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AMERICAN INTERNATIONAL GROUP INC  
Form 13F-HR  
May 11, 2007

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2007

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) | May 11, 2007<br>-----<br>(Date) |
|---|--|---------------------------------|

Report Type (Check only one.):

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

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reported in this report.)

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 4,663

Form 13F Information Table Value Total: \$24,511,357 (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 - 1Q 2007

| ITEM 1.        | ITEM 2.        | ITEM 3. | ITEM 4.          | ITEM 5.               | ITEM 6.                                |
|----------------|----------------|---------|------------------|-----------------------|--|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP   | VALUE (X\$1,000) | SHARES/PRN SH/ AMOUNT | PUT/ INVESTMENT PRN CALL DISCRETION MA |

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|                                |              |           |         |               |         |
|--------------------------------|--------------|-----------|---------|---------------|---------|
| 1-800-FLOWERS.COM INC          | EQUITY       | 68243Q106 | 171     | 22,003 SH     | SOLE    |
| 1ST SOURCE CORP                | EQUITY       | 336901103 | 292     | 11,171 SH     | SOLE    |
| 21ST CENTURY INSURANCE GROUP   | EQUITY       | 90130N103 | 1133047 | 53,445,620 SH | SOLE    |
| 21ST CENTURY INSURANCE GROUP   | EQUITY       | 90130N103 | 607     | 28,645 SH     | SOLE    |
| 24/7 REAL MEDIA INC            | EQUITY       | 901314203 | 342     | 42,531 SH     | SOLE    |
| 3COM CORP                      | EQUITY       | 885535104 | 4985    | 1,274,992 SH  | SOLE    |
| 3D SYSTEMS CORP                | EQUITY       | 88554D205 | 296     | 13,495 SH     | SOLE    |
| 3M CO                          | EQUITY       | 88579Y101 | 32960   | 431,246 SH    | SOLE    |
| 3M CO                          | EQUITY       | 88579Y101 | 27934   | 365,485 SH    | SOLE    |
| 3M CO                          | FIXED INCOME | 88579YAB7 | 4       | 4,000 PRN     | DEFINED |
| 3M CO                          | EQUITY       | 88579Y101 | 215     | 2,808 SH      | DEFINED |
| 40/86 STRATEGIC INCOME FUND    | EQUITY       | 349739102 | 11      | 1,094 SH      | DEFINED |
| 99 CENTS ONLY STORES           | EQUITY       | 65440K106 | 2221    | 150,813 SH    | SOLE    |
| AAON INC                       | EQUITY       | 000360206 | 215     | 8,219 SH      | SOLE    |
| AAR CORP                       | EQUITY       | 000361105 | 882     | 32,004 SH     | SOLE    |
| AAR CORP                       | EQUITY       | 000361105 | 3       | 119 SH        | DEFINED |
| AARON RENTS INC                | EQUITY       | 002535201 | 1016    | 38,414 SH     | SOLE    |
| ABAXIS INC                     | EQUITY       | 002567105 | 430     | 17,626 SH     | SOLE    |
| ABBEY NATIONAL PLC             | EQUITY       | 002920809 | 25251   | 995,700 SH    | SOLE    |
| ABBEY NATIONAL PLC             | EQUITY       | 002920809 | 10      | 400 SH        | DEFINED |
| ABBOTT LABORATORIES            | EQUITY       | 002824100 | 40218   | 720,745 SH    | SOLE    |
| ABBOTT LABORATORIES            | EQUITY       | 002824100 | 15140   | 271,320 SH    | SOLE    |
| ABBOTT LABORATORIES            | EQUITY       | 002824100 | 50      | 904 SH        | DEFINED |
| ABER DIAMOND CORP              | EQUITY       | 002893105 | 34      | 920 SH        | OTHER   |
| ABERCROMBIE & FITCH CO         | EQUITY       | 002896207 | 3815    | 50,415 SH     | SOLE    |
| ABERCROMBIE & FITCH CO         | EQUITY       | 002896207 | 1304    | 17,226 SH     | SOLE    |
| ABERCROMBIE & FITCH CO         | EQUITY       | 002896207 | 3277    | 43,300 SH     | SOLE    |
| ABERCROMBIE & FITCH CO         | EQUITY       | 002896207 | 14      | 179 SH        | DEFINED |
| ABERDEEN ASIA-PACIFIC INCOME F | EQUITY       | 003009107 | 57      | 8,940 SH      | DEFINED |
| ABINGTON COMMUNITY BANCORP INC | EQUITY       | 00350R106 | 121     | 6,115 SH      | SOLE    |
| ABIOMED INC                    | EQUITY       | 003654100 | 342     | 25,065 SH     | SOLE    |
| ABITIBI-CONSOLIDATED INC       | EQUITY       | 003924107 | 23      | 8,278 SH      | OTHER   |
| ABM INDUSTRIES INC             | EQUITY       | 000957100 | 2309    | 87,514 SH     | SOLE    |
| ABM INDUSTRIES INC             | EQUITY       | 000957100 | 354     | 13,400 SH     | SOLE    |
| ABM INDUSTRIES INC             | EQUITY       | 000957100 | 18      | 675 SH        | DEFINED |
| ABRAXIS BIOSCIENCE INC         | EQUITY       | 00383E106 | 16      | 596 SH        | SOLE    |
| ABRAXIS BIOSCIENCE INC         | EQUITY       | 00383E106 | 2       | 67 SH         | DEFINED |
| ABX AIR INC                    | EQUITY       | 00080S101 | 350     | 51,146 SH     | SOLE    |
| AC MOORE ARTS & CRAFTS INC     | EQUITY       | 00086T103 | 292     | 13,664 SH     | SOLE    |
| ACA CAPITAL HOLDINGS INC       | EQUITY       | 000833103 | 85      | 6,051 SH      | SOLE    |
| ACACIA RESEARCH - ACACIA TECHN | EQUITY       | 003881307 | 387     | 24,444 SH     | SOLE    |
| ACADIA PHARMACEUTICALS INC     | EQUITY       | 004225108 | 319     | 21,250 SH     | SOLE    |
| ACADIA REALTY TRUST            | EQUITY       | 004239109 | 727     | 27,883 SH     | SOLE    |
| ACCENTURE LTD                  | EQUITY       | G1150G111 | 8       | 200 SH        | DEFINED |
| ACCESS INTEGRATED TECHNOLOGIES | EQUITY       | 004329108 | 68      | 12,595 SH     | SOLE    |
| ACCO BRANDS CORP               | EQUITY       | 00081T108 | 952     | 39,529 SH     | SOLE    |
| ACCREDITED HOME LENDERS HOLDIN | EQUITY       | 00437P107 | 174     | 18,732 SH     | SOLE    |
| ACCURAY INC                    | EQUITY       | 004397105 | 312     | 14,019 SH     | SOLE    |
| ACCURIDE CORP                  | EQUITY       | 004398103 | 290     | 19,868 SH     | SOLE    |
| ACE LTD                        | EQUITY       | G0070K103 | 47      | 832 SH        | SOLE    |
| ACME PACKET INC                | EQUITY       | 004764106 | 173     | 11,695 SH     | SOLE    |
| ACTEL CORP                     | EQUITY       | 004934105 | 754     | 45,625 SH     | SOLE    |
| ACTIVISION INC                 | EQUITY       | 004930202 | 11464   | 605,259 SH    | SOLE    |
| ACTIVISION INC                 | EQUITY       | 004930202 | 3597    | 189,922 SH    | SOLE    |
| ACTIVISION INC                 | EQUITY       | 004930202 | 6854    | 361,900 SH    | SOLE    |
| ACTIVISION INC                 | EQUITY       | 004930202 | 19      | 1,000 SH      | DEFINED |
| ACTUANT CORP                   | EQUITY       | 00508X203 | 1217    | 23,943 SH     | SOLE    |
| ACTUATE CORP                   | EQUITY       | 00508B102 | 258     | 49,467 SH     | SOLE    |
| ACUITY BRANDS INC              | EQUITY       | 00508Y102 | 3370    | 61,910 SH     | SOLE    |
| ACXIOM CORP                    | EQUITY       | 005125109 | 3424    | 160,096 SH    | SOLE    |
| ADAMS EXPRESS CO               | EQUITY       | 006212104 | 7       | 488 SH        | DEFINED |
| ADAMS RESPIRATORY THERAPEUTICS | EQUITY       | 00635P107 | 896     | 26,632 SH     | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| ADAMS RESPIRATORY THERAPEUTICS | EQUITY | 00635P107 | 5293  | 157,400 | SH | SOLE    |
| ADAPTEC INC                    | EQUITY | 00651F108 | 387   | 100,095 | SH | SOLE    |
| ADC TELECOMMUNICATIONS INC     | EQUITY | 000886309 | 11849 | 707,819 | SH | SOLE    |
| ADC TELECOMMUNICATIONS INC     | EQUITY | 000886309 | 5     | 300     | SH | SOLE    |
| ADESA INC                      | EQUITY | 00686U104 | 5974  | 216,221 | SH | SOLE    |
| ADMINISTAFF INC                | EQUITY | 007094105 | 705   | 20,042  | SH | SOLE    |
| ADOBE SYSTEMS INC              | EQUITY | 00724F101 | 11908 | 285,566 | SH | SOLE    |
| ADOBE SYSTEMS INC              | EQUITY | 00724F101 | 64    | 1,530   | SH | SOLE    |
| ADOLOR CORP                    | EQUITY | 00724X102 | 415   | 47,469  | SH | SOLE    |
| ADTRAN INC                     | EQUITY | 00738A106 | 4917  | 201,930 | SH | SOLE    |
| ADVANCE AMERICA CASH ADVANCE C | EQUITY | 00739W107 | 914   | 59,375  | SH | SOLE    |
| ADVANCE AUTO PARTS INC         | EQUITY | 00751Y106 | 14353 | 372,318 | SH | SOLE    |
| ADVANCED ANALOGIC TECHNOLOGIES | EQUITY | 00752J108 | 212   | 32,274  | SH | SOLE    |
| ADVANCED ENERGY INDUSTRIES INC | EQUITY | 007973100 | 651   | 30,925  | SH | SOLE    |
| ADVANCED MAGNETICS INC         | EQUITY | 00753P103 | 508   | 8,430   | SH | SOLE    |
| ADVANCED MEDICAL OPTICS INC    | EQUITY | 00763M108 | 5271  | 141,684 | SH | SOLE    |
| ADVANCED MICRO DEVICES INC     | EQUITY | 007903107 | 3180  | 243,475 | SH | SOLE    |
| ADVANCED MICRO DEVICES INC     | EQUITY | 007903107 | 447   | 34,256  | SH | SOLE    |
| ADVANTA CORP                   | EQUITY | 007942204 | 744   | 16,962  | SH | SOLE    |
| ADVANTA CORP                   | EQUITY | 007942204 | 526   | 12,000  | SH | SOLE    |
| ADVANTAGE ENERGY INCOME FUND   | EQUITY | 00762L101 | 30    | 2,909   | SH | DEFINED |
| ADVENT SOFTWARE INC            | EQUITY | 007974108 | 2259  | 64,783  | SH | SOLE    |
| ADVENT SOFTWARE INC            | EQUITY | 007974108 | 540   | 15,500  | SH | SOLE    |
| ADVENTRX PHARMACEUTICALS INC   | EQUITY | 00764X103 | 148   | 59,029  | SH | SOLE    |
| ADVISORY BOARD CO/THE          | EQUITY | 00762W107 | 829   | 16,371  | SH | SOLE    |
| AEP INDUSTRIES INC             | EQUITY | 001031103 | 245   | 5,695   | SH | SOLE    |
| AERCAP HOLDINGS NV             | EQUITY | N00985106 | 10782 | 370,400 | SH | SOLE    |
| AEROFLEX INC                   | EQUITY | 007768104 | 868   | 66,008  | SH | SOLE    |
| AEROPOSTALE INC                | EQUITY | 007865108 | 6890  | 171,254 | SH | SOLE    |
| AEROPOSTALE INC                | EQUITY | 007865108 | 535   | 13,300  | SH | SOLE    |
| AEROVIRONMENT INC              | EQUITY | 008073108 | 134   | 5,878   | SH | SOLE    |
| AES CORP/THE                   | EQUITY | 00130H105 | 15102 | 701,754 | SH | SOLE    |
| AES CORP/THE                   | EQUITY | 00130H105 | 36    | 1,696   | SH | SOLE    |
| AETNA INC                      | EQUITY | 00817Y108 | 14565 | 332,613 | SH | SOLE    |
| AETNA INC                      | EQUITY | 00817Y108 | 58    | 1,332   | SH | SOLE    |
| AFC ENTERPRISES                | EQUITY | 00104Q107 | 452   | 22,540  | SH | SOLE    |
| AFFILIATED COMPUTER SERVICES I | EQUITY | 008190100 | 2652  | 45,043  | SH | SOLE    |
| AFFILIATED COMPUTER SERVICES I | EQUITY | 008190100 | 15    | 252     | SH | SOLE    |
| AFFILIATED MANAGERS GROUP INC  | EQUITY | 008252108 | 83    | 765     | SH | SOLE    |
| AFFILIATED MANAGERS GROUP INC  | EQUITY | 008252108 | 553   | 5,100   | SH | SOLE    |
| AFFIRMATIVE INSURANCE HOLDINGS | EQUITY | 008272106 | 114   | 6,598   | SH | SOLE    |
| AFFORDABLE RESIDENTIAL COMMUNI | EQUITY | 008273104 | 497   | 40,935  | SH | SOLE    |
| AFFYMAX INC                    | EQUITY | 00826A109 | 120   | 3,730   | SH | SOLE    |
| AFFYMETRIX INC                 | EQUITY | 00826T108 | 6598  | 219,413 | SH | SOLE    |
| AFFYMETRIX INC                 | EQUITY | 00826T108 | 538   | 17,900  | SH | SOLE    |
| AFLAC INC                      | EQUITY | 001055102 | 14507 | 308,261 | SH | SOLE    |
| AFLAC INC                      | EQUITY | 001055102 | 59    | 1,262   | SH | SOLE    |
| AFTERMARKET TECHNOLOGY CORP    | EQUITY | 008318107 | 463   | 19,084  | SH | SOLE    |
| AG EDWARDS INC                 | EQUITY | 281760108 | 12415 | 179,459 | SH | SOLE    |
| AGCO CORP                      | EQUITY | 001084102 | 10618 | 287,195 | SH | SOLE    |
| AGCO CORP                      | EQUITY | 001084102 | 5017  | 135,700 | SH | SOLE    |
| AGERE SYSTEMS INC              | EQUITY | 00845V308 | 5667  | 250,551 | SH | SOLE    |
| AGERE SYSTEMS INC              | EQUITY | 00845V308 | 1     | 52      | SH | DEFINED |
| AGILE SOFTWARE CORP            | EQUITY | 00846X105 | 347   | 49,933  | SH | SOLE    |
| AGILENT TECHNOLOGIES INC       | EQUITY | 00846U101 | 5952  | 176,677 | SH | SOLE    |
| AGILENT TECHNOLOGIES INC       | EQUITY | 00846U101 | 17076 | 506,844 | SH | SOLE    |

