 1 |



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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| CARDINAL HEALTH INC            | EQUITY | 14149Y108 | 574   | 8,918     | SH | SOLE    | 2 |
| CARDINAL HEALTH INC            | EQUITY | 14149Y108 | 18089 | 281,198   | SH | SOLE    | 1 |
| CAREER EDUCATION CORP          | EQUITY | 141665109 | 114   | 3,815     | SH | DEFINED | 4 |
| CAREER EDUCATION CORP          | EQUITY | 141665109 | 33780 | 1,130,112 | SH | SOLE    | 1 |
| CAREMARK RX INC                | EQUITY | 141705103 | 848   | 17,010    | SH | DEFINED | 4 |
| CAREMARK RX INC                | EQUITY | 141705103 | 31770 | 637,049   | SH | SOLE    | 2 |
| CAREMARK RX INC                | EQUITY | 141705103 | 41066 | 823,460   | SH | SOLE    | 1 |
| CARLISLE COS INC               | EQUITY | 142339100 | 2181  | 27,500    | SH | SOLE    | 2 |
| CARLISLE COS INC               | EQUITY | 142339100 | 5277  | 66,544    | SH | SOLE    | 1 |
| CARMAX INC                     | EQUITY | 143130102 | 8066  | 227,474   | SH | SOLE    | 1 |
| CARMIKE CINEMAS INC            | EQUITY | 143436400 | 194   | 9,184     | SH | SOLE    | 1 |
| CARNIVAL CORP                  | EQUITY | 143658300 | 2816  | 67,457    | SH | SOLE    | 2 |
| CARNIVAL CORP                  | EQUITY | 143658300 | 24993 | 598,789   | SH | SOLE    | 1 |
| CARPENTER TECHNOLOGY CORP      | EQUITY | 144285103 | 68    | 592       | SH | SOLE    | 1 |
| CARRAMERICA REALTY CORP        | EQUITY | 144418100 | 9     | 200       | SH | DEFINED | 4 |
| CARRAMERICA REALTY CORP        | EQUITY | 144418100 | 7449  | 167,205   | SH | SOLE    | 1 |
| CARRIER ACCESS CORP            | EQUITY | 144460102 | 128   | 15,508    | SH | SOLE    | 1 |
| CARRIZO OIL & GAS INC          | EQUITY | 144577103 | 488   | 15,585    | SH | SOLE    | 1 |
| CARTER'S INC                   | EQUITY | 146229109 | 2529  | 95,700    | SH | SOLE    | 2 |
| CARTER'S INC                   | EQUITY | 146229109 | 2825  | 106,895   | SH | SOLE    | 1 |
| CASCADE BANCORP                | EQUITY | 147154108 | 479   | 16,793    | SH | SOLE    | 1 |
| CASCADE CORP                   | EQUITY | 147195101 | 370   | 9,357     | SH | SOLE    | 1 |
| CASCADE NATURAL GAS CORP       | EQUITY | 147339105 | 181   | 8,566     | SH | SOLE    | 1 |
| CASELLA WASTE SYSTEMS INC      | EQUITY | 147448104 | 215   | 16,387    | SH | SOLE    | 1 |
| CASEY'S GENERAL STORES INC     | EQUITY | 147528103 | 940   | 37,574    | SH | SOLE    | 1 |
| CASH AMERICA INTERNATIONAL INC | EQUITY | 14754D100 | 1004  | 31,386    | SH | SOLE    | 1 |
| CASS INFORMATION SYSTEMS INC   | EQUITY | 14808P109 | 141   | 2,889     | SH | SOLE    | 1 |
| CASUAL MALE RETAIL GROUP INC   | EQUITY | 148711104 | 230   | 22,930    | SH | SOLE    | 1 |
| CATALINA MARKETING CORP        | EQUITY | 148867104 | 3291  | 115,642   | SH | SOLE    | 1 |
| CATERPILLAR INC                | EQUITY | 149123101 | 366   | 4,920     | SH | DEFINED | 4 |
| CATERPILLAR INC                | EQUITY | 149123101 | 486   | 6,530     | SH | SOLE    | 2 |
| CATERPILLAR INC                | EQUITY | 149123101 | 27961 | 375,420   | SH | SOLE    | 1 |
| CATHAY GENERAL BANCORP         | EQUITY | 149150104 | 5411  | 148,722   | SH | SOLE    | 1 |
| CATO CORP/THE                  | EQUITY | 149205106 | 589   | 22,794    | SH | SOLE    | 1 |
| CAVCO INDUSTRIES INC           | EQUITY | 149568107 | 211   | 4,742     | SH | SOLE    | 1 |
| CB RICHARD ELLIS GROUP INC     | EQUITY | 12497T101 | 104   | 4,172     | SH | SOLE    | 1 |
| CBEYOND INC                    | EQUITY | 149847105 | 268   | 12,282    | SH | SOLE    | 1 |
| CBIZ INC                       | EQUITY | 124805102 | 337   | 45,477    | SH | SOLE    | 1 |
| CBL & ASSOCIATES PROPERTIES IN | EQUITY | 124830100 | 5840  | 150,008   | SH | SOLE    | 1 |
| CBOT HOLDINGS INC              | EQUITY | 14984K106 | 142   | 1,191     | SH | SOLE    | 1 |
| CBOT HOLDINGS INC              | EQUITY | 14984K106 | 2870  | 24,000    | SH | SOLE    | 2 |
| CBRL GROUP INC                 | EQUITY | 12489V106 | 49    | 1,453     | SH | DEFINED | 4 |
| CBRL GROUP INC                 | EQUITY | 12489V106 | 3028  | 89,268    | SH | SOLE    | 1 |
| CBS CORP                       | EQUITY | 124857202 | 26    | 958       | SH | SOLE    | 2 |
| CBS CORP                       | EQUITY | 124857202 | 15828 | 585,148   | SH | SOLE    | 1 |
| C-COR INC                      | EQUITY | 125010108 | 276   | 35,808    | SH | SOLE    | 1 |
| CDI CORP                       | EQUITY | 125071100 | 277   | 9,547     | SH | SOLE    | 1 |
| CDW CORP                       | EQUITY | 12512N105 | 7869  | 143,985   | SH | SOLE    | 1 |
| CEC ENTERTAINMENT INC          | EQUITY | 125137109 | 798   | 24,837    | SH | SOLE    | 1 |

| ISSUER NAME                | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | PUT/ DISCRETION | OTHER MGRS |
|----------------------------|----------------|--------------|----------------|-------------------|-------------------|-----------------|------------|
| CEDAR FAIR -LP             | EQUITY         | 150185106    | 5              | 180               | SH                | DEFINED         | 4          |
| CEDAR SHOPPING CENTERS INC | EQUITY         | 150602209    | 335            | 22,750            | SH                | SOLE            | 1          |

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|                                |           |           |       |           |     |         |   |
|--------------------------------|-----------|-----------|-------|-----------|-----|---------|---|
| CELADON GROUP INC              | EQUITY    | 150838100 | 377   | 17,119    | SH  | SOLE    | 1 |
| CELANESE CORP                  | EQUITY    | 150870103 | 43    | 2,113     | SH  | SOLE    | 1 |
| CELESTICA INC                  | EQUITY    | 15101Q108 | 15    | 1,600     | SH  | OTHER   | 1 |
| CELGENE CORP                   | EQUITY    | 151020104 | 1310  | 27,622    | SH  | SOLE    | 1 |
| CELL GENESYS INC               | EQUITY    | 150921104 | 171   | 34,080    | SH  | SOLE    | 1 |
| CEMEX SA DE CV                 | EQUITY    | 151290889 | 710   | 12,455    | SH  | DEFINED | 4 |
| CENDANT CORP                   | EQUITY    | 151313103 | 20    | 1,240     | SH  | SOLE    | 2 |
| CENDANT CORP                   | EQUITY    | 151313103 | 9201  | 564,810   | SH  | SOLE    | 1 |
| CENTENE CORP                   | EQUITY    | 15135B101 | 756   | 32,146    | SH  | SOLE    | 1 |
| CENTENE CORP                   | EQUITY    | 15135B101 | 17295 | 735,000   | SH  | SOLE    | 2 |
| CENTENNIAL BANK HOLDINGS INC   | EQUITY    | 151345303 | 455   | 44,049    | SH  | SOLE    | 1 |
| CENTENNIAL COMMUNICATIONS CORP | EQUITY    | 15133V208 | 89    | 17,023    | SH  | SOLE    | 1 |
| CENTER FINANCIAL CORP          | EQUITY    | 15146E102 | 215   | 9,085     | SH  | SOLE    | 1 |
| CENTERPOINT ENERGY INC         | EQUITY    | 15189T107 | 5     | 386       | SH  | SOLE    | 2 |
| CENTERPOINT ENERGY INC         | EQUITY    | 15189T107 | 3716  | 297,277   | SH  | SOLE    | 1 |
| CENTERPOINT ENERGY INC         | CORP BOND | 15189TAM9 | 4213  | 3,700,000 | PRN | SOLE    | 1 |
| CENTERSTATE BANKS OF FLORIDA I | EQUITY    | 15201P109 | 138   | 6,725     | SH  | SOLE    | 1 |
| CENTEX CORP                    | EQUITY    | 152312104 | 8     | 150       | SH  | SOLE    | 2 |
| CENTEX CORP                    | EQUITY    | 152312104 | 2848  | 56,612    | SH  | SOLE    | 1 |
| CENTRACORE PROPERTIES TRUST    | EQUITY    | 15235H107 | 203   | 8,209     | SH  | SOLE    | 1 |
| CENTRAL EUROPEAN DISTRIBUTION  | EQUITY    | 153435102 | 596   | 23,700    | SH  | SOLE    | 1 |
| CENTRAL GARDEN AND PET CO      | EQUITY    | 153527106 | 692   | 16,071    | SH  | SOLE    | 1 |
| CENTRAL PACIFIC FINANCIAL CORP | EQUITY    | 154760102 | 1441  | 37,237    | SH  | SOLE    | 1 |
| CENTRAL PARKING CORP           | EQUITY    | 154785109 | 281   | 17,568    | SH  | SOLE    | 1 |
| CENTURY ALUMINUM CO            | EQUITY    | 156431108 | 616   | 17,249    | SH  | SOLE    | 1 |
| CENTURY CASINOS INC            | EQUITY    | 156492100 | 162   | 15,156    | SH  | SOLE    | 1 |
| CENTURYTEL INC                 | EQUITY    | 156700106 | 5     | 144       | SH  | SOLE    | 2 |
| CENTURYTEL INC                 | EQUITY    | 156700106 | 2044  | 55,029    | SH  | SOLE    | 1 |
| CENVEO INC                     | EQUITY    | 15670S105 | 713   | 39,713    | SH  | SOLE    | 1 |
| CEPHALON INC                   | EQUITY    | 156708109 | 7901  | 131,469   | SH  | SOLE    | 1 |
| CEPHEID INC                    | EQUITY    | 15670R107 | 395   | 40,707    | SH  | SOLE    | 1 |
| CERADYNE INC                   | EQUITY    | 156710105 | 71    | 1,434     | SH  | DEFINED | 4 |
| CERADYNE INC                   | EQUITY    | 156710105 | 465   | 9,400     | SH  | SOLE    | 2 |
| CERADYNE INC                   | EQUITY    | 156710105 | 990   | 20,013    | SH  | SOLE    | 1 |
| CERIDIAN CORP                  | EQUITY    | 156779100 | 7779  | 318,278   | SH  | SOLE    | 1 |
| CERNER CORP                    | EQUITY    | 156782104 | 944   | 25,450    | SH  | SOLE    | 1 |
| CERNER CORP                    | EQUITY    | 156782104 | 6324  | 170,400   | SH  | SOLE    | 2 |
| CERUS CORP                     | EQUITY    | 157085101 | 292   | 20,710    | SH  | SOLE    | 1 |
| CF INDUSTRIES HOLDINGS INC     | EQUITY    | 125269100 | 660   | 46,256    | SH  | SOLE    | 1 |
| CGI GROUP INC                  | EQUITY    | 39945C109 | 14    | 2,200     | SH  | OTHER   | 1 |
| CH ENERGY GROUP INC            | EQUITY    | 12541M102 | 564   | 11,760    | SH  | SOLE    | 1 |
| CH ROBINSON WORLDWIDE INC      | EQUITY    | 12541W209 | 20561 | 385,766   | SH  | SOLE    | 1 |
| CHAMPION ENTERPRISES INC       | EQUITY    | 158496109 | 628   | 56,889    | SH  | SOLE    | 1 |
| CHAPARRAL STEEL CO             | EQUITY    | 159423102 | 1633  | 22,678    | SH  | SOLE    | 1 |
| CHARLES RIVER LABORATORIES INT | EQUITY    | 159864107 | 5770  | 156,803   | SH  | SOLE    | 1 |
| CHARLES SCHWAB CORP/THE        | EQUITY    | 808513105 | 1     | 75        | SH  | DEFINED | 4 |
| CHARLES SCHWAB CORP/THE        | EQUITY    | 808513105 | 20    | 1,279     | SH  | SOLE    | 2 |
| CHARLES SCHWAB CORP/THE        | EQUITY    | 808513105 | 7231  | 452,489   | SH  | SOLE    | 1 |
| CHARLOTTE RUSSE HOLDING INC    | EQUITY    | 161048103 | 275   | 11,470    | SH  | SOLE    | 1 |
| CHARMING SHOPPES INC           | EQUITY    | 161133103 | 1026  | 91,296    | SH  | SOLE    | 1 |
| CHARTER COMMUNICATIONS INC     | EQUITY    | 16117M107 | 1462  | 1,294,112 | SH  | SOLE    | 1 |
| CHARTER FINANCIAL CORP/GA      | EQUITY    | 16122M100 | 117   | 2,959     | SH  | SOLE    | 1 |
| CHARTERMAC                     | EQUITY    | 160908109 | 727   | 38,869    | SH  | SOLE    | 1 |
| CHATTEM INC                    | EQUITY    | 162456107 | 395   | 13,012    | SH  | SOLE    | 1 |
| CHECKFREE CORP                 | EQUITY    | 162813109 | 10050 | 202,775   | SH  | SOLE    | 1 |
| CHECKPOINT SYSTEMS INC         | EQUITY    | 162825103 | 649   | 29,227    | SH  | SOLE    | 1 |
| CHEESECAKE FACTORY/THE         | EQUITY    | 163072101 | 2121  | 78,700    | SH  | SOLE    | 2 |
| CHEESECAKE FACTORY/THE         | EQUITY    | 163072101 | 4616  | 171,283   | SH  | SOLE    | 1 |
| CHEMED CORP                    | EQUITY    | 16359R103 | 1064  | 19,518    | SH  | SOLE    | 1 |
| CHEMICAL FINANCIAL CORP        | EQUITY    | 163731102 | 572   | 18,704    | SH  | SOLE    | 1 |
| CHEMTURA CORP                  | EQUITY    | 163893100 | 4885  | 523,061   | SH  | SOLE    | 1 |
| CHENIERE ENERGY INC            | EQUITY    | 16411R208 | 48    | 1,236     | SH  | SOLE    | 1 |

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|                        |        |           |     |        |    |         |   |
|------------------------|--------|-----------|-----|--------|----|---------|---|
| CHEROKEE INC           | EQUITY | 16444H102 | 239 | 5,788  | SH | SOLE    | 1 |
| CHESAPEAKE CORP        | EQUITY | 165159104 | 243 | 14,788 | SH | SOLE    | 1 |
| CHESAPEAKE ENERGY CORP | EQUITY | 165167107 | 9   | 300    | SH | DEFINED | 4 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|--------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| CHESAPEAKE ENERGY CORP         | EQUITY         | 165167107    | 15             | 511               | SH                           | SOLE       | 2 |
| CHESAPEAKE ENERGY CORP         | EQUITY         | 165167107    | 5802           | 191,798           | SH                           | SOLE       | 1 |
| CHEVRON CORP                   | EQUITY         | 166764100    | 98             | 1,576             | SH                           | DEFINED    | 4 |
| CHEVRON CORP                   | EQUITY         | 166764100    | 42547          | 685,576           | SH                           | SOLE       | 2 |
| CHEVRON CORP                   | EQUITY         | 166764100    | 109377         | 1,762,379         | SH                           | SOLE       | 1 |
| CHICAGO MERCANTILE EXCHANGE HO | EQUITY         | 167760107    | 38402          | 78,187            | SH                           | SOLE       | 2 |
| CHICO'S FAS INC                | EQUITY         | 168615102    | 2              | 85                | SH                           | DEFINED    | 4 |
| CHICO'S FAS INC                | EQUITY         | 168615102    | 3931           | 145,700           | SH                           | SOLE       | 2 |
| CHICO'S FAS INC                | EQUITY         | 168615102    | 10762          | 398,878           | SH                           | SOLE       | 1 |
| CHILDRENS PLACE RETAIL STORES  | EQUITY         | 168905107    | 348            | 5,800             | SH                           | SOLE       | 2 |
| CHILDRENS PLACE RETAIL STORES  | EQUITY         | 168905107    | 1012           | 16,860            | SH                           | SOLE       | 1 |
| CHINA BAK BATTERY INC          | EQUITY         | 16936Y100    | 172            | 20,203            | SH                           | SOLE       | 1 |
| CHINA MOBILE LTD               | EQUITY         | 16941M109    | 8631           | 301,680           | SH                           | SOLE       | 1 |
| CHINA PETROLEUM & CHEMICAL COR | EQUITY         | 16941R108    | 4940           | 86,300            | SH                           | SOLE       | 1 |
| CHIPMOS TECHNOLOGIES BERMUDA L | EQUITY         | G2110R106    | 1231           | 209,400           | SH                           | SOLE       | 2 |
| CHIPOTLE MEXICAN GRILL INC     | EQUITY         | 169656105    | 358            | 5,875             | SH                           | SOLE       | 1 |
| CHIQUITA BRANDS INTERNATIONAL  | EQUITY         | 170032809    | 433            | 31,407            | SH                           | SOLE       | 1 |
| CHITTENDEN CORP                | EQUITY         | 170228100    | 1939           | 75,010            | SH                           | SOLE       | 1 |
| CHOICE HOTELS INTERNATIONAL IN | EQUITY         | 169905106    | 1252           | 20,657            | SH                           | SOLE       | 1 |
| CHOICEPOINT INC                | EQUITY         | 170388102    | 17             | 400               | SH                           | DEFINED    | 4 |
| CHOICEPOINT INC                | EQUITY         | 170388102    | 5848           | 140,000           | SH                           | SOLE       | 2 |
| CHOICEPOINT INC                | EQUITY         | 170388102    | 7788           | 186,441           | SH                           | SOLE       | 1 |
| CHORDIANT SOFTWARE INC         | EQUITY         | 170404107    | 179            | 59,146            | SH                           | SOLE       | 1 |
| CHRISTOPHER & BANKS CORP       | EQUITY         | 171046105    | 331            | 11,400            | SH                           | SOLE       | 2 |
| CHRISTOPHER & BANKS CORP       | EQUITY         | 171046105    | 790            | 27,244            | SH                           | SOLE       | 1 |
| CHUBB CORP                     | EQUITY         | 171232101    | 5759           | 115,414           | SH                           | SOLE       | 2 |
| CHUBB CORP                     | EQUITY         | 171232101    | 24129          | 483,544           | SH                           | SOLE       | 1 |
| CHURCH & DWIGHT CO INC         | EQUITY         | 171340102    | 15             | 400               | SH                           | DEFINED    | 4 |
| CHURCH & DWIGHT CO INC         | EQUITY         | 171340102    | 5097           | 139,957           | SH                           | SOLE       | 1 |
| CHURCHILL DOWNS INC            | EQUITY         | 171484108    | 244            | 6,518             | SH                           | SOLE       | 1 |
| CIA DE BEBIDAS DAS AMERICAS    | EQUITY         | 20441W203    | 4917           | 119,200           | SH                           | SOLE       | 1 |
| CIA DE MINAS BUENAVENTURA SA   | EQUITY         | 204448104    | 2482           | 91,000            | SH                           | SOLE       | 1 |
| CIA VALE DO RIO DOCE           | EQUITY         | 204412209    | 10             | 400               | SH                           | DEFINED    | 4 |
| CIA VALE DO RIO DOCE           | EQUITY         | 204412209    | 12592          | 523,780           | SH                           | SOLE       | 1 |
| CIBER INC                      | EQUITY         | 17163B102    | 268            | 40,710            | SH                           | SOLE       | 1 |
| CIENA CORP                     | EQUITY         | 171779101    | 4              | 729               | SH                           | SOLE       | 2 |
| CIENA CORP                     | EQUITY         | 171779101    | 1329           | 276,202           | SH                           | SOLE       | 1 |
| CIGNA CORP                     | EQUITY         | 125509109    | 1              | 14                | SH                           | DEFINED    | 4 |
| CIGNA CORP                     | EQUITY         | 125509109    | 15             | 148               | SH                           | SOLE       | 2 |
| CIGNA CORP                     | EQUITY         | 125509109    | 12472          | 126,605           | SH                           | SOLE       | 1 |
| CIMAREX ENERGY CO              | EQUITY         | 171798101    | 121            | 2,805             | SH                           | SOLE       | 1 |
| CINCINNATI BELL INC            | EQUITY         | 171871106    | 2925           | 713,429           | SH                           | SOLE       | 1 |
| CINCINNATI FINANCIAL CORP      | EQUITY         | 172062101    | 10             | 215               | SH                           | SOLE       | 2 |
| CINCINNATI FINANCIAL CORP      | EQUITY         | 172062101    | 11047          | 234,992           | SH                           | SOLE       | 1 |
| CINTAS CORP                    | EQUITY         | 172908105    | 7              | 171               | SH                           | SOLE       | 2 |
| CINTAS CORP                    | EQUITY         | 172908105    | 2988           | 75,143            | SH                           | SOLE       | 1 |
| CIRCOR INTERNATIONAL INC       | EQUITY         | 17273K109    | 364            | 11,925            | SH                           | SOLE       | 1 |
| CIRCUIT CITY STORES INC        | EQUITY         | 172737108    | 5              | 187               | SH                           | SOLE       | 2 |

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|                            |        |           |        |           |    |         |   |
|----------------------------|--------|-----------|--------|-----------|----|---------|---|
| CIRCUIT CITY STORES INC    | EQUITY | 172737108 | 2883   | 105,921   | SH | SOLE    | 1 |
| CIRRUS LOGIC INC           | EQUITY | 172755100 | 856    | 105,150   | SH | SOLE    | 1 |
| CISCO SYSTEMS INC          | EQUITY | 17275R102 | 129    | 6,599     | SH | DEFINED | 4 |
| CISCO SYSTEMS INC          | EQUITY | 17275R102 | 12456  | 637,769   | SH | SOLE    | 2 |
| CISCO SYSTEMS INC          | EQUITY | 17275R102 | 83430  | 4,271,909 | SH | SOLE    | 1 |
| CIT GROUP INC              | EQUITY | 125581108 | 13     | 247       | SH | SOLE    | 2 |
| CIT GROUP INC              | EQUITY | 125581108 | 52     | 1,000     | SH | DEFINED | 4 |
| CIT GROUP INC              | EQUITY | 125581108 | 5047   | 96,517    | SH | SOLE    | 1 |
| CITADEL BROADCASTING CORP  | EQUITY | 17285T106 | 245    | 27,528    | SH | SOLE    | 1 |
| CITI TRENDS INC            | EQUITY | 17306X102 | 201    | 4,708     | SH | SOLE    | 1 |
| CITI TRENDS INC            | EQUITY | 17306X102 | 324    | 7,600     | SH | SOLE    | 2 |
| CITIGROUP INC              | EQUITY | 172967101 | 426    | 8,829     | SH | DEFINED | 4 |
| CITIGROUP INC              | EQUITY | 172967101 | 60888  | 1,262,192 | SH | SOLE    | 2 |
| CITIGROUP INC              | EQUITY | 172967101 | 257796 | 5,342,745 | SH | SOLE    | 1 |
| CITIZENS BANKING CORP      | EQUITY | 174420109 | 778    | 31,880    | SH | SOLE    | 1 |
| CITIZENS COMMUNICATIONS CO | EQUITY | 17453B101 | 5      | 403       | SH | SOLE    | 2 |
| CITIZENS COMMUNICATIONS CO | EQUITY | 17453B101 | 17077  | 1,308,565 | SH | SOLE    | 1 |
| CITIZENS FIRST BANCORP INC | EQUITY | 17461R106 | 168    | 6,284     | SH | SOLE    | 1 |
| CITRIX SYSTEMS INC         | EQUITY | 177376100 | 9      | 226       | SH | SOLE    | 2 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| CITRIX SYSTEMS INC             | EQUITY         | 177376100    | 16             | 400               | SH                | DEFINED    | 4          |
| CITRIX SYSTEMS INC             | EQUITY         | 177376100    | 4902           | 122,253           | SH                | SOLE       | 1          |
| CITY BANK/LYNNWOOD WA          | EQUITY         | 17770A109    | 300            | 6,431             | SH                | SOLE       | 1          |
| CITY HOLDING CO                | EQUITY         | 177835105    | 479            | 13,259            | SH                | SOLE       | 1          |
| CITY NATIONAL CORP/BEVERLY HIL | EQUITY         | 178566105    | 5885           | 90,416            | SH                | SOLE       | 1          |
| CKE RESTAURANTS INC            | EQUITY         | 12561E105    | 742            | 44,642            | SH                | SOLE       | 1          |
| CKX INC                        | EQUITY         | 12562M106    | 517            | 38,106            | SH                | SOLE       | 1          |
| CLAIRE'S STORES INC            | EQUITY         | 179584107    | 5419           | 212,430           | SH                | SOLE       | 1          |
| CLARCOR INC                    | EQUITY         | 179895107    | 42             | 1,401             | SH                | DEFINED    | 4          |
| CLARCOR INC                    | EQUITY         | 179895107    | 1151           | 38,635            | SH                | SOLE       | 1          |
| CLARK INC                      | EQUITY         | 181457102    | 173            | 13,080            | SH                | SOLE       | 1          |
| CLAYTON HOLDINGS INC           | EQUITY         | 18418N107    | 84             | 6,431             | SH                | SOLE       | 1          |
| CLAYTON WILLIAMS ENERGY INC    | EQUITY         | 969490101    | 136            | 3,950             | SH                | SOLE       | 1          |
| CLEAN HARBORS INC              | EQUITY         | 184496107    | 472            | 11,704            | SH                | SOLE       | 1          |
| CLEAR CHANNEL COMMUNICATIONS I | EQUITY         | 184502102    | 19             | 624               | SH                | SOLE       | 2          |
| CLEAR CHANNEL COMMUNICATIONS I | EQUITY         | 184502102    | 35409          | 1,144,075         | SH                | SOLE       | 1          |
| CLEAR CHANNEL OUTDOOR HOLDINGS | EQUITY         | 18451C109    | 17             | 798               | SH                | SOLE       | 1          |
| CLECO CORP                     | EQUITY         | 12561W105    | 1046           | 45,007            | SH                | SOLE       | 1          |
| CLEVELAND-CLIFFS INC           | EQUITY         | 185896107    | 1305           | 16,458            | SH                | SOLE       | 1          |
| CLICK COMMERCE INC             | EQUITY         | 18681D208    | 151            | 7,654             | SH                | SOLE       | 1          |
| CLIFTON SAVINGS BANCORP INC    | EQUITY         | 18712Q103    | 108            | 9,943             | SH                | SOLE       | 1          |
| CLOROX CO                      | EQUITY         | 189054109    | 26             | 425               | SH                | DEFINED    | 4          |
| CLOROX CO                      | EQUITY         | 189054109    | 432            | 7,087             | SH                | SOLE       | 2          |
| CLOROX CO                      | EQUITY         | 189054109    | 4564           | 74,851            | SH                | SOLE       | 1          |
| CMGI INC                       | EQUITY         | 125750109    | 414            | 344,742           | SH                | SOLE       | 1          |
| CMS ENERGY CORP                | EQUITY         | 125896100    | 4              | 274               | SH                | SOLE       | 2          |
| CMS ENERGY CORP                | EQUITY         | 125896100    | 1355           | 104,745           | SH                | SOLE       | 1          |
| CNA FINANCIAL CORP             | EQUITY         | 126117100    | 25             | 752               | SH                | SOLE       | 1          |
| CNA SURETY CORP                | EQUITY         | 12612L108    | 206            | 11,932            | SH                | SOLE       | 1          |
| CNET NETWORKS INC              | EQUITY         | 12613R104    | 893            | 111,843           | SH                | SOLE       | 1          |
| CNOOC LTD                      | EQUITY         | 126132109    | 15             | 188               | SH                | DEFINED    | 4          |
| CNS INC                        | EQUITY         | 126136100    | 231            | 9,448             | SH                | SOLE       | 1          |

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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| CNX GAS CORP                   | EQUITY | 12618H309 | 19    | 629       | SH | SOLE    | 1 |
| COACH INC                      | EQUITY | 189754104 | 14    | 477       | SH | SOLE    | 2 |
| COACH INC                      | EQUITY | 189754104 | 139   | 4,645     | SH | DEFINED | 4 |
| COACH INC                      | EQUITY | 189754104 | 9598  | 320,987   | SH | SOLE    | 1 |
| COASTAL FINANCIAL CORP/SC      | EQUITY | 19046E105 | 148   | 11,373    | SH | SOLE    | 1 |
| COBIZ INC                      | EQUITY | 190897108 | 248   | 11,013    | SH | SOLE    | 1 |
| COCA-COLA BOTTLING CO CONSOLID | EQUITY | 191098102 | 177   | 3,477     | SH | SOLE    | 1 |
| COCA-COLA CO/THE               | EQUITY | 191216100 | 114   | 2,649     | SH | DEFINED | 4 |
| COCA-COLA CO/THE               | EQUITY | 191216100 | 4187  | 97,330    | SH | SOLE    | 2 |
| COCA-COLA CO/THE               | EQUITY | 191216100 | 57954 | 1,347,145 | SH | SOLE    | 1 |
| COCA-COLA ENTERPRISES INC      | EQUITY | 191219104 | 8     | 376       | SH | SOLE    | 2 |
| COCA-COLA ENTERPRISES INC      | EQUITY | 191219104 | 2980  | 146,288   | SH | SOLE    | 1 |
| COEUR D'ALENE MINES CORP       | EQUITY | 192108108 | 997   | 207,378   | SH | SOLE    | 1 |
| COGENT COMMUNICATIONS GROUP IN | EQUITY | 19239V302 | 147   | 15,653    | SH | SOLE    | 1 |
| COGENT INC                     | EQUITY | 19239Y108 | 486   | 32,264    | SH | SOLE    | 1 |
| COGNEX CORP                    | EQUITY | 192422103 | 905   | 34,775    | SH | SOLE    | 1 |
| COGNIZANT TECHNOLOGY SOLUTIONS | EQUITY | 192446102 | 21112 | 313,375   | SH | SOLE    | 1 |
| COGNOS INC                     | EQUITY | 19244C109 | 25    | 900       | SH | OTHER   | 1 |
| COGNOS INC                     | EQUITY | 19244C109 | 7010  | 246,400   | SH | SOLE    | 2 |
| COHEN & STEERS INC             | EQUITY | 19247A100 | 228   | 9,668     | SH | SOLE    | 1 |
| COHEN & STEERS PREMIUM INCOME  | EQUITY | 19247V104 | 33    | 1,450     | SH | DEFINED | 4 |
| COHEN & STEERS TOTAL RETURN RE | EQUITY | 19247R103 | 9     | 500       | SH | DEFINED | 4 |
| COHEN & STEERS WORLDWIDE REALT | EQUITY | 19248J100 | 109   | 5,295     | SH | DEFINED | 4 |
| COHERENT INC                   | EQUITY | 192479103 | 1883  | 55,813    | SH | SOLE    | 1 |
| COHU INC                       | EQUITY | 192576106 | 295   | 16,824    | SH | SOLE    | 1 |
| COINMACH SERVICE CORP          | EQUITY | 19259W206 | 201   | 19,658    | SH | SOLE    | 1 |
| COINSTAR INC                   | EQUITY | 19259P300 | 498   | 20,798    | SH | SOLE    | 1 |
| COLDWATER CREEK INC            | EQUITY | 193068103 | 36    | 1,347     | SH | SOLE    | 1 |
| COLDWATER CREEK INC            | EQUITY | 193068103 | 227   | 8,500     | SH | SOLE    | 2 |
| COLEY PHARMACEUTICAL GROUP INC | EQUITY | 19388P106 | 154   | 13,373    | SH | SOLE    | 1 |
| COLGATE-PALMOLIVE CO           | EQUITY | 194162103 | 6     | 100       | SH | DEFINED | 4 |
| COLGATE-PALMOLIVE CO           | EQUITY | 194162103 | 4437  | 74,076    | SH | SOLE    | 2 |
| COLGATE-PALMOLIVE CO           | EQUITY | 194162103 | 47810 | 798,161   | SH | SOLE    | 1 |
| COLONIAL BANCGROUP INC/THE     | EQUITY | 195493309 | 8643  | 336,550   | SH | SOLE    | 1 |
| COLONIAL PROPERTIES TRUST      | EQUITY | 195872106 | 77    | 1,554     | SH | SOLE    | 1 |

| ISSUER NAME                 | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|-----------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| COLOR KINETICS INC          | EQUITY         | 19624P100    | 190            | 10,022            | SH                | SOLE       | 1          |
| COLUMBIA BANCORP/OR         | EQUITY         | 197231103    | 154            | 7,373             | SH                | SOLE       | 1          |
| COLUMBIA BANKING SYSTEM INC | EQUITY         | 197236102    | 446            | 11,934            | SH                | SOLE       | 1          |
| COLUMBIA EQUITY TRUST INC   | EQUITY         | 197627102    | 666            | 43,339            | SH                | SOLE       | 1          |
| COLUMBIA SPORTSWEAR CO      | EQUITY         | 198516106    | 444            | 9,820             | SH                | SOLE       | 1          |
| COLUMBUS MCKINNON CORP/NY   | EQUITY         | 199333105    | 297            | 13,654            | SH                | SOLE       | 1          |
| COMBINATORX INC             | EQUITY         | 20010A103    | 161            | 18,369            | SH                | SOLE       | 1          |
| COMCAST CORP                | EQUITY         | 20030N101    | 18             | 537               | SH                | DEFINED    | 4          |
| COMCAST CORP                | EQUITY         | 20030N101    | 36762          | 1,122,795         | SH                | SOLE       | 2          |
| COMCAST CORP                | EQUITY         | 20030N101    | 43239          | 1,320,670         | SH                | SOLE       | 1          |
| COMERICA INC                | EQUITY         | 200340107    | 10             | 201               | SH                | SOLE       | 2          |
| COMERICA INC                | EQUITY         | 200340107    | 21             | 400               | SH                | DEFINED    | 4          |
| COMERICA INC                | EQUITY         | 200340107    | 9650           | 185,608           | SH                | SOLE       | 1          |
| COMFORT SYSTEMS USA INC     | EQUITY         | 199908104    | 1330           | 93,047            | SH                | SOLE       | 1          |
| COMMERCE BANCORP INC/NJ     | EQUITY         | 200519106    | 162            | 4,528             | SH                | SOLE       | 2          |
| COMMERCE BANCORP INC/NJ     | EQUITY         | 200519106    | 3026           | 84,831            | SH                | SOLE       | 1          |

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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| COMMERCE BANCSHARES INC/KANSAS | EQUITY | 200525103 | 114   | 2,268     | SH | SOLE    | 1 |
| COMMERCE GROUP INC             | EQUITY | 200641108 | 1198  | 40,553    | SH | SOLE    | 1 |
| COMMERCIAL CAPITAL BANCORP INC | EQUITY | 20162L105 | 1049  | 66,595    | SH | SOLE    | 1 |
| COMMERCIAL METALS CO           | EQUITY | 201723103 | 6730  | 261,886   | SH | SOLE    | 1 |
| COMMERCIAL VEHICLE GROUP INC   | EQUITY | 202608105 | 325   | 15,720    | SH | SOLE    | 1 |
| COMMONWEALTH TELEPHONE ENTERPR | EQUITY | 203349105 | 729   | 21,974    | SH | SOLE    | 1 |
| COMMSCOPE INC                  | EQUITY | 203372107 | 378   | 12,015    | SH | DEFINED | 4 |
| COMMSCOPE INC                  | EQUITY | 203372107 | 6007  | 191,185   | SH | SOLE    | 1 |
| COMMUNITY BANCORP INC/CA       | EQUITY | 20342P109 | 158   | 3,726     | SH | SOLE    | 1 |
| COMMUNITY BANCORP/NV           | EQUITY | 20343T100 | 144   | 4,649     | SH | SOLE    | 1 |
| COMMUNITY BANK SYSTEM INC      | EQUITY | 203607106 | 450   | 22,294    | SH | SOLE    | 1 |
| COMMUNITY BANKS INC            | EQUITY | 203628102 | 462   | 17,781    | SH | SOLE    | 1 |
| COMMUNITY HEALTH SYSTEMS INC   | EQUITY | 203668108 | 33    | 895       | SH | DEFINED | 4 |
| COMMUNITY HEALTH SYSTEMS INC   | EQUITY | 203668108 | 7838  | 213,274   | SH | SOLE    | 1 |
| COMMUNITY TRUST BANCORP INC    | EQUITY | 204149108 | 392   | 11,214    | SH | SOLE    | 1 |
| COMPASS BANCSHARES INC         | EQUITY | 20449H109 | 9     | 160       | SH | SOLE    | 2 |
| COMPASS BANCSHARES INC         | EQUITY | 20449H109 | 3400  | 61,156    | SH | SOLE    | 1 |
| COMPASS DIVERSIFIED TRUST      | EQUITY | 20451Q104 | 139   | 9,777     | SH | SOLE    | 1 |
| COMPASS MINERALS INTERNATIONAL | EQUITY | 20451N101 | 595   | 23,855    | SH | SOLE    | 1 |
| COMPLETE PRODUCTION SERVICES I | EQUITY | 20453E109 | 459   | 19,429    | SH | SOLE    | 1 |
| COMPUCREDIT CORP               | EQUITY | 20478N100 | 327   | 8,500     | SH | SOLE    | 2 |
| COMPUCREDIT CORP               | EQUITY | 20478N100 | 594   | 15,452    | SH | SOLE    | 1 |
| COMPUTER PROGRAMS & SYSTEMS IN | EQUITY | 205306103 | 279   | 6,980     | SH | SOLE    | 1 |
| COMPUTER SCIENCES CORP         | EQUITY | 205363104 | 9804  | 201,897   | SH | SOLE    | 1 |
| COMPUTER SCIENCES CORP         | EQUITY | 205363104 | 18418 | 380,233   | SH | SOLE    | 2 |
| COMPUWARE CORP                 | EQUITY | 205638109 | 3     | 468       | SH | SOLE    | 2 |
| COMPUWARE CORP                 | EQUITY | 205638109 | 1210  | 180,568   | SH | SOLE    | 1 |
| COMPX INTERNATIONAL INC        | EQUITY | 20563P101 | 21    | 1,193     | SH | SOLE    | 1 |
| COMSTOCK RESOURCES INC         | EQUITY | 205768203 | 958   | 32,068    | SH | SOLE    | 1 |
| COMSYS IT PARTNERS INC         | EQUITY | 20581E104 | 6329  | 418,615   | SH | SOLE    | 1 |
| COMTECH GROUP INC              | EQUITY | 205821200 | 121   | 10,907    | SH | SOLE    | 1 |
| COMTECH TELECOMMUNICATIONS COR | EQUITY | 205826209 | 498   | 17,001    | SH | SOLE    | 1 |
| COMTECH TELECOMMUNICATIONS COR | EQUITY | 205826209 | 3290  | 112,400   | SH | SOLE    | 2 |
| COMVERSE TECHNOLOGY INC        | EQUITY | 205862402 | 2089  | 105,668   | SH | SOLE    | 1 |
| COMVERSE TECHNOLOGY INC        | EQUITY | 205862402 | 6164  | 311,790   | SH | SOLE    | 2 |
| CONAGRA FOODS INC              | EQUITY | 205887102 | 14    | 644       | SH | SOLE    | 2 |
| CONAGRA FOODS INC              | EQUITY | 205887102 | 19    | 850       | SH | DEFINED | 4 |
| CONAGRA FOODS INC              | EQUITY | 205887102 | 5440  | 246,023   | SH | SOLE    | 1 |
| CONCEPTUS INC                  | EQUITY | 206016107 | 232   | 17,000    | SH | SOLE    | 1 |
| CONCUR TECHNOLOGIES INC        | EQUITY | 206708109 | 371   | 23,962    | SH | SOLE    | 1 |
| CONEXANT SYSTEMS INC           | EQUITY | 207142100 | 896   | 358,588   | SH | SOLE    | 1 |
| CONMED CORP                    | EQUITY | 207410101 | 434   | 20,962    | SH | SOLE    | 1 |
| CONNETICS CORP                 | EQUITY | 208192104 | 300   | 25,534    | SH | SOLE    | 1 |
| CONN'S INC                     | EQUITY | 208242107 | 154   | 5,819     | SH | SOLE    | 1 |
| CONOCOPHILLIPS                 | EQUITY | 20825C104 | 4     | 63        | SH | DEFINED | 4 |
| CONOCOPHILLIPS                 | EQUITY | 20825C104 | 48888 | 746,047   | SH | SOLE    | 2 |
| CONOCOPHILLIPS                 | EQUITY | 20825C104 | 80593 | 1,229,785 | SH | SOLE    | 1 |
| CONOR MEDSYSTEMS INC           | EQUITY | 208264101 | 223   | 8,100     | SH | SOLE    | 2 |
| CONOR MEDSYSTEMS INC           | EQUITY | 208264101 | 557   | 20,191    | SH | SOLE    | 1 |
| CONSECO INC                    | EQUITY | 208464883 | 119   | 5,146     | SH | SOLE    | 1 |
| CONSECO INC                    | EQUITY | 208464883 | 2402  | 104,000   | SH | SOLE    | 2 |

| ISSUER NAME | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|-------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
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|                                |           |           |       |           |     |         |   |
|--------------------------------|-----------|-----------|-------|-----------|-----|---------|---|
| CONSOL ENERGY INC              | EQUITY    | 20854P109 | 11    | 227       | SH  | SOLE    | 2 |
| CONSOL ENERGY INC              | EQUITY    | 20854P109 | 28    | 600       | SH  | DEFINED | 4 |
| CONSOL ENERGY INC              | EQUITY    | 20854P109 | 3951  | 84,577    | SH  | SOLE    | 1 |
| CONSOLIDATED COMMUNICATIONS HO | EQUITY    | 209034107 | 289   | 17,379    | SH  | SOLE    | 1 |
| CONSOLIDATED EDISON INC        | EQUITY    | 209115104 | 14    | 305       | SH  | SOLE    | 2 |
| CONSOLIDATED EDISON INC        | EQUITY    | 209115104 | 12112 | 272,542   | SH  | SOLE    | 1 |
| CONSOLIDATED GRAPHICS INC      | EQUITY    | 209341106 | 437   | 8,402     | SH  | SOLE    | 1 |
| CONSOLIDATED-TOMOKA LAND CO    | EQUITY    | 210226106 | 487   | 8,832     | SH  | SOLE    | 1 |
| CONSTELLATION BRANDS INC       | EQUITY    | 21036P108 | 6     | 247       | SH  | SOLE    | 2 |
| CONSTELLATION BRANDS INC       | EQUITY    | 21036P306 | 15    | 400       | SH  | DEFINED | 4 |
| CONSTELLATION BRANDS INC       | EQUITY    | 21036P108 | 24    | 955       | SH  | DEFINED | 4 |
| CONSTELLATION BRANDS INC       | EQUITY    | 21036P108 | 3095  | 123,798   | SH  | SOLE    | 1 |
| CONSTELLATION ENERGY GROUP INC | EQUITY    | 210371100 | 12    | 222       | SH  | SOLE    | 2 |
| CONSTELLATION ENERGY GROUP INC | EQUITY    | 210371100 | 10927 | 200,430   | SH  | SOLE    | 1 |
| CONSUMER STAPLES SELECT SECTOR | EQUITY    | 81369Y308 | 82    | 3,380     | SH  | DEFINED | 4 |
| CONTINENTAL AIRLINES INC       | EQUITY    | 210795308 | 116   | 3,881     | SH  | SOLE    | 1 |
| CONTINENTAL AIRLINES INC       | EQUITY    | 210795308 | 247   | 8,300     | SH  | SOLE    | 2 |
| CONVERA CORP                   | EQUITY    | 211919105 | 189   | 20,969    | SH  | SOLE    | 1 |
| CONVERGYS CORP                 | EQUITY    | 212485106 | 3     | 174       | SH  | SOLE    | 2 |
| CONVERGYS CORP                 | EQUITY    | 212485106 | 1290  | 66,155    | SH  | SOLE    | 1 |
| CON-WAY INC                    | EQUITY    | 205944101 | 6029  | 104,066   | SH  | SOLE    | 1 |
| COOPER COS INC/THE             | EQUITY    | 216648402 | 56    | 1,257     | SH  | SOLE    | 1 |
| COOPER COS INC/THE             | EQUITY    | 216648402 | 2489  | 56,200    | SH  | SOLE    | 2 |
| COOPER INDUSTRIES LTD          | EQUITY    | G24182100 | 11    | 115       | SH  | SOLE    | 2 |
| COOPER TIRE & RUBBER CO        | EQUITY    | 216831107 | 811   | 72,829    | SH  | SOLE    | 1 |
| COPANO ENERGY LLC              | EQUITY    | 217202100 | 336   | 7,030     | SH  | DEFINED | 4 |
| COPART INC                     | EQUITY    | 217204106 | 3704  | 150,796   | SH  | SOLE    | 1 |
| CORE LABORATORIES NV           | EQUITY    | N22717107 | 250   | 4,100     | SH  | SOLE    | 2 |
| CORE LABORATORIES NV           | EQUITY    | N22717107 | 3601  | 59,000    | SH  | SOLE    | 3 |
| CORE-MARK HOLDING CO INC       | EQUITY    | 218681104 | 6533  | 182,490   | SH  | SOLE    | 1 |
| CORINTHIAN COLLEGES INC        | EQUITY    | 218868107 | 3574  | 248,870   | SH  | SOLE    | 1 |
| CORN PRODUCTS INTERNATIONAL IN | EQUITY    | 219023108 | 77    | 2,518     | SH  | SOLE    | 1 |
| CORNELL COS INC                | EQUITY    | 219141108 | 131   | 8,522     | SH  | SOLE    | 1 |
| CORNING INC                    | EQUITY    | 219350105 | 335   | 13,866    | SH  | DEFINED | 4 |
| CORNING INC                    | EQUITY    | 219350105 | 2766  | 114,331   | SH  | SOLE    | 2 |
| CORNING INC                    | EQUITY    | 219350105 | 66776 | 2,760,791 | SH  | SOLE    | 1 |
| CORPORATE EXECUTIVE BOARD CO   | EQUITY    | 21988R102 | 8688  | 86,702    | SH  | SOLE    | 1 |
| CORPORATE OFFICE PROPERTIES TR | EQUITY    | 22002T108 | 1822  | 43,304    | SH  | SOLE    | 1 |
| CORRECTIONS CORP OF AMERICA    | EQUITY    | 22025Y407 | 2518  | 47,560    | SH  | SOLE    | 1 |
| CORRECTIONS CORP OF AMERICA    | EQUITY    | 22025Y407 | 9889  | 186,800   | SH  | SOLE    | 3 |
| CORUS BANKSHARES INC           | EQUITY    | 220873103 | 763   | 29,135    | SH  | SOLE    | 1 |
| CORVEL CORP                    | EQUITY    | 221006109 | 98    | 3,936     | SH  | SOLE    | 1 |
| COSI INC                       | EQUITY    | 22122P101 | 160   | 25,634    | SH  | SOLE    | 1 |
| COST PLUS INC                  | EQUITY    | 221485105 | 241   | 16,463    | SH  | SOLE    | 1 |
| COSTAR GROUP INC               | EQUITY    | 22160N109 | 749   | 12,519    | SH  | SOLE    | 1 |
| COSTCO WHOLESALE CORP          | CORP BOND | 22160QAC6 | 4     | 3,000     | PRN | DEFINED | 4 |
| COSTCO WHOLESALE CORP          | EQUITY    | 22160K105 | 33    | 584       | SH  | SOLE    | 2 |
| COSTCO WHOLESALE CORP          | EQUITY    | 22160K105 | 13181 | 230,714   | SH  | SOLE    | 1 |
| COTHERIX INC                   | EQUITY    | 22163T103 | 124   | 14,441    | SH  | SOLE    | 1 |
| COTT CORP                      | EQUITY    | 22163N106 | 13    | 1,000     | SH  | OTHER   | 1 |
| COUNTRYWIDE FINANCIAL CORP     | EQUITY    | 222372104 | 29    | 753       | SH  | SOLE    | 2 |
| COUNTRYWIDE FINANCIAL CORP     | EQUITY    | 222372104 | 10308 | 270,695   | SH  | SOLE    | 1 |
| COURIER CORP                   | EQUITY    | 222660102 | 299   | 7,477     | SH  | SOLE    | 1 |
| COVAD COMMUNICATIONS GROUP INC | EQUITY    | 222814204 | 439   | 218,464   | SH  | SOLE    | 1 |
| COVANCE INC                    | EQUITY    | 222816100 | 8404  | 137,282   | SH  | SOLE    | 1 |
| COVANSYS CORP                  | EQUITY    | 22281W103 | 293   | 23,287    | SH  | SOLE    | 1 |
| COVANTA HOLDING CORP           | EQUITY    | 22282E102 | 45    | 2,570     | SH  | SOLE    | 1 |
| COVENTRY HEALTH CARE INC       | EQUITY    | 222862104 | 232   | 4,221     | SH  | DEFINED | 4 |
| COVENTRY HEALTH CARE INC       | EQUITY    | 222862104 | 3055  | 55,599    | SH  | SOLE    | 2 |
| COVENTRY HEALTH CARE INC       | EQUITY    | 222862104 | 10205 | 185,742   | SH  | SOLE    | 1 |
| COX RADIO INC                  | EQUITY    | 224051102 | 486   | 33,697    | SH  | SOLE    | 1 |
| CPI INTERNATIONAL INC          | EQUITY    | 12618M100 | 76    | 5,274     | SH  | SOLE    | 1 |

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|                       |        |           |      |        |    |      |   |
|-----------------------|--------|-----------|------|--------|----|------|---|
| CR BARD INC           | EQUITY | 067383109 | 9    | 128    | SH | SOLE | 2 |
| CR BARD INC           | EQUITY | 067383109 | 3499 | 47,763 | SH | SOLE | 1 |
| CRA INTERNATIONAL INC | EQUITY | 12618T105 | 381  | 8,440  | SH | SOLE | 1 |
| CRANE CO              | EQUITY | 224399105 | 237  | 5,700  | SH | SOLE | 2 |

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|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| CRANE CO                       | EQUITY         | 224399105    | 4576           | 110,000           | SH                | SOLE       | 1          |
| CRAWFORD & CO                  | EQUITY         | 224633107    | 125            | 17,415            | SH                | SOLE       | 1          |
| CREDENCE SYSTEMS CORP          | EQUITY         | 225302108    | 1011           | 288,837           | SH                | SOLE       | 1          |
| CREDIT ACCEPTANCE CORP         | EQUITY         | 225310101    | 197            | 7,268             | SH                | SOLE       | 1          |
| CREE INC                       | EQUITY         | 225447101    | 22             | 905               | SH                | DEFINED    | 4          |
| CREE INC                       | EQUITY         | 225447101    | 3967           | 166,970           | SH                | SOLE       | 1          |
| CRESCENT REAL ESTATE EQT CO    | EQUITY         | 225756105    | 5292           | 285,156           | SH                | SOLE       | 1          |
| CROCS INC                      | EQUITY         | 227046109    | 186            | 7,398             | SH                | SOLE       | 1          |
| CROSS COUNTRY HEALTHCARE INC   | EQUITY         | 227483104    | 436            | 23,948            | SH                | SOLE       | 1          |
| CROSSTEX ENERGY INC            | EQUITY         | 22765Y104    | 625            | 6,570             | SH                | SOLE       | 1          |
| CROWN CASTLE INTERNATIONAL COR | EQUITY         | 228227104    | 3              | 84                | SH                | DEFINED    | 4          |
| CROWN CASTLE INTERNATIONAL COR | EQUITY         | 228227104    | 177            | 5,115             | SH                | SOLE       | 1          |
| CROWN HOLDINGS INC             | EQUITY         | 228368106    | 18             | 1,170             | SH                | DEFINED    | 4          |
| CROWN HOLDINGS INC             | EQUITY         | 228368106    | 59             | 3,782             | SH                | SOLE       | 1          |
| CROWN MEDIA HOLDINGS INC       | EQUITY         | 228411104    | 48             | 11,570            | SH                | SOLE       | 1          |
| CRYPTOLOGIC INC                | EQUITY         | 228906103    | 109            | 4,500             | SH                | SOLE       | 2          |
| CSG SYSTEMS INTERNATIONAL INC  | EQUITY         | 126349109    | 3548           | 143,393           | SH                | SOLE       | 1          |
| CSK AUTO CORP                  | EQUITY         | 125965103    | 391            | 32,683            | SH                | SOLE       | 1          |
| CSS INDUSTRIES INC             | EQUITY         | 125906107    | 145            | 5,037             | SH                | SOLE       | 1          |
| CSX CORP                       | EQUITY         | 126408103    | 19             | 275               | SH                | SOLE       | 2          |
| CSX CORP                       | CORP BOND      | 126408GA5    | 1258           | 1,000,000         | PRN               | SOLE       | 1          |
| CSX CORP                       | EQUITY         | 126408103    | 7300           | 103,634           | SH                | SOLE       | 1          |
| CT COMMUNICATIONS INC          | EQUITY         | 126426402    | 328            | 14,341            | SH                | SOLE       | 1          |
| CTS CORP                       | EQUITY         | 126501105    | 399            | 26,774            | SH                | SOLE       | 1          |
| CUBIC CORP                     | EQUITY         | 229669106    | 330            | 16,803            | SH                | SOLE       | 1          |
| CUBIST PHARMACEUTICALS INC     | EQUITY         | 229678107    | 1020           | 40,513            | SH                | SOLE       | 1          |
| CULLEN/FROST BANKERS INC       | EQUITY         | 229899109    | 5977           | 104,313           | SH                | SOLE       | 1          |
| CUMMINS INC                    | EQUITY         | 231021106    | 7              | 58                | SH                | SOLE       | 2          |
| CUMMINS INC                    | EQUITY         | 231021106    | 3894           | 31,852            | SH                | SOLE       | 1          |
| CUMULUS MEDIA INC              | EQUITY         | 231082108    | 378            | 35,451            | SH                | SOLE       | 1          |
| CURTISS-WRIGHT CORP            | EQUITY         | 231561101    | 1009           | 32,682            | SH                | SOLE       | 1          |
| CV THERAPEUTICS INC            | EQUITY         | 126667104    | 470            | 33,614            | SH                | SOLE       | 1          |
| CVB FINANCIAL CORP             | EQUITY         | 126600105    | 712            | 45,486            | SH                | SOLE       | 1          |
| CVS CORP                       | EQUITY         | 126650100    | 9              | 282               | SH                | DEFINED    | 4          |
| CVS CORP                       | EQUITY         | 126650100    | 4882           | 159,015           | SH                | SOLE       | 2          |
| CVS CORP                       | EQUITY         | 126650100    | 89811          | 2,925,685         | SH                | SOLE       | 1          |
| CYBERONICS INC                 | EQUITY         | 23251P102    | 343            | 16,072            | SH                | SOLE       | 1          |
| CYBERSOURCE CORP               | EQUITY         | 23251J106    | 266            | 22,765            | SH                | SOLE       | 1          |
| CYBEX INTERNATIONAL INC        | EQUITY         | 23252E106    | 1869           | 288,000           | SH                | SOLE       | 3          |
| CYMER INC                      | EQUITY         | 232572107    | 330            | 7,100             | SH                | SOLE       | 2          |
| CYMER INC                      | EQUITY         | 232572107    | 1345           | 28,960            | SH                | SOLE       | 1          |
| CYPRESS BIOSCIENCE INC         | EQUITY         | 232674507    | 147            | 23,908            | SH                | SOLE       | 1          |
| CYPRESS SEMICONDUCTOR CORP     | EQUITY         | 232806109    | 4400           | 302,620           | SH                | SOLE       | 1          |
| CYTEC INDUSTRIES INC           | EQUITY         | 232820100    | 2254           | 42,000            | SH                | SOLE       | 2          |
| CYTEC INDUSTRIES INC           | EQUITY         | 232820100    | 4733           | 88,201            | SH                | SOLE       | 1          |
| CYTOKINETICS INC               | EQUITY         | 23282W100    | 120            | 19,140            | SH                | SOLE       | 1          |
| CYTYC CORP                     | EQUITY         | 232946103    | 6281           | 247,678           | SH                | SOLE       | 1          |



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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| DADE BEHRING HOLDINGS INC      | EQUITY | 23342J206 | 82    | 1,965   | SH | SOLE    | 1 |
| DAKTRONICS INC                 | EQUITY | 234264109 | 393   | 13,600  | SH | SOLE    | 2 |
| DAKTRONICS INC                 | EQUITY | 234264109 | 418   | 14,466  | SH | SOLE    | 1 |
| DANAHER CORP                   | EQUITY | 235851102 | 5     | 80      | SH | DEFINED | 4 |
| DANAHER CORP                   | EQUITY | 235851102 | 4926  | 76,593  | SH | SOLE    | 2 |
| DANAHER CORP                   | EQUITY | 235851102 | 11665 | 181,363 | SH | SOLE    | 1 |
| DARDEN RESTAURANTS INC         | EQUITY | 237194105 | 6     | 160     | SH | SOLE    | 2 |
| DARDEN RESTAURANTS INC         | EQUITY | 237194105 | 4214  | 106,961 | SH | SOLE    | 1 |
| DARLING INTERNATIONAL INC      | EQUITY | 237266101 | 218   | 48,115  | SH | SOLE    | 1 |
| DARWIN PROFESSIONAL UNDERWRITE | EQUITY | 237502109 | 69    | 3,895   | SH | SOLE    | 1 |
| DATASCOPE CORP                 | EQUITY | 238113104 | 297   | 9,625   | SH | SOLE    | 1 |
| DAVITA INC                     | EQUITY | 23918K108 | 116   | 2,329   | SH | SOLE    | 1 |
| DAWSON GEOPHYSICAL CO          | EQUITY | 239359102 | 173   | 5,617   | SH | SOLE    | 1 |
| DB COMMODITY INDEX TRACKING FU | EQUITY | 240225102 | 9     | 342     | SH | DEFINED | 4 |
| DEALERTRACK HOLDINGS INC       | EQUITY | 242309102 | 176   | 7,949   | SH | SOLE    | 1 |
| DEAN FOODS CO                  | EQUITY | 242370104 | 6     | 169     | SH | SOLE    | 2 |
| DEAN FOODS CO                  | EQUITY | 242370104 | 20    | 526     | SH | DEFINED | 4 |
| DEAN FOODS CO                  | EQUITY | 242370104 | 3335  | 89,678  | SH | SOLE    | 1 |
| DEB SHOPS INC                  | EQUITY | 242728103 | 90    | 3,719   | SH | SOLE    | 1 |
| DECKERS OUTDOOR CORP           | EQUITY | 243537107 | 314   | 8,152   | SH | SOLE    | 1 |

| ISSUER NAME                   | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|-------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| DECODE GENETICS INC           | EQUITY         | 243586104    | 256            | 41,403            | SH                | SOLE       | 1          |
| DEERE & CO                    | EQUITY         | 244199105    | 39             | 472               | SH                | DEFINED    | 4          |
| DEERE & CO                    | EQUITY         | 244199105    | 250            | 2,991             | SH                | SOLE       | 2          |
| DEERE & CO                    | EQUITY         | 244199105    | 8604           | 103,051           | SH                | SOLE       | 1          |
| DEERFIELD TRIARC CAPITAL CORP | EQUITY         | 244572301    | 500            | 38,543            | SH                | SOLE       | 1          |
| DEL MONTE FOODS CO            | EQUITY         | 24522P103    | 76             | 6,782             | SH                | SOLE       | 1          |
| DELEK US HOLDINGS INC         | EQUITY         | 246647101    | 116            | 7,669             | SH                | SOLE       | 1          |
| DELIA*S INC                   | EQUITY         | 246911101    | 128            | 15,895            | SH                | SOLE       | 1          |
| DELL INC                      | EQUITY         | 24702R101    | 69             | 2,817             | SH                | SOLE       | 2          |
| DELL INC                      | EQUITY         | 24702R101    | 172            | 7,062             | SH                | DEFINED    | 4          |
| DELL INC                      | EQUITY         | 24702R101    | 50697          | 2,072,786         | SH                | SOLE       | 1          |
| DELPHI FINANCIAL GROUP        | EQUITY         | 247131105    | 1123           | 30,893            | SH                | SOLE       | 1          |
| DELTA & PINE LAND CO          | EQUITY         | 247357106    | 115            | 3,900             | SH                | SOLE       | 2          |
| DELTA & PINE LAND CO          | EQUITY         | 247357106    | 780            | 26,544            | SH                | SOLE       | 1          |
| DELTA PETROLEUM CORP          | EQUITY         | 247907207    | 676            | 39,475            | SH                | SOLE       | 1          |
| DELTIC TIMBER CORP            | EQUITY         | 247850100    | 428            | 7,596             | SH                | SOLE       | 1          |
| DELUXE CORP                   | EQUITY         | 248019101    | 2590           | 148,178           | SH                | SOLE       | 1          |
| DENBURY RESOURCES INC         | EQUITY         | 247916208    | 8164           | 257,784           | SH                | SOLE       | 1          |
| DENDREON CORP                 | EQUITY         | 24823Q107    | 936            | 193,376           | SH                | SOLE       | 1          |
| DENDRITE INTERNATIONAL INC    | EQUITY         | 248239105    | 256            | 27,818            | SH                | SOLE       | 1          |
| DENNY'S CORP                  | EQUITY         | 24869P104    | 253            | 68,644            | SH                | SOLE       | 1          |
| DENTSPLY INTERNATIONAL INC    | EQUITY         | 249030107    | 150            | 2,482             | SH                | DEFINED    | 4          |
| DENTSPLY INTERNATIONAL INC    | EQUITY         | 249030107    | 1909           | 31,500            | SH                | SOLE       | 2          |
| DENTSPLY INTERNATIONAL INC    | EQUITY         | 249030107    | 10626          | 175,340           | SH                | SOLE       | 1          |
| DEPOMED INC                   | EQUITY         | 249908104    | 161            | 27,438            | SH                | SOLE       | 1          |
| DESARROLLADORA HOMEX SA DE CV | EQUITY         | 25030W100    | 1014           | 30,890            | SH                | DEFINED    | 4          |
| DEVELOPERS DIVERSIFIED REALTY | EQUITY         | 251591103    | 12429          | 238,196           | SH                | SOLE       | 1          |
| DEVON ENERGY CORP             | EQUITY         | 25179M103    | 2              | 38                | SH                | DEFINED    | 4          |
| DEVON ENERGY CORP             | EQUITY         | 25179M103    | 33             | 546               | SH                | SOLE       | 2          |
| DEVON ENERGY CORP             | EQUITY         | 25179M103    | 23836          | 394,576           | SH                | SOLE       | 1          |
| DEVON ENERGY CORPORATION      | CORP BOND      | 25179MAB9    | 1153           | 950,000           | PRN               | SOLE       | 1          |