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| AGILYSYS INC                   | EQUITY | 00847J105 | 1436  | 63,892 SH  | SOLE    |
| AGL RESOURCES INC              | EQUITY | 001204106 | 7921  | 185,407 SH | SOLE    |
| AGL RESOURCES INC              | EQUITY | 001204106 | 13    | 301 SH     | DEFINED |
| AGNICO-EAGLE MINES LTD         | EQUITY | 008474108 | 85    | 2,397 SH   | OTHER   |
| AGREE REALTY CORP              | EQUITY | 008492100 | 231   | 6,765 SH   | SOLE    |
| AGRIUM INC                     | EQUITY | 008916108 | 96    | 2,497 SH   | OTHER   |
| AIR METHODS CORP               | EQUITY | 009128307 | 219   | 9,105 SH   | SOLE    |
| AIR PRODUCTS & CHEMICALS INC   | EQUITY | 009158106 | 64792 | 876,081 SH | SOLE    |
| AIR PRODUCTS & CHEMICALS INC   | EQUITY | 009158106 | 4819  | 65,162 SH  | SOLE    |
| AIR PRODUCTS & CHEMICALS INC   | EQUITY | 009158106 | 242   | 3,268 SH   | DEFINED |
| AIRGAS INC                     | EQUITY | 009363102 | 7849  | 186,224 SH | SOLE    |
| AIRGAS INC                     | EQUITY | 009363102 | 4     | 85 SH      | DEFINED |
| AIRSPAN NETWORKS INC           | EQUITY | 00950H102 | 10    | 2,500 SH   | DEFINED |
| AIRTRAN HOLDINGS INC           | EQUITY | 00949P108 | 3020  | 294,072 SH | SOLE    |
| AK STEEL HOLDING CORP          | EQUITY | 001547108 | 2259  | 96,565 SH  | SOLE    |
| AKAMAI TECHNOLOGIES INC        | EQUITY | 00971T101 | 746   | 14,935 SH  | SOLE    |
| AKAMAI TECHNOLOGIES INC        | EQUITY | 00971T101 | 15    | 300 SH     | DEFINED |
| AKORN INC                      | EQUITY | 009728106 | 305   | 45,259 SH  | SOLE    |
| ALABAMA NATIONAL BANCORPORATIO | EQUITY | 010317105 | 1024  | 14,468 SH  | SOLE    |
| ALASKA AIR GROUP INC           | EQUITY | 011659109 | 4934  | 129,492 SH | SOLE    |
| ALASKA COMMUNICATIONS SYSTEMS  | EQUITY | 01167P101 | 543   | 36,825 SH  | SOLE    |
| ALBANY INTERNATIONAL CORP      | EQUITY | 012348108 | 843   | 23,451 SH  | SOLE    |
| ALBANY MOLECULAR RESEARCH INC  | EQUITY | 012423109 | 220   | 22,321 SH  | SOLE    |
| ALBEMARLE CORP                 | EQUITY | 012653101 | 7824  | 189,248 SH | SOLE    |
| ALBEMARLE CORP                 | EQUITY | 012653101 | 525   | 12,700 SH  | SOLE    |
| ALBEMARLE CORP                 | EQUITY | 012653101 | 416   | 10,070 SH  | DEFINED |
| ALBERTO-CULVER CO              | EQUITY | 013078100 | 5168  | 225,860 SH | SOLE    |
| ALCAN INC                      | EQUITY | 013716105 | 418   | 8,002 SH   | OTHER   |
| ALCATEL-LUCENT                 | EQUITY | 013904305 | 21    | 1,790 SH   | DEFINED |
| ALCOA INC                      | EQUITY | 013817101 | 12930 | 381,408 SH | SOLE    |
| ALCOA INC                      | EQUITY | 013817101 | 6662  | 196,514 SH | SOLE    |
| ALCOA INC                      | EQUITY | 013817101 | 23    | 665 SH     | DEFINED |
| ALEXANDER & BALDWIN INC        | EQUITY | 014482103 | 5162  | 102,337 SH | SOLE    |
| ALEXANDRIA REAL ESTATE EQUITIE | EQUITY | 015271109 | 6495  | 64,706 SH  | SOLE    |
| ALEXION PHARMACEUTICALS INC    | EQUITY | 015351109 | 1340  | 30,986 SH  | SOLE    |
| ALFA CORP                      | EQUITY | 015385107 | 528   | 28,553 SH  | SOLE    |
| ALICO INC                      | EQUITY | 016230104 | 192   | 3,343 SH   | SOLE    |
| ALIGN TECHNOLOGY INC           | EQUITY | 016255101 | 776   | 48,951 SH  | SOLE    |
| ALKERMES INC                   | EQUITY | 01642T108 | 1310  | 84,864 SH  | SOLE    |
| ALLEGHANY CORP                 | EQUITY | 017175100 | 64    | 171 SH     | SOLE    |
| ALLEGHENY ENERGY INC           | EQUITY | 017361106 | 3696  | 75,213 SH  | SOLE    |
| ALLEGHENY ENERGY INC           | EQUITY | 017361106 | 21    | 422 SH     | SOLE    |
| ALLEGHENY TECHNOLOGIES INC     | EQUITY | 01741R102 | 4953  | 46,425 SH  | SOLE    |
| ALLEGHENY TECHNOLOGIES INC     | EQUITY | 01741R102 | 28    | 258 SH     | SOLE    |
| ALLEGHENY TECHNOLOGIES INC     | EQUITY | 01741R102 | 967   | 9,060 SH   | DEFINED |
| ALLEGHANT TRAVEL CO            | EQUITY | 01748X102 | 138   | 4,395 SH   | SOLE    |
| ALLERGAN INC                   | EQUITY | 018490102 | 28281 | 255,209 SH | SOLE    |
| ALLERGAN INC                   | EQUITY | 018490102 | 1488  | 13,430 SH  | SOLE    |
| ALLERGAN INC                   | EQUITY | 018490102 | 55    | 496 SH     | DEFINED |
| ALLETE INC                     | EQUITY | 018522300 | 1028  | 22,047 SH  | SOLE    |
| ALLETE INC                     | EQUITY | 018522300 | 43    | 920 SH     | DEFINED |
| ALLIANCE ALL-MARKET ADVANTAGE  | EQUITY | 01852M108 | 187   | 13,166 SH  | DEFINED |
| ALLIANCE DATA SYSTEMS CORP     | EQUITY | 018581108 | 9680  | 157,095 SH | SOLE    |
| ALLIANCE DATA SYSTEMS CORP     | EQUITY | 018581108 | 1960  | 31,800 SH  | SOLE    |
| ALLIANCE DATA SYSTEMS CORP     | EQUITY | 018581108 | 5552  | 90,100 SH  | SOLE    |
| ALLIANCE IMAGING INC           | EQUITY | 018606202 | 116   | 13,341 SH  | SOLE    |