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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| DEVRY INC                      | EQUITY | 251893103 | 3763  | 171,295 | SH | SOLE    | 1 |
| DEVRY INC                      | EQUITY | 251893103 | 7690  | 350,000 | SH | SOLE    | 2 |
| DEXCOM INC                     | EQUITY | 252131107 | 170   | 12,552  | SH | SOLE    | 1 |
| DHB INDUSTRIES INC             | EQUITY | 23321E103 | 33    | 21,030  | SH | SOLE    | 1 |
| DIAGNOSTIC PRODUCTS CORP       | EQUITY | 252450101 | 6959  | 119,637 | SH | SOLE    | 1 |
| DIALYSIS CORP OF AMERICA       | EQUITY | 252529102 | 2188  | 196,800 | SH | SOLE    | 2 |
| DIAMOND FOODS INC              | EQUITY | 252603105 | 188   | 11,685  | SH | SOLE    | 1 |
| DIAMOND OFFSHORE DRILLING INC  | EQUITY | 25271C102 | 603   | 7,180   | SH | SOLE    | 1 |
| DIAMONDCLUSTER INTERNATIONAL I | EQUITY | 25278P106 | 173   | 21,798  | SH | SOLE    | 1 |
| DIAMONDROCK HOSPITALITY CO     | EQUITY | 252784301 | 708   | 47,830  | SH | SOLE    | 1 |
| DIAMONDS TRUST SERIES I        | EQUITY | 252787106 | 7     | 60      | SH | DEFINED | 4 |
| DICK'S SPORTING GOODS INC      | EQUITY | 253393102 | 33    | 823     | SH | SOLE    | 1 |
| DICK'S SPORTING GOODS INC      | EQUITY | 253393102 | 10241 | 258,600 | SH | SOLE    | 2 |
| DIEBOLD INC                    | EQUITY | 253651103 | 5933  | 146,071 | SH | SOLE    | 1 |
| DIGENE CORP                    | EQUITY | 253752109 | 507   | 13,082  | SH | SOLE    | 1 |
| DIGI INTERNATIONAL INC         | EQUITY | 253798102 | 216   | 17,251  | SH | SOLE    | 1 |
| DIGITAL INSIGHT CORP           | EQUITY | 25385P106 | 240   | 7,000   | SH | SOLE    | 2 |
| DIGITAL INSIGHT CORP           | EQUITY | 25385P106 | 1727  | 50,379  | SH | SOLE    | 1 |
| DIGITAL REALTY TRUST INC       | EQUITY | 253868103 | 1596  | 64,626  | SH | SOLE    | 1 |
| DIGITAL RIVER INC              | EQUITY | 25388B104 | 436   | 10,800  | SH | SOLE    | 2 |
| DIGITAL RIVER INC              | EQUITY | 25388B104 | 1191  | 29,480  | SH | SOLE    | 1 |
| DIGITAS INC                    | EQUITY | 25388K104 | 784   | 67,445  | SH | SOLE    | 1 |
| DILLARD'S INC                  | EQUITY | 254067101 | 2     | 77      | SH | SOLE    | 2 |
| DILLARD'S INC                  | EQUITY | 254067101 | 936   | 29,402  | SH | SOLE    | 1 |
| DIME COMMUNITY BANCSHARES      | EQUITY | 253922108 | 253   | 18,658  | SH | SOLE    | 1 |
| DIODES INC                     | EQUITY | 254543101 | 210   | 5,061   | SH | DEFINED | 4 |
| DIODES INC                     | EQUITY | 254543101 | 257   | 6,200   | SH | SOLE    | 2 |
| DIODES INC                     | EQUITY | 254543101 | 1415  | 34,142  | SH | SOLE    | 1 |
| DIONEX CORP                    | EQUITY | 254546104 | 815   | 14,916  | SH | SOLE    | 1 |
| DIRECT GENERAL CORP            | EQUITY | 25456W204 | 186   | 11,021  | SH | SOLE    | 1 |
| DIRECTED ELECTRONICS INC       | EQUITY | 254575103 | 92    | 6,985   | SH | SOLE    | 1 |
| DISCOVERY HOLDING CO           | EQUITY | 25468Y107 | 326   | 22,304  | SH | SOLE    | 1 |
| DITECH NETWORKS INC            | EQUITY | 25500T108 | 210   | 24,130  | SH | SOLE    | 1 |
| DIVERSA CORP                   | EQUITY | 255064107 | 219   | 22,719  | SH | SOLE    | 1 |
| DJO INC                        | EQUITY | 23325G104 | 1079  | 29,300  | SH | SOLE    | 3 |
| DJO INC                        | EQUITY | 23325G104 | 1786  | 48,485  | SH | SOLE    | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| DOBSON COMMUNICATIONS CORP     | EQUITY         | 256069105    | 857            | 110,809           | SH                | SOLE       | 1          |
| DOLBY LABORATORIES INC         | EQUITY         | 25659T107    | 18             | 789               | SH                | SOLE       | 1          |
| DOLBY LABORATORIES INC         | EQUITY         | 25659T107    | 473            | 20,300            | SH                | SOLE       | 2          |
| DOLLAR FINANCIAL CORP          | EQUITY         | 256664103    | 129            | 7,176             | SH                | SOLE       | 1          |
| DOLLAR GENERAL CORP            | EQUITY         | 256669102    | 5              | 387               | SH                | SOLE       | 2          |
| DOLLAR GENERAL CORP            | EQUITY         | 256669102    | 27             | 1,900             | SH                | DEFINED    | 4          |
| DOLLAR GENERAL CORP            | EQUITY         | 256669102    | 4873           | 348,545           | SH                | SOLE       | 1          |
| DOLLAR THRIFTY AUTOMOTIVE GROU | EQUITY         | 256743105    | 829            | 18,387            | SH                | SOLE       | 1          |
| DOLLAR TREE STORES INC         | EQUITY         | 256747106    | 6030           | 227,557           | SH                | SOLE       | 1          |
| DOMINION RESOURCES INC/VA      | EQUITY         | 25746U109    | 42             | 560               | SH                | DEFINED    | 4          |
| DOMINION RESOURCES INC/VA      | EQUITY         | 25746U109    | 212            | 2,831             | SH                | SOLE       | 2          |
| DOMINION RESOURCES INC/VA      | EQUITY         | 25746U109    | 17431          | 233,061           | SH                | SOLE       | 1          |
| DOMINO'S PIZZA INC             | EQUITY         | 25754A201    | 1779           | 71,901            | SH                | SOLE       | 1          |
| DOMTAR INC                     | EQUITY         | 257561100    | 13             | 2,100             | SH                | OTHER      | 1          |
| DONALDSON CO INC               | EQUITY         | 257651109    | 4988           | 147,267           | SH                | SOLE       | 1          |

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|                                |           |           |       |         |     |         |   |
|--------------------------------|-----------|-----------|-------|---------|-----|---------|---|
| DONEGAL GROUP INC              | EQUITY    | 257701201 | 188   | 9,686   | SH  | SOLE    | 1 |
| DORAL FINANCIAL CORP           | EQUITY    | 25811P100 | 429   | 66,998  | SH  | SOLE    | 1 |
| DORCHESTER MINERALS LP         | EQUITY    | 25820R105 | 105   | 4,200   | SH  | SOLE    | 1 |
| DOVER CORP                     | EQUITY    | 260003108 | 2301  | 46,543  | SH  | SOLE    | 2 |
| DOVER CORP                     | EQUITY    | 260003108 | 14934 | 302,115 | SH  | SOLE    | 1 |
| DOVER DOWNS GAMING & ENTERTAIN | EQUITY    | 260095104 | 213   | 10,852  | SH  | SOLE    | 1 |
| DOVER DOWNS GAMING & ENTERTAIN | EQUITY    | 260095104 | 346   | 17,600  | SH  | SOLE    | 2 |
| DOVER MOTORSPORTS INC          | EQUITY    | 260174107 | 72    | 12,248  | SH  | SOLE    | 1 |
| DOW CHEMICAL CO/THE            | EQUITY    | 260543103 | 44    | 1,118   | SH  | DEFINED | 4 |
| DOW CHEMICAL CO/THE            | EQUITY    | 260543103 | 3313  | 84,892  | SH  | SOLE    | 2 |
| DOW CHEMICAL CO/THE            | EQUITY    | 260543103 | 23091 | 591,622 | SH  | SOLE    | 1 |
| DOW JONES & CO INC             | EQUITY    | 260561105 | 3     | 73      | SH  | SOLE    | 2 |
| DOW JONES & CO INC             | EQUITY    | 260561105 | 956   | 27,317  | SH  | SOLE    | 1 |
| DOWNEY FINANCIAL CORP          | EQUITY    | 261018105 | 1472  | 21,690  | SH  | SOLE    | 1 |
| DPL INC                        | EQUITY    | 233293109 | 66    | 2,447   | SH  | DEFINED | 4 |
| DPL INC                        | EQUITY    | 233293109 | 7088  | 264,482 | SH  | SOLE    | 1 |
| DR HORTON INC                  | EQUITY    | 23331A109 | 8     | 337     | SH  | SOLE    | 2 |
| DR HORTON INC                  | EQUITY    | 23331A109 | 3042  | 127,725 | SH  | SOLE    | 1 |
| DREAMWORKS ANIMATION SKG INC   | EQUITY    | 26153C103 | 25    | 1,086   | SH  | SOLE    | 1 |
| DRESS BARN INC                 | EQUITY    | 261570105 | 335   | 13,200  | SH  | SOLE    | 2 |
| DRESS BARN INC                 | EQUITY    | 261570105 | 1412  | 55,716  | SH  | SOLE    | 1 |
| DRESSER-RAND GROUP INC         | EQUITY    | 261608103 | 1308  | 55,705  | SH  | SOLE    | 1 |
| DREW INDUSTRIES INC            | EQUITY    | 26168L205 | 448   | 13,813  | SH  | SOLE    | 1 |
| DREYFUS MUNICIPAL INCOME INC   | EQUITY    | 26201R102 | 17    | 1,952   | SH  | DEFINED | 4 |
| DRIL-QUIP INC                  | EQUITY    | 262037104 | 681   | 8,258   | SH  | SOLE    | 1 |
| DRS TECHNOLOGIES INC           | EQUITY    | 23330X100 | 4232  | 86,816  | SH  | SOLE    | 1 |
| DRS TECHNOLOGIES INC           | EQUITY    | 23330X100 | 10589 | 217,200 | SH  | SOLE    | 2 |
| DRUGSTORE.COM                  | EQUITY    | 262241102 | 173   | 59,758  | SH  | SOLE    | 1 |
| DSP GROUP INC                  | EQUITY    | 23332B106 | 753   | 30,297  | SH  | SOLE    | 1 |
| DST SYSTEMS INC                | CORP BOND | 233326AB3 | 1     | 1,000   | PRN | DEFINED | 4 |
| DST SYSTEMS INC                | EQUITY    | 233326107 | 7904  | 132,833 | SH  | SOLE    | 1 |
| DSW INC                        | EQUITY    | 23334L102 | 440   | 12,081  | SH  | SOLE    | 1 |
| DTE ENERGY CO                  | EQUITY    | 233331107 | 9     | 220     | SH  | SOLE    | 2 |
| DTE ENERGY CO                  | EQUITY    | 233331107 | 15217 | 373,508 | SH  | SOLE    | 1 |
| DTS INC                        | EQUITY    | 23335C101 | 256   | 13,118  | SH  | SOLE    | 1 |
| DUKE ENERGY CORP               | EQUITY    | 26441C105 | 850   | 28,932  | SH  | SOLE    | 2 |
| DUKE ENERGY CORP               | EQUITY    | 26441C105 | 21811 | 742,625 | SH  | SOLE    | 1 |
| DUKE REALTY CORP               | EQUITY    | 264411505 | 161   | 4,581   | SH  | SOLE    | 1 |
| DUN & BRADSTREET CORP          | EQUITY    | 26483E100 | 11    | 160     | SH  | DEFINED | 4 |
| DUN & BRADSTREET CORP          | EQUITY    | 26483E100 | 10006 | 143,594 | SH  | SOLE    | 1 |
| DUQUESNE LIGHT HOLDINGS INC    | EQUITY    | 266233105 | 9611  | 584,598 | SH  | SOLE    | 1 |
| DURECT CORP                    | EQUITY    | 266605104 | 160   | 41,418  | SH  | SOLE    | 1 |
| DWS STRATEGIC MUNICIPAL INCOME | EQUITY    | 23338T101 | 246   | 20,000  | SH  | SOLE    | 1 |
| DXP ENTERPRISES INC            | EQUITY    | 233377407 | 40    | 1,292   | SH  | SOLE    | 1 |
| DYCOM INDUSTRIES INC           | EQUITY    | 267475101 | 2482  | 116,580 | SH  | SOLE    | 1 |
| DYNAMEX INC                    | EQUITY    | 26784F103 | 180   | 8,267   | SH  | SOLE    | 1 |
| DYNAMIC MATERIALS CORP         | EQUITY    | 267888105 | 1012  | 29,996  | SH  | SOLE    | 1 |
| DYNCORP INTERNATIONAL INC      | EQUITY    | 26817C101 | 194   | 18,670  | SH  | SOLE    | 1 |
| DYNEGY INC                     | EQUITY    | 26816Q101 | 3     | 458     | SH  | SOLE    | 2 |
| DYNEGY INC                     | EQUITY    | 26816Q101 | 2395  | 437,800 | SH  | SOLE    | 3 |
| DYNEGY INC                     | EQUITY    | 26816Q101 | 2486  | 454,399 | SH  | SOLE    | 1 |
| E*TRADE FINANCIAL CORP         | EQUITY    | 269246104 | 12    | 529     | SH  | SOLE    | 2 |

| ISSUER NAME | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |
|-------------|----------------|--------------|----------------|-------------------|------------------------------|------------|
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|                                |           |           |       |         |     |         |   |
|--------------------------------|-----------|-----------|-------|---------|-----|---------|---|
| E*TRADE FINANCIAL CORP         | EQUITY    | 269246104 | 183   | 8,035   | SH  | DEFINED | 4 |
| E*TRADE FINANCIAL CORP         | EQUITY    | 269246104 | 4493  | 196,873 | SH  | SOLE    | 1 |
| EAGLE MATERIALS INC            | EQUITY    | 26969P108 | 54    | 1,134   | SH  | SOLE    | 1 |
| EAGLE TEST SYSTEMS INC         | EQUITY    | 270006109 | 77    | 5,469   | SH  | SOLE    | 1 |
| EARTHLINK INC                  | EQUITY    | 270321102 | 862   | 99,510  | SH  | SOLE    | 1 |
| EAST WEST BANCORP INC          | EQUITY    | 27579R104 | 54    | 1,423   | SH  | SOLE    | 1 |
| EAST WEST BANCORP INC          | EQUITY    | 27579R104 | 3510  | 92,600  | SH  | SOLE    | 3 |
| EASTGROUP PROPERTIES INC       | EQUITY    | 277276101 | 773   | 16,556  | SH  | SOLE    | 1 |
| EASTMAN CHEMICAL CO            | EQUITY    | 277432100 | 5     | 101     | SH  | SOLE    | 2 |
| EASTMAN CHEMICAL CO            | EQUITY    | 277432100 | 2091  | 38,728  | SH  | SOLE    | 1 |
| EASTMAN KODAK CO               | EQUITY    | 277461109 | 8     | 356     | SH  | SOLE    | 2 |
| EASTMAN KODAK CO               | EQUITY    | 277461109 | 3233  | 135,971 | SH  | SOLE    | 1 |
| EATON CORP                     | EQUITY    | 278058102 | 11    | 150     | SH  | DEFINED | 4 |
| EATON CORP                     | EQUITY    | 278058102 | 14    | 186     | SH  | SOLE    | 2 |
| EATON CORP                     | EQUITY    | 278058102 | 5484  | 72,737  | SH  | SOLE    | 1 |
| EATON VANCE CORP               | EQUITY    | 278265103 | 6909  | 276,808 | SH  | SOLE    | 1 |
| EATON VANCE LIMITED DURATION I | EQUITY    | 27828H105 | 26    | 1,500   | SH  | DEFINED | 4 |
| EATON VANCE MUNICIPAL INCOME T | EQUITY    | 27826U108 | 508   | 32,800  | SH  | DEFINED | 4 |
| EATON VANCE TAX MANAGED GLOBAL | EQUITY    | 27829C105 | 18    | 1,000   | SH  | DEFINED | 4 |
| EATON VANCE TAX-MANAGED BUY-WR | EQUITY    | 27828Y108 | 33    | 1,806   | SH  | DEFINED | 4 |
| EBAY INC                       | EQUITY    | 278642103 | 10    | 350     | SH  | DEFINED | 4 |
| EBAY INC                       | EQUITY    | 278642103 | 877   | 29,934  | SH  | SOLE    | 2 |
| EBAY INC                       | EQUITY    | 278642103 | 19743 | 674,050 | SH  | SOLE    | 1 |
| ECHELON CORP                   | EQUITY    | 27874N105 | 172   | 22,991  | SH  | SOLE    | 1 |
| ECHOSTAR COMMUNICATIONS        | CORP BOND | 278762AG4 | 3     | 3,000   | PRN | DEFINED | 4 |
| ECHOSTAR COMMUNICATIONS CORP   | EQUITY    | 278762109 | 1900  | 61,669  | SH  | SOLE    | 1 |
| ECI TELECOM LTD                | EQUITY    | 268258100 | 2     | 200     | SH  | DEFINED | 4 |
| ECLIPSYS CORP                  | EQUITY    | 278856109 | 613   | 33,734  | SH  | SOLE    | 1 |
| ECOLAB INC                     | EQUITY    | 278865100 | 9     | 226     | SH  | SOLE    | 2 |
| ECOLAB INC                     | EQUITY    | 278865100 | 3401  | 83,822  | SH  | SOLE    | 1 |
| ECOLLEGE.COM INC               | EQUITY    | 27887E100 | 285   | 13,503  | SH  | SOLE    | 1 |
| EDGAR ONLINE INC               | EQUITY    | 279765101 | 15    | 3,180   | SH  | DEFINED | 4 |
| EDGE PETROLEUM CORP            | EQUITY    | 279862106 | 259   | 12,960  | SH  | SOLE    | 1 |
| EDGE PETROLEUM CORP            | EQUITY    | 279862106 | 3289  | 164,600 | SH  | SOLE    | 2 |
| EDISON INTERNATIONAL           | EQUITY    | 281020107 | 2     | 39      | SH  | DEFINED | 4 |
| EDISON INTERNATIONAL           | EQUITY    | 281020107 | 16    | 404     | SH  | SOLE    | 2 |
| EDISON INTERNATIONAL           | EQUITY    | 281020107 | 37710 | 966,923 | SH  | SOLE    | 1 |
| EDO CORP                       | EQUITY    | 281347104 | 302   | 12,388  | SH  | SOLE    | 1 |
| EDUCATE INC                    | EQUITY    | 28138P100 | 101   | 13,191  | SH  | SOLE    | 1 |
| EDWARDS LIFESCIENCES CORP      | EQUITY    | 28176E108 | 5452  | 120,000 | SH  | SOLE    | 2 |
| EDWARDS LIFESCIENCES CORP      | EQUITY    | 28176E108 | 5803  | 127,729 | SH  | SOLE    | 1 |
| EFUNDS CORP                    | EQUITY    | 28224R101 | 765   | 34,702  | SH  | SOLE    | 1 |
| EGL INC                        | EQUITY    | 268484102 | 2197  | 43,771  | SH  | SOLE    | 1 |
| EI DU PONT DE NEMOURS & CO     | EQUITY    | 263534109 | 256   | 6,164   | SH  | DEFINED | 4 |
| EI DU PONT DE NEMOURS & CO     | EQUITY    | 263534109 | 3080  | 74,036  | SH  | SOLE    | 2 |
| EI DU PONT DE NEMOURS & CO     | EQUITY    | 263534109 | 18926 | 454,962 | SH  | SOLE    | 1 |
| EL PASO CORP                   | EQUITY    | 28336L109 | 13    | 863     | SH  | SOLE    | 2 |
| EL PASO CORP                   | EQUITY    | 28336L109 | 4817  | 321,163 | SH  | SOLE    | 1 |
| EL PASO ELECTRIC CO            | EQUITY    | 283677854 | 728   | 36,116  | SH  | SOLE    | 1 |
| ELDORADO GOLD CORP             | EQUITY    | 284902103 | 3396  | 698,500 | SH  | OTHER   | 1 |
| ELECTRO RENT CORP              | EQUITY    | 285218103 | 228   | 14,210  | SH  | SOLE    | 1 |
| ELECTRO SCIENTIFIC INDUSTRIES  | EQUITY    | 285229100 | 389   | 21,633  | SH  | SOLE    | 1 |
| ELECTRONIC ARTS INC            | EQUITY    | 285512109 | 25    | 580     | SH  | SOLE    | 2 |
| ELECTRONIC ARTS INC            | EQUITY    | 285512109 | 29    | 680     | SH  | DEFINED | 4 |
| ELECTRONIC ARTS INC            | EQUITY    | 285512109 | 6815  | 158,339 | SH  | SOLE    | 1 |
| ELECTRONIC DATA SYSTEMS CORP   | EQUITY    | 285661104 | 15    | 643     | SH  | SOLE    | 2 |
| ELECTRONIC DATA SYSTEMS CORP   | EQUITY    | 285661104 | 5826  | 242,140 | SH  | SOLE    | 1 |
| ELECTRONICS FOR IMAGING        | EQUITY    | 286082102 | 315   | 15,100  | SH  | SOLE    | 2 |
| ELECTRONICS FOR IMAGING        | EQUITY    | 286082102 | 1424  | 68,205  | SH  | SOLE    | 1 |
| ELI LILLY & CO                 | EQUITY    | 532457108 | 44    | 800     | SH  | DEFINED | 4 |
| ELI LILLY & CO                 | EQUITY    | 532457108 | 492   | 8,901   | SH  | SOLE    | 2 |

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|                     |        |           |       |         |    |         |   |
|---------------------|--------|-----------|-------|---------|----|---------|---|
| ELI LILLY & CO      | EQUITY | 532457108 | 29301 | 530,135 | SH | SOLE    | 1 |
| ELIZABETH ARDEN INC | EQUITY | 28660G106 | 346   | 19,362  | SH | SOLE    | 1 |
| ELKCORP             | EQUITY | 287456107 | 56    | 2,000   | SH | DEFINED | 4 |
| ELKCORP             | EQUITY | 287456107 | 424   | 15,280  | SH | SOLE    | 1 |
| EMAGEON INC         | EQUITY | 29076V109 | 228   | 15,625  | SH | SOLE    | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| EMBARQ CORP                    | EQUITY         | 29078E105    | 3              | 69                | SH                | DEFINED    | 4          |
| EMBARQ CORP                    | EQUITY         | 29078E105    | 164            | 4,000             | SH                | SOLE       | 2          |
| EMBARQ CORP                    | EQUITY         | 29078E105    | 2896           | 70,659            | SH                | SOLE       | 1          |
| EMC CORP/MASSACHUSETTS         | EQUITY         | 268648102    | 38             | 3,469             | SH                | DEFINED    | 4          |
| EMC CORP/MASSACHUSETTS         | EQUITY         | 268648102    | 1590           | 144,932           | SH                | SOLE       | 2          |
| EMC CORP/MASSACHUSETTS         | EQUITY         | 268648102    | 14401          | 1,312,772         | SH                | SOLE       | 1          |
| EMC INSURANCE GROUP INC        | EQUITY         | 268664109    | 127            | 4,419             | SH                | SOLE       | 1          |
| EMCOR GROUP INC                | EQUITY         | 29084Q100    | 2791           | 57,345            | SH                | SOLE       | 1          |
| EMCORE CORP                    | EQUITY         | 290846104    | 291            | 30,343            | SH                | SOLE       | 1          |
| EMDEON CORP                    | EQUITY         | 290849108    | 77             | 6,187             | SH                | SOLE       | 1          |
| EMERITUS CORP                  | EQUITY         | 291005106    | 69             | 3,685             | SH                | SOLE       | 1          |
| EMERSON ELECTRIC CO            | EQUITY         | 291011104    | 17             | 200               | SH                | DEFINED    | 4          |
| EMERSON ELECTRIC CO            | EQUITY         | 291011104    | 13330          | 159,046           | SH                | SOLE       | 2          |
| EMERSON ELECTRIC CO            | EQUITY         | 291011104    | 34568          | 412,462           | SH                | SOLE       | 1          |
| EMISPHERE TECHNOLOGIES INC     | EQUITY         | 291345106    | 151            | 17,770            | SH                | SOLE       | 1          |
| EMMIS COMMUNICATIONS CORP      | EQUITY         | 291525103    | 1631           | 104,253           | SH                | SOLE       | 1          |
| EMPIRE DISTRICT ELECTRIC CO/TH | EQUITY         | 291641108    | 459            | 22,344            | SH                | SOLE       | 1          |
| EMPRESA NACIONAL DE ELECTRICID | EQUITY         | 29244T101    | 3909           | 148,070           | SH                | SOLE       | 1          |
| EMS TECHNOLOGIES INC           | EQUITY         | 26873N108    | 203            | 11,309            | SH                | SOLE       | 1          |
| EMULEX CORP                    | EQUITY         | 292475209    | 1024           | 62,924            | SH                | SOLE       | 1          |
| ENBRIDGE ENERGY PARTNERS LP    | EQUITY         | 29250R106    | 43             | 980               | SH                | DEFINED    | 4          |
| ENBRIDGE INC                   | EQUITY         | 29250N105    | 110            | 3,600             | SH                | OTHER      | 1          |
| ENCANA CORP                    | EQUITY         | 292505104    | 9047           | 171,600           | SH                | OTHER      | 1          |
| ENCORE ACQUISITION CO          | EQUITY         | 29255W100    | 3368           | 125,529           | SH                | SOLE       | 1          |
| ENCORE ACQUISITION CO          | EQUITY         | 29255W100    | 5903           | 220,000           | SH                | SOLE       | 2          |
| ENCORE MEDICAL CORP            | EQUITY         | 29256E109    | 213            | 44,341            | SH                | SOLE       | 1          |
| ENCORE WIRE CORP               | EQUITY         | 292562105    | 1932           | 53,753            | SH                | SOLE       | 1          |
| ENCYSIVE PHARMACEUTICALS INC   | EQUITY         | 29256X107    | 306            | 44,167            | SH                | SOLE       | 1          |
| ENDO PHARMACEUTICALS HOLDINGS  | EQUITY         | 29264F205    | 8              | 244               | SH                | DEFINED    | 4          |
| ENDO PHARMACEUTICALS HOLDINGS  | EQUITY         | 29264F205    | 264            | 8,000             | SH                | SOLE       | 2          |
| ENDO PHARMACEUTICALS HOLDINGS  | EQUITY         | 29264F205    | 270            | 8,180             | SH                | SOLE       | 1          |
| ENERGEN CORP                   | EQUITY         | 29265N108    | 1617           | 42,095            | SH                | SOLE       | 1          |
| ENERGIZER HOLDINGS INC         | EQUITY         | 29266R108    | 7850           | 134,033           | SH                | SOLE       | 1          |
| ENERGY CONVERSION DEVICES INC  | EQUITY         | 292659109    | 288            | 7,900             | SH                | SOLE       | 2          |
| ENERGY CONVERSION DEVICES INC  | EQUITY         | 292659109    | 1061           | 29,132            | SH                | SOLE       | 1          |
| ENERGY EAST CORP               | EQUITY         | 29266M109    | 50             | 2,102             | SH                | DEFINED    | 4          |
| ENERGY EAST CORP               | EQUITY         | 29266M109    | 21789          | 910,546           | SH                | SOLE       | 1          |
| ENERGY INCOME AND GROWTH FUND  | EQUITY         | 292697109    | 190            | 9,268             | SH                | DEFINED    | 4          |
| ENERGY PARTNERS LTD            | EQUITY         | 29270U105    | 542            | 28,602            | SH                | SOLE       | 1          |
| ENERGY SELECT SECTOR SPDR FUND | EQUITY         | 81369Y506    | 263            | 4,630             | SH                | DEFINED    | 4          |
| ENERGY TRANSFER PARTNERS LP    | EQUITY         | 29273R109    | 14             | 305               | SH                | DEFINED    | 4          |
| ENERGYSOUTH INC                | EQUITY         | 292970100    | 161            | 5,148             | SH                | SOLE       | 1          |
| ENERPLUS RESOURCES FUND        | EQUITY         | 29274D604    | 73             | 1,300             | SH                | OTHER      | 1          |
| ENERPLUS RESOURCES FUND        | EQUITY         | 29274D604    | 1636           | 28,867            | SH                | DEFINED    | 4          |
| ENERSYS                        | EQUITY         | 29275Y102    | 726            | 34,732            | SH                | SOLE       | 1          |
| ENGLOBAL CORP                  | EQUITY         | 293306106    | 94             | 12,022            | SH                | SOLE       | 1          |

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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| ENNIS INC                      | EQUITY | 293389102 | 374   | 19,011  | SH | SOLE    | 1 |
| ENNIS INC                      | EQUITY | 293389102 | 395   | 20,085  | SH | DEFINED | 4 |
| ENPRO INDUSTRIES INC           | EQUITY | 29355X107 | 710   | 21,132  | SH | SOLE    | 1 |
| ENSCO INTERNATIONAL INC        | EQUITY | 26874Q100 | 796   | 17,305  | SH | DEFINED | 4 |
| ENSCO INTERNATIONAL INC        | EQUITY | 26874Q100 | 2665  | 57,900  | SH | SOLE    | 2 |
| ENSCO INTERNATIONAL INC        | EQUITY | 26874Q100 | 15323 | 332,967 | SH | SOLE    | 1 |
| ENSTAR GROUP INC               | EQUITY | 29358R107 | 226   | 2,451   | SH | SOLE    | 1 |
| ENTEGRIS INC                   | EQUITY | 29362U104 | 978   | 102,636 | SH | SOLE    | 1 |
| ENTEGRIS INC                   | EQUITY | 29362U104 | 9289  | 974,700 | SH | SOLE    | 2 |
| ENTERCOM COMMUNICATIONS CORP   | EQUITY | 293639100 | 2490  | 95,190  | SH | SOLE    | 1 |
| ENERGY CORP                    | EQUITY | 29364G103 | 18    | 258     | SH | SOLE    | 2 |
| ENERGY CORP                    | EQUITY | 29364G103 | 631   | 8,925   | SH | DEFINED | 4 |
| ENERGY CORP                    | EQUITY | 29364G103 | 19379 | 273,910 | SH | SOLE    | 1 |
| ENTERPRISE FINANCIAL SERVICES  | EQUITY | 293712105 | 161   | 6,334   | SH | SOLE    | 1 |
| ENTERPRISE PRODUCTS PARTNERS L | EQUITY | 293792107 | 2200  | 88,350  | SH | SOLE    | 1 |
| ENTERTAINMENT PROPERTIES TRUST | EQUITY | 29380T105 | 1366  | 31,736  | SH | SOLE    | 1 |
| ENTRAVISION COMMUNICATIONS COR | EQUITY | 29382R107 | 428   | 49,950  | SH | SOLE    | 1 |
| ENZO BIOCHEM INC               | EQUITY | 294100102 | 308   | 20,418  | SH | SOLE    | 1 |
| ENZON PHARMACEUTICALS INC      | EQUITY | 293904108 | 246   | 32,651  | SH | SOLE    | 1 |
| EOG RESOURCES INC              | EQUITY | 26875P101 | 2489  | 35,901  | SH | SOLE    | 2 |
| EOG RESOURCES INC              | EQUITY | 26875P101 | 17693 | 255,161 | SH | SOLE    | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| EPICOR SOFTWARE CORP           | EQUITY         | 29426L108    | 431            | 40,909            | SH                | SOLE       | 1          |
| EPIQ SYSTEMS INC               | EQUITY         | 26882D109    | 185            | 11,122            | SH                | SOLE       | 1          |
| EQUIFAX INC                    | EQUITY         | 294429105    | 4              | 104               | SH                | DEFINED    | 4          |
| EQUIFAX INC                    | EQUITY         | 294429105    | 5              | 159               | SH                | SOLE       | 2          |
| EQUIFAX INC                    | EQUITY         | 294429105    | 2039           | 59,380            | SH                | SOLE       | 1          |
| EQUINIX INC                    | EQUITY         | 29444U502    | 241            | 4,400             | SH                | SOLE       | 2          |
| EQUINIX INC                    | EQUITY         | 29444U502    | 1171           | 21,343            | SH                | SOLE       | 1          |
| EQUITABLE RESOURCES INC        | EQUITY         | 294549100    | 9240           | 275,831           | SH                | SOLE       | 1          |
| EQUITY INNS INC                | EQUITY         | 294703103    | 5187           | 313,199           | SH                | SOLE       | 1          |
| EQUITY OFFICE PROPERTIES TRUST | EQUITY         | 294741103    | 17             | 454               | SH                | SOLE       | 2          |
| EQUITY RESIDENTIAL             | EQUITY         | 29476L107    | 9696           | 216,772           | SH                | SOLE       | 1          |
| ERESEARCH TECHNOLOGY INC       | EQUITY         | 29481V108    | 334            | 36,746            | SH                | SOLE       | 1          |
| ERICSSON                       | EQUITY         | 294821608    | 209            | 6,320             | SH                | SOLE       | 1          |
| ERIE INDEMNITY CO              | EQUITY         | 29530P102    | 95             | 1,824             | SH                | SOLE       | 1          |
| ESCHELON TELECOM INC           | EQUITY         | 296290109    | 108            | 6,970             | SH                | SOLE       | 1          |
| ESCO TECHNOLOGIES INC          | EQUITY         | 296315104    | 1028           | 19,242            | SH                | SOLE       | 1          |
| ESPEED INC                     | EQUITY         | 296643109    | 127            | 15,296            | SH                | SOLE       | 1          |
| ESSEX CORP                     | EQUITY         | 296744105    | 265            | 14,411            | SH                | SOLE       | 1          |
| ESSEX CORP                     | EQUITY         | 296744105    | 1741           | 94,500            | SH                | SOLE       | 2          |
| ESSEX PROPERTY TRUST INC       | EQUITY         | 297178105    | 74             | 660               | SH                | SOLE       | 1          |
| ESTEE LAUDER COS INC/THE       | EQUITY         | 518439104    | 6              | 147               | SH                | SOLE       | 2          |
| ESTEE LAUDER COS INC/THE       | EQUITY         | 518439104    | 9389           | 242,790           | SH                | SOLE       | 1          |
| ESTERLINE TECHNOLOGIES CORP    | EQUITY         | 297425100    | 787            | 18,930            | SH                | SOLE       | 1          |
| ESTERLINE TECHNOLOGIES CORP    | EQUITY         | 297425100    | 2213           | 53,200            | SH                | SOLE       | 2          |
| ETHAN ALLEN INTERIORS INC      | EQUITY         | 297602104    | 901            | 24,653            | SH                | SOLE       | 1          |
| EURONET WORLDWIDE INC          | EQUITY         | 298736109    | 1868           | 48,671            | SH                | SOLE       | 1          |
| EV3 INC                        | EQUITY         | 26928A200    | 182            | 12,310            | SH                | SOLE       | 1          |
| EV3 INC                        | EQUITY         | 26928A200    | 1605           | 108,400           | SH                | SOLE       | 2          |
| EVERGREEN INCOME ADVANTAGE FUN | EQUITY         | 30023Y105    | 107            | 7,861             | SH                | DEFINED    | 4          |
| EVERGREEN SOLAR INC            | EQUITY         | 30033R108    | 647            | 49,848            | SH                | SOLE       | 1          |

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|                                |        |           |        |           |    |         |   |
|--------------------------------|--------|-----------|--------|-----------|----|---------|---|
| EW SCRIPPS CO                  | EQUITY | 811054204 | 5      | 105       | SH | SOLE    | 2 |
| EW SCRIPPS CO                  | EQUITY | 811054204 | 1694   | 39,266    | SH | SOLE    | 1 |
| EXAR CORP                      | EQUITY | 300645108 | 728    | 54,878    | SH | SOLE    | 1 |
| EXCEL TECHNOLOGY INC           | EQUITY | 30067T103 | 269    | 9,003     | SH | SOLE    | 1 |
| EXCO RESOURCES INC             | EQUITY | 269279402 | 442    | 38,799    | SH | SOLE    | 1 |
| EXELIXIS INC                   | EQUITY | 30161Q104 | 629    | 62,617    | SH | SOLE    | 1 |
| EXELON CORP                    | EQUITY | 30161N101 | 3798   | 66,829    | SH | SOLE    | 2 |
| EXELON CORP                    | EQUITY | 30161N101 | 23535  | 414,129   | SH | SOLE    | 1 |
| EXPEDIA INC                    | EQUITY | 30212P105 | 4      | 245       | SH | DEFINED | 4 |
| EXPEDIA INC                    | EQUITY | 30212P105 | 826    | 55,121    | SH | SOLE    | 1 |
| EXPEDITORS INTERNATIONAL WASHI | EQUITY | 302130109 | 8962   | 160,000   | SH | SOLE    | 2 |
| EXPEDITORS INTERNATIONAL WASHI | EQUITY | 302130109 | 27728  | 495,050   | SH | SOLE    | 1 |
| EXPLORATION CO OF DELAWARE INC | EQUITY | 302133202 | 232    | 21,763    | SH | SOLE    | 1 |
| EXPONENT INC                   | EQUITY | 30214U102 | 202    | 11,960    | SH | SOLE    | 1 |
| EXPRESS SCRIPTS INC            | EQUITY | 302182100 | 13     | 182       | SH | SOLE    | 2 |
| EXPRESS SCRIPTS INC            | EQUITY | 302182100 | 5354   | 74,636    | SH | SOLE    | 1 |
| EXPRESSJET HOLDINGS INC        | EQUITY | 30218U108 | 255    | 36,896    | SH | SOLE    | 1 |
| EXTREME NETWORKS               | EQUITY | 30226D106 | 370    | 88,929    | SH | SOLE    | 1 |
| EXXON MOBIL CORP               | EQUITY | 30231G102 | 1995   | 32,517    | SH | DEFINED | 4 |
| EXXON MOBIL CORP               | EQUITY | 30231G102 | 51277  | 835,804   | SH | SOLE    | 2 |
| EXXON MOBIL CORP               | EQUITY | 30231G102 | 326727 | 5,325,380 | SH | SOLE    | 1 |
| EZCORP INC                     | EQUITY | 302301106 | 332    | 8,817     | SH | SOLE    | 1 |
| F5 NETWORKS INC                | EQUITY | 315616102 | 4696   | 87,814    | SH | SOLE    | 1 |
| F5 NETWORKS INC                | EQUITY | 315616102 | 9682   | 181,036   | SH | SOLE    | 2 |
| FACTSET RESEARCH SYSTEMS INC   | EQUITY | 303075105 | 44     | 939       | SH | SOLE    | 1 |
| FACTSET RESEARCH SYSTEMS INC   | EQUITY | 303075105 | 445    | 9,400     | SH | SOLE    | 2 |
| FAIR ISAAC CORP                | EQUITY | 303250104 | 5135   | 141,416   | SH | SOLE    | 1 |
| FAIRCHILD SEMICONDUCTOR INTERN | EQUITY | 303726103 | 4799   | 264,116   | SH | SOLE    | 1 |
| FAIRFAX FINANCIAL HOLDINGS LTD | EQUITY | 303901102 | 10     | 100       | SH | OTHER   | 1 |
| FAIRPOINT COMMUNICATIONS INC   | EQUITY | 305560104 | 296    | 20,521    | SH | SOLE    | 1 |
| FALCONBRIDGE LTD               | EQUITY | 306104100 | 7      | 140       | SH | DEFINED | 4 |
| FALCONBRIDGE LTD               | EQUITY | 306104100 | 174    | 3,300     | SH | OTHER   | 1 |
| FALCONSTOR SOFTWARE INC        | EQUITY | 306137100 | 193    | 27,620    | SH | SOLE    | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| FAMILY DOLLAR STORES INC       | EQUITY         | 307000109    | 5              | 193               | SH                | SOLE       | 2          |
| FAMILY DOLLAR STORES INC       | EQUITY         | 307000109    | 1772           | 72,539            | SH                | SOLE       | 1          |
| FANNIE MAE                     | EQUITY         | 313586109    | 8              | 162               | SH                | DEFINED    | 4          |
| FANNIE MAE                     | EQUITY         | 313586109    | 17427          | 362,300           | SH                | SOLE       | 2          |
| FANNIE MAE                     | EQUITY         | 313586109    | 24879          | 517,232           | SH                | SOLE       | 1          |
| FARGO ELECTRONICS INC          | EQUITY         | 30744P102    | 242            | 9,547             | SH                | SOLE       | 1          |
| FARMER BROS CO                 | EQUITY         | 307675108    | 108            | 4,990             | SH                | SOLE       | 1          |
| FARMER MAC                     | EQUITY         | 313148306    | 229            | 8,271             | SH                | SOLE       | 1          |
| FARMERS CAPITAL BANK CORP      | EQUITY         | 309562106    | 162            | 4,953             | SH                | SOLE       | 1          |
| FASTENAL CO                    | EQUITY         | 311900104    | 92             | 2,280             | SH                | DEFINED    | 4          |
| FASTENAL CO                    | EQUITY         | 311900104    | 11146          | 276,633           | SH                | SOLE       | 1          |
| FBL FINANCIAL GROUP INC        | EQUITY         | 30239F106    | 328            | 10,137            | SH                | SOLE       | 1          |
| FEDERAL REALTY INVS TRUST      | EQUITY         | 313747206    | 104            | 1,486             | SH                | SOLE       | 1          |
| FEDERAL SIGNAL CORP            | EQUITY         | 313855108    | 2111           | 139,403           | SH                | SOLE       | 1          |
| FEDERATED DEPARTMENT STORES IN | EQUITY         | 31410H101    | 91             | 2,486             | SH                | SOLE       | 2          |
| FEDERATED DEPARTMENT STORES IN | EQUITY         | 31410H101    | 8898           | 243,106           | SH                | SOLE       | 1          |
| FEDERATED INVESTORS INC        | EQUITY         | 314211103    | 3              | 105               | SH                | SOLE       | 2          |
| FEDERATED INVESTORS INC        | EQUITY         | 314211103    | 6269           | 199,031           | SH                | SOLE       | 1          |

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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| FEDEX CORP                     | EQUITY | 31428X106 | 18    | 150     | SH | DEFINED | 4 |
| FEDEX CORP                     | EQUITY | 31428X106 | 8794  | 75,253  | SH | SOLE    | 2 |
| FEDEX CORP                     | EQUITY | 31428X106 | 31783 | 271,978 | SH | SOLE    | 1 |
| FEI CO                         | EQUITY | 30241L109 | 403   | 17,770  | SH | SOLE    | 1 |
| FELCOR LODGING TRUST INC       | EQUITY | 31430F101 | 5890  | 270,940 | SH | SOLE    | 1 |
| FERRO CORP                     | EQUITY | 315405100 | 1962  | 122,937 | SH | SOLE    | 1 |
| FIDELITY BANKSHARES INC        | EQUITY | 31604Q107 | 598   | 18,783  | SH | SOLE    | 1 |
| FIDELITY NATIONAL FINANCIAL IN | EQUITY | 316326107 | 14818 | 380,436 | SH | SOLE    | 1 |
| FIDELITY NATIONAL INFORMATION  | EQUITY | 31620M106 | 2     | 52      | SH | DEFINED | 4 |
| FIDELITY NATIONAL INFORMATION  | EQUITY | 31620M106 | 5080  | 143,500 | SH | SOLE    | 2 |
| FIDELITY NATIONAL INFORMATION  | EQUITY | 31620M106 | 7260  | 205,085 | SH | SOLE    | 1 |
| FIDELITY NATIONAL TITLE GROUP  | EQUITY | 31620R105 | 21    | 1,060   | SH | SOLE    | 1 |
| FIELDSTONE INVESTMENT CORP     | EQUITY | 31659U300 | 2088  | 227,973 | SH | SOLE    | 1 |
| FIFTH THIRD BANCORP            | EQUITY | 316773100 | 25    | 690     | SH | SOLE    | 2 |
| FIFTH THIRD BANCORP            | EQUITY | 316773100 | 9417  | 254,870 | SH | SOLE    | 1 |
| FILENET CORP                   | EQUITY | 316869106 | 847   | 31,438  | SH | SOLE    | 1 |
| FINANCIAL FEDERAL CORP         | EQUITY | 317492106 | 562   | 20,204  | SH | SOLE    | 1 |
| FINANCIAL SELECT SECTOR SPDR F | EQUITY | 81369Y605 | 203   | 6,270   | SH | DEFINED | 4 |
| FINISAR CORP                   | EQUITY | 31787A101 | 555   | 169,841 | SH | SOLE    | 1 |
| FINISH LINE                    | EQUITY | 317923100 | 376   | 31,770  | SH | SOLE    | 1 |
| FIRST ACCEPTANCE CORP          | EQUITY | 318457108 | 147   | 12,480  | SH | SOLE    | 1 |
| FIRST ADVANTAGE CORP           | EQUITY | 31845F100 | 119   | 5,126   | SH | SOLE    | 1 |
| FIRST AMERICAN CORP            | EQUITY | 318522307 | 8877  | 210,011 | SH | SOLE    | 1 |
| FIRST AVENUE NETWORKS INC      | EQUITY | 31865X106 | 443   | 40,747  | SH | SOLE    | 1 |
| FIRST BANCORP/PUERTO RICO      | EQUITY | 318672102 | 487   | 52,315  | SH | SOLE    | 1 |
| FIRST BANCORP/TROY NC          | EQUITY | 318910106 | 186   | 8,837   | SH | SOLE    | 1 |
| FIRST BUSEY CORP               | EQUITY | 319383105 | 232   | 11,352  | SH | SOLE    | 1 |
| FIRST CASH FINANCIAL SERVICES  | EQUITY | 31942D107 | 526   | 26,613  | SH | SOLE    | 1 |
| FIRST CHARTER CORP             | EQUITY | 319439105 | 569   | 23,191  | SH | SOLE    | 1 |
| FIRST CITIZENS BANCSHARES INC/ | EQUITY | 31946M103 | 41    | 204     | SH | SOLE    | 1 |
| FIRST COMMONWEALTH FINANCIAL C | EQUITY | 319829107 | 669   | 52,669  | SH | SOLE    | 1 |
| FIRST COMMUNITY BANCORP INC/CA | EQUITY | 31983B101 | 853   | 14,435  | SH | SOLE    | 1 |
| FIRST COMMUNITY BANCSHARES INC | EQUITY | 31983A103 | 246   | 7,449   | SH | SOLE    | 1 |
| FIRST CONSULTING GROUP INC     | EQUITY | 31986R103 | 95    | 16,083  | SH | SOLE    | 1 |
| FIRST DATA CORP                | EQUITY | 319963104 | 2669  | 59,249  | SH | SOLE    | 2 |
| FIRST DATA CORP                | EQUITY | 319963104 | 28002 | 621,719 | SH | SOLE    | 1 |
| FIRST FINANCIAL BANCORP        | EQUITY | 320209109 | 373   | 25,029  | SH | SOLE    | 1 |
| FIRST FINANCIAL BANKSHARES INC | EQUITY | 32020R109 | 69    | 1,885   | SH | DEFINED | 4 |
| FIRST FINANCIAL BANKSHARES INC | EQUITY | 32020R109 | 565   | 15,458  | SH | SOLE    | 1 |
| FIRST FINANCIAL CORP/IN        | EQUITY | 320218100 | 298   | 9,934   | SH | SOLE    | 1 |
| FIRST FINANCIAL HOLDINGS INC   | EQUITY | 320239106 | 287   | 8,972   | SH | SOLE    | 1 |
| FIRST HORIZON NATIONAL CORP    | EQUITY | 320517105 | 6     | 153     | SH | SOLE    | 2 |
| FIRST HORIZON NATIONAL CORP    | EQUITY | 320517105 | 54    | 1,350   | SH | DEFINED | 4 |
| FIRST HORIZON NATIONAL CORP    | EQUITY | 320517105 | 9865  | 245,388 | SH | SOLE    | 1 |
| FIRST INDIANA CORP             | EQUITY | 32054R108 | 248   | 9,511   | SH | SOLE    | 1 |
| FIRST INDUSTRIAL REALTY TRUST  | EQUITY | 32054K103 | 1267  | 33,393  | SH | SOLE    | 1 |
| FIRST MARBLEHEAD CORP/THE      | EQUITY | 320771108 | 39    | 689     | SH | SOLE    | 1 |
| FIRST MARBLEHEAD CORP/THE      | EQUITY | 320771108 | 3701  | 65,000  | SH | SOLE    | 2 |
| FIRST MERCHANTS CORP           | EQUITY | 320817109 | 335   | 13,760  | SH | SOLE    | 1 |

| ISSUER NAME                   | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|-------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| FIRST MIDWEST BANCORP INC/IL  | EQUITY         | 320867104    | 1380           | 37,215            | SH                | SOLE       | 1          |
| FIRST NIAGARA FINANCIAL GROUP | EQUITY         | 33582V108    | 4502           | 321,118           | SH                | SOLE       | 1          |



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|                                |           |           |       |           |     |         |   |
|--------------------------------|-----------|-----------|-------|-----------|-----|---------|---|
| FIRST OAK BROOK BANCSHARES INC | EQUITY    | 335847208 | 181   | 4,897     | SH  | SOLE    | 1 |
| FIRST PLACE FINANCIAL CORP/OH  | EQUITY    | 33610T109 | 260   | 11,293    | SH  | SOLE    | 1 |
| FIRST POTOMAC REALTY TRUST     | EQUITY    | 33610F109 | 456   | 15,294    | SH  | SOLE    | 1 |
| FIRST REGIONAL BANCORP/LOS ANG | EQUITY    | 33615C101 | 179   | 2,029     | SH  | SOLE    | 1 |
| FIRST REPUBLIC BANK/SAN FRANCI | EQUITY    | 336158100 | 740   | 16,167    | SH  | SOLE    | 1 |
| FIRST SOUTH BANCORP INC/WASHIN | EQUITY    | 33646W100 | 208   | 6,076     | SH  | SOLE    | 1 |
| FIRST STATE BANCORPORATION/NM  | EQUITY    | 336453105 | 312   | 13,115    | SH  | SOLE    | 1 |
| FIRSTENERGY CORP               | EQUITY    | 337932107 | 22    | 409       | SH  | SOLE    | 2 |
| FIRSTENERGY CORP               | EQUITY    | 337932107 | 486   | 8,962     | SH  | DEFINED | 4 |
| FIRSTENERGY CORP               | EQUITY    | 337932107 | 7860  | 144,999   | SH  | SOLE    | 1 |
| FIRSTFED FINANCIAL CORP        | EQUITY    | 337907109 | 1395  | 24,188    | SH  | SOLE    | 1 |
| FIRSTMERIT CORP                | EQUITY    | 337915102 | 5581  | 266,517   | SH  | SOLE    | 1 |
| FISERV INC                     | EQUITY    | 337738108 | 10    | 218       | SH  | SOLE    | 2 |
| FISERV INC                     | EQUITY    | 337738108 | 4244  | 93,569    | SH  | SOLE    | 1 |
| FISHER COMMUNICATIONS INC      | EQUITY    | 337756209 | 239   | 5,680     | SH  | SOLE    | 1 |
| FISHER SCIENTIFIC INTERNATIONA | EQUITY    | 338032204 | 7     | 100       | SH  | DEFINED | 4 |
| FISHER SCIENTIFIC INTERNATIONA | EQUITY    | 338032204 | 4211  | 57,651    | SH  | SOLE    | 1 |
| FISHER SCIENTIFIC INTERNATIONA | EQUITY    | 338032204 | 14190 | 194,254   | SH  | SOLE    | 2 |
| FISHER SCIENTIFIC INTL         | CORP BOND | 338032AW5 | 2     | 1,000     | PRN | DEFINED | 4 |
| FISHER SCIENTIFIC INTL         | CORP BOND | 338032AX3 | 1105  | 1,000,000 | PRN | SOLE    | 1 |
| FIVE STAR QUALITY CARE INC     | EQUITY    | 33832D106 | 261   | 23,548    | SH  | SOLE    | 1 |
| FLAG FINANCIAL CORP            | EQUITY    | 33832H107 | 8     | 400       | SH  | DEFINED | 4 |
| FLAG FINANCIAL CORP            | EQUITY    | 33832H107 | 184   | 10,493    | SH  | SOLE    | 1 |
| FLAGSTAR BANCORP INC           | EQUITY    | 337930101 | 483   | 30,274    | SH  | SOLE    | 1 |
| FLAHERTY & CRUMRINE PREFERRED  | EQUITY    | 33848E106 | 12    | 1,091     | SH  | DEFINED | 4 |
| FLAHERTY & CRUMRINE PREFERRED  | EQUITY    | 338480106 | 810   | 53,309    | SH  | DEFINED | 4 |
| FLANDERS CORP                  | EQUITY    | 338494107 | 96    | 9,550     | SH  | SOLE    | 1 |
| FLEETWOOD ENTERPRISES INC      | EQUITY    | 339099103 | 359   | 47,585    | SH  | SOLE    | 1 |
| FLIR SYSTEMS INC               | EQUITY    | 302445101 | 97    | 4,399     | SH  | DEFINED | 4 |
| FLIR SYSTEMS INC               | EQUITY    | 302445101 | 1181  | 51,574    | SH  | SOLE    | 1 |
| FLORIDA EAST COAST INDUSTRIES  | EQUITY    | 340632108 | 6     | 115       | SH  | DEFINED | 4 |
| FLORIDA EAST COAST INDUSTRIES  | EQUITY    | 340632108 | 1300  | 24,840    | SH  | SOLE    | 1 |
| FLORIDA ROCK INDUSTRIES INC    | EQUITY    | 341140101 | 5090  | 102,481   | SH  | SOLE    | 1 |
| FLOW INTERNATIONAL CORP        | EQUITY    | 343468104 | 1080  | 76,793    | SH  | SOLE    | 1 |
| FLOWERS FOODS INC              | EQUITY    | 343498101 | 2383  | 83,221    | SH  | SOLE    | 1 |
| FLOWSERVE CORP                 | EQUITY    | 34354P105 | 6960  | 122,322   | SH  | SOLE    | 1 |
| FLUOR CORP                     | EQUITY    | 343412102 | 484   | 5,209     | SH  | SOLE    | 2 |
| FLUOR CORP                     | EQUITY    | 343412102 | 6172  | 66,414    | SH  | SOLE    | 1 |
| FLUSHING FINANCIAL CORP        | EQUITY    | 343873105 | 228   | 12,699    | SH  | SOLE    | 1 |
| FMC CORP                       | EQUITY    | 302491303 | 5481  | 85,128    | SH  | SOLE    | 1 |
| FMC TECHNOLOGIES INC           | EQUITY    | 30249U101 | 81    | 1,200     | SH  | DEFINED | 4 |
| FMC TECHNOLOGIES INC           | EQUITY    | 30249U101 | 8068  | 119,600   | SH  | SOLE    | 3 |
| FMC TECHNOLOGIES INC           | EQUITY    | 30249U101 | 9994  | 148,141   | SH  | SOLE    | 1 |
| FNB CORP/PA                    | EQUITY    | 302520101 | 677   | 42,905    | SH  | SOLE    | 1 |
| FNB CORP/VA                    | EQUITY    | 302930102 | 203   | 5,473     | SH  | SOLE    | 1 |
| FOOT LOCKER INC                | EQUITY    | 344849104 | 2743  | 112,000   | SH  | SOLE    | 2 |
| FOOT LOCKER INC                | EQUITY    | 344849104 | 8280  | 338,082   | SH  | SOLE    | 1 |
| FORD MOTOR CO                  | EQUITY    | 345370860 | 1     | 145       | SH  | DEFINED | 4 |
| FORD MOTOR CO                  | EQUITY    | 345370860 | 16    | 2,326     | SH  | SOLE    | 2 |
| FORD MOTOR CO                  | EQUITY    | 345370860 | 8003  | 1,154,887 | SH  | SOLE    | 1 |
| FORDING CANADIAN COAL TRUST    | EQUITY    | 345425102 | 893   | 28,158    | SH  | DEFINED | 4 |
| FOREST CITY ENTERPRISES INC    | EQUITY    | 345550107 | 79    | 1,588     | SH  | SOLE    | 1 |
| FOREST LABORATORIES INC        | EQUITY    | 345838106 | 16    | 404       | SH  | SOLE    | 2 |
| FOREST LABORATORIES INC        | EQUITY    | 345838106 | 7768  | 200,771   | SH  | SOLE    | 1 |
| FOREST OIL CORP                | EQUITY    | 346091705 | 3988  | 120,264   | SH  | SOLE    | 1 |
| FOREST OIL CORP                | EQUITY    | 346091705 | 8277  | 249,600   | SH  | SOLE    | 2 |
| FORMFACTOR INC                 | EQUITY    | 346375108 | 384   | 8,600     | SH  | SOLE    | 2 |
| FORMFACTOR INC                 | EQUITY    | 346375108 | 1524  | 34,154    | SH  | SOLE    | 1 |
| FORRESTER RESEARCH INC         | EQUITY    | 346563109 | 290   | 10,353    | SH  | SOLE    | 1 |
| FORTUNE BRANDS INC             | EQUITY    | 349631101 | 13    | 182       | SH  | SOLE    | 2 |
| FORTUNE BRANDS INC             | EQUITY    | 349631101 | 23    | 323       | SH  | DEFINED | 4 |
| FORTUNE BRANDS INC             | EQUITY    | 349631101 | 4873  | 68,618    | SH  | SOLE    | 1 |

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|                  |        |           |     |        |    |      |   |
|------------------|--------|-----------|-----|--------|----|------|---|
| FORWARD AIR CORP | EQUITY | 349853101 | 228 | 5,600  | SH | SOLE | 2 |
| FORWARD AIR CORP | EQUITY | 349853101 | 957 | 23,489 | SH | SOLE | 1 |
| FOSSIL INC       | EQUITY | 349882100 | 582 | 32,328 | SH | SOLE | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|--------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| FOUNDATION COAL HOLDINGS INC   | EQUITY         | 35039W100    | 3349           | 71,355            | SH                           | SOLE       | 1 |
| FOUNDRY NETWORKS INC           | EQUITY         | 35063R100    | 1159           | 108,698           | SH                           | SOLE       | 1 |
| FOUR SEASONS HOTELS INC        | EQUITY         | 35100E104    | 12             | 200               | SH                           | OTHER      | 1 |
| FOXHOLLOW TECHNOLOGIES INC     | EQUITY         | 35166A103    | 380            | 13,916            | SH                           | SOLE       | 1 |
| FPIC INSURANCE GROUP INC       | EQUITY         | 302563101    | 302            | 7,793             | SH                           | SOLE       | 1 |
| FPL GROUP INC                  | EQUITY         | 302571104    | 21             | 501               | SH                           | SOLE       | 2 |
| FPL GROUP INC                  | EQUITY         | 302571104    | 7355           | 177,741           | SH                           | SOLE       | 1 |
| FRANKLIN BANK CORP/HOUSTON TX  | EQUITY         | 352451108    | 353            | 17,466            | SH                           | SOLE       | 1 |
| FRANKLIN ELECTRIC CO INC       | EQUITY         | 353514102    | 873            | 16,896            | SH                           | SOLE       | 1 |
| FRANKLIN RESOURCES INC         | EQUITY         | 354613101    | 16             | 190               | SH                           | SOLE       | 2 |
| FRANKLIN RESOURCES INC         | EQUITY         | 354613101    | 5847           | 67,350            | SH                           | SOLE       | 1 |
| FRANKLIN STREET PROPERTIES COR | EQUITY         | 35471R106    | 724            | 36,805            | SH                           | SOLE       | 1 |
| FREDDIE MAC                    | EQUITY         | 313400301    | 6              | 100               | SH                           | DEFINED    | 4 |
| FREDDIE MAC                    | EQUITY         | 313400301    | 16987          | 297,957           | SH                           | SOLE       | 2 |
| FREDDIE MAC                    | EQUITY         | 313400301    | 39213          | 687,832           | SH                           | SOLE       | 1 |
| FRED'S INC                     | EQUITY         | 356108100    | 398            | 29,777            | SH                           | SOLE       | 1 |
| FREEMONT-MCMORAN COPPER & GOLD | EQUITY         | 35671D857    | 13             | 234               | SH                           | SOLE       | 2 |
| FREEMONT-MCMORAN COPPER & GOLD | EQUITY         | 35671D857    | 4067           | 73,400            | SH                           | SOLE       | 3 |
| FREEMONT-MCMORAN COPPER & GOLD | EQUITY         | 35671D857    | 10153          | 183,237           | SH                           | SOLE       | 1 |
| FREESCALE SEMICONDUCTOR INC    | EQUITY         | 35687M206    | 15             | 503               | SH                           | SOLE       | 2 |
| FREESCALE SEMICONDUCTOR INC    | EQUITY         | 35687M206    | 24             | 832               | SH                           | DEFINED    | 4 |
| FREESCALE SEMICONDUCTOR INC    | EQUITY         | 35687M206    | 3719           | 126,500           | SH                           | SOLE       | 3 |
| FREESCALE SEMICONDUCTOR INC    | EQUITY         | 35687M206    | 9892           | 336,455           | SH                           | SOLE       | 1 |
| FREIGHTCAR AMERICA INC         | EQUITY         | 357023100    | 521            | 9,379             | SH                           | SOLE       | 1 |
| FREMONT GENERAL CORP           | EQUITY         | 357288109    | 2090           | 112,603           | SH                           | SOLE       | 1 |
| FRIEDMAN BILLINGS RAMSEY GROUP | EQUITY         | 358434108    | 9              | 800               | SH                           | DEFINED    | 4 |
| FRIEDMAN BILLINGS RAMSEY GROUP | EQUITY         | 358434108    | 1202           | 109,593           | SH                           | SOLE       | 1 |
| FRONTIER AIRLINES HOLDINGS INC | EQUITY         | 359059102    | 195            | 27,002            | SH                           | SOLE       | 1 |
| FRONTIER FINANCIAL CORP        | EQUITY         | 35907K105    | 673            | 19,787            | SH                           | SOLE       | 1 |
| FRONTIER OIL CORP              | EQUITY         | 35914P105    | 102            | 3,151             | SH                           | SOLE       | 1 |
| FRONTIER OIL CORP              | EQUITY         | 35914P105    | 5553           | 171,400           | SH                           | SOLE       | 2 |
| FRONTLINE LTD                  | EQUITY         | G3682E127    | 9              | 245               | SH                           | DEFINED    | 4 |
| FTD GROUP INC                  | EQUITY         | 30267U108    | 129            | 9,581             | SH                           | SOLE       | 1 |
| FTI CONSULTING INC             | EQUITY         | 302941109    | 798            | 29,822            | SH                           | SOLE       | 1 |
| FUELCELL ENERGY INC            | EQUITY         | 35952H106    | 380            | 39,634            | SH                           | SOLE       | 1 |
| FULTON FINANCIAL CORP          | EQUITY         | 360271100    | 94             | 5,895             | SH                           | SOLE       | 1 |
| FURNITURE BRANDS INTERNATIONAL | EQUITY         | 360921100    | 2890           | 138,657           | SH                           | SOLE       | 1 |
| G&K SERVICES INC               | EQUITY         | 361268105    | 544            | 15,871            | SH                           | SOLE       | 1 |
| GABELLI EQUITY TRUST INC       | EQUITY         | 362397101    | 406            | 49,453            | SH                           | DEFINED    | 4 |
| GAIAM INC                      | EQUITY         | 36268Q103    | 169            | 12,086            | SH                           | SOLE       | 1 |
| GAMCO INVESTORS INC            | EQUITY         | 361438104    | 155            | 4,207             | SH                           | SOLE       | 1 |
| GAMESTOP CORP                  | EQUITY         | 36467W109    | 5400           | 128,580           | SH                           | SOLE       | 1 |
| GANNETT CO INC                 | EQUITY         | 364730101    | 3239           | 57,917            | SH                           | SOLE       | 2 |
| GANNETT CO INC                 | EQUITY         | 364730101    | 11432          | 204,392           | SH                           | SOLE       | 1 |
| GAP INC/THE                    | EQUITY         | 364760108    | 12             | 682               | SH                           | SOLE       | 2 |
| GAP INC/THE                    | EQUITY         | 364760108    | 48             | 2,777             | SH                           | DEFINED    | 4 |
| GAP INC/THE                    | EQUITY         | 364760108    | 12359          | 710,292           | SH                           | SOLE       | 1 |
| GARDNER DENVER INC             | EQUITY         | 365558105    | 35             | 920               | SH                           | DEFINED    | 4 |