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|--------------------------------|--------------|-----------|--------|------------|-----|---------|
| ALLIANCE ONE INTERNATIONAL INC | EQUITY       | 018772103 | 972    | 105,256    | SH  | SOLE    |
| ALLIANCEBERNSTEIN GLOBAL HIGH  | EQUITY       | 01879R106 | 4      | 300        | SH  | DEFINED |
| ALLIANCEBERNSTEIN HOLDING LP   | EQUITY       | 01881G106 | 119    | 1,350      | SH  | DEFINED |
| ALLIANCEBERNSTEIN INCOME FUND  | EQUITY       | 01881E101 | 327    | 39,388     | SH  | DEFINED |
| ALLIANT ENERGY CORP            | EQUITY       | 018802108 | 12419  | 277,083    | SH  | SOLE    |
| ALLIANT TECHSYSTEMS INC        | EQUITY       | 018804104 | 6839   | 77,785     | SH  | SOLE    |
| ALLIANT TECHSYSTEMS INC        | EQUITY       | 018804104 | 3622   | 41,200     | SH  | SOLE    |
| ALLIED CAPITAL CORP            | EQUITY       | 01903Q108 | 149    | 5,163      | SH  | SOLE    |
| ALLIED CAPITAL CORP            | EQUITY       | 01903Q108 | 3      | 100        | SH  | DEFINED |
| ALLIED WASTE INDUSTRIES INC    | EQUITY       | 019589308 | 1520   | 120,736    | SH  | SOLE    |
| ALLIED WASTE INDUSTRIES INC    | EQUITY       | 019589308 | 8      | 648        | SH  | SOLE    |
| ALLIED WASTE INDUSTRIES INC    | EQUITY       | 019589308 | 6      | 500        | SH  | DEFINED |
| ALLIED WORLD ASSURANCE HOLDING | EQUITY       | G0219G203 | 499890 | 11,693,333 | SH  | SOLE    |
| ALLIS-CHALMERS ENERGY INC      | EQUITY       | 019645506 | 373    | 23,707     | SH  | SOLE    |
| ALLOS THERAPEUTICS INC         | EQUITY       | 019777101 | 50     | 8,294      | SH  | SOLE    |
| ALLOT COMMUNICATIONS LTD       | EQUITY       | M0854Q105 | 6066   | 662,900    | SH  | SOLE    |
| ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY       | 01988P108 | 1145   | 42,695     | SH  | SOLE    |
| ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY       | 01988P108 | 1180   | 44,000     | SH  | SOLE    |
| ALLSTATE CORP/THE              | EQUITY       | 020002101 | 47313  | 787,758    | SH  | SOLE    |
| ALLSTATE CORP/THE              | EQUITY       | 020002101 | 94     | 1,570      | SH  | SOLE    |
| ALLTEL CORP                    | EQUITY       | 020039103 | 48291  | 778,883    | SH  | SOLE    |
| ALLTEL CORP                    | EQUITY       | 020039103 | 57     | 916        | SH  | SOLE    |
| ALNYLAM PHARMACEUTICALS INC    | EQUITY       | 02043Q107 | 585    | 32,475     | SH  | SOLE    |
| ALON USA ENERGY INC            | EQUITY       | 020520102 | 382    | 10,559     | SH  | SOLE    |
| ALON USA ENERGY INC            | EQUITY       | 020520102 | 532    | 14,700     | SH  | SOLE    |
| ALPHA NATURAL RESOURCES INC    | EQUITY       | 02076X102 | 709    | 45,387     | SH  | SOLE    |
| ALPHARMA INC                   | EQUITY       | 020813101 | 897    | 37,267     | SH  | SOLE    |
| ALTERA CORP                    | EQUITY       | 021441100 | 3800   | 190,105    | SH  | SOLE    |
| ALTERA CORP                    | EQUITY       | 021441100 | 18     | 924        | SH  | SOLE    |
| ALTIRIS INC                    | EQUITY       | 02148M100 | 780    | 23,697     | SH  | SOLE    |
| ALTRA HOLDINGS INC             | EQUITY       | 02208R106 | 120    | 8,772      | SH  | SOLE    |
| ALTRIA GROUP INC               | EQUITY       | 02209S103 | 137475 | 1,565,593  | SH  | SOLE    |
| ALTRIA GROUP INC               | EQUITY       | 02209S103 | 25883  | 294,759    | SH  | SOLE    |
| ALTRIA GROUP INC               | EQUITY       | 02209S103 | 1935   | 22,038     | SH  | DEFINED |
| ALTUS PHARMACEUTICALS INC      | EQUITY       | 02216N105 | 107    | 7,013      | SH  | SOLE    |
| ALUMINUM CORP OF CHINA LTD     | EQUITY       | 022276109 | 39     | 1,485      | SH  | DEFINED |
| ALZA CORP                      | FIXED INCOME | 02261WAB5 | 2      | 3,000      | PRN | DEFINED |
| AM CASTLE & CO                 | EQUITY       | 148411101 | 257    | 8,751      | SH  | SOLE    |
| AMAZON.COM INC                 | EQUITY       | 023135106 | 6233   | 156,644    | SH  | SOLE    |
| AMAZON.COM INC                 | EQUITY       | 023135106 | 31     | 788        | SH  | SOLE    |
| AMAZON.COM INC                 | EQUITY       | 023135106 | 2      | 55         | SH  | DEFINED |
| AMB PROPERTY CORP              | EQUITY       | 00163T109 | 14970  | 254,627    | SH  | SOLE    |
| AMBAC FINANCIAL GROUP INC      | EQUITY       | 023139108 | 6143   | 71,107     | SH  | SOLE    |
| AMBAC FINANCIAL GROUP INC      | EQUITY       | 023139108 | 1181   | 13,670     | SH  | SOLE    |
| AMBAC FINANCIAL GROUP INC      | EQUITY       | 023139108 | 20     | 228        | SH  | DEFINED |
| AMBASSADORS GROUP INC          | EQUITY       | 023177108 | 565    | 17,007     | SH  | SOLE    |
| AMBASSADORS INTERNATIONAL INC  | EQUITY       | 023178106 | 289    | 6,272      | SH  | SOLE    |
| AMCOL INTERNATIONAL CORP       | EQUITY       | 02341W103 | 571    | 19,262     | SH  | SOLE    |
| AMCORE FINANCIAL INC           | EQUITY       | 023912108 | 610    | 19,204     | SH  | SOLE    |
| AMDOCS LIMITED                 | FIXED INCOME | 02342TAD1 | 1003   | 1,000,000  | PRN | SOLE    |
| AMDOCS LTD                     | EQUITY       | G02602103 | 7      | 200        | SH  | DEFINED |
| AMEDISYS INC                   | EQUITY       | 023436108 | 731    | 22,530     | SH  | SOLE    |
| AMERCO INC                     | EQUITY       | 023586100 | 630    | 9,005      | SH  | SOLE    |
| AMEREN CORP                    | EQUITY       | 023608102 | 8439   | 167,768    | SH  | SOLE    |
| AMEREN CORP                    | EQUITY       | 023608102 | 26     | 526        | SH  | SOLE    |
| AMERICA MOVIL SAB DE CV        | EQUITY       | 02364W105 | 22671  | 474,380    | SH  | SOLE    |
| AMERICA MOVIL SAB DE CV        | EQUITY       | 02364W105 | 4      | 79         | SH  | DEFINED |
| AMERICAN AXLE & MANUFACTURING  | EQUITY       | 024061103 | 1245   | 45,539     | SH  | SOLE    |
| AMERICAN CAPITAL STRATEGIES LT | EQUITY       | 024937104 | 716    | 16,165     | SH  | SOLE    |
| AMERICAN CAPITAL STRATEGIES LT | EQUITY       | 024937104 | 128    | 2,899      | SH  | DEFINED |
| AMERICAN COMMERCIAL LINES INC  | EQUITY       | 025195207 | 2179   | 69,298     | SH  | SOLE    |
| AMERICAN COMMERCIAL LINES INC  | EQUITY       | 025195207 | 928    | 29,500     | SH  | SOLE    |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| AMERICAN EAGLE OUTFITTERS INC  | EQUITY | 02553E106 | 15230  | 507,833   | SH | SOLE    |
| AMERICAN ECOLOGY CORP          | EQUITY | 025533407 | 263    | 13,671    | SH | SOLE    |
| AMERICAN ELECTRIC POWER CO INC | EQUITY | 025537101 | 16569  | 339,882   | SH | SOLE    |
| AMERICAN ELECTRIC POWER CO INC | EQUITY | 025537101 | 49     | 1,010     | SH | SOLE    |
| AMERICAN EQUITY INVESTMENT LIF | EQUITY | 025676206 | 641    | 48,827    | SH | SOLE    |
| AMERICAN EXPRESS CO            | EQUITY | 025816109 | 35247  | 624,942   | SH | SOLE    |
| AMERICAN EXPRESS CO            | EQUITY | 025816109 | 29692  | 526,446   | SH | SOLE    |
|                                |        |           |        |           |    |         |
| AMERICAN EXPRESS CO            | EQUITY | 025816109 | 18     | 320       | SH | DEFINED |
| AMERICAN FINANCIAL GROUP INC/O | EQUITY | 025932104 | 5697   | 167,363   | SH | SOLE    |
| AMERICAN GREETINGS CORP        | EQUITY | 026375105 | 5031   | 216,744   | SH | SOLE    |
| AMERICAN HOME MORTGAGE INVESTM | EQUITY | 02660R107 | 1839   | 68,131    | SH | SOLE    |
| AMERICAN INTERNATIONAL GROUP I | EQUITY | 026874107 | 220805 | 3,284,818 | SH | SOLE    |
| AMERICAN INTERNATIONAL GROUP I | EQUITY | 026874107 | 448    | 6,664     | SH | SOLE    |
| AMERICAN INTERNATIONAL GROUP I | EQUITY | 026874107 | 448    | 6,665     | SH | DEFINED |
| AMERICAN MEDICAL SYSTEMS HOLDI | EQUITY | 02744M108 | 1297   | 61,274    | SH | SOLE    |
| AMERICAN NATIONAL INSURANCE    | EQUITY | 028591105 | 63     | 493       | SH | SOLE    |
| AMERICAN ORIENTAL BIOENGINEERI | EQUITY | 028731107 | 1340   | 142,700   | SH | SOLE    |
| AMERICAN ORIENTAL BIOENGINEERI | EQUITY | 028731107 | 3406   | 362,700   | SH | SOLE    |
| AMERICAN PHYSICIANS CAPITAL IN | EQUITY | 028884104 | 343    | 8,553     | SH | SOLE    |
| AMERICAN PHYSICIANS CAPITAL IN | EQUITY | 028884104 | 147    | 3,674     | SH | SOLE    |
| AMERICAN RAILCAR INDUSTRIES IN | EQUITY | 02916P103 | 236    | 7,929     | SH | SOLE    |
| AMERICAN REPROGRAPHICS CO      | EQUITY | 029263100 | 706    | 22,921    | SH | SOLE    |
| AMERICAN REPROGRAPHICS CO      | EQUITY | 029263100 | 1958   | 63,600    | SH | SOLE    |
| AMERICAN SCIENCE & ENGINEERING | EQUITY | 029429107 | 421    | 7,997     | SH | SOLE    |
| AMERICAN STANDARD COS INC      | EQUITY | 029712106 | 4246   | 80,077    | SH | SOLE    |
| AMERICAN STANDARD COS INC      | EQUITY | 029712106 | 23     | 442       | SH | SOLE    |
| AMERICAN STATES WATER CO       | EQUITY | 029899101 | 545    | 14,774    | SH | SOLE    |
| AMERICAN SUPERCONDUCTOR CORP   | EQUITY | 030111108 | 410    | 30,474    | SH | SOLE    |
| AMERICAN TOWER CORP            | EQUITY | 029912201 | 2300   | 59,039    | SH | SOLE    |
| AMERICAN VANGUARD CORP         | EQUITY | 030371108 | 265    | 15,535    | SH | SOLE    |
| AMERICAN WOODMARK CORP         | EQUITY | 030506109 | 385    | 10,483    | SH | SOLE    |
| AMERICANWEST BANCORP           | EQUITY | 03058P109 | 213    | 9,911     | SH | SOLE    |
| AMERICA'S CAR-MART INC         | EQUITY | 03062T105 | 108    | 8,098     | SH | SOLE    |
| AMERICREDIT CORP               | EQUITY | 03060R101 | 6387   | 279,397   | SH | SOLE    |
| AMERIGAS PARTNERS LP           | EQUITY | 030975106 | 8      | 245       | SH | DEFINED |
| AMERIGROUP CORP                | EQUITY | 03073T102 | 2423   | 79,703    | SH | SOLE    |
| AMERIPRISE FINANCIAL INC       | EQUITY | 03076C106 | 6756   | 118,242   | SH | SOLE    |
| AMERIPRISE FINANCIAL INC       | EQUITY | 03076C106 | 35     | 618       | SH | SOLE    |
| AMERIS BANCORP                 | EQUITY | 03076K108 | 279    | 11,383    | SH | SOLE    |
| AMERISOURCEBERGEN CORP         | EQUITY | 03073E105 | 4711   | 89,305    | SH | SOLE    |
| AMERISOURCEBERGEN CORP         | EQUITY | 03073E105 | 26     | 490       | SH | SOLE    |
| AMERISTAR CASINOS INC          | EQUITY | 03070Q101 | 727    | 22,643    | SH | SOLE    |
| AMERITYRE CORP                 | EQUITY | 03073V107 | 4      | 1,000     | SH | DEFINED |
| AMERON INTERNATIONAL CORP      | EQUITY | 030710107 | 505    | 7,672     | SH | SOLE    |
| AMETEK INC                     | EQUITY | 031100100 | 8700   | 251,881   | SH | SOLE    |
| AMETEK INC                     | EQUITY | 031100100 | 21339  | 617,800   | SH | SOLE    |
| AMGEN INC                      | EQUITY | 031162100 | 82730  | 1,480,485 | SH | SOLE    |
| AMGEN INC                      | EQUITY | 031162100 | 7540   | 134,938   | SH | SOLE    |
| AMGEN INC                      | EQUITY | 031162100 | 90     | 1,609     | SH | DEFINED |
| AMIS HOLDINGS INC              | EQUITY | 031538101 | 419    | 38,225    | SH | SOLE    |
| AMKOR TECHNOLOGY INC           | EQUITY | 031652100 | 1121   | 89,789    | SH | SOLE    |
| AMKOR TECHNOLOGY INC           | EQUITY | 031652100 | 518    | 41,500    | SH | SOLE    |
| AMN HEALTHCARE SERVICES INC    | EQUITY | 001744101 | 688    | 30,433    | SH | SOLE    |
| AMPCO-PITTSBURGH CORP          | EQUITY | 032037103 | 185    | 6,406     | SH | SOLE    |
| AMPHENOL CORP                  | EQUITY | 032095101 | 13643  | 211,290   | SH | SOLE    |
| AMR CORP                       | EQUITY | 001765106 | 547    | 17,976    | SH | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| AMR CORP                       | EQUITY | 001765106 | 3231  | 106,100 | SH | SOLE    |
| AMREP CORP                     | EQUITY | 032159105 | 461   | 5,973   | SH | SOLE    |
| AMSURG CORP                    | EQUITY | 03232P405 | 640   | 26,147  | SH | SOLE    |
| AMTRUST FINANCIAL SERVICES INC | EQUITY | 032359309 | 237   | 22,472  | SH | SOLE    |
| AMYLIN PHARMACEUTICALS INC     | EQUITY | 032346108 | 325   | 8,688   | SH | SOLE    |
| ANADARKO PETROLEUM CORP        | EQUITY | 032511107 | 10064 | 234,163 | SH | SOLE    |
| ANADARKO PETROLEUM CORP        | EQUITY | 032511107 | 52    | 1,214   | SH | SOLE    |
| ANADIGICS INC                  | EQUITY | 032515108 | 518   | 43,860  | SH | SOLE    |
| ANADYS PHARMACEUTICALS INC     | EQUITY | 03252Q408 | 99    | 24,984  | SH | SOLE    |
| ANALOG DEVICES INC             | EQUITY | 032654105 | 30063 | 871,643 | SH | SOLE    |
| ANALOG DEVICES INC             | EQUITY | 032654105 | 30    | 874     | SH | SOLE    |
| ANALOG DEVICES INC             | EQUITY | 032654105 | 2     | 50      | SH | DEFINED |
| ANALOGIC CORP                  | EQUITY | 032657207 | 764   | 12,148  | SH | SOLE    |
| ANAREN INC                     | EQUITY | 032744104 | 312   | 17,731  | SH | SOLE    |
| ANCHOR BANCORP WISCONSIN INC   | EQUITY | 032839102 | 486   | 17,141  | SH | SOLE    |
| ANDERSONS INC/THE              | EQUITY | 034164103 | 551   | 12,419  | SH | SOLE    |
| ANDERSONS INC/THE              | EQUITY | 034164103 | 7903  | 178,000 | SH | SOLE    |
| ANDREW CORP                    | EQUITY | 034425108 | 5373  | 507,410 | SH | SOLE    |
| ANGIODYNAMICS INC              | EQUITY | 03475V101 | 291   | 17,257  | SH | SOLE    |
| ANGLO AMERICAN PLC             | EQUITY | 03485P102 | 39    | 1,485   | SH | DEFINED |
| ANHEUSER-BUSCH COS INC         | EQUITY | 035229103 | 16761 | 332,166 | SH | SOLE    |
| ANHEUSER-BUSCH COS INC         | EQUITY | 035229103 | 11101 | 219,998 | SH | SOLE    |
| ANHEUSER-BUSCH COS INC         | EQUITY | 035229103 | 50    | 995     | SH | DEFINED |
| ANIMAL HEALTH INTERNATIONAL IN | EQUITY | 03525N109 | 125   | 10,354  | SH | SOLE    |
| ANIMAL HEALTH INTERNATIONAL IN | EQUITY | 03525N109 | 751   | 62,100  | SH | SOLE    |
| ANIXTER INTERNATIONAL INC      | EQUITY | 035290105 | 1794  | 27,206  | SH | SOLE    |
| ANIXTER INTERNATIONAL INC      | EQUITY | 035290105 | 18938 | 287,200 | SH | SOLE    |
| ANNALY CAPITAL MANAGEMENT INC  | EQUITY | 035710409 | 137   | 8,869   | SH | SOLE    |
| ANNALY CAPITAL MANAGEMENT INC  | EQUITY | 035710409 | 6656  | 430,000 | SH | SOLE    |
| ANNTAYLOR STORES CORP          | EQUITY | 036115103 | 6725  | 173,420 | SH | SOLE    |
| ANSOFT CORP                    | EQUITY | 036384105 | 972   | 30,726  | SH | SOLE    |
| ANSOFT CORP                    | EQUITY | 036384105 | 532   | 16,800  | SH | SOLE    |
| ANSWERTHINK INC                | EQUITY | 036916104 | 2     | 700     | SH | DEFINED |
| ANSYS INC                      | EQUITY | 03662Q105 | 1469  | 28,925  | SH | SOLE    |
| ANTARES PHARMA INC             | EQUITY | 036642106 | 11    | 8,900   | SH | DEFINED |
| ANTHRACITE CAPITAL INC         | EQUITY | 037023108 | 701   | 58,445  | SH | SOLE    |
| AO SMITH CORP                  | EQUITY | 831865209 | 687   | 17,973  | SH | SOLE    |
| AON CORP                       | EQUITY | 037389103 | 5282  | 139,148 | SH | SOLE    |
| AON CORP                       | EQUITY | 037389103 | 28    | 746     | SH | SOLE    |
| APACHE CORP                    | EQUITY | 037411105 | 11577 | 163,743 | SH | SOLE    |
| APACHE CORP                    | EQUITY | 037411105 | 60    | 842     | SH | SOLE    |
| APACHE CORP                    | EQUITY | 037411105 | 22    | 315     | SH | DEFINED |
| APARTMENT INVESTMENT & MANAGEM | EQUITY | 03748R101 | 5865  | 101,662 | SH | SOLE    |
| APARTMENT INVESTMENT & MANAGEM | EQUITY | 03748R101 | 14    | 246     | SH | SOLE    |
| APOGEE ENTERPRISES INC         | EQUITY | 037598109 | 495   | 24,701  | SH | SOLE    |
| APOGEE ENTERPRISES INC         | EQUITY | 037598109 | 475   | 23,713  | SH | DEFINED |
| APOLLO GROUP INC               | EQUITY | 037604105 | 12706 | 289,439 | SH | SOLE    |
| APOLLO GROUP INC               | EQUITY | 037604105 | 16    | 358     | SH | SOLE    |
| APOLLO INVESTMENT CORP         | EQUITY | 03761U106 | 1934  | 90,381  | SH | SOLE    |
| APPLE INC                      | EQUITY | 037833100 | 56973 | 613,205 | SH | SOLE    |
| APPLE INC                      | EQUITY | 037833100 | 22661 | 243,906 | SH | SOLE    |
| APPLE INC                      | EQUITY | 037833100 | 2496  | 26,860  | SH | DEFINED |
| APPLEBEES INTERNATIONAL INC    | EQUITY | 037899101 | 5937  | 239,594 | SH | SOLE    |
| APPLERA CORP - APPLIED BIOSYST | EQUITY | 038020103 | 2698  | 91,242  | SH | SOLE    |
| APPLERA CORP - APPLIED BIOSYST | EQUITY | 038020103 | 14    | 468     | SH | SOLE    |
| APPLERA CORP - APPLIED BIOSYST | EQUITY | 038020103 | 1     | 44      | SH | DEFINED |



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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| APPLERA CORP - CELERA GROUP    | EQUITY | 038020202 | 961   | 67,666    | SH | SOLE    |
| APPLIED INDUSTRIAL TECHNOLOGIE | EQUITY | 03820C105 | 963   | 39,239    | SH | SOLE    |
| APPLIED MATERIALS INC          | EQUITY | 038222105 | 23052 | 1,258,076 | SH | SOLE    |
| APPLIED MATERIALS INC          | EQUITY | 038222105 | 67    | 3,632     | SH | SOLE    |
| APPLIED MICRO CIRCUITS CORP    | EQUITY | 03822W109 | 946   | 259,130   | SH | SOLE    |
| APPLIX INC                     | EQUITY | 038316105 | 181   | 13,500    | SH | SOLE    |
| APRIA HEALTHCARE GROUP INC     | EQUITY | 037933108 | 4596  | 142,520   | SH | SOLE    |
| APTARGROUP INC                 | EQUITY | 038336103 | 2064  | 30,841    | SH | SOLE    |
| AQUA AMERICA INC               | EQUITY | 03836W103 | 7090  | 315,802   | SH | SOLE    |
| AQUA AMERICA INC               | EQUITY | 03836W103 | 2620  | 116,700   | SH | SOLE    |
| AQUANTIVE INC                  | EQUITY | 03839G105 | 1865  | 66,828    | SH | SOLE    |
| AQUANTIVE INC                  | EQUITY | 03839G105 | 564   | 20,200    | SH | SOLE    |
| AQUANTIVE INC                  | EQUITY | 03839G105 | 4     | 142       | SH | DEFINED |
| AQUILA INC                     | EQUITY | 03840P102 | 5041  | 1,205,990 | SH | SOLE    |
| AQUILA INC                     | EQUITY | 03840P102 | 4     | 933       | SH | DEFINED |
| ARACRUZ CELULOSE SA            | EQUITY | 038496204 | 2781  | 53,000    | SH | SOLE    |
| ARACRUZ CELULOSE SA            | EQUITY | 038496204 | 3     | 58        | SH | DEFINED |
| ARBITRON INC                   | EQUITY | 03875Q108 | 2564  | 54,605    | SH | SOLE    |
| ARBITRON INC                   | EQUITY | 03875Q108 | 4     | 86        | SH | DEFINED |
| ARBOR REALTY TRUST INC         | EQUITY | 038923108 | 321   | 10,534    | SH | SOLE    |
| ARBOR REALTY TRUST INC         | EQUITY | 038923108 | 362   | 11,900    | SH | SOLE    |
| ARCH CHEMICALS INC             | EQUITY | 03937R102 | 656   | 21,026    | SH | SOLE    |
| ARCH COAL INC                  | EQUITY | 039380100 | 10362 | 337,636   | SH | SOLE    |
| ARCHER-DANIELS-MIDLAND CO      | EQUITY | 039483102 | 12641 | 344,446   | SH | SOLE    |
| ARCHER-DANIELS-MIDLAND CO      | EQUITY | 039483102 | 1897  | 51,678    | SH | SOLE    |
| ARCHER-DANIELS-MIDLAND CO      | EQUITY | 039483102 | 27    | 727       | SH | DEFINED |
| ARCHSTONE-SMITH TRUST          | EQUITY | 039583109 | 9071  | 167,108   | SH | SOLE    |
| ARCHSTONE-SMITH TRUST          | EQUITY | 039583109 | 30    | 558       | SH | SOLE    |
| ARCTIC CAT INC                 | EQUITY | 039670104 | 208   | 10,676    | SH | SOLE    |
| ARDEN GROUP INC                | EQUITY | 039762109 | 155   | 1,158     | SH | SOLE    |
| ARENA PHARMACEUTICALS INC      | EQUITY | 040047102 | 578   | 53,257    | SH | SOLE    |
| ARENA RESOURCES INC            | EQUITY | 040049108 | 517   | 10,317    | SH | SOLE    |
| ARES CAPITAL CORP              | EQUITY | 04010L103 | 826   | 45,487    | SH | SOLE    |
| ARGON ST INC                   | EQUITY | 040149106 | 297   | 11,207    | SH | SOLE    |
| ARGONAUT GROUP INC             | EQUITY | 040157109 | 938   | 28,995    | SH | SOLE    |
| ARIAD PHARMACEUTICALS INC      | EQUITY | 04033A100 | 257   | 57,215    | SH | SOLE    |
| ARIBA INC                      | EQUITY | 04033V203 | 615   | 65,462    | SH | SOLE    |
| ARKANSAS BEST CORP             | EQUITY | 040790107 | 788   | 22,179    | SH | SOLE    |
| ARLINGTON TANKERS LTD          | EQUITY | G04899103 | 8     | 337       | SH | DEFINED |
| ARMOR HOLDINGS INC             | EQUITY | 042260109 | 70    | 1,041     | SH | SOLE    |
| ARRAY BIOPHARMA INC            | EQUITY | 04269X105 | 435   | 34,284    | SH | SOLE    |
| ARRIS GROUP INC                | EQUITY | 04269Q100 | 1321  | 93,850    | SH | SOLE    |
| ARRIS GROUP INC                | EQUITY | 04269Q100 | 1107  | 78,600    | SH | SOLE    |
| ARROW ELECTRONICS INC          | EQUITY | 042735100 | 11051 | 292,739   | SH | SOLE    |
| ARROW FINANCIAL CORP           | EQUITY | 042744102 | 209   | 9,337     | SH | SOLE    |
| ARROW INTERNATIONAL INC        | EQUITY | 042764100 | 642   | 19,973    | SH | SOLE    |
| ART TECHNOLOGY GROUP INC       | EQUITY | 04289L107 | 259   | 111,572   | SH | SOLE    |
| ART TECHNOLOGY GROUP INC       | EQUITY | 04289L107 | 4803  | 2,070,100 | SH | SOLE    |
| ARTHROCARE CORP                | EQUITY | 043136100 | 827   | 22,943    | SH | SOLE    |
| ARTHROCARE CORP                | EQUITY | 043136100 | 12264 | 340,300   | SH | SOLE    |
| ARTHUR J GALLAGHER & CO        | EQUITY | 363576109 | 39231 | 1,384,787 | SH | SOLE    |
| ARTHUR J GALLAGHER & CO        | EQUITY | 363576109 | 88    | 3,100     | SH | DEFINED |
| ARVINMERITOR INC               | EQUITY | 043353101 | 4184  | 229,254   | SH | SOLE    |
| ASBURY AUTOMOTIVE GROUP INC    | EQUITY | 043436104 | 307   | 10,864    | SH | SOLE    |
| ASHFORD HOSPITALITY TRUST INC  | EQUITY | 044103109 | 630   | 52,748    | SH | SOLE    |
| ASHLAND INC                    | EQUITY | 044209104 | 6073  | 92,578    | SH | SOLE    |
| ASHLAND INC                    | EQUITY | 044209104 | 10    | 146       | SH | SOLE    |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| ASML HOLDING NV                | EQUITY | N07059111 | 594    | 24,000    | SH | SOLE    |
| ASPECT MEDICAL SYSTEMS INC     | EQUITY | 045235108 | 223    | 14,311    | SH | SOLE    |
| ASPECT MEDICAL SYSTEMS INC     | EQUITY | 045235108 | 1669   | 107,046   | SH | SOLE    |
| ASPEN INSURANCE HOLDINGS LTD   | EQUITY | G05384105 | 553    | 21,100    | SH | SOLE    |
| ASPEN TECHNOLOGY INC           | EQUITY | 045327103 | 1001   | 77,012    | SH | SOLE    |
| ASPEN TECHNOLOGY INC           | EQUITY | 045327103 | 5716   | 439,700   | SH | SOLE    |
| ASPREVA PHARMACEUTICALS CORP   | EQUITY | 04538T109 | 620    | 28,769    | SH | SOLE    |
| ASSET ACCEPTANCE CAPITAL CORP  | EQUITY | 04543P100 | 215    | 13,929    | SH | SOLE    |
| ASSOCIATED BANC-CORP           | EQUITY | 045487105 | 11757  | 349,908   | SH | SOLE    |
| ASSURANT INC                   | EQUITY | 04621X108 | 228    | 4,249     | SH | SOLE    |
| ASTA FUNDING INC               | EQUITY | 046220109 | 445    | 10,317    | SH | SOLE    |
| ASTEC INDUSTRIES INC           | EQUITY | 046224101 | 601    | 14,928    | SH | SOLE    |
| ASTORIA FINANCIAL CORP         | EQUITY | 046265104 | 5414   | 203,601   | SH | SOLE    |
| ASV INC                        | EQUITY | 001963107 | 280    | 18,334    | SH | SOLE    |
| ASV INC                        | EQUITY | 001963107 | 31     | 2,000     | SH | DEFINED |
| ASYST TECHNOLOGIES INC         | EQUITY | 04648X107 | 299    | 42,522    | SH | SOLE    |
| AT&T INC                       | EQUITY | 00206R102 | 158191 | 4,012,052 | SH | SOLE    |
| AT&T INC                       | EQUITY | 00206R102 | 65307  | 1,656,281 | SH | SOLE    |
| AT&T INC                       | EQUITY | 00206R102 | 2030   | 51,477    | SH | DEFINED |
| ATHEROGENICS INC               | EQUITY | 047439104 | 97     | 34,613    | SH | SOLE    |
| ATHEROS COMMUNICATIONS INC     | EQUITY | 04743P108 | 1732   | 72,357    | SH | SOLE    |
| ATHEROS COMMUNICATIONS INC     | EQUITY | 04743P108 | 1675   | 70,000    | SH | SOLE    |
| ATLANTIC TELE-NETWORK INC      | EQUITY | 049079205 | 146    | 5,598     | SH | SOLE    |
| ATLAS AIR WORLDWIDE HOLDINGS I | EQUITY | 049164205 | 981    | 18,595    | SH | SOLE    |
| ATLAS AMERICA INC              | EQUITY | 049167109 | 861    | 15,238    | SH | SOLE    |
| ATLAS PIPELINE PARTNERS LP     | EQUITY | 049392103 | 8      | 167       | SH | DEFINED |
| ATMEL CORP                     | EQUITY | 049513104 | 5133   | 1,020,497 | SH | SOLE    |
| ATMI INC                       | EQUITY | 00207R101 | 937    | 30,646    | SH | SOLE    |
| ATMOS ENERGY CORP              | EQUITY | 049560105 | 1593   | 50,930    | SH | SOLE    |
| ATP OIL & GAS CORP             | EQUITY | 00208J108 | 666    | 17,704    | SH | SOLE    |
| ATWOOD OCEANICS INC            | EQUITY | 050095108 | 1391   | 23,698    | SH | SOLE    |
| AU OPTRONICS CORP              | EQUITY | 002255107 | 761    | 53,190    | SH | SOLE    |
| AUDIBLE INC                    | EQUITY | 05069A302 | 223    | 21,504    | SH | SOLE    |
| AUDIOVOX CORP                  | EQUITY | 050757103 | 214    | 14,525    | SH | SOLE    |
| AURORA OIL & GAS CORP          | EQUITY | 052036100 | 192    | 73,728    | SH | SOLE    |
| AUTHORIZE.NET HOLDINGS INC     | EQUITY | 532226107 | 459    | 26,099    | SH | SOLE    |
| AUTODESK INC                   | EQUITY | 052769106 | 4469   | 118,865   | SH | SOLE    |
| AUTODESK INC                   | EQUITY | 052769106 | 21424  | 569,792   | SH | SOLE    |
| AUTODESK INC                   | EQUITY | 052769106 | 11     | 280       | SH | DEFINED |
| AUTOLIV INC                    | EQUITY | 052800109 | 165    | 2,881     | SH | SOLE    |
| AUTOMATIC DATA PROCESSING INC  | EQUITY | 053015103 | 14998  | 309,886   | SH | SOLE    |
| AUTOMATIC DATA PROCESSING INC  | EQUITY | 053015103 | 694    | 14,346    | SH | SOLE    |
| AUTOMATIC DATA PROCESSING INC  | EQUITY | 053015103 | 40     | 835       | SH | DEFINED |
| AUTONATION INC                 | EQUITY | 05329W102 | 1522   | 71,666    | SH | SOLE    |
| AUTONATION INC                 | EQUITY | 05329W102 | 8      | 382       | SH | SOLE    |
| AUTOZONE INC                   | EQUITY | 053332102 | 14521  | 113,320   | SH | SOLE    |
| AUTOZONE INC                   | EQUITY | 053332102 | 17     | 130       | SH | SOLE    |
| AUTOZONE INC                   | EQUITY | 053332102 | 38     | 299       | SH | DEFINED |
| AUXILIUM PHARMACEUTICALS INC   | EQUITY | 05334D107 | 334    | 22,726    | SH | SOLE    |
| AVALON PHARMACEUTICALS INC     | EQUITY | 05346P106 | 1305   | 277,671   | SH | SOLE    |
| AVALONBAY COMMUNITIES INC      | EQUITY | 053484101 | 5176   | 39,812    | SH | SOLE    |
| AVALONBAY COMMUNITIES INC      | EQUITY | 053484101 | 26     | 200       | SH | SOLE    |
| AVANEX CORP                    | EQUITY | 05348W109 | 258    | 144,192   | SH | SOLE    |
| AVANIR PHARMACEUTICALS         | EQUITY | 05348P401 | 42     | 34,729    | SH | SOLE    |
| AVATAR HOLDINGS INC            | EQUITY | 053494100 | 363    | 5,088     | SH | SOLE    |
| AVAYA INC                      | EQUITY | 053499109 | 7578   | 641,657   | SH | SOLE    |
| AVAYA INC                      | EQUITY | 053499109 | 14     | 1,160     | SH | SOLE    |
| AVENTINE RENEWABLE ENERGY HOLD | EQUITY | 05356X403 | 484    | 26,546    | SH | SOLE    |
| AVENTINE RENEWABLE ENERGY HOLD | EQUITY | 05356X403 | 6924   | 380,000   | SH | SOLE    |
| AVERY DENNISON CORP            | EQUITY | 053611109 | 4339   | 67,521    | SH | SOLE    |
| AVERY DENNISON CORP            | EQUITY | 053611109 | 3205   | 49,879    | SH | SOLE    |

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|                                |              |           |        |              |         |
|--------------------------------|--------------|-----------|--------|--------------|---------|
| AVI BIOPHARMA INC              | EQUITY       | 002346104 | 118    | 44,088 SH    | SOLE    |
| AVI BIOPHARMA INC              | EQUITY       | 002346104 | 1      | 500 SH       | DEFINED |
| AVID TECHNOLOGY INC            | EQUITY       | 05367P100 | 1293   | 37,076 SH    | SOLE    |
| AVIS BUDGET GROUP INC          | EQUITY       | 053774105 | 6499   | 237,900 SH   | SOLE    |
| AVISTA CORP                    | EQUITY       | 05379B107 | 2071   | 85,477 SH    | SOLE    |
| AVIZA TECHNOLOGY INC           | EQUITY       | 05381A105 | 1248   | 173,100 SH   | SOLE    |
| AVNET INC                      | FIXED INCOME | 053807AL7 | 597    | 500,000 PRN  | SOLE    |
| AVNET INC                      | EQUITY       | 053807103 | 11054  | 305,876 SH   | SOLE    |
| AVNET INC                      | EQUITY       | 053807103 | 956    | 26,457 SH    | DEFINED |
| AVOCENT CORP                   | EQUITY       | 053893103 | 4428   | 164,192 SH   | SOLE    |
| AVOCENT CORP                   | EQUITY       | 053893103 | 11300  | 419,000 SH   | SOLE    |
| AVON PRODUCTS INC              | EQUITY       | 054303102 | 7536   | 202,259 SH   | SOLE    |
| AVON PRODUCTS INC              | EQUITY       | 054303102 | 3764   | 101,029 SH   | SOLE    |
| AVON PRODUCTS INC              | EQUITY       | 054303102 | 3      | 75 SH        | DEFINED |
| AVX CORP                       | EQUITY       | 002444107 | 1122   | 73,833 SH    | SOLE    |
| AXA SA                         | EQUITY       | 054536107 | 2      | 58 SH        | DEFINED |
| AXCELIS TECHNOLOGIES INC       | EQUITY       | 054540109 | 744    | 97,339 SH    | SOLE    |
| AXCELIS TECHNOLOGIES INC       | EQUITY       | 054540109 | 6662   | 872,000 SH   | SOLE    |
| BADGER METER INC               | EQUITY       | 056525108 | 324    | 12,190 SH    | SOLE    |
| BAKER HUGHES INC               | EQUITY       | 057224107 | 9460   | 143,046 SH   | SOLE    |
| BAKER HUGHES INC               | EQUITY       | 057224107 | 1095   | 16,552 SH    | SOLE    |
| BAKER HUGHES INC               | EQUITY       | 057224107 | 186    | 2,818 SH     | DEFINED |
| BALCHEM CORP                   | EQUITY       | 057665200 | 270    | 15,287 SH    | SOLE    |
| BALDOR ELECTRIC CO             | EQUITY       | 057741100 | 1463   | 38,759 SH    | SOLE    |
| BALDWIN & LYONS INC            | EQUITY       | 057755209 | 181    | 7,102 SH     | SOLE    |
| BALL CORP                      | EQUITY       | 058498106 | 2165   | 47,219 SH    | SOLE    |
| BALL CORP                      | EQUITY       | 058498106 | 12     | 266 SH       | SOLE    |
| BALL CORP                      | EQUITY       | 058498106 | 2      | 50 SH        | DEFINED |
| BALLY TECHNOLOGIES INC         | EQUITY       | 05874B107 | 1079   | 45,763 SH    | SOLE    |
| BALLY TECHNOLOGIES INC         | EQUITY       | 05874B107 | 523    | 22,200 SH    | SOLE    |
| BALLY TOTAL FITNESS HOLDING CO | EQUITY       | 05873K108 | 20     | 32,323 SH    | SOLE    |
| BANCFIRST CORP                 | EQUITY       | 05945F103 | 285    | 6,141 SH     | SOLE    |
| BANCO SANTANDER CHILE SA       | EQUITY       | 05965X109 | 6952   | 139,405 SH   | SOLE    |
| BANCOLOMBIA SA                 | EQUITY       | 05968L102 | 7964   | 287,600 SH   | SOLE    |
| BANCORP INC/DE                 | EQUITY       | 05969A105 | 242    | 9,291 SH     | SOLE    |
| BANCORPSOUTH INC               | EQUITY       | 059692103 | 67     | 2,755 SH     | SOLE    |
| BANCTRUST FINANCIAL GROUP INC  | EQUITY       | 05978R107 | 181    | 8,554 SH     | SOLE    |
| BANDAG INC                     | EQUITY       | 059815100 | 1868   | 36,856 SH    | SOLE    |
| BANK MUTUAL CORP               | EQUITY       | 063750103 | 958    | 84,287 SH    | SOLE    |
| BANK OF AMERICA CORP           | EQUITY       | 060505104 | 168810 | 3,308,697 SH | SOLE    |
| BANK OF AMERICA CORP           | EQUITY       | 060505104 | 73302  | 1,436,724 SH | SOLE    |
| BANK OF AMERICA CORP           | EQUITY       | 060505104 | 332    | 6,516 SH     | DEFINED |
| BANK OF GRANITE CORP           | EQUITY       | 062401104 | 253    | 14,112 SH    | SOLE    |
| BANK OF HAWAII CORP            | EQUITY       | 062540109 | 6268   | 118,190 SH   | SOLE    |
| BANK OF MONTREAL               | EQUITY       | 063671101 | 7209   | 119,198 SH   | OTHER   |
| BANK OF NEW YORK CO INC/THE    | EQUITY       | 064057102 | 32399  | 798,996 SH   | SOLE    |
| BANK OF NEW YORK CO INC/THE    | EQUITY       | 064057102 | 18931  | 466,850 SH   | SOLE    |
| BANK OF NEW YORK CO INC/THE    | EQUITY       | 064057102 | 109    | 2,677 SH     | DEFINED |
| BANK OF NOVA SCOTIA            | EQUITY       | 064149107 | 10538  | 228,403 SH   | OTHER   |
| BANK OF THE OZARKS INC         | EQUITY       | 063904106 | 298    | 10,386 SH    | SOLE    |
| BANKATLANTIC BANCORP INC       | EQUITY       | 065908501 | 454    | 41,439 SH    | SOLE    |
| BANKFINANCIAL CORP             | EQUITY       | 06643P104 | 349    | 21,476 SH    | SOLE    |
| BANKRATE INC                   | EQUITY       | 06646V108 | 316    | 8,971 SH     | SOLE    |
| BANKUNITED FINANCIAL CORP      | EQUITY       | 06652B103 | 704    | 33,172 SH    | SOLE    |
| BANNER CORP                    | EQUITY       | 06652V109 | 443    | 10,669 SH    | SOLE    |
| BARCLAYS BANK PLC              | COMODITY     | 06738C786 | 27     | 700 SH       | DEFINED |