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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| GARDNER DENVER INC             | EQUITY | 365558105 | 45    | 1,180   | SH | SOLE    | 1 |
| GARMIN LTD                     | EQUITY | G37260109 | 99    | 943     | SH | DEFINED | 4 |
| GARTNER INC                    | EQUITY | 366651107 | 2374  | 167,217 | SH | SOLE    | 1 |
| GASCO ENERGY INC               | EQUITY | 367220100 | 238   | 54,782  | SH | SOLE    | 1 |
| GATEWAY INC                    | EQUITY | 367626108 | 622   | 327,563 | SH | SOLE    | 1 |
| GATX CORP                      | EQUITY | 361448103 | 332   | 7,800   | SH | SOLE    | 2 |
| GATX CORP                      | EQUITY | 361448103 | 4686  | 110,258 | SH | SOLE    | 1 |
| GAYLORD ENTERTAINMENT CO       | EQUITY | 367905106 | 1323  | 30,310  | SH | SOLE    | 1 |
| GAYLORD ENTERTAINMENT CO       | EQUITY | 367905106 | 6319  | 144,800 | SH | SOLE    | 2 |
| GB&T BANCSHARES INC            | EQUITY | 361462104 | 210   | 9,656   | SH | SOLE    | 1 |
| GEHL CO                        | EQUITY | 368483103 | 147   | 5,740   | SH | DEFINED | 4 |
| GEHL CO                        | EQUITY | 368483103 | 200   | 7,825   | SH | SOLE    | 1 |
| GEMSTAR-TV GUIDE INTERNATIONAL | EQUITY | 36866W106 | 651   | 185,061 | SH | SOLE    | 1 |
| GENCORP INC                    | EQUITY | 368682100 | 661   | 41,259  | SH | SOLE    | 1 |
| GENENTECH INC                  | EQUITY | 368710406 | 12333 | 150,770 | SH | SOLE    | 1 |
| GENENTECH INC                  | EQUITY | 368710406 | 43618 | 533,231 | SH | SOLE    | 2 |
| GENERAL CABLE CORP             | EQUITY | 369300108 | 1320  | 37,711  | SH | SOLE    | 1 |
| GENERAL COMMUNICATION INC      | EQUITY | 369385109 | 491   | 39,889  | SH | SOLE    | 1 |
| GENERAL DYNAMICS CORP          | EQUITY | 369550108 | 48    | 740     | SH | DEFINED | 4 |

| ISSUER NAME                   | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|-------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| GENERAL DYNAMICS CORP         | EQUITY         | 369550108    | 28007          | 427,848           | SH                | SOLE       | 2          |
| GENERAL DYNAMICS CORP         | EQUITY         | 369550108    | 41456          | 633,301           | SH                | SOLE       | 1          |
| GENERAL ELECTRIC CO           | EQUITY         | 369604103    | 1070           | 32,476            | SH                | DEFINED    | 4          |
| GENERAL ELECTRIC CO           | EQUITY         | 369604103    | 45491          | 1,380,189         | SH                | SOLE       | 2          |
| GENERAL ELECTRIC CO           | EQUITY         | 369604103    | 310498         | 9,420,287         | SH                | SOLE       | 1          |
| GENERAL GROWTH PROPERTIES INC | EQUITY         | 370021107    | 6927           | 153,729           | SH                | SOLE       | 1          |
| GENERAL MILLS INC             | EQUITY         | 370334104    | 4176           | 80,841            | SH                | SOLE       | 2          |
| GENERAL MILLS INC             | EQUITY         | 370334104    | 39115          | 757,153           | SH                | SOLE       | 1          |
| GENERAL MOTORS CORP           | EQUITY         | 370442105    | 1              | 40                | SH                | DEFINED    | 4          |
| GENERAL MOTORS CORP           | EQUITY         | 370442105    | 4635           | 155,585           | SH                | SOLE       | 2          |
| GENERAL MOTORS CORP           | EQUITY         | 370442105    | 7405           | 248,561           | SH                | SOLE       | 1          |
| GENESCO INC                   | EQUITY         | 371532102    | 588            | 17,374            | SH                | SOLE       | 1          |
| GENESE & WYOMING INC          | EQUITY         | 371559105    | 1762           | 49,674            | SH                | SOLE       | 1          |
| GENESIS HEALTHCARE CORP       | EQUITY         | 37184D101    | 2169           | 45,799            | SH                | SOLE       | 1          |
| GENESIS HEALTHCARE CORP       | EQUITY         | 37184D101    | 7807           | 164,800           | SH                | SOLE       | 3          |
| GENESIS MICROCHIP INC         | EQUITY         | 37184C103    | 306            | 26,470            | SH                | SOLE       | 1          |
| GENITOPE CORP                 | EQUITY         | 37229P507    | 124            | 19,592            | SH                | SOLE       | 1          |
| GENLYTE GROUP INC             | EQUITY         | 372302109    | 232            | 3,200             | SH                | SOLE       | 2          |
| GENLYTE GROUP INC             | EQUITY         | 372302109    | 2050           | 28,309            | SH                | SOLE       | 1          |
| GENOMIC HEALTH INC            | EQUITY         | 37244C101    | 109            | 9,281             | SH                | SOLE       | 1          |
| GEN-PROBE INC                 | EQUITY         | 36866T103    | 6028           | 111,663           | SH                | SOLE       | 1          |
| GENTA INC                     | EQUITY         | 37245M207    | 164            | 99,731            | SH                | SOLE       | 1          |
| GENTEK INC                    | EQUITY         | 37245X203    | 205            | 7,626             | SH                | SOLE       | 1          |
| GENTEX CORP                   | EQUITY         | 371901109    | 4665           | 333,233           | SH                | SOLE       | 1          |
| GENTIVA HEALTH SERVICES INC   | EQUITY         | 37247A102    | 322            | 20,073            | SH                | SOLE       | 1          |
| GENUINE PARTS CO              | EQUITY         | 372460105    | 2974           | 71,378            | SH                | SOLE       | 2          |
| GENUINE PARTS CO              | EQUITY         | 372460105    | 3410           | 81,849            | SH                | SOLE       | 1          |
| GENWORTH FINANCIAL INC        | EQUITY         | 37247D106    | 3              | 80                | SH                | DEFINED    | 4          |
| GENWORTH FINANCIAL INC        | EQUITY         | 37247D106    | 16             | 452               | SH                | SOLE       | 2          |
| GENWORTH FINANCIAL INC        | EQUITY         | 37247D106    | 12416          | 356,373           | SH                | SOLE       | 1          |
| GENZYME CORP                  | EQUITY         | 372917104    | 8111           | 132,853           | SH                | SOLE       | 1          |
| GENZYME CORP                  | EQUITY         | 372917104    | 21754          | 356,323           | SH                | SOLE       | 2          |

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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| GEO GROUP INC/THE              | EQUITY | 36159R103 | 339   | 9,678     | SH | SOLE    | 1 |
| GEOGLOBAL RESOURCES INC        | EQUITY | 37249T109 | 109   | 22,354    | SH | SOLE    | 1 |
| GEORGIA GULF CORP              | EQUITY | 373200203 | 638   | 25,519    | SH | SOLE    | 1 |
| GERBER SCIENTIFIC INC          | EQUITY | 373730100 | 219   | 16,842    | SH | SOLE    | 1 |
| GERDAU SA                      | EQUITY | 373737105 | 24    | 1,610     | SH | DEFINED | 4 |
| GERON CORP                     | EQUITY | 374163103 | 339   | 49,180    | SH | SOLE    | 1 |
| GETTY IMAGES INC               | EQUITY | 374276103 | 74    | 1,171     | SH | SOLE    | 1 |
| GETTY IMAGES INC               | EQUITY | 374276103 | 6402  | 100,800   | SH | SOLE    | 2 |
| GETTY REALTY CORP              | EQUITY | 374297109 | 372   | 13,094    | SH | SOLE    | 1 |
| GEVITY HR INC                  | EQUITY | 374393106 | 519   | 19,562    | SH | SOLE    | 1 |
| GFI GROUP INC                  | EQUITY | 361652209 | 480   | 8,898     | SH | SOLE    | 1 |
| GIANT INDUSTRIES INC           | EQUITY | 374508109 | 727   | 10,924    | SH | SOLE    | 1 |
| GIBRALTAR INDUSTRIES INC       | EQUITY | 374689107 | 524   | 18,066    | SH | SOLE    | 1 |
| GILDAN ACTIVEWEAR INC          | EQUITY | 375916103 | 33    | 688       | SH | OTHER   | 1 |
| GILEAD SCIENCES INC            | EQUITY | 375558103 | 802   | 13,564    | SH | SOLE    | 2 |
| GILEAD SCIENCES INC            | EQUITY | 375558103 | 87459 | 1,478,395 | SH | SOLE    | 1 |
| GLACIER BANCORP INC            | EQUITY | 37637Q105 | 788   | 26,926    | SH | SOLE    | 1 |
| GLADSTONE CAPITAL CORP         | EQUITY | 376535100 | 180   | 8,438     | SH | SOLE    | 1 |
| GLADSTONE INVESTMENT CORP      | EQUITY | 376546107 | 147   | 9,785     | SH | SOLE    | 1 |
| GLAMIS GOLD LTD                | EQUITY | 376775102 | 2507  | 66,056    | SH | OTHER   | 1 |
| GLATFELTER                     | EQUITY | 377316104 | 2037  | 128,364   | SH | SOLE    | 1 |
| GLAXOSMITHKLINE PLC            | EQUITY | 37733W105 | 14    | 250       | SH | DEFINED | 4 |
| GLAXOSMITHKLINE PLC            | EQUITY | 37733W105 | 525   | 9,400     | SH | SOLE    | 2 |
| GLOBAL CASH ACCESS HOLDINGS IN | EQUITY | 378967103 | 888   | 56,839    | SH | SOLE    | 1 |
| GLOBAL IMAGING SYSTEMS INC     | EQUITY | 37934A100 | 223   | 5,400     | SH | SOLE    | 2 |
| GLOBAL IMAGING SYSTEMS INC     | EQUITY | 37934A100 | 718   | 17,402    | SH | SOLE    | 1 |
| GLOBAL INDUSTRIES LTD          | EQUITY | 379336100 | 33    | 1,990     | SH | SOLE    | 1 |
| GLOBAL PAYMENTS INC            | EQUITY | 37940X102 | 655   | 13,500    | SH | SOLE    | 2 |
| GLOBAL PAYMENTS INC            | EQUITY | 37940X102 | 1555  | 32,020    | SH | SOLE    | 1 |
| GLOBAL SIGNAL INC              | EQUITY | 37944Q103 | 18    | 385       | SH | SOLE    | 1 |
| GLOBAL SIGNAL INC              | EQUITY | 37944Q103 | 5836  | 126,000   | SH | SOLE    | 2 |
| GLOBAL SOURCES LTD             | EQUITY | G39300101 | 93    | 9,600     | SH | SOLE    | 2 |
| GLOBALSANTAFE CORP             | EQUITY | G3930E101 | 191   | 3,300     | SH | SOLE    | 2 |

| ISSUER NAME                   | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|-------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| GMH COMMUNITIES TRUST         | EQUITY         | 36188G102    | 390            | 29,620            | SH                | SOLE       | 1          |
| GMX RESOURCES INC             | EQUITY         | 38011M108    | 185            | 5,995             | SH                | SOLE       | 1          |
| GOLD KIST INC                 | EQUITY         | 380614107    | 509            | 38,079            | SH                | SOLE       | 1          |
| GOLDCORP INC                  | EQUITY         | 380956409    | 1872           | 62,039            | SH                | OTHER      | 1          |
| GOLDEN TELECOM INC            | EQUITY         | 38122G107    | 784            | 30,913            | SH                | SOLE       | 1          |
| GOLDEN WEST FINANCIAL CORP    | EQUITY         | 381317106    | 24             | 318               | SH                | SOLE       | 2          |
| GOLDEN WEST FINANCIAL CORP    | EQUITY         | 381317106    | 8318           | 112,098           | SH                | SOLE       | 1          |
| GOLDMAN SACHS GROUP INC       | EQUITY         | 38141G104    | 1              | 9                 | SH                | DEFINED    | 4          |
| GOLDMAN SACHS GROUP INC       | EQUITY         | 38141G104    | 27825          | 184,969           | SH                | SOLE       | 2          |
| GOLDMAN SACHS GROUP INC       | EQUITY         | 38141G104    | 30159          | 200,486           | SH                | SOLE       | 1          |
| GOODMAN GLOBAL INC            | EQUITY         | 38239A100    | 267            | 17,580            | SH                | SOLE       | 1          |
| GOODRICH CORP                 | EQUITY         | 382388106    | 2              | 41                | SH                | DEFINED    | 4          |
| GOODRICH CORP                 | EQUITY         | 382388106    | 2313           | 57,415            | SH                | SOLE       | 1          |
| GOODRICH CORP                 | EQUITY         | 382388106    | 11916          | 295,754           | SH                | SOLE       | 2          |
| GOODRICH PETROLEUM CORP       | EQUITY         | 382410405    | 265            | 9,320             | SH                | SOLE       | 1          |
| GOODYEAR TIRE & RUBBER CO/THE | EQUITY         | 382550101    | 2              | 220               | SH                | SOLE       | 2          |
| GOODYEAR TIRE & RUBBER CO/THE | EQUITY         | 382550101    | 1572           | 141,625           | SH                | SOLE       | 1          |
| GOOGLE INC                    | EQUITY         | 38259P508    | 10             | 24                | SH                | DEFINED    | 4          |

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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| GOOGLE INC                     | EQUITY | 38259P508 | 3672  | 8,756   | SH | SOLE    | 2 |
| GOOGLE INC                     | EQUITY | 38259P508 | 50444 | 120,296 | SH | SOLE    | 1 |
| GORMAN-RUPP CO/THE             | EQUITY | 383082104 | 181   | 6,816   | SH | SOLE    | 1 |
| GRACO INC                      | EQUITY | 384109104 | 6816  | 148,243 | SH | SOLE    | 1 |
| GRAFTECH INTERNATIONAL LTD     | EQUITY | 384313102 | 426   | 73,449  | SH | SOLE    | 1 |
| GRAMERCY CAPITAL CORP/NEW YORK | EQUITY | 384871109 | 1824  | 70,431  | SH | SOLE    | 1 |
| GRANITE CONSTRUCTION INC       | EQUITY | 387328107 | 4375  | 96,646  | SH | SOLE    | 1 |
| GRANT PRIDECO INC              | EQUITY | 38821G101 | 3     | 63      | SH | DEFINED | 4 |
| GRANT PRIDECO INC              | EQUITY | 38821G101 | 2797  | 62,500  | SH | SOLE    | 3 |
| GRANT PRIDECO INC              | EQUITY | 38821G101 | 21334 | 476,735 | SH | SOLE    | 1 |
| GRAPHIC PACKAGING CORP         | EQUITY | 388688103 | 214   | 56,482  | SH | SOLE    | 1 |
| GRAY TELEVISION INC            | EQUITY | 389375106 | 185   | 31,991  | SH | SOLE    | 1 |
| GREAT AMERICAN FINANCIAL RESOU | EQUITY | 389915109 | 138   | 6,576   | SH | SOLE    | 1 |
| GREAT ATLANTIC & PACIFIC TEA C | EQUITY | 390064103 | 327   | 14,373  | SH | SOLE    | 1 |
| GREAT PLAINS ENERGY INC        | EQUITY | 391164100 | 4823  | 173,099 | SH | SOLE    | 1 |
| GREAT SOUTHERN BANCORP INC     | EQUITY | 390905107 | 239   | 7,820   | SH | SOLE    | 1 |
| GREAT WOLF RESORTS INC         | EQUITY | 391523107 | 240   | 19,999  | SH | SOLE    | 1 |
| GREATBATCH INC                 | EQUITY | 39153L106 | 224   | 9,500   | SH | SOLE    | 2 |
| GREATBATCH INC                 | EQUITY | 39153L106 | 537   | 22,772  | SH | SOLE    | 1 |
| GREATER BAY BANCORP            | EQUITY | 391648102 | 4185  | 145,571 | SH | SOLE    | 1 |
| GREEN MOUNTAIN COFFEE ROASTERS | EQUITY | 393122106 | 143   | 3,558   | SH | SOLE    | 1 |
| GREENBRIER COS INC             | EQUITY | 393657101 | 331   | 10,096  | SH | SOLE    | 1 |
| GREENE COUNTY BANCSHARES INC   | EQUITY | 394361208 | 201   | 6,477   | SH | SOLE    | 1 |
| GREENHILL & CO INC             | EQUITY | 395259104 | 340   | 5,600   | SH | SOLE    | 2 |
| GREENHILL & CO INC             | EQUITY | 395259104 | 799   | 13,147  | SH | SOLE    | 1 |
| GREIF INC                      | EQUITY | 397624107 | 922   | 12,296  | SH | SOLE    | 1 |
| GREY WOLF INC                  | EQUITY | 397888108 | 1117  | 145,085 | SH | SOLE    | 1 |
| GRIFFON CORP                   | EQUITY | 398433102 | 580   | 22,205  | SH | SOLE    | 1 |
| GROUP 1 AUTOMOTIVE INC         | EQUITY | 398905109 | 852   | 15,131  | SH | DEFINED | 4 |
| GROUP 1 AUTOMOTIVE INC         | EQUITY | 398905109 | 2008  | 35,632  | SH | SOLE    | 1 |
| GRUPO TELEVISIA SA             | EQUITY | 40049J206 | 502   | 26,000  | SH | DEFINED | 4 |
| GSI COMMERCE INC               | EQUITY | 36238G102 | 395   | 29,206  | SH | SOLE    | 1 |
| GTECH HOLDINGS CORP            | EQUITY | 400518106 | 10110 | 290,671 | SH | SOLE    | 1 |
| GTX INC                        | EQUITY | 40052B108 | 85    | 9,343   | SH | SOLE    | 1 |
| GUESS ? INC                    | EQUITY | 401617105 | 330   | 7,900   | SH | SOLE    | 2 |
| GUESS ? INC                    | EQUITY | 401617105 | 1876  | 44,927  | SH | SOLE    | 1 |
| GUITAR CENTER INC              | EQUITY | 402040109 | 872   | 19,598  | SH | SOLE    | 1 |
| GUITAR CENTER INC              | EQUITY | 402040109 | 10797 | 242,800 | SH | SOLE    | 2 |
| GULF ISLAND FABRICATION INC    | EQUITY | 402307102 | 180   | 8,996   | SH | SOLE    | 1 |
| GULFMARK OFFSHORE INC          | EQUITY | 402629109 | 307   | 11,869  | SH | SOLE    | 1 |
| GULFPORT ENERGY CORP           | EQUITY | 402635304 | 106   | 9,594   | SH | SOLE    | 1 |
| GYMBOREE CORP                  | EQUITY | 403777105 | 866   | 24,926  | SH | DEFINED | 4 |
| GYMBOREE CORP                  | EQUITY | 403777105 | 2511  | 72,224  | SH | SOLE    | 1 |
| H&E EQUIPMENT SERVICES INC     | EQUITY | 404030108 | 18    | 600     | SH | DEFINED | 4 |
| H&E EQUIPMENT SERVICES INC     | EQUITY | 404030108 | 252   | 8,549   | SH | SOLE    | 1 |
| H&Q HEALTHCARE INVESTORS       | EQUITY | 404052102 | 258   | 15,202  | SH | DEFINED | 4 |
| H&R BLOCK INC                  | EQUITY | 093671105 | 10    | 407     | SH | SOLE    | 2 |
| H&R BLOCK INC                  | EQUITY | 093671105 | 3608  | 151,221 | SH | SOLE    | 1 |
| HAEMONETICS CORP/MASS          | EQUITY | 405024100 | 1197  | 25,746  | SH | SOLE    | 1 |

| ISSUER NAME              | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| HAEMONETICS CORP/MASS    | EQUITY         | 405024100    | 12227          | 262,900           | SH                | SOLE       | 2          |
| HAIN CELESTIAL GROUP INC | EQUITY         | 405217100    | 597            | 23,167            | SH                | SOLE       | 1          |

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|                                |           |           |       |           |     |         |   |
|--------------------------------|-----------|-----------|-------|-----------|-----|---------|---|
| HALLIBURTON CO                 | EQUITY    | 406216101 | 28    | 379       | SH  | DEFINED | 4 |
| HALLIBURTON CO                 | EQUITY    | 406216101 | 1843  | 24,840    | SH  | SOLE    | 2 |
| HALLIBURTON CO                 | EQUITY    | 406216101 | 21771 | 293,370   | SH  | SOLE    | 1 |
| HALLIBURTON COMPANY            | CORP BOND | 406216AM3 | 6     | 3,000     | PRN | DEFINED | 4 |
| HALLIBURTON COMPANY            | CORP BOND | 406216AM3 | 2256  | 1,125,000 | PRN | SOLE    | 1 |
| HANA BIOSCIENCES INC           | EQUITY    | 40963P105 | 194   | 21,418    | SH  | SOLE    | 1 |
| HANCOCK HOLDING CO             | EQUITY    | 410120109 | 1129  | 20,156    | SH  | SOLE    | 1 |
| HANDLEMAN CO                   | EQUITY    | 410252100 | 2     | 200       | SH  | DEFINED | 4 |
| HANMI FINANCIAL CORP           | EQUITY    | 410495105 | 885   | 45,538    | SH  | SOLE    | 1 |
| HANOVER COMPRESSOR CO          | EQUITY    | 410768105 | 5138  | 273,584   | SH  | SOLE    | 1 |
| HANOVER INSURANCE GROUP INC/TH | EQUITY    | 410867105 | 5240  | 110,414   | SH  | SOLE    | 1 |
| HANSEN NATURAL CORP            | EQUITY    | 411310105 | 65    | 344       | SH  | SOLE    | 1 |
| HANSEN NATURAL CORP            | EQUITY    | 411310105 | 533   | 2,800     | SH  | SOLE    | 2 |
| HANSEN NATURAL CORP            | EQUITY    | 411310105 | 881   | 4,627     | SH  | DEFINED | 4 |
| HARBOR FLORIDA BANCSHARES INC  | EQUITY    | 411901101 | 581   | 15,645    | SH  | SOLE    | 1 |
| HARLEY-DAVIDSON INC            | EQUITY    | 412822108 | 5     | 100       | SH  | DEFINED | 4 |
| HARLEY-DAVIDSON INC            | EQUITY    | 412822108 | 18    | 333       | SH  | SOLE    | 2 |
| HARLEY-DAVIDSON INC            | EQUITY    | 412822108 | 12234 | 222,890   | SH  | SOLE    | 1 |
| HARLEYSVILLE GROUP INC         | EQUITY    | 412824104 | 325   | 10,261    | SH  | SOLE    | 1 |
| HARLEYSVILLE NATIONAL CORP     | EQUITY    | 412850109 | 435   | 20,529    | SH  | SOLE    | 1 |
| HARMAN INTERNATIONAL INDUSTRIE | EQUITY    | 413086109 | 7     | 83        | SH  | SOLE    | 2 |
| HARMAN INTERNATIONAL INDUSTRIE | EQUITY    | 413086109 | 3976  | 46,571    | SH  | SOLE    | 1 |
| HARMONIC INC                   | EQUITY    | 413160102 | 248   | 55,337    | SH  | SOLE    | 1 |
| HARRAH'S ENTERTAINMENT INC     | EQUITY    | 413619107 | 16    | 229       | SH  | SOLE    | 2 |
| HARRAH'S ENTERTAINMENT INC     | EQUITY    | 413619107 | 6096  | 85,637    | SH  | SOLE    | 1 |
| HARRIS & HARRIS GROUP INC      | EQUITY    | 413833104 | 171   | 15,486    | SH  | SOLE    | 1 |
| HARRIS CORP                    | EQUITY    | 413875105 | 277   | 6,675     | SH  | DEFINED | 4 |
| HARRIS CORP                    | EQUITY    | 413875105 | 12068 | 290,727   | SH  | SOLE    | 1 |
| HARRIS INTERACTIVE INC         | EQUITY    | 414549105 | 230   | 40,404    | SH  | SOLE    | 1 |
| HARSCO CORP                    | EQUITY    | 415864107 | 7082  | 90,846    | SH  | SOLE    | 1 |
| HARTE-HANKS INC                | EQUITY    | 416196103 | 3099  | 120,861   | SH  | SOLE    | 1 |
| HARTE-HANKS INC                | EQUITY    | 416196103 | 10459 | 407,900   | SH  | SOLE    | 2 |
| HARTFORD FINANCIAL SERVICES GR | EQUITY    | 416515104 | 387   | 4,576     | SH  | SOLE    | 2 |
| HARTFORD FINANCIAL SERVICES GR | EQUITY    | 416515104 | 967   | 11,427    | SH  | DEFINED | 4 |
| HARTFORD FINANCIAL SERVICES GR | EQUITY    | 416515104 | 46863 | 553,946   | SH  | SOLE    | 1 |
| HARTMARX CORP                  | EQUITY    | 417119104 | 142   | 23,650    | SH  | SOLE    | 1 |
| HARVEST ENERGY TRUST           | EQUITY    | 41752X101 | 29    | 972       | SH  | OTHER   | 1 |
| HARVEST NATURAL RESOURCES INC  | EQUITY    | 41754V103 | 375   | 27,713    | SH  | SOLE    | 1 |
| HASBRO INC                     | EQUITY    | 418056107 | 4     | 213       | SH  | SOLE    | 2 |
| HASBRO INC                     | EQUITY    | 418056107 | 2544  | 140,450   | SH  | SOLE    | 1 |
| HAVERTY FURNITURE COS INC      | EQUITY    | 419596101 | 264   | 16,802    | SH  | SOLE    | 1 |
| HAWAIIAN ELECTRIC INDUSTRIES I | EQUITY    | 419870100 | 9299  | 333,175   | SH  | SOLE    | 1 |
| HB FULLER CO                   | EQUITY    | 359694106 | 1941  | 44,539    | SH  | SOLE    | 1 |
| HCA INC                        | EQUITY    | 404119109 | 22    | 506       | SH  | SOLE    | 2 |
| HCA INC                        | EQUITY    | 404119109 | 7725  | 179,024   | SH  | SOLE    | 1 |
| HCC INSURANCE HOLDINGS INC     | EQUITY    | 404132102 | 7124  | 241,989   | SH  | SOLE    | 1 |
| HEADWATERS INC                 | EQUITY    | 42210P102 | 806   | 31,543    | SH  | SOLE    | 1 |
| HEALTH CARE PROPERTY INVESTORS | EQUITY    | 421915109 | 2531  | 94,648    | SH  | SOLE    | 1 |
| HEALTH CARE SELECT SECTOR SPDR | EQUITY    | 81369Y209 | 106   | 3,500     | SH  | DEFINED | 4 |
| HEALTH MANAGEMENT ASSOC        | CORP BOND | 421933AF9 | 3     | 3,000     | PRN | DEFINED | 4 |
| HEALTH MANAGEMENT ASSOC        | CORP BOND | 421933AF9 | 706   | 700,000   | PRN | SOLE    | 1 |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY    | 421933102 | 6     | 299       | SH  | SOLE    | 2 |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY    | 421933102 | 68    | 3,430     | SH  | DEFINED | 4 |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY    | 421933102 | 2396  | 121,570   | SH  | SOLE    | 1 |
| HEALTH NET INC                 | EQUITY    | 42222G108 | 2     | 37        | SH  | DEFINED | 4 |
| HEALTH NET INC                 | EQUITY    | 42222G108 | 542   | 12,000    | SH  | SOLE    | 2 |
| HEALTH NET INC                 | EQUITY    | 42222G108 | 11284 | 249,804   | SH  | SOLE    | 1 |
| HEALTHCARE REALTY TRUST INC    | EQUITY    | 421946104 | 106   | 3,333     | SH  | DEFINED | 4 |
| HEALTHCARE SERVICES GROUP      | EQUITY    | 421906108 | 113   | 5,400     | SH  | SOLE    | 2 |
| HEALTHCARE SERVICES GROUP      | EQUITY    | 421906108 | 510   | 24,339    | SH  | SOLE    | 1 |
| HEALTH EXTRAS INC              | EQUITY    | 422211102 | 1158  | 38,304    | SH  | SOLE    | 1 |
| HEALTHSPRING INC               | EQUITY    | 42224N101 | 263   | 14,014    | SH  | SOLE    | 1 |

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HEALTHTRONICS INC EQUITY 42222L107 200 26,157 SH SOLE 1

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| HEALTHWAYS INC                 | EQUITY         | 422245100    | 1356           | 25,752            | SH                | SOLE       | 1          |
| HEARST-ARGYLE TELEVISION INC   | EQUITY         | 422317107    | 20             | 904               | SH                | SOLE       | 1          |
| HEARTLAND EXPRESS INC          | EQUITY         | 422347104    | 808            | 45,163            | SH                | SOLE       | 1          |
| HEARTLAND FINANCIAL USA INC    | EQUITY         | 42234Q102    | 288            | 10,808            | SH                | SOLE       | 1          |
| HEARTLAND PAYMENT SYSTEMS INC  | EQUITY         | 42235N108    | 290            | 10,386            | SH                | SOLE       | 1          |
| HEARTLAND PAYMENT SYSTEMS INC  | EQUITY         | 42235N108    | 4703           | 168,700           | SH                | SOLE       | 2          |
| HECLA MINING CO                | EQUITY         | 422704106    | 467            | 88,920            | SH                | SOLE       | 1          |
| HEICO CORP                     | EQUITY         | 422806109    | 435            | 15,357            | SH                | SOLE       | 1          |
| HEIDRICK & STRUGGLES INTERNATI | EQUITY         | 422819102    | 463            | 13,685            | SH                | SOLE       | 1          |
| HELIX ENERGY SOLUTIONS GROUP I | EQUITY         | 42330P107    | 274            | 6,800             | SH                | SOLE       | 2          |
| HELMERICH & PAYNE INC          | EQUITY         | 423452101    | 6839           | 113,485           | SH                | SOLE       | 1          |
| HENRY SCHEIN INC               | EQUITY         | 806407102    | 8934           | 191,191           | SH                | SOLE       | 1          |
| HERCULES INC                   | EQUITY         | 427056106    | 2              | 141               | SH                | SOLE       | 2          |
| HERCULES INC                   | EQUITY         | 427056106    | 3666           | 240,255           | SH                | SOLE       | 1          |
| HERCULES OFFSHORE INC          | EQUITY         | 427093109    | 529            | 15,121            | SH                | SOLE       | 1          |
| HERCULES OFFSHORE INC          | EQUITY         | 427093109    | 2174           | 62,100            | SH                | SOLE       | 2          |
| HERITAGE COMMERCE CORP         | EQUITY         | 426927109    | 219            | 8,834             | SH                | SOLE       | 1          |
| HERITAGE PROPERTY INVESTMENT T | EQUITY         | 42725M107    | 736            | 21,084            | SH                | SOLE       | 1          |
| HERLEY INDUSTRIES INC          | EQUITY         | 427398102    | 121            | 10,836            | SH                | SOLE       | 1          |
| HERMAN MILLER INC              | EQUITY         | 600544100    | 4940           | 191,695           | SH                | SOLE       | 1          |
| HERSHEY CO/THE                 | EQUITY         | 427866108    | 12             | 220               | SH                | SOLE       | 2          |
| HERSHEY CO/THE                 | EQUITY         | 427866108    | 6727           | 122,161           | SH                | SOLE       | 1          |
| HESS CORP                      | EQUITY         | 42809H107    | 851            | 16,099            | SH                | SOLE       | 2          |
| HESS CORP                      | EQUITY         | 42809H107    | 6024           | 113,977           | SH                | SOLE       | 1          |
| HEWITT ASSOCIATES INC          | EQUITY         | 42822Q100    | 39             | 1,745             | SH                | SOLE       | 1          |
| HEWLETT-PACKARD CO             | EQUITY         | 428236103    | 116            | 3,656             | SH                | DEFINED    | 4          |
| HEWLETT-PACKARD CO             | EQUITY         | 428236103    | 27959          | 882,559           | SH                | SOLE       | 2          |
| HEWLETT-PACKARD CO             | EQUITY         | 428236103    | 66326          | 2,093,639         | SH                | SOLE       | 1          |
| HEXCEL CORP                    | EQUITY         | 428291108    | 1094           | 69,634            | SH                | SOLE       | 1          |
| HIBBETT SPORTING GOODS INC     | EQUITY         | 428565105    | 641            | 26,820            | SH                | SOLE       | 1          |
| HIGHLAND HOSPITALITY CORP      | EQUITY         | 430141101    | 627            | 44,557            | SH                | SOLE       | 1          |
| HIGHWOODS PROPERTIES INC       | EQUITY         | 431284108    | 284            | 7,836             | SH                | SOLE       | 1          |
| HILB ROGAL & HOBBS CO          | EQUITY         | 431294107    | 1006           | 26,997            | SH                | SOLE       | 1          |
| HILLENBRAND INDUSTRIES INC     | EQUITY         | 431573104    | 6469           | 133,388           | SH                | SOLE       | 1          |
| HILTON HOTELS CORP             | CORP BOND      | 432848A22    | 5              | 4,000             | PRN               | DEFINED    | 4          |
| HILTON HOTELS CORP             | EQUITY         | 432848109    | 12             | 410               | SH                | SOLE       | 2          |
| HILTON HOTELS CORP             | EQUITY         | 432848109    | 4350           | 153,821           | SH                | SOLE       | 1          |
| HI-TECH PHARMACAL CO INC       | EQUITY         | 42840B101    | 124            | 7,494             | SH                | SOLE       | 1          |
| HITTITE MICROWAVE CORP         | EQUITY         | 43365Y104    | 242            | 6,700             | SH                | SOLE       | 2          |
| HITTITE MICROWAVE CORP         | EQUITY         | 43365Y104    | 350            | 9,693             | SH                | SOLE       | 1          |
| HJ HEINZ CO                    | EQUITY         | 423074103    | 17             | 415               | SH                | SOLE       | 2          |
| HJ HEINZ CO                    | EQUITY         | 423074103    | 6442           | 156,280           | SH                | SOLE       | 1          |
| HMS HOLDINGS CORP              | EQUITY         | 40425J101    | 1217           | 113,500           | SH                | SOLE       | 1          |
| HMS HOLDINGS CORP              | EQUITY         | 40425J101    | 4082           | 380,800           | SH                | SOLE       | 3          |
| HNI CORP                       | EQUITY         | 404251100    | 12             | 257               | SH                | DEFINED    | 4          |
| HNI CORP                       | EQUITY         | 404251100    | 5091           | 112,268           | SH                | SOLE       | 1          |
| HOLLY CORP                     | EQUITY         | 435758305    | 52             | 1,083             | SH                | SOLE       | 1          |
| HOLOGIC INC                    | EQUITY         | 436440101    | 607            | 12,300            | SH                | SOLE       | 2          |
| HOLOGIC INC                    | EQUITY         | 436440101    | 2745           | 55,615            | SH                | SOLE       | 1          |
| HOME DEPOT INC                 | EQUITY         | 437076102    | 1603           | 44,787            | SH                | DEFINED    | 4          |

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|                               |        |           |       |           |    |         |   |
|-------------------------------|--------|-----------|-------|-----------|----|---------|---|
| HOME DEPOT INC                | EQUITY | 437076102 | 5886  | 164,463   | SH | SOLE    | 2 |
| HOME DEPOT INC                | EQUITY | 437076102 | 34614 | 967,147   | SH | SOLE    | 1 |
| HOME FEDERAL BANCORP INC/ID   | EQUITY | 43709A101 | 63    | 4,636     | SH | SOLE    | 1 |
| HOME SOLUTIONS OF AMERICA INC | EQUITY | 437355100 | 173   | 28,080    | SH | SOLE    | 1 |
| HONEYWELL INTERNATIONAL INC   | EQUITY | 438516106 | 101   | 2,500     | SH | DEFINED | 4 |
| HONEYWELL INTERNATIONAL INC   | EQUITY | 438516106 | 1109  | 27,527    | SH | SOLE    | 2 |
| HONEYWELL INTERNATIONAL INC   | EQUITY | 438516106 | 87752 | 2,177,637 | SH | SOLE    | 1 |
| HOOKER FURNITURE CORP         | EQUITY | 439038100 | 134   | 7,978     | SH | SOLE    | 1 |
| HORACE MANN EDUCATORS CORP    | EQUITY | 440327104 | 2107  | 124,282   | SH | SOLE    | 1 |
| HORIZON FINANCIAL CORP        | EQUITY | 44041F105 | 203   | 7,383     | SH | SOLE    | 1 |
| HORIZON HEALTH CORP           | EQUITY | 44041Y104 | 234   | 11,199    | SH | SOLE    | 1 |
| HORIZON LINES INC             | EQUITY | 44044K101 | 171   | 10,661    | SH | SOLE    | 1 |
| HORIZON OFFSHORE INC          | EQUITY | 44043J204 | 9432  | 450,000   | SH | SOLE    | 1 |
| HORMEL FOODS CORP             | EQUITY | 440452100 | 5909  | 159,106   | SH | SOLE    | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| HORNBECK OFFSHORE SERVICES INC | EQUITY         | 440543106    | 1670           | 47,019            | SH                | SOLE       | 1          |
| HOSPIRA INC                    | EQUITY         | 441060100    | 8              | 194               | SH                | SOLE       | 2          |
| HOSPIRA INC                    | EQUITY         | 441060100    | 5566           | 129,626           | SH                | SOLE       | 1          |
| HOSPITALITY PROPERTIES TRUST   | EQUITY         | 44106M102    | 369            | 8,402             | SH                | DEFINED    | 4          |
| HOSPITALITY PROPERTIES TRUST   | EQUITY         | 44106M102    | 6884           | 156,744           | SH                | SOLE       | 1          |
| HOST HOTELS & RESORTS INC      | EQUITY         | 44107P104    | 7547           | 345,085           | SH                | SOLE       | 1          |
| HOT TOPIC INC                  | EQUITY         | 441339108    | 379            | 32,944            | SH                | SOLE       | 1          |
| HOUSEVALUES INC                | EQUITY         | 44183Y102    | 74             | 10,719            | SH                | SOLE       | 1          |
| HOUSTON EXPLORATION CO         | EQUITY         | 442120101    | 1328           | 21,705            | SH                | SOLE       | 1          |
| HOVNANIAN ENTERPRISES INC      | EQUITY         | 442487203    | 3429           | 114,005           | SH                | SOLE       | 1          |
| HRPT PROPERTIES TRUST          | EQUITY         | 40426W101    | 224            | 19,393            | SH                | DEFINED    | 4          |
| HSBC HOLDINGS PLC              | EQUITY         | 404280604    | 813            | 35,000            | SH                | SOLE       | 1          |
| HUANENG POWER INTERNATIONAL IN | EQUITY         | 443304100    | 3              | 100               | SH                | DEFINED    | 4          |
| HUB GROUP INC                  | EQUITY         | 443320106    | 732            | 29,848            | SH                | SOLE       | 1          |
| HUBBELL INC                    | EQUITY         | 443510201    | 6298           | 132,170           | SH                | SOLE       | 1          |
| HUDSON CITY BANCORP INC        | EQUITY         | 443683107    | 219            | 16,395            | SH                | SOLE       | 1          |
| HUDSON CITY BANCORP INC        | EQUITY         | 443683107    | 2799           | 210,000           | SH                | SOLE       | 2          |
| HUDSON HIGHLAND GROUP INC      | EQUITY         | 443792106    | 198            | 18,314            | SH                | SOLE       | 1          |
| HUGOTON ROYALTY TRUST          | EQUITY         | 444717102    | 18             | 600               | SH                | DEFINED    | 4          |
| HUMAN GENOME SCIENCES INC      | EQUITY         | 444903108    | 1049           | 98,059            | SH                | SOLE       | 1          |
| HUMANA INC                     | EQUITY         | 444859102    | 11             | 204               | SH                | SOLE       | 2          |
| HUMANA INC                     | EQUITY         | 444859102    | 4066           | 75,726            | SH                | SOLE       | 1          |
| HUNTINGTON BANCSHARES INC/OH   | EQUITY         | 446150104    | 4              | 150               | SH                | DEFINED    | 4          |
| HUNTINGTON BANCSHARES INC/OH   | EQUITY         | 446150104    | 7              | 304               | SH                | SOLE       | 2          |
| HUNTINGTON BANCSHARES INC/OH   | EQUITY         | 446150104    | 2741           | 116,224           | SH                | SOLE       | 1          |
| HUNTSMAN CORP                  | EQUITY         | 447011107    | 1039           | 59,972            | SH                | SOLE       | 1          |
| HURON CONSULTING GROUP INC     | EQUITY         | 447462102    | 456            | 12,985            | SH                | SOLE       | 1          |
| HUTCHINSON TECHNOLOGY INC      | EQUITY         | 448407106    | 414            | 19,138            | SH                | SOLE       | 1          |
| HYDRIL                         | EQUITY         | 448774109    | 1044           | 13,301            | SH                | SOLE       | 1          |
| HYPERCOM CORP                  | EQUITY         | 44913M105    | 374            | 40,026            | SH                | SOLE       | 1          |
| HYPERION SOLUTIONS CORP        | EQUITY         | 44914M104    | 1352           | 48,991            | SH                | SOLE       | 1          |
| HYTHIAM INC                    | EQUITY         | 44919F104    | 136            | 19,543            | SH                | SOLE       | 1          |
| I2 TECHNOLOGIES INC            | EQUITY         | 465754208    | 134            | 10,568            | SH                | SOLE       | 1          |
| IAC/INTERACTIVECORP            | EQUITY         | 44919P300    | 17             | 640               | SH                | DEFINED    | 4          |
| IAC/INTERACTIVECORP            | EQUITY         | 44919P300    | 650            | 24,522            | SH                | SOLE       | 1          |
| IAMGOLD CORP                   | EQUITY         | 450913108    | 1630           | 183,200           | SH                | OTHER      | 1          |
| IBERIABANK CORP                | EQUITY         | 450828108    | 417            | 7,244             | SH                | SOLE       | 1          |



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|                            |        |           |       |         |    |         |   |
|----------------------------|--------|-----------|-------|---------|----|---------|---|
| IBM                        | EQUITY | 459200101 | 987   | 12,853  | SH | DEFINED | 4 |
| IBM                        | EQUITY | 459200101 | 7200  | 93,722  | SH | SOLE    | 2 |
| IBM                        | EQUITY | 459200101 | 74280 | 966,849 | SH | SOLE    | 1 |
| ICONIX BRAND GROUP INC     | EQUITY | 451055107 | 427   | 26,161  | SH | SOLE    | 1 |
| ICOS CORP                  | EQUITY | 449295104 | 1071  | 48,712  | SH | SOLE    | 1 |
| ICT GROUP INC              | EQUITY | 44929Y101 | 87    | 5,051   | SH | SOLE    | 1 |
| ICU MEDICAL INC            | EQUITY | 44930G107 | 228   | 5,400   | SH | SOLE    | 2 |
| ICU MEDICAL INC            | EQUITY | 44930G107 | 450   | 10,657  | SH | SOLE    | 1 |
| ID SYSTEMS INC             | EQUITY | 449489103 | 146   | 8,262   | SH | SOLE    | 1 |
| IDACORP INC                | EQUITY | 451107106 | 4239  | 123,628 | SH | SOLE    | 1 |
| IDENIX PHARMACEUTICALS INC | EQUITY | 45166R204 | 173   | 18,418  | SH | SOLE    | 1 |
| IDENTIX INC                | EQUITY | 451906101 | 468   | 66,926  | SH | SOLE    | 1 |
| IDEX CORP                  | EQUITY | 45167R104 | 57    | 1,203   | SH | SOLE    | 1 |
| IDEX CORP                  | EQUITY | 45167R104 | 8053  | 170,616 | SH | SOLE    | 2 |
| IDEXX LABORATORIES INC     | EQUITY | 45168D104 | 53    | 711     | SH | SOLE    | 1 |
| IDEXX LABORATORIES INC     | EQUITY | 45168D104 | 210   | 2,800   | SH | SOLE    | 2 |
| IDT CORP                   | EQUITY | 448947309 | 547   | 39,637  | SH | SOLE    | 1 |
| I-FLOW CORP                | EQUITY | 449520303 | 189   | 17,444  | SH | SOLE    | 1 |
| IGATE CORP                 | EQUITY | 45169U105 | 105   | 16,433  | SH | SOLE    | 1 |
| IHOP CORP                  | EQUITY | 449623107 | 659   | 13,708  | SH | SOLE    | 1 |
| IHS INC                    | EQUITY | 451734107 | 516   | 17,428  | SH | SOLE    | 1 |
| II-VI INC                  | EQUITY | 902104108 | 216   | 11,800  | SH | SOLE    | 2 |
| II-VI INC                  | EQUITY | 902104108 | 321   | 17,529  | SH | SOLE    | 1 |
| IKANOS COMMUNICATIONS INC  | EQUITY | 45173E105 | 233   | 15,319  | SH | SOLE    | 1 |
| IKON OFFICE SOLUTIONS INC  | EQUITY | 451713101 | 1033  | 81,977  | SH | SOLE    | 1 |
| ILLINOIS TOOL WORKS INC    | EQUITY | 452308109 | 24    | 514     | SH | SOLE    | 2 |
| ILLINOIS TOOL WORKS INC    | EQUITY | 452308109 | 11004 | 231,664 | SH | SOLE    | 1 |
| ILLUMINA INC               | EQUITY | 452327109 | 845   | 28,493  | SH | DEFINED | 4 |
| ILLUMINA INC               | EQUITY | 452327109 | 923   | 31,113  | SH | SOLE    | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|--------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| IMATION CORP                   | EQUITY         | 45245A107    | 4139           | 100,825           | SH                           | SOLE       | 1 |
| IMCLONE SYSTEMS INC            | EQUITY         | 45245W109    | 61             | 1,567             | SH                           | SOLE       | 1 |
| IMCLONE SYSTEMS INC            | EQUITY         | 45245W109    | 649            | 16,800            | SH                           | SOLE       | 2 |
| IMMUCOR INC                    | EQUITY         | 452526106    | 238            | 12,400            | SH                           | SOLE       | 2 |
| IMMUCOR INC                    | EQUITY         | 452526106    | 2185           | 113,601           | SH                           | SOLE       | 1 |
| IMPAC MORTGAGE HOLDINGS INC    | EQUITY         | 45254P102    | 635            | 56,788            | SH                           | SOLE       | 1 |
| IMPCO TECHNOLOGIES INC         | EQUITY         | 45255W106    | 178            | 16,694            | SH                           | SOLE       | 1 |
| IMPERIAL INDUSTRIES INC        | EQUITY         | 452848401    | 3              | 200               | SH                           | DEFINED    | 4 |
| IMPERIAL OIL LTD               | EQUITY         | 453038408    | 3113           | 85,100            | SH                           | OTHER      | 1 |
| IMPERIAL SUGAR CO              | EQUITY         | 453096208    | 298            | 12,563            | SH                           | SOLE       | 1 |
| IMS HEALTH INC                 | EQUITY         | 449934108    | 7              | 248               | SH                           | SOLE       | 2 |
| IMS HEALTH INC                 | EQUITY         | 449934108    | 2486           | 92,580            | SH                           | SOLE       | 1 |
| INCO LTD                       | EQUITY         | 453258402    | 132            | 2,000             | SH                           | OTHER      | 1 |
| INCYTE CORP                    | EQUITY         | 45337C102    | 287            | 62,407            | SH                           | SOLE       | 1 |
| INDEPENDENCE HOLDING CO        | EQUITY         | 453440307    | 84             | 3,752             | SH                           | SOLE       | 1 |
| INDEPENDENT BANK CORP/MI       | EQUITY         | 453838104    | 429            | 16,295            | SH                           | SOLE       | 1 |
| INDEPENDENT BANK CORP/ROCKLAND | EQUITY         | 453836108    | 365            | 11,240            | SH                           | SOLE       | 1 |
| INDEVUS PHARMACEUTICALS INC    | EQUITY         | 454072109    | 194            | 35,525            | SH                           | SOLE       | 1 |
| INDIA FUND INC                 | EQUITY         | 454089103    | 37             | 810               | SH                           | DEFINED    | 4 |
| INDUSTRIAL SELECT SECTOR SPDR  | EQUITY         | 81369Y704    | 172            | 5,074             | SH                           | DEFINED    | 4 |
| INDYMAC BANCORP INC            | EQUITY         | 456607100    | 6532           | 142,463           | SH                           | SOLE       | 1 |
| INFINITY PROPERTY & CASUALTY C | EQUITY         | 45665Q103    | 633            | 15,427            | SH                           | SOLE       | 1 |

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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| INFOCROSSING INC               | EQUITY | 45664X109 | 147   | 12,724    | SH | SOLE    | 1 |
| INFORMATICA CORP               | EQUITY | 45666Q102 | 513   | 39,000    | SH | SOLE    | 2 |
| INFORMATICA CORP               | EQUITY | 45666Q102 | 846   | 64,275    | SH | SOLE    | 1 |
| INFOSPACE INC                  | EQUITY | 45678T201 | 1160  | 51,177    | SH | SOLE    | 1 |
| INFOUSA INC                    | EQUITY | 456818301 | 258   | 25,061    | SH | SOLE    | 1 |
| INFRAOURCE SERVICES INC        | EQUITY | 45684P102 | 363   | 19,907    | SH | SOLE    | 1 |
| ING CLARION GLOBAL REAL ESTATE | EQUITY | 44982G104 | 164   | 9,180     | SH | DEFINED | 4 |
| INGERSOLL-RAND CO LTD          | EQUITY | G4776G101 | 11    | 256       | SH | DEFINED | 4 |
| INGERSOLL-RAND CO LTD          | EQUITY | G4776G101 | 17    | 408       | SH | SOLE    | 2 |
| INGLES MARKETS INC             | EQUITY | 457030104 | 149   | 8,771     | SH | SOLE    | 1 |
| INGRAM MICRO INC               | EQUITY | 457153104 | 4691  | 258,764   | SH | SOLE    | 1 |
| INLAND REAL ESTATE CORP        | EQUITY | 457461200 | 751   | 50,453    | SH | SOLE    | 1 |
| INNKEEPERS USA TRUST           | EQUITY | 4576J0104 | 557   | 32,222    | SH | SOLE    | 1 |
| INNOSPEC INC                   | EQUITY | 45768S105 | 233   | 9,173     | SH | SOLE    | 1 |
| INNOVATIVE SOLUTIONS & SUPPORT | EQUITY | 45769N105 | 126   | 8,947     | SH | SOLE    | 1 |
| INPHONIC INC                   | EQUITY | 45772G105 | 112   | 17,806    | SH | SOLE    | 1 |
| INPUT/OUTPUT INC               | EQUITY | 457652105 | 497   | 52,580    | SH | SOLE    | 1 |
| INSIGHT ENTERPRISES INC        | EQUITY | 45765U103 | 686   | 36,011    | SH | SOLE    | 1 |
| INSITUFORM TECHNOLOGIES INC    | EQUITY | 457667103 | 464   | 20,276    | SH | SOLE    | 1 |
| INSTEEL INDUSTRIES INC         | EQUITY | 45774W108 | 251   | 10,396    | SH | SOLE    | 1 |
| INSWEB CORP                    | EQUITY | 45809K202 | 24    | 9,194     | SH | SOLE    | 1 |
| INTEGRA BANK CORP              | EQUITY | 45814P105 | 284   | 13,050    | SH | SOLE    | 1 |
| INTEGRA LIFESCIENCES HOLDINGS  | EQUITY | 457985208 | 551   | 14,198    | SH | SOLE    | 1 |
| INTEGRAL SYSTEMS INC/MD        | EQUITY | 45810H107 | 220   | 8,203     | SH | SOLE    | 1 |
| INTEGRATED DEVICE TECHNOLOGY I | EQUITY | 458118106 | 6259  | 441,392   | SH | SOLE    | 1 |
| INTEGRATED DEVICE TECHNOLOGY I | EQUITY | 458118106 | 9341  | 658,710   | SH | SOLE    | 2 |
| INTEGRATED ELECTRICAL SERVICES | EQUITY | 45811E301 | 200   | 11,435    | SH | SOLE    | 1 |
| INTEL CORP                     | EQUITY | 458140100 | 112   | 5,908     | SH | DEFINED | 4 |
| INTEL CORP                     | EQUITY | 458140100 | 8299  | 437,951   | SH | SOLE    | 2 |
| INTEL CORP                     | EQUITY | 458140100 | 94348 | 4,965,670 | SH | SOLE    | 1 |
| INTER PARFUMS INC              | EQUITY | 458334109 | 60    | 3,470     | SH | SOLE    | 1 |
| INTERACTIVE DATA CORP          | EQUITY | 45840J107 | 537   | 26,751    | SH | SOLE    | 1 |
| INTERCHANGE FINANCIAL SERVICES | EQUITY | 458447109 | 304   | 13,503    | SH | SOLE    | 1 |
| INTERCONTINENTALEXCHANGE INC   | EQUITY | 45865V100 | 12    | 200       | SH | DEFINED | 4 |
| INTERCONTINENTALEXCHANGE INC   | EQUITY | 45865V100 | 27    | 460       | SH | SOLE    | 1 |
| INTERCONTINENTALEXCHANGE INC   | EQUITY | 45865V100 | 180   | 3,100     | SH | SOLE    | 2 |
| INTERDIGITAL COMMUNICATIONS CO | EQUITY | 45866A105 | 1418  | 40,628    | SH | SOLE    | 1 |
| INTERFACE INC                  | EQUITY | 458665106 | 408   | 35,641    | SH | SOLE    | 1 |
| INTERGRAPH CORP                | EQUITY | 458683109 | 1345  | 42,703    | SH | SOLE    | 1 |
| INTERGRAPH CORP                | EQUITY | 458683109 | 2422  | 76,900    | SH | SOLE    | 2 |
| INTERLINE BRANDS INC           | EQUITY | 458743101 | 473   | 20,230    | SH | SOLE    | 1 |
| INTERMAGNETICS GENERAL CORP    | EQUITY | 458771102 | 853   | 31,621    | SH | SOLE    | 1 |
| INTERMEC INC                   | EQUITY | 458786100 | 12    | 524       | SH | DEFINED | 4 |
| INTERMEC INC                   | EQUITY | 458786100 | 862   | 37,573    | SH | SOLE    | 1 |
| INTERMUNE INC                  | EQUITY | 45884X103 | 319   | 19,402    | SH | SOLE    | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| INTERNAP NETWORK SERVICES      | EQUITY         | 45885A102    | 240            | 228,149           | SH                | SOLE       | 1          |
| INTERNATIONAL BANCSHARES CORP  | EQUITY         | 459044103    | 954            | 34,718            | SH                | SOLE       | 1          |
| INTERNATIONAL COAL GROUP INC   | EQUITY         | 45928H106    | 609            | 84,754            | SH                | SOLE       | 1          |
| INTERNATIONAL DISPLAYWORKS INC | EQUITY         | 459412102    | 173            | 33,185            | SH                | SOLE       | 1          |
| INTERNATIONAL FLAVORS & FRAGRA | EQUITY         | 459506101    | 3              | 98                | SH                | SOLE       | 2          |
| INTERNATIONAL FLAVORS & FRAGRA | EQUITY         | 459506101    | 1306           | 37,069            | SH                | SOLE       | 1          |

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|                                |           |           |        |            |     |         |   |
|--------------------------------|-----------|-----------|--------|------------|-----|---------|---|
| INTERNATIONAL GAME TECHNOLOGY  | EQUITY    | 459902102 | 5917   | 155,965    | SH  | SOLE    | 1 |
| INTERNATIONAL GAME TECHNOLOGY  | EQUITY    | 459902102 | 6276   | 165,420    | SH  | SOLE    | 2 |
| INTERNATIONAL PAPER CO         | EQUITY    | 460146103 | 20     | 611        | SH  | SOLE    | 2 |
| INTERNATIONAL PAPER CO         | EQUITY    | 460146103 | 8669   | 268,401    | SH  | SOLE    | 1 |
| INTERNATIONAL RECTIFIER CORP   | EQUITY    | 460254105 | 6068   | 155,280    | SH  | SOLE    | 1 |
| INTERNATIONAL SECURITIES EXCHA | EQUITY    | 46031W204 | 1081   | 28,385     | SH  | SOLE    | 1 |
| INTERNATIONAL SECURITIES EXCHA | EQUITY    | 46031W204 | 2509   | 65,900     | SH  | SOLE    | 2 |
| INTERNATIONAL SPEEDWAY CORP    | EQUITY    | 460335201 | 3556   | 76,697     | SH  | SOLE    | 1 |
| INTERNET CAPITAL GROUP INC     | EQUITY    | 46059C205 | 65     | 7,230      | SH  | DEFINED | 4 |
| INTERNET CAPITAL GROUP INC     | EQUITY    | 46059C205 | 263    | 29,230     | SH  | SOLE    | 1 |
| INTERNET SECURITY SYSTEMS      | EQUITY    | 46060X107 | 554    | 29,398     | SH  | SOLE    | 1 |
| INTERPOOL INC                  | EQUITY    | 46062R108 | 198    | 8,930      | SH  | SOLE    | 1 |
| INTERPUBLIC GROUP OF COS INC   | EQUITY    | 460690100 | 5      | 541        | SH  | SOLE    | 2 |
| INTERPUBLIC GROUP OF COS INC   | EQUITY    | 460690100 | 1682   | 201,430    | SH  | SOLE    | 1 |
| INTERSIL CORP                  | EQUITY    | 46069S109 | 7294   | 313,718    | SH  | SOLE    | 1 |
| INTER-TEL INC                  | EQUITY    | 458372109 | 331    | 15,712     | SH  | SOLE    | 1 |
| INTERVEST BANCSHARES CORP      | EQUITY    | 460927106 | 146    | 3,616      | SH  | SOLE    | 1 |
| INTERVOICE INC                 | EQUITY    | 461142101 | 205    | 28,732     | SH  | SOLE    | 1 |
| INTERWOVEN INC                 | EQUITY    | 46114T508 | 273    | 31,857     | SH  | SOLE    | 1 |
| INTEVAC INC                    | EQUITY    | 461148108 | 340    | 15,666     | SH  | SOLE    | 1 |
| INTL GAME TECHNOLOGY           | CORP BOND | 459902AM4 | 3      | 4,000      | PRN | DEFINED | 4 |
| INTRALASE CORP                 | EQUITY    | 461169104 | 268    | 15,991     | SH  | SOLE    | 1 |
| INTRAWEST CORP                 | EQUITY    | 460915200 | 13     | 424        | SH  | OTHER   | 1 |
| INTUIT INC                     | EQUITY    | 461202103 | 13     | 212        | SH  | SOLE    | 2 |
| INTUIT INC                     | EQUITY    | 461202103 | 8284   | 136,827    | SH  | SOLE    | 1 |
| INTUITIVE SURGICAL INC         | EQUITY    | 46120E602 | 519    | 4,400      | SH  | SOLE    | 2 |
| INTUITIVE SURGICAL INC         | EQUITY    | 46120E602 | 9340   | 81,214     | SH  | SOLE    | 1 |
| INVACARE CORP                  | EQUITY    | 461203101 | 576    | 23,154     | SH  | SOLE    | 1 |
| INVERNESS MEDICAL INNOVATIONS  | EQUITY    | 46126P106 | 583    | 20,643     | SH  | SOLE    | 1 |
| INVESTMENT TECHNOLOGY GROUP IN | EQUITY    | 46145F105 | 504    | 9,900      | SH  | SOLE    | 2 |
| INVESTMENT TECHNOLOGY GROUP IN | EQUITY    | 46145F105 | 1133   | 22,276     | SH  | SOLE    | 1 |
| INVESTTOOLS INC                | EQUITY    | 46145P103 | 268    | 33,721     | SH  | SOLE    | 1 |
| INVESTORS BANCORP INC          | EQUITY    | 46146P102 | 537    | 39,646     | SH  | SOLE    | 1 |
| INVESTORS FINANCIAL SERVICES C | EQUITY    | 461915100 | 6393   | 142,382    | SH  | SOLE    | 1 |
| INVESTORS REAL ESTATE TRUST    | EQUITY    | 461730103 | 314    | 34,740     | SH  | SOLE    | 1 |
| INVITROGEN CORP                | EQUITY    | 46185R100 | 7637   | 115,587    | SH  | SOLE    | 1 |
| INVITROGEN CORP                | EQUITY    | 46185R100 | 8986   | 136,000    | SH  | SOLE    | 2 |
| INVITROGEN INC                 | CORP BOND | 46185RAD2 | 3      | 3,000      | PRN | DEFINED | 4 |
| IONATRON INC                   | EQUITY    | 462070103 | 145    | 22,792     | SH  | SOLE    | 1 |
| IOWA TELECOMMUNICATIONS SERVIC | EQUITY    | 462594201 | 3321   | 175,515    | SH  | SOLE    | 1 |
| IPASS INC                      | EQUITY    | 46261V108 | 271    | 48,445     | SH  | SOLE    | 1 |
| IPC HOLDINGS LTD               | EQUITY    | G4933P101 | 379690 | 15,397,000 | SH  | SOLE    | 1 |
| IPCS INC                       | EQUITY    | 44980Y305 | 130069 | 2,692,930  | SH  | SOLE    | 1 |
| IPSCO INC                      | EQUITY    | 462622101 | 48     | 500        | SH  | OTHER   | 1 |
| IRIS INTERNATIONAL INC         | EQUITY    | 46270W105 | 172    | 13,058     | SH  | SOLE    | 1 |
| IRIS INTERNATIONAL INC         | EQUITY    | 46270W105 | 1075   | 81,700     | SH  | SOLE    | 2 |
| IROBOT CORP                    | EQUITY    | 462726100 | 212    | 8,517      | SH  | SOLE    | 1 |
| IRON MOUNTAIN INC              | EQUITY    | 462846106 | 97     | 2,584      | SH  | SOLE    | 1 |
| IRWIN FINANCIAL CORP           | EQUITY    | 464119106 | 293    | 15,090     | SH  | SOLE    | 1 |
| ISHARES COHEN & STEERS REALTY  | EQUITY    | 464287564 | 161    | 1,920      | SH  | DEFINED | 4 |
| ISHARES COMEX GOLD TRUST       | EQUITY    | 464285105 | 771    | 12,585     | SH  | DEFINED | 4 |
| ISHARES DOW JONES SELECT DIVID | EQUITY    | 464287168 | 6467   | 102,552    | SH  | DEFINED | 4 |
| ISHARES DOW JONES US BASIC MAT | EQUITY    | 464287838 | 917    | 16,410     | SH  | DEFINED | 4 |
| ISHARES DOW JONES US CONSUMER  | EQUITY    | 464287812 | 1092   | 20,425     | SH  | DEFINED | 4 |
| ISHARES DOW JONES US ENERGY SE | EQUITY    | 464287796 | 313    | 3,245      | SH  | DEFINED | 4 |
| ISHARES DOW JONES US FINANCIAL | EQUITY    | 464287770 | 209    | 1,765      | SH  | DEFINED | 4 |
| ISHARES DOW JONES US FINANCIAL | EQUITY    | 464287788 | 400    | 3,840      | SH  | DEFINED | 4 |
| ISHARES DOW JONES US HEALTHCAR | EQUITY    | 464287762 | 1222   | 20,217     | SH  | DEFINED | 4 |
| ISHARES DOW JONES US INDUSTRIA | EQUITY    | 464287754 | 60     | 972        | SH  | DEFINED | 4 |
| ISHARES DOW JONES US REAL ESTA | EQUITY    | 464287739 | 103    | 1,446      | SH  | DEFINED | 4 |
| ISHARES DOW JONES US TECHNOLOG | EQUITY    | 464287721 | 80     | 1,685      | SH  | DEFINED | 4 |