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|                               |              |           |       |               |         |
|-------------------------------|--------------|-----------|-------|---------------|---------|
| BARCLAYS PLC                  | EQUITY       | 06738E204 | 6     | 100 SH        | DEFINED |
| BARE ESCENTUALS INC           | EQUITY       | 067511105 | 18    | 496 SH        | SOLE    |
| BARE ESCENTUALS INC           | EQUITY       | 067511105 | 369   | 10,300 SH     | SOLE    |
| BARNES & NOBLE INC            | EQUITY       | 067774109 | 4738  | 120,090 SH    | SOLE    |
| BARNES & NOBLE INC            | EQUITY       | 067774109 | 355   | 9,000 SH      | SOLE    |
| BARNES GROUP INC              | EQUITY       | 067806109 | 798   | 34,666 SH     | SOLE    |
| BARR PHARMACEUTICALS INC      | EQUITY       | 068306109 | 2262  | 48,797 SH     | SOLE    |
| BARR PHARMACEUTICALS INC      | EQUITY       | 068306109 | 9241  | 199,372 SH    | SOLE    |
| BARRETT BUSINESS SERVICES INC | EQUITY       | 068463108 | 141   | 6,114 SH      | SOLE    |
| BARRETT BUSINESS SERVICES INC | EQUITY       | 068463108 | 2941  | 127,600 SH    | SOLE    |
| BARRICK GOLD CORP             | EQUITY       | 067901108 | 528   | 18,496 SH     | OTHER   |
| BARRICK GOLD CORP             | EQUITY       | 067901108 | 2081  | 72,878 SH     | SOLE    |
| BARRICK GOLD CORP             | EQUITY       | 067901108 | 6     | 200 SH        | DEFINED |
| BASIC ENERGY SERVICES INC     | EQUITY       | 06985P100 | 289   | 12,424 SH     | SOLE    |
| BASIC ENERGY SERVICES INC     | EQUITY       | 06985P100 | 14    | 590 SH        | DEFINED |
| BASIN WATER INC               | EQUITY       | 07011T306 | 38    | 5,541 SH      | SOLE    |
| BAUSCH & LOMB INC             | EQUITY       | 071707103 | 1306  | 25,529 SH     | SOLE    |
| BAUSCH & LOMB INC             | EQUITY       | 071707103 | 7     | 138 SH        | SOLE    |
| BAXTER INTERNATIONAL INC      | EQUITY       | 071813109 | 22013 | 417,946 SH    | SOLE    |
| BAXTER INTERNATIONAL INC      | EQUITY       | 071813109 | 2165  | 41,100 SH     | SOLE    |
| BAXTER INTERNATIONAL INC      | EQUITY       | 071813109 | 19    | 360 SH        | DEFINED |
| BAYTEX ENERGY TRUST           | EQUITY       | 073176109 | 8     | 443 SH        | DEFINED |
| BB&T CORP                     | EQUITY       | 054937107 | 9750  | 237,699 SH    | SOLE    |
| BB&T CORP                     | EQUITY       | 054937107 | 57    | 1,382 SH      | SOLE    |
| BBVA BANCO FRANCES SA         | EQUITY       | 07329M100 | 705   | 56,500 SH     | SOLE    |
| BCE INC                       | EQUITY       | 05534B760 | 160   | 5,642 SH      | OTHER   |
| BCE INC                       | EQUITY       | 05534B760 | 28297 | 1,000,600 SH  | SOLE    |
| BE AEROSPACE INC              | EQUITY       | 073302101 | 2155  | 67,978 SH     | SOLE    |
| BE AEROSPACE INC              | EQUITY       | 073302101 | 1141  | 36,000 SH     | SOLE    |
| BEA SYSTEMS INC               | EQUITY       | 073325102 | 322   | 27,824 SH     | SOLE    |
| BEACON ROOFING SUPPLY INC     | EQUITY       | 073685109 | 622   | 38,424 SH     | SOLE    |
| BEAR STEARNS COS INC/THE      | EQUITY       | 073902108 | 8093  | 53,830 SH     | SOLE    |
| BEAR STEARNS COS INC/THE      | EQUITY       | 073902108 | 16886 | 112,310 SH    | SOLE    |
| BEARINGPOINT INC              | EQUITY       | 074002106 | 1251  | 163,334 SH    | SOLE    |
| BEAZER HOMES USA INC          | EQUITY       | 07556Q105 | 2705  | 93,171 SH     | SOLE    |
| BEBE STORES INC               | EQUITY       | 075571109 | 360   | 20,742 SH     | SOLE    |
| BECKMAN COULTER INC           | EQUITY       | 075811109 | 9355  | 146,427 SH    | SOLE    |
| BECTON DICKINSON & CO         | EQUITY       | 075887109 | 8076  | 105,027 SH    | SOLE    |
| BECTON DICKINSON & CO         | EQUITY       | 075887109 | 48    | 630 SH        | SOLE    |
| BED BATH & BEYOND INC         | EQUITY       | 075896100 | 7081  | 176,275 SH    | SOLE    |
| BED BATH & BEYOND INC         | EQUITY       | 075896100 | 29    | 722 SH        | SOLE    |
| BED BATH & BEYOND INC         | EQUITY       | 075896100 | 13    | 320 SH        | DEFINED |
| BEL FUSE INC                  | EQUITY       | 077347300 | 342   | 8,832 SH      | SOLE    |
| BELDEN CDT INC                | EQUITY       | 077454106 | 3458  | 64,533 SH     | SOLE    |
| BELDEN CDT INC                | EQUITY       | 077454106 | 41    | 772 SH        | DEFINED |
| BELO CORP                     | EQUITY       | 080555105 | 5349  | 286,521 SH    | SOLE    |
| BEMIS CO INC                  | EQUITY       | 081437105 | 1655  | 49,569 SH     | SOLE    |
| BEMIS CO INC                  | EQUITY       | 081437105 | 3298  | 98,761 SH     | SOLE    |
| BENCHMARK ELECTRONICS INC     | EQUITY       | 08160H101 | 1278  | 61,862 SH     | SOLE    |
| BENTLEY PHARMACEUTICALS INC   | EQUITY       | 082657107 | 139   | 16,929 SH     | SOLE    |
| BERKSHIRE HATHAWAY INC        | EQUITY       | 084670207 | 18    | 5 SH          | DEFINED |
| BERKSHIRE HILLS BANCORP INC   | EQUITY       | 084680107 | 254   | 7,557 SH      | SOLE    |
| BERRY PETROLEUM CO            | EQUITY       | 085789105 | 950   | 30,981 SH     | SOLE    |
| BEST BUY                      | FIXED INCOME | 086516AF8 | 1120  | 1,000,000 PRN | SOLE    |
| BEST BUY                      | FIXED INCOME | 086516AF8 | 3     | 3,000 PRN     | DEFINED |
| BEST BUY CO INC               | EQUITY       | 086516101 | 53786 | 1,103,943 SH  | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| BEST BUY CO INC                | EQUITY | 086516101 | 10939 | 224,518   | SH | SOLE    |
| BFC FINANCIAL CORP             | EQUITY | 055384200 | 63    | 14,272    | SH | SOLE    |
| BHP BILLITON LTD               | EQUITY | 088606108 | 1454  | 30,000    | SH | SOLE    |
| BIG 5 SPORTING GOODS CORP      | EQUITY | 08915P101 | 517   | 19,930    | SH | SOLE    |
| BIG LOTS INC                   | EQUITY | 089302103 | 5878  | 187,915   | SH | SOLE    |
| BIG LOTS INC                   | EQUITY | 089302103 | 9     | 280       | SH | SOLE    |
| BIG LOTS INC                   | EQUITY | 089302103 | 5     | 153       | SH | DEFINED |
| BILL BARRETT CORP              | EQUITY | 06846N104 | 810   | 24,986    | SH | SOLE    |
| BIOCRYST PHARMACEUTICALS INC   | EQUITY | 09058V103 | 169   | 20,160    | SH | SOLE    |
| BIOENVISION INC                | EQUITY | 09059N100 | 129   | 31,617    | SH | SOLE    |
| BIOGEN IDEC INC                | EQUITY | 09062X103 | 8949  | 201,638   | SH | SOLE    |
| BIOGEN IDEC INC                | EQUITY | 09062X103 | 40    | 896       | SH | SOLE    |
| BIOMARIN PHARMACEUTICALS INC   | EQUITY | 09061G101 | 1384  | 80,185    | SH | SOLE    |
| BIOMARIN PHARMACEUTICALS INC   | EQUITY | 09061G101 | 2613  | 151,400   | SH | SOLE    |
| BIOMED REALTY TRUST INC        | EQUITY | 09063H107 | 4730  | 179,835   | SH | SOLE    |
| BIOMET INC                     | EQUITY | 090613100 | 5490  | 129,209   | SH | SOLE    |
| BIOMET INC                     | EQUITY | 090613100 | 27    | 626       | SH | SOLE    |
| BIOMET INC                     | EQUITY | 090613100 | 8     | 200       | SH | DEFINED |
| BIO-RAD LABORATORIES INC       | EQUITY | 090572207 | 1141  | 16,343    | SH | SOLE    |
| BIO-REFERENCE LABS INC         | EQUITY | 09057G602 | 232   | 9,137     | SH | SOLE    |
| BIOSITE INC                    | EQUITY | 090945106 | 1199  | 14,273    | SH | SOLE    |
| BIOVAIL CORP                   | EQUITY | 09067J109 | 5399  | 246,511   | SH | OTHER   |
| BIRCH MOUNTAIN RESOURCES LTD   | EQUITY | 09066X109 | 3     | 1,000     | SH | DEFINED |
| BISYS GROUP INC/THE            | EQUITY | 055472104 | 4465  | 389,618   | SH | SOLE    |
| BJ SERVICES CO                 | EQUITY | 055482103 | 3753  | 134,519   | SH | SOLE    |
| BJ SERVICES CO                 | EQUITY | 055482103 | 1996  | 71,548    | SH | SOLE    |
| BJ'S RESTAURANTS INC           | EQUITY | 09180C106 | 292   | 13,800    | SH | SOLE    |
| BJ'S WHOLESALE CLUB INC        | EQUITY | 05548J106 | 5154  | 152,336   | SH | SOLE    |
| BLACK & DECKER CORP            | EQUITY | 091797100 | 2472  | 30,281    | SH | SOLE    |
| BLACK & DECKER CORP            | EQUITY | 091797100 | 14    | 174       | SH | SOLE    |
| BLACK BOX CORP                 | EQUITY | 091826107 | 560   | 15,338    | SH | SOLE    |
| BLACK HILLS CORP               | EQUITY | 092113109 | 3960  | 107,684   | SH | SOLE    |
| BLACKBAUD INC                  | EQUITY | 09227Q100 | 936   | 38,326    | SH | SOLE    |
| BLACKBOARD INC                 | EQUITY | 091935502 | 818   | 24,337    | SH | SOLE    |
| BLACKROCK CORE BOND TRUST      | EQUITY | 09249E101 | 3     | 195       | SH | DEFINED |
| BLACKROCK CORPORATE HIGH YIELD | EQUITY | 09255N102 | 12    | 845       | SH | DEFINED |
| BLACKROCK GLOBAL ENERGY AND RE | EQUITY | 09250U101 | 14    | 519       | SH | DEFINED |
| BLACKROCK HIGH INCOME SHARES   | EQUITY | 09250E107 | 31    | 12,000    | SH | DEFINED |
| BLACKROCK HIGH YIELD TRUST     | EQUITY | 09248N102 | 40    | 5,000     | SH | DEFINED |
| BLACKROCK INCOME OPPORTUNITY T | EQUITY | 092475102 | 781   | 73,617    | SH | DEFINED |
| BLACKROCK INCOME TRUST INC     | EQUITY | 09247F100 | 44    | 7,000     | SH | DEFINED |
| BLACKROCK MUNICIPAL INCOME TRU | EQUITY | 09249N101 | 64    | 3,750     | SH | DEFINED |
| BLACKROCK STRATEGIC MUNICIPAL  | EQUITY | 09248T109 | 493   | 26,760    | SH | DEFINED |
| BLOCKBUSTER INC                | EQUITY | 093679108 | 1077  | 167,230   | SH | SOLE    |
| BLOUNT INTERNATIONAL INC       | EQUITY | 095180105 | 415   | 33,309    | SH | SOLE    |
| BLUE CHIP VALUE FUND INC       | EQUITY | 095333100 | 221   | 36,459    | SH | DEFINED |
| BLUE COAT SYSTEMS INC          | EQUITY | 09534T508 | 597   | 16,255    | SH | SOLE    |
| BLUE COAT SYSTEMS INC          | EQUITY | 09534T508 | 2204  | 60,000    | SH | SOLE    |
| BLUE NILE INC                  | EQUITY | 09578R103 | 473   | 11,631    | SH | SOLE    |
| BLUEGREEN CORP                 | EQUITY | 096231105 | 207   | 18,345    | SH | SOLE    |
| BLUELINX HOLDINGS INC          | EQUITY | 09624H109 | 116   | 11,007    | SH | SOLE    |
| BLYTH INC                      | EQUITY | 09643P108 | 1726  | 81,757    | SH | SOLE    |
| BMC SOFTWARE INC               | EQUITY | 055921100 | 3125  | 101,505   | SH | SOLE    |
| BMC SOFTWARE INC               | EQUITY | 055921100 | 16    | 524       | SH | SOLE    |
| BMC SOFTWARE INC               | EQUITY | 055921100 | 3     | 102       | SH | DEFINED |
| BOARDWALK PIPELINE PARTNERS LP | EQUITY | 096627104 | 1452  | 39,400    | SH | SOLE    |
| BOB EVANS FARMS INC            | EQUITY | 096761101 | 4270  | 115,572   | SH | SOLE    |
| BOEING CO                      | EQUITY | 097023105 | 98304 | 1,105,556 | SH | SOLE    |
| BOEING CO                      | EQUITY | 097023105 | 16128 | 181,394   | SH | SOLE    |
| BOEING CO                      | EQUITY | 097023105 | 452   | 5,080     | SH | DEFINED |
| BOIS D'ARC ENERGY INC          | EQUITY | 09738U103 | 195   | 14,757    | SH | SOLE    |
| BOK FINANCIAL CORP             | EQUITY | 05561Q201 | 193   | 3,888     | SH | SOLE    |