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| ISSUER NAME                           | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |
|---------------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|
| ISHARES DOW JONES US TELECOMMU EQUITY | 464287713      | 1524         | 59,400         | SH                | DEFINED                      | 4          |
| ISHARES DOW JONES US TOTAL MAR EQUITY | 464287846      | 108          | 1,740          | SH                | DEFINED                      | 4          |
| ISHARES DOW JONES US UTILITIES EQUITY | 464287697      | 598          | 7,565          | SH                | DEFINED                      | 4          |
| ISHARES FTSE/XINHUA CHINA 25 I EQUITY | 464287184      | 72           | 935            | SH                | DEFINED                      | 4          |
| ISHARES GOLDMAN SACHS NATURAL EQUITY  | 464287374      | 1502         | 15,094         | SH                | DEFINED                      | 4          |
| ISHARES GOLDMAN SACHS NETWORKI EQUITY | 464287531      | 1378         | 45,935         | SH                | DEFINED                      | 4          |
| ISHARES GOLDMAN SACHS SEMICOND EQUITY | 464287523      | 421          | 7,260          | SH                | DEFINED                      | 4          |
| ISHARES GOLDMAN SACHS TECHNOLO EQUITY | 464287549      | 995          | 22,200         | SH                | DEFINED                      | 4          |
| ISHARES GS INVESTOP CORP BOND         | 464287242      | 21           | 200            | PRN               | DEFINED                      | 4          |
| ISHARES LEHMAN 1-3 YEAR TREASU EQUITY | 464287457      | 50           | 620            | SH                | DEFINED                      | 4          |
| ISHARES LEHMAN 20+ YEAR TREASU EQUITY | 464287432      | 125          | 1,484          | SH                | DEFINED                      | 4          |
| ISHARES LEHMAN 7-10 YEAR TREAS EQUITY | 464287440      | 60           | 750            | SH                | DEFINED                      | 4          |
| ISHARES LEHMAN AGGREGATE BOND EQUITY  | 464287226      | 41           | 425            | SH                | DEFINED                      | 4          |
| ISHARES LEHMAN TREASURY INFLAT EQUITY | 464287176      | 2966         | 29,792         | SH                | DEFINED                      | 4          |
| ISHARES MORNINGSTAR LARGE GROW EQUITY | 464287119      | 24           | 408            | SH                | DEFINED                      | 4          |
| ISHARES MORNINGSTAR LARGE VALU EQUITY | 464288109      | 33           | 447            | SH                | DEFINED                      | 4          |
| ISHARES MORNINGSTAR MID CORE I EQUITY | 464288208      | 10           | 140            | SH                | DEFINED                      | 4          |
| ISHARES MORNINGSTAR MID GROWTH EQUITY | 464288307      | 33           | 405            | SH                | DEFINED                      | 4          |
| ISHARES MORNINGSTAR MID VALUE EQUITY  | 464288406      | 32           | 418            | SH                | DEFINED                      | 4          |
| ISHARES MORNINGSTAR SMALL CORE EQUITY | 464288505      | 6            | 77             | SH                | DEFINED                      | 4          |
| ISHARES MORNINGSTAR SMALL GROW EQUITY | 464288604      | 21           | 292            | SH                | DEFINED                      | 4          |
| ISHARES MORNINGSTAR SMALL VALU EQUITY | 464288703      | 69           | 923            | SH                | DEFINED                      | 4          |
| ISHARES MSCI AUSTRALIA INDEX F EQUITY | 464286103      | 1132         | 54,535         | SH                | DEFINED                      | 4          |
| ISHARES MSCI BRAZIL INDEX FUND EQUITY | 464286400      | 319          | 8,160          | SH                | DEFINED                      | 4          |
| ISHARES MSCI EAFE GROWTH INDEX EQUITY | 464288885      | 859          | 13,900         | SH                | SOLE                         | 1          |
| ISHARES MSCI EAFE GROWTH INDEX EQUITY | 464288885      | 1346         | 21,783         | SH                | DEFINED                      | 4          |
| ISHARES MSCI EAFE INDEX FUND EQUITY   | 464287465      | 327          | 5,010          | SH                | DEFINED                      | 4          |
| ISHARES MSCI EAFE INDEX FUND EQUITY   | 464287465      | 46682        | 713,900        | SH                | SOLE                         | 1          |
| ISHARES MSCI EAFE VALUE INDEX EQUITY  | 464288877      | 17           | 278            | SH                | DEFINED                      | 4          |
| ISHARES MSCI EAFE VALUE INDEX EQUITY  | 464288877      | 870          | 13,900         | SH                | SOLE                         | 1          |
| ISHARES MSCI EMERGING MARKETS EQUITY  | 464287234      | 1035         | 11,043         | SH                | DEFINED                      | 4          |
| ISHARES MSCI EMU INDEX FUND EQUITY    | 464286608      | 42           | 481            | SH                | DEFINED                      | 4          |
| ISHARES MSCI GERMANY INDEX FUN EQUITY | 464286806      | 14           | 600            | SH                | DEFINED                      | 4          |
| ISHARES MSCI HONG KONG INDEX F EQUITY | 464286871      | 1080         | 79,865         | SH                | DEFINED                      | 4          |
| ISHARES MSCI HONG KONG INDEX F EQUITY | 464286871      | 2228         | 164,800        | SH                | SOLE                         | 1          |
| ISHARES MSCI JAPAN INDEX FUND EQUITY  | 464286848      | 41           | 2,971          | SH                | DEFINED                      | 4          |
| ISHARES MSCI JAPAN INDEX FUND EQUITY  | 464286848      | 21855        | 1,602,300      | SH                | SOLE                         | 1          |
| ISHARES MSCI MEXICO INDEX FUND EQUITY | 464286822      | 548          | 14,745         | SH                | DEFINED                      | 4          |
| ISHARES MSCI PACIFIC EX-JAPAN EQUITY  | 464286665      | 14           | 130            | SH                | DEFINED                      | 4          |
| ISHARES MSCI SINGAPORE INDEX F EQUITY | 464286673      | 778          | 88,369         | SH                | DEFINED                      | 4          |
| ISHARES MSCI SOUTH AFRICA INDE EQUITY | 464286780      | 145          | 1,480          | SH                | DEFINED                      | 4          |
| ISHARES MSCI UNITED KINGDOM IN EQUITY | 464286699      | 777          | 36,909         | SH                | DEFINED                      | 4          |
| ISHARES NASDAQ BIOTECHNOLOGY I EQUITY | 464287556      | 462          | 6,349          | SH                | DEFINED                      | 4          |
| ISHARES RUSSELL 1000 GROWTH IN EQUITY | 464287614      | 382          | 7,552          | SH                | DEFINED                      | 4          |
| ISHARES RUSSELL 1000 INDEX FUN EQUITY | 464287622      | 92           | 1,330          | SH                | DEFINED                      | 4          |
| ISHARES RUSSELL 1000 VALUE IND EQUITY | 464287598      | 2467         | 33,733         | SH                | DEFINED                      | 4          |
| ISHARES RUSSELL 2000 GROWTH IN EQUITY | 464287648      | 26           | 360            | SH                | DEFINED                      | 4          |
| ISHARES RUSSELL 2000 INDEX FUN EQUITY | 464287655      | 193          | 2,693          | SH                | DEFINED                      | 4          |
| ISHARES RUSSELL 2000 INDEX FUN EQUITY | 464287655      | 2618         | 36,500         | SH                | SOLE                         | 1          |
| ISHARES RUSSELL 2000 VALUE IND EQUITY | 464287630      | 212          | 2,933          | SH                | DEFINED                      | 4          |
| ISHARES RUSSELL 3000 GROWTH IN EQUITY | 464287671      | 14           | 350            | SH                | DEFINED                      | 4          |
| ISHARES RUSSELL 3000 VALUE IND EQUITY | 464287663      | 119          | 1,247          | SH                | DEFINED                      | 4          |

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|                                       |           |     |        |    |         |   |
|---------------------------------------|-----------|-----|--------|----|---------|---|
| ISHARES RUSSELL MICROCAP INDEX EQUITY | 464288869 | 41  | 770    | SH | DEFINED | 4 |
| ISHARES RUSSELL MIDCAP GROWTH EQUITY  | 464287481 | 108 | 1,123  | SH | DEFINED | 4 |
| ISHARES RUSSELL MIDCAP INDEX F EQUITY | 464287499 | 126 | 1,369  | SH | DEFINED | 4 |
| ISHARES RUSSELL MIDCAP VALUE I EQUITY | 464287473 | 140 | 1,063  | SH | DEFINED | 4 |
| ISHARES S&P 500 GROWTH INDEX F EQUITY | 464287309 | 665 | 11,385 | SH | DEFINED | 4 |
| ISHARES S&P 500 INDEX FUND/US EQUITY  | 464287200 | 204 | 1,601  | SH | DEFINED | 4 |
| ISHARES S&P 500 VALUE INDEX FU EQUITY | 464287408 | 764 | 11,118 | SH | DEFINED | 4 |
| ISHARES S&P GLOBAL 100 INDEX F EQUITY | 464287572 | 9   | 135    | SH | DEFINED | 4 |
| ISHARES S&P GLOBAL 100 INDEX F EQUITY | 464287572 | 186 | 2,800  | SH | SOLE    | 1 |
| ISHARES S&P GLOBAL ENERGY SECT EQUITY | 464287341 | 16  | 150    | SH | DEFINED | 4 |
| ISHARES S&P GLOBAL HEALTHCARE EQUITY  | 464287325 | 3   | 65     | SH | DEFINED | 4 |
| ISHARES S&P LATIN AMERICA 40 I EQUITY | 464287390 | 112 | 820    | SH | DEFINED | 4 |
| ISHARES S&P MIDCAP 400 GROWTH EQUITY  | 464287606 | 33  | 430    | SH | DEFINED | 4 |
| ISHARES S&P MIDCAP 400 INDEX F EQUITY | 464287507 | 129 | 1,691  | SH | DEFINED | 4 |
| ISHARES S&P MIDCAP 400/BARRA V EQUITY | 464287705 | 177 | 2,380  | SH | DEFINED | 4 |

| ISSUER NAME                           | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|---------------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| ISHARES S&P SMALLCAP 600 INDEX EQUITY |                | 464287804    | 334            | 5,384             | SH                | DEFINED    | 4          |
| ISHARES S&P SMALLCAP 600 VALUE EQUITY |                | 464287879    | 799            | 11,503            | SH                | DEFINED    | 4          |
| ISHARES S&P SMALLCAP 600/BARRA EQUITY |                | 464287887    | 726            | 5,918             | SH                | DEFINED    | 4          |
| ISHARES SILVER TRUST EQUITY           |                | 46428Q109    | 28             | 250               | SH                | DEFINED    | 4          |
| ISIS PHARMACEUTICALS INC EQUITY       |                | 464330109    | 329            | 54,378            | SH                | SOLE       | 1          |
| ISLE OF CAPRI CASINOS INC EQUITY      |                | 464592104    | 300            | 11,686            | SH                | SOLE       | 1          |
| ISTAR FINANCIAL INC EQUITY            |                | 45031U101    | 3204           | 84,866            | SH                | SOLE       | 1          |
| ITC HOLDINGS CORP EQUITY              |                | 465685105    | 283            | 10,653            | SH                | SOLE       | 1          |
| ITC HOLDINGS CORP EQUITY              |                | 465685105    | 5013           | 188,600           | SH                | SOLE       | 2          |
| ITLA CAPITAL CORP EQUITY              |                | 450565106    | 218            | 4,140             | SH                | SOLE       | 1          |
| ITRON INC EQUITY                      |                | 465741106    | 486            | 8,200             | SH                | SOLE       | 2          |
| ITRON INC EQUITY                      |                | 465741106    | 1121           | 18,921            | SH                | SOLE       | 1          |
| ITT CORP EQUITY                       |                | 450911102    | 9051           | 182,841           | SH                | SOLE       | 1          |
| ITT CORP EQUITY                       |                | 450911102    | 26010          | 525,451           | SH                | SOLE       | 2          |
| ITT EDUCATIONAL SERVICES INC EQUITY   |                | 45068B109    | 5263           | 79,966            | SH                | SOLE       | 1          |
| IVANHOE MINES LTD/CA EQUITY           |                | 46579N103    | 14             | 2,026             | SH                | OTHER      | 1          |
| IXIA EQUITY                           |                | 45071R109    | 288            | 31,987            | SH                | SOLE       | 1          |
| IXYS CORP EQUITY                      |                | 46600W106    | 195            | 20,298            | SH                | SOLE       | 1          |
| J&J SNACK FOODS CORP EQUITY           |                | 466032109    | 338            | 10,223            | SH                | SOLE       | 1          |
| J2 GLOBAL COMMUNICATIONS INC EQUITY   |                | 46626E205    | 92             | 2,960             | SH                | DEFINED    | 4          |
| J2 GLOBAL COMMUNICATIONS INC EQUITY   |                | 46626E205    | 1157           | 37,069            | SH                | SOLE       | 1          |
| JABIL CIRCUIT INC EQUITY              |                | 466313103    | 3321           | 129,721           | SH                | SOLE       | 2          |
| JABIL CIRCUIT INC EQUITY              |                | 466313103    | 16478          | 643,662           | SH                | SOLE       | 1          |
| JACK HENRY & ASSOCIATES INC EQUITY    |                | 426281101    | 1750           | 89,000            | SH                | SOLE       | 2          |
| JACK HENRY & ASSOCIATES INC EQUITY    |                | 426281101    | 4367           | 222,128           | SH                | SOLE       | 1          |
| JACK IN THE BOX INC EQUITY            |                | 466367109    | 306            | 7,800             | SH                | SOLE       | 2          |
| JACK IN THE BOX INC EQUITY            |                | 466367109    | 1034           | 26,373            | SH                | SOLE       | 1          |
| JACKSON HEWITT TAX SERVICE INC EQUITY |                | 468202106    | 825            | 26,319            | SH                | SOLE       | 1          |
| JACOBS ENGINEERING GROUP INC EQUITY   |                | 469814107    | 10347          | 129,921           | SH                | SOLE       | 1          |
| JACUZZI BRANDS INC EQUITY             |                | 469865109    | 510            | 57,928            | SH                | SOLE       | 1          |
| JAKKS PACIFIC INC EQUITY              |                | 47012E106    | 487            | 24,244            | SH                | SOLE       | 1          |
| JAMES HARDIE INDUSTRIES NV EQUITY     |                | 47030M106    | 8              | 265               | SH                | DEFINED    | 4          |
| JAMES RIVER COAL CO EQUITY            |                | 470355207    | 329            | 12,427            | SH                | SOLE       | 1          |
| JAMES RIVER GROUP INC EQUITY          |                | 470359100    | 170            | 6,809             | SH                | SOLE       | 1          |
| JANUS CAPITAL GROUP INC EQUITY        |                | 47102X105    | 5              | 262               | SH                | SOLE       | 2          |
| JANUS CAPITAL GROUP INC EQUITY        |                | 47102X105    | 1766           | 98,642            | SH                | SOLE       | 1          |

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|                                |        |           |        |           |    |         |   |
|--------------------------------|--------|-----------|--------|-----------|----|---------|---|
| JARDEN CORP                    | EQUITY | 471109108 | 42     | 1,370     | SH | SOLE    | 1 |
| JB HUNT TRANSPORT SERVICES INC | EQUITY | 445658107 | 6658   | 267,268   | SH | SOLE    | 1 |
| JC PENNEY CO INC               | EQUITY | 708160106 | 2      | 27        | SH | DEFINED | 4 |
| JC PENNEY CO INC               | EQUITY | 708160106 | 18749  | 277,720   | SH | SOLE    | 1 |
| JC PENNEY CO INC               | EQUITY | 708160106 | 22298  | 330,291   | SH | SOLE    | 2 |
| JDA SOFTWARE GROUP INC         | EQUITY | 46612K108 | 683    | 48,663    | SH | SOLE    | 1 |
| JDS UNIPHASE CORP              | EQUITY | 46612J101 | 5      | 2,089     | SH | SOLE    | 2 |
| JDS UNIPHASE CORP              | EQUITY | 46612J101 | 10     | 4,110     | SH | DEFINED | 4 |
| JDS UNIPHASE CORP              | EQUITY | 46612J101 | 2246   | 887,559   | SH | SOLE    | 1 |
| JEFFERIES GROUP INC            | EQUITY | 472319102 | 6519   | 220,026   | SH | SOLE    | 1 |
| JEFFERIES GROUP INC            | EQUITY | 472319102 | 8889   | 300,000   | SH | SOLE    | 2 |
| JER INVESTORS TRUST INC        | EQUITY | 46614H301 | 298    | 19,165    | SH | SOLE    | 1 |
| JETBLUE AIRWAYS CORP           | EQUITY | 477143101 | 5595   | 460,903   | SH | SOLE    | 1 |
| JLG INDUSTRIES INC             | EQUITY | 466210101 | 1134   | 50,398    | SH | SOLE    | 1 |
| JM SMUCKER CO/THE              | EQUITY | 832696405 | 5      | 108       | SH | DEFINED | 4 |
| JM SMUCKER CO/THE              | EQUITY | 832696405 | 5667   | 126,777   | SH | SOLE    | 1 |
| JO-ANN STORES INC              | EQUITY | 47758P307 | 263    | 17,940    | SH | SOLE    | 1 |
| JOHN H HARLAND CO              | EQUITY | 412693103 | 231    | 5,300     | SH | SOLE    | 2 |
| JOHN H HARLAND CO              | EQUITY | 412693103 | 871    | 20,028    | SH | SOLE    | 1 |
| JOHN HANCOCK PATRIOT PREFERRED | EQUITY | 41013J107 | 11     | 900       | SH | DEFINED | 4 |
| JOHN HANCOCK PATRIOT PREMIUM D | EQUITY | 41013T105 | 224    | 21,753    | SH | DEFINED | 4 |
| JOHN HANCOCK PREFERRED INCOME  | EQUITY | 41013W108 | 7      | 312       | SH | DEFINED | 4 |
| JOHN HANCOCK PREFERRED INCOME  | EQUITY | 41013X106 | 494    | 22,310    | SH | DEFINED | 4 |
| JOHN WILEY & SONS INC          | EQUITY | 968223206 | 33     | 997       | SH | SOLE    | 1 |
| JOHNSON & JOHNSON              | EQUITY | 478160104 | 534    | 8,917     | SH | DEFINED | 4 |
| JOHNSON & JOHNSON              | EQUITY | 478160104 | 16527  | 275,820   | SH | SOLE    | 2 |
| JOHNSON & JOHNSON              | EQUITY | 478160104 | 194843 | 3,251,724 | SH | SOLE    | 1 |
| JOHNSON CONTROLS INC           | EQUITY | 478366107 | 20     | 242       | SH | SOLE    | 2 |
| JOHNSON CONTROLS INC           | EQUITY | 478366107 | 7041   | 85,642    | SH | SOLE    | 1 |
| JONES APPAREL GROUP INC        | EQUITY | 480074103 | 1721   | 54,140    | SH | SOLE    | 2 |
| JONES APPAREL GROUP INC        | EQUITY | 480074103 | 3970   | 124,893   | SH | SOLE    | 1 |

| ISSUER NAME                 | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|-----------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| JONES LANG LASALLE INC      | EQUITY         | 48020Q107    | 48             | 551               | SH                | DEFINED    | 4          |
| JONES LANG LASALLE INC      | EQUITY         | 48020Q107    | 71             | 807               | SH                | SOLE       | 1          |
| JONES LANG LASALLE INC      | EQUITY         | 48020Q107    | 368            | 4,200             | SH                | SOLE       | 2          |
| JONES SODA CO               | EQUITY         | 48023P106    | 148            | 16,502            | SH                | SOLE       | 1          |
| JOS A BANK CLOTHIERS INC    | EQUITY         | 480838101    | 322            | 13,428            | SH                | SOLE       | 1          |
| JOURNAL COMMUNICATIONS INC  | EQUITY         | 481130102    | 367            | 32,647            | SH                | SOLE       | 1          |
| JOURNAL REGISTER CO         | EQUITY         | 481138105    | 265            | 29,523            | SH                | SOLE       | 1          |
| JOY GLOBAL INC              | EQUITY         | 481165108    | 14304          | 274,607           | SH                | SOLE       | 1          |
| JPMORGAN CHASE & CO         | EQUITY         | 46625H100    | 692            | 16,470            | SH                | DEFINED    | 4          |
| JPMORGAN CHASE & CO         | EQUITY         | 46625H100    | 10090          | 240,247           | SH                | SOLE       | 2          |
| JPMORGAN CHASE & CO         | EQUITY         | 46625H100    | 158787         | 3,780,571         | SH                | SOLE       | 1          |
| JUNIPER NETWORKS INC        | EQUITY         | 48203R104    | 8              | 500               | SH                | DEFINED    | 4          |
| JUNIPER NETWORKS INC        | EQUITY         | 48203R104    | 11             | 701               | SH                | SOLE       | 2          |
| JUNIPER NETWORKS INC        | EQUITY         | 48203R104    | 4560           | 285,150           | SH                | SOLE       | 1          |
| JUPITERMEDIA CORP           | EQUITY         | 48207D101    | 210            | 16,183            | SH                | SOLE       | 1          |
| K&F INDUSTRIES HOLDINGS INC | EQUITY         | 482241106    | 248            | 13,984            | SH                | SOLE       | 1          |
| K2 INC                      | EQUITY         | 482732104    | 384            | 35,103            | SH                | SOLE       | 1          |
| KADANT INC                  | EQUITY         | 48282T104    | 233            | 10,148            | SH                | SOLE       | 1          |
| KAMAN CORP                  | EQUITY         | 483548103    | 421            | 23,122            | SH                | SOLE       | 1          |
| KANBAY INTERNATIONAL INC    | EQUITY         | 48369P207    | 360            | 24,731            | SH                | SOLE       | 1          |

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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| KANSAS CITY LIFE INSURANCE CO  | EQUITY | 484836101 | 126   | 2,981   | SH | SOLE    | 1 |
| KANSAS CITY SOUTHERN           | EQUITY | 485170302 | 62    | 2,245   | SH | SOLE    | 1 |
| KAYDON CORP                    | EQUITY | 486587108 | 220   | 5,900   | SH | SOLE    | 2 |
| KAYDON CORP                    | EQUITY | 486587108 | 785   | 21,043  | SH | SOLE    | 1 |
| KB HOME                        | EQUITY | 48666K109 | 4     | 93      | SH | SOLE    | 2 |
| KB HOME                        | EQUITY | 48666K109 | 1622  | 35,376  | SH | SOLE    | 1 |
| KCS ENERGY INC                 | EQUITY | 482434206 | 1120  | 37,704  | SH | SOLE    | 1 |
| KEANE INC                      | EQUITY | 486665102 | 775   | 62,036  | SH | SOLE    | 1 |
| KEARNY FINANCIAL CORP          | EQUITY | 487169104 | 241   | 16,281  | SH | SOLE    | 1 |
| KELLOGG CO                     | EQUITY | 487836108 | 15    | 302     | SH | SOLE    | 2 |
| KELLOGG CO                     | EQUITY | 487836108 | 31    | 642     | SH | DEFINED | 4 |
| KELLOGG CO                     | EQUITY | 487836108 | 5171  | 106,782 | SH | SOLE    | 1 |
| KELLWOOD CO                    | EQUITY | 488044108 | 1364  | 46,597  | SH | SOLE    | 1 |
| KELLY SERVICES INC             | EQUITY | 488152208 | 1540  | 56,687  | SH | SOLE    | 1 |
| KEMET CORP                     | EQUITY | 488360108 | 2312  | 250,738 | SH | SOLE    | 1 |
| KENDLE INTERNATIONAL INC       | EQUITY | 48880L107 | 336   | 9,154   | SH | SOLE    | 1 |
| KENEXA CORP                    | EQUITY | 488879107 | 965   | 30,291  | SH | SOLE    | 1 |
| KENNAMETAL INC                 | EQUITY | 489170100 | 2521  | 40,500  | SH | SOLE    | 2 |
| KENNAMETAL INC                 | EQUITY | 489170100 | 5362  | 86,144  | SH | SOLE    | 1 |
| KENNETH COLE PRODUCTIONS INC   | EQUITY | 193294105 | 153   | 6,844   | SH | SOLE    | 1 |
| KENSEY NASH CORP               | EQUITY | 490057106 | 254   | 8,622   | SH | SOLE    | 1 |
| KERR-MCGEE CORP                | EQUITY | 492386107 | 19    | 281     | SH | SOLE    | 2 |
| KERR-MCGEE CORP                | EQUITY | 492386107 | 17116 | 246,811 | SH | SOLE    | 1 |
| KERYX BIOPHARMACEUTICALS INC   | EQUITY | 492515101 | 457   | 32,166  | SH | SOLE    | 1 |
| KEYCORP                        | EQUITY | 493267108 | 18    | 501     | SH | SOLE    | 2 |
| KEYCORP                        | EQUITY | 493267108 | 9151  | 256,469 | SH | SOLE    | 1 |
| KEYSPAN CORP                   | EQUITY | 49337W100 | 9     | 217     | SH | SOLE    | 2 |
| KEYSPAN CORP                   | EQUITY | 49337W100 | 8170  | 202,239 | SH | SOLE    | 1 |
| KEYSTONE AUTOMOTIVE INDUSTRIES | EQUITY | 49338N109 | 508   | 12,034  | SH | SOLE    | 1 |
| KFORCE INC                     | EQUITY | 493732101 | 336   | 21,700  | SH | SOLE    | 1 |
| KFX INC                        | EQUITY | 48245L107 | 809   | 52,944  | SH | SOLE    | 1 |
| KILROY REALTY CORP             | EQUITY | 49427F108 | 52    | 723     | SH | SOLE    | 1 |
| KIMBALL INTERNATIONAL INC      | EQUITY | 494274103 | 363   | 18,416  | SH | SOLE    | 1 |
| KIMBERLY-CLARK CORP            | EQUITY | 494368103 | 10451 | 169,391 | SH | SOLE    | 2 |
| KIMBERLY-CLARK CORP            | EQUITY | 494368103 | 33252 | 538,930 | SH | SOLE    | 1 |
| KIMCO REALTY CORP              | EQUITY | 49446R109 | 10    | 262     | SH | SOLE    | 2 |
| KIMCO REALTY CORP              | EQUITY | 49446R109 | 11763 | 322,365 | SH | SOLE    | 1 |
| KINDER MORGAN INC              | EQUITY | 49455P101 | 13    | 129     | SH | SOLE    | 2 |
| KINDER MORGAN INC              | EQUITY | 49455P101 | 30    | 300     | SH | DEFINED | 4 |
| KINDER MORGAN INC              | EQUITY | 49455P101 | 14531 | 145,470 | SH | SOLE    | 1 |
| KINDER MORGAN MANAGEMENT LLC   | EQUITY | 49455U100 | 826   | 19,195  | SH | DEFINED | 4 |
| KINDRED HEALTHCARE INC         | EQUITY | 494580103 | 651   | 25,024  | SH | SOLE    | 1 |
| KINETIC CONCEPTS INC           | EQUITY | 49460W208 | 44    | 989     | SH | SOLE    | 1 |
| KINETIC CONCEPTS INC           | EQUITY | 49460W208 | 521   | 11,800  | SH | SOLE    | 2 |
| KING PHARMACEUTICALS INC       | EQUITY | 495582108 | 5     | 300     | SH | SOLE    | 2 |
| KING PHARMACEUTICALS INC       | EQUITY | 495582108 | 3277  | 192,784 | SH | SOLE    | 1 |
| KINGSWAY FINANCIAL SERVICES IN | EQUITY | 496904103 | 1957  | 108,200 | SH | OTHER   | 1 |

| ISSUER NAME             | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|-------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| KINROSS GOLD CORP       | EQUITY         | 496902404    | 46             | 4,200             | SH                           | OTHER      | 1 |
| KIRBY CORP              | EQUITY         | 497266106    | 47             | 1,188             | SH                           | SOLE       | 1 |
| KIRBY CORP              | EQUITY         | 497266106    | 363            | 9,200             | SH                           | SOLE       | 2 |
| KITE REALTY GROUP TRUST | EQUITY         | 49803T102    | 332            | 21,326            | SH                           | SOLE       | 1 |

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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| KKR FINANCIAL CORP             | EQUITY | 482476306 | 1248  | 59,967    | SH | SOLE    | 1 |
| KLA-TENCOR CORP                | EQUITY | 482480100 | 3910  | 94,047    | SH | SOLE    | 2 |
| KLA-TENCOR CORP                | EQUITY | 482480100 | 6791  | 163,363   | SH | SOLE    | 1 |
| KNBT BANCORP INC               | EQUITY | 482921103 | 357   | 21,607    | SH | SOLE    | 1 |
| KNIGHT CAPITAL GROUP INC       | EQUITY | 499005106 | 324   | 21,300    | SH | SOLE    | 2 |
| KNIGHT CAPITAL GROUP INC       | EQUITY | 499005106 | 1186  | 77,879    | SH | SOLE    | 1 |
| KNIGHT TRANSPORTATION INC      | EQUITY | 499064103 | 863   | 42,708    | SH | SOLE    | 1 |
| KNOLL INC                      | EQUITY | 498904200 | 454   | 24,725    | SH | SOLE    | 1 |
| KNOT INC/THE                   | EQUITY | 499184109 | 227   | 10,850    | SH | SOLE    | 1 |
| KOHL'S CORP                    | EQUITY | 500255104 | 1946  | 32,922    | SH | SOLE    | 2 |
| KOHL'S CORP                    | EQUITY | 500255104 | 14082 | 238,192   | SH | SOLE    | 1 |
| KOMAG INC                      | EQUITY | 500453204 | 236   | 5,100     | SH | SOLE    | 2 |
| KOMAG INC                      | EQUITY | 500453204 | 2296  | 49,727    | SH | SOLE    | 1 |
| KOPIN CORP                     | EQUITY | 500600101 | 184   | 50,998    | SH | SOLE    | 1 |
| KOPPERS HOLDINGS INC           | EQUITY | 50060P106 | 149   | 7,443     | SH | SOLE    | 1 |
| KOREA ELECTRIC POWER CORP      | EQUITY | 500631106 | 1706  | 90,000    | SH | SOLE    | 2 |
| KORN/FERRY INTERNATIONAL       | EQUITY | 500643200 | 2400  | 122,518   | SH | SOLE    | 1 |
| KOS PHARMACEUTICALS INC        | EQUITY | 500648100 | 16    | 436       | SH | SOLE    | 1 |
| KOS PHARMACEUTICALS INC        | EQUITY | 500648100 | 79    | 2,100     | SH | SOLE    | 2 |
| KRAFT FOODS INC                | EQUITY | 50075N104 | 1137  | 36,800    | SH | SOLE    | 2 |
| KRAFT FOODS INC                | EQUITY | 50075N104 | 1211  | 39,179    | SH | SOLE    | 1 |
| KRISPY KREME DOUGHNUTS INC     | EQUITY | 501014104 | 334   | 40,971    | SH | SOLE    | 1 |
| KROGER CO/THE                  | EQUITY | 501044101 | 11    | 516       | SH | DEFINED | 4 |
| KROGER CO/THE                  | EQUITY | 501044101 | 769   | 35,197    | SH | SOLE    | 2 |
| KROGER CO/THE                  | EQUITY | 501044101 | 22760 | 1,041,174 | SH | SOLE    | 1 |
| KRONOS INC/MA                  | EQUITY | 501052104 | 866   | 23,913    | SH | SOLE    | 1 |
| KRONOS WORLDWIDE INC           | EQUITY | 50105F105 | 54    | 1,863     | SH | SOLE    | 1 |
| K-SWISS INC                    | EQUITY | 482686102 | 515   | 19,303    | SH | SOLE    | 1 |
| KULICKE & SOFFA INDUSTRIES INC | EQUITY | 501242101 | 314   | 42,328    | SH | SOLE    | 1 |
| KV PHARMACEUTICAL CO           | EQUITY | 482740206 | 1337  | 71,664    | SH | SOLE    | 1 |
| KYPHON INC                     | EQUITY | 501577100 | 1266  | 32,993    | SH | SOLE    | 1 |
| L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 502424104 | 8     | 100       | SH | DEFINED | 4 |
| L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 502424104 | 4334  | 57,463    | SH | SOLE    | 1 |
| L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 502424104 | 10706 | 141,951   | SH | SOLE    | 2 |
| LABOR READY INC                | EQUITY | 505401208 | 2059  | 90,887    | SH | SOLE    | 1 |
| LABORATORY CORP OF AMERICA HOL | EQUITY | 50540R409 | 10    | 155       | SH | SOLE    | 2 |
| LABORATORY CORP OF AMERICA HOL | EQUITY | 50540R409 | 3516  | 56,500    | SH | SOLE    | 3 |
| LABORATORY CORP OF AMERICA HOL | EQUITY | 50540R409 | 3574  | 57,426    | SH | SOLE    | 1 |
| LABRANCHE & CO INC             | EQUITY | 505447102 | 479   | 39,558    | SH | SOLE    | 1 |
| LACLEDE GROUP INC/THE          | EQUITY | 505597104 | 547   | 15,912    | SH | SOLE    | 1 |
| LADISH CO INC                  | EQUITY | 505754200 | 255   | 6,800     | SH | SOLE    | 2 |
| LADISH CO INC                  | EQUITY | 505754200 | 392   | 10,460    | SH | SOLE    | 1 |
| LAIDLAW INTERNATIONAL INC      | EQUITY | 50730R102 | 11461 | 454,804   | SH | SOLE    | 1 |
| LAKELAND BANCORP INC           | EQUITY | 511637100 | 212   | 13,520    | SH | SOLE    | 1 |
| LAKELAND FINANCIAL CORP        | EQUITY | 511656100 | 219   | 8,998     | SH | SOLE    | 1 |
| LAKES ENTERTAINMENT INC        | EQUITY | 51206P109 | 206   | 17,067    | SH | SOLE    | 1 |
| LAM RESEARCH CORP              | EQUITY | 512807108 | 14    | 300       | SH | DEFINED | 4 |
| LAM RESEARCH CORP              | EQUITY | 512807108 | 14620 | 312,921   | SH | SOLE    | 1 |
| LAMAR ADVERTISING CO           | EQUITY | 512815101 | 361   | 6,697     | SH | SOLE    | 1 |
| LAMSON & SESSIONS CO/THE       | EQUITY | 513696104 | 293   | 10,356    | SH | SOLE    | 1 |
| LANCASTER COLONY CORP          | EQUITY | 513847103 | 2794  | 70,795    | SH | SOLE    | 1 |
| LANCE INC                      | EQUITY | 514606102 | 15    | 650       | SH | DEFINED | 4 |
| LANCE INC                      | EQUITY | 514606102 | 598   | 25,988    | SH | SOLE    | 1 |
| LANDAMERICA FINANCIAL GROUP IN | EQUITY | 514936103 | 828   | 12,824    | SH | SOLE    | 1 |
| LANDAUER INC                   | EQUITY | 51476K103 | 324   | 6,773     | SH | SOLE    | 1 |
| LANDRY'S RESTAURANTS INC       | EQUITY | 51508L103 | 1068  | 32,914    | SH | SOLE    | 1 |
| LANDSTAR SYSTEM INC            | EQUITY | 515098101 | 63    | 1,329     | SH | SOLE    | 1 |
| LANDSTAR SYSTEM INC            | EQUITY | 515098101 | 491   | 10,400    | SH | SOLE    | 2 |
| LAS VEGAS SANDS CORP           | EQUITY | 517834107 | 62586 | 803,827   | SH | SOLE    | 2 |
| LASALLE HOTEL PROPERTIES       | EQUITY | 517942108 | 6555  | 141,587   | SH | SOLE    | 1 |
| LASERSCOPE                     | EQUITY | 518081104 | 457   | 14,828    | SH | SOLE    | 1 |
| LATTICE SEMICONDUCTOR CORP     | EQUITY | 518415104 | 2037  | 329,642   | SH | SOLE    | 1 |



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| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PRN | PUT/ CALL DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|---------|----------------------|------------|
| LAUREATE EDUCATION INC         | EQUITY         | 518613104    | 4730           | 110,962           | SH      | SOLE                 | 1          |
| LAWSON PRODUCTS                | EQUITY         | 520776105    | 131            | 3,325             | SH      | SOLE                 | 1          |
| LAWSON SOFTWARE INC            | EQUITY         | 52078P102    | 622            | 92,813            | SH      | SOLE                 | 1          |
| LAWSON SOFTWARE INC            | EQUITY         | 52078P102    | 4043           | 603,400           | SH      | SOLE                 | 2          |
| LAYNE CHRISTENSEN CO           | EQUITY         | 521050104    | 253            | 8,925             | SH      | SOLE                 | 1          |
| LAZARD LTD                     | EQUITY         | G54050102    | 335            | 8,300             | SH      | SOLE                 | 2          |
| LA-Z-BOY INC                   | EQUITY         | 505336107    | 540            | 38,583            | SH      | SOLE                 | 1          |
| LB FOSTER CO                   | EQUITY         | 350060109    | 185            | 7,614             | SH      | SOLE                 | 1          |
| LCA-VISION INC                 | EQUITY         | 501803308    | 819            | 15,486            | SH      | SOLE                 | 1          |
| LEAP WIRELESS INTERNATIONAL IN | EQUITY         | 521863308    | 74             | 1,569             | SH      | SOLE                 | 1          |
| LEAPFROG ENTERPRISES INC       | EQUITY         | 52186N106    | 256            | 25,385            | SH      | SOLE                 | 1          |
| LEAR CORP                      | EQUITY         | 521865105    | 4321           | 194,539           | SH      | SOLE                 | 1          |
| LECG CORP                      | EQUITY         | 523234102    | 336            | 18,182            | SH      | SOLE                 | 1          |
| LEE ENTERPRISES INC            | EQUITY         | 523768109    | 3564           | 132,230           | SH      | SOLE                 | 1          |
| LEGG MASON INC                 | EQUITY         | 524901105    | 5540           | 55,664            | SH      | SOLE                 | 2          |
| LEGG MASON INC                 | EQUITY         | 524901105    | 6093           | 61,219            | SH      | SOLE                 | 1          |
| LEGGETT & PLATT INC            | EQUITY         | 524660107    | 6              | 226               | SH      | SOLE                 | 2          |
| LEGGETT & PLATT INC            | EQUITY         | 524660107    | 2207           | 88,351            | SH      | SOLE                 | 1          |
| LEHMAN BROTHERS HOLDINGS INC   | EQUITY         | 524908100    | 43             | 664               | SH      | SOLE                 | 2          |
| LEHMAN BROTHERS HOLDINGS INC   | EQUITY         | 524908100    | 15316          | 235,084           | SH      | SOLE                 | 1          |
| LENNAR CORP                    | EQUITY         | 526057104    | 2884           | 65,007            | SH      | SOLE                 | 1          |
| LENNAR CORP                    | EQUITY         | 526057104    | 10917          | 246,045           | SH      | SOLE                 | 2          |
| LENNOX INTERNATIONAL INC       | EQUITY         | 526107107    | 54             | 2,047             | SH      | SOLE                 | 1          |
| LEUCADIA NATIONAL CORP         | EQUITY         | 527288104    | 88             | 3,000             | SH      | DEFINED              | 4          |
| LEUCADIA NATIONAL CORP         | EQUITY         | 527288104    | 11727          | 401,743           | SH      | SOLE                 | 1          |
| LEVEL 3 COMMUNICATIONS INC     | EQUITY         | 52729N100    | 85             | 19,092            | SH      | SOLE                 | 1          |
| LEVEL 3 COMMUNICATIONS INC     | EQUITY         | 52729N100    | 9176           | 2,066,700         | SH      | SOLE                 | 2          |
| LEVITT CORP                    | EQUITY         | 52742P108    | 195            | 12,201            | SH      | SOLE                 | 1          |
| LEXICON GENETICS INC           | EQUITY         | 528872104    | 212            | 48,216            | SH      | SOLE                 | 1          |
| LEXMARK INTERNATIONAL INC      | EQUITY         | 529771107    | 7              | 131               | SH      | SOLE                 | 2          |
| LEXMARK INTERNATIONAL INC      | EQUITY         | 529771107    | 2721           | 48,731            | SH      | SOLE                 | 1          |
| LHC GROUP INC                  | EQUITY         | 50187A107    | 165            | 8,265             | SH      | SOLE                 | 1          |
| LIBERTY ALL STAR EQUITY        | EQUITY         | 530158104    | 48             | 6,314             | SH      | DEFINED              | 4          |
| LIBERTY GLOBAL INC             | EQUITY         | 530555101    | 588            | 27,340            | SH      | SOLE                 | 1          |
| LIBERTY MEDIA CORP             | CORP BOND      | 530718AF2    | 3              | 3,000             | PRN     | DEFINED              | 4          |
| LIBERTY MEDIA HOLDING CORP - C | EQUITY         | 53071M302    | 400            | 4,770             | SH      | SOLE                 | 1          |
| LIBERTY MEDIA HOLDING CORP - I | EQUITY         | 53071M104    | 306            | 17,709            | SH      | SOLE                 | 1          |
| LIBERTY PROPERTY TRUST         | EQUITY         | 531172104    | 15             | 350               | SH      | DEFINED              | 4          |
| LIBERTY PROPERTY TRUST         | EQUITY         | 531172104    | 8581           | 194,130           | SH      | SOLE                 | 1          |
| LIFE TIME FITNESS INC          | EQUITY         | 53217R207    | 1049           | 22,673            | SH      | SOLE                 | 1          |
| LIFECCELL CORP                 | EQUITY         | 531927101    | 244            | 7,900             | SH      | SOLE                 | 2          |
| LIFECCELL CORP                 | EQUITY         | 531927101    | 773            | 24,999            | SH      | SOLE                 | 1          |
| LIFECORE BIOMEDICAL INC        | EQUITY         | 532187101    | 122            | 7,800             | SH      | SOLE                 | 2          |
| LIFEPOINT HOSPITALS INC        | EQUITY         | 53219L109    | 197            | 6,128             | SH      | DEFINED              | 4          |
| LIFEPOINT HOSPITALS INC        | EQUITY         | 53219L109    | 4014           | 124,921           | SH      | SOLE                 | 1          |
| LIFETIME BRANDS INC            | EQUITY         | 53222Q103    | 182            | 8,404             | SH      | SOLE                 | 1          |
| LIGHTBRIDGE INC                | EQUITY         | 532226107    | 197            | 20,302            | SH      | SOLE                 | 1          |
| LIN TV CORP                    | EQUITY         | 532774106    | 156            | 20,602            | SH      | SOLE                 | 1          |
| LINCARE HOLDINGS INC           | EQUITY         | 532791100    | 8039           | 212,456           | SH      | SOLE                 | 1          |
| LINCARE HOLDINGS INC           | EQUITY         | 532791100    | 11148          | 294,600           | SH      | SOLE                 | 2          |

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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| LINCOLN EDUCATIONAL SERVICES C | EQUITY | 533535100 | 58    | 3,386   | SH | SOLE    | 1 |
| LINCOLN ELECTRIC HOLDINGS INC  | EQUITY | 533900106 | 890   | 14,210  | SH | DEFINED | 4 |
| LINCOLN ELECTRIC HOLDINGS INC  | EQUITY | 533900106 | 5761  | 91,957  | SH | SOLE    | 1 |
| LINCOLN NATIONAL CORP          | EQUITY | 534187109 | 20    | 356     | SH | SOLE    | 2 |
| LINCOLN NATIONAL CORP          | EQUITY | 534187109 | 12545 | 222,267 | SH | SOLE    | 1 |
| LINDSAY MANUFACTURING CO       | EQUITY | 535555106 | 233   | 8,601   | SH | SOLE    | 1 |
| LINEAR TECHNOLOGY CORP         | EQUITY | 535678106 | 13    | 376     | SH | SOLE    | 2 |
| LINEAR TECHNOLOGY CORP         | EQUITY | 535678106 | 5463  | 163,131 | SH | SOLE    | 1 |
| LIONBRIDGE TECHNOLOGIES        | EQUITY | 536252109 | 246   | 44,533  | SH | SOLE    | 1 |
| LIONS GATE ENTERTAINMENT CORP  | EQUITY | 535919203 | 8359  | 977,700 | SH | SOLE    | 2 |
| LIQUIDITY SERVICES INC         | EQUITY | 53635B107 | 90    | 5,790   | SH | SOLE    | 1 |
| LITHIA MOTORS INC              | EQUITY | 536797103 | 358   | 11,810  | SH | SOLE    | 1 |
| LITTELFUSE INC                 | EQUITY | 537008104 | 573   | 16,654  | SH | SOLE    | 1 |
| LIVE NATION INC                | EQUITY | 538034109 | 969   | 47,600  | SH | SOLE    | 1 |
| LIVEPERSON INC                 | EQUITY | 538146101 | 2     | 430     | SH | DEFINED | 4 |
| LIZ CLAIBORNE INC              | EQUITY | 539320101 | 5     | 130     | SH | SOLE    | 2 |
| LIZ CLAIBORNE INC              | EQUITY | 539320101 | 2343  | 63,219  | SH | SOLE    | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|--------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| LKQ CORP                       | EQUITY         | 501889208    | 634            | 33,358            | SH                           | SOLE       | 1 |
| LOCKHEED MARTIN CORP           | CORP BOND      | 539830AP4    | 3              | 3,000             | PRN                          | DEFINED    | 4 |
| LOCKHEED MARTIN CORP           | EQUITY         | 539830109    | 80             | 1,110             | SH                           | DEFINED    | 4 |
| LOCKHEED MARTIN CORP           | EQUITY         | 539830109    | 749            | 10,439            | SH                           | SOLE       | 2 |
| LOCKHEED MARTIN CORP           | CORP BOND      | 539830AP4    | 852            | 750,000           | PRN                          | SOLE       | 1 |
| LOCKHEED MARTIN CORP           | EQUITY         | 539830109    | 11174          | 155,760           | SH                           | SOLE       | 1 |
| LODGENET ENTERTAINMENT CORP    | EQUITY         | 540211109    | 231            | 12,381            | SH                           | SOLE       | 1 |
| LODGIAN INC                    | EQUITY         | 54021P403    | 219            | 15,378            | SH                           | SOLE       | 1 |
| LOEWS CORP                     | EQUITY         | 540424108    | 18             | 504               | SH                           | SOLE       | 2 |
| LOEWS CORP                     | EQUITY         | 540424108    | 6978           | 196,844           | SH                           | SOLE       | 1 |
| LOEWS CORP - CAROLINA GROUP    | EQUITY         | 540424207    | 538            | 10,468            | SH                           | SOLE       | 1 |
| LOGITECH INTERNATIONAL SA      | EQUITY         | 541419107    | 4              | 100               | SH                           | DEFINED    | 4 |
| LOJACK CORP                    | EQUITY         | 539451104    | 1621           | 85,939            | SH                           | SOLE       | 1 |
| LONE STAR STEAKHOUSE & SALOON  | EQUITY         | 542307103    | 708            | 26,997            | SH                           | SOLE       | 1 |
| LONE STAR TECHNOLOGIES INC     | EQUITY         | 542312103    | 1241           | 22,964            | SH                           | SOLE       | 1 |
| LONGS DRUG STORES CORP         | EQUITY         | 543162101    | 2338           | 51,253            | SH                           | SOLE       | 1 |
| LONGVIEW FIBRE CO              | EQUITY         | 543213102    | 2818           | 147,608           | SH                           | SOLE       | 1 |
| LORAL SPACE & COMMUNICATIONS I | EQUITY         | 543881106    | 11337          | 399,767           | SH                           | SOLE       | 1 |
| LOUISIANA-PACIFIC CORP         | EQUITY         | 546347105    | 3              | 132               | SH                           | SOLE       | 2 |
| LOUISIANA-PACIFIC CORP         | EQUITY         | 546347105    | 1102           | 50,319            | SH                           | SOLE       | 1 |
| LOWE'S COS INC                 | EQUITY         | 548661107    | 18             | 300               | SH                           | DEFINED    | 4 |
| LOWE'S COS INC                 | EQUITY         | 548661107    | 5232           | 86,244            | SH                           | SOLE       | 2 |
| LOWE'S COS INC                 | EQUITY         | 548661107    | 27755          | 457,472           | SH                           | SOLE       | 1 |
| LSI INDUSTRIES INC             | EQUITY         | 50216C108    | 254            | 14,937            | SH                           | SOLE       | 1 |
| LSI LOGIC CORP                 | CORP BOND      | 502161AJ1    | 1              | 1,000             | PRN                          | DEFINED    | 4 |
| LSI LOGIC CORP                 | EQUITY         | 502161102    | 1              | 150               | SH                           | DEFINED    | 4 |
| LSI LOGIC CORP                 | EQUITY         | 502161102    | 4              | 492               | SH                           | SOLE       | 2 |
| LSI LOGIC CORP                 | EQUITY         | 502161102    | 2443           | 272,935           | SH                           | SOLE       | 1 |
| LTC PROPERTIES INC             | EQUITY         | 502175102    | 390            | 17,432            | SH                           | SOLE       | 1 |
| LTD BRANDS                     | EQUITY         | 532716107    | 11             | 425               | SH                           | SOLE       | 2 |
| LTD BRANDS                     | EQUITY         | 532716107    | 4054           | 158,416           | SH                           | SOLE       | 1 |
| LTX CORP                       | EQUITY         | 502392103    | 323            | 46,039            | SH                           | SOLE       | 1 |
| LUBRIZOL CORP                  | EQUITY         | 549271104    | 5931           | 148,822           | SH                           | SOLE       | 1 |
| LUBY'S INC                     | EQUITY         | 549282101    | 167            | 15,976            | SH                           | SOLE       | 1 |

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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| LUCENT TECHNOLOGIES INC        | EQUITY | 549463107 | 13    | 5,555     | SH | SOLE    | 2 |
| LUCENT TECHNOLOGIES INC        | EQUITY | 549463107 | 34    | 13,994    | SH | DEFINED | 4 |
| LUCENT TECHNOLOGIES INC        | EQUITY | 549463107 | 5844  | 2,414,896 | SH | SOLE    | 1 |
| LUFKIN INDUSTRIES INC          | EQUITY | 549764108 | 1482  | 24,940    | SH | SOLE    | 1 |
| LUMINEX CORP                   | EQUITY | 55027E102 | 415   | 23,858    | SH | SOLE    | 1 |
| LYONDELL CHEMICAL CO           | EQUITY | 552078107 | 10    | 456       | SH | DEFINED | 4 |
| LYONDELL CHEMICAL CO           | EQUITY | 552078107 | 10135 | 447,266   | SH | SOLE    | 1 |
| M&F WORLDWIDE CORP             | EQUITY | 552541104 | 289   | 17,968    | SH | SOLE    | 1 |
| M&T BANK CORP                  | EQUITY | 55261F104 | 12    | 98        | SH | SOLE    | 2 |
| M&T BANK CORP                  | EQUITY | 55261F104 | 12145 | 102,990   | SH | SOLE    | 1 |
| M/I HOMES INC                  | EQUITY | 55305B101 | 315   | 8,982     | SH | SOLE    | 1 |
| MACATAWA BANK CORP             | EQUITY | 554225102 | 241   | 10,292    | SH | SOLE    | 1 |
| MACDERMID INC                  | EQUITY | 554273102 | 594   | 20,635    | SH | SOLE    | 1 |
| MACERICH CO/THE                | EQUITY | 554382101 | 9381  | 133,637   | SH | SOLE    | 1 |
| MACK-CALI REALTY CORP          | EQUITY | 554489104 | 18    | 400       | SH | DEFINED | 4 |
| MACK-CALI REALTY CORP          | EQUITY | 554489104 | 6227  | 135,616   | SH | SOLE    | 1 |
| MACROVISION CORP               | EQUITY | 555904101 | 3215  | 149,378   | SH | SOLE    | 1 |
| MAF BANCORP INC                | EQUITY | 55261R108 | 1075  | 25,102    | SH | SOLE    | 1 |
| MAGELLAN HEALTH SERVICES INC   | EQUITY | 559079207 | 453   | 10,000    | SH | SOLE    | 2 |
| MAGELLAN HEALTH SERVICES INC   | EQUITY | 559079207 | 1251  | 27,600    | SH | SOLE    | 1 |
| MAGELLAN MIDSTREAM PARTNERS LP | EQUITY | 559080106 | 2718  | 80,000    | SH | SOLE    | 1 |
| MAGMA DESIGN AUTOMATION INC    | EQUITY | 559181102 | 195   | 26,523    | SH | SOLE    | 1 |
| MAGNA ENTERTAINMENT CORP       | EQUITY | 559211107 | 157   | 29,822    | SH | SOLE    | 1 |
| MAGNA INTERNATIONAL INC        | EQUITY | 559222401 | 79    | 1,100     | SH | OTHER   | 1 |
| MAIDENFORM BRANDS INC          | EQUITY | 560305104 | 134   | 10,844    | SH | SOLE    | 1 |
| MAINSOURCE FINANCIAL GROUP INC | EQUITY | 56062Y102 | 196   | 11,229    | SH | SOLE    | 1 |
| MANHATTAN ASSOCIATES INC       | EQUITY | 562750109 | 416   | 20,492    | SH | SOLE    | 1 |
| MANITOWOC CO INC/THE           | EQUITY | 563571108 | 61    | 1,380     | SH | SOLE    | 1 |
| MANNATECH INC                  | EQUITY | 563771104 | 154   | 12,222    | SH | SOLE    | 1 |
| MANNKIND CORP                  | EQUITY | 56400P201 | 356   | 16,701    | SH | SOLE    | 1 |
| MANOR CARE INC                 | EQUITY | 564055101 | 1708  | 36,399    | SH | SOLE    | 1 |

| ISSUER NAME                   | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|-------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| MANOR CARE INC                | EQUITY         | 564055101    | 7512           | 160,098           | SH                | SOLE       | 2          |
| MANPOWER INC                  | EQUITY         | 56418H100    | 7              | 102               | SH                | DEFINED    | 4          |
| MANPOWER INC                  | EQUITY         | 56418H100    | 12275          | 190,020           | SH                | SOLE       | 1          |
| MANTECH INTERNATIONAL CORP    | EQUITY         | 564563104    | 1109           | 35,936            | SH                | SOLE       | 1          |
| MANULIFE FINANCIAL CORP       | EQUITY         | 56501R106    | 4156           | 131,000           | SH                | OTHER      | 1          |
| MAPINFO CORP                  | EQUITY         | 565105103    | 207            | 15,865            | SH                | SOLE       | 1          |
| MARATHON OIL CORP             | EQUITY         | 565849106    | 13269          | 159,295           | SH                | SOLE       | 1          |
| MARATHON OIL CORP             | EQUITY         | 565849106    | 24461          | 293,649           | SH                | SOLE       | 2          |
| MARCHEX INC                   | EQUITY         | 56624R108    | 283            | 17,195            | SH                | SOLE       | 1          |
| MARCUS CORP                   | EQUITY         | 566330106    | 468            | 22,431            | SH                | SOLE       | 1          |
| MARINE PRODUCTS CORP          | EQUITY         | 568427108    | 89             | 9,168             | SH                | SOLE       | 1          |
| MARINEMAX INC                 | EQUITY         | 567908108    | 323            | 12,296            | SH                | SOLE       | 1          |
| MARINER ENERGY INC            | EQUITY         | 56845T305    | 1004           | 54,632            | SH                | SOLE       | 1          |
| MARITRANS INC                 | EQUITY         | 570363101    | 223            | 8,968             | SH                | SOLE       | 1          |
| MARKEL CORP                   | EQUITY         | 570535104    | 107            | 308               | SH                | SOLE       | 1          |
| MARKETAXESS HOLDINGS INC      | EQUITY         | 57060D108    | 251            | 22,826            | SH                | SOLE       | 1          |
| MARKWEST HYDROCARBON INC      | EQUITY         | 570762104    | 115            | 4,662             | SH                | SOLE       | 1          |
| MARLIN BUSINESS SERVICES CORP | EQUITY         | 571157106    | 199            | 8,833             | SH                | SOLE       | 1          |
| MARRIOTT INTERNATIONAL INC    | EQUITY         | 571903202    | 15             | 405               | SH                | SOLE       | 2          |
| MARRIOTT INTERNATIONAL INC    | EQUITY         | 571903202    | 10166          | 266,683           | SH                | SOLE       | 1          |

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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| MARSH & MCLENNAN COS INC       | EQUITY | 571748102 | 2019  | 75,081    | SH | SOLE    | 2 |
| MARSH & MCLENNAN COS INC       | EQUITY | 571748102 | 71493 | 2,658,529 | SH | SOLE    | 1 |
| MARSHALL & ILSLEY CORP         | EQUITY | 571834100 | 13    | 279       | SH | SOLE    | 2 |
| MARSHALL & ILSLEY CORP         | EQUITY | 571834100 | 4915  | 107,456   | SH | SOLE    | 1 |
| MARTEK BIOSCIENCES CORP        | EQUITY | 572901106 | 2684  | 92,724    | SH | SOLE    | 1 |
| MARTEN TRANSPORT LTD           | EQUITY | 573075108 | 248   | 11,415    | SH | SOLE    | 1 |
| MARTHA STEWART LIVING OMNIMEDI | EQUITY | 573083102 | 2     | 100       | SH | DEFINED | 4 |
| MARTHA STEWART LIVING OMNIMEDI | EQUITY | 573083102 | 315   | 18,867    | SH | SOLE    | 1 |
| MARTIN MARIETTA MATERIALS INC  | EQUITY | 573284106 | 2233  | 24,500    | SH | SOLE    | 2 |
| MARTIN MARIETTA MATERIALS INC  | EQUITY | 573284106 | 9036  | 99,131    | SH | SOLE    | 1 |
| MARVEL ENTERTAINMENT INC       | EQUITY | 57383T103 | 703   | 35,139    | SH | SOLE    | 1 |
| MARVELL TECHNOLOGY GROUP LTD   | EQUITY | G5876H105 | 3489  | 78,700    | SH | SOLE    | 2 |
| MASCO CORP                     | EQUITY | 574599106 | 15    | 492       | SH | SOLE    | 2 |
| MASCO CORP                     | EQUITY | 574599106 | 28509 | 961,837   | SH | SOLE    | 1 |
| MASSEY ENERGY CO               | EQUITY | 576206106 | 1687  | 46,848    | SH | SOLE    | 1 |
| MASTEC INC                     | EQUITY | 576323109 | 397   | 30,019    | SH | SOLE    | 1 |
| MASTERCARD INC                 | EQUITY | 57636Q104 | 67    | 1,388     | SH | SOLE    | 1 |
| MASTERCARD INC                 | EQUITY | 57636Q104 | 3336  | 69,500    | SH | SOLE    | 2 |
| MATERIALS SELECT SECTOR SPDR F | EQUITY | 81369Y100 | 45    | 1,410     | SH | DEFINED | 4 |
| MATRIA HEALTHCARE INC          | EQUITY | 576817209 | 335   | 15,647    | SH | SOLE    | 1 |
| MATRIA HEALTHCARE INC          | EQUITY | 576817209 | 450   | 21,000    | SH | SOLE    | 2 |
| MATRIX SERVICE CO              | EQUITY | 576853105 | 962   | 84,058    | SH | SOLE    | 1 |
| MATTEL INC                     | EQUITY | 577081102 | 8     | 483       | SH | SOLE    | 2 |
| MATTEL INC                     | EQUITY | 577081102 | 35    | 2,125     | SH | DEFINED | 4 |
| MATTEL INC                     | EQUITY | 577081102 | 3155  | 191,082   | SH | SOLE    | 1 |
| MATTHEWS INTERNATIONAL CORP    | EQUITY | 577128101 | 826   | 23,964    | SH | SOLE    | 1 |
| MATTSON TECHNOLOGY INC         | EQUITY | 577223100 | 382   | 39,130    | SH | SOLE    | 1 |
| MAUI LAND & PINEAPPLE CO INC   | EQUITY | 577345101 | 100   | 2,637     | SH | SOLE    | 1 |
| MAVERICK TUBE CORP             | EQUITY | 577914104 | 1742  | 27,566    | SH | SOLE    | 1 |
| MAXIM INTEGRATED PRODUCTS INC  | EQUITY | 57772K101 | 5749  | 179,048   | SH | SOLE    | 1 |
| MAXIM INTEGRATED PRODUCTS INC  | EQUITY | 57772K101 | 6114  | 190,398   | SH | SOLE    | 2 |
| MAXIMUS INC                    | EQUITY | 577933104 | 370   | 15,997    | SH | SOLE    | 1 |
| MAXWELL TECHNOLOGIES INC       | EQUITY | 577767106 | 210   | 10,705    | SH | SOLE    | 1 |
| MXYGEN INC                     | EQUITY | 577776107 | 164   | 21,980    | SH | SOLE    | 1 |
| MB FINANCIAL INC               | EQUITY | 55264U108 | 606   | 17,150    | SH | SOLE    | 1 |
| MBIA INC                       | EQUITY | 55262C100 | 10    | 167       | SH | SOLE    | 2 |
| MBIA INC                       | EQUITY | 55262C100 | 3730  | 63,703    | SH | SOLE    | 1 |
| MBT FINANCIAL CORP             | EQUITY | 578877102 | 176   | 11,020    | SH | SOLE    | 1 |
| MCAFEE INC                     | EQUITY | 579064106 | 8389  | 345,633   | SH | SOLE    | 1 |
| MCCLATCHY CO                   | EQUITY | 579489105 | 70    | 1,744     | SH | SOLE    | 1 |
| MCCORMICK & CO INC             | EQUITY | 579780206 | 3191  | 95,120    | SH | SOLE    | 2 |
| MCCORMICK & CO INC             | EQUITY | 579780206 | 11837 | 352,820   | SH | SOLE    | 1 |
| MCCORMICK & SCHMICK'S SEAFOOD  | EQUITY | 579793100 | 211   | 8,883     | SH | SOLE    | 1 |
| MCDATA CORP                    | EQUITY | 580031201 | 1859  | 455,709   | SH | SOLE    | 1 |
| MCDONALD'S CORP                | EQUITY | 580135101 | 36    | 1,064     | SH | DEFINED | 4 |
| MCDONALD'S CORP                | EQUITY | 580135101 | 613   | 18,245    | SH | SOLE    | 2 |
| MCDONALD'S CORP                | EQUITY | 580135101 | 42066 | 1,251,968 | SH | SOLE    | 1 |

| ISSUER NAME             | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|-------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| MCG CAPITAL CORP        | EQUITY         | 58047P107    | 2168           | 136,365           | SH                           | SOLE       | 1 |
| MCGRATH RENTCORP        | EQUITY         | 580589109    | 456            | 16,382            | SH                           | SOLE       | 1 |
| MCGRAW-HILL COS INC/THE | EQUITY         | 580645109    | 22             | 444               | SH                           | SOLE       | 2 |
| MCGRAW-HILL COS INC/THE | EQUITY         | 580645109    | 22909          | 456,084           | SH                           | SOLE       | 1 |