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|                                |        |           |       |              |         |
|--------------------------------|--------|-----------|-------|--------------|---------|
| BON-TON STORES INC/THE         | EQUITY | 09776J101 | 328   | 5,840 SH     | SOLE    |
| BOOKHAM INC                    | EQUITY | 09856E105 | 139   | 61,066 SH    | SOLE    |
| BOOKS-A-MILLION INC            | EQUITY | 098570104 | 177   | 12,435 SH    | SOLE    |
| BORDERS GROUP INC              | EQUITY | 099709107 | 3915  | 191,747 SH   | SOLE    |
| BORGWARNER INC                 | EQUITY | 099724106 | 10639 | 141,057 SH   | SOLE    |
| BORLAND SOFTWARE CORP          | EQUITY | 099849101 | 337   | 63,856 SH    | SOLE    |
| BOSTON BEER CO INC             | EQUITY | 100557107 | 275   | 8,242 SH     | SOLE    |
| BOSTON PRIVATE FINANCIAL HOLDI | EQUITY | 101119105 | 864   | 30,947 SH    | SOLE    |
|                                |        |           |       |              |         |
| BOSTON PROPERTIES INC          | EQUITY | 101121101 | 10013 | 85,293 SH    | SOLE    |
| BOSTON PROPERTIES INC          | EQUITY | 101121101 | 37    | 312 SH       | SOLE    |
| BOSTON SCIENTIFIC CORP         | EQUITY | 101137107 | 7454  | 512,653 SH   | SOLE    |
| BOSTON SCIENTIFIC CORP         | EQUITY | 101137107 | 44    | 3,010 SH     | SOLE    |
| BOSTON SCIENTIFIC CORP         | EQUITY | 101137107 | 17    | 1,172 SH     | DEFINED |
| BOTTOMLINE TECHNOLOGIES INC    | EQUITY | 101388106 | 196   | 18,012 SH    | SOLE    |
| BOULDER GROWTH & INCOME FUND I | EQUITY | 101507101 | 101   | 8,400 SH     | SOLE    |
| BOWATER INC                    | EQUITY | 102183100 | 4316  | 181,188 SH   | SOLE    |
| BOWNE & CO INC                 | EQUITY | 103043105 | 450   | 28,609 SH    | SOLE    |
| BOYD GAMING CORP               | EQUITY | 103304101 | 4827  | 101,319 SH   | SOLE    |
| BP PLC                         | EQUITY | 055622104 | 85    | 1,313 SH     | DEFINED |
| BP PRUDHOE BAY ROYALTY TRUST   | EQUITY | 055630107 | 21    | 321 SH       | DEFINED |
| BRADLEY PHARMACEUTICALS INC    | EQUITY | 104576103 | 508   | 26,467 SH    | SOLE    |
| BRADY CORP                     | EQUITY | 104674106 | 1232  | 39,496 SH    | SOLE    |
| BRANDYWINE REALTY TRUST        | EQUITY | 105368203 | 105   | 3,157 SH     | SOLE    |
| BRE PROPERTIES INC             | EQUITY | 05564E106 | 6043  | 95,692 SH    | SOLE    |
| BRIGGS & STRATTON CORP         | EQUITY | 109043109 | 1385  | 44,888 SH    | SOLE    |
| BRIGHAM EXPLORATION CO         | EQUITY | 109178103 | 248   | 39,893 SH    | SOLE    |
| BRIGHT HORIZONS FAMILY SOLUTIO | EQUITY | 109195107 | 864   | 22,887 SH    | SOLE    |
| BRIGHTPOINT INC                | EQUITY | 109473405 | 505   | 44,132 SH    | SOLE    |
| BRINKER INTERNATIONAL INC      | EQUITY | 109641100 | 9488  | 290,168 SH   | SOLE    |
| BRINK'S CO/THE                 | EQUITY | 109696104 | 7161  | 112,861 SH   | SOLE    |
| BRISTOL WEST HOLDINGS INC      | EQUITY | 11037M105 | 298   | 13,420 SH    | SOLE    |
| BRISTOL-MYERS SQUIBB CO        | EQUITY | 110122108 | 40009 | 1,441,247 SH | SOLE    |
| BRISTOL-MYERS SQUIBB CO        | EQUITY | 110122108 | 12278 | 442,294 SH   | SOLE    |
| BRISTOL-MYERS SQUIBB CO        | EQUITY | 110122108 | 14    | 495 SH       | DEFINED |
| BRISTOW GROUP INC              | EQUITY | 110394103 | 882   | 24,202 SH    | SOLE    |
| BROADCOM CORP                  | EQUITY | 111320107 | 7318  | 228,181 SH   | SOLE    |
| BROADCOM CORP                  | EQUITY | 111320107 | 38    | 1,198 SH     | SOLE    |
| BROADCOM CORP                  | EQUITY | 111320107 | 1     | 43 SH        | DEFINED |
| BROCADE COMMUNICATIONS SYSTEMS | EQUITY | 111621108 | 3296  | 346,193 SH   | SOLE    |
| BRONCO DRILLING CO INC         | EQUITY | 112211107 | 198   | 11,929 SH    | SOLE    |
| BROOKDALE SENIOR LIVING INC    | EQUITY | 112463104 | 4984  | 111,600 SH   | SOLE    |
| BROOKFIELD ASSET MANAGEMENT IN | EQUITY | 112585104 | 392   | 7,487 SH     | OTHER   |
| BROOKFIELD HOMES CORP          | EQUITY | 112723101 | 347   | 10,817 SH    | SOLE    |
| BROOKFIELD PROPERTIES CORP     | EQUITY | 112900105 | 61    | 1,502 SH     | OTHER   |
| BROOKLINE BANCORP INC          | EQUITY | 11373M107 | 685   | 54,057 SH    | SOLE    |
| BROOKS AUTOMATION INC          | EQUITY | 114340102 | 1123  | 65,509 SH    | SOLE    |
| BROWN & BROWN INC              | EQUITY | 115236101 | 7388  | 273,121 SH   | SOLE    |
| BROWN SHOE CO INC              | EQUITY | 115736100 | 2099  | 49,980 SH    | SOLE    |
| BROWN-FORMAN CORP              | EQUITY | 115637209 | 2347  | 35,800 SH    | SOLE    |
| BROWN-FORMAN CORP              | EQUITY | 115637209 | 13    | 202 SH       | SOLE    |
| BRUKER BIOSCIENCES CORP        | EQUITY | 116794108 | 392   | 37,231 SH    | SOLE    |
| BRUNSWICK CORP/DE              | EQUITY | 117043109 | 4480  | 140,654 SH   | SOLE    |
| BRUNSWICK CORP/DE              | EQUITY | 117043109 | 7     | 234 SH       | SOLE    |
| BRUSH ENGINEERED MATERIALS INC | EQUITY | 117421107 | 826   | 17,037 SH    | SOLE    |
| BRUSH ENGINEERED MATERIALS INC | EQUITY | 117421107 | 945   | 19,503 SH    | DEFINED |
| BRYN MAWR BANK CORP            | EQUITY | 117665109 | 7     | 300 SH       | DEFINED |

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|                                |              |           |       |             |         |
|--------------------------------|--------------|-----------|-------|-------------|---------|
| BUCKEYE PARTNERS LP            | EQUITY       | 118230101 | 208   | 4,187 SH    | DEFINED |
| BUCKEYE TECHNOLOGIES INC       | EQUITY       | 118255108 | 672   | 51,757 SH   | SOLE    |
| BUCKLE INC/THE                 | EQUITY       | 118440106 | 454   | 12,724 SH   | SOLE    |
| BUCYRUS INTERNATIONAL INC      | EQUITY       | 118759109 | 1426  | 27,693 SH   | SOLE    |
| BUFFALO WILD WINGS INC         | EQUITY       | 119848109 | 411   | 6,450 SH    | SOLE    |
| BUILD-A-BEAR WORKSHOP INC      | EQUITY       | 120076104 | 355   | 12,921 SH   | SOLE    |
| BUILDERS FIRSTSOURCE INC       | EQUITY       | 12008R107 | 212   | 13,218 SH   | SOLE    |
| BUILDING MATERIALS HOLDING COR | EQUITY       | 120113105 | 460   | 25,409 SH   | SOLE    |
| BURGER KING HOLDINGS INC       | EQUITY       | 121208201 | 13    | 584 SH      | SOLE    |
| BURLINGTON NORTHERN SANTA FE C | EQUITY       | 12189T104 | 22371 | 278,147 SH  | SOLE    |
| BURLINGTON NORTHERN SANTA FE C | EQUITY       | 12189T104 | 74    | 918 SH      | SOLE    |
| CA INC                         | EQUITY       | 12673P105 | 5024  | 193,892 SH  | SOLE    |
| CA INC                         | EQUITY       | 12673P105 | 27    | 1,048 SH    | SOLE    |
| CA INC                         | FIXED INCOME | 204912AQ2 | 1     | 1,000 PRN   | DEFINED |
| CA INC                         | EQUITY       | 12673P105 | 2     | 67 SH       | DEFINED |
| CABELA'S INC                   | EQUITY       | 126804301 | 697   | 28,097 SH   | SOLE    |
| CABLEVISION SYSTEMS CORP       | EQUITY       | 12686C109 | 191   | 6,281 SH    | SOLE    |
| CABOT CORP                     | EQUITY       | 127055101 | 7308  | 153,105 SH  | SOLE    |
| CABOT MICROELECTRONICS CORP    | EQUITY       | 12709P103 | 712   | 21,246 SH   | SOLE    |
| CABOT OIL & GAS CORP           | EQUITY       | 127097103 | 121   | 1,797 SH    | SOLE    |
| CACHE INC                      | EQUITY       | 127150308 | 191   | 10,739 SH   | SOLE    |
| CACI INTERNATIONAL INC         | EQUITY       | 127190304 | 1257  | 26,817 SH   | SOLE    |
| CADENCE DESIGN SYSTEMS INC     | EQUITY       | 127387108 | 15004 | 712,431 SH  | SOLE    |
| CADENCE DESIGN SYSTEMS INC     | EQUITY       | 127387108 | 10    | 478 SH      | DEFINED |
| CADENCE FINANCIAL CORP         | EQUITY       | 12738A101 | 182   | 9,084 SH    | SOLE    |
| CADENCE PHARMACEUTICALS INC    | EQUITY       | 12738T100 | 89    | 6,046 SH    | SOLE    |
| CAE INC                        | EQUITY       | 124765108 | 68    | 5,996 SH    | OTHER   |
| CAL DIVE INTERNATIONAL INC     | EQUITY       | 12802T101 | 238   | 19,459 SH   | SOLE    |
| CALAMOS ASSET MANAGEMENT INC   | EQUITY       | 12811R104 | 454   | 20,333 SH   | SOLE    |
| CALAMOS CONVERTIBLE AND HIGH I | EQUITY       | 12811P108 | 130   | 7,674 SH    | DEFINED |
| CALAMOS STRATEGIC TOTAL RETURN | EQUITY       | 128125101 | 15    | 1,000 SH    | DEFINED |
| CALAMP CORP                    | EQUITY       | 128126109 | 176   | 20,405 SH   | SOLE    |
| CALGON CARBON CORP             | EQUITY       | 129603106 | 290   | 34,856 SH   | SOLE    |
| CALIFORNIA COASTAL COMMUNITIES | EQUITY       | 129915203 | 193   | 9,526 SH    | SOLE    |
| CALIFORNIA PIZZA KITCHEN INC   | EQUITY       | 13054D109 | 572   | 17,385 SH   | SOLE    |
| CALIFORNIA WATER SERVICE GROUP | EQUITY       | 130788102 | 643   | 16,782 SH   | SOLE    |
| CALLAWAY GOLF CO               | EQUITY       | 131193104 | 3348  | 212,429 SH  | SOLE    |
| CALLON PETROLEUM CO            | EQUITY       | 13123X102 | 242   | 17,829 SH   | SOLE    |
| CAMBREX CORP                   | EQUITY       | 132011107 | 611   | 24,823 SH   | SOLE    |
| CAMDEN NATIONAL CORP           | EQUITY       | 133034108 | 252   | 5,806 SH    | SOLE    |
| CAMDEN PROPERTY TRUST          | EQUITY       | 133131102 | 138   | 1,957 SH    | SOLE    |
| CAMECO CORP                    | EQUITY       | 13321L108 | 302   | 7,358 SH    | OTHER   |
| CAMECO CORP                    | EQUITY       | 13321L108 | 21    | 522 SH      | DEFINED |
| CAMERON INTERNATIONAL CORP     | EQUITY       | 13342B105 | 16585 | 264,130 SH  | SOLE    |
| CAMERON INTERNATIONAL CORP     | EQUITY       | 13342B105 | 3705  | 59,000 SH   | SOLE    |
| CAMERON INTL CORP              | FIXED INCOME | 216640AE2 | 648   | 350,000 PRN | SOLE    |
| CAMPBELL SOUP CO               | EQUITY       | 134429109 | 9585  | 246,085 SH  | SOLE    |
| CAMPBELL SOUP CO               | EQUITY       | 134429109 | 1759  | 45,158 SH   | SOLE    |
| CANADIAN IMPERIAL BANK OF COMM | EQUITY       | 136069101 | 643   | 7,400 SH    | OTHER   |
| CANADIAN NATIONAL RAILWAY CO   | EQUITY       | 136375102 | 487   | 11,037 SH   | OTHER   |
| CANADIAN NATURAL RESOURCES LTD | EQUITY       | 136385101 | 10528 | 190,397 SH  | OTHER   |
| CANADIAN PACIFIC RAILWAY LTD   | EQUITY       | 13645T100 | 176   | 3,127 SH    | OTHER   |
| CANDELA CORP                   | EQUITY       | 136907102 | 238   | 20,865 SH   | SOLE    |
| CANETIC RESOURCES TRUST        | EQUITY       | 137513107 | 52    | 3,999 SH    | OTHER   |
| CANETIC RESOURCES TRUST        | EQUITY       | 137513107 | 8     | 591 SH      | DEFINED |
| CAPELLA EDUCATION CO           | EQUITY       | 139594105 | 113   | 3,376 SH    | SOLE    |