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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| MCKESSON CORP                  | EQUITY | 58155Q103 | 18    | 377       | SH | SOLE    | 2 |
| MCKESSON CORP                  | EQUITY | 58155Q103 | 8787  | 185,857   | SH | SOLE    | 1 |
| MCMORAN EXPLORATION CO         | EQUITY | 582411104 | 320   | 18,203    | SH | SOLE    | 1 |
| MDC HOLDINGS INC               | EQUITY | 552676108 | 3703  | 71,298    | SH | SOLE    | 1 |
| MDS INC                        | EQUITY | 55269P302 | 27    | 1,500     | SH | OTHER   | 1 |
| MDU RESOURCES GROUP INC        | EQUITY | 552690109 | 9565  | 261,274   | SH | SOLE    | 1 |
| MEADOWBROOK INSURANCE GROUP IN | EQUITY | 58319P108 | 156   | 18,770    | SH | SOLE    | 1 |
| MEADWESTVACO CORP              | EQUITY | 583334107 | 6     | 225       | SH | SOLE    | 2 |
| MEADWESTVACO CORP              | EQUITY | 583334107 | 2397  | 85,807    | SH | SOLE    | 1 |
| MEASUREMENT SPECIALTIES INC    | EQUITY | 583421102 | 229   | 10,305    | SH | SOLE    | 1 |
| MEDALLION FINANCIAL CORP       | EQUITY | 583928106 | 122   | 10,952    | SH | SOLE    | 1 |
| MEDAREX INC                    | EQUITY | 583916101 | 876   | 91,159    | SH | SOLE    | 1 |
| MEDCATH CORP                   | EQUITY | 58404W109 | 111   | 5,906     | SH | SOLE    | 1 |
| MEDCO HEALTH SOLUTIONS INC     | EQUITY | 58405U102 | 14    | 244       | SH | DEFINED | 4 |
| MEDCO HEALTH SOLUTIONS INC     | EQUITY | 58405U102 | 3590  | 62,674    | SH | SOLE    | 2 |
| MEDCO HEALTH SOLUTIONS INC     | EQUITY | 58405U102 | 7577  | 132,284   | SH | SOLE    | 1 |
| MEDIA GENERAL INC              | EQUITY | 584404107 | 2852  | 68,079    | SH | SOLE    | 1 |
| MEDIACOM COMMUNICATIONS CORP   | EQUITY | 58446K105 | 257   | 41,331    | SH | SOLE    | 1 |
| MEDICAL ACTION INDUSTRIES INC  | EQUITY | 58449L100 | 151   | 6,851     | SH | SOLE    | 1 |
| MEDICAL PROPERTIES TRUST INC   | EQUITY | 58463J304 | 330   | 29,885    | SH | SOLE    | 1 |
| MEDICINES CO                   | EQUITY | 584688105 | 731   | 37,386    | SH | SOLE    | 1 |
| MEDICIS PHARMACEUTICAL CORP    | EQUITY | 584690309 | 3776  | 157,313   | SH | SOLE    | 1 |
| MEDIFAST INC                   | EQUITY | 58470H101 | 155   | 8,664     | SH | SOLE    | 1 |
| MEDIMMUNE INC                  | EQUITY | 584699102 | 764   | 28,208    | SH | SOLE    | 2 |
| MEDIMMUNE INC                  | EQUITY | 584699102 | 3515  | 129,716   | SH | SOLE    | 1 |
| MEDIS TECHNOLOGIES LTD         | EQUITY | 58500P107 | 311   | 15,336    | SH | SOLE    | 1 |
| MEDTRONIC INC                  | EQUITY | 585055106 | 9     | 182       | SH | DEFINED | 4 |
| MEDTRONIC INC                  | EQUITY | 585055106 | 8028  | 171,097   | SH | SOLE    | 2 |
| MEDTRONIC INC                  | EQUITY | 585055106 | 24785 | 528,247   | SH | SOLE    | 1 |
| MELLON FINANCIAL CORP          | EQUITY | 58551A108 | 3     | 80        | SH | DEFINED | 4 |
| MELLON FINANCIAL CORP          | EQUITY | 58551A108 | 18    | 513       | SH | SOLE    | 2 |
| MELLON FINANCIAL CORP          | EQUITY | 58551A108 | 6251  | 181,543   | SH | SOLE    | 1 |
| MEMC ELECTRONIC MATERIALS INC  | EQUITY | 552715104 | 394   | 10,500    | SH | SOLE    | 2 |
| MEMC ELECTRONIC MATERIALS INC  | EQUITY | 552715104 | 13392 | 357,129   | SH | SOLE    | 1 |
| MEN'S WEARHOUSE INC            | EQUITY | 587118100 | 400   | 13,200    | SH | SOLE    | 2 |
| MEN'S WEARHOUSE INC            | EQUITY | 587118100 | 1077  | 35,535    | SH | SOLE    | 1 |
| MENTOR CORP                    | EQUITY | 587188103 | 1337  | 30,734    | SH | SOLE    | 1 |
| MENTOR CORP                    | EQUITY | 587188103 | 2909  | 66,875    | SH | SOLE    | 2 |
| MENTOR GRAPHICS CORP           | EQUITY | 587200106 | 3010  | 231,898   | SH | SOLE    | 1 |
| MERCANTILE BANK CORP           | EQUITY | 587376104 | 238   | 5,969     | SH | SOLE    | 1 |
| MERCANTILE BANKSHARES CORP     | EQUITY | 587405101 | 2     | 49        | SH | DEFINED | 4 |
| MERCANTILE BANKSHARES CORP     | EQUITY | 587405101 | 9571  | 268,334   | SH | SOLE    | 1 |
| MERCER INTERNATIONAL INC       | EQUITY | 588056101 | 176   | 20,243    | SH | SOLE    | 1 |
| MERCK & CO INC                 | EQUITY | 589331107 | 13    | 347       | SH | DEFINED | 4 |
| MERCK & CO INC                 | EQUITY | 589331107 | 3473  | 95,339    | SH | SOLE    | 2 |
| MERCK & CO INC                 | EQUITY | 589331107 | 52266 | 1,434,685 | SH | SOLE    | 1 |
| MERCURY COMPUTER SYSTEMS INC   | EQUITY | 589378108 | 241   | 15,652    | SH | SOLE    | 1 |
| MERCURY GENERAL CORP           | EQUITY | 589400100 | 4346  | 77,100    | SH | SOLE    | 1 |
| MEREDITH CORP                  | EQUITY | 589433101 | 3     | 52        | SH | SOLE    | 2 |
| MEREDITH CORP                  | EQUITY | 589433101 | 959   | 19,353    | SH | SOLE    | 1 |
| MERGE TECHNOLOGIES INC         | EQUITY | 589981109 | 189   | 15,355    | SH | SOLE    | 1 |
| MERIDIAN BIOSCIENCE INC        | EQUITY | 589584101 | 29    | 1,155     | SH | DEFINED | 4 |
| MERIDIAN BIOSCIENCE INC        | EQUITY | 589584101 | 391   | 15,674    | SH | SOLE    | 1 |
| MERIDIAN GOLD INC              | EQUITY | 589975101 | 30    | 961       | SH | OTHER   | 1 |
| MERIDIAN RESOURCE CORP         | EQUITY | 58977Q109 | 227   | 64,856    | SH | SOLE    | 1 |
| MERIT MEDICAL SYSTEMS INC      | EQUITY | 589889104 | 280   | 20,314    | SH | SOLE    | 1 |
| MERITAGE HOMES CORP            | EQUITY | 59001A102 | 797   | 16,870    | SH | SOLE    | 1 |
| MERRILL LYNCH & CO INC         | EQUITY | 590188108 | 2     | 34        | SH | DEFINED | 4 |
| MERRILL LYNCH & CO INC         | EQUITY | 590188108 | 27526 | 395,712   | SH | SOLE    | 2 |
| MERRILL LYNCH & CO INC         | EQUITY | 590188108 | 40192 | 577,806   | SH | SOLE    | 1 |
| MESA AIR GROUP INC             | EQUITY | 590479101 | 266   | 26,967    | SH | SOLE    | 1 |
| METABASIS THERAPEUTICS INC     | EQUITY | 59101M105 | 117   | 15,333    | SH | SOLE    | 1 |

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METAL MANAGEMENT INC EQUITY 591097209 595 19,439 SH SOLE 1

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| METHANEX CORP                  | EQUITY         | 59151K108    | 25             | 1,197             | SH                | OTHER      | 1          |
| METHODE ELECTRONICS INC        | EQUITY         | 591520200    | 292            | 27,819            | SH                | SOLE       | 1          |
| METLIFE INC                    | EQUITY         | 59156R108    | 10             | 194               | SH                | DEFINED    | 4          |
| METLIFE INC                    | EQUITY         | 59156R108    | 6542           | 127,741           | SH                | SOLE       | 2          |
| METLIFE INC                    | EQUITY         | 59156R108    | 25578          | 499,471           | SH                | SOLE       | 1          |
| METRETEK TECHNOLOGIES INC      | EQUITY         | 59159Q107    | 1720           | 100,108           | SH                | SOLE       | 1          |
| METRETEK TECHNOLOGIES INC      | EQUITY         | 59159Q107    | 3622           | 210,800           | SH                | SOLE       | 3          |
| METROCORP BANCSHARES INC       | EQUITY         | 591650106    | 101            | 3,456             | SH                | SOLE       | 1          |
| METROLOGIC INSTRUMENTS INC     | EQUITY         | 591676101    | 147            | 9,792             | SH                | SOLE       | 1          |
| METTLER TOLEDO INTERNATIONAL I | EQUITY         | 592688105    | 56             | 919               | SH                | SOLE       | 1          |
| MFA MORTGAGE INVESTMENTS INC   | EQUITY         | 55272X102    | 407            | 59,087            | SH                | SOLE       | 1          |
| MFS MULTIMARKET INCOME TRUST   | EQUITY         | 552737108    | 28             | 4,800             | SH                | DEFINED    | 4          |
| MGE ENERGY INC                 | EQUITY         | 55277P104    | 475            | 15,261            | SH                | SOLE       | 1          |
| MGI PHARMA INC                 | EQUITY         | 552880106    | 1253           | 58,275            | SH                | SOLE       | 1          |
| MGIC INVESTMENT CORP           | EQUITY         | 552848103    | 7              | 108               | SH                | SOLE       | 2          |
| MGIC INVESTMENT CORP           | EQUITY         | 552848103    | 2688           | 41,347            | SH                | SOLE       | 1          |
| MGM MIRAGE                     | EQUITY         | 552953101    | 110            | 2,697             | SH                | SOLE       | 1          |
| MGP INGREDIENTS INC            | EQUITY         | 55302G103    | 165            | 7,121             | SH                | SOLE       | 1          |
| MI DEVELOPMENTS INC            | EQUITY         | 55304X104    | 14             | 400               | SH                | OTHER      | 1          |
| MICHAELS STORES INC            | EQUITY         | 594087108    | 11806          | 286,278           | SH                | SOLE       | 1          |
| MICREL INC                     | EQUITY         | 594793101    | 1905           | 190,308           | SH                | SOLE       | 1          |
| MICROCHIP TECHNOLOGY INC       | EQUITY         | 595017104    | 15919          | 474,483           | SH                | SOLE       | 1          |
| MICROFINANCIAL INC             | EQUITY         | 595072109    | 3              | 1,000             | SH                | DEFINED    | 4          |
| MICRON TECHNOLOGY INC          | EQUITY         | 595112103    | 14             | 899               | SH                | SOLE       | 2          |
| MICRON TECHNOLOGY INC          | EQUITY         | 595112103    | 10002          | 664,121           | SH                | SOLE       | 1          |
| MICROS SYSTEMS INC             | EQUITY         | 594901100    | 1267           | 29,001            | SH                | SOLE       | 1          |
| MICROSEMI CORP                 | EQUITY         | 595137100    | 1286           | 52,768            | SH                | SOLE       | 1          |
| MICROSEMI CORP                 | EQUITY         | 595137100    | 10674          | 437,800           | SH                | SOLE       | 2          |
| MICROSOFT CORP                 | EQUITY         | 594918104    | 797            | 34,188            | SH                | DEFINED    | 4          |
| MICROSOFT CORP                 | EQUITY         | 594918104    | 26729          | 1,147,156         | SH                | SOLE       | 2          |
| MICROSOFT CORP                 | EQUITY         | 594918104    | 218746         | 9,388,058         | SH                | SOLE       | 1          |
| MICROSTRATEGY INC              | EQUITY         | 594972408    | 730            | 7,487             | SH                | SOLE       | 1          |
| MICROTUNE INC                  | EQUITY         | 59514P109    | 247            | 39,471            | SH                | SOLE       | 1          |
| MICRUS ENDOVASCULAR CORP       | EQUITY         | 59518V102    | 1384           | 114,800           | SH                | SOLE       | 3          |
| MID-AMERICA APARTMENT COMMUNIT | EQUITY         | 59522J103    | 983            | 17,626            | SH                | SOLE       | 1          |
| MIDAS INC                      | EQUITY         | 595626102    | 8              | 430               | SH                | DEFINED    | 4          |
| MIDAS INC                      | EQUITY         | 595626102    | 838            | 45,534            | SH                | SOLE       | 1          |
| MIDCAP SPDR TRUST SERIES 1     | EQUITY         | 595635103    | 152            | 1,090             | SH                | DEFINED    | 4          |
| MIDDLEBY CORP                  | EQUITY         | 596278101    | 431            | 4,976             | SH                | SOLE       | 1          |
| MIDLAND CO/THE                 | EQUITY         | 597486109    | 330            | 8,679             | SH                | SOLE       | 1          |
| MID-STATE BANCSHARES           | EQUITY         | 595440108    | 466            | 16,645            | SH                | SOLE       | 1          |
| MIDWAY GAMES INC               | EQUITY         | 598148104    | 216            | 26,650            | SH                | SOLE       | 1          |
| MIDWEST BANC HOLDINGS INC      | EQUITY         | 598251106    | 278            | 12,501            | SH                | SOLE       | 1          |
| MILLENNIUM PHARMACEUTICALS INC | EQUITY         | 599902103    | 2              | 240               | SH                | DEFINED    | 4          |
| MILLENNIUM PHARMACEUTICALS INC | EQUITY         | 599902103    | 7071           | 709,243           | SH                | SOLE       | 1          |
| MILLER INDUSTRIES INC/TN       | EQUITY         | 600551204    | 147            | 7,124             | SH                | SOLE       | 1          |
| MILLIPORE CORP                 | EQUITY         | 601073109    | 4              | 66                | SH                | SOLE       | 2          |
| MILLIPORE CORP                 | EQUITY         | 601073109    | 2317           | 36,785            | SH                | SOLE       | 1          |
| MILLS CORP/THE                 | EQUITY         | 601148109    | 1130           | 42,232            | SH                | SOLE       | 1          |
| MINDSPEED TECHNOLOGIES INC     | EQUITY         | 602682106    | 198            | 82,183            | SH                | SOLE       | 1          |

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|                           |        |           |       |           |    |       |   |
|---------------------------|--------|-----------|-------|-----------|----|-------|---|
| MINE SAFETY APPLIANCES CO | EQUITY | 602720104 | 3198  | 79,544    | SH | SOLE  | 1 |
| MINEFINDERS CORP          | EQUITY | 602900102 | 678   | 83,200    | SH | OTHER | 1 |
| MINERALS TECHNOLOGIES INC | EQUITY | 603158106 | 2992  | 57,535    | SH | SOLE  | 1 |
| MIPS TECHNOLOGIES INC     | EQUITY | 604567107 | 197   | 32,447    | SH | SOLE  | 1 |
| MIRANT CORP               | EQUITY | 60467R100 | 44549 | 1,662,270 | SH | SOLE  | 1 |
| MKS INSTRUMENTS INC       | EQUITY | 55306N104 | 546   | 27,148    | SH | SOLE  | 1 |
| MOBILE MINI INC           | EQUITY | 60740F105 | 1460  | 49,900    | SH | SOLE  | 1 |
| MOBILE TELESYSTEMS OJSC   | EQUITY | 607409109 | 2735  | 92,900    | SH | SOLE  | 1 |
| MOBILITY ELECTRONICS INC  | EQUITY | 60741U101 | 152   | 20,890    | SH | SOLE  | 1 |
| MODINE MANUFACTURING CO   | EQUITY | 607828100 | 2267  | 97,048    | SH | SOLE  | 1 |
| MOHAWK INDUSTRIES INC     | EQUITY | 608190104 | 8184  | 116,332   | SH | SOLE  | 1 |
| MOLECULAR DEVICES CORP    | EQUITY | 60851C107 | 387   | 12,660    | SH | SOLE  | 1 |
| MOLEX INC                 | EQUITY | 608554101 | 6     | 176       | SH | SOLE  | 2 |
| MOLEX INC                 | EQUITY | 608554101 | 2198  | 65,482    | SH | SOLE  | 1 |
| MOLINA HEALTHCARE INC     | EQUITY | 60855R100 | 347   | 9,108     | SH | SOLE  | 1 |
| MOLSON COORS BREWING CO   | EQUITY | 60871R209 | 5     | 71        | SH | SOLE  | 2 |
| MOLSON COORS BREWING CO   | EQUITY | 60871R209 | 8777  | 129,299   | SH | SOLE  | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|--------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| MOMENTA PHARMACEUTICALS INC    | EQUITY         | 60877T100    | 205            | 16,134            | SH                           | SOLE       | 1 |
| MONACO COACH CORP              | EQUITY         | 60886R103    | 253            | 19,946            | SH                           | SOLE       | 1 |
| MONARCH CASINO & RESORT INC    | EQUITY         | 609027107    | 218            | 7,760             | SH                           | SOLE       | 1 |
| MONEYGRAM INTERNATIONAL INC    | EQUITY         | 60935Y109    | 655            | 19,300            | SH                           | SOLE       | 2 |
| MONEYGRAM INTERNATIONAL INC    | EQUITY         | 60935Y109    | 6230           | 183,510           | SH                           | SOLE       | 1 |
| MONOGRAM BIOSCIENCES INC       | EQUITY         | 60975U108    | 192            | 97,214            | SH                           | SOLE       | 1 |
| MONOLITHIC POWER SYSTEMS INC   | EQUITY         | 609839105    | 193            | 16,293            | SH                           | SOLE       | 1 |
| MONRO MUFFLER INC              | EQUITY         | 610236101    | 287            | 8,826             | SH                           | SOLE       | 1 |
| MONSANTO CO                    | EQUITY         | 61166W101    | 1426           | 16,935            | SH                           | SOLE       | 2 |
| MONSANTO CO                    | EQUITY         | 61166W101    | 12531          | 148,838           | SH                           | SOLE       | 1 |
| MONSTER WORLDWIDE INC          | EQUITY         | 611742107    | 7              | 159               | SH                           | SOLE       | 2 |
| MONSTER WORLDWIDE INC          | EQUITY         | 611742107    | 5784           | 135,573           | SH                           | SOLE       | 1 |
| MONTGOMERY STREET INCOME SECUR | EQUITY         | 614115103    | 25             | 1,500             | SH                           | DEFINED    | 4 |
| MOODY'S CORP                   | EQUITY         | 615369105    | 17             | 303               | SH                           | SOLE       | 2 |
| MOODY'S CORP                   | EQUITY         | 615369105    | 7764           | 142,563           | SH                           | SOLE       | 1 |
| MOOG INC                       | EQUITY         | 615394202    | 938            | 27,419            | SH                           | SOLE       | 1 |
| MORGAN STANLEY                 | EQUITY         | 617446448    | 31             | 483               | SH                           | DEFINED    | 4 |
| MORGAN STANLEY                 | EQUITY         | 617446448    | 1829           | 28,928            | SH                           | SOLE       | 2 |
| MORGAN STANLEY                 | EQUITY         | 617446448    | 102012         | 1,613,966         | SH                           | SOLE       | 1 |
| MORGANS HOTEL GROUP CO         | EQUITY         | 61748W108    | 209            | 13,421            | SH                           | SOLE       | 1 |
| MORNINGSTAR INC                | EQUITY         | 617700109    | 435            | 10,490            | SH                           | SOLE       | 1 |
| MORNINGSTAR INC                | EQUITY         | 617700109    | 469            | 11,300            | SH                           | SOLE       | 2 |
| MORTON'S RESTAURANT GROUP INC  | EQUITY         | 619430101    | 114            | 7,464             | SH                           | SOLE       | 1 |
| MORTON'S RESTAURANT GROUP INC  | EQUITY         | 619430101    | 3101           | 202,400           | SH                           | SOLE       | 2 |
| MOSAIC CO/THE                  | EQUITY         | 61945A107    | 70             | 4,461             | SH                           | SOLE       | 1 |
| MOSYS INC                      | EQUITY         | 619718109    | 8              | 1,000             | SH                           | DEFINED    | 4 |
| MOSYS INC                      | EQUITY         | 619718109    | 131            | 16,821            | SH                           | SOLE       | 1 |
| MOTOROLA INC                   | EQUITY         | 620076109    | 109            | 5,398             | SH                           | DEFINED    | 4 |
| MOTOROLA INC                   | EQUITY         | 620076109    | 32112          | 1,593,662         | SH                           | SOLE       | 2 |
| MOTOROLA INC                   | EQUITY         | 620076109    | 32400          | 1,607,962         | SH                           | SOLE       | 1 |
| MOVADO GROUP INC               | EQUITY         | 624580106    | 303            | 13,196            | SH                           | SOLE       | 1 |
| MPS GROUP INC                  | EQUITY         | 553409103    | 4816           | 319,779           | SH                           | SOLE       | 1 |
| MRO SOFTWARE INC               | EQUITY         | 55347W105    | 302            | 15,047            | SH                           | SOLE       | 1 |
| MRV COMMUNICATIONS INC         | EQUITY         | 553477100    | 290            | 93,235            | SH                           | SOLE       | 1 |

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|                                |        |           |      |         |    |         |   |
|--------------------------------|--------|-----------|------|---------|----|---------|---|
| MSC INDUSTRIAL DIRECT CO       | EQUITY | 553530106 | 5592 | 117,552 | SH | SOLE    | 1 |
| MTC TECHNOLOGIES INC           | EQUITY | 55377A106 | 178  | 7,553   | SH | SOLE    | 1 |
| MTC TECHNOLOGIES INC           | EQUITY | 55377A106 | 1330 | 56,300  | SH | SOLE    | 3 |
| MTR GAMING GROUP INC           | EQUITY | 553769100 | 159  | 16,905  | SH | SOLE    | 1 |
| MTS SYSTEMS CORP               | EQUITY | 553777103 | 225  | 5,700   | SH | SOLE    | 2 |
| MTS SYSTEMS CORP               | EQUITY | 553777103 | 680  | 17,215  | SH | SOLE    | 1 |
| MUELLER INDUSTRIES INC         | EQUITY | 624756102 | 908  | 27,498  | SH | SOLE    | 1 |
| MUELLER WATER PRODUCTS INC     | EQUITY | 624758108 | 325  | 18,690  | SH | SOLE    | 1 |
| MULTI-FINELINE ELECTRONIX INC  | EQUITY | 62541B101 | 206  | 6,214   | SH | SOLE    | 1 |
| MULTIMEDIA GAMES INC           | EQUITY | 625453105 | 205  | 20,251  | SH | SOLE    | 1 |
| MURPHY OIL CORP                | EQUITY | 626717102 | 12   | 206     | SH | SOLE    | 2 |
| MURPHY OIL CORP                | EQUITY | 626717102 | 4428 | 79,275  | SH | SOLE    | 1 |
| MVC CAPITAL INC                | EQUITY | 553829102 | 171  | 12,762  | SH | SOLE    | 1 |
| MWI VETERINARY SUPPLY INC      | EQUITY | 55402X105 | 141  | 3,857   | SH | SOLE    | 1 |
| MYERS INDUSTRIES INC           | EQUITY | 628464109 | 342  | 19,889  | SH | SOLE    | 1 |
| MYLAN LABORATORIES INC         | EQUITY | 628530107 | 5    | 261     | SH | SOLE    | 2 |
| MYLAN LABORATORIES INC         | EQUITY | 628530107 | 3002 | 150,081 | SH | SOLE    | 1 |
| MYOGEN INC                     | EQUITY | 62856E104 | 919  | 31,683  | SH | SOLE    | 1 |
| MYRIAD GENETICS INC            | EQUITY | 62855J104 | 556  | 22,000  | SH | SOLE    | 2 |
| MYRIAD GENETICS INC            | EQUITY | 62855J104 | 744  | 29,452  | SH | SOLE    | 1 |
| NABI BIOPHARMACEUTICALS        | EQUITY | 629519109 | 257  | 44,767  | SH | SOLE    | 1 |
| NABORS INDUSTRIES LTD          | EQUITY | G6359F103 | 13   | 376     | SH | DEFINED | 4 |
| NABORS INDUSTRIES LTD          | EQUITY | G6359F103 | 13   | 385     | SH | SOLE    | 2 |
| NACCO INDUSTRIES INC           | EQUITY | 629579103 | 1088 | 7,917   | SH | SOLE    | 1 |
| NALCO HOLDING CO               | EQUITY | 62985Q101 | 42   | 2,394   | SH | SOLE    | 1 |
| NARA BANCORP INC               | EQUITY | 63080P105 | 297  | 15,832  | SH | SOLE    | 1 |
| NASB FINANCIAL INC             | EQUITY | 628968109 | 100  | 2,957   | SH | SOLE    | 1 |
| NASDAQ STOCK MARKET INC/THE    | EQUITY | 631103108 | 64   | 2,131   | SH | SOLE    | 1 |
| NASDAQ STOCK MARKET INC/THE    | EQUITY | 631103108 | 1973 | 66,000  | SH | SOLE    | 2 |
| NASDAQ-100 INDEX TRACKING STOC | EQUITY | 631100104 | 98   | 2,540   | SH | DEFINED | 4 |
| NASDAQ-100 INDEX TRACKING STOC | EQUITY | 631100104 | 8940 | 230,600 | SH | SOLE    | 1 |
| NASH FINCH CO                  | EQUITY | 631158102 | 267  | 12,549  | SH | SOLE    | 1 |

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|--------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| NASTECH PHARMACEUTICAL CO INC  | EQUITY         | 631728409    | 256            | 16,192            | SH                           | SOLE       | 1 |
| NATCO GROUP INC                | EQUITY         | 63227W203    | 1500           | 37,305            | SH                           | SOLE       | 1 |
| NATCO GROUP INC                | EQUITY         | 63227W203    | 4342           | 108,000           | SH                           | SOLE       | 3 |
| NATIONAL BEVERAGE CORP         | EQUITY         | 635017106    | 88             | 6,113             | SH                           | SOLE       | 1 |
| NATIONAL BEVERAGE CORP         | EQUITY         | 635017106    | 132            | 9,200             | SH                           | SOLE       | 2 |
| NATIONAL CITY CORP             | EQUITY         | 635405103    | 24             | 673               | SH                           | SOLE       | 2 |
| NATIONAL CITY CORP             | EQUITY         | 635405103    | 20767          | 573,843           | SH                           | SOLE       | 1 |
| NATIONAL FINANCIAL PARTNERS CO | EQUITY         | 63607P208    | 1236           | 27,901            | SH                           | SOLE       | 1 |
| NATIONAL FUEL GAS CO           | EQUITY         | 636180101    | 8221           | 233,952           | SH                           | SOLE       | 1 |
| NATIONAL HEALTHCARE CORP       | EQUITY         | 635906100    | 215            | 4,818             | SH                           | SOLE       | 1 |
| NATIONAL INSTRUMENTS CORP      | EQUITY         | 636518102    | 3306           | 120,667           | SH                           | SOLE       | 1 |
| NATIONAL INTERSTATE CORP       | EQUITY         | 63654U100    | 321            | 11,824            | SH                           | SOLE       | 1 |
| NATIONAL OILWELL VARCO INC     | EQUITY         | 637071101    | 14             | 217               | SH                           | SOLE       | 2 |
| NATIONAL OILWELL VARCO INC     | EQUITY         | 637071101    | 5113           | 80,743            | SH                           | SOLE       | 1 |
| NATIONAL PENN BANCSHARES INC   | EQUITY         | 637138108    | 691            | 34,791            | SH                           | SOLE       | 1 |
| NATIONAL PRESTO INDUSTRIES INC | EQUITY         | 637215104    | 185            | 3,540             | SH                           | SOLE       | 1 |
| NATIONAL RETAIL PROPERTIES INC | EQUITY         | 637417106    | 703            | 35,246            | SH                           | DEFINED    | 4 |
| NATIONAL RETAIL PROPERTIES INC | EQUITY         | 637417106    | 3283           | 164,583           | SH                           | SOLE       | 1 |
| NATIONAL SEMICONDUCTOR CORP    | EQUITY         | 637640103    | 10             | 419               | SH                           | SOLE       | 2 |



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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| NATIONAL SEMICONDUCTOR CORP    | EQUITY | 637640103 | 3713  | 155,680 | SH | SOLE    | 1 |
| NATIONAL WESTERN LIFE INSURANC | EQUITY | 638522102 | 403   | 1,683   | SH | SOLE    | 1 |
| NATIONWIDE FINANCIAL SERVICES  | EQUITY | 638612101 | 73    | 1,661   | SH | SOLE    | 1 |
| NATIONWIDE HEALTH PROPERTIES I | EQUITY | 638620104 | 9288  | 412,604 | SH | SOLE    | 1 |
| NATUS MEDICAL INC              | EQUITY | 639050103 | 137   | 13,883  | SH | SOLE    | 1 |
| NAUTILUS INC                   | EQUITY | 63910B102 | 384   | 24,473  | SH | SOLE    | 1 |
| NAVIGANT CONSULTING INC        | EQUITY | 63935N107 | 3255  | 143,724 | SH | SOLE    | 1 |
| NAVIGANT INTERNATIONAL INC     | EQUITY | 63935R108 | 186   | 11,575  | SH | SOLE    | 1 |
| NAVIGATORS GROUP INC           | EQUITY | 638904102 | 427   | 9,737   | SH | SOLE    | 1 |
| NAVISTAR INTERNATIONAL CORP    | EQUITY | 63934E108 | 2     | 76      | SH | SOLE    | 2 |
| NAVISTAR INTERNATIONAL CORP    | EQUITY | 63934E108 | 1809  | 73,509  | SH | SOLE    | 1 |
| NAVTEQ CORP                    | EQUITY | 63936L100 | 94    | 2,094   | SH | SOLE    | 1 |
| NBT BANCORP INC                | EQUITY | 628778102 | 596   | 25,649  | SH | SOLE    | 1 |
| NBTY INC                       | EQUITY | 628782104 | 325   | 13,600  | SH | SOLE    | 2 |
| NBTY INC                       | EQUITY | 628782104 | 984   | 41,166  | SH | SOLE    | 1 |
| NCI BUILDING SYSTEMS INC       | EQUITY | 628852105 | 811   | 15,262  | SH | SOLE    | 1 |
| NCO GROUP INC                  | EQUITY | 628858102 | 637   | 24,107  | SH | SOLE    | 1 |
| NCR CORP                       | EQUITY | 62886E108 | 8     | 226     | SH | SOLE    | 2 |
| NCR CORP                       | EQUITY | 62886E108 | 3140  | 85,711  | SH | SOLE    | 1 |
| NDS GROUP PLC                  | EQUITY | 628891103 | 16149 | 349,753 | SH | SOLE    | 1 |
| NEENAH PAPER INC               | EQUITY | 640079109 | 335   | 11,017  | SH | SOLE    | 1 |
| NEKTAR THERAPEUTICS            | EQUITY | 640268108 | 734   | 40,000  | SH | SOLE    | 2 |
| NEKTAR THERAPEUTICS            | EQUITY | 640268108 | 2461  | 134,188 | SH | SOLE    | 1 |
| NELNET INC                     | EQUITY | 64031N108 | 19    | 467     | SH | SOLE    | 1 |
| NEOWARE INC                    | EQUITY | 64065P102 | 189   | 15,400  | SH | SOLE    | 2 |
| NEOWARE INC                    | EQUITY | 64065P102 | 404   | 14,773  | SH | SOLE    | 1 |
| NESS TECHNOLOGIES INC          | EQUITY | 64104X108 | 1334  | 124,128 | SH | SOLE    | 1 |
| NESS TECHNOLOGIES INC          | EQUITY | 64104X108 | 3245  | 301,900 | SH | SOLE    | 3 |
| NET 1 UEPS TECHNOLOGIES INC    | EQUITY | 64107N206 | 372   | 13,600  | SH | SOLE    | 2 |
| NET 1 UEPS TECHNOLOGIES INC    | EQUITY | 64107N206 | 979   | 35,820  | SH | SOLE    | 1 |
| NETBANK INC                    | EQUITY | 640933107 | 229   | 34,571  | SH | SOLE    | 1 |
| NETEASE.COM                    | EQUITY | 64110W102 | 48    | 2,155   | SH | DEFINED | 4 |
| NETEASE.COM                    | EQUITY | 64110W102 | 2857  | 127,950 | SH | SOLE    | 1 |
| NETFLIX INC                    | EQUITY | 64110L106 | 799   | 29,374  | SH | SOLE    | 1 |
| NETGEAR INC                    | EQUITY | 64111Q104 | 197   | 9,100   | SH | SOLE    | 2 |
| NETGEAR INC                    | EQUITY | 64111Q104 | 535   | 24,728  | SH | SOLE    | 1 |
| NETIQ CORP                     | EQUITY | 64115P102 | 367   | 30,107  | SH | SOLE    | 1 |
| NETLOGIC MICROSYSTEMS INC      | EQUITY | 64118B100 | 323   | 10,000  | SH | SOLE    | 2 |
| NETLOGIC MICROSYSTEMS INC      | EQUITY | 64118B100 | 383   | 11,883  | SH | SOLE    | 1 |
| NETLOGIC MICROSYSTEMS INC      | EQUITY | 64118B100 | 1880  | 58,300  | SH | SOLE    | 3 |
| NETRATINGS INC                 | EQUITY | 64116M108 | 138   | 9,929   | SH | SOLE    | 1 |
| NETSCOUT SYSTEMS INC           | EQUITY | 64115T104 | 172   | 19,231  | SH | SOLE    | 1 |
| NETSMART TECHNOLOGIES INC      | EQUITY | 64114W306 | 1410  | 108,800 | SH | SOLE    | 3 |
| NETWORK APPLIANCE INC          | EQUITY | 64120L104 | 16    | 464     | SH | SOLE    | 2 |
| NETWORK APPLIANCE INC          | EQUITY | 64120L104 | 5179  | 146,700 | SH | SOLE    | 3 |
| NETWORK APPLIANCE INC          | EQUITY | 64120L104 | 6870  | 194,620 | SH | SOLE    | 1 |
| NEUROCRINE BIOSCIENCES INC     | EQUITY | 64125C109 | 298   | 28,145  | SH | SOLE    | 1 |

| ISSUER NAME     | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|-----------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| NEUROMETRIX INC | EQUITY         | 641255104    | 283            | 9,305             | SH                           | SOLE       | 1 |
| NEUSTAR INC     | EQUITY         | 64126X201    | 486            | 14,400            | SH                           | SOLE       | 2 |
| NEUSTAR INC     | EQUITY         | 64126X201    | 1658           | 49,129            | SH                           | SOLE       | 1 |
| NEUSTAR INC     | EQUITY         | 64126X201    | 4182           | 123,900           | SH                           | SOLE       | 3 |

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|                                |           |           |       |           |     |         |   |
|--------------------------------|-----------|-----------|-------|-----------|-----|---------|---|
| NEW CENTURY FINANCIAL CORP     | EQUITY    | 6435EV108 | 1082  | 23,651    | SH  | SOLE    | 1 |
| NEW JERSEY RESOURCES CORP      | EQUITY    | 646025106 | 978   | 20,911    | SH  | SOLE    | 1 |
| NEW RIVER PHARMACEUTICALS INC  | EQUITY    | 648468205 | 337   | 11,832    | SH  | SOLE    | 1 |
| NEW YORK & CO INC              | EQUITY    | 649295102 | 156   | 15,956    | SH  | SOLE    | 1 |
| NEW YORK & CO INC              | EQUITY    | 649295102 | 2003  | 205,000   | SH  | SOLE    | 2 |
| NEW YORK COMMUNITY BANCORP INC | EQUITY    | 649445103 | 3381  | 204,800   | SH  | SOLE    | 2 |
| NEW YORK COMMUNITY BANCORP INC | EQUITY    | 649445103 | 9452  | 572,516   | SH  | SOLE    | 1 |
| NEW YORK TIMES CO              | EQUITY    | 650111107 | 4     | 180       | SH  | SOLE    | 2 |
| NEW YORK TIMES CO              | EQUITY    | 650111107 | 1670  | 68,071    | SH  | SOLE    | 1 |
| NEWALLIANCE BANCSHARES INC     | EQUITY    | 650203102 | 1175  | 82,138    | SH  | SOLE    | 1 |
| NEWELL RUBBERMAID INC          | EQUITY    | 651229106 | 18    | 700       | SH  | DEFINED | 4 |
| NEWELL RUBBERMAID INC          | EQUITY    | 651229106 | 2695  | 104,343   | SH  | SOLE    | 2 |
| NEWELL RUBBERMAID INC          | EQUITY    | 651229106 | 3336  | 129,170   | SH  | SOLE    | 1 |
| NEWFIELD EXPLORATION CO        | EQUITY    | 651290108 | 13707 | 280,068   | SH  | SOLE    | 1 |
| NEWKIRK REALTY TRUST INC       | EQUITY    | 651497109 | 251   | 14,456    | SH  | SOLE    | 1 |
| NEWMARKET CORP                 | EQUITY    | 651587107 | 1312  | 26,751    | SH  | SOLE    | 1 |
| NEWMONT MINING CORP            | EQUITY    | 651639106 | 5     | 100       | SH  | DEFINED | 4 |
| NEWMONT MINING CORP            | EQUITY    | 651639106 | 1358  | 25,657    | SH  | SOLE    | 2 |
| NEWMONT MINING CORP            | EQUITY    | 651639106 | 20766 | 392,337   | SH  | SOLE    | 1 |
| NEWPARK RESOURCES              | EQUITY    | 651718504 | 410   | 66,682    | SH  | SOLE    | 1 |
| NEWPORT CORP                   | EQUITY    | 651824104 | 1891  | 117,316   | SH  | SOLE    | 1 |
| NEWS CORP                      | EQUITY    | 65248E104 | 33285 | 1,735,407 | SH  | SOLE    | 2 |
| NEWS CORP                      | EQUITY    | 65248E104 | 34420 | 1,794,601 | SH  | SOLE    | 1 |
| NEWTEK BUSINESS SERVICES INC   | EQUITY    | 652526104 | 1978  | 1,184,379 | SH  | SOLE    | 1 |
| NEXEN INC                      | EQUITY    | 65334H102 | 3385  | 60,000    | SH  | OTHER   | 1 |
| NEXTEL COMMUNICATIONS          | CORP BOND | 65332VAY9 | 966   | 1,000,000 | PRN | SOLE    | 1 |
| NEXTEST SYSTEMS CORP           | EQUITY    | 653339101 | 73    | 4,492     | SH  | SOLE    | 1 |
| NGAS RESOURCES INC             | EQUITY    | 62912T103 | 2168  | 274,800   | SH  | SOLE    | 2 |
| NGP CAPITAL RESOURCES CO       | EQUITY    | 62912R107 | 190   | 12,982    | SH  | SOLE    | 1 |
| NIC INC                        | EQUITY    | 62914B100 | 206   | 28,548    | SH  | SOLE    | 1 |
| NICE SYSTEMS LTD               | EQUITY    | 653656108 | 6     | 200       | SH  | DEFINED | 4 |
| NICHOLAS FINANCIAL INC         | EQUITY    | 65373J209 | 1012  | 70,784    | SH  | DEFINED | 4 |
| NICOR INC                      | EQUITY    | 654086107 | 2     | 55        | SH  | SOLE    | 2 |
| NICOR INC                      | EQUITY    | 654086107 | 2185  | 52,646    | SH  | SOLE    | 1 |
| NIGHTHAWK RADIOLOGY HOLDINGS I | EQUITY    | 65411N105 | 84    | 4,693     | SH  | SOLE    | 1 |
| NII HOLDINGS INC               | EQUITY    | 62913F201 | 655   | 11,625    | SH  | SOLE    | 1 |
| NII HOLDINGS INC               | EQUITY    | 62913F201 | 7651  | 135,700   | SH  | SOLE    | 2 |
| NIKE INC                       | EQUITY    | 654106103 | 8782  | 108,417   | SH  | SOLE    | 1 |
| NIKE INC                       | EQUITY    | 654106103 | 30645 | 378,334   | SH  | SOLE    | 2 |
| NISOURCE INC                   | EQUITY    | 65473P105 | 7     | 338       | SH  | SOLE    | 2 |
| NISOURCE INC                   | EQUITY    | 65473P105 | 10    | 450       | SH  | DEFINED | 4 |
| NISOURCE INC                   | EQUITY    | 65473P105 | 2821  | 129,158   | SH  | SOLE    | 1 |
| NITROMED INC                   | EQUITY    | 654798503 | 644   | 133,346   | SH  | SOLE    | 1 |
| NL INDUSTRIES                  | EQUITY    | 629156407 | 61    | 5,651     | SH  | SOLE    | 1 |
| NN INC                         | EQUITY    | 629337106 | 159   | 12,860    | SH  | SOLE    | 1 |
| NOBLE CORP                     | EQUITY    | G65422100 | 4433  | 59,571    | SH  | SOLE    | 2 |
| NOBLE ENERGY INC               | EQUITY    | 655044105 | 21898 | 467,317   | SH  | SOLE    | 1 |
| NOBLE INTERNATIONAL LTD        | EQUITY    | 655053106 | 123   | 8,562     | SH  | SOLE    | 1 |
| NOKIA OYJ                      | EQUITY    | 654902204 | 102   | 5,051     | SH  | DEFINED | 4 |
| NOKIA OYJ                      | EQUITY    | 654902204 | 29194 | 1,441,420 | SH  | SOLE    | 1 |
| NORDSON CORP                   | EQUITY    | 655663102 | 4636  | 94,257    | SH  | SOLE    | 1 |
| NORDSTROM INC                  | EQUITY    | 655664100 | 10    | 267       | SH  | SOLE    | 2 |
| NORDSTROM INC                  | EQUITY    | 655664100 | 3646  | 99,897    | SH  | SOLE    | 1 |
| NORFOLK SOUTHERN CORP          | EQUITY    | 655844108 | 11    | 200       | SH  | DEFINED | 4 |
| NORFOLK SOUTHERN CORP          | EQUITY    | 655844108 | 27    | 514       | SH  | SOLE    | 2 |
| NORFOLK SOUTHERN CORP          | EQUITY    | 655844108 | 17655 | 331,744   | SH  | SOLE    | 1 |
| NORTEL NETWORKS CORP           | CORP BOND | 656568AB8 | 2     | 2,000     | PRN | DEFINED | 4 |
| NORTEL NETWORKS CORP           | EQUITY    | 656568102 | 11    | 4,689     | SH  | DEFINED | 4 |
| NORTEL NETWORKS CORP           | EQUITY    | 656568102 | 98    | 44,100    | SH  | OTHER   | 1 |
| NORTH FORK BANCORPORATION INC  | EQUITY    | 659424105 | 15    | 500       | SH  | DEFINED | 4 |
| NORTH FORK BANCORPORATION INC  | EQUITY    | 659424105 | 17    | 577       | SH  | SOLE    | 2 |

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| ISSUER NAME                      | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |
|----------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|
| NORTH FORK BANCORPORATION INC    | EQUITY         | 659424105    | 10442          | 346,113           | SH SOLE                      | 1          |
| NORTH PITTSBURGH SYSTEMS INC     | EQUITY         | 661562108    | 309            | 11,195            | SH SOLE                      | 1          |
| NORTHEAST UTILITIES              | EQUITY         | 664397106    | 6912           | 334,415           | SH SOLE                      | 1          |
| NORTHERN EMPIRE BANCSHARES       | EQUITY         | 665112108    | 165            | 6,886             | SH SOLE                      | 1          |
| NORTHERN TRUST CORP              | EQUITY         | 665859104    | 13             | 230               | SH SOLE                      | 2          |
| NORTHERN TRUST CORP              | EQUITY         | 665859104    | 5046           | 91,252            | SH SOLE                      | 1          |
| NORTHFIELD LABORATORIES INC      | EQUITY         | 666135108    | 20             | 2,000             | SH DEFINED                   | 4          |
| NORTHFIELD LABORATORIES INC      | EQUITY         | 666135108    | 186            | 18,857            | SH SOLE                      | 1          |
| NORTHROP GRUMMAN CORP            | EQUITY         | 666807102    | 354            | 5,526             | SH SOLE                      | 2          |
| NORTHROP GRUMMAN CORP            | EQUITY         | 666807102    | 19950          | 311,426           | SH SOLE                      | 1          |
| NORTHSTAR NEUROSCIENCE INC       | EQUITY         | 66704V101    | 83             | 8,046             | SH SOLE                      | 1          |
| NORTHSTAR REALTY FINANCE CORP    | EQUITY         | 66704R100    | 1972           | 164,234           | SH SOLE                      | 1          |
| NORTHWEST BANCORP INC            | EQUITY         | 667328108    | 369            | 13,938            | SH SOLE                      | 1          |
| NORTHWEST NATURAL GAS CO         | EQUITY         | 667655104    | 762            | 20,575            | SH SOLE                      | 1          |
| NORTHWESTERN CORP                | EQUITY         | 668074305    | 1631           | 47,481            | SH SOLE                      | 1          |
| NOVA CHEMICALS CORP              | EQUITY         | 66977W109    | 29             | 1,000             | SH OTHER                     | 1          |
| NOVARTIS AG                      | EQUITY         | 66987V109    | 4297           | 79,700            | SH SOLE                      | 2          |
| NOVASTAR FINANCIAL INC           | EQUITY         | 669947400    | 775            | 24,503            | SH SOLE                      | 1          |
| NOVATEL WIRELESS INC             | EQUITY         | 66987M604    | 229            | 21,971            | SH SOLE                      | 1          |
| NOVAVAX INC                      | EQUITY         | 670002104    | 231            | 45,828            | SH SOLE                      | 1          |
| NOVELIS INC                      | EQUITY         | 67000X106    | 14             | 662               | SH OTHER                     | 1          |
| NOVELL INC                       | EQUITY         | 670006105    | 3              | 420               | SH SOLE                      | 2          |
| NOVELL INC                       | EQUITY         | 670006105    | 1065           | 160,614           | SH SOLE                      | 1          |
| NOVELLUS SYSTEMS INC             | EQUITY         | 670008101    | 4              | 158               | SH SOLE                      | 2          |
| NOVELLUS SYSTEMS INC             | EQUITY         | 670008101    | 2946           | 119,284           | SH SOLE                      | 1          |
| NOVEN PHARMACEUTICALS INC        | EQUITY         | 670009109    | 316            | 17,667            | SH SOLE                      | 1          |
| NOVEN PHARMACEUTICALS INC        | EQUITY         | 670009109    | 448            | 25,000            | SH SOLE                      | 2          |
| NPS PHARMACEUTICALS INC          | EQUITY         | 62936P103    | 168            | 34,388            | SH SOLE                      | 1          |
| NRG ENERGY INC                   | EQUITY         | 629377508    | 8313           | 172,533           | SH SOLE                      | 1          |
| NS GROUP INC                     | EQUITY         | 628916108    | 923            | 16,762            | SH SOLE                      | 1          |
| NSTAR                            | EQUITY         | 67019E107    | 6661           | 232,887           | SH SOLE                      | 1          |
| NTELOS HOLDINGS CORP             | EQUITY         | 67020Q107    | 163            | 11,246            | SH SOLE                      | 1          |
| NTL INC                          | EQUITY         | 62941W101    | 670            | 26,903            | SH SOLE                      | 1          |
| NTN BUZZTIME INC                 | EQUITY         | 629410309    | 71             | 45,639            | SH SOLE                      | 1          |
| NU SKIN ENTERPRISES INC          | EQUITY         | 67018T105    | 638            | 42,970            | SH SOLE                      | 1          |
| NUANCE COMMUNICATIONS INC        | EQUITY         | 67020Y100    | 942            | 93,682            | SH SOLE                      | 1          |
| NUCO2 INC                        | EQUITY         | 629428103    | 278            | 11,575            | SH SOLE                      | 1          |
| NUCOR CORP                       | EQUITY         | 670346105    | 17             | 320               | SH DEFINED                   | 4          |
| NUCOR CORP                       | EQUITY         | 670346105    | 16300          | 300,456           | SH SOLE                      | 1          |
| NUCOR CORP                       | EQUITY         | 670346105    | 22263          | 410,386           | SH SOLE                      | 2          |
| NUTRI/SYSTEM INC                 | EQUITY         | 67069D108    | 45             | 724               | SH SOLE                      | 1          |
| NUTRI/SYSTEM INC                 | EQUITY         | 67069D108    | 460            | 7,400             | SH SOLE                      | 2          |
| NUVASIVE INC                     | EQUITY         | 670704105    | 1528           | 83,803            | SH SOLE                      | 1          |
| NUVEEN INVESTMENTS INC           | EQUITY         | 67090F106    | 2              | 47                | SH DEFINED                   | 4          |
| NUVEEN INVESTMENTS INC           | EQUITY         | 67090F106    | 77             | 1,786             | SH SOLE                      | 1          |
| NUVEEN INVESTMENTS INC           | EQUITY         | 67090F106    | 6458           | 150,000           | SH SOLE                      | 2          |
| NUVEEN PREFERRED AND CONVERTIB   | EQUITY         | 67073B106    | 96             | 7,821             | SH DEFINED                   | 4          |
| NUVEEN PREMIER INSURED MUNICIPAL | EQUITY         | 670987106    | 438            | 31,650            | SH DEFINED                   | 4          |
| NUVEEN SELECT TAX FREE 3         | EQUITY         | 67063X100    | 2              | 189               | SH DEFINED                   | 4          |
| NUVELO INC                       | EQUITY         | 67072M301    | 644            | 38,651            | SH SOLE                      | 1          |
| NVIDIA CORP                      | EQUITY         | 67066G104    | 9              | 437               | SH SOLE                      | 2          |
| NVIDIA CORP                      | EQUITY         | 67066G104    | 20             | 960               | SH DEFINED                   | 4          |

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|                               |        |           |       |         |    |      |   |
|-------------------------------|--------|-----------|-------|---------|----|------|---|
| NVIDIA CORP                   | EQUITY | 67066G104 | 8936  | 419,736 | SH | SOLE | 1 |
| NVR INC                       | EQUITY | 62944T105 | 52    | 105     | SH | SOLE | 1 |
| NXSTAGE MEDICAL INC           | EQUITY | 67072V103 | 61    | 6,997   | SH | SOLE | 1 |
| NY COMMUNITY CAP TRUST V      | EQUITY | 64944P307 | 1080  | 23,000  | SH | SOLE | 1 |
| NYMAGIC INC                   | EQUITY | 629484106 | 125   | 4,317   | SH | SOLE | 1 |
| NYSE GROUP INC                | EQUITY | 62949W103 | 301   | 4,391   | SH | SOLE | 1 |
| NYSE GROUP INC                | EQUITY | 62949W103 | 3972  | 58,000  | SH | SOLE | 2 |
| NYSE GROUP INC                | EQUITY | 62949W103 | 6547  | 95,600  | SH | SOLE | 3 |
| OAKLEY INC                    | EQUITY | 673662102 | 313   | 18,564  | SH | SOLE | 1 |
| OCCIDENTAL PETROLEUM CORP     | EQUITY | 674599105 | 54    | 531     | SH | SOLE | 2 |
| OCCIDENTAL PETROLEUM CORP     | EQUITY | 674599105 | 22966 | 223,951 | SH | SOLE | 1 |
| OCEANEERING INTERNATIONAL INC | EQUITY | 675232102 | 56    | 1,212   | SH | SOLE | 1 |
| OCEANEERING INTERNATIONAL INC | EQUITY | 675232102 | 248   | 5,400   | SH | SOLE | 2 |
| OCEANFIRST FINANCIAL CORP     | EQUITY | 675234108 | 145   | 6,508   | SH | SOLE | 1 |
| O'CHARLEYS INC                | EQUITY | 670823103 | 293   | 17,231  | SH | SOLE | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| OCWEN FINANCIAL CORP           | EQUITY         | 675746309    | 325            | 25,542            | SH                | SOLE       | 1          |
| ODYSSEY HEALTHCARE INC         | EQUITY         | 67611V101    | 636            | 36,188            | SH                | SOLE       | 1          |
| ODYSSEY RE HOLDINGS CORP       | EQUITY         | 67612W108    | 253            | 9,592             | SH                | SOLE       | 1          |
| OFFICE DEPOT INC               | EQUITY         | 676220106    | 14             | 357               | SH                | SOLE       | 2          |
| OFFICE DEPOT INC               | EQUITY         | 676220106    | 598            | 15,740            | SH                | DEFINED    | 4          |
| OFFICE DEPOT INC               | EQUITY         | 676220106    | 5955           | 156,713           | SH                | SOLE       | 1          |
| OFFICEMAX INC                  | EQUITY         | 67622P101    | 4              | 88                | SH                | SOLE       | 2          |
| OFFICEMAX INC                  | EQUITY         | 67622P101    | 1374           | 33,724            | SH                | SOLE       | 1          |
| OGE ENERGY CORP                | EQUITY         | 670837103    | 9374           | 267,603           | SH                | SOLE       | 1          |
| OHIO CASUALTY CORP             | EQUITY         | 677240103    | 5460           | 183,638           | SH                | SOLE       | 1          |
| OIL SERVICE HOLDERS TRUST      | EQUITY         | 678002106    | 15             | 100               | SH                | DEFINED    | 4          |
| OIL STATES INTERNATIONAL INC   | EQUITY         | 678026105    | 1267           | 36,949            | SH                | SOLE       | 1          |
| OLD DOMINION FREIGHT LINE      | EQUITY         | 679580100    | 790            | 21,003            | SH                | SOLE       | 1          |
| OLD NATIONAL BANCORP/IN        | EQUITY         | 680033107    | 1000           | 50,072            | SH                | SOLE       | 1          |
| OLD REPUBLIC INTERNATIONAL COR | EQUITY         | 680223104    | 10703          | 500,823           | SH                | SOLE       | 1          |
| OLD SECOND BANCORP INC         | EQUITY         | 680277100    | 314            | 10,116            | SH                | SOLE       | 1          |
| OLIN CORP                      | EQUITY         | 680665205    | 3746           | 208,950           | SH                | SOLE       | 1          |
| OLYMPIC STEEL INC              | EQUITY         | 68162K106    | 221            | 6,244             | SH                | SOLE       | 1          |
| OLYMPIC STEEL INC              | EQUITY         | 68162K106    | 2414           | 68,200            | SH                | SOLE       | 3          |
| OM GROUP INC                   | EQUITY         | 670872100    | 675            | 21,873            | SH                | SOLE       | 1          |
| OMEGA FINANCIAL CORP           | EQUITY         | 682092101    | 294            | 9,397             | SH                | SOLE       | 1          |
| OMEGA HEALTHCARE INVESTORS INC | EQUITY         | 681936100    | 2240           | 169,448           | SH                | SOLE       | 1          |
| OMI CORP                       | EQUITY         | Y6476W104    | 3              | 150               | SH                | DEFINED    | 4          |
| OMNICARE INC                   | EQUITY         | 681904108    | 1778           | 37,500            | SH                | SOLE       | 2          |
| OMNICARE INC                   | EQUITY         | 681904108    | 12474          | 263,045           | SH                | SOLE       | 1          |
| OMNICELL INC                   | EQUITY         | 68213N109    | 280            | 20,270            | SH                | SOLE       | 1          |
| OMNICOM GROUP INC              | EQUITY         | 681919106    | 4              | 40                | SH                | DEFINED    | 4          |
| OMNICOM GROUP INC              | EQUITY         | 681919106    | 1284           | 14,412            | SH                | SOLE       | 2          |
| OMNICOM GROUP INC              | EQUITY         | 681919106    | 8137           | 91,332            | SH                | SOLE       | 1          |
| OMNIVISION TECHNOLOGIES INC    | EQUITY         | 682128103    | 1572           | 74,414            | SH                | SOLE       | 1          |
| OMNOVA SOLUTIONS INC           | EQUITY         | 682129101    | 176            | 30,908            | SH                | SOLE       | 1          |
| ON ASSIGNMENT INC              | EQUITY         | 682159108    | 179            | 19,468            | SH                | SOLE       | 1          |
| ON SEMICONDUCTOR CORP          | EQUITY         | 682189105    | 668            | 113,572           | SH                | SOLE       | 1          |
| ONEOK INC                      | EQUITY         | 682680103    | 8704           | 255,687           | SH                | SOLE       | 1          |
| ONLINE RESOURCES CORP          | EQUITY         | 68273G101    | 108            | 10,398            | SH                | DEFINED    | 4          |
| ONLINE RESOURCES CORP          | EQUITY         | 68273G101    | 174            | 16,807            | SH                | SOLE       | 1          |

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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| ONYX PHARMACEUTICALS INC       | EQUITY | 683399109 | 520   | 30,892    | SH | SOLE    | 1 |
| OPEN SOLUTIONS INC             | EQUITY | 68371P102 | 403   | 15,139    | SH | SOLE    | 1 |
| OPEN TEXT CORP                 | EQUITY | 683715106 | 15    | 1,018     | SH | OTHER   | 1 |
| OPENWAVE SYSTEMS INC           | EQUITY | 683718308 | 813   | 70,415    | SH | SOLE    | 1 |
| OPENWAVE SYSTEMS INC           | EQUITY | 683718308 | 7446  | 645,200   | SH | SOLE    | 2 |
| OPLINK COMMUNICATIONS INC      | EQUITY | 68375Q403 | 223   | 12,192    | SH | SOLE    | 1 |
| OPLINK COMMUNICATIONS INC      | EQUITY | 68375Q403 | 1560  | 85,200    | SH | SOLE    | 3 |
| OPNET TECHNOLOGIES INC         | EQUITY | 683757108 | 125   | 9,620     | SH | SOLE    | 1 |
| OPSWARE INC                    | EQUITY | 68383A101 | 503   | 61,042    | SH | SOLE    | 1 |
| OPTICAL COMMUNICATION PRODUCTS | EQUITY | 68382T101 | 30    | 14,880    | SH | SOLE    | 1 |
| OPTION CARE INC                | EQUITY | 683948103 | 234   | 19,512    | SH | SOLE    | 1 |
| OPTIONSXPRESS HOLDINGS INC     | EQUITY | 684010101 | 212   | 9,100     | SH | SOLE    | 2 |
| OPTIONSXPRESS HOLDINGS INC     | EQUITY | 684010101 | 361   | 15,476    | SH | SOLE    | 1 |
| ORACLE CORP                    | EQUITY | 68389X105 | 250   | 17,229    | SH | DEFINED | 4 |
| ORACLE CORP                    | EQUITY | 68389X105 | 4402  | 303,829   | SH | SOLE    | 2 |
| ORACLE CORP                    | EQUITY | 68389X105 | 57093 | 3,940,173 | SH | SOLE    | 1 |
| ORASURE TECHNOLOGIES INC       | EQUITY | 68554V108 | 326   | 34,242    | SH | SOLE    | 1 |
| ORBITAL SCIENCES CORP          | EQUITY | 685564106 | 937   | 58,048    | SH | SOLE    | 1 |
| OREGON STEEL MILLS INC         | EQUITY | 686079104 | 2546  | 50,256    | SH | SOLE    | 1 |
| O'REILLY AUTOMOTIVE INC        | EQUITY | 686091109 | 7646  | 245,152   | SH | SOLE    | 1 |
| ORIENTAL FINANCIAL GROUP       | EQUITY | 68618W100 | 200   | 15,663    | SH | SOLE    | 1 |
| ORLEANS HOMEBUILDERS INC       | EQUITY | 686588104 | 57    | 3,514     | SH | SOLE    | 1 |
| ORMAT TECHNOLOGIES INC         | EQUITY | 686688102 | 231   | 6,053     | SH | SOLE    | 1 |
| OSCIENT PHARMACEUTICALS CORP   | EQUITY | 68812R105 | 511   | 593,768   | SH | SOLE    | 1 |
| OSHKOSH TRUCK CORP             | EQUITY | 688239201 | 7578  | 159,460   | SH | SOLE    | 1 |
| OSI PHARMACEUTICALS INC        | EQUITY | 671040103 | 5     | 160       | SH | DEFINED | 4 |
| OSI PHARMACEUTICALS INC        | EQUITY | 671040103 | 1399  | 42,456    | SH | SOLE    | 1 |
| OSI RESTAURANT PARTNERS INC    | EQUITY | 67104A101 | 4949  | 143,043   | SH | SOLE    | 1 |
| OSI SYSTEMS INC                | EQUITY | 671044105 | 196   | 11,002    | SH | SOLE    | 1 |
| OTTER TAIL CORP                | EQUITY | 689648103 | 107   | 3,900     | SH | DEFINED | 4 |
| OTTER TAIL CORP                | EQUITY | 689648103 | 601   | 21,981    | SH | SOLE    | 1 |

| ISSUER NAME                   | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | OTHER DISCRETION | MGRS |
|-------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------------|------|
| OUTDOOR CHANNEL HOLDINGS INC  | EQUITY         | 690027206    | 101            | 9,801             | SH                | SOLE             | 1    |
| OVERSEAS SHIPHOLDING GROUP    | EQUITY         | 690368105    | 3822           | 64,614            | SH                | SOLE             | 1    |
| OVERSTOCK.COM INC             | EQUITY         | 690370101    | 177            | 8,325             | SH                | SOLE             | 1    |
| OWENS & MINOR INC             | EQUITY         | 690732102    | 855            | 29,910            | SH                | SOLE             | 1    |
| OWENS-ILLINOIS INC            | EQUITY         | 690768403    | 58             | 3,457             | SH                | SOLE             | 1    |
| OXFORD INDUSTRIES INC         | EQUITY         | 691497309    | 445            | 11,288            | SH                | SOLE             | 1    |
| OYO GEOSPACE CORP             | EQUITY         | 671074102    | 168            | 2,937             | SH                | SOLE             | 1    |
| PACCAR INC                    | EQUITY         | 693718108    | 17             | 207               | SH                | SOLE             | 2    |
| PACCAR INC                    | EQUITY         | 693718108    | 7983           | 96,908            | SH                | SOLE             | 1    |
| PACER INTERNATIONAL INC       | EQUITY         | 69373H106    | 913            | 28,013            | SH                | SOLE             | 1    |
| PACHOLDER HIGH YIELD FUND INC | EQUITY         | 693742108    | 88             | 9,140             | SH                | DEFINED          | 4    |
| PACIFIC CAPITAL BANCORP       | EQUITY         | 69404P101    | 1084           | 34,840            | SH                | SOLE             | 1    |
| PACIFIC ETHANOL INC           | EQUITY         | 69423U107    | 18             | 800               | SH                | DEFINED          | 4    |
| PACIFIC ETHANOL INC           | EQUITY         | 69423U107    | 370            | 16,001            | SH                | SOLE             | 1    |
| PACIFIC SUNWEAR OF CALIFORNIA | EQUITY         | 694873100    | 3744           | 208,817           | SH                | SOLE             | 1    |
| PACIFIC SUNWEAR OF CALIFORNIA | EQUITY         | 694873100    | 4608           | 257,000           | SH                | SOLE             | 2    |
| PACKAGING CORP OF AMERICA     | EQUITY         | 695156109    | 8522           | 386,990           | SH                | SOLE             | 1    |
| PACKETEER INC                 | EQUITY         | 695210104    | 294            | 25,905            | SH                | SOLE             | 1    |
| PACTIV CORP                   | EQUITY         | 695257105    | 4              | 175               | SH                | SOLE             | 2    |
| PACTIV CORP                   | EQUITY         | 695257105    | 6              | 250               | SH                | DEFINED          | 4    |

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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| PACTIV CORP                    | EQUITY | 695257105 | 1614  | 65,207  | SH | SOLE    | 1 |
| PAIN THERAPEUTICS INC          | EQUITY | 69562K100 | 221   | 26,523  | SH | SOLE    | 1 |
| PALL CORP                      | EQUITY | 696429307 | 4     | 155     | SH | SOLE    | 2 |
| PALL CORP                      | EQUITY | 696429307 | 14    | 500     | SH | DEFINED | 4 |
| PALL CORP                      | EQUITY | 696429307 | 1647  | 58,812  | SH | SOLE    | 1 |
| PALM HARBOR HOMES INC          | EQUITY | 696639103 | 126   | 7,172   | SH | SOLE    | 1 |
| PALM INC                       | EQUITY | 696643105 | 4265  | 264,878 | SH | SOLE    | 1 |
| PALOMAR MEDICAL TECHNOLOGIES I | EQUITY | 697529303 | 233   | 5,100   | SH | SOLE    | 2 |
| PALOMAR MEDICAL TECHNOLOGIES I | EQUITY | 697529303 | 593   | 12,989  | SH | SOLE    | 1 |
| PAM TRANSPORTATION SERVICES    | EQUITY | 693149106 | 115   | 3,970   | SH | SOLE    | 1 |
| PAN AMERICAN SILVER CORP       | EQUITY | 697900108 | 1243  | 68,892  | SH | OTHER   | 1 |
| PAN PACIFIC RETAIL PROPERTIES  | EQUITY | 69806L104 | 89    | 1,288   | SH | SOLE    | 1 |
| PANACOS PHARMACEUTICALS INC    | EQUITY | 69811Q106 | 207   | 37,569  | SH | SOLE    | 1 |
| PANACOS PHARMACEUTICALS INC    | EQUITY | 69811Q106 | 469   | 85,000  | SH | SOLE    | 2 |
| PANAMSAT HOLDING CORP          | EQUITY | 69831Y105 | 58    | 2,328   | SH | SOLE    | 1 |
| PANERA BREAD CO                | EQUITY | 69840W108 | 46    | 677     | SH | SOLE    | 1 |
| PANERA BREAD CO                | EQUITY | 69840W108 | 437   | 6,500   | SH | SOLE    | 2 |
| PANTRY INC/THE                 | EQUITY | 698657103 | 973   | 16,918  | SH | SOLE    | 1 |
| PAPA JOHN'S INTERNATIONAL INC  | EQUITY | 698813102 | 1888  | 56,866  | SH | SOLE    | 1 |
| PAR PHARMACEUTICAL COS INC     | EQUITY | 69888P106 | 1869  | 101,250 | SH | SOLE    | 1 |
| PARALLEL PETROLEUM CORP        | EQUITY | 699157103 | 644   | 26,051  | SH | SOLE    | 1 |
| PARAMETRIC TECHNOLOGY CORP     | EQUITY | 699173209 | 1679  | 132,069 | SH | SOLE    | 1 |
| PARAMETRIC TECHNOLOGY CORP     | EQUITY | 699173209 | 3300  | 259,638 | SH | SOLE    | 2 |
| PAREXEL INTERNATIONAL CORP     | EQUITY | 699462107 | 585   | 20,262  | SH | SOLE    | 1 |
| PARK ELECTROCHEMICAL CORP      | EQUITY | 700416209 | 387   | 15,037  | SH | SOLE    | 1 |
| PARK NATIONAL CORP             | EQUITY | 700658107 | 5     | 52      | SH | DEFINED | 4 |
| PARK NATIONAL CORP             | EQUITY | 700658107 | 876   | 8,867   | SH | SOLE    | 1 |
| PARKER DRILLING CO             | EQUITY | 701081101 | 579   | 80,676  | SH | SOLE    | 1 |
| PARKER HANNIFIN CORP           | EQUITY | 701094104 | 570   | 7,349   | SH | SOLE    | 2 |
| PARKER HANNIFIN CORP           | EQUITY | 701094104 | 6241  | 80,428  | SH | SOLE    | 1 |
| PARKERVISION INC               | EQUITY | 701354102 | 128   | 14,049  | SH | SOLE    | 1 |
| PARLUX FRAGRANCES INC          | EQUITY | 701645103 | 87    | 8,932   | SH | SOLE    | 1 |
| PARTNERS TRUST FINANCIAL GROUP | EQUITY | 70213F102 | 405   | 35,502  | SH | SOLE    | 1 |
| PATHMARK STORES INC            | EQUITY | 70322A101 | 365   | 38,821  | SH | SOLE    | 1 |
| PATRIOT TRANSPORTATION HOLDING | EQUITY | 70337B102 | 101   | 1,166   | SH | SOLE    | 1 |
| PATTERSON COS INC              | EQUITY | 703395103 | 6     | 172     | SH | SOLE    | 2 |
| PATTERSON COS INC              | EQUITY | 703395103 | 2496  | 71,468  | SH | SOLE    | 1 |
| PATTERSON-UTI ENERGY INC       | EQUITY | 703481101 | 1764  | 62,300  | SH | SOLE    | 2 |
| PATTERSON-UTI ENERGY INC       | EQUITY | 703481101 | 10798 | 381,426 | SH | SOLE    | 1 |
| PAXAR CORP                     | EQUITY | 704227107 | 630   | 30,630  | SH | SOLE    | 1 |
| PAYCHEX INC                    | EQUITY | 704326107 | 16    | 414     | SH | SOLE    | 2 |
| PAYCHEX INC                    | EQUITY | 704326107 | 83    | 2,123   | SH | DEFINED | 4 |
| PAYCHEX INC                    | EQUITY | 704326107 | 6801  | 174,471 | SH | SOLE    | 1 |
| PAYLESS SHOESOURCE INC         | EQUITY | 704379106 | 5273  | 194,056 | SH | SOLE    | 1 |
| PDF SOLUTIONS INC              | EQUITY | 693282105 | 195   | 15,709  | SH | SOLE    | 1 |
| PDL BIOPHARMA INC              | EQUITY | 69329Y104 | 4563  | 247,881 | SH | SOLE    | 1 |

| ISSUER NAME                 | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | OTHER MGRS |   |
|-----------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|---|
| PEABODY ENERGY CORP         | EQUITY         | 704549104    | 34958          | 627,052           | SH                | SOLE       | 1 |
| PEDIATRIX MEDICAL GROUP INC | EQUITY         | 705324101    | 50             | 1,093             | SH                | SOLE       | 1 |
| PEDIATRIX MEDICAL GROUP INC | EQUITY         | 705324101    | 435            | 9,600             | SH                | SOLE       | 2 |
| PEET'S COFFEE & TEA INC     | EQUITY         | 705560100    | 311            | 10,313            | SH                | SOLE       | 1 |
| PEGASUS WIRELESS CORP       | EQUITY         | 70558E108    | 361            | 40,371            | SH                | SOLE       | 1 |

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|                                |        |           |        |           |    |         |   |
|--------------------------------|--------|-----------|--------|-----------|----|---------|---|
| PEGASYSTEMS INC                | EQUITY | 705573103 | 69     | 10,703    | SH | SOLE    | 1 |
| PENN NATIONAL GAMING INC       | EQUITY | 707569109 | 63     | 1,630     | SH | SOLE    | 1 |
| PENN VIRGINIA CORP             | EQUITY | 707882106 | 972    | 13,913    | SH | SOLE    | 1 |
| PENN VIRGINIA CORP             | EQUITY | 707882106 | 1074   | 15,375    | SH | DEFINED | 4 |
| PENNFED FINANCIAL SERVICES INC | EQUITY | 708167101 | 133    | 7,140     | SH | SOLE    | 1 |
| PENNSYLVANIA REAL ESTATE INVES | EQUITY | 709102107 | 1104   | 27,342    | SH | SOLE    | 1 |
| PENSON WORLDWIDE INC           | EQUITY | 709600100 | 96     | 5,568     | SH | SOLE    | 1 |
| PENTAIR INC                    | EQUITY | 709631105 | 3      | 90        | SH | DEFINED | 4 |
| PENTAIR INC                    | EQUITY | 709631105 | 4619   | 135,100   | SH | SOLE    | 2 |
| PENTAIR INC                    | EQUITY | 709631105 | 7553   | 220,914   | SH | SOLE    | 1 |
| PENWEST PHARMACEUTICALS CO     | EQUITY | 709754105 | 372    | 17,038    | SH | SOLE    | 1 |
| PEOPLES BANCORP INC/OH         | EQUITY | 709789101 | 236    | 7,909     | SH | SOLE    | 1 |
| PEOPLE'S BANK/BRIDGEPORT CT    | EQUITY | 710198102 | 43     | 1,315     | SH | SOLE    | 1 |
| PEOPLE'S BANK/BRIDGEPORT CT    | EQUITY | 710198102 | 63     | 1,916     | SH | DEFINED | 4 |
| PEOPLES ENERGY CORP            | EQUITY | 711030106 | 2      | 48        | SH | SOLE    | 2 |
| PEOPLES ENERGY CORP            | EQUITY | 711030106 | 14083  | 392,165   | SH | SOLE    | 1 |
| PEOPLESUPPORT INC              | EQUITY | 712714302 | 186    | 13,807    | SH | SOLE    | 1 |
| PEP BOYS-MANNY MOE & JACK      | EQUITY | 713278109 | 475    | 40,463    | SH | SOLE    | 1 |
| PEPCO HOLDINGS INC             | EQUITY | 713291102 | 9771   | 414,365   | SH | SOLE    | 1 |
| PEPSI BOTTLING GROUP INC       | EQUITY | 713409100 | 5      | 166       | SH | SOLE    | 2 |
| PEPSI BOTTLING GROUP INC       | EQUITY | 713409100 | 6438   | 200,239   | SH | SOLE    | 1 |
| PEPSIAMERICAS INC              | EQUITY | 71343P200 | 2888   | 130,619   | SH | SOLE    | 1 |
| PEPSICO INC                    | EQUITY | 713448108 | 135    | 2,244     | SH | DEFINED | 4 |
| PEPSICO INC                    | EQUITY | 713448108 | 10654  | 177,449   | SH | SOLE    | 2 |
| PEPSICO INC                    | EQUITY | 713448108 | 96957  | 1,614,868 | SH | SOLE    | 1 |
| PEREGRINE PHARMACEUTICALS INC  | EQUITY | 713661106 | 208    | 130,804   | SH | SOLE    | 1 |
| PERFICIENT INC                 | EQUITY | 71375U101 | 162    | 13,112    | SH | SOLE    | 1 |
| PERFORMANCE FOOD GROUP CO      | EQUITY | 713755106 | 1005   | 33,092    | SH | SOLE    | 1 |
| PERICOM SEMICONDUCTOR CORP     | EQUITY | 713831105 | 163    | 19,644    | SH | SOLE    | 1 |
| PERINI CORP                    | EQUITY | 713839108 | 365    | 16,225    | SH | SOLE    | 1 |
| PERKINELMER INC                | EQUITY | 714046109 | 3      | 157       | SH | SOLE    | 2 |
| PERKINELMER INC                | EQUITY | 714046109 | 2319   | 110,979   | SH | SOLE    | 1 |
| PEROT SYSTEMS CORP             | EQUITY | 714265105 | 934    | 64,474    | SH | SOLE    | 1 |
| PERRIGO CO                     | EQUITY | 714290103 | 3820   | 237,255   | SH | SOLE    | 1 |
| PERRY ELLIS INTERNATIONAL INC  | EQUITY | 288853104 | 137    | 5,418     | SH | SOLE    | 1 |
| PER-SE TECHNOLOGIES INC        | EQUITY | 713569309 | 638    | 25,324    | SH | SOLE    | 1 |
| PERU COPPER INC                | EQUITY | 715455101 | 9      | 1,800     | SH | DEFINED | 4 |
| PETCO ANIMAL SUPPLIES INC      | EQUITY | 716016209 | 884    | 43,266    | SH | SOLE    | 1 |
| PETMED EXPRESS INC             | EQUITY | 716382106 | 154    | 14,002    | SH | SOLE    | 1 |
| PETMED EXPRESS INC             | EQUITY | 716382106 | 171    | 15,600    | SH | SOLE    | 2 |
| PETRO-CANADA                   | EQUITY | 71644E102 | 275    | 5,800     | SH | OTHER   | 1 |
| PETROFUND ENERGY TRUST         | EQUITY | 71648W108 | 17     | 700       | SH | DEFINED | 4 |
| PETROFUND ENERGY TRUST         | EQUITY | 71648W108 | 27     | 1,130     | SH | OTHER   | 1 |
| PETROHAWK ENERGY CORP          | EQUITY | 716495106 | 553    | 43,907    | SH | SOLE    | 1 |
| PETROLEO BRASILEIRO SA         | EQUITY | 71654V408 | 20682  | 231,580   | SH | SOLE    | 1 |
| PETROLEUM DEVELOPMENT CORP     | EQUITY | 716578109 | 691    | 18,340    | SH | SOLE    | 1 |
| PETROQUEST ENERGY INC          | EQUITY | 716748108 | 375    | 30,550    | SH | SOLE    | 1 |
| PETSMART INC                   | EQUITY | 716768106 | 23     | 884       | SH | DEFINED | 4 |
| PETSMART INC                   | EQUITY | 716768106 | 7973   | 311,438   | SH | SOLE    | 1 |
| PF CHANG'S CHINA BISTRO INC    | EQUITY | 69333Y108 | 752    | 19,785    | SH | SOLE    | 1 |
| PFF BANCORP INC                | EQUITY | 69331W104 | 606    | 18,274    | SH | SOLE    | 1 |
| PFIZER INC                     | EQUITY | 717081103 | 1003   | 42,730    | SH | DEFINED | 4 |
| PFIZER INC                     | EQUITY | 717081103 | 20912  | 891,004   | SH | SOLE    | 2 |
| PFIZER INC                     | EQUITY | 717081103 | 122383 | 5,214,433 | SH | SOLE    | 1 |
| PG&E CORP                      | EQUITY | 69331C108 | 8      | 200       | SH | DEFINED | 4 |
| PG&E CORP                      | EQUITY | 69331C108 | 724    | 18,430    | SH | SOLE    | 2 |
| PG&E CORP                      | EQUITY | 69331C108 | 6458   | 164,401   | SH | SOLE    | 1 |
| PHARMACEUTICAL PRODUCT DEVELOP | EQUITY | 717124101 | 7715   | 219,677   | SH | SOLE    | 1 |
| PHARMION CORP                  | EQUITY | 71715B409 | 307    | 18,025    | SH | SOLE    | 1 |
| PHASE FORWARD INC              | EQUITY | 71721R406 | 1234   | 107,115   | SH | SOLE    | 1 |
| PHASE FORWARD INC              | EQUITY | 71721R406 | 3231   | 280,500   | SH | SOLE    | 3 |
| PHELPS DODGE CORP              | EQUITY | 717265102 | 21     | 253       | SH | SOLE    | 2 |

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| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| PHELPS DODGE CORP              | EQUITY         | 717265102    | 7354           | 89,513            | SH                | SOLE       | 1          |
| PHH CORP                       | EQUITY         | 693320202    | 1095           | 39,745            | SH                | SOLE       | 1          |
| PHI INC                        | EQUITY         | 69336T205    | 339            | 10,229            | SH                | SOLE       | 1          |
| PHILADELPHIA CONSOLIDATED HOLD | EQUITY         | 717528103    | 41             | 1,351             | SH                | SOLE       | 1          |
| PHILLIPS-VAN HEUSEN            | EQUITY         | 718592108    | 355            | 9,300             | SH                | SOLE       | 2          |
| PHILLIPS-VAN HEUSEN            | EQUITY         | 718592108    | 1571           | 41,180            | SH                | SOLE       | 1          |
| PHOENIX COS INC/THE            | EQUITY         | 71902E109    | 1183           | 84,011            | SH                | SOLE       | 1          |
| PHOTON DYNAMICS INC            | EQUITY         | 719364101    | 159            | 12,715            | SH                | SOLE       | 1          |
| PHOTRONICS INC                 | EQUITY         | 719405102    | 575            | 38,880            | SH                | SOLE       | 1          |
| PICO HOLDINGS INC              | EQUITY         | 693366205    | 216            | 6,693             | SH                | SOLE       | 1          |
| PIEDMONT NATURAL GAS CO        | EQUITY         | 720186105    | 1384           | 56,955            | SH                | SOLE       | 1          |
| PIER 1 IMPORTS INC             | EQUITY         | 720279108    | 1756           | 251,573           | SH                | SOLE       | 1          |
| PIKE ELECTRIC CORP             | EQUITY         | 721283109    | 225            | 11,692            | SH                | SOLE       | 1          |
| PILGRIM'S PRIDE CORP           | EQUITY         | 721467108    | 962            | 37,292            | SH                | SOLE       | 1          |
| PIMCO HIGH INCOME FUND         | EQUITY         | 722014107    | 36             | 2,400             | SH                | DEFINED    | 4          |
| PINNACLE ENTERTAINMENT INC     | EQUITY         | 723456109    | 1097           | 35,775            | SH                | SOLE       | 1          |
| PINNACLE FINANCIAL PARTNERS IN | EQUITY         | 72346Q104    | 348            | 11,436            | SH                | SOLE       | 1          |
| PINNACLE WEST CAPITAL CORP     | EQUITY         | 723484101    | 5              | 123               | SH                | SOLE       | 2          |
| PINNACLE WEST CAPITAL CORP     | EQUITY         | 723484101    | 18             | 444               | SH                | DEFINED    | 4          |
| PINNACLE WEST CAPITAL CORP     | EQUITY         | 723484101    | 1877           | 47,042            | SH                | SOLE       | 1          |
| PIONEER COS INC                | EQUITY         | 723643300    | 240            | 8,781             | SH                | SOLE       | 1          |
| PIONEER DRILLING CO            | EQUITY         | 723655106    | 2              | 100               | SH                | DEFINED    | 4          |
| PIONEER DRILLING CO            | EQUITY         | 723655106    | 476            | 30,858            | SH                | SOLE       | 1          |
| PIONEER HIGH INCOME TRUST      | EQUITY         | 72369H106    | 7              | 400               | SH                | DEFINED    | 4          |
| PIONEER NATURAL RESOURCES CO   | EQUITY         | 723787107    | 3458           | 74,500            | SH                | SOLE       | 2          |
| PIONEER NATURAL RESOURCES CO   | EQUITY         | 723787107    | 17463          | 376,281           | SH                | SOLE       | 1          |
| PIPER JAFFRAY COS              | EQUITY         | 724078100    | 10             | 164               | SH                | DEFINED    | 4          |
| PIPER JAFFRAY COS              | EQUITY         | 724078100    | 2038           | 33,300            | SH                | SOLE       | 1          |
| PITNEY BOWES INC               | EQUITY         | 724479100    | 11             | 275               | SH                | SOLE       | 2          |
| PITNEY BOWES INC               | EQUITY         | 724479100    | 4274           | 103,487           | SH                | SOLE       | 1          |
| PLACER SIERRA BANCSHARES       | EQUITY         | 726079106    | 7              | 300               | SH                | DEFINED    | 4          |
| PLACER SIERRA BANCSHARES       | EQUITY         | 726079106    | 203            | 8,743             | SH                | SOLE       | 1          |
| PLAINS EXPLORATION & PRODUCTIO | EQUITY         | 726505100    | 4              | 100               | SH                | DEFINED    | 4          |
| PLAINS EXPLORATION & PRODUCTIO | EQUITY         | 726505100    | 6907           | 170,374           | SH                | SOLE       | 1          |
| PLANTRONICS INC                | EQUITY         | 727493108    | 3042           | 136,984           | SH                | SOLE       | 1          |
| PLAYBOY ENTERPRISES INC        | EQUITY         | 728117300    | 159            | 15,882            | SH                | SOLE       | 1          |
| PLAYTEX PRODUCTS INC           | EQUITY         | 72813P100    | 435            | 41,672            | SH                | SOLE       | 1          |
| PLEXUS CORP                    | EQUITY         | 729132100    | 4520           | 132,132           | SH                | SOLE       | 1          |
| PLUG POWER INC                 | EQUITY         | 72919P103    | 252            | 53,975            | SH                | SOLE       | 1          |
| PLUM CREEK TIMBER CO INC (REIT | EQUITY         | 729251108    | 8              | 229               | SH                | SOLE       | 2          |
| PLUM CREEK TIMBER CO INC (REIT | EQUITY         | 729251108    | 39             | 1,091             | SH                | DEFINED    | 4          |
| PLUM CREEK TIMBER CO INC (REIT | EQUITY         | 729251108    | 10437          | 294,008           | SH                | SOLE       | 1          |
| PLX TECHNOLOGY INC             | EQUITY         | 693417107    | 228            | 18,660            | SH                | SOLE       | 1          |
| PMA CAPITAL CORP               | EQUITY         | 693419202    | 248            | 24,052            | SH                | SOLE       | 1          |
| PMC - SIERRA INC               | EQUITY         | 69344F106    | 2              | 256               | SH                | SOLE       | 2          |
| PMC - SIERRA INC               | EQUITY         | 69344F106    | 896            | 95,331            | SH                | SOLE       | 1          |
| PMI GROUP INC                  | CORP BOND      | 69344MAE1    | 1              | 1,000             | PRN               | DEFINED    | 4          |
| PMI GROUP INC/THE              | EQUITY         | 69344M101    | 8907           | 199,806           | SH                | SOLE       | 1          |
| PNC FINANCIAL SERVICES GROUP I | EQUITY         | 693475105    | 342            | 4,867             | SH                | SOLE       | 2          |
| PNC FINANCIAL SERVICES GROUP I | EQUITY         | 693475105    | 9135           | 130,177           | SH                | SOLE       | 1          |
| PNM RESOURCES INC              | EQUITY         | 69349H107    | 4963           | 198,846           | SH                | SOLE       | 1          |



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|                               |        |           |      |         |    |         |   |
|-------------------------------|--------|-----------|------|---------|----|---------|---|
| POGO PRODUCING CO             | EQUITY | 730448107 | 5821 | 126,269 | SH | SOLE    | 1 |
| POLARIS INDUSTRIES INC        | EQUITY | 731068102 | 1336 | 30,866  | SH | SOLE    | 1 |
| POLO RALPH LAUREN CORP        | EQUITY | 731572103 | 4612 | 84,000  | SH | SOLE    | 2 |
| POLO RALPH LAUREN CORP        | EQUITY | 731572103 | 7240 | 131,877 | SH | SOLE    | 1 |
| POLYCOM INC                   | EQUITY | 73172K104 | 5524 | 251,994 | SH | SOLE    | 1 |
| POLYMEDICA CORP               | EQUITY | 731738100 | 618  | 17,192  | SH | SOLE    | 1 |
| POLYMEDICA CORP               | EQUITY | 731738100 | 2132 | 59,300  | SH | SOLE    | 2 |
| POLYONE CORP                  | EQUITY | 73179P106 | 606  | 69,028  | SH | SOLE    | 1 |
| POOL CORP                     | EQUITY | 73278L105 | 52   | 1,194   | SH | SOLE    | 1 |
| POPULAR INC                   | EQUITY | 733174106 | 182  | 9,454   | SH | SOLE    | 1 |
| PORTALPLAYER INC              | EQUITY | 736187204 | 181  | 18,422  | SH | SOLE    | 1 |
| PORTFOLIO RECOVERY ASSOCIATES | EQUITY | 73640Q105 | 542  | 11,859  | SH | SOLE    | 1 |
| PORTLAND GENERAL ELECTRIC CO  | EQUITY | 736508847 | 500  | 20,051  | SH | SOLE    | 1 |
| POSCO                         | EQUITY | 693483109 | 2    | 30      | SH | DEFINED | 4 |
| POST PROPERTIES INC           | EQUITY | 737464107 | 1451 | 32,010  | SH | SOLE    | 1 |
| POTASH CORP OF SASKATCHEWAN   | EQUITY | 73755L107 | 103  | 1,200   | SH | OTHER   | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| POTASH CORP OF SASKATCHEWAN    | EQUITY         | 73755L107    | 138            | 1,600             | SH                | SOLE       | 2          |
| POWELL INDUSTRIES INC          | EQUITY         | 739128106    | 138            | 5,746             | SH                | SOLE       | 1          |
| POWER INTEGRATIONS INC         | EQUITY         | 739276103    | 385            | 22,046            | SH                | SOLE       | 1          |
| POWER INTEGRATIONS INC         | EQUITY         | 739276103    | 2570           | 147,000           | SH                | SOLE       | 2          |
| POWER-ONE INC                  | EQUITY         | 739308104    | 345            | 52,199            | SH                | SOLE       | 1          |
| POWERSHARES AEROSPACE & DEFENS | EQUITY         | 73935X690    | 37             | 2,270             | SH                | DEFINED    | 4          |
| POWERSHARES DYNAMIC ENERGY & E | EQUITY         | 73935X658    | 18             | 980               | SH                | DEFINED    | 4          |
| POWERSHARES DYNAMIC OIL & GAS  | EQUITY         | 73935X625    | 98             | 4,725             | SH                | DEFINED    | 4          |
| POWERSHARES FTSE RAFI US 1000  | EQUITY         | 73935X583    | 26             | 508               | SH                | DEFINED    | 4          |
| POWERSHARES GLOBAL WATER PORTF | EQUITY         | 73935X575    | 86             | 5,177             | SH                | DEFINED    | 4          |
| POWERSHARES LUX NANOTECH PORTF | EQUITY         | 73935X633    | 15             | 845               | SH                | DEFINED    | 4          |
| POWERSHARES VALUE LINE TIMELIN | EQUITY         | 73935X682    | 49             | 3,115             | SH                | DEFINED    | 4          |
| POWERSHARES WILDERHILL CLEAN E | EQUITY         | 73935X500    | 45             | 2,355             | SH                | DEFINED    | 4          |
| POWERWAVE TECHNOLOGIES INC     | EQUITY         | 739363109    | 1834           | 201,100           | SH                | SOLE       | 2          |
| POWERWAVE TECHNOLOGIES INC     | EQUITY         | 739363109    | 2955           | 323,961           | SH                | SOLE       | 1          |
| POZEN INC                      | EQUITY         | 73941U102    | 132            | 18,711            | SH                | SOLE       | 1          |
| PPG INDUSTRIES INC             | EQUITY         | 693506107    | 14             | 205               | SH                | SOLE       | 2          |
| PPG INDUSTRIES INC             | EQUITY         | 693506107    | 8395           | 127,190           | SH                | SOLE       | 1          |
| PPL CORP                       | EQUITY         | 69351T106    | 15             | 472               | SH                | SOLE       | 2          |
| PPL CORP                       | EQUITY         | 69351T106    | 8425           | 260,825           | SH                | SOLE       | 1          |
| PRA INTERNATIONAL              | EQUITY         | 69353C101    | 297            | 13,337            | SH                | SOLE       | 1          |
| PRAXAIR INC                    | EQUITY         | 74005P104    | 6              | 105               | SH                | DEFINED    | 4          |
| PRAXAIR INC                    | EQUITY         | 74005P104    | 572            | 10,601            | SH                | SOLE       | 2          |
| PRAXAIR INC                    | EQUITY         | 74005P104    | 7656           | 141,771           | SH                | SOLE       | 1          |
| PRECISION CASTPARTS CORP       | EQUITY         | 740189105    | 2              | 33                | SH                | DEFINED    | 4          |
| PRECISION CASTPARTS CORP       | EQUITY         | 740189105    | 17357          | 290,447           | SH                | SOLE       | 1          |
| PRECISION CASTPARTS CORP       | EQUITY         | 740189105    | 22858          | 382,500           | SH                | SOLE       | 2          |
| PRECISION DRILLING TRUST       | EQUITY         | 740215108    | 30             | 900               | SH                | OTHER      | 1          |
| PREFERRED BANK/LOS ANGELES CA  | EQUITY         | 740367107    | 169            | 3,155             | SH                | SOLE       | 1          |
| PREMIERE GLOBAL SERVICES INC   | EQUITY         | 740585104    | 407            | 53,916            | SH                | SOLE       | 1          |
| PREMIERWEST BANCORP            | EQUITY         | 740921101    | 154            | 10,697            | SH                | SOLE       | 1          |
| PREMIUM STANDARD FARMS INC     | EQUITY         | 74060C105    | 167            | 10,309            | SH                | SOLE       | 1          |
| PRE-PAID LEGAL SERVICES INC    | EQUITY         | 740065107    | 707            | 20,499            | SH                | SOLE       | 1          |
| PRESIDENTIAL LIFE CORP         | EQUITY         | 740884101    | 516            | 21,012            | SH                | SOLE       | 1          |
| PRESSTEK INC                   | EQUITY         | 741113104    | 205            | 22,016            | SH                | SOLE       | 1          |

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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| PRESTIGE BRANDS HOLDINGS INC   | EQUITY | 74112D101 | 248   | 24,828    | SH | SOLE    | 1 |
| PRICE COMMUNICATIONS CORP      | EQUITY | 741437305 | 576   | 33,984    | SH | SOLE    | 1 |
| PRICELINE.COM INC              | EQUITY | 741503403 | 567   | 18,983    | SH | SOLE    | 1 |
| PRICESMART INC                 | EQUITY | 741511109 | 59    | 5,936     | SH | SOLE    | 1 |
| PRIDE INTERNATIONAL INC        | EQUITY | 74153Q102 | 10965 | 351,096   | SH | SOLE    | 1 |
| PRIMEDIA INC                   | EQUITY | 74157K101 | 271   | 148,127   | SH | SOLE    | 1 |
| PRIMEENERGY CORP               | EQUITY | 74158E104 | 43    | 553       | SH | SOLE    | 1 |
| PRIMEWEST ENERGY TRUST         | EQUITY | 741930309 | 19    | 620       | SH | DEFINED | 4 |
| PRIMEWEST ENERGY TRUST         | EQUITY | 741930309 | 28    | 941       | SH | OTHER   | 1 |
| PRINCIPAL FINANCIAL GROUP INC  | EQUITY | 74251V102 | 19    | 343       | SH | SOLE    | 2 |
| PRINCIPAL FINANCIAL GROUP INC  | EQUITY | 74251V102 | 56    | 1,000     | SH | DEFINED | 4 |
| PRINCIPAL FINANCIAL GROUP INC  | EQUITY | 74251V102 | 21041 | 378,087   | SH | SOLE    | 1 |
| PRIVATE MEDIA GROUP LTD        | EQUITY | 74266R104 | 84    | 18,798    | SH | SOLE    | 1 |
| PRIVATEBANCORP INC             | EQUITY | 742962103 | 549   | 13,264    | SH | SOLE    | 1 |
| PROASSURANCE CORP              | EQUITY | 74267C106 | 1121  | 23,274    | SH | SOLE    | 1 |
| PROASSURANCE CORP              | EQUITY | 74267C106 | 7102  | 147,400   | SH | SOLE    | 2 |
| PROCTER & GAMBLE CO            | EQUITY | 742718109 | 424   | 7,626     | SH | DEFINED | 4 |
| PROCTER & GAMBLE CO            | EQUITY | 742718109 | 16761 | 301,452   | SH | SOLE    | 2 |
| PROCTER & GAMBLE CO            | EQUITY | 742718109 | 88453 | 1,590,876 | SH | SOLE    | 1 |
| PROGENICS PHARMACEUTICALS INC  | EQUITY | 743187106 | 400   | 16,620    | SH | SOLE    | 1 |
| PROGRESS ENERGY INC            | EQUITY | 743263105 | 40    | 944       | SH | DEFINED | 4 |
| PROGRESS ENERGY INC            | EQUITY | 743263105 | 464   | 10,814    | SH | SOLE    | 2 |
| PROGRESS ENERGY INC            | EQUITY | 743263105 | 20398 | 475,806   | SH | SOLE    | 1 |
| PROGRESS SOFTWARE CORP         | EQUITY | 743312100 | 717   | 30,647    | SH | SOLE    | 1 |
| PROGRESSIVE CORP/THE           | EQUITY | 743315103 | 25    | 970       | SH | SOLE    | 2 |
| PROGRESSIVE CORP/THE           | EQUITY | 743315103 | 36    | 1,384     | SH | DEFINED | 4 |
| PROGRESSIVE CORP/THE           | EQUITY | 743315103 | 8822  | 343,150   | SH | SOLE    | 1 |
| PROGRESSIVE GAMING INTERNATION | EQUITY | 74332S102 | 199   | 25,462    | SH | SOLE    | 1 |
| PROLOGIS                       | EQUITY | 743410102 | 15729 | 301,785   | SH | SOLE    | 1 |
| PROQUEST CO                    | EQUITY | 74346P102 | 233   | 18,941    | SH | SOLE    | 1 |
| PROSPECT ENERGY CORP           | EQUITY | 74348T102 | 16    | 945       | SH | DEFINED | 4 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| PROSPERITY BANCSHARES INC      | EQUITY         | 743606105    | 628            | 19,096            | SH                | SOLE       | 1          |
| PROTECTIVE LIFE CORP           | EQUITY         | 743674103    | 7090           | 152,074           | SH                | SOLE       | 1          |
| PROVIDENCE SERVICE CORP/THE    | EQUITY         | 743815102    | 244            | 8,957             | SH                | SOLE       | 1          |
| PROVIDENT BANKSHARES CORP      | EQUITY         | 743859100    | 895            | 24,588            | SH                | SOLE       | 1          |
| PROVIDENT ENERGY TRUST         | EQUITY         | 74386K104    | 28             | 2,280             | SH                | OTHER      | 1          |
| PROVIDENT ENERGY TRUST         | EQUITY         | 74386K104    | 505            | 40,719            | SH                | DEFINED    | 4          |
| PROVIDENT FINANCIAL SERVICES I | EQUITY         | 74386T105    | 908            | 50,569            | SH                | SOLE       | 1          |
| PROVIDENT NEW YORK BANCORP     | EQUITY         | 744028101    | 418            | 31,652            | SH                | SOLE       | 1          |
| PRUDENTIAL FINANCIAL INC       | EQUITY         | 744320102    | 47             | 610               | SH                | SOLE       | 2          |
| PRUDENTIAL FINANCIAL INC       | EQUITY         | 744320102    | 68             | 874               | SH                | DEFINED    | 4          |
| PRUDENTIAL FINANCIAL INC       | EQUITY         | 744320102    | 16768          | 215,800           | SH                | SOLE       | 1          |
| PRUDENTIAL PLC                 | EQUITY         | G7293H114    | 15             | 600               | SH                | DEFINED    | 4          |
| PS BUSINESS PARKS INC          | EQUITY         | 69360J107    | 703            | 11,913            | SH                | SOLE       | 1          |
| PSS WORLD MEDICAL INC          | EQUITY         | 69366A100    | 221            | 12,500            | SH                | SOLE       | 2          |
| PSS WORLD MEDICAL INC          | EQUITY         | 69366A100    | 889            | 50,382            | SH                | SOLE       | 1          |
| PSYCHIATRIC SOLUTIONS INC      | EQUITY         | 74439H108    | 1132           | 39,490            | SH                | SOLE       | 1          |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY         | 744573106    | 21             | 312               | SH                | SOLE       | 2          |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY         | 744573106    | 79             | 1,200             | SH                | DEFINED    | 4          |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY         | 744573106    | 12334          | 186,542           | SH                | SOLE       | 1          |
| PUBLIC STORAGE INC             | EQUITY         | 74460D109    | 8              | 103               | SH                | SOLE       | 2          |

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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| PUBLIC STORAGE INC             | EQUITY | 74460D109 | 40    | 526       | SH | DEFINED | 4 |
| PUBLIC STORAGE INC             | EQUITY | 74460D109 | 2940  | 38,739    | SH | SOLE    | 1 |
| PUGET ENERGY INC               | EQUITY | 745310102 | 33    | 1,550     | SH | DEFINED | 4 |
| PUGET ENERGY INC               | EQUITY | 745310102 | 14288 | 665,181   | SH | SOLE    | 1 |
| PULTE HOMES INC                | EQUITY | 745867101 | 8     | 264       | SH | SOLE    | 2 |
| PULTE HOMES INC                | EQUITY | 745867101 | 2868  | 99,604    | SH | SOLE    | 1 |
| PUTNAM HIGH INCOME SECURITIES  | EQUITY | 746779107 | 39    | 5,200     | SH | DEFINED | 4 |
| PUTNAM MANAGED HIGH YIELD TRUS | EQUITY | 746819101 | 7     | 800       | SH | DEFINED | 4 |
| PUTNAM PREMIER INCOME TRUST    | EQUITY | 746853100 | 55    | 9,200     | SH | DEFINED | 4 |
| PW EAGLE INC                   | EQUITY | 69366Y108 | 233   | 7,700     | SH | SOLE    | 2 |
| PW EAGLE INC                   | EQUITY | 69366Y108 | 237   | 7,846     | SH | SOLE    | 1 |
| QAD INC                        | EQUITY | 74727D108 | 88    | 11,379    | SH | SOLE    | 1 |
| QC HOLDINGS INC                | EQUITY | 74729T101 | 55    | 4,058     | SH | SOLE    | 1 |
| QLOGIC CORP                    | EQUITY | 747277101 | 3     | 200       | SH | SOLE    | 2 |
| QLOGIC CORP                    | EQUITY | 747277101 | 1723  | 99,948    | SH | SOLE    | 1 |
| QLT INC                        | EQUITY | 746927102 | 13    | 1,900     | SH | OTHER   | 1 |
| QUALCOMM INC                   | EQUITY | 747525103 | 56    | 1,400     | SH | DEFINED | 4 |
| QUALCOMM INC                   | EQUITY | 747525103 | 34684 | 865,582   | SH | SOLE    | 2 |
| QUALCOMM INC                   | EQUITY | 747525103 | 90192 | 2,250,705 | SH | SOLE    | 1 |
| QUALITY DISTRIBUTION INC       | EQUITY | 74756M102 | 84    | 6,357     | SH | SOLE    | 1 |
| QUALITY SYSTEMS INC            | EQUITY | 747582104 | 451   | 12,241    | SH | SOLE    | 1 |
| QUANEX CORP                    | EQUITY | 747620102 | 1213  | 28,169    | SH | SOLE    | 1 |
| QUANTA SERVICES INC            | EQUITY | 74762E102 | 4456  | 257,138   | SH | SOLE    | 1 |
| QUANTUM CORP                   | EQUITY | 747906204 | 369   | 140,969   | SH | SOLE    | 1 |
| QUANTUM FUEL SYSTEMS TECHNOLOG | EQUITY | 74765E109 | 110   | 32,346    | SH | SOLE    | 1 |
| QUEBECOR WORLD INC             | EQUITY | 748203106 | 14    | 1,300     | SH | OTHER   | 1 |
| QUEST DIAGNOSTICS INC          | EQUITY | 74834L100 | 12    | 201       | SH | SOLE    | 2 |
| QUEST DIAGNOSTICS INC          | EQUITY | 74834L100 | 15    | 250       | SH | DEFINED | 4 |
| QUEST DIAGNOSTICS INC          | EQUITY | 74834L100 | 6668  | 111,281   | SH | SOLE    | 1 |
| QUEST RESOURCE CORP            | EQUITY | 748349305 | 198   | 14,590    | SH | SOLE    | 1 |
| QUEST SOFTWARE INC             | EQUITY | 74834T103 | 700   | 49,996    | SH | SOLE    | 1 |
| QUEST SOFTWARE INC             | EQUITY | 74834T103 | 2759  | 196,500   | SH | SOLE    | 2 |
| QUESTAR CORP                   | EQUITY | 748356102 | 14918 | 185,340   | SH | SOLE    | 1 |
| QUICKSILVER RESOURCES INC      | EQUITY | 74837R104 | 2521  | 68,500    | SH | SOLE    | 2 |
| QUICKSILVER RESOURCES INC      | EQUITY | 74837R104 | 5393  | 146,511   | SH | SOLE    | 1 |
| QUIDEL CORP                    | EQUITY | 74838J101 | 213   | 22,423    | SH | SOLE    | 1 |
| QUIDEL CORP                    | EQUITY | 74838J101 | 998   | 105,000   | SH | SOLE    | 2 |
| QUIKSILVER INC                 | EQUITY | 74838C106 | 1109  | 91,050    | SH | SOLE    | 1 |
| QWEST COMMUNICATIONS INTERNATI | EQUITY | 749121109 | 16    | 1,941     | SH | SOLE    | 2 |
| QWEST COMMUNICATIONS INTERNATI | EQUITY | 749121109 | 10003 | 1,236,428 | SH | SOLE    | 1 |
| RACKABLE SYSTEMS INC           | EQUITY | 750077109 | 816   | 20,652    | SH | SOLE    | 1 |
| RADIAN GROUP INC               | EQUITY | 750236101 | 11681 | 189,079   | SH | SOLE    | 1 |
| RADIANT SYSTEMS INC            | EQUITY | 75025N102 | 5     | 480       | SH | DEFINED | 4 |
| RADIANT SYSTEMS INC            | EQUITY | 75025N102 | 206   | 19,483    | SH | SOLE    | 1 |
| RADIATION THERAPY SERVICES INC | EQUITY | 750323206 | 247   | 9,167     | SH | SOLE    | 1 |
| RADIO ONE INC                  | EQUITY | 75040P405 | 422   | 57,075    | SH | SOLE    | 1 |
| RADIOLOGIX INC                 | EQUITY | 75040K109 | 2     | 1,000     | SH | DEFINED | 4 |

| ISSUER NAME     | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|-----------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| RADIOSHACK CORP | EQUITY         | 750438103    | 878            | 62,724            | SH                           | SOLE       | 1 |
| RADIOSHACK CORP | EQUITY         | 750438103    | 2382           | 170,168           | SH                           | SOLE       | 2 |
| RADISYS CORP    | EQUITY         | 750459109    | 346            | 15,737            | SH                           | SOLE       | 1 |
| RADWARE LTD     | EQUITY         | M81873107    | 1              | 100               | SH                           | DEFINED    | 4 |

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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| RADYNE CORP                    | EQUITY | 750611402 | 736   | 64,714  | SH | SOLE    | 1 |
| RAE SYSTEMS INC                | EQUITY | 75061P102 | 115   | 28,748  | SH | SOLE    | 1 |
| RAILAMERICA INC                | EQUITY | 750753105 | 303   | 29,003  | SH | SOLE    | 1 |
| RALCORP HOLDINGS INC           | EQUITY | 751028101 | 840   | 19,758  | SH | SOLE    | 1 |
| RAM ENERGY RESOURCES INC       | EQUITY | 75130P109 | 89    | 15,556  | SH | SOLE    | 1 |
| RAMBUS INC                     | EQUITY | 750917106 | 48    | 2,092   | SH | SOLE    | 1 |
| RANGE RESOURCES CORP           | EQUITY | 75281A109 | 80    | 2,959   | SH | SOLE    | 1 |
| RANGE RESOURCES CORP           | EQUITY | 75281A109 | 3165  | 116,400 | SH | SOLE    | 2 |
| RARE HOSPITALITY INTERNATIONAL | EQUITY | 753820109 | 727   | 25,291  | SH | SOLE    | 1 |
| RASER TECHNOLOGIES INC         | EQUITY | 754055101 | 146   | 15,147  | SH | SOLE    | 1 |
| RAVEN INDUSTRIES INC           | EQUITY | 754212108 | 378   | 12,002  | SH | SOLE    | 1 |
| RAYMOND JAMES FINANCIAL INC    | EQUITY | 754730109 | 5873  | 194,027 | SH | SOLE    | 1 |
| RAYONIER INC                   | EQUITY | 754907103 | 357   | 9,405   | SH | DEFINED | 4 |
| RAYONIER INC                   | EQUITY | 754907103 | 10396 | 274,230 | SH | SOLE    | 1 |
| RAYTHEON CO                    | EQUITY | 755111507 | 609   | 13,653  | SH | SOLE    | 2 |
| RAYTHEON CO                    | EQUITY | 755111507 | 31204 | 700,193 | SH | SOLE    | 1 |
| RBC BEARINGS INC               | EQUITY | 75524B104 | 324   | 14,293  | SH | SOLE    | 1 |
| RBC BEARINGS INC               | EQUITY | 75524B104 | 1929  | 85,000  | SH | SOLE    | 3 |
| RC2 CORP                       | EQUITY | 749388104 | 601   | 15,539  | SH | SOLE    | 1 |
| RCN CORP                       | EQUITY | 749361200 | 542   | 21,733  | SH | SOLE    | 1 |
| READER'S DIGEST ASSOCIATION IN | EQUITY | 755267101 | 3888  | 278,501 | SH | SOLE    | 1 |
| REALNETWORKS INC               | EQUITY | 75605L104 | 1286  | 120,173 | SH | SOLE    | 1 |
| REALTY INCOME CORP             | EQUITY | 756109104 | 60    | 2,761   | SH | DEFINED | 4 |
| REALTY INCOME CORP             | EQUITY | 756109104 | 1358  | 61,992  | SH | SOLE    | 1 |
| RECKSON ASSOCIATES REALTY CORP | EQUITY | 75621K106 | 6190  | 149,600 | SH | SOLE    | 1 |
| RED HAT INC                    | EQUITY | 756577102 | 340   | 14,546  | SH | SOLE    | 1 |
| RED HAT INC                    | EQUITY | 756577102 | 508   | 21,700  | SH | SOLE    | 2 |
| RED ROBIN GOURMET BURGERS INC  | EQUITY | 75689M101 | 525   | 12,332  | SH | SOLE    | 1 |
| REDBACK NETWORKS INC           | EQUITY | 757209507 | 759   | 41,365  | SH | SOLE    | 1 |
| REDDY ICE HOLDINGS INC         | EQUITY | 75734R105 | 253   | 12,447  | SH | SOLE    | 1 |
| REGAL ENTERTAINMENT GROUP      | EQUITY | 758766109 | 29    | 1,422   | SH | SOLE    | 1 |
| REGAL ENTERTAINMENT GROUP      | EQUITY | 758766109 | 14636 | 720,300 | SH | SOLE    | 2 |
| REGAL-BELOIT CORP              | EQUITY | 758750103 | 1013  | 22,938  | SH | SOLE    | 1 |
| REGENCY CENTERS CORP           | EQUITY | 758849103 | 18563 | 298,684 | SH | SOLE    | 1 |
| REGENERON PHARMACEUTICALS INC  | EQUITY | 75886F107 | 436   | 33,992  | SH | SOLE    | 1 |
| REGIONS FINANCIAL CORP         | EQUITY | 7591EP100 | 19    | 566     | SH | SOLE    | 2 |
| REGIONS FINANCIAL CORP         | EQUITY | 7591EP100 | 30    | 900     | SH | DEFINED | 4 |
| REGIONS FINANCIAL CORP         | EQUITY | 7591EP100 | 6644  | 200,606 | SH | SOLE    | 1 |
| REGIS CORP                     | EQUITY | 758932107 | 4696  | 131,866 | SH | SOLE    | 1 |
| REHABCARE GROUP INC            | EQUITY | 759148109 | 220   | 12,666  | SH | SOLE    | 1 |
| REINSURANCE GROUP OF AMERICA I | EQUITY | 759351109 | 49    | 987     | SH | SOLE    | 1 |
| RELIANCE STEEL & ALUMINUM CO   | EQUITY | 759509102 | 17    | 200     | SH | DEFINED | 4 |
| RELIANCE STEEL & ALUMINUM CO   | EQUITY | 759509102 | 6032  | 72,716  | SH | SOLE    | 1 |
| RELIANT ENERGY INC             | EQUITY | 75952B105 | 125   | 10,414  | SH | SOLE    | 1 |
| REMINGTON OIL & GAS CORP       | EQUITY | 759594302 | 956   | 21,740  | SH | SOLE    | 1 |
| RENAISSANCE LEARNING INC       | EQUITY | 75968L105 | 79    | 5,859   | SH | SOLE    | 1 |
| RENASANT CORP                  | EQUITY | 75970E107 | 311   | 7,717   | SH | SOLE    | 1 |
| RENOVIS INC                    | EQUITY | 759885106 | 249   | 16,243  | SH | SOLE    | 1 |
| RENT-A-CENTER INC              | EQUITY | 76009N100 | 4987  | 200,601 | SH | SOLE    | 1 |
| RENTECH INC                    | EQUITY | 760112102 | 479   | 103,100 | SH | SOLE    | 1 |
| REPLIGEN CORP                  | EQUITY | 759916109 | 3     | 1,000   | SH | DEFINED | 4 |
| REPUBLIC AIRWAYS HOLDINGS INC  | EQUITY | 760276105 | 413   | 24,252  | SH | SOLE    | 1 |
| REPUBLIC BANCORP INC/KY        | EQUITY | 760281204 | 116   | 5,620   | SH | SOLE    | 1 |
| REPUBLIC BANCORP INC/MI        | EQUITY | 760282103 | 690   | 55,650  | SH | SOLE    | 1 |
| REPUBLIC PROPERTY TRUST        | EQUITY | 760737106 | 192   | 19,435  | SH | SOLE    | 1 |
| REPUBLIC SERVICES INC          | EQUITY | 760759100 | 2638  | 65,400  | SH | SOLE    | 2 |
| REPUBLIC SERVICES INC          | EQUITY | 760759100 | 10515 | 260,655 | SH | SOLE    | 1 |
| RES-CARE INC                   | EQUITY | 760943100 | 330   | 16,481  | SH | SOLE    | 1 |
| RESEARCH IN MOTION LTD         | EQUITY | 760975102 | 5673  | 81,300  | SH | OTHER   | 1 |
| RESMED INC                     | EQUITY | 761152107 | 80    | 1,700   | SH | SOLE    | 1 |

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| ISSUER NAME                   | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |
|-------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|
| RESMED INC                    | EQUITY         | 761152107    | 3089           | 65,800            | SH SOLE                      | 2          |
| RESOURCE AMERICA INC          | EQUITY         | 761195205    | 223            | 11,731            | SH SOLE                      | 1          |
| RESOURCE CAPITAL CORP         | EQUITY         | 76120W302    | 38             | 2,990             | SH SOLE                      | 1          |
| RESOURCES CONNECTION INC      | EQUITY         | 76122Q105    | 899            | 35,915            | SH SOLE                      | 1          |
| RESPIRONICS INC               | EQUITY         | 761230101    | 56             | 1,638             | SH SOLE                      | 1          |
| RESPIRONICS INC               | EQUITY         | 761230101    | 205            | 6,000             | SH SOLE                      | 2          |
| RESTORATION HARDWARE INC      | EQUITY         | 760981100    | 158            | 22,061            | SH SOLE                      | 1          |
| RETAIL VENTURES INC           | EQUITY         | 76128Y102    | 268            | 15,042            | SH SOLE                      | 1          |
| REVLON INC                    | EQUITY         | 761525500    | 147            | 116,915           | SH SOLE                      | 1          |
| REWARDS NETWORK INC           | EQUITY         | 761557107    | 162            | 19,771            | SH SOLE                      | 1          |
| REYNOLDS & REYNOLDS CO/THE    | EQUITY         | 761695105    | 3483           | 113,580           | SH SOLE                      | 1          |
| REYNOLDS AMERICAN INC         | EQUITY         | 761713106    | 12             | 106               | SH SOLE                      | 2          |
| REYNOLDS AMERICAN INC         | EQUITY         | 761713106    | 17             | 150               | SH DEFINED                   | 4          |
| REYNOLDS AMERICAN INC         | EQUITY         | 761713106    | 11362          | 98,546            | SH SOLE                      | 1          |
| RF MICRO DEVICES INC          | EQUITY         | 749941100    | 3287           | 550,585           | SH SOLE                      | 1          |
| RF MONOLITHICS INC            | EQUITY         | 74955F106    | 28             | 4,973             | SH SOLE                      | 1          |
| R-G FINANCIAL CORP            | EQUITY         | 749136107    | 178            | 20,753            | SH SOLE                      | 1          |
| RH DONNELLEY CORP             | EQUITY         | 74955W307    | 94             | 1,740             | SH SOLE                      | 1          |
| RH DONNELLEY CORP             | EQUITY         | 74955W307    | 1730           | 32,000            | SH SOLE                      | 2          |
| RHODIA SA                     | EQUITY         | 762397107    | 1990           | 1,000,000         | SH SOLE                      | 1          |
| RIGEL PHARMACEUTICALS INC     | EQUITY         | 766559603    | 180            | 18,535            | SH SOLE                      | 1          |
| RIGHTNOW TECHNOLOGIES INC     | EQUITY         | 76657R106    | 187            | 11,199            | SH SOLE                      | 1          |
| RIO TINTO PLC                 | EQUITY         | 767204100    | 2307           | 11,000            | SH SOLE                      | 1          |
| RITCHIE BROS AUCTIONEERS INC  | EQUITY         | 767744105    | 14             | 270               | SH OTHER                     | 1          |
| RITE AID CORP                 | EQUITY         | 767754104    | 76             | 17,962            | SH SOLE                      | 1          |
| RIVIERA HOLDINGS CORP         | EQUITY         | 769627100    | 165            | 8,183             | SH SOLE                      | 1          |
| RLI CORP                      | EQUITY         | 749607107    | 802            | 16,650            | SH SOLE                      | 1          |
| ROBBINS & MYERS INC           | EQUITY         | 770196103    | 229            | 8,769             | SH SOLE                      | 1          |
| ROBERT HALF INTERNATIONAL INC | EQUITY         | 770323103    | 9              | 213               | SH SOLE                      | 2          |
| ROBERT HALF INTERNATIONAL INC | EQUITY         | 770323103    | 3308           | 78,762            | SH SOLE                      | 1          |
| ROCK-TENN CO                  | EQUITY         | 772739207    | 786            | 49,307            | SH SOLE                      | 1          |
| ROCKVILLE FINANCIAL INC       | EQUITY         | 774186100    | 96             | 6,525             | SH SOLE                      | 1          |
| ROCKWELL AUTOMATION INC       | EQUITY         | 773903109    | 6              | 82                | SH DEFINED                   | 4          |
| ROCKWELL AUTOMATION INC       | EQUITY         | 773903109    | 9392           | 130,420           | SH SOLE                      | 2          |
| ROCKWELL AUTOMATION INC       | EQUITY         | 773903109    | 36967          | 513,262           | SH SOLE                      | 1          |
| ROCKWELL COLLINS INC          | EQUITY         | 774341101    | 12             | 212               | SH SOLE                      | 2          |
| ROCKWELL COLLINS INC          | EQUITY         | 774341101    | 9156           | 163,889           | SH SOLE                      | 1          |
| ROCKWOOD HOLDINGS INC         | EQUITY         | 774415103    | 604            | 26,258            | SH SOLE                      | 1          |
| ROFIN-SINAR TECHNOLOGIES INC  | EQUITY         | 775043102    | 236            | 4,100             | SH SOLE                      | 2          |
| ROFIN-SINAR TECHNOLOGIES INC  | EQUITY         | 775043102    | 658            | 11,447            | SH SOLE                      | 1          |
| ROGERS COMMUNICATIONS INC     | EQUITY         | 775109200    | 2832           | 70,300            | SH OTHER                     | 1          |
| ROGERS CORP                   | EQUITY         | 775133101    | 344            | 6,100             | SH SOLE                      | 2          |
| ROGERS CORP                   | EQUITY         | 775133101    | 733            | 13,002            | SH SOLE                      | 1          |
| ROHM & HAAS CO                | EQUITY         | 775371107    | 2              | 39                | SH DEFINED                   | 4          |
| ROHM & HAAS CO                | EQUITY         | 775371107    | 3083           | 61,522            | SH SOLE                      | 2          |
| ROHM & HAAS CO                | EQUITY         | 775371107    | 5926           | 118,233           | SH SOLE                      | 1          |
| ROLLINS INC                   | EQUITY         | 775711104    | 1675           | 85,267            | SH SOLE                      | 1          |
| ROLLINS INC                   | EQUITY         | 775711104    | 5006           | 254,900           | SH SOLE                      | 2          |
| ROPER INDUSTRIES INC          | EQUITY         | 776696106    | 9371           | 200,458           | SH SOLE                      | 1          |
| ROSETTA RESOURCES INC         | EQUITY         | 777779307    | 627            | 37,747            | SH SOLE                      | 1          |
| ROSS STORES INC               | EQUITY         | 778296103    | 2              | 63                | SH DEFINED                   | 4          |
| ROSS STORES INC               | EQUITY         | 778296103    | 8911           | 317,665           | SH SOLE                      | 1          |
| ROSTELECOM                    | EQUITY         | 778529107    | 1253           | 43,200            | SH SOLE                      | 1          |

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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| ROWAN COS INC                  | EQUITY | 779382100 | 1815  | 50,988  | SH | SOLE    | 1 |
| ROWAN COS INC                  | EQUITY | 779382100 | 6500  | 182,637 | SH | SOLE    | 2 |
| ROYAL BANCSHARES OF PENNSYLVAN | EQUITY | 780081105 | 83    | 3,419   | SH | SOLE    | 1 |
| ROYAL BANK OF CANADA           | EQUITY | 780087102 | 10292 | 253,200 | SH | OTHER   | 1 |
| ROYAL BK OF SCOT GRP PLC       | EQUITY | 780097788 | 13    | 625     | SH | DEFINED | 4 |
| ROYAL BK OF SCOT GRP PLC       | EQUITY | 780097804 | 2313  | 90,000  | SH | SOLE    | 1 |
| ROYAL BK OF SCOT GRP PLC       | EQUITY | 780097770 | 4139  | 175,000 | SH | SOLE    | 1 |
| ROYAL GOLD INC                 | EQUITY | 780287108 | 403   | 14,502  | SH | SOLE    | 1 |
| ROYCE FOCUS TRUST INC          | EQUITY | 78080N108 | 7     | 678     | SH | DEFINED | 4 |
| ROYCE MICRO-CAP TRUST INC      | EQUITY | 780915104 | 828   | 57,015  | SH | DEFINED | 4 |
| ROYCE VALUE TRUST INC          | EQUITY | 780910105 | 1138  | 58,797  | SH | DEFINED | 4 |
| RPC INC                        | EQUITY | 749660106 | 386   | 15,912  | SH | SOLE    | 1 |
| RPC INC                        | EQUITY | 749660106 | 2282  | 94,000  | SH | SOLE    | 2 |
| RPM INTERNATIONAL INC          | EQUITY | 749685103 | 4644  | 258,026 | SH | SOLE    | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| RR DONNELLEY & SONS CO         | EQUITY         | 257867101    | 7              | 230               | SH                | DEFINED    | 4          |
| RR DONNELLEY & SONS CO         | EQUITY         | 257867101    | 9              | 268               | SH                | SOLE       | 2          |
| RR DONNELLEY & SONS CO         | EQUITY         | 257867101    | 3273           | 102,437           | SH                | SOLE       | 1          |
| RSA SECURITY INC               | EQUITY         | 749719100    | 5908           | 218,016           | SH                | SOLE       | 1          |
| RTI INTERNATIONAL METALS INC   | EQUITY         | 74973W107    | 948            | 16,985            | SH                | SOLE       | 1          |
| RUBY TUESDAY INC               | EQUITY         | 781182100    | 4163           | 170,539           | SH                | SOLE       | 1          |
| RUDDICK CORP                   | EQUITY         | 781258108    | 2546           | 103,889           | SH                | SOLE       | 1          |
| RUDOLPH TECHNOLOGIES INC       | EQUITY         | 781270103    | 265            | 18,242            | SH                | SOLE       | 1          |
| RUDOLPH TECHNOLOGIES INC       | EQUITY         | 781270103    | 3866           | 266,600           | SH                | SOLE       | 2          |
| RUSH ENTERPRISES INC           | EQUITY         | 781846209    | 296            | 16,265            | SH                | SOLE       | 1          |
| RUSS BERRIE & CO INC           | EQUITY         | 782233100    | 108            | 8,783             | SH                | SOLE       | 1          |
| RUSSELL CORP                   | EQUITY         | 782352108    | 451            | 24,818            | SH                | SOLE       | 1          |
| RUTH'S CHRIS STEAK HOUSE       | EQUITY         | 783332109    | 266            | 13,016            | SH                | SOLE       | 1          |
| RYANAIR HOLDINGS PLC           | EQUITY         | 783513104    | 135            | 2,552             | SH                | SOLE       | 1          |
| RYAN'S RESTAURANT GROUP INC    | EQUITY         | 783520109    | 375            | 31,472            | SH                | SOLE       | 1          |
| RYDER SYSTEM INC               | EQUITY         | 783549108    | 4              | 76                | SH                | SOLE       | 2          |
| RYDER SYSTEM INC               | EQUITY         | 783549108    | 1690           | 28,928            | SH                | SOLE       | 1          |
| RYDEX S&P EQUAL WEIGHT ETF     | EQUITY         | 78355W106    | 103            | 2,400             | SH                | DEFINED    | 4          |
| RYERSON INC                    | EQUITY         | 78375P107    | 730            | 27,033            | SH                | SOLE       | 1          |
| RYLAND GROUP INC               | EQUITY         | 783764103    | 4320           | 99,160            | SH                | SOLE       | 1          |
| S&T BANCORP INC                | EQUITY         | 783859101    | 644            | 19,395            | SH                | SOLE       | 1          |
| S1 CORP                        | EQUITY         | 78463B101    | 254            | 52,931            | SH                | SOLE       | 1          |
| SABRE HOLDINGS CORP            | EQUITY         | 785905100    | 4              | 165               | SH                | SOLE       | 2          |
| SABRE HOLDINGS CORP            | EQUITY         | 785905100    | 1384           | 62,893            | SH                | SOLE       | 1          |
| SAFECO CORP                    | EQUITY         | 786429100    | 8              | 148               | SH                | SOLE       | 2          |
| SAFECO CORP                    | EQUITY         | 786429100    | 7321           | 129,926           | SH                | SOLE       | 1          |
| SAFEGUARD SCIENTIFICS INC      | EQUITY         | 786449108    | 194            | 89,646            | SH                | SOLE       | 1          |
| SAFENET INC                    | EQUITY         | 78645R107    | 364            | 20,553            | SH                | SOLE       | 1          |
| SAFETY INSURANCE GROUP INC     | EQUITY         | 78648T100    | 586            | 12,317            | SH                | SOLE       | 1          |
| SAFEMART INC                   | EQUITY         | 786514208    | 15             | 558               | SH                | SOLE       | 2          |
| SAFEMART INC                   | EQUITY         | 786514208    | 7933           | 305,115           | SH                | SOLE       | 1          |
| SAIA INC                       | EQUITY         | 81111T102    | 301            | 10,935            | SH                | SOLE       | 1          |
| SAKS INC                       | EQUITY         | 79377W108    | 4821           | 298,123           | SH                | SOLE       | 1          |
| SALEM COMMUNICATIONS CORP      | EQUITY         | 794093104    | 96             | 7,415             | SH                | SOLE       | 1          |
| SALESFORCE.COM INC             | EQUITY         | 79466L302    | 51             | 1,904             | SH                | SOLE       | 1          |
| SALIX PHARMACEUTICALS LTD      | EQUITY         | 795435106    | 427            | 34,709            | SH                | SOLE       | 1          |
| SALOMON BROTHERS EMERGING MARK | EQUITY         | 79550E107    | 31             | 1,887             | SH                | DEFINED    | 4          |