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|                                |        |           |       |            |         |
|--------------------------------|--------|-----------|-------|------------|---------|
| CAPITAL CITY BANK GROUP INC    | EQUITY | 139674105 | 381   | 11,453 SH  | SOLE    |
| CAPITAL CORP OF THE WEST       | EQUITY | 140065202 | 221   | 8,320 SH   | SOLE    |
| CAPITAL LEASE FUNDING INC      | EQUITY | 140288101 | 1209  | 112,844 SH | SOLE    |
| CAPITAL ONE FINANCIAL CORP     | EQUITY | 14040H105 | 13469 | 178,488 SH | SOLE    |
| CAPITAL ONE FINANCIAL CORP     | EQUITY | 14040H105 | 80    | 1,064 SH   | SOLE    |
| CAPITAL ONE FINANCIAL CORP     | EQUITY | 14040H105 | 3     | 46 SH      | DEFINED |
| CAPITAL SENIOR LIVING CORP     | EQUITY | 140475104 | 222   | 19,105 SH  | SOLE    |
| CAPITAL SOUTHWEST CORP         | EQUITY | 140501107 | 370   | 2,405 SH   | SOLE    |
| CAPITAL TRUST INC/NY           | EQUITY | 14052H506 | 1782  | 39,112 SH  | SOLE    |
| CAPITALSOURCE INC              | EQUITY | 14055X102 | 68    | 2,722 SH   | SOLE    |
| CAPITALSOURCE INC              | EQUITY | 14055X102 | 339   | 13,476 SH  | DEFINED |
| CAPITOL BANCORP LTD            | EQUITY | 14056D105 | 465   | 12,618 SH  | SOLE    |
| CAPITOL BANCORP LTD            | EQUITY | 14056D105 | 41    | 1,125 SH   | DEFINED |
| CAPITOL FEDERAL FINANCIAL      | EQUITY | 14057C106 | 2730  | 72,204 SH  | SOLE    |
| CAPSTONE TURBINE CORP          | EQUITY | 14067D102 | 135   | 126,969 SH | SOLE    |
| CAPTARIS INC                   | EQUITY | 14071N104 | 1003  | 173,188 SH | SOLE    |
| CARACO PHARMACEUTICAL LABORATO | EQUITY | 14075T107 | 143   | 11,739 SH  | SOLE    |
| CARAUSTAR INDUSTRIES INC       | EQUITY | 140909102 | 160   | 25,521 SH  | SOLE    |
| CARBO CERAMICS INC             | EQUITY | 140781105 | 819   | 17,597 SH  | SOLE    |
| CARDINAL FINANCIAL CORP        | EQUITY | 14149F109 | 213   | 21,389 SH  | SOLE    |
| CARDINAL HEALTH INC            | EQUITY | 14149Y108 | 12671 | 173,693 SH | SOLE    |
| CARDINAL HEALTH INC            | EQUITY | 14149X108 | 4161  | 57,034 SH  | SOLE    |
| CAREER EDUCATION CORP          | EQUITY | 141665109 | 6868  | 225,178 SH | SOLE    |
| CAREER EDUCATION CORP          | EQUITY | 141665109 | 145   | 4,747 SH   | DEFINED |
| CARLISLE COS INC               | EQUITY | 142339100 | 6062  | 141,196 SH | SOLE    |
| CARLISLE COS INC               | EQUITY | 142339100 | 17    | 400 SH     | DEFINED |
| CARMAX INC                     | EQUITY | 143130102 | 12508 | 509,712 SH | SOLE    |
| CARMIKE CINEMAS INC            | EQUITY | 143436400 | 251   | 10,805 SH  | SOLE    |
| CARNIVAL CORP                  | EQUITY | 143658300 | 11278 | 240,674 SH | SOLE    |
| CARNIVAL CORP                  | EQUITY | 143658300 | 3152  | 67,254 SH  | SOLE    |
| CARNIVAL CORP                  | EQUITY | 143658300 | 14    | 305 SH     | DEFINED |
| CARPENTER TECHNOLOGY CORP      | EQUITY | 144285103 | 74    | 611 SH     | SOLE    |
| CARREKER CORP                  | EQUITY | 144433109 | 18    | 2,300 SH   | SOLE    |
| CARRIER ACCESS CORP            | EQUITY | 144460102 | 97    | 19,035 SH  | SOLE    |
| CARRIZO OIL & GAS INC          | EQUITY | 144577103 | 1426  | 40,777 SH  | SOLE    |
| CARROLS RESTAURANT GROUP INC   | EQUITY | 14574X104 | 127   | 8,767 SH   | SOLE    |
| CARTER'S INC                   | EQUITY | 146229109 | 2871  | 113,283 SH | SOLE    |
| CASCADE BANCORP                | EQUITY | 147154108 | 783   | 30,194 SH  | SOLE    |
| CASCADE CORP                   | EQUITY | 147195101 | 659   | 11,007 SH  | SOLE    |
| CASCADE NATURAL GAS CORP       | EQUITY | 147339105 | 266   | 10,078 SH  | SOLE    |
| CASELLA WASTE SYSTEMS INC      | EQUITY | 147448104 | 188   | 19,278 SH  | SOLE    |
| CASEY'S GENERAL STORES INC     | EQUITY | 147528103 | 1106  | 44,204 SH  | SOLE    |
| CASH AMERICA INTERNATIONAL INC | EQUITY | 14754D100 | 1361  | 33,183 SH  | SOLE    |
| CASS INFORMATION SYSTEMS INC   | EQUITY | 14808P109 | 172   | 5,098 SH   | SOLE    |
| CASUAL MALE RETAIL GROUP INC   | EQUITY | 148711104 | 388   | 32,810 SH  | SOLE    |
| CATALINA MARKETING CORP        | EQUITY | 148867104 | 3973  | 125,820 SH | SOLE    |
| CATERPILLAR INC                | EQUITY | 149123101 | 38143 | 569,049 SH | SOLE    |
| CATERPILLAR INC                | EQUITY | 149123101 | 6892  | 102,820 SH | SOLE    |
| CATERPILLAR INC                | EQUITY | 149123101 | 207   | 3,093 SH   | DEFINED |
| CATHAY GENERAL BANCORP         | EQUITY | 149150104 | 5671  | 166,902 SH | SOLE    |
| CATO CORP/THE                  | EQUITY | 149205106 | 627   | 26,815 SH  | SOLE    |
| CAVCO INDUSTRIES INC           | EQUITY | 149568107 | 195   | 5,578 SH   | SOLE    |
| CB RICHARD ELLIS GROUP INC     | EQUITY | 12497T101 | 2934  | 85,838 SH  | SOLE    |
| CB RICHARD ELLIS GROUP INC     | EQUITY | 12497T101 | 16    | 472 SH     | SOLE    |
| CB RICHARD ELLIS GROUP INC     | EQUITY | 12497T101 | 3698  | 108,200 SH | SOLE    |
| CBeyond INC                    | EQUITY | 149847105 | 424   | 14,450 SH  | SOLE    |
| CBIZ INC                       | EQUITY | 124805102 | 341   | 48,062 SH  | SOLE    |
| CBL & ASSOCIATES PROPERTIES IN | EQUITY | 124830100 | 100   | 2,234 SH   | SOLE    |



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|                                |              |           |       |              |         |
|--------------------------------|--------------|-----------|-------|--------------|---------|
| CBOT HOLDINGS INC              | EQUITY       | 14984K106 | 285   | 1,572 SH     | SOLE    |
| CBRE REALTY FINANCE INC        | EQUITY       | 12498B307 | 116   | 8,738 SH     | SOLE    |
| CBRL GROUP INC                 | EQUITY       | 12489V106 | 3802  | 82,117 SH    | SOLE    |
| CBRL GROUP INC                 | EQUITY       | 12489V106 | 23    | 507 SH       | DEFINED |
| CBS CORP                       | EQUITY       | 124857202 | 37051 | 1,211,204 SH | SOLE    |
| CBS CORP                       | EQUITY       | 124857202 | 58    | 1,882 SH     | SOLE    |
| CBS CORP                       | EQUITY       | 124857202 | 2     | 80 SH        | DEFINED |
| C-COR INC                      | EQUITY       | 125010108 | 1431  | 103,226 SH   | SOLE    |
| C-COR INC                      | EQUITY       | 125010108 | 542   | 39,100 SH    | SOLE    |
| CDI CORP                       | EQUITY       | 125071100 | 328   | 11,332 SH    | SOLE    |
| CDW CORP                       | EQUITY       | 12512N105 | 9697  | 157,851 SH   | SOLE    |
| CEC ENTERTAINMENT INC          | EQUITY       | 125137109 | 2244  | 54,020 SH    | SOLE    |
| CEC ENTERTAINMENT INC          | EQUITY       | 125137109 | 503   | 12,100 SH    | SOLE    |
| CELADON GROUP INC              | EQUITY       | 150838100 | 336   | 20,140 SH    | SOLE    |
| CELANESE CORP                  | EQUITY       | 150870103 | 67    | 2,172 SH     | SOLE    |
| CELANESE CORP                  | EQUITY       | 150870103 | 543   | 17,600 SH    | SOLE    |
| CELESTICA INC                  | EQUITY       | 15101Q108 | 18    | 2,944 SH     | OTHER   |
| CELGENE CORP                   | EQUITY       | 151020104 | 10078 | 192,116 SH   | SOLE    |
| CELGENE CORP                   | EQUITY       | 151020104 | 3676  | 70,080 SH    | SOLE    |
| CELGENE CORP                   | EQUITY       | 151020104 | 4     | 80 SH        | DEFINED |
| CELL GENESYS INC               | EQUITY       | 150921104 | 229   | 54,539 SH    | SOLE    |
| CEMEX SAB DE CV                | EQUITY       | 151290889 | 38    | 1,173 SH     | DEFINED |
| CENTENE CORP                   | EQUITY       | 15135B101 | 794   | 37,817 SH    | SOLE    |
| CENTENE CORP                   | EQUITY       | 15135B101 | 10    | 476 SH       | DEFINED |
| CENTENNIAL BANK HOLDINGS INC   | EQUITY       | 151345303 | 408   | 47,176 SH    | SOLE    |
| CENTENNIAL COMMUNICATIONS CORP | EQUITY       | 15133V208 | 165   | 20,026 SH    | SOLE    |
| CENTER FINANCIAL CORP          | EQUITY       | 15146E102 | 211   | 10,688 SH    | SOLE    |
| CENTER FINANCIAL CORP          | EQUITY       | 15146E102 | 7491  | 378,900 SH   | SOLE    |
| CENTERPOINT ENERGY INC         | FIXED INCOME | 15189TAM9 | 796   | 500,000 PRN  | SOLE    |
| CENTERPOINT ENERGY INC         | EQUITY       | 15189T107 | 2718  | 151,516 SH   | SOLE    |
| CENTERPOINT ENERGY INC         | EQUITY       | 15189T107 | 16    | 890 SH       | SOLE    |
| CENTERSTATE BANKS OF FLORIDA I | EQUITY       | 15201P109 | 140   | 7,912 SH     | SOLE    |
| CENTEX CORP                    | EQUITY       | 152312104 | 2402  | 57,482 SH    | SOLE    |
| CENTEX CORP                    | EQUITY       | 152312104 | 13    | 304 SH       | SOLE    |
| CENTRAL EUROPEAN DISTRIBUTION  | EQUITY       | 153435102 | 912   | 31,330 SH    | SOLE    |
| CENTRAL GARDEN AND PET CO      | EQUITY       | 153527205 | 834   | 56,720 SH    | SOLE    |
| CENTRAL PACIFIC FINANCIAL CORP | EQUITY       | 154760102 | 1084  | 29,649 SH    | SOLE    |
| CENTRAL PARKING CORP           | EQUITY       | 154785109 | 195   | 8,779 SH     | SOLE    |
| CENTRAL VERMONT PUBLIC SERVICE | EQUITY       | 155771108 | 366   | 12,699 SH    | SOLE    |
| CENTURY ALUMINUM CO            | EQUITY       | 156431108 | 951   | 20,293 SH    | SOLE    |
| CENTURY CASINOS INC            | EQUITY       | 156492100 | 147   | 17,832 SH    | SOLE    |
| CENTURYTEL INC                 | EQUITY       | 156700106 | 2760  | 61,065 SH    | SOLE    |
| CENTURYTEL INC                 | EQUITY       | 156700106 | 13    | 294 SH       | SOLE    |
| CENVEO INC                     | EQUITY       | 15670S105 | 1135  | 46,720 SH    | SOLE    |
| CEPHALON INC                   | EQUITY       | 156708109 | 11090 | 155,733 SH   | SOLE    |
| CEPHALON INC                   | EQUITY       | 156708109 | 14    | 196 SH       | DEFINED |
| CEPHEID INC                    | EQUITY       | 15670R107 | 569   | 47,890 SH    | SOLE    |
| CERADYNE INC                   | EQUITY       | 156710105 | 1289  | 23,544 SH    | SOLE    |
| CERADYNE INC                   | EQUITY       | 156710105 | 16953 | 309,700 SH   | SOLE    |
| CERAGON NETWORKS LTD           | EQUITY       | M22013102 | 3621  | 637,500 SH   | SOLE    |
| CERIDIAN CORP                  | EQUITY       | 156779100 | 11517 | 330,580 SH   | SOLE    |
| CERNER CORP                    | EQUITY       | 156782104 | 8451  | 155,201 SH   | SOLE    |
| CERNER CORP                    | EQUITY       | 156782104 | 523   | 9,600 SH     | SOLE    |
| CERUS CORP                     | EQUITY       | 157085101 | 188   | 27,824 SH    | SOLE    |
| CF INDUSTRIES HOLDINGS INC     | EQUITY       | 125269100 | 2606  | 67,601 SH    | SOLE    |
| CGI GROUP INC                  | EQUITY       | 39945C109 | 35    | 4,047 SH     | OTHER   |
| CH ENERGY GROUP INC            | EQUITY       | 12541M102 | 4545  | 93,339 SH    | SOLE    |
| CH ROBINSON WORLDWIDE INC      | EQUITY       | 12541W209 | 4235  | 88,130 SH    | SOLE    |
| CH ROBINSON WORLDWIDE INC      | EQUITY       | 12541W209 | 21    | 444 SH       | SOLE    |
| CHAMPION ENTERPRISES INC       | EQUITY       | 158496109 | 589   | 66,924 SH    | SOLE    |

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|                                |        |           |        |              |         |
|--------------------------------|--------|-----------|--------|--------------|---------|
| CHAPARRAL STEEL CO             | EQUITY | 159423102 | 2351   | 40,419 SH    | SOLE    |
| CHARLES RIVER LABORATORIES INT | EQUITY | 159864107 | 7376   | 159,439 SH   | SOLE    |
| CHARLES SCHWAB CORP/THE        | EQUITY | 808513105 | 11094  | 606,558 SH   | SOLE    |
| CHARLES SCHWAB CORP/THE        | EQUITY | 808513105 | 48     | 2,612 SH     | SOLE    |
| CHARLES SCHWAB CORP/THE        | EQUITY | 808513105 | 3      | 154 SH       | DEFINED |
| CHARLOTTE RUSSE HOLDING INC    | EQUITY | 161048103 | 431    | 14,933 SH    | SOLE    |
| CHARMING SHOPPES INC           | EQUITY | 161133103 | 5139   | 396,807 SH   | SOLE    |
| CHART INDUSTRIES INC           | EQUITY | 16115Q308 | 215    | 11,835 SH    | SOLE    |
| CHARTER COMMUNICATIONS INC     | EQUITY | 16117M107 | 939    | 336,497 SH   | SOLE    |
| CHARTER MUNICIPAL MORTGAGE ACC | EQUITY | 160908109 | 3658   | 189,019 SH   | SOLE    |
| CHATTEM INC                    | EQUITY | 162456107 | 902    | 15,308 SH    | SOLE    |
| CHECKFREE CORP                 | EQUITY | 162813109 | 10481  | 282,595 SH   | SOLE    |
| CHECKFREE CORP                 | EQUITY | 162813109 | 12499  | 337,000 SH   | SOLE    |
| CHECKFREE CORP                 | EQUITY | 162813109 | 17     | 455 SH       | DEFINED |
| CHECKPOINT SYSTEMS INC         | EQUITY | 162825103 | 814    | 34,384 SH    | SOLE    |
| CHEESECAKE FACTORY/THE         | EQUITY | 163072101 | 4857   | 182,255 SH   | SOLE    |
| CHEMED CORP                    | EQUITY | 16359R103 | 1124   | 22,962 SH    | SOLE    |
| CHEMICAL FINANCIAL CORP        | EQUITY | 163731102 | 655    | 22,004 SH    | SOLE    |
| CHEMTURA CORP                  | EQUITY | 163893100 | 6273   | 573,891 SH   | SOLE    |
| CHENIERE ENERGY INC            | EQUITY | 16411R208 | 40     | 1,279 SH     | SOLE    |
| CHEROKEE INC                   | EQUITY | 16444H102 | 293    | 6,809 SH     | SOLE    |
| CHESAPEAKE CORP                | EQUITY | 165159104 | 263    | 17,397 SH    | SOLE    |
| CHESAPEAKE ENERGY CORP         | EQUITY | 165167107 | 12310  | 398,654 SH   | SOLE    |
| CHESAPEAKE ENERGY CORP         | EQUITY | 165167107 | 33     | 1,062 SH     | SOLE    |
| CHESAPEAKE ENERGY CORP         | EQUITY | 165167107 | 18     | 570 SH       | DEFINED |
| CHEVRON CORP                   | EQUITY | 166764100 | 179324 | 2,424,206 SH | SOLE    |
| CHEVRON CORP                   | EQUITY | 166764100 | 51964  | 702,592 SH   | SOLE    |
| CHEVRON CORP                   | EQUITY | 166764100 | 587    | 7,936 SH     | DEFINED |
| CHICAGO MERCANTILE EXCHANGE HO | EQUITY | 167760107 | 34487  | 64,769 SH    | SOLE    |
| CHICAGO MERCANTILE EXCHANGE HO | EQUITY | 167760107 | 48     | 90 SH        | SOLE    |
| CHICAGO MERCANTILE EXCHANGE HO | EQUITY | 167760107 | 2      | 3 SH         | DEFINED |
| CHICO'S FAS INC                | EQUITY | 168615102 | 10239  | 419,117 SH   | SOLE    |
| CHICO'S FAS INC                | EQUITY | 168615102 | 5      | 200 SH       | DEFINED |
| CHILDRENS PLACE RETAIL STORES  | EQUITY | 168905107 | 1106   | 19,835 SH    | SOLE    |
| CHILDRENS PLACE RETAIL STORES  | EQUITY | 168905107 | 15507  | 278,100 SH   | SOLE    |
| CHINA BAK BATTERY INC          | EQUITY | 16936X100 | 77     | 23,766 SH    | SOLE    |
| CHINA MOBILE LTD               | EQUITY | 16941M109 | 19986  | 445,620 SH   | SOLE    |
| CHINA PETROLEUM & CHEMICAL COR | EQUITY | 16941R108 | 33     | 395 SH       | DEFINED |
| CHIPOTLE MEXICAN GRILL INC     | EQUITY | 169656204 | 1230   | 21,429 SH    | SOLE    |
| CHIQUITA BRANDS INTERNATIONAL  | EQUITY | 170032809 | 518    | 36,948 SH    | SOLE    |
| CHITTENDEN CORP                | EQUITY | 170228100 | 2454   | 81,269 SH    | SOLE    |
| CHOICE HOTELS INTERNATIONAL IN | EQUITY | 169905106 | 28     | 783 SH       | SOLE    |
| CHOICEPOINT INC                | EQUITY | 170388102 | 6800   | 181,661 SH   | SOLE    |
| CHORDIANT SOFTWARE INC         | EQUITY | 170404305 | 288    | 27,832 SH    | SOLE    |
| CHRISTOPHER & BANKS CORP       | EQUITY | 171046105 | 624    | 32,053 SH    | SOLE    |
| CHROMCRAFT REVINGTON INC       | EQUITY | 171117104 | 2      | 210 SH       | DEFINED |
| CHUBB CORP                     | EQUITY | 171232101 | 39174  | 758,159 SH   | SOLE    |
| CHUBB CORP                     | EQUITY | 171232101 | 4694   | 90,850 SH    | SOLE    |
| CHURCH & DWIGHT CO INC         | EQUITY | 171340102 | 7653   | 152,005 SH   | SOLE    |
| CHURCH & DWIGHT CO INC         | EQUITY | 171340102 | 378    | 7,500 SH     | SOLE    |
| CHURCH & DWIGHT CO INC         | EQUITY | 171340102 | 5      | 105 SH       | DEFINED |
| CHURCHILL DOWNS INC            | EQUITY | 171484108 | 348    | 7,668 SH     | SOLE    |
| CIA SIDERURGICA NACIONAL SA    | EQUITY | 20440W105 | 351    | 8,190 SH     | DEFINED |
| CIA VALE DO RIO DOCE           | EQUITY | 204412209 | 894    | 24,179 SH    | DEFINED |
| CIBER INC                      | EQUITY | 17163B102 | 377    | 47,893 SH    | SOLE    |
| CIENA CORP                     | EQUITY | 171779309 | 1114   | 39,851 SH    | SOLE    |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| CIENA CORP                     | EQUITY | 171779309 | 6      | 216       | SH | SOLE    |
| CIGNA CORP                     | EQUITY | 125509109 | 6544   | 45,869    | SH | SOLE    |
| CIGNA CORP                     | EQUITY | 125509109 | 36     | 250       | SH | SOLE    |
| CIMAREX ENERGY CO              | EQUITY | 171798101 | 11944  | 322,639   | SH | SOLE    |
| CINCINNATI BELL INC            | EQUITY | 171871106 | 3746   | 796,977   | SH | SOLE    |
| CINCINNATI FINANCIAL CORP      | EQUITY | 172062101 | 3444   | 81,225    | SH | SOLE    |
| CINCINNATI FINANCIAL CORP      | EQUITY | 172062101 | 19     | 442       | SH | SOLE    |
| CINTAS CORP                    | EQUITY | 172908105 | 2599   | 71,996    | SH | SOLE    |
| CINTAS CORP                    | EQUITY | 172908105 | 13     | 348       | SH | SOLE    |
| CIRCOR INTERNATIONAL INC       | EQUITY | 17273K109 | 501    | 14,030    | SH | SOLE    |
| CIRCUIT CITY STORES INC        | EQUITY | 172737108 | 3075   | 165,946   | SH | SOLE    |
| CIRCUIT CITY STORES INC        | EQUITY | 172737108 | 7      | 362       | SH | SOLE    |
| CIRRUS LOGIC INC               | EQUITY | 172755100 | 588    | 76,760    | SH | SOLE    |
| CISCO SYSTEMS INC              | EQUITY | 17275R102 | 110427 | 4,325,374 | SH | SOLE    |
| CISCO SYSTEMS INC              | EQUITY | 17275R102 | 26858  | 1,052,008 | SH | SOLE    |
| CISCO SYSTEMS INC              | EQUITY | 17275R102 | 253    | 9,903     | SH | DEFINED |
| CIT GROUP INC                  | EQUITY | 125581108 | 4936   | 93,269    | SH | SOLE    |
| CIT GROUP INC                  | EQUITY | 125581108 | 27     | 506       | SH | SOLE    |
| CIT GROUP INC                  | EQUITY | 125581108 | 55     | 1,040     | SH | DEFINED |
| CITADEL BROADCASTING CORP      | EQUITY | 17285T106 | 308    | 32,385    | SH | SOLE    |
| CITI TRENDS INC                | EQUITY | 17306X102 | 237    | 5,539     | SH | SOLE    |
| CITIGROUP INC                  | EQUITY | 172967101 | 240692 | 4,688,177 | SH | SOLE    |
| CITIGROUP INC                  | EQUITY | 172967101 | 89595  | 1,745,126 | SH | SOLE    |
| CITIGROUP INC                  | EQUITY | 172967101 | 471    | 9,177     | SH | DEFINED |
| CITIZENS BANKING CORP/MI       | EQUITY | 174420109 | 6746   | 304,442   | SH | SOLE    |
| CITIZENS COMMUNICATIONS CO     | EQUITY | 17453B101 | 2383   | 159,412   | SH | SOLE    |
| CITIZENS COMMUNICATIONS CO     | EQUITY | 17453B101 | 13     | 862       | SH | SOLE    |
| CITIZENS FIRST BANCORP INC     | EQUITY | 17461R106 | 168    | 7,394     | SH | SOLE    |
| CITRIX SYSTEMS INC             | EQUITY | 177376100 | 3004   | 93,787    | SH | SOLE    |
| CITRIX SYSTEMS INC             | EQUITY | 177376100 | 15     | 462       | SH | SOLE    |
| CITRIX SYSTEMS INC             | EQUITY | 177376100 | 13     | 400       | SH | DEFINED |
| CITY BANK/LYNNWOOD WA          | EQUITY | 17770A109 | 364    | 11,348    | SH | SOLE    |
| CITY HOLDING CO                | EQUITY | 177835105 | 631    | 15,598    | SH | SOLE    |
| CITY NATIONAL CORP/BEVERLY HIL | EQUITY | 178566105 | 7025   | 95,449    | SH | SOLE    |
| CKE RESTAURANTS INC            | EQUITY | 12561E105 | 1130   | 59,934    | SH | SOLE    |
| CKE RESTAURANTS INC            | EQUITY | 12561E105 | 526    | 27,900    | SH | SOLE    |
| CKE RESTAURANTS INC            | EQUITY | 12561E105 | 15     | 810       | SH | DEFINED |
| CKX INC                        | EQUITY | 12562M106 | 523    | 47,084    | SH | SOLE    |
| CLAIRE'S STORES INC            | EQUITY | 179584107 | 14074  | 438,171   | SH | SOLE    |
| CLARCOR INC                    | EQUITY | 179895107 | 1445   | 45,451    | SH | SOLE    |
| CLAYMONT STEEL INC             | EQUITY | 18382P104 | 152    | 7,630     | SH | SOLE    |
| CLAYTON HOLDINGS INC           | EQUITY | 18418N107 | 116    | 7,566     | SH | SOLE    |
| CLAYTON WILLIAMS ENERGY INC    | EQUITY | 969490101 | 132    | 4,647     | SH | SOLE    |
| CLEAN HARBORS INC              | EQUITY | 184496107 | 623    | 13,769    | SH | SOLE    |
| CLEAR CHANNEL COMMUNICATIONS I | EQUITY | 184502102 | 34360  | 980,589   | SH | SOLE    |
| CLEAR CHANNEL COMMUNICATIONS I | EQUITY | 184502102 | 44     | 1,260     | SH | SOLE    |
| CLEAR CHANNEL COMMUNICATIONS I | EQUITY | 184502102 | 2      | 65        | SH | DEFINED |
| CLEAR CHANNEL OUTDOOR HOLDINGS | EQUITY | 18451C109 | 22     | 825       | SH | SOLE    |
| CLECO CORP                     | EQUITY | 12561W105 | 1281   | 49,609    | SH | SOLE    |
| CLEVELAND-CLIFFS INC           | EQUITY | 185896107 | 2341   | 36,568    | SH | SOLE    |
| CLIFTON SAVINGS BANCORP INC    | EQUITY | 18712Q103 | 140    | 11,698    | SH | SOLE    |
| CLOROX CO                      | EQUITY | 189054109 | 40175  | 630,784   | SH | SOLE    |
| CLOROX CO                      | EQUITY | 189054109 | 1267   | 19,896    | SH | SOLE    |
| CLOROX CO                      | EQUITY | 189054109 | 52     | 817       | SH | DEFINED |
| CMGI INC                       | EQUITY | 125750109 | 859    | 405,279   | SH | SOLE    |
| CMS ENERGY CORP                | EQUITY | 125896100 | 1885   | 105,879   | SH | SOLE    |

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|--------------------------------|--------|-----------|-------|-----------|----|---------|
| CMS ENERGY CORP                | EQUITY | 125896100 | 10    | 568       | SH | SOLE    |
| CNA FINANCIAL CORP             | EQUITY | 126117100 | 35    | 814       | SH | SOLE    |
| CNA SURETY CORP                | EQUITY | 12612L108 | 296   | 14,037    | SH | SOLE    |
| CNA SURETY CORP                | EQUITY | 12612L108 | 348   | 16,500    | SH | SOLE    |
| CNET NETWORKS INC              | EQUITY | 12613R104 | 1146  | 131,579   | SH | SOLE    |
| CNX GAS CORP                   | EQUITY | 12618H309 | 18    | 651       | SH | SOLE    |
| COACH INC                      | EQUITY | 189754104 | 13791 | 275,550   | SH | SOLE    |
| COACH INC                      | EQUITY | 189754104 | 2112  | 42,192    | SH | SOLE    |
| COACH INC                      | EQUITY | 189754104 | 299   | 5,967     | SH | DEFINED |
| COASTAL FINANCIAL CORP/SC      | EQUITY | 19046E105 | 230   | 14,718    | SH | SOLE    |
| COBIZ INC                      | EQUITY | 190897108 | 271   | 13,632    | SH | SOLE    |
| COCA-COLA BOTTLING CO CONSOLID | EQUITY | 191098102 | 232   | 4,090     | SH | SOLE    |
| COCA-COLA CO/THE               | EQUITY | 191216100 | 60701 | 1,264,609 | SH | SOLE    |
| COCA-COLA CO/THE               | EQUITY | 191216100 | 3087  | 64,306    | SH | SOLE    |
| COCA-COLA CO/THE               | EQUITY | 191216100 | 225   | 4,678     | SH | DEFINED |
| COCA-COLA ENTERPRISES INC      | EQUITY | 191219104 | 2695  | 133,092   | SH | SOLE    |
| COCA-COLA ENTERPRISES INC      | EQUITY | 191219104 | 14    | 708       | SH | SOLE    |
| COCA-COLA ENTERPRISES INC      | EQUITY | 191219104 | 2     | 100       | SH | DEFINED |
| COEUR D'ALENE MINES CORP       | EQUITY | 192108108 | 1002  | 243,791   | SH | SOLE    |
| COGENT COMMUNICATIONS GROUP IN | EQUITY | 19239V302 | 435   | 18,414    | SH | SOLE    |
| COGENT INC                     | EQUITY | 19239Y108 | 511   | 37,957    | SH | SOLE    |
| COGNEX CORP                    | EQUITY | 192422103 | 887   | 40,911    | SH | SOLE    |
| COGNIZANT TECHNOLOGY SOLUTIONS | EQUITY | 192446102 | 6489  | 73,511    | SH | SOLE    |
| COGNIZANT TECHNOLOGY SOLUTIONS | EQUITY | 192446102 | 32    | 362       | SH | SOLE    |
| COGNIZANT TECHNOLOGY SOLUTIONS | EQUITY | 192446102 | 27    | 302       | SH | DEFINED |
| COGNOS INC                     | EQUITY | 19244C109 | 65    | 1,655     | SH | OTHER   |
| COHEN & STEERS INC             | EQUITY | 19247A100 | 518   | 12,021    | SH | SOLE    |
| COHEN & STEERS INC             | EQUITY | 19247A100 | 5     | 115       | SH | DEFINED |
| COHEN & STEERS PREMIUM INCOME  | EQUITY | 19247V104 | 47    | 1,850     | SH | DEFINED |
| COHEN & STEERS TOTAL RETURN RE | EQUITY | 19247R103 | 10    | 500       | SH | DEFINED |
| COHEN & STEERS WORLDWIDE REALT | EQUITY | 19248J100 | 77    | 2,850     | SH | DEFINED |
| COHERENT INC                   | EQUITY | 192479103 | 2133  | 67,191    | SH | SOLE    |
| COHU INC                       | EQUITY | 192576106 | 372   | 19,793    | SH | SOLE    |
| COINMACH SERVICE CORP          | EQUITY | 19259W206 | 245   | 23,127    | SH | SOLE    |
| COINSTAR INC                   | EQUITY | 19259P300 | 766   | 24,468    | SH | SOLE    |
| COLDWATER CREEK INC            | EQUITY | 193068103 | 2879  | 141,954   | SH | SOLE    |
| COLDWATER CREEK INC            | EQUITY | 193068103 | 10099 | 498,000   | SH | SOLE    |
| COLEY PHARMACEUTICAL GROUP INC | EQUITY | 19388P106 | 151   | 15,733    | SH | SOLE    |
| COLGATE-PALMOLIVE CO           | EQUITY | 194162103 | 52890 | 791,878   | SH | SOLE    |
| COLGATE-PALMOLIVE CO           | EQUITY | 194162103 | 3812  | 57,070    | SH | SOLE    |
| COLGATE-PALMOLIVE CO           | EQUITY | 194162103 | 386   | 5,785     | SH | DEFINED |
| COLONIAL BANCGROUP INC/THE     | EQUITY | 195493309 | 9006  | 363,870   | SH | SOLE    |
| COLONIAL BANCGROUP INC/THE     | EQUITY | 195493309 | 5     | 200       | SH | DEFINED |
| COLONIAL PROPERTIES TRUST      | EQUITY | 195872106 | 73    | 1,589     | SH | SOLE    |
| COLOR KINETICS INC             | EQUITY | 19624P100 | 264   | 13,565    | SH | SOLE    |
| COLUMBIA BANCORP/OR            | EQUITY | 197231103 | 208   | 8,675     | SH | SOLE    |
| COLUMBIA BANKING SYSTEM INC    | EQUITY | 197236102 | 474   | 14,039    | SH | SOLE    |
| COLUMBIA SPORTSWEAR CO         | EQUITY | 198516106 | 720   | 11,553    | SH | SOLE    |
| COLUMBUS MCKINNON CORP/NY      | EQUITY | 199333105 | 360   | 16,062    | SH | SOLE    |
| COMBINATORX INC                | EQUITY | 20010A103 | 151   | 21,610    | SH | SOLE    |
| COMCAST CORP                   | EQUITY | 20030N101 | 56349 | 2,171,450 | SH | SOLE    |
| COMCAST CORP                   | EQUITY | 20030N101 | 34843 | 1,345,340 | SH | SOLE    |
| COMCAST CORP                   | EQUITY | 20030N200 | 5     | 187       | SH | DEFINED |
| COMCAST CORP                   | EQUITY | 20030N101 | 13    | 484       | SH | DEFINED |
| COMERICA INC                   | EQUITY | 200340107 | 4421  | 74,778    | SH | SOLE    |
| COMERICA INC                   | EQUITY | 200340107 | 24    | 406       | SH | SOLE    |
| COMERICA INC                   | EQUITY | 200340107 | 6     | 100       | SH | DEFINED |
| COMFORT SYSTEMS USA INC        | EQUITY | 199908104 | 1042  | 86,949    | SH | SOLE    |
| COMMERCE BANCORP INC/NJ        | EQUITY | 200519106 | 3028  | 90,719    | SH | SOLE    |
| COMMERCE BANCORP INC/NJ        | EQUITY | 200519106 | 16    | 478       | SH | SOLE    |
| COMMERCE BANCSHARES INC/KANSAS | EQUITY | 200525103 | 118   | 