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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| SAN JUAN BASIN ROYALTY TR      | EQUITY | 798241105 | 8     | 200     | SH | DEFINED | 4 |
| SANDERS MORRIS HARRIS GROUP IN | EQUITY | 80000Q104 | 150   | 9,936   | SH | SOLE    | 1 |
| SANDERSON FARMS INC            | EQUITY | 800013104 | 355   | 12,666  | SH | SOLE    | 1 |
| SANDISK CORP                   | EQUITY | 80004C101 | 2197  | 43,097  | SH | SOLE    | 2 |
| SANDISK CORP                   | EQUITY | 80004C101 | 19526 | 382,910 | SH | SOLE    | 1 |
| SANDY SPRING BANCORP INC       | EQUITY | 800363103 | 398   | 11,046  | SH | SOLE    | 1 |
| SANGAMO BIOSCIENCES INC        | EQUITY | 800677106 | 115   | 19,516  | SH | SOLE    | 1 |
| SANMINA-SCI CORP               | EQUITY | 800907107 | 3     | 661     | SH | SOLE    | 2 |
| SANMINA-SCI CORP               | EQUITY | 800907107 | 1149  | 249,864 | SH | SOLE    | 1 |
| SANTANDER BANCORP              | EQUITY | 802809103 | 81    | 3,271   | SH | SOLE    | 1 |
| SANTARUS INC                   | EQUITY | 802817304 | 228   | 34,299  | SH | SOLE    | 1 |
| SAPIENT CORP                   | EQUITY | 803062108 | 322   | 60,820  | SH | SOLE    | 1 |
| SARA LEE CORP                  | EQUITY | 803111103 | 15    | 942     | SH | SOLE    | 2 |
| SARA LEE CORP                  | EQUITY | 803111103 | 150   | 9,359   | SH | DEFINED | 4 |
| SARA LEE CORP                  | EQUITY | 803111103 | 5737  | 358,133 | SH | SOLE    | 1 |
| SASOL LTD                      | EQUITY | 803866300 | 419   | 10,840  | SH | DEFINED | 4 |
| SATYAM COMPUTER SERVICES LTD   | EQUITY | 804098101 | 14    | 428     | SH | DEFINED | 4 |
| SAUER-DANFOSS INC              | EQUITY | 804137107 | 196   | 7,692   | SH | SOLE    | 1 |
| SAUL CENTERS INC               | EQUITY | 804395101 | 1173  | 28,776  | SH | SOLE    | 1 |
| SAVIENT PHARMACEUTICALS INC    | EQUITY | 80517Q100 | 242   | 46,137  | SH | SOLE    | 1 |
| SAVVIS INC                     | EQUITY | 805423308 | 184   | 6,216   | SH | SOLE    | 1 |
| SBA COMMUNICATIONS CORP        | EQUITY | 78388J106 | 61    | 2,323   | SH | SOLE    | 1 |
| SCANA CORP                     | EQUITY | 80589M102 | 16602 | 430,322 | SH | SOLE    | 1 |
| SCANSOURCE INC                 | EQUITY | 806037107 | 561   | 19,145  | SH | SOLE    | 1 |
| SCBT FINANCIAL CORP            | EQUITY | 78401V102 | 231   | 6,474   | SH | SOLE    | 1 |
| SCHAWK INC                     | EQUITY | 806373106 | 202   | 11,536  | SH | SOLE    | 1 |
| SCHERING-PLOUGH CORP           | EQUITY | 806605101 | 6     | 293     | SH | DEFINED | 4 |
| SCHERING-PLOUGH CORP           | EQUITY | 806605606 | 1158  | 23,000  | SH | SOLE    | 1 |
| SCHERING-PLOUGH CORP           | EQUITY | 806605101 | 12334 | 648,146 | SH | SOLE    | 1 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PRN | PUT/ CALL DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|---------|----------------------|------------|
| SCHERING-PLOUGH CORP           | EQUITY         | 806605101    | 25695          | 1,350,236         | SH      | SOLE                 | 2          |
| SCHLUMBERGER LIMITED           | CORP BOND      | 806857AC2    | 5              | 3,000             | PRN     | DEFINED              | 4          |
| SCHLUMBERGER LIMITED           | CORP BOND      | 806857AD0    | 2631           | 1,565,000         | PRN     | SOLE                 | 1          |
| SCHLUMBERGER LTD               | EQUITY         | 806857108    | 9725           | 149,363           | SH      | SOLE                 | 2          |
| SCHLUMBERGER LTD               | EQUITY         | 806857108    | 52464          | 805,769           | SH      | SOLE                 | 1          |
| SCHNITZER STEEL INDUSTRIES INC | EQUITY         | 806882106    | 598            | 16,854            | SH      | SOLE                 | 1          |
| SCHOLASTIC CORP                | EQUITY         | 807066105    | 2685           | 103,379           | SH      | SOLE                 | 1          |
| SCHOOL SPECIALTY INC           | EQUITY         | 807863105    | 545            | 17,120            | SH      | SOLE                 | 1          |
| SCHULMAN A INC                 | EQUITY         | 808194104    | 677            | 29,578            | SH      | SOLE                 | 1          |
| SCHWEITZER-MAUDUIT INTERNATION | EQUITY         | 808541106    | 249            | 11,517            | SH      | SOLE                 | 1          |
| SCIENTIFIC GAMES CORP          | EQUITY         | 80874P109    | 5061           | 142,092           | SH      | SOLE                 | 1          |
| SCIENTIFIC GAMES CORP          | EQUITY         | 80874P109    | 6412           | 180,000           | SH      | SOLE                 | 2          |
| SCOTTISH POWER PLC             | EQUITY         | 81013T804    | 661            | 15,324            | SH      | DEFINED              | 4          |
| SCOTTS MIRACLE-GRO CO/THE      | EQUITY         | 810186106    | 4143           | 97,889            | SH      | SOLE                 | 1          |
| SCPIE HOLDINGS INC             | EQUITY         | 78402P104    | 174            | 7,498             | SH      | SOLE                 | 1          |
| SEABOARD CORP                  | EQUITY         | 811543107    | 868            | 678               | SH      | SOLE                 | 1          |
| SEABRIGHT INSURANCE HOLDINGS I | EQUITY         | 811656107    | 234            | 14,524            | SH      | SOLE                 | 1          |
| SEACOAST BANKING CORP OF FLORI | EQUITY         | 811707306    | 259            | 9,742             | SH      | SOLE                 | 1          |
| SEACOR HOLDINGS INC            | EQUITY         | 811904101    | 5              | 65                | SH      | DEFINED              | 4          |
| SEACOR HOLDINGS INC            | EQUITY         | 811904101    | 367            | 4,468             | SH      | SOLE                 | 1          |
| SEAGATE TECHNOLOGY             | EQUITY         | G7945J104    | 320            | 14,149            | SH      | DEFINED              | 4          |
| SEALED AIR CORP                | EQUITY         | 81211K100    | 5              | 101               | SH      | SOLE                 | 2          |

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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| SEALED AIR CORP                | EQUITY | 81211K100 | 1997  | 38,338  | SH | SOLE    | 1 |
| SEALY CORP                     | EQUITY | 812139301 | 200   | 15,060  | SH | SOLE    | 1 |
| SEARS HOLDINGS CORP            | EQUITY | 812350106 | 19    | 120     | SH | SOLE    | 2 |
| SEARS HOLDINGS CORP            | EQUITY | 812350106 | 8610  | 55,440  | SH | SOLE    | 1 |
| SECURE COMPUTING CORP          | EQUITY | 813705100 | 286   | 33,312  | SH | SOLE    | 1 |
| SECURITY BANK CORP/MACON GA    | EQUITY | 814047106 | 240   | 10,755  | SH | SOLE    | 1 |
| SEI INVESTMENTS CO             | EQUITY | 784117103 | 6354  | 130,000 | SH | SOLE    | 2 |
| SEI INVESTMENTS CO             | EQUITY | 784117103 | 6673  | 136,517 | SH | SOLE    | 1 |
| SELECT COMFORT CORP            | EQUITY | 81616X103 | 923   | 40,169  | SH | SOLE    | 1 |
| SELECTIVE INSURANCE GROUP      | EQUITY | 816300107 | 1499  | 26,827  | SH | SOLE    | 1 |
| SEMITOOL INC                   | EQUITY | 816909105 | 148   | 16,398  | SH | SOLE    | 1 |
| SEMPRA ENERGY                  | EQUITY | 816851109 | 6     | 130     | SH | DEFINED | 4 |
| SEMPRA ENERGY                  | EQUITY | 816851109 | 15    | 321     | SH | SOLE    | 2 |
| SEMPRA ENERGY                  | EQUITY | 816851109 | 5584  | 122,780 | SH | SOLE    | 1 |
| SEMTECH CORP                   | EQUITY | 816850101 | 2926  | 202,500 | SH | SOLE    | 2 |
| SEMTECH CORP                   | EQUITY | 816850101 | 3036  | 210,128 | SH | SOLE    | 1 |
| SENIOR HOUSING PROPERTIES TRUS | EQUITY | 81721M109 | 854   | 47,685  | SH | SOLE    | 1 |
| SENOXYX INC                    | EQUITY | 81724Q107 | 321   | 22,247  | SH | SOLE    | 1 |
| SENSIENT TECHNOLOGIES CORP     | EQUITY | 81725T100 | 2802  | 133,980 | SH | SOLE    | 1 |
| SEPRACOR INC                   | EQUITY | 817315104 | 1     | 26      | SH | DEFINED | 4 |
| SEPRACOR INC                   | EQUITY | 817315104 | 13801 | 241,522 | SH | SOLE    | 1 |
| SEQUA CORP                     | EQUITY | 817320104 | 1582  | 19,410  | SH | SOLE    | 1 |
| SEROLOGICALS CORP              | EQUITY | 817523103 | 7275  | 231,400 | SH | SOLE    | 1 |
| SERVICE CORP INTERNATIONAL/US  | EQUITY | 817565104 | 82    | 10,045  | SH | SOLE    | 1 |
| SERVICEMASTER CO/THE           | EQUITY | 81760N109 | 92    | 8,871   | SH | SOLE    | 1 |
| SFBC INTERNATIONAL INC         | EQUITY | 784121105 | 205   | 13,547  | SH | SOLE    | 1 |
| SHAW COMMUNICATIONS INC        | EQUITY | 82028K200 | 57    | 2,000   | SH | OTHER   | 1 |
| SHAW GROUP INC/THE             | EQUITY | 820280105 | 76    | 2,726   | SH | SOLE    | 1 |
| SHENANDOAH TELECOM CO          | EQUITY | 82312B106 | 270   | 5,750   | SH | SOLE    | 1 |
| SHERWIN-WILLIAMS CO/THE        | EQUITY | 824348106 | 7     | 138     | SH | SOLE    | 2 |
| SHERWIN-WILLIAMS CO/THE        | EQUITY | 824348106 | 2470  | 52,027  | SH | SOLE    | 1 |
| SHILOH INDUSTRIES INC          | EQUITY | 824543102 | 54    | 3,600   | SH | SOLE    | 1 |
| SHINHAN FINANCIAL GROUP CO LTD | EQUITY | 824596100 | 9     | 90      | SH | DEFINED | 4 |
| SHIP FINANCE INTERNATIONAL LTD | EQUITY | G81075106 | 14    | 813     | SH | DEFINED | 4 |
| SHOE CARNIVAL INC              | EQUITY | 824889109 | 149   | 6,245   | SH | SOLE    | 1 |
| SHORE BANCSHARES INC           | EQUITY | 825107105 | 205   | 6,241   | SH | SOLE    | 1 |
| SHUFFLE MASTER INC             | EQUITY | 825549108 | 318   | 9,700   | SH | SOLE    | 2 |
| SHUFFLE MASTER INC             | EQUITY | 825549108 | 850   | 25,942  | SH | SOLE    | 1 |
| SHURGARD STORAGE CENTERS INC   | EQUITY | 82567D104 | 52    | 833     | SH | DEFINED | 4 |
| SHURGARD STORAGE CENTERS INC   | EQUITY | 82567D104 | 67    | 1,066   | SH | SOLE    | 1 |
| SI INTERNATIONAL INC           | EQUITY | 78427V102 | 971   | 31,671  | SH | SOLE    | 1 |
| SI INTERNATIONAL INC           | EQUITY | 78427V102 | 2293  | 74,800  | SH | SOLE    | 3 |
| SIERRA BANCORP                 | EQUITY | 82620P102 | 117   | 4,464   | SH | SOLE    | 1 |
| SIERRA HEALTH SERVICES INC     | EQUITY | 826322109 | 338   | 7,500   | SH | SOLE    | 2 |
| SIERRA HEALTH SERVICES INC     | EQUITY | 826322109 | 341   | 7,562   | SH | SOLE    | 1 |

| ISSUER NAME              | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| SIERRA PACIFIC RESOURCES | EQUITY         | 826428104    | 2240           | 160,000           | SH                | SOLE       | 2          |
| SIERRA PACIFIC RESOURCES | EQUITY         | 826428104    | 6124           | 437,422           | SH                | SOLE       | 1          |
| SIERRA WIRELESS          | EQUITY         | 826516106    | 2574           | 143,000           | SH                | OTHER      | 1          |
| SIGMA DESIGNS INC        | EQUITY         | 826565103    | 272            | 16,976            | SH                | SOLE       | 1          |
| SIGMA-ALDRICH CORP       | EQUITY         | 826552101    | 2040           | 28,083            | SH                | SOLE       | 2          |
| SIGMA-ALDRICH CORP       | EQUITY         | 826552101    | 2545           | 35,038            | SH                | SOLE       | 1          |



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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| SIGNATURE BANK/NEW YORK NY     | EQUITY | 82669G104 | 708   | 21,872  | SH | SOLE    | 1 |
| SILGAN HOLDINGS INC            | EQUITY | 827048109 | 642   | 17,357  | SH | SOLE    | 1 |
| SILICON IMAGE INC              | EQUITY | 82705T102 | 655   | 60,798  | SH | SOLE    | 1 |
| SILICON LABORATORIES INC       | EQUITY | 826919102 | 3512  | 99,928  | SH | SOLE    | 1 |
| SILICON STORAGE TECHNOLOGY INC | EQUITY | 827057100 | 270   | 67,497  | SH | SOLE    | 1 |
| SILVER WHEATON CORP            | EQUITY | 828336107 | 2329  | 247,300 | SH | OTHER   | 1 |
| SIMMONS FIRST NATIONAL CORP    | EQUITY | 828730200 | 309   | 10,643  | SH | SOLE    | 1 |
| SIMON PROPERTY GROUP INC       | EQUITY | 828806109 | 19    | 227     | SH | SOLE    | 2 |
| SIMON PROPERTY GROUP INC       | EQUITY | 828806109 | 18205 | 219,500 | SH | SOLE    | 1 |
| SIMPSON MANUFACTURING CO INC   | EQUITY | 829073105 | 995   | 27,614  | SH | SOLE    | 1 |
| SINCLAIR BROADCAST GROUP INC   | EQUITY | 829226109 | 291   | 33,966  | SH | SOLE    | 1 |
| SIRENZA MICRODEVICES INC       | EQUITY | 82966T106 | 225   | 18,532  | SH | SOLE    | 1 |
| SIRF TECHNOLOGY HOLDINGS INC   | EQUITY | 82967H101 | 1234  | 38,305  | SH | SOLE    | 1 |
| SIRIUS SATELLITE RADIO INC     | EQUITY | 82966U103 | 30    | 6,400   | SH | DEFINED | 4 |
| SIRIUS SATELLITE RADIO INC     | EQUITY | 82966U103 | 2426  | 510,778 | SH | SOLE    | 1 |
| SIRNA THERAPEUTICS INC         | EQUITY | 829669100 | 120   | 29,993  | SH | SOLE    | 1 |
| SIRVA INC                      | EQUITY | 82967Y104 | 239   | 36,991  | SH | SOLE    | 1 |
| SITEL CORP                     | EQUITY | 82980K107 | 171   | 43,659  | SH | SOLE    | 1 |
| SIX FLAGS INC                  | EQUITY | 83001P109 | 298   | 53,057  | SH | SOLE    | 1 |
| SIZELER PROPERTY INVESTORS INC | EQUITY | 830137105 | 207   | 12,896  | SH | SOLE    | 1 |
| SJW CORP                       | EQUITY | 784305104 | 286   | 11,233  | SH | SOLE    | 1 |
| SKECHERS U.S.A. INC            | EQUITY | 830566105 | 193   | 8,022   | SH | SOLE    | 1 |
| SKECHERS U.S.A. INC            | EQUITY | 830566105 | 239   | 9,900   | SH | SOLE    | 2 |
| SKY FINANCIAL GROUP INC        | EQUITY | 83080P103 | 81    | 3,422   | SH | SOLE    | 1 |
| SKYLINE CORP                   | EQUITY | 830830105 | 218   | 5,089   | SH | SOLE    | 1 |
| SKYWEST INC                    | EQUITY | 830879102 | 1178  | 47,512  | SH | SOLE    | 1 |
| SKYWORKS SOLUTIONS INC         | EQUITY | 83088M102 | 15    | 2,800   | SH | DEFINED | 4 |
| SKYWORKS SOLUTIONS INC         | EQUITY | 83088M102 | 659   | 119,678 | SH | SOLE    | 1 |
| SL GREEN REALTY CORP           | EQUITY | 78440X101 | 107   | 974     | SH | SOLE    | 1 |
| SLM CORP                       | EQUITY | 78442P106 | 7     | 137     | SH | DEFINED | 4 |
| SLM CORP                       | EQUITY | 78442P106 | 27    | 509     | SH | SOLE    | 2 |
| SLM CORP                       | EQUITY | 78442P106 | 9610  | 181,589 | SH | SOLE    | 1 |
| SMART & FINAL INC              | EQUITY | 831683107 | 174   | 10,334  | SH | SOLE    | 1 |
| SMITH & WESSON HOLDING CORP    | EQUITY | 831756101 | 1557  | 189,463 | SH | SOLE    | 1 |
| SMITH INTERNATIONAL INC        | EQUITY | 832110100 | 16212 | 364,568 | SH | SOLE    | 2 |
| SMITH INTERNATIONAL INC        | EQUITY | 832110100 | 19323 | 434,524 | SH | SOLE    | 1 |
| SMITH MICRO SOFTWARE INC       | EQUITY | 832154108 | 128   | 8,000   | SH | SOLE    | 2 |
| SMITH MICRO SOFTWARE INC       | EQUITY | 832154108 | 320   | 19,989  | SH | SOLE    | 1 |
| SMITHFIELD FOODS INC           | EQUITY | 832248108 | 7316  | 253,756 | SH | SOLE    | 1 |
| SMITHTOWN BANCORP INC          | EQUITY | 832449102 | 140   | 5,807   | SH | SOLE    | 1 |
| SMURFIT-STONE CONTAINER CORP   | EQUITY | 832727101 | 95    | 8,643   | SH | SOLE    | 1 |
| SNAP-ON INC                    | EQUITY | 833034101 | 3     | 72      | SH | SOLE    | 2 |
| SNAP-ON INC                    | EQUITY | 833034101 | 1114  | 27,562  | SH | SOLE    | 1 |
| SOHU.COM INC                   | EQUITY | 83408W103 | 497   | 19,274  | SH | SOLE    | 1 |
| SOLETRON CORP                  | EQUITY | 834182107 | 4     | 1,134   | SH | SOLE    | 2 |
| SOLETRON CORP                  | EQUITY | 834182107 | 1989  | 581,480 | SH | SOLE    | 1 |
| SOLEXA INC                     | EQUITY | 83420X105 | 149   | 17,559  | SH | SOLE    | 1 |
| SOMAXON PHARMACEUTICALS INC    | EQUITY | 834453102 | 58    | 3,729   | SH | SOLE    | 1 |
| SONIC AUTOMOTIVE INC           | EQUITY | 83545G102 | 1512  | 68,186  | SH | SOLE    | 1 |
| SONIC CORP                     | EQUITY | 835451105 | 1331  | 64,028  | SH | SOLE    | 1 |
| SONIC SOLUTIONS INC            | EQUITY | 835460106 | 123   | 7,460   | SH | DEFINED | 4 |
| SONIC SOLUTIONS INC            | EQUITY | 835460106 | 316   | 19,164  | SH | SOLE    | 1 |
| SONICWALL INC                  | EQUITY | 835470105 | 432   | 48,060  | SH | SOLE    | 1 |
| SONOCO PRODUCTS CO             | EQUITY | 835495102 | 6823  | 215,564 | SH | SOLE    | 1 |
| SONOSITE INC                   | EQUITY | 83568G104 | 475   | 12,155  | SH | SOLE    | 1 |
| SONUS NETWORKS INC             | EQUITY | 835916107 | 933   | 188,394 | SH | SOLE    | 1 |
| SOTHEBY'S                      | EQUITY | 835898107 | 583   | 22,200  | SH | SOLE    | 2 |
| SOTHEBY'S                      | EQUITY | 835898107 | 3838  | 146,200 | SH | SOLE    | 1 |
| SOUND FEDERAL BANCORP INC      | EQUITY | 83607V104 | 791   | 38,025  | SH | SOLE    | 1 |
| SOURCE INTERLINK COS INC       | EQUITY | 836151209 | 302   | 25,386  | SH | SOLE    | 1 |
| SOURCE INTERLINK COS INC       | EQUITY | 836151209 | 2769  | 232,700 | SH | SOLE    | 2 |

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| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|
| SOURCECORP                     | EQUITY         | 836167106    | 1034           | 41,703            | SH SOLE                      | 1          |
| SOUTH FINANCIAL GROUP INC/THE  | EQUITY         | 837841105    | 67             | 2,547             | SH SOLE                      | 1          |
| SOUTH JERSEY INDUSTRIES INC    | EQUITY         | 838518108    | 596            | 21,758            | SH SOLE                      | 1          |
| SOUTHERN CO/THE                | EQUITY         | 842587107    | 306            | 9,545             | SH DEFINED                   | 4          |
| SOUTHERN CO/THE                | EQUITY         | 842587107    | 4119           | 128,520           | SH SOLE                      | 2          |
| SOUTHERN CO/THE                | EQUITY         | 842587107    | 26988          | 842,050           | SH SOLE                      | 1          |
| SOUTHERN COPPER CORP           | EQUITY         | 84265V105    | 304            | 3,411             | SH DEFINED                   | 4          |
| SOUTHERN COPPER CORP           | EQUITY         | 84265V105    | 7554           | 84,753            | SH SOLE                      | 1          |
| SOUTHERN COPPER CORP           | EQUITY         | 84265V105    | 14305          | 160,500           | SH SOLE                      | 2          |
| SOUTHERN UNION CO              | EQUITY         | 844030106    | 92             | 3,385             | SH SOLE                      | 1          |
| SOUTHSIDE BANCSHARES INC       | EQUITY         | 84470P109    | 175            | 7,843             | SH SOLE                      | 1          |
| SOUTHWEST AIRLINES CO          | EQUITY         | 844741108    | 14             | 876               | SH SOLE                      | 2          |
| SOUTHWEST AIRLINES CO          | EQUITY         | 844741108    | 16             | 1,004             | SH DEFINED                   | 4          |
| SOUTHWEST AIRLINES CO          | EQUITY         | 844741108    | 16024          | 978,889           | SH SOLE                      | 1          |
| SOUTHWEST BANCORP INC/STILLWAT | EQUITY         | 844767103    | 269            | 10,558            | SH SOLE                      | 1          |
| SOUTHWEST GAS CORP             | EQUITY         | 844895102    | 937            | 29,883            | SH SOLE                      | 1          |
| SOUTHWEST WATER CO             | EQUITY         | 845331107    | 202            | 16,912            | SH SOLE                      | 1          |
| SOUTHWESTERN ENERGY CO         | EQUITY         | 845467109    | 11314          | 363,080           | SH SOLE                      | 1          |
| SOVEREIGN BANCORP INC          | EQUITY         | 845905108    | 9              | 467               | SH SOLE                      | 2          |
| SOVEREIGN BANCORP INC          | EQUITY         | 845905108    | 10             | 500               | SH DEFINED                   | 4          |
| SOVEREIGN BANCORP INC          | EQUITY         | 845905108    | 3576           | 176,062           | SH SOLE                      | 1          |
| SOVRAN SELF STORAGE INC        | EQUITY         | 84610H108    | 2247           | 44,239            | SH SOLE                      | 1          |
| SPANISH BROADCASTING SYSTEM    | EQUITY         | 846425882    | 170            | 33,253            | SH SOLE                      | 1          |
| SPANSION INC                   | EQUITY         | 84649R101    | 22             | 1,404             | SH SOLE                      | 1          |
| SPARTAN STORES INC             | EQUITY         | 846822104    | 229            | 15,686            | SH SOLE                      | 1          |
| SPARTECH CORP                  | EQUITY         | 847220209    | 541            | 23,916            | SH SOLE                      | 1          |
| SPDR TRUST SERIES 1            | EQUITY         | 78462F103    | 311            | 2,447             | SH DEFINED                   | 4          |
| SPDR TRUST SERIES 1            | EQUITY         | 78462F103    | 46055          | 361,983           | SH SOLE                      | 1          |
| SPECTRANETICS CORP             | EQUITY         | 84760C107    | 244            | 22,822            | SH SOLE                      | 1          |
| SPECTRUM BRANDS INC            | EQUITY         | 84762L105    | 356            | 27,554            | SH SOLE                      | 1          |
| SPEEDWAY MOTORSPORTS INC       | EQUITY         | 847788106    | 431            | 11,416            | SH SOLE                      | 1          |
| SPHERION CORP                  | EQUITY         | 848420105    | 832            | 91,200            | SH SOLE                      | 1          |
| SPIRIT FINANCE CORP            | EQUITY         | 848568309    | 3784           | 336,066           | SH SOLE                      | 1          |
| SPORTSMAN'S GUIDE INC/THE      | EQUITY         | 848907200    | 188            | 6,167             | SH SOLE                      | 1          |
| SPRINT NEXTEL CORP             | EQUITY         | 852061100    | 34             | 1,685             | SH DEFINED                   | 4          |
| SPRINT NEXTEL CORP             | EQUITY         | 852061100    | 214            | 10,694            | SH SOLE                      | 2          |
| SPRINT NEXTEL CORP             | EQUITY         | 852061100    | 50652          | 2,533,857         | SH SOLE                      | 1          |
| SPSS INC                       | EQUITY         | 78462K102    | 605            | 18,832            | SH SOLE                      | 1          |
| SPX CORP                       | EQUITY         | 784635104    | 7286           | 130,230           | SH SOLE                      | 1          |
| SRA INTERNATIONAL INC          | EQUITY         | 78464R105    | 2923           | 109,780           | SH SOLE                      | 1          |
| SSA GLOBAL TECHNOLOGIES INC    | EQUITY         | 78465P108    | 4703           | 242,690           | SH SOLE                      | 1          |
| ST JOE CO/THE                  | EQUITY         | 790148100    | 23             | 500               | SH DEFINED                   | 4          |
| ST JOE CO/THE                  | EQUITY         | 790148100    | 78             | 1,681             | SH SOLE                      | 1          |
| ST JUDE MEDICAL INC            | EQUITY         | 790849103    | 1              | 33                | SH DEFINED                   | 4          |
| ST JUDE MEDICAL INC            | EQUITY         | 790849103    | 543            | 16,748            | SH SOLE                      | 2          |
| ST JUDE MEDICAL INC            | EQUITY         | 790849103    | 5385           | 166,116           | SH SOLE                      | 1          |
| ST MARY LAND & EXPLORATION CO  | EQUITY         | 792228108    | 945            | 23,488            | SH SOLE                      | 1          |
| ST PAUL TRAVELERS COS INC/THE  | EQUITY         | 792860108    | 34             | 773               | SH DEFINED                   | 4          |
| ST PAUL TRAVELERS COS INC/THE  | EQUITY         | 792860108    | 38             | 863               | SH SOLE                      | 2          |
| ST PAUL TRAVELERS COS INC/THE  | EQUITY         | 792860108    | 67762          | 1,519,990         | SH SOLE                      | 1          |
| STAGE STORES INC               | EQUITY         | 85254C305    | 998            | 30,256            | SH SOLE                      | 1          |
| STAKTEK HOLDINGS INC           | EQUITY         | 85256P106    | 43             | 8,900             | SH SOLE                      | 1          |

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|                                |        |           |      |         |    |         |   |
|--------------------------------|--------|-----------|------|---------|----|---------|---|
| STAMPS.COM INC                 | EQUITY | 852857200 | 387  | 13,923  | SH | SOLE    | 1 |
| STANCORP FINANCIAL GROUP INC   | EQUITY | 852891100 | 6357 | 124,858 | SH | SOLE    | 1 |
| STANDARD MICROSYSTEMS CORP     | EQUITY | 853626109 | 361  | 16,547  | SH | SOLE    | 1 |
| STANDARD PARKING CORP          | EQUITY | 853790103 | 103  | 3,809   | SH | SOLE    | 1 |
| STANDARD REGISTER CO/THE       | EQUITY | 853887107 | 158  | 13,311  | SH | SOLE    | 1 |
| STANDARD-PACIFIC CORP          | EQUITY | 85375C101 | 51   | 1,966   | SH | SOLE    | 1 |
| STANDEX INTERNATIONAL CORP     | EQUITY | 854231107 | 280  | 9,226   | SH | SOLE    | 1 |
| STANLEY FURNITURE CO INC       | EQUITY | 854305208 | 219  | 9,139   | SH | SOLE    | 1 |
| STANLEY WORKS/THE              | EQUITY | 854616109 | 4    | 88      | SH | SOLE    | 2 |
| STANLEY WORKS/THE              | EQUITY | 854616109 | 1570 | 33,258  | SH | SOLE    | 1 |
| STAPLES INC                    | EQUITY | 855030102 | 22   | 903     | SH | SOLE    | 2 |
| STAPLES INC                    | EQUITY | 855030102 | 591  | 24,288  | SH | DEFINED | 4 |
| STAPLES INC                    | EQUITY | 855030102 | 8506 | 349,333 | SH | SOLE    | 1 |
| STAR MARITIME ACQUISITION CORP | EQUITY | 85516E107 | 143  | 14,077  | SH | SOLE    | 1 |
| STARBUCKS CORP                 | EQUITY | 855244109 | 36   | 952     | SH | SOLE    | 2 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| STARBUCKS CORP                 | EQUITY         | 855244109    | 16861          | 446,522           | SH                | SOLE       | 1          |
| STARTEK INC                    | EQUITY         | 85569C107    | 1304           | 87,227            | SH                | SOLE       | 1          |
| STARWOOD HOTELS & RESORTS WORL | EQUITY         | 85590A401    | 16             | 269               | SH                | SOLE       | 2          |
| STARWOOD HOTELS & RESORTS WORL | EQUITY         | 85590A401    | 6059           | 100,411           | SH                | SOLE       | 1          |
| STATE AUTO FINANCIAL CORP      | EQUITY         | 855707105    | 349            | 10,737            | SH                | SOLE       | 1          |
| STATE NATIONAL BANCSHARES INC  | EQUITY         | 857124101    | 299            | 7,852             | SH                | SOLE       | 1          |
| STATE STREET CORP              | EQUITY         | 857477103    | 24             | 412               | SH                | SOLE       | 2          |
| STATE STREET CORP              | EQUITY         | 857477103    | 8471           | 145,822           | SH                | SOLE       | 1          |
| STATION CASINOS INC            | EQUITY         | 857689103    | 78             | 1,141             | SH                | SOLE       | 1          |
| STATS CHIPPAC LTD              | EQUITY         | 85771T104    | 274            | 43,742            | SH                | SOLE       | 1          |
| STEAK N SHAKE CO/THE           | EQUITY         | 857873103    | 318            | 21,007            | SH                | SOLE       | 1          |
| STEEL DYNAMICS INC             | EQUITY         | 858119100    | 7              | 100               | SH                | DEFINED    | 4          |
| STEEL DYNAMICS INC             | EQUITY         | 858119100    | 6216           | 94,553            | SH                | SOLE       | 1          |
| STEEL TECHNOLOGIES INC         | EQUITY         | 858147101    | 251            | 12,924            | SH                | SOLE       | 1          |
| STEELCASE INC                  | EQUITY         | 858155203    | 32             | 1,938             | SH                | SOLE       | 1          |
| STEIN MART INC                 | EQUITY         | 858375108    | 289            | 19,552            | SH                | SOLE       | 1          |
| STEINWAY MUSICAL INSTRUMENTS   | EQUITY         | 858495104    | 10042          | 409,544           | SH                | SOLE       | 1          |
| STELLENT INC                   | EQUITY         | 85856W105    | 1422           | 148,910           | SH                | SOLE       | 1          |
| STELLENT INC                   | EQUITY         | 85856W105    | 4132           | 432,700           | SH                | SOLE       | 3          |
| STEPAN CO                      | EQUITY         | 858586100    | 145            | 4,595             | SH                | SOLE       | 1          |
| STEREOTAXIS INC                | EQUITY         | 85916J102    | 189            | 17,475            | SH                | SOLE       | 1          |
| STERICYCLE INC                 | EQUITY         | 858912108    | 6236           | 95,798            | SH                | SOLE       | 1          |
| STERIS CORP                    | EQUITY         | 859152100    | 4379           | 191,579           | SH                | SOLE       | 1          |
| STERLING BANCORP/NY            | EQUITY         | 859158107    | 273            | 14,011            | SH                | SOLE       | 1          |
| STERLING BANCSHARES INC/TX     | EQUITY         | 858907108    | 639            | 34,101            | SH                | SOLE       | 1          |
| STERLING CONSTRUCTION CO INC   | EQUITY         | 859241101    | 179            | 6,478             | SH                | SOLE       | 1          |
| STERLING FINANCIAL CORP/PA     | EQUITY         | 859317109    | 416            | 18,978            | SH                | SOLE       | 1          |
| STERLING FINANCIAL CORP/WA     | EQUITY         | 859319105    | 798            | 26,164            | SH                | SOLE       | 1          |
| STEVEN MADDEN LTD              | EQUITY         | 556269108    | 460            | 15,528            | SH                | SOLE       | 1          |
| STEWART ENTERPRISES INC        | EQUITY         | 860370105    | 451            | 78,402            | SH                | SOLE       | 1          |
| STEWART INFORMATION SERVICES C | EQUITY         | 860372101    | 1406           | 38,734            | SH                | SOLE       | 1          |
| STIFEL FINANCIAL CORP          | EQUITY         | 860630102    | 313            | 8,870             | SH                | SOLE       | 1          |
| STILLWATER MINING CO           | EQUITY         | 86074Q102    | 391            | 30,812            | SH                | SOLE       | 1          |
| STONE ENERGY CORP              | EQUITY         | 861642106    | 947            | 20,343            | SH                | SOLE       | 1          |
| STRATASYS INC                  | EQUITY         | 862685104    | 223            | 7,556             | SH                | SOLE       | 1          |
| STRATEGIC GLOBAL INCOME FUND I | EQUITY         | 862719101    | 23             | 2,028             | SH                | DEFINED    | 4          |

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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| STRATEGIC HOTELS & RESORTS INC | EQUITY | 86272T106 | 1132  | 54,592    | SH | SOLE    | 1 |
| STRATEX NETWORKS INC           | EQUITY | 86279T109 | 882   | 260,117   | SH | SOLE    | 1 |
| STRATEX NETWORKS INC           | EQUITY | 86279T109 | 2161  | 637,400   | SH | SOLE    | 3 |
| STRAYER EDUCATION INC          | EQUITY | 863236105 | 1039  | 10,698    | SH | SOLE    | 1 |
| STREETTRACKS DOW JONES WILSHIR | EQUITY | 86330E885 | 44    | 475       | SH | DEFINED | 4 |
| STREETTRACKS DOW JONES WILSHIR | EQUITY | 86330E604 | 56    | 739       | SH | DEFINED | 4 |
| STREETTRACKS GOLD TRUST        | EQUITY | 863307104 | 151   | 2,466     | SH | DEFINED | 4 |
| STRIDE RITE CORP               | EQUITY | 863314100 | 923   | 69,998    | SH | SOLE    | 1 |
| STRYKER CORP                   | EQUITY | 863667101 | 15    | 350       | SH | DEFINED | 4 |
| STRYKER CORP                   | EQUITY | 863667101 | 15    | 363       | SH | SOLE    | 2 |
| STRYKER CORP                   | EQUITY | 863667101 | 5567  | 132,213   | SH | SOLE    | 1 |
| STUDENT LOAN CORP              | EQUITY | 863902102 | 27    | 136       | SH | SOLE    | 1 |
| SUFFOLK BANCORP                | EQUITY | 864739107 | 252   | 7,686     | SH | SOLE    | 1 |
| SULPHCO INC                    | EQUITY | 865378103 | 186   | 25,953    | SH | SOLE    | 1 |
| SUMMIT BANCSHARES INC/TX       | EQUITY | 866011109 | 165   | 7,769     | SH | SOLE    | 1 |
| SUN BANCORP INC/NJ             | EQUITY | 86663B102 | 172   | 10,583    | SH | SOLE    | 1 |
| SUN COMMUNITIES INC            | EQUITY | 866674104 | 393   | 12,087    | SH | SOLE    | 1 |
| SUN HEALTHCARE GROUP INC       | EQUITY | 866933401 | 976   | 112,256   | SH | SOLE    | 1 |
| SUN LIFE FINANCIAL INC         | EQUITY | 866796105 | 255   | 6,400     | SH | OTHER   | 1 |
| SUN MICROSYSTEMS INC           | EQUITY | 866810104 | 6     | 1,500     | SH | DEFINED | 4 |
| SUN MICROSYSTEMS INC           | EQUITY | 866810104 | 18    | 4,337     | SH | SOLE    | 2 |
| SUN MICROSYSTEMS INC           | EQUITY | 866810104 | 6743  | 1,624,928 | SH | SOLE    | 1 |
| SUNAMERICA FOCUSED ALPHA GROWT | EQUITY | 867037103 | 95    | 5,500     | SH | DEFINED | 4 |
| SUNCOR ENERGY INC              | EQUITY | 867229106 | 6612  | 81,600    | SH | OTHER   | 1 |
| SUNOCO INC                     | EQUITY | 86764P109 | 4299  | 62,038    | SH | SOLE    | 1 |
| SUNOCO INC                     | EQUITY | 86764P109 | 20798 | 300,164   | SH | SOLE    | 2 |
| SUNPOWER CORP                  | EQUITY | 867652109 | 214   | 7,642     | SH | SOLE    | 1 |
| SUNRISE SENIOR LIVING INC      | EQUITY | 86768K106 | 2022  | 73,132    | SH | SOLE    | 1 |
| SUNSTONE HOTEL INVESTORS INC   | EQUITY | 867892101 | 4295  | 147,785   | SH | SOLE    | 1 |
| SUN-TIMES MEDIA GROUP INC      | EQUITY | 435569108 | 449   | 55,882    | SH | SOLE    | 1 |
| SUNTRUST BANKS INC             | EQUITY | 867914103 | 11    | 140       | SH | DEFINED | 4 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| SUNTRUST BANKS INC             | EQUITY         | 867914103    | 362            | 4,751             | SH                | SOLE       | 2          |
| SUNTRUST BANKS INC             | EQUITY         | 867914103    | 39224          | 514,341           | SH                | SOLE       | 1          |
| SUPERGEN INC                   | EQUITY         | 868059106    | 134            | 36,896            | SH                | SOLE       | 1          |
| SUPERIOR BANCORP               | EQUITY         | 86806M106    | 144            | 13,093            | SH                | SOLE       | 1          |
| SUPERIOR ENERGY SERVICES       | EQUITY         | 868157108    | 61             | 1,799             | SH                | SOLE       | 1          |
| SUPERIOR ENERGY SERVICES       | EQUITY         | 868157108    | 237            | 7,000             | SH                | SOLE       | 2          |
| SUPERIOR ESSEX INC             | EQUITY         | 86815V105    | 449            | 15,016            | SH                | SOLE       | 1          |
| SUPERIOR INDUSTRIES INTERNATIO | EQUITY         | 868168105    | 314            | 17,154            | SH                | SOLE       | 1          |
| SUPERIOR WELL SERVICES INC     | EQUITY         | 86837X105    | 19             | 750               | SH                | DEFINED    | 4          |
| SUPERIOR WELL SERVICES INC     | EQUITY         | 86837X105    | 203            | 8,139             | SH                | SOLE       | 1          |
| SUPERTEX INC                   | EQUITY         | 868532102    | 357            | 8,949             | SH                | SOLE       | 1          |
| SUPERVALU INC                  | EQUITY         | 868536103    | 8              | 254               | SH                | SOLE       | 2          |
| SUPERVALU INC                  | EQUITY         | 868536103    | 9887           | 322,042           | SH                | SOLE       | 1          |
| SUREWEST COMMUNICATIONS        | EQUITY         | 868733106    | 211            | 10,916            | SH                | SOLE       | 1          |
| SURMODICS INC                  | EQUITY         | 868873100    | 202            | 5,600             | SH                | SOLE       | 2          |
| SURMODICS INC                  | EQUITY         | 868873100    | 703            | 19,482            | SH                | SOLE       | 1          |
| SUSQUEHANNA BANCSHARES INC     | EQUITY         | 869099101    | 837            | 35,036            | SH                | SOLE       | 1          |
| SVB FINANCIAL GROUP            | EQUITY         | 78486Q101    | 4665           | 102,612           | SH                | SOLE       | 1          |
| SWIFT ENERGY CO                | EQUITY         | 870738101    | 2135           | 49,737            | SH                | SOLE       | 1          |
| SWIFT TRANSPORTATION CO INC    | EQUITY         | 870756103    | 3707           | 116,732           | SH                | SOLE       | 1          |

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|                               |        |           |       |         |    |         |   |
|-------------------------------|--------|-----------|-------|---------|----|---------|---|
| SWS GROUP INC                 | EQUITY | 78503N107 | 1148  | 47,587  | SH | SOLE    | 1 |
| SWS GROUP INC                 | EQUITY | 78503N107 | 2931  | 121,500 | SH | SOLE    | 3 |
| SY BANCORP INC                | EQUITY | 785060104 | 252   | 9,169   | SH | SOLE    | 1 |
| SYBASE INC                    | EQUITY | 871130100 | 5045  | 260,048 | SH | SOLE    | 1 |
| SYCAMORE NETWORKS INC         | EQUITY | 871206108 | 558   | 137,507 | SH | SOLE    | 1 |
| SYKES ENTERPRISES INC         | EQUITY | 871237103 | 231   | 14,300  | SH | SOLE    | 2 |
| SYKES ENTERPRISES INC         | EQUITY | 871237103 | 645   | 39,907  | SH | SOLE    | 1 |
| SYMANTEC CORP                 | EQUITY | 871503108 | 20    | 1,283   | SH | SOLE    | 2 |
| SYMANTEC CORP                 | EQUITY | 871503108 | 8014  | 515,724 | SH | SOLE    | 1 |
| SYMBION INC                   | EQUITY | 871507109 | 279   | 13,452  | SH | SOLE    | 1 |
| SYMBION INC                   | EQUITY | 871507109 | 4409  | 212,400 | SH | SOLE    | 2 |
| SYMBOL TECHNOLOGIES INC       | EQUITY | 871508107 | 1273  | 117,960 | SH | SOLE    | 1 |
| SYMBOL TECHNOLOGIES INC       | EQUITY | 871508107 | 1622  | 150,315 | SH | SOLE    | 2 |
| SYMMETRICOM INC               | EQUITY | 871543104 | 242   | 34,285  | SH | SOLE    | 1 |
| SYMMETRY MEDICAL INC          | EQUITY | 871546206 | 401   | 26,024  | SH | SOLE    | 1 |
| SYMS CORP                     | EQUITY | 871551107 | 89    | 4,858   | SH | SOLE    | 1 |
| SYMYX TECHNOLOGIES            | EQUITY | 87155S108 | 608   | 25,168  | SH | SOLE    | 1 |
| SYNAGRO TECHNOLOGIES INC      | EQUITY | 871562203 | 180   | 45,816  | SH | SOLE    | 1 |
| SYNAPTICS INC                 | EQUITY | 87157D109 | 220   | 10,300  | SH | SOLE    | 2 |
| SYNAPTICS INC                 | EQUITY | 87157D109 | 399   | 18,658  | SH | SOLE    | 1 |
| SYNIVERSE HOLDINGS INC        | EQUITY | 87163F106 | 259   | 17,616  | SH | SOLE    | 1 |
| SYNNEX CORP                   | EQUITY | 87162W100 | 177   | 9,312   | SH | SOLE    | 1 |
| SYNOPSIS INC                  | EQUITY | 871607107 | 6082  | 324,037 | SH | SOLE    | 1 |
| SYNOVUS FINANCIAL CORP        | EQUITY | 87161C105 | 11    | 400     | SH | SOLE    | 2 |
| SYNOVUS FINANCIAL CORP        | EQUITY | 87161C105 | 13895 | 518,873 | SH | SOLE    | 1 |
| SYNTAX-BRILLIAN CORP          | EQUITY | 87163L103 | 2     | 882     | SH | DEFINED | 4 |
| SYNTEL INC                    | EQUITY | 87162H103 | 129   | 6,302   | SH | SOLE    | 1 |
| SYNTROLEUM CORP               | EQUITY | 871630109 | 178   | 29,365  | SH | SOLE    | 1 |
| SYSCO CORP                    | EQUITY | 871829107 | 6     | 200     | SH | DEFINED | 4 |
| SYSCO CORP                    | EQUITY | 871829107 | 3115  | 101,927 | SH | SOLE    | 2 |
| SYSCO CORP                    | EQUITY | 871829107 | 8273  | 270,697 | SH | SOLE    | 1 |
| SYSTEMAX INC                  | EQUITY | 871851101 | 56    | 7,200   | SH | SOLE    | 1 |
| T ROWE PRICE GROUP INC        | EQUITY | 74144T108 | 12    | 330     | SH | SOLE    | 2 |
| T ROWE PRICE GROUP INC        | EQUITY | 74144T108 | 11003 | 291,007 | SH | SOLE    | 1 |
| T-3 ENERGY SERVICES INC       | EQUITY | 87306E107 | 21    | 1,066   | SH | SOLE    | 1 |
| TAKE-TWO INTERACTIVE SOFTWARE | EQUITY | 874054109 | 577   | 53,365  | SH | SOLE    | 1 |
| TAL INTERNATIONAL GROUP INC   | EQUITY | 874083108 | 290   | 12,045  | SH | SOLE    | 1 |
| TALBOTS INC                   | EQUITY | 874161102 | 310   | 16,787  | SH | SOLE    | 1 |
| TALEO CORP                    | EQUITY | 87424N104 | 120   | 10,151  | SH | SOLE    | 1 |
| TALISMAN ENERGY INC           | EQUITY | 87425E103 | 6821  | 390,400 | SH | OTHER   | 1 |
| TALK AMERICA HOLDINGS INC     | EQUITY | 87426R202 | 141   | 22,702  | SH | SOLE    | 1 |
| TALX CORP                     | EQUITY | 874918105 | 88    | 4,024   | SH | DEFINED | 4 |
| TALX CORP                     | EQUITY | 874918105 | 753   | 34,427  | SH | SOLE    | 1 |
| TANGER FACTORY OUTLET CENTRS  | EQUITY | 875465106 | 5205  | 160,807 | SH | SOLE    | 1 |
| TANOX INC                     | EQUITY | 87588Q109 | 251   | 18,151  | SH | SOLE    | 1 |
| TARGET CORP                   | EQUITY | 87612E106 | 48    | 977     | SH | DEFINED | 4 |
| TARGET CORP                   | EQUITY | 87612E106 | 7314  | 149,671 | SH | SOLE    | 2 |

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|--------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| TARGET CORP                    | EQUITY         | 87612E106    | 40026          | 819,029           | SH                           | SOLE       | 1 |
| TARO PHARMACEUTICALS INDUSTRIE | EQUITY         | M8737E108    | 1              | 100               | SH                           | DEFINED    | 4 |
| TARRAGON CORP                  | EQUITY         | 876287103    | 140            | 10,081            | SH                           | SOLE       | 1 |
| TASER INTERNATIONAL INC        | EQUITY         | 87651B104    | 366            | 46,295            | SH                           | SOLE       | 1 |

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|                                |           |           |       |         |     |         |   |
|--------------------------------|-----------|-----------|-------|---------|-----|---------|---|
| TATA MOTORS LTD                | EQUITY    | 876568502 | 353   | 20,490  | SH  | SOLE    | 1 |
| TAUBMAN CENTERS INC            | EQUITY    | 876664103 | 1562  | 38,201  | SH  | SOLE    | 1 |
| TAYLOR CAPITAL GROUP INC       | EQUITY    | 876851106 | 182   | 4,450   | SH  | SOLE    | 1 |
| TCF FINANCIAL CORP             | EQUITY    | 872275102 | 6459  | 244,207 | SH  | SOLE    | 1 |
| TD AMERITRADE HOLDING CORP     | EQUITY    | 87236Y108 | 104   | 7,025   | SH  | SOLE    | 1 |
| TD BANKNORTH INC               | EQUITY    | 87235A101 | 101   | 3,423   | SH  | SOLE    | 1 |
| TEAM INC                       | EQUITY    | 878155100 | 119   | 4,740   | SH  | SOLE    | 1 |
| TECH DATA CORP                 | EQUITY    | 878237106 | 4635  | 120,988 | SH  | SOLE    | 1 |
| TECHNE CORP                    | EQUITY    | 878377100 | 4343  | 85,288  | SH  | SOLE    | 1 |
| TECHNICAL OLYMPIC USA INC      | EQUITY    | 878483106 | 211   | 14,673  | SH  | SOLE    | 1 |
| TECHNITROL INC                 | EQUITY    | 878555101 | 700   | 30,257  | SH  | SOLE    | 1 |
| TECHNOLOGY INVESTMENT CAPITAL  | EQUITY    | 878717305 | 213   | 14,519  | SH  | SOLE    | 1 |
| TECO ENERGY INC                | EQUITY    | 872375100 | 4     | 259     | SH  | SOLE    | 2 |
| TECO ENERGY INC                | EQUITY    | 872375100 | 2533  | 169,529 | SH  | SOLE    | 1 |
| TECUMSEH PRODUCTS CO           | EQUITY    | 878895200 | 1000  | 52,095  | SH  | SOLE    | 1 |
| TEJON RANCH CO                 | EQUITY    | 879080109 | 335   | 8,130   | SH  | SOLE    | 1 |
| TEKELEC                        | EQUITY    | 879101103 | 532   | 43,099  | SH  | SOLE    | 1 |
| TEKTRONIX INC                  | EQUITY    | 879131100 | 3     | 104     | SH  | SOLE    | 2 |
| TEKTRONIX INC                  | EQUITY    | 879131100 | 1145  | 38,912  | SH  | SOLE    | 1 |
| TELECOM CORP OF NEW ZEALAND LT | EQUITY    | 879278208 | 36    | 1,810   | SH  | DEFINED | 4 |
| TELEDYNE TECHNOLOGIES INC      | EQUITY    | 879360105 | 837   | 25,547  | SH  | SOLE    | 1 |
| TELEFLEX INC                   | EQUITY    | 879369106 | 6960  | 128,847 | SH  | SOLE    | 1 |
| TELEPHONE & DATA SYSTEMS INC   | EQUITY    | 879433100 | 9432  | 227,833 | SH  | SOLE    | 1 |
| TELETECH HOLDINGS INC          | EQUITY    | 879939106 | 308   | 24,366  | SH  | SOLE    | 1 |
| TELIK INC                      | EQUITY    | 87959M109 | 643   | 38,986  | SH  | SOLE    | 1 |
| TELLABS INC                    | EQUITY    | 879664100 | 7     | 556     | SH  | SOLE    | 2 |
| TELLABS INC                    | EQUITY    | 879664100 | 3106  | 233,345 | SH  | SOLE    | 1 |
| TELUS CORP                     | EQUITY    | 87971M202 | 73    | 1,800   | SH  | OTHER   | 1 |
| TEMPLE-INLAND INC              | EQUITY    | 879868107 | 6     | 137     | SH  | SOLE    | 2 |
| TEMPLE-INLAND INC              | EQUITY    | 879868107 | 2246  | 52,390  | SH  | SOLE    | 1 |
| TEMPLETON DRAGON FUND INC      | EQUITY    | 88018T101 | 719   | 34,835  | SH  | DEFINED | 4 |
| TEMPLETON EMERGING MARKETS INC | EQUITY    | 880192109 | 132   | 11,034  | SH  | DEFINED | 4 |
| TEMPLETON GLOBAL INCOME FUND   | EQUITY    | 880198106 | 2255  | 262,162 | SH  | DEFINED | 4 |
| TEMPUR-PEDIC INTERNATIONAL INC | EQUITY    | 88023U101 | 1309  | 96,900  | SH  | SOLE    | 1 |
| TEMPUR-PEDIC INTERNATIONAL INC | EQUITY    | 88023U101 | 6671  | 493,800 | SH  | SOLE    | 3 |
| TENARIS SA                     | EQUITY    | 88031M109 | 15    | 365     | SH  | DEFINED | 4 |
| TENARIS SA                     | EQUITY    | 88031M109 | 5863  | 144,810 | SH  | SOLE    | 1 |
| TENET HEALTHCARE CORP          | EQUITY    | 88033G100 | 4     | 584     | SH  | SOLE    | 2 |
| TENET HEALTHCARE CORP          | EQUITY    | 88033G100 | 1530  | 219,249 | SH  | SOLE    | 1 |
| TENNANT CO                     | EQUITY    | 880345103 | 309   | 6,140   | SH  | SOLE    | 1 |
| TENNECO INC                    | EQUITY    | 880349105 | 878   | 33,759  | SH  | SOLE    | 1 |
| TERADYNE INC                   | EQUITY    | 880770102 | 3     | 246     | SH  | SOLE    | 2 |
| TERADYNE INC                   | EQUITY    | 880770102 | 1284  | 92,144  | SH  | SOLE    | 1 |
| TEREX CORP                     | EQUITY    | 880779103 | 141   | 1,433   | SH  | SOLE    | 1 |
| TEREX CORP                     | EQUITY    | 880779103 | 859   | 8,703   | SH  | DEFINED | 4 |
| TERRA INDUSTRIES INC           | EQUITY    | 880915103 | 452   | 71,005  | SH  | SOLE    | 1 |
| TERREMARK WORLDWIDE INC        | EQUITY    | 881448203 | 105   | 29,208  | SH  | SOLE    | 1 |
| TESORO CORP                    | EQUITY    | 881609101 | 173   | 2,329   | SH  | SOLE    | 1 |
| TESSERA TECHNOLOGIES INC       | EQUITY    | 88164L100 | 947   | 34,437  | SH  | SOLE    | 1 |
| TESSERA TECHNOLOGIES INC       | EQUITY    | 88164L100 | 16729 | 608,339 | SH  | SOLE    | 2 |
| TETRA TECH INC                 | EQUITY    | 88162G103 | 760   | 42,815  | SH  | SOLE    | 1 |
| TETRA TECHNOLOGIES INC         | EQUITY    | 88162F105 | 49    | 1,610   | SH  | SOLE    | 1 |
| TETRA TECHNOLOGIES INC         | EQUITY    | 88162F105 | 236   | 7,800   | SH  | SOLE    | 2 |
| TETRA TECHNOLOGIES INC         | EQUITY    | 88162F105 | 883   | 29,138  | SH  | DEFINED | 4 |
| TEVA PHARMACEUT FIN BV         | CORP BOND | 88164MAB4 | 734   | 500,000 | PRN | SOLE    | 1 |
| TEVA PHARMACEUTICAL INDUSTRIES | EQUITY    | 881624209 | 562   | 17,806  | SH  | DEFINED | 4 |
| TEVA PHARMACEUTICAL INDUSTRIES | EQUITY    | 881624209 | 812   | 25,700  | SH  | SOLE    | 2 |
| TEVA PHARMACEUTICAL INDUSTRIES | EQUITY    | 881624209 | 2563  | 81,140  | SH  | SOLE    | 1 |
| TEXAS CAPITAL BANCSHARES INC   | EQUITY    | 88224Q107 | 404   | 17,331  | SH  | SOLE    | 1 |
| TEXAS INDUSTRIES INC           | EQUITY    | 882491103 | 8     | 150     | SH  | DEFINED | 4 |
| TEXAS INDUSTRIES INC           | EQUITY    | 882491103 | 917   | 17,261  | SH  | SOLE    | 1 |
| TEXAS INSTRUMENTS INC          | EQUITY    | 882508104 | 636   | 20,995  | SH  | DEFINED | 4 |

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TEXAS INSTRUMENTS INC EQUITY 882508104 10400 343,332 SH SOLE 2

| ISSUER NAME                    | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|--------------------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| TEXAS INSTRUMENTS INC          | EQUITY         | 882508104    | 32708          | 1,079,832         | SH                | SOLE       | 1          |
| TEXAS REGIONAL BANCSHARES INC  | EQUITY         | 882673106    | 4995           | 131,712           | SH                | SOLE       | 1          |
| TEXAS ROADHOUSE INC            | EQUITY         | 882681109    | 526            | 38,897            | SH                | SOLE       | 1          |
| TEXAS UNITED BANCSHARES INC    | EQUITY         | 882838105    | 194            | 6,908             | SH                | SOLE       | 1          |
| TEXTRON INC                    | EQUITY         | 883203101    | 15             | 161               | SH                | SOLE       | 2          |
| TEXTRON INC                    | EQUITY         | 883203101    | 5714           | 61,992            | SH                | SOLE       | 1          |
| THERMO ELECTRON CORP           | EQUITY         | 883556102    | 6              | 162               | SH                | DEFINED    | 4          |
| THERMO ELECTRON CORP           | EQUITY         | 883556102    | 2653           | 73,203            | SH                | SOLE       | 2          |
| THERMO ELECTRON CORP           | EQUITY         | 883556102    | 2787           | 76,902            | SH                | SOLE       | 1          |
| THERMOGENESIS CORP             | EQUITY         | 883623209    | 169            | 40,927            | SH                | SOLE       | 1          |
| THESTREET.COM INC              | EQUITY         | 88368Q103    | 105            | 13,697            | SH                | SOLE       | 1          |
| THOMAS & BETTS CORP            | EQUITY         | 884315102    | 2411           | 47,000            | SH                | SOLE       | 2          |
| THOMAS & BETTS CORP            | EQUITY         | 884315102    | 6038           | 117,707           | SH                | SOLE       | 1          |
| THOMAS WEISEL PARTNERS GROUP I | EQUITY         | 884481102    | 812            | 42,724            | SH                | SOLE       | 1          |
| THOMSON CORP/THE               | EQUITY         | 884903105    | 104            | 2,700             | SH                | OTHER      | 1          |
| THOR INDUSTRIES INC            | EQUITY         | 885160101    | 3634           | 75,003            | SH                | SOLE       | 1          |
| THORATEC CORP                  | EQUITY         | 885175307    | 546            | 39,338            | SH                | SOLE       | 1          |
| THORNBURG MORTGAGE INC         | EQUITY         | 885218107    | 5              | 164               | SH                | DEFINED    | 4          |
| THORNBURG MORTGAGE INC         | EQUITY         | 885218107    | 106            | 3,800             | SH                | SOLE       | 1          |
| THQ INC                        | EQUITY         | 872443403    | 1029           | 47,621            | SH                | SOLE       | 1          |
| THQ INC                        | EQUITY         | 872443403    | 14757          | 683,200           | SH                | SOLE       | 2          |
| TIBCO SOFTWARE INC             | EQUITY         | 88632Q103    | 1107           | 157,063           | SH                | SOLE       | 1          |
| TIDEWATER INC                  | EQUITY         | 886423102    | 1538           | 31,265            | SH                | DEFINED    | 4          |
| TIDEWATER INC                  | EQUITY         | 886423102    | 6443           | 130,949           | SH                | SOLE       | 1          |
| TIENS BIOTECH GROUP USA INC    | EQUITY         | 88650T104    | 11             | 2,608             | SH                | SOLE       | 1          |
| TIERONE CORP                   | EQUITY         | 88650R108    | 457            | 13,536            | SH                | SOLE       | 1          |
| TIFFANY & CO                   | EQUITY         | 886547108    | 6              | 174               | SH                | SOLE       | 2          |
| TIFFANY & CO                   | EQUITY         | 886547108    | 3088           | 93,512            | SH                | SOLE       | 1          |
| TIMBERLAND CO                  | EQUITY         | 887100105    | 5              | 204               | SH                | DEFINED    | 4          |
| TIMBERLAND CO                  | EQUITY         | 887100105    | 3942           | 151,031           | SH                | SOLE       | 1          |
| TIME WARNER INC                | EQUITY         | 887317105    | 21             | 1,218             | SH                | DEFINED    | 4          |
| TIME WARNER INC                | EQUITY         | 887317105    | 840            | 48,553            | SH                | SOLE       | 2          |
| TIME WARNER INC                | EQUITY         | 887317105    | 67509          | 3,902,282         | SH                | SOLE       | 1          |
| TIME WARNER TELECOM INC        | EQUITY         | 887319101    | 843            | 56,797            | SH                | SOLE       | 1          |
| TIMKEN CO                      | EQUITY         | 887389104    | 2429           | 72,500            | SH                | SOLE       | 2          |
| TIMKEN CO                      | EQUITY         | 887389104    | 6139           | 183,185           | SH                | SOLE       | 1          |
| TITAN INTERNATIONAL INC        | EQUITY         | 88830M102    | 231            | 12,360            | SH                | SOLE       | 1          |
| TITANIUM METALS CORP           | EQUITY         | 888339207    | 58             | 1,675             | SH                | SOLE       | 1          |
| TIVO INC                       | EQUITY         | 888706108    | 409            | 57,193            | SH                | SOLE       | 1          |
| TJX COMPANIES INC              | CORP BOND      | 872540AL3    | 2358           | 2,975,000         | PRN               | SOLE       | 1          |
| TJX COS INC                    | EQUITY         | 872540109    | 13             | 567               | SH                | SOLE       | 2          |
| TJX COS INC                    | EQUITY         | 872540109    | 42485          | 1,858,477         | SH                | SOLE       | 1          |
| TNS INC                        | EQUITY         | 872960109    | 372            | 17,972            | SH                | SOLE       | 1          |
| TODCO                          | EQUITY         | 88889T107    | 12             | 300               | SH                | DEFINED    | 4          |
| TODCO                          | EQUITY         | 88889T107    | 57             | 1,394             | SH                | SOLE       | 1          |
| TODCO                          | EQUITY         | 88889T107    | 8869           | 217,100           | SH                | SOLE       | 2          |
| TOLL BROTHERS INC              | EQUITY         | 889478103    | 6513           | 254,704           | SH                | SOLE       | 1          |
| TOMPKINS TRUSTCO INC           | EQUITY         | 890110109    | 195            | 4,540             | SH                | SOLE       | 1          |
| TOOTSIE ROLL INDUSTRIES INC    | EQUITY         | 890516107    | 2376           | 81,571            | SH                | SOLE       | 1          |
| TOPPS CO INC/THE               | EQUITY         | 890786106    | 212            | 25,737            | SH                | SOLE       | 1          |

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|                                |        |           |         |            |    |         |   |
|--------------------------------|--------|-----------|---------|------------|----|---------|---|
| TORCH ENERGY ROYALTY TRUST     | EQUITY | 891013104 | 18      | 2,125      | SH | DEFINED | 4 |
| TORCHMARK CORP                 | EQUITY | 891027104 | 8       | 124        | SH | SOLE    | 2 |
| TORCHMARK CORP                 | EQUITY | 891027104 | 6707    | 110,452    | SH | SOLE    | 1 |
| TOREADOR RESOURCES CORP        | EQUITY | 891050106 | 254     | 9,021      | SH | SOLE    | 1 |
| TORO CO                        | EQUITY | 891092108 | 45      | 961        | SH | SOLE    | 1 |
| TORONTO-DOMINION BANK          | EQUITY | 891160509 | 8997    | 176,984    | SH | OTHER   | 1 |
| TOTAL SYSTEM SERVICES INC      | EQUITY | 891906109 | 16      | 846        | SH | SOLE    | 1 |
| TOTAL SYSTEM SERVICES INC      | EQUITY | 891906109 | 45      | 2,329      | SH | DEFINED | 4 |
| TOWER GROUP INC                | EQUITY | 891777104 | 380     | 12,556     | SH | SOLE    | 1 |
| TRACTOR SUPPLY CO              | EQUITY | 892356106 | 45      | 810        | SH | SOLE    | 1 |
| TRADESTATION GROUP INC         | EQUITY | 89267P105 | 243     | 19,155     | SH | SOLE    | 1 |
| TRAMMELL CROW CO               | EQUITY | 89288R106 | 946     | 26,905     | SH | SOLE    | 1 |
| TRANSACTION SYSTEMS ARCHITECTS | EQUITY | 893416107 | 342     | 8,200      | SH | SOLE    | 2 |
| TRANSACTION SYSTEMS ARCHITECTS | EQUITY | 893416107 | 5661    | 135,798    | SH | SOLE    | 1 |
| TRANSALTA CORP                 | EQUITY | 89346D107 | 39      | 1,900      | SH | OTHER   | 1 |
| TRANSATLANTIC HOLDINGS INC     | EQUITY | 893521104 | 2185280 | 39,092,662 | SH | SOLE    | 1 |
| TRANSATLANTIC HOLDINGS INC     | EQUITY | 893521104 | 45      | 800        | SH | SOLE    | 1 |

| ISSUER NAME                   | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |
|-------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|
| TRANSCANADA CORP              | EQUITY         | 89353D107    | 149            | 5,200             | SH OTHER                     | 1          |
| TRANSDIGM GROUP INC           | EQUITY         | 893641100    | 197            | 8,247             | SH SOLE                      | 1          |
| TRANSDIGM GROUP INC           | EQUITY         | 893641100    | 2491           | 104,000           | SH SOLE                      | 2          |
| TRANSMERIDIAN EXPLORATION INC | EQUITY         | 89376N108    | 917            | 160,818           | SH SOLE                      | 1          |
| TRANSMETA CORP/DELAWARE       | EQUITY         | 89376R109    | 239            | 145,896           | SH SOLE                      | 1          |
| TRANSMONTAIGNE INC            | EQUITY         | 893934109    | 374            | 33,320            | SH SOLE                      | 1          |
| TRANSOCEAN INC                | EQUITY         | G90078109    | 32             | 403               | SH SOLE                      | 2          |
| TRANSWITCH CORP               | EQUITY         | 894065101    | 874            | 414,035           | SH SOLE                      | 1          |
| TRAVELERS PTY CASUALTY        | EQUITY         | 89420G307    | 1827           | 74,500            | SH SOLE                      | 1          |
| TRAVELZOO INC                 | EQUITY         | 89421Q106    | 69             | 2,271             | SH SOLE                      | 1          |
| TREDEGAR CORP                 | EQUITY         | 894650100    | 402            | 25,441            | SH SOLE                      | 1          |
| TREEHOUSE FOODS INC           | EQUITY         | 89469A104    | 554            | 23,195            | SH SOLE                      | 1          |
| TREX CO INC                   | EQUITY         | 89531P105    | 229            | 8,857             | SH SOLE                      | 1          |
| TRIAD GUARANTY INC            | EQUITY         | 895925105    | 420            | 8,589             | SH SOLE                      | 1          |
| TRIAD HOSPITALS INC           | EQUITY         | 89579K109    | 3606           | 91,100            | SH SOLE                      | 2          |
| TRIAD HOSPITALS INC           | EQUITY         | 89579K109    | 7536           | 190,409           | SH SOLE                      | 1          |
| TRIARC COS INC                | EQUITY         | 895927309    | 718            | 45,919            | SH SOLE                      | 1          |
| TRIBUNE CO                    | EQUITY         | 896047107    | 9              | 272               | SH SOLE                      | 2          |
| TRIBUNE CO                    | EQUITY         | 896047107    | 7676           | 236,699           | SH SOLE                      | 1          |
| TRICO BANCSHARES              | EQUITY         | 896095106    | 282            | 10,288            | SH SOLE                      | 1          |
| TRICO MARINE SERVICES INC     | EQUITY         | 896106200    | 33296          | 979,298           | SH SOLE                      | 1          |
| TRIDENT MICROSYSTEMS INC      | EQUITY         | 895919108    | 809            | 42,605            | SH SOLE                      | 1          |
| TRIMBLE NAVIGATION LTD        | EQUITY         | 896239100    | 55             | 1,232             | SH SOLE                      | 1          |
| TRIMBLE NAVIGATION LTD        | EQUITY         | 896239100    | 232            | 5,200             | SH SOLE                      | 2          |
| TRIMERIS INC                  | EQUITY         | 896263100    | 152            | 13,192            | SH SOLE                      | 1          |
| TRINITY INDUSTRIES INC        | EQUITY         | 896522109    | 7330           | 181,433           | SH SOLE                      | 1          |
| TRIPATH IMAGING INC           | EQUITY         | 896942109    | 155            | 23,464            | SH SOLE                      | 1          |
| TRIQUINT SEMICONDUCTOR INC    | EQUITY         | 89674K103    | 1800           | 403,615           | SH SOLE                      | 1          |
| TRIUMPH GROUP INC             | EQUITY         | 896818101    | 959            | 19,973            | SH SOLE                      | 1          |
| TRIZEC PROPERTIES INC         | EQUITY         | 89687P107    | 96             | 3,337             | SH SOLE                      | 1          |
| TRIZETTO GROUP                | EQUITY         | 896882107    | 778            | 52,626            | SH SOLE                      | 1          |
| TRONOX INC                    | EQUITY         | 897051207    | 406            | 30,827            | SH SOLE                      | 1          |
| TRUE RELIGION APPAREL INC     | EQUITY         | 89784N104    | 174            | 9,833             | SH SOLE                      | 1          |
| TRUE RELIGION APPAREL INC     | EQUITY         | 89784N104    | 2724           | 153,900           | SH SOLE                      | 2          |



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|                                       |           |       |           |    |         |   |
|---------------------------------------|-----------|-------|-----------|----|---------|---|
| TRUMP ENTERTAINMENT RESORTS IN EQUITY | 89816T103 | 420   | 20,887    | SH | SOLE    | 1 |
| TRUSTCO BANK CORP NY EQUITY           | 898349105 | 617   | 55,982    | SH | SOLE    | 1 |
| TRUSTMARK CORP EQUITY                 | 898402102 | 1075  | 34,702    | SH | SOLE    | 1 |
| TRUSTREET PROPERTIES INC EQUITY       | 898404108 | 665   | 50,382    | SH | SOLE    | 1 |
| TRW AUTOMOTIVE HOLDINGS CORP EQUITY   | 87264S106 | 40    | 1,480     | SH | SOLE    | 1 |
| TSMC EQUITY                           | 874039100 | 697   | 75,896    | SH | DEFINED | 4 |
| TTM TECHNOLOGIES INC EQUITY           | 87305R109 | 340   | 23,500    | SH | SOLE    | 2 |
| TTM TECHNOLOGIES INC EQUITY           | 87305R109 | 451   | 31,157    | SH | SOLE    | 1 |
| TUESDAY MORNING CORP EQUITY           | 899035505 | 294   | 22,354    | SH | SOLE    | 1 |
| TUPPERWARE BRANDS CORP EQUITY         | 899896104 | 3167  | 160,844   | SH | SOLE    | 1 |
| TURBOCHEF TECHNOLOGIES INC EQUITY     | 900006206 | 112   | 10,083    | SH | SOLE    | 1 |
| TWEEN BRANDS INC EQUITY               | 890333107 | 311   | 8,100     | SH | SOLE    | 2 |
| TWEEN BRANDS INC EQUITY               | 890333107 | 962   | 25,069    | SH | SOLE    | 1 |
| TXU CORP EQUITY                       | 873168108 | 14    | 235       | SH | DEFINED | 4 |
| TXU CORP EQUITY                       | 873168108 | 7496  | 125,373   | SH | SOLE    | 2 |
| TXU CORP EQUITY                       | 873168108 | 12954 | 216,663   | SH | SOLE    | 1 |
| TYCO INTERNATIONAL LTD EQUITY         | 902124106 | 69    | 2,525     | SH | SOLE    | 2 |
| TYCO INTERNATIONAL LTD EQUITY         | 902124106 | 820   | 29,811    | SH | DEFINED | 4 |
| TYCO INTERNATIONAL LTD EQUITY         | 902124106 | 36602 | 1,330,969 | SH | SOLE    | 1 |
| TYLER TECHNOLOGIES INC EQUITY         | 902252105 | 327   | 29,229    | SH | SOLE    | 1 |
| TYSON FOODS INC EQUITY                | 902494103 | 5     | 312       | SH | SOLE    | 2 |
| TYSON FOODS INC EQUITY                | 902494103 | 3755  | 252,676   | SH | SOLE    | 1 |
| UAL CORP EQUITY                       | 902549807 | 1603  | 51,681    | SH | SOLE    | 1 |
| UAP HOLDING CORP EQUITY               | 903441103 | 828   | 37,983    | SH | SOLE    | 1 |
| UBIQUITEL INC EQUITY                  | 903474302 | 630   | 60,957    | SH | SOLE    | 1 |
| UCBH HOLDINGS INC EQUITY              | 90262T308 | 1166  | 70,474    | SH | SOLE    | 1 |
| UCBH HOLDINGS INC EQUITY              | 90262T308 | 6910  | 417,800   | SH | SOLE    | 2 |
| UGI CORP EQUITY                       | 902681105 | 88    | 3,577     | SH | SOLE    | 1 |
| UIL HOLDINGS CORP EQUITY              | 902748102 | 2431  | 43,189    | SH | SOLE    | 1 |
| ULTICOM INC EQUITY                    | 903844108 | 101   | 9,655     | SH | SOLE    | 1 |
| ULTIMATE SOFTWARE GROUP INC EQUITY    | 90385D107 | 342   | 17,829    | SH | SOLE    | 1 |
| ULTRALIFE BATTERIES INC EQUITY        | 903899102 | 1080  | 106,600   | SH | SOLE    | 2 |
| ULTRATECH INC EQUITY                  | 904034105 | 281   | 17,843    | SH | SOLE    | 1 |

| ISSUER NAME                   | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|-------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| UMB FINANCIAL CORP            | EQUITY         | 902788108    | 787            | 23,597            | SH                           | SOLE       | 1 |
| UMPQUA HOLDINGS CORP          | EQUITY         | 904214103    | 1706           | 66,523            | SH                           | SOLE       | 1 |
| UNDER ARMOUR INC              | EQUITY         | 904311107    | 661            | 15,509            | SH                           | SOLE       | 1 |
| UNIBANCO                      | EQUITY         | 90458E107    | 12451          | 187,540           | SH                           | SOLE       | 1 |
| UNICA CORP                    | EQUITY         | 904583101    | 22             | 2,175             | SH                           | SOLE       | 1 |
| UNIFIRST CORP/MA              | EQUITY         | 904708104    | 248            | 7,178             | SH                           | SOLE       | 1 |
| UNION BANKSHARES CORP/VA      | EQUITY         | 905399101    | 284            | 6,583             | SH                           | SOLE       | 1 |
| UNION DRILLING INC            | EQUITY         | 90653P105    | 149            | 10,012            | SH                           | SOLE       | 1 |
| UNION PACIFIC CORP            | EQUITY         | 907818108    | 273            | 2,933             | SH                           | SOLE       | 2 |
| UNION PACIFIC CORP            | EQUITY         | 907818108    | 12675          | 136,353           | SH                           | SOLE       | 1 |
| UNIONBANCAL CORP              | EQUITY         | 908906100    | 117            | 1,818             | SH                           | SOLE       | 1 |
| UNISOURCE ENERGY CORP         | EQUITY         | 909205106    | 815            | 26,163            | SH                           | SOLE       | 1 |
| UNISYS CORP                   | EQUITY         | 909214108    | 3              | 425               | SH                           | SOLE       | 2 |
| UNISYS CORP                   | EQUITY         | 909214108    | 1020           | 162,455           | SH                           | SOLE       | 1 |
| UNIT CORP                     | EQUITY         | 909218109    | 560            | 9,843             | SH                           | SOLE       | 1 |
| UNITED AUTO GROUP INC         | EQUITY         | 909440109    | 38             | 1,792             | SH                           | SOLE       | 1 |
| UNITED BANKSHARES INC         | EQUITY         | 909907107    | 1015           | 27,720            | SH                           | SOLE       | 1 |
| UNITED COMMUNITY BANKS INC/GA | EQUITY         | 90984P105    | 144            | 4,736             | SH                           | DEFINED    | 4 |

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|                                |        |           |       |           |    |         |   |
|--------------------------------|--------|-----------|-------|-----------|----|---------|---|
| UNITED COMMUNITY BANKS INC/GA  | EQUITY | 90984P105 | 769   | 25,263    | SH | SOLE    | 1 |
| UNITED COMMUNITY FINANCIAL COR | EQUITY | 909839102 | 243   | 20,232    | SH | SOLE    | 1 |
| UNITED DOMINION REALTY TRUST I | EQUITY | 910197102 | 8146  | 290,827   | SH | SOLE    | 1 |
| UNITED FIRE & CASUALTY CO      | EQUITY | 910331107 | 464   | 15,389    | SH | SOLE    | 1 |
| UNITED INDUSTRIAL CORP/NEW YOR | EQUITY | 910671106 | 467   | 10,329    | SH | SOLE    | 1 |
| UNITED NATURAL FOODS INC       | EQUITY | 911163103 | 327   | 9,900     | SH | SOLE    | 2 |
| UNITED NATURAL FOODS INC       | EQUITY | 911163103 | 1040  | 31,483    | SH | SOLE    | 1 |
| UNITED ONLINE INC              | EQUITY | 911268100 | 575   | 47,887    | SH | SOLE    | 1 |
| UNITED PANAM FINANCIAL CORP    | EQUITY | 911301109 | 233   | 7,655     | SH | SOLE    | 1 |
| UNITED PARCEL SERVICE INC      | EQUITY | 911312106 | 83    | 1,012     | SH | DEFINED | 4 |
| UNITED PARCEL SERVICE INC      | EQUITY | 911312106 | 6722  | 81,645    | SH | SOLE    | 2 |
| UNITED PARCEL SERVICE INC      | EQUITY | 911312106 | 60534 | 735,265   | SH | SOLE    | 1 |
| UNITED RENTALS INC             | EQUITY | 911363109 | 608   | 19,000    | SH | DEFINED | 4 |
| UNITED RENTALS INC             | EQUITY | 911363109 | 4746  | 148,396   | SH | SOLE    | 1 |
| UNITED SECURITY BANCSHARES/FRE | EQUITY | 911460103 | 183   | 5,533     | SH | SOLE    | 1 |
| UNITED STATES OIL FUND LP      | EQUITY | 91232N108 | 12    | 170       | SH | DEFINED | 4 |
| UNITED STATES STEEL CORP       | EQUITY | 912909108 | 11    | 155       | SH | SOLE    | 2 |
| UNITED STATES STEEL CORP       | EQUITY | 912909108 | 4107  | 58,565    | SH | SOLE    | 1 |
| UNITED STATIONERS INC          | EQUITY | 913004107 | 1961  | 39,766    | SH | SOLE    | 1 |
| UNITED SURGICAL PARTNERS INTER | EQUITY | 913016309 | 996   | 33,133    | SH | SOLE    | 1 |
| UNITED SURGICAL PARTNERS INTER | EQUITY | 913016309 | 8203  | 272,800   | SH | SOLE    | 2 |
| UNITED TECHNOLOGIES CORP       | EQUITY | 913017109 | 24    | 381       | SH | DEFINED | 4 |
| UNITED TECHNOLOGIES CORP       | EQUITY | 913017109 | 7703  | 121,453   | SH | SOLE    | 2 |
| UNITED TECHNOLOGIES CORP       | EQUITY | 913017109 | 30713 | 484,283   | SH | SOLE    | 1 |
| UNITED THERAPEUTICS CORP       | EQUITY | 91307C102 | 341   | 5,900     | SH | SOLE    | 2 |
| UNITED THERAPEUTICS CORP       | EQUITY | 91307C102 | 1016  | 17,586    | SH | SOLE    | 1 |
| UNITED UTILITIES PLC           | EQUITY | 91311Q105 | 91    | 3,849     | SH | DEFINED | 4 |
| UNITEDHEALTH GROUP INC         | EQUITY | 91324P102 | 4     | 100       | SH | DEFINED | 4 |
| UNITEDHEALTH GROUP INC         | EQUITY | 91324P102 | 30529 | 681,760   | SH | SOLE    | 1 |
| UNITEDHEALTH GROUP INC         | EQUITY | 91324P102 | 62512 | 1,395,983 | SH | SOLE    | 2 |
| UNITRIN INC                    | EQUITY | 913275103 | 4303  | 98,712    | SH | SOLE    | 1 |
| UNIVERSAL AMERICAN FINANCIAL C | EQUITY | 913377107 | 374   | 28,408    | SH | SOLE    | 1 |
| UNIVERSAL COMPRESSION HOLDINGS | EQUITY | 913431102 | 1416  | 22,492    | SH | SOLE    | 1 |
| UNIVERSAL CORP/RICHMOND VA     | EQUITY | 913456109 | 2769  | 74,392    | SH | SOLE    | 1 |
| UNIVERSAL DISPLAY CORP         | EQUITY | 91347P105 | 235   | 17,667    | SH | SOLE    | 1 |
| UNIVERSAL ELECTRONICS INC      | EQUITY | 913483103 | 182   | 10,284    | SH | SOLE    | 1 |
| UNIVERSAL FOREST PRODUCTS INC  | EQUITY | 913543104 | 1537  | 24,507    | SH | SOLE    | 1 |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 91359E105 | 148   | 4,718     | SH | DEFINED | 4 |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 91359E105 | 276   | 8,791     | SH | SOLE    | 1 |
| UNIVERSAL HEALTH SERVICES INC  | EQUITY | 913903100 | 5912  | 117,633   | SH | SOLE    | 1 |
| UNIVERSAL STAINLESS & ALLOY    | EQUITY | 913837100 | 252   | 8,600     | SH | SOLE    | 2 |
| UNIVERSAL TECHNICAL INSTITUTE  | EQUITY | 913915104 | 377   | 17,118    | SH | SOLE    | 1 |
| UNIVERSAL TRUCKLOAD SERVICES I | EQUITY | 91388P105 | 151   | 4,425     | SH | SOLE    | 1 |
| UNIVEST CORP OF PENNSYLVANIA   | EQUITY | 915271100 | 237   | 8,579     | SH | SOLE    | 1 |
| UNIVISION COMMUNICATIONS INC   | EQUITY | 914906102 | 9     | 277       | SH | SOLE    | 2 |
| UNIVISION COMMUNICATIONS INC   | EQUITY | 914906102 | 5080  | 151,639   | SH | SOLE    | 1 |
| UNUMPROVIDENT CORP             | EQUITY | 91529Y106 | 7     | 371       | SH | SOLE    | 2 |
| UNUMPROVIDENT CORP             | EQUITY | 91529Y106 | 2572  | 141,840   | SH | SOLE    | 1 |
| URBAN OUTFITTERS INC           | EQUITY | 917047102 | 4369  | 249,827   | SH | SOLE    | 1 |

| ISSUER NAME          | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL | DISCRETION | OTHER MGRS |
|----------------------|----------------|--------------|----------------|-------------------|-------------------|------------|------------|
| URBAN OUTFITTERS INC | EQUITY         | 917047102    | 7131           | 407,700           | SH                | SOLE       | 2          |
| URS CORP             | EQUITY         | 903236107    | 72             | 1,705             | SH                | SOLE       | 1          |

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|                                |        |           |        |           |    |         |   |
|--------------------------------|--------|-----------|--------|-----------|----|---------|---|
| URSTADT BIDDLE PROPERTIES INC  | EQUITY | 917286205 | 257    | 15,752    | SH | SOLE    | 1 |
| US AIRWAYS GROUP INC/NEW       | EQUITY | 90341W108 | 69     | 1,371     | SH | SOLE    | 1 |
| US BANCORP                     | EQUITY | 902973304 | 65     | 2,089     | SH | DEFINED | 4 |
| US BANCORP                     | EQUITY | 902973304 | 1016   | 32,907    | SH | SOLE    | 2 |
| US BANCORP                     | EQUITY | 902973304 | 55351  | 1,792,457 | SH | SOLE    | 1 |
| US CELLULAR CORP               | EQUITY | 911684108 | 26     | 430       | SH | SOLE    | 1 |
| US CONCRETE INC                | EQUITY | 90333L102 | 275    | 24,928    | SH | SOLE    | 1 |
| US XPRESS ENTERPRISES INC      | EQUITY | 90338N103 | 186    | 6,885     | SH | SOLE    | 1 |
| USA MOBILITY INC               | EQUITY | 90341G103 | 340    | 20,502    | SH | SOLE    | 1 |
| USA TRUCK INC                  | EQUITY | 902925106 | 115    | 6,465     | SH | SOLE    | 1 |
| USANA HEALTH SCIENCES INC      | EQUITY | 90328M107 | 727    | 19,191    | SH | SOLE    | 1 |
| USB HOLDING CO INC             | EQUITY | 902910108 | 198    | 8,796     | SH | SOLE    | 1 |
| USEC INC                       | EQUITY | 90333E108 | 21     | 1,800     | SH | DEFINED | 4 |
| USEC INC                       | EQUITY | 90333E108 | 769    | 64,861    | SH | SOLE    | 1 |
| USG CORP                       | EQUITY | 903293405 | 337    | 4,622     | SH | SOLE    | 1 |
| USI HOLDINGS CORP              | EQUITY | 90333H101 | 462    | 34,439    | SH | SOLE    | 1 |
| UST INC                        | EQUITY | 902911106 | 3395   | 75,117    | SH | SOLE    | 1 |
| UST INC                        | EQUITY | 902911106 | 9544   | 211,200   | SH | SOLE    | 2 |
| UTILITIES SELECT SECTOR SPDR F | EQUITY | 81369Y886 | 47     | 1,449     | SH | DEFINED | 4 |
| UTSTARCOM INC                  | EQUITY | 918076100 | 2457   | 315,438   | SH | SOLE    | 1 |
| VA SOFTWARE CORP               | EQUITY | 91819B105 | 180    | 46,537    | SH | SOLE    | 1 |
| VAALCO ENERGY INC              | EQUITY | 91851C201 | 419    | 42,979    | SH | SOLE    | 1 |
| VAIL RESORTS INC               | EQUITY | 91879Q109 | 838    | 22,586    | SH | SOLE    | 1 |
| VALASSIS COMMUNICATIONS INC    | EQUITY | 918866104 | 3257   | 138,052   | SH | SOLE    | 1 |
| VALEANT PHARMACEUTICALS INTERN | EQUITY | 91911X104 | 4535   | 268,038   | SH | SOLE    | 1 |
| VALERO ENERGY CORP             | EQUITY | 91913Y100 | 1724   | 25,922    | SH | DEFINED | 4 |
| VALERO ENERGY CORP             | EQUITY | 91913Y100 | 19757  | 297,003   | SH | SOLE    | 1 |
| VALERO ENERGY CORP             | EQUITY | 91913Y100 | 26599  | 399,863   | SH | SOLE    | 2 |
| VALERO LP                      | EQUITY | 91913W104 | 10     | 204       | SH | DEFINED | 4 |
| VALERO LP                      | EQUITY | 91913W104 | 1875   | 38,000    | SH | SOLE    | 1 |
| VALHI INC                      | EQUITY | 918905100 | 4      | 164       | SH | SOLE    | 1 |
| VALLEY NATIONAL BANCORP        | EQUITY | 919794107 | 97     | 3,781     | SH | SOLE    | 1 |
| VALLEY NATIONAL GASES INC      | EQUITY | 919792101 | 47     | 1,815     | SH | SOLE    | 1 |
| VALMONT INDUSTRIES INC         | EQUITY | 920253101 | 219    | 4,700     | SH | SOLE    | 2 |
| VALMONT INDUSTRIES INC         | EQUITY | 920253101 | 729    | 15,690    | SH | SOLE    | 1 |
| VALSPAR CORP                   | EQUITY | 920355104 | 5859   | 221,853   | SH | SOLE    | 1 |
| VALUE LINE INC                 | EQUITY | 920437100 | 43     | 1,005     | SH | SOLE    | 1 |
| VALUECLICK INC                 | EQUITY | 92046N102 | 1174   | 76,475    | SH | SOLE    | 1 |
| VALUEVISION MEDIA INC          | EQUITY | 92047K107 | 251    | 22,735    | SH | SOLE    | 1 |
| VANGUARD EMERGING MARKETS ETF  | EQUITY | 922042858 | 10     | 149       | SH | DEFINED | 4 |
| VANGUARD ENERGY ETF            | EQUITY | 92204A306 | 23     | 285       | SH | DEFINED | 4 |
| VARIAN INC                     | EQUITY | 922206107 | 3709   | 89,354    | SH | SOLE    | 1 |
| VARIAN MEDICAL SYSTEMS INC     | EQUITY | 92220P105 | 13474  | 284,562   | SH | SOLE    | 1 |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207105 | 1393   | 42,702    | SH | SOLE    | 1 |
| VASCO DATA SECURITY INTERNATIO | EQUITY | 92230Y104 | 155    | 18,569    | SH | SOLE    | 1 |
| VCA ANTECH INC                 | EQUITY | 918194101 | 335    | 10,505    | SH | DEFINED | 4 |
| VCA ANTECH INC                 | EQUITY | 918194101 | 5743   | 179,873   | SH | SOLE    | 1 |
| VECTOR GROUP LTD               | EQUITY | 92240M108 | 4293   | 264,209   | SH | SOLE    | 1 |
| VECTREN CORP                   | EQUITY | 92240G101 | 4520   | 165,887   | SH | SOLE    | 1 |
| VEECO INSTRUMENTS INC          | EQUITY | 922417100 | 538    | 22,568    | SH | SOLE    | 1 |
| VENTANA MEDICAL SYSTEMS INC    | EQUITY | 92276H106 | 1015   | 21,510    | SH | SOLE    | 1 |
| VENTAS INC                     | EQUITY | 92276F100 | 7562   | 223,193   | SH | SOLE    | 1 |
| VERIFONE HOLDINGS INC          | EQUITY | 92342Y109 | 27     | 876       | SH | SOLE    | 1 |
| VERINT SYSTEMS INC             | EQUITY | 92343X100 | 290    | 9,918     | SH | SOLE    | 1 |
| VERINT SYSTEMS INC             | EQUITY | 92343X100 | 2376   | 81,400    | SH | SOLE    | 2 |
| VERISIGN INC                   | EQUITY | 92343E102 | 7      | 304       | SH | SOLE    | 2 |
| VERISIGN INC                   | EQUITY | 92343E102 | 5140   | 221,834   | SH | SOLE    | 1 |
| VERITAS DGC INC                | EQUITY | 92343P107 | 351    | 6,800     | SH | SOLE    | 2 |
| VERITAS DGC INC                | EQUITY | 92343P107 | 2720   | 52,731    | SH | SOLE    | 1 |
| VERIZON COMMUNICATIONS INC     | EQUITY | 92343V104 | 197    | 5,871     | SH | DEFINED | 4 |
| VERIZON COMMUNICATIONS INC     | EQUITY | 92343V104 | 10031  | 299,513   | SH | SOLE    | 2 |
| VERIZON COMMUNICATIONS INC     | EQUITY | 92343V104 | 147783 | 4,412,872 | SH | SOLE    | 1 |

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|                            |        |           |       |         |    |      |   |
|----------------------------|--------|-----------|-------|---------|----|------|---|
| VERTEX PHARMACEUTICALS INC | EQUITY | 92532F100 | 253   | 6,900   | SH | SOLE | 2 |
| VERTEX PHARMACEUTICALS INC | EQUITY | 92532F100 | 20351 | 554,384 | SH | SOLE | 1 |

| ISSUER NAME                   | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|-------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| VERTRUE INC                   | EQUITY         | 92534N101    | 228            | 5,300             | SH                           | SOLE       | 2 |
| VERTRUE INC                   | EQUITY         | 92534N101    | 243            | 5,638             | SH                           | SOLE       | 1 |
| VF CORP                       | EQUITY         | 918204108    | 7              | 109               | SH                           | SOLE       | 2 |
| VF CORP                       | EQUITY         | 918204108    | 2853           | 42,011            | SH                           | SOLE       | 1 |
| VIACOM INC                    | EQUITY         | 92553P201    | 3896           | 108,694           | SH                           | SOLE       | 2 |
| VIACOM INC                    | EQUITY         | 92553P201    | 11346          | 316,564           | SH                           | SOLE       | 1 |
| VIAD CORP                     | EQUITY         | 92552R406    | 518            | 16,556            | SH                           | SOLE       | 1 |
| VIASAT INC                    | EQUITY         | 92552V100    | 424            | 16,516            | SH                           | SOLE       | 1 |
| VIASYS HEALTHCARE INC         | EQUITY         | 92553Q209    | 1373           | 53,652            | SH                           | SOLE       | 1 |
| VICOR CORP                    | EQUITY         | 925815102    | 245            | 14,789            | SH                           | SOLE       | 1 |
| VIGNETTE CORP                 | EQUITY         | 926734401    | 324            | 22,203            | SH                           | SOLE       | 1 |
| VIISAGE TECHNOLOGY INC        | EQUITY         | 92675K205    | 252            | 16,638            | SH                           | SOLE       | 1 |
| VILLAGE SUPER MARKET          | EQUITY         | 927107409    | 80             | 1,223             | SH                           | SOLE       | 1 |
| VIMPEL-COMMUNICATIONS OAO     | EQUITY         | 68370R109    | 9221           | 202,085           | SH                           | SOLE       | 1 |
| VINEYARD NATIONAL BANCORP     | EQUITY         | 927426106    | 182            | 6,759             | SH                           | SOLE       | 1 |
| VIRAGE LOGIC CORP             | EQUITY         | 92763R104    | 109            | 11,581            | SH                           | SOLE       | 1 |
| VIRGINIA COMMERCE BANCORP     | EQUITY         | 92778Q109    | 278            | 11,630            | SH                           | SOLE       | 1 |
| VIRGINIA FINANCIAL GROUP INC  | EQUITY         | 927810101    | 226            | 5,356             | SH                           | SOLE       | 1 |
| VIROPHARMA INC                | EQUITY         | 928241108    | 441            | 51,173            | SH                           | SOLE       | 1 |
| VISHAY INTERTECHNOLOGY        | CORP BOND      | 928298AF5    | 1              | 1,000             | PRN                          | DEFINED    | 4 |
| VISHAY INTERTECHNOLOGY INC    | EQUITY         | 928298108    | 6302           | 400,615           | SH                           | SOLE       | 1 |
| VISICU INC                    | EQUITY         | 92831L204    | 91             | 5,142             | SH                           | SOLE       | 1 |
| VISTACARE INC                 | EQUITY         | 92839Y109    | 94             | 7,755             | SH                           | SOLE       | 1 |
| VISTEON CORP                  | EQUITY         | 92839U107    | 688            | 95,488            | SH                           | SOLE       | 1 |
| VITAL IMAGES INC              | EQUITY         | 92846N104    | 243            | 9,840             | SH                           | SOLE       | 1 |
| VITAL SIGNS INC               | EQUITY         | 928469105    | 253            | 5,099             | SH                           | SOLE       | 1 |
| VOCUS INC                     | EQUITY         | 92858J108    | 1493           | 104,800           | SH                           | SOLE       | 3 |
| VODAFONE GROUP PLC            | EQUITY         | 92857W100    | 422            | 19,800            | SH                           | DEFINED    | 4 |
| VOLCOM INC                    | EQUITY         | 92864N101    | 313            | 9,784             | SH                           | SOLE       | 1 |
| VOLT INFORMATION SCIENCES INC | EQUITY         | 928703107    | 559            | 11,989            | SH                           | SOLE       | 1 |
| VOLT INFORMATION SCIENCES INC | EQUITY         | 928703107    | 851            | 18,269            | SH                           | DEFINED    | 4 |
| VOLTERRA SEMICONDUCTOR CORP   | EQUITY         | 928708106    | 213            | 13,963            | SH                           | SOLE       | 1 |
| VONAGE HOLDINGS CORP          | EQUITY         | 92886T201    | 201            | 23,354            | SH                           | SOLE       | 1 |
| VORNADO REALTY TRUST          | EQUITY         | 929042109    | 14             | 147               | SH                           | SOLE       | 2 |
| VULCAN MATERIALS CO           | EQUITY         | 929160109    | 10             | 125               | SH                           | SOLE       | 2 |
| VULCAN MATERIALS CO           | EQUITY         | 929160109    | 3627           | 46,503            | SH                           | SOLE       | 1 |
| W HOLDING CO INC              | EQUITY         | 929251106    | 540            | 81,241            | SH                           | SOLE       | 1 |
| W&T OFFSHORE INC              | EQUITY         | 92922P106    | 16             | 401               | SH                           | SOLE       | 1 |
| WABASH NATIONAL CORP          | EQUITY         | 929566107    | 357            | 23,238            | SH                           | SOLE       | 1 |
| WABTEC CORP                   | EQUITY         | 929740108    | 471            | 12,600            | SH                           | SOLE       | 2 |
| WABTEC CORP                   | EQUITY         | 929740108    | 1354           | 36,203            | SH                           | SOLE       | 1 |
| WACHOVIA CORP                 | EQUITY         | 929903102    | 26             | 480               | SH                           | DEFINED    | 4 |
| WACHOVIA CORP                 | EQUITY         | 929903102    | 8999           | 166,394           | SH                           | SOLE       | 2 |
| WACHOVIA CORP                 | EQUITY         | 929903102    | 44734          | 827,174           | SH                           | SOLE       | 1 |
| WADDELL & REED FINANCIAL INC  | EQUITY         | 930059100    | 5034           | 244,828           | SH                           | SOLE       | 1 |
| WALGREEN CO                   | EQUITY         | 931422109    | 118            | 2,642             | SH                           | DEFINED    | 4 |
| WALGREEN CO                   | EQUITY         | 931422109    | 316            | 7,052             | SH                           | SOLE       | 2 |
| WALGREEN CO                   | EQUITY         | 931422109    | 20371          | 454,302           | SH                           | SOLE       | 1 |
| WAL-MART STORES INC           | EQUITY         | 931142103    | 73             | 1,511             | SH                           | DEFINED    | 4 |

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|                                |           |           |        |           |     |         |   |
|--------------------------------|-----------|-----------|--------|-----------|-----|---------|---|
| WAL-MART STORES INC            | EQUITY    | 931142103 | 5458   | 113,300   | SH  | SOLE    | 2 |
| WAL-MART STORES INC            | EQUITY    | 931142103 | 77067  | 1,599,898 | SH  | SOLE    | 1 |
| WALT DISNEY CO                 | EQUITY    | 254687106 | 65     | 2,176     | SH  | DEFINED | 4 |
| WALT DISNEY CO                 | EQUITY    | 254687106 | 586    | 19,521    | SH  | SOLE    | 2 |
| WALT DISNEY CO                 | EQUITY    | 254687106 | 104741 | 3,491,453 | SH  | SOLE    | 1 |
| WALT DISNEY COMPANY            | CORP BOND | 254687AU0 | 4      | 4,000     | PRN | DEFINED | 4 |
| WALT DISNEY COMPANY            | CORP BOND | 254687AU0 | 3414   | 3,100,000 | PRN | SOLE    | 1 |
| WALTER INDUSTRIES INC          | EQUITY    | 93317Q105 | 122    | 2,108     | SH  | SOLE    | 1 |
| WALTER INDUSTRIES INC          | EQUITY    | 93317Q105 | 2104   | 36,500    | SH  | SOLE    | 2 |
| WARNACO GROUP INC/THE          | EQUITY    | 934390402 | 655    | 35,083    | SH  | SOLE    | 1 |
| WARNER MUSIC GROUP CORP        | EQUITY    | 934550104 | 76     | 2,566     | SH  | SOLE    | 1 |
| WARREN RESOURCES INC           | EQUITY    | 93564A100 | 571    | 39,795    | SH  | SOLE    | 1 |
| WARREN RESOURCES INC           | EQUITY    | 93564A100 | 2051   | 142,800   | SH  | SOLE    | 2 |
| WARRIOR ENERGY SERVICE CORP    | EQUITY    | 936258102 | 175    | 7,216     | SH  | SOLE    | 1 |
| WASHINGTON FEDERAL INC         | EQUITY    | 938824109 | 4405   | 189,972   | SH  | SOLE    | 1 |
| WASHINGTON GROUP INTERNATIONAL | EQUITY    | 938862208 | 1152   | 21,600    | SH  | SOLE    | 1 |
| WASHINGTON MUTUAL INC          | EQUITY    | 939322103 | 155    | 3,394     | SH  | DEFINED | 4 |

| ISSUER NAME                   | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|-------------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| WASHINGTON MUTUAL INC         | EQUITY         | 939322103    | 14298          | 313,691           | SH                           | SOLE       | 2 |
| WASHINGTON MUTUAL INC         | EQUITY         | 939322103    | 51504          | 1,129,965         | SH                           | SOLE       | 1 |
| WASHINGTON POST CO/THE        | EQUITY         | 939640108    | 10192          | 13,067            | SH                           | SOLE       | 1 |
| WASHINGTON TRUST BANCORP INC  | EQUITY         | 940610108    | 238            | 8,583             | SH                           | SOLE       | 1 |
| WASTE CONNECTIONS INC         | EQUITY         | 941053100    | 313            | 8,600             | SH                           | SOLE       | 2 |
| WASTE CONNECTIONS INC         | EQUITY         | 941053100    | 1209           | 33,223            | SH                           | SOLE       | 1 |
| WASTE INDUSTRIES USA INC      | EQUITY         | 941057101    | 126            | 5,553             | SH                           | SOLE       | 1 |
| WASTE MANAGEMENT INC          | EQUITY         | 94106L109    | 3              | 72                | SH                           | DEFINED    | 4 |
| WASTE MANAGEMENT INC          | EQUITY         | 94106L109    | 24             | 676               | SH                           | SOLE       | 2 |
| WASTE MANAGEMENT INC          | EQUITY         | 94106L109    | 21881          | 609,847           | SH                           | SOLE       | 1 |
| WASTE SERVICES INC            | EQUITY         | 941075103    | 41             | 4,526             | SH                           | SOLE       | 1 |
| WATERS CORP                   | EQUITY         | 941848103    | 6              | 128               | SH                           | SOLE       | 2 |
| WATERS CORP                   | EQUITY         | 941848103    | 4940           | 111,272           | SH                           | SOLE       | 1 |
| WATSCO INC                    | EQUITY         | 942622200    | 1244           | 20,789            | SH                           | SOLE       | 1 |
| WATSON PHARMACEUTICALS        | CORP BOND      | 942683AC7    | 3              | 3,000             | PRN                          | DEFINED    | 4 |
| WATSON PHARMACEUTICALS INC    | EQUITY         | 942683103    | 3              | 126               | SH                           | SOLE       | 2 |
| WATSON PHARMACEUTICALS INC    | EQUITY         | 942683103    | 1671           | 71,761            | SH                           | SOLE       | 1 |
| WATSON WYATT WORLDWIDE INC    | EQUITY         | 942712100    | 439            | 12,500            | SH                           | SOLE       | 2 |
| WATSON WYATT WORLDWIDE INC    | EQUITY         | 942712100    | 1109           | 31,570            | SH                           | SOLE       | 1 |
| WATTS WATER TECHNOLOGIES INC  | EQUITY         | 942749102    | 632            | 18,828            | SH                           | SOLE       | 1 |
| WAUSAU PAPER CORP             | EQUITY         | 943315101    | 416            | 33,449            | SH                           | SOLE       | 1 |
| WAUWATOSA HOLDINGS INC        | EQUITY         | 94348P108    | 133            | 7,794             | SH                           | SOLE       | 1 |
| WCI COMMUNITIES INC           | EQUITY         | 92923C104    | 502            | 24,940            | SH                           | SOLE       | 1 |
| WD-40 CO                      | EQUITY         | 929236107    | 421            | 12,531            | SH                           | SOLE       | 1 |
| WEATHERFORD INTERNATIONAL LTD | EQUITY         | G95089101    | 21             | 432               | SH                           | SOLE       | 2 |
| WEBEX COMMUNICATIONS INC      | EQUITY         | 94767L109    | 1109           | 31,209            | SH                           | SOLE       | 1 |
| WEBMD HEALTH CORP             | EQUITY         | 94770V102    | 8              | 159               | SH                           | SOLE       | 1 |
| WEBMETHODS INC                | EQUITY         | 94768C108    | 400            | 40,541            | SH                           | SOLE       | 1 |
| WEBSense INC                  | EQUITY         | 947684106    | 735            | 35,802            | SH                           | SOLE       | 1 |
| WEBSense INC                  | EQUITY         | 947684106    | 1384           | 67,400            | SH                           | SOLE       | 2 |
| WEBSIDESTORY INC              | EQUITY         | 947685103    | 159            | 13,050            | SH                           | SOLE       | 1 |
| WEBSITE PROS INC              | EQUITY         | 94769V105    | 1329           | 129,200           | SH                           | SOLE       | 3 |
| WEBSTER FINANCIAL CORP        | EQUITY         | 947890109    | 5455           | 114,993           | SH                           | SOLE       | 1 |
| WEIGHT WATCHERS INTERNATIONAL | EQUITY         | 948626106    | 8              | 200               | SH                           | DEFINED    | 4 |

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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| WEIGHT WATCHERS INTERNATIONAL  | EQUITY | 948626106 | 43    | 1,043   | SH | SOLE    | 1 |
| WEINGARTEN REALTY INVESTORS    | EQUITY | 948741103 | 6711  | 175,301 | SH | SOLE    | 1 |
| WEIS MARKETS INC               | EQUITY | 948849104 | 293   | 7,117   | SH | SOLE    | 1 |
| WELLCARE HEALTH PLANS INC      | EQUITY | 94946T106 | 36    | 737     | SH | SOLE    | 1 |
| WELLCARE HEALTH PLANS INC      | EQUITY | 94946T106 | 324   | 6,600   | SH | SOLE    | 2 |
| WELLPOINT INC                  | EQUITY | 94973V107 | 5     | 65      | SH | DEFINED | 4 |
| WELLPOINT INC                  | EQUITY | 94973V107 | 15530 | 213,415 | SH | SOLE    | 2 |
| WELLPOINT INC                  | EQUITY | 94973V107 | 30499 | 419,110 | SH | SOLE    | 1 |
| WELLS FARGO & CO               | EQUITY | 949746101 | 104   | 1,554   | SH | DEFINED | 4 |
| WELLS FARGO & CO               | EQUITY | 949746101 | 7176  | 106,983 | SH | SOLE    | 2 |
| WELLS FARGO & CO               | EQUITY | 949746101 | 66060 | 984,800 | SH | SOLE    | 1 |
| WENDY'S INTERNATIONAL INC      | EQUITY | 950590109 | 8     | 145     | SH | SOLE    | 2 |
| WENDY'S INTERNATIONAL INC      | EQUITY | 950590109 | 3176  | 54,493  | SH | SOLE    | 1 |
| WERNER ENTERPRISES INC         | EQUITY | 950755108 | 2995  | 147,742 | SH | SOLE    | 1 |
| WESBANCO INC                   | EQUITY | 950810101 | 507   | 16,366  | SH | SOLE    | 1 |
| WESCO FINANCIAL CORP           | EQUITY | 950817106 | 18    | 48      | SH | SOLE    | 1 |
| WESCO INTERNATIONAL INC        | EQUITY | 95082P105 | 75    | 1,091   | SH | SOLE    | 1 |
| WESCO INTERNATIONAL INC        | EQUITY | 95082P105 | 242   | 3,500   | SH | SOLE    | 2 |
| WEST BANCORPORATION INC        | EQUITY | 95123P106 | 233   | 12,461  | SH | SOLE    | 1 |
| WEST COAST BANCORP/OR          | EQUITY | 952145100 | 324   | 10,988  | SH | SOLE    | 1 |
| WEST CORP                      | EQUITY | 952355105 | 511   | 10,675  | SH | SOLE    | 1 |
| WEST MARINE INC                | EQUITY | 954235107 | 144   | 10,693  | SH | SOLE    | 1 |
| WEST PHARMACEUTICAL SERVICES I | EQUITY | 955306105 | 334   | 9,200   | SH | SOLE    | 2 |
| WEST PHARMACEUTICAL SERVICES I | EQUITY | 955306105 | 1411  | 38,900  | SH | SOLE    | 1 |
| WESTAMERICA BANCORPORATION     | EQUITY | 957090103 | 4449  | 90,849  | SH | SOLE    | 1 |
| WESTAR ENERGY INC              | EQUITY | 95709T100 | 21    | 1,000   | SH | DEFINED | 4 |
| WESTAR ENERGY INC              | EQUITY | 95709T100 | 5298  | 251,704 | SH | SOLE    | 1 |
| WESTERN ALLIANCE BANCORP       | EQUITY | 957638109 | 340   | 9,784   | SH | SOLE    | 1 |
| WESTERN DIGITAL CORP           | EQUITY | 958102105 | 14    | 710     | SH | DEFINED | 4 |
| WESTERN DIGITAL CORP           | EQUITY | 958102105 | 9469  | 477,976 | SH | SOLE    | 1 |
| WESTERN GAS RESOURCES INC      | EQUITY | 958259103 | 7591  | 126,827 | SH | SOLE    | 1 |
| WESTERN REFINING INC           | EQUITY | 959319104 | 9     | 400     | SH | DEFINED | 4 |

| ISSUER NAME              | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |   |
|--------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|---|
| WESTERN REFINING INC     | EQUITY         | 959319104    | 373            | 17,301            | SH                           | SOLE       | 1 |
| WESTFIELD FINANCIAL INC  | EQUITY         | 96008D101    | 83             | 2,870             | SH                           | SOLE       | 1 |
| WESTLAKE CHEMICAL CORP   | EQUITY         | 960413102    | 14             | 460               | SH                           | SOLE       | 1 |
| WESTMORELAND COAL CO     | EQUITY         | 960878106    | 126            | 5,012             | SH                           | SOLE       | 1 |
| WESTWOOD ONE INC         | EQUITY         | 961815107    | 1422           | 189,561           | SH                           | SOLE       | 1 |
| WET SEAL INC/THE         | EQUITY         | 961840105    | 232            | 47,458            | SH                           | SOLE       | 1 |
| WEYCO GROUP INC          | EQUITY         | 962149100    | 120            | 5,154             | SH                           | SOLE       | 1 |
| WEYERHAEUSER CO          | EQUITY         | 962166104    | 19             | 305               | SH                           | SOLE       | 2 |
| WEYERHAEUSER CO          | EQUITY         | 962166104    | 14925          | 239,756           | SH                           | SOLE       | 1 |
| WGL HOLDINGS INC         | EQUITY         | 92924F106    | 11271          | 389,341           | SH                           | SOLE       | 1 |
| W-H ENERGY SERVICES INC  | EQUITY         | 92925E108    | 1117           | 21,978            | SH                           | SOLE       | 1 |
| WHEELING-PITTSBURGH CORP | EQUITY         | 963142302    | 455            | 22,887            | SH                           | SOLE       | 1 |
| WHIRLPOOL CORP           | EQUITY         | 963320106    | 8              | 97                | SH                           | SOLE       | 2 |
| WHIRLPOOL CORP           | EQUITY         | 963320106    | 12             | 145               | SH                           | DEFINED    | 4 |
| WHIRLPOOL CORP           | EQUITY         | 963320106    | 3040           | 36,787            | SH                           | SOLE       | 1 |
| WHITING PETROLEUM CORP   | EQUITY         | 966387102    | 1155           | 27,574            | SH                           | SOLE       | 1 |
| WHITNEY HOLDING CORP     | EQUITY         | 966612103    | 79             | 2,231             | SH                           | SOLE       | 1 |
| WHITNEY HOLDING CORP     | EQUITY         | 966612103    | 738            | 20,870            | SH                           | DEFINED    | 4 |
| WHOLE FOODS MARKET INC   | EQUITY         | 966837106    | 11             | 174               | SH                           | SOLE       | 2 |

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|                                |        |           |       |         |    |         |   |
|--------------------------------|--------|-----------|-------|---------|----|---------|---|
| WHOLE FOODS MARKET INC         | EQUITY | 966837106 | 4672  | 72,282  | SH | SOLE    | 1 |
| WILD OATS MARKETS INC          | EQUITY | 96808B107 | 10    | 500     | SH | DEFINED | 4 |
| WILD OATS MARKETS INC          | EQUITY | 96808B107 | 422   | 21,534  | SH | SOLE    | 1 |
| WILLIAMS COS INC               | EQUITY | 969457100 | 17    | 738     | SH | SOLE    | 2 |
| WILLIAMS COS INC               | EQUITY | 969457100 | 6462  | 276,617 | SH | SOLE    | 1 |
| WILLIAMS SCOTSMAN INTERNATIONA | EQUITY | 96950G102 | 485   | 22,203  | SH | SOLE    | 1 |
| WILLIAMS-SONOMA INC            | EQUITY | 969904101 | 8586  | 252,168 | SH | SOLE    | 1 |
| WILLOW GROVE BANCORP INC       | EQUITY | 97111W101 | 175   | 11,111  | SH | SOLE    | 1 |
| WILMINGTON TRUST CORP          | EQUITY | 971807102 | 6260  | 148,417 | SH | SOLE    | 1 |
| WILSHIRE BANCORP INC           | EQUITY | 97186T108 | 730   | 40,486  | SH | SOLE    | 1 |
| WIMM-BILL-DANN FOODS OJSC      | EQUITY | 97263M109 | 1194  | 30,500  | SH | SOLE    | 1 |
| WIND RIVER SYSTEMS INC         | EQUITY | 973149107 | 1941  | 218,049 | SH | SOLE    | 1 |
| WINDROSE MEDICAL PROPERTIES TR | EQUITY | 973491103 | 222   | 15,188  | SH | SOLE    | 1 |
| WINDSTREAM CORP                | EQUITY | 920255106 | 10570 | 923,179 | SH | SOLE    | 1 |
| WINNEBAGO INDUSTRIES           | EQUITY | 974637100 | 754   | 24,287  | SH | SOLE    | 1 |
| WINSTON HOTELS INC             | EQUITY | 97563A102 | 242   | 19,749  | SH | SOLE    | 1 |
| WINTHROP REALTY TRUST          | EQUITY | 976391102 | 107   | 17,998  | SH | SOLE    | 1 |
| WINTRUST FINANCIAL CORP        | EQUITY | 97650W108 | 921   | 18,112  | SH | SOLE    | 1 |
| WIRELESS FACILITIES INC        | EQUITY | 97653A103 | 117   | 42,610  | SH | SOLE    | 1 |
| WISCONSIN ENERGY CORP          | EQUITY | 976657106 | 8     | 200     | SH | DEFINED | 4 |
| WISCONSIN ENERGY CORP          | EQUITY | 976657106 | 10420 | 258,563 | SH | SOLE    | 1 |
| WITNESS SYSTEMS INC            | EQUITY | 977424100 | 1057  | 52,395  | SH | SOLE    | 1 |
| WM WRIGLEY JR CO               | EQUITY | 982526105 | 4648  | 102,477 | SH | SOLE    | 1 |
| WM WRIGLEY JR CO               | EQUITY | 982526105 | 9613  | 211,929 | SH | SOLE    | 2 |
| WMS INDUSTRIES INC             | EQUITY | 929297109 | 552   | 20,147  | SH | SOLE    | 1 |
| WOLVERINE WORLD WIDE INC       | EQUITY | 978097103 | 971   | 41,601  | SH | SOLE    | 1 |
| WOODWARD GOVERNOR CO           | EQUITY | 980745103 | 684   | 22,424  | SH | SOLE    | 1 |
| WORLD ACCEPTANCE CORP          | EQUITY | 981419104 | 213   | 6,000   | SH | SOLE    | 2 |
| WORLD ACCEPTANCE CORP          | EQUITY | 981419104 | 1047  | 29,479  | SH | SOLE    | 1 |
| WORLD FUEL SERVICES CORP       | EQUITY | 981475106 | 334   | 7,300   | SH | SOLE    | 2 |
| WORLD FUEL SERVICES CORP       | EQUITY | 981475106 | 938   | 20,533  | SH | SOLE    | 1 |
| WORTHINGTON INDUSTRIES         | EQUITY | 981811102 | 4351  | 207,700 | SH | SOLE    | 1 |
| WPS RESOURCES CORP             | EQUITY | 92931B106 | 10    | 200     | SH | DEFINED | 4 |
| WPS RESOURCES CORP             | EQUITY | 92931B106 | 4353  | 87,761  | SH | SOLE    | 1 |
| WR BERKLEY CORP                | EQUITY | 084423102 | 12535 | 367,261 | SH | SOLE    | 1 |
| WR GRACE & CO                  | EQUITY | 38388F108 | 592   | 50,621  | SH | SOLE    | 1 |
| WRIGHT EXPRESS CORP            | EQUITY | 98233Q105 | 864   | 30,070  | SH | SOLE    | 1 |
| WRIGHT MEDICAL GROUP INC       | EQUITY | 98235T107 | 978   | 46,730  | SH | SOLE    | 1 |
| WSFS FINANCIAL CORP            | EQUITY | 929328102 | 271   | 4,408   | SH | SOLE    | 1 |
| WW GRAINGER INC                | EQUITY | 384802104 | 7     | 95      | SH | SOLE    | 2 |
| WW GRAINGER INC                | EQUITY | 384802104 | 3007  | 39,976  | SH | SOLE    | 1 |
| WWE                            | EQUITY | 98156Q108 | 270   | 15,972  | SH | SOLE    | 1 |
| WYETH                          | EQUITY | 983024100 | 36    | 807     | SH | DEFINED | 4 |
| WYETH                          | EQUITY | 983024100 | 7113  | 160,169 | SH | SOLE    | 2 |
| WYETH                          | EQUITY | 983024100 | 27562 | 620,632 | SH | SOLE    | 1 |
| WYNN RESORTS LTD               | EQUITY | 983134107 | 544   | 7,419   | SH | SOLE    | 1 |
| WYNN RESORTS LTD               | EQUITY | 983134107 | 16493 | 225,000 | SH | SOLE    | 2 |
| XCEL ENERGY INC                | EQUITY | 98389B100 | 10    | 503     | SH | SOLE    | 2 |

| ISSUER NAME             | TITLE OF CLASS | CUSIP NUMBER | VALUE X \$1000 | SHARES/ PRINCIPAL | SH/ PUT/ PRN CALL DISCRETION | OTHER MGRS |
|-------------------------|----------------|--------------|----------------|-------------------|------------------------------|------------|
| XCEL ENERGY INC         | EQUITY         | 98389B100    | 3683           | 192,044           | SH                           | SOLE 1     |
| XENOPORT INC            | EQUITY         | 98411C100    | 222            | 12,248            | SH                           | SOLE 1     |
| XERIUM TECHNOLOGIES INC | EQUITY         | 98416J100    | 139            | 14,712            | SH                           | SOLE 1     |

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|                                |           |           |       |           |     |         |   |
|--------------------------------|-----------|-----------|-------|-----------|-----|---------|---|
| XEROX CORP                     | EQUITY    | 984121103 | 9183  | 660,138   | SH  | SOLE    | 1 |
| XEROX CORP                     | EQUITY    | 984121103 | 21437 | 1,541,139 | SH  | SOLE    | 2 |
| XILINX INC                     | EQUITY    | 983919101 | 10    | 426       | SH  | SOLE    | 2 |
| XILINX INC                     | EQUITY    | 983919101 | 5784  | 255,321   | SH  | SOLE    | 1 |
| XL CAPITAL LTD                 | EQUITY    | G98255105 | 332   | 5,424     | SH  | SOLE    | 2 |
| XM SATELLITE RADIO HOLDINGS IN | EQUITY    | 983759101 | 3     | 200       | SH  | DEFINED | 4 |
| XM SATELLITE RADIO HOLDINGS IN | EQUITY    | 983759101 | 310   | 21,135    | SH  | SOLE    | 1 |
| X-RITE INC                     | EQUITY    | 983857103 | 175   | 15,921    | SH  | SOLE    | 1 |
| XTO ENERGY INC                 | EQUITY    | 98385X106 | 7053  | 159,326   | SH  | SOLE    | 1 |
| XTO ENERGY INC                 | EQUITY    | 98385X106 | 9055  | 204,551   | SH  | SOLE    | 2 |
| XYRATEX LTD                    | EQUITY    | G98268108 | 421   | 15,900    | SH  | SOLE    | 2 |
| YAHOO! INC                     | EQUITY    | 984332106 | 22    | 675       | SH  | DEFINED | 4 |
| YAHOO! INC                     | CORP BOND | 984332AB2 | 1956  | 1,200,000 | PRN | SOLE    | 1 |
| YAHOO! INC                     | EQUITY    | 984332106 | 22694 | 687,695   | SH  | SOLE    | 1 |
| YAHOO! INC                     | EQUITY    | 984332106 | 26280 | 796,355   | SH  | SOLE    | 2 |
| YAMANA GOLD INC                | EQUITY    | 98462Y100 | 5653  | 575,060   | SH  | OTHER   | 1 |
| YANKEE CANDLE CO INC           | EQUITY    | 984757104 | 759   | 30,329    | SH  | SOLE    | 1 |
| YARDVILLE NATIONAL BANCORP     | EQUITY    | 985021104 | 260   | 7,274     | SH  | SOLE    | 1 |
| YOUNG INNOVATIONS INC          | EQUITY    | 987520103 | 128   | 3,626     | SH  | SOLE    | 1 |
| YRC WORLDWIDE INC              | EQUITY    | 984249102 | 4     | 100       | SH  | DEFINED | 4 |
| YRC WORLDWIDE INC              | EQUITY    | 984249102 | 2737  | 65,000    | SH  | SOLE    | 2 |
| YRC WORLDWIDE INC              | EQUITY    | 984249102 | 5270  | 125,151   | SH  | SOLE    | 1 |
| YUM! BRANDS INC                | EQUITY    | 988498101 | 6     | 114       | SH  | DEFINED | 4 |
| YUM! BRANDS INC                | EQUITY    | 988498101 | 17    | 337       | SH  | SOLE    | 2 |
| YUM! BRANDS INC                | EQUITY    | 988498101 | 8194  | 163,008   | SH  | SOLE    | 1 |
| ZALE CORP                      | EQUITY    | 988858106 | 861   | 35,734    | SH  | SOLE    | 1 |
| ZARLINK SEMICONDUCTOR INC      | EQUITY    | 989139100 | 15    | 6,677     | SH  | DEFINED | 4 |
| ZEBRA TECHNOLOGIES CORP        | EQUITY    | 989207105 | 5233  | 153,195   | SH  | SOLE    | 1 |
| ZENITH NATIONAL INSURANCE CORP | EQUITY    | 989390109 | 1093  | 27,555    | SH  | SOLE    | 1 |
| ZHONE TECHNOLOGIES INC         | EQUITY    | 98950P108 | 169   | 82,746    | SH  | SOLE    | 1 |
| ZIMMER HOLDINGS INC            | EQUITY    | 98956P102 | 21    | 374       | SH  | DEFINED | 4 |
| ZIMMER HOLDINGS INC            | EQUITY    | 98956P102 | 1294  | 22,808    | SH  | SOLE    | 2 |
| ZIMMER HOLDINGS INC            | EQUITY    | 98956P102 | 7344  | 129,473   | SH  | SOLE    | 1 |
| ZIONS BANCORPORATION           | EQUITY    | 989701107 | 10    | 132       | SH  | SOLE    | 2 |
| ZIONS BANCORPORATION           | EQUITY    | 989701107 | 3913  | 50,206    | SH  | SOLE    | 1 |
| ZOLL MEDICAL CORP              | EQUITY    | 989922109 | 235   | 7,181     | SH  | SOLE    | 1 |
| ZOLTEK COS INC                 | EQUITY    | 98975W104 | 315   | 10,552    | SH  | SOLE    | 1 |
| ZORAN CORP                     | EQUITY    | 98975F101 | 890   | 36,566    | SH  | SOLE    | 1 |
| ZUMIEZ INC                     | EQUITY    | 989817101 | 404   | 10,757    | SH  | SOLE    | 1 |
| ZYGO CORP                      | EQUITY    | 989855101 | 221   | 13,473    | SH  | SOLE    | 1 |
| ZYMOGENETICS INC               | EQUITY    | 98985T109 | 531   | 27,986    | SH  | SOLE    | 1 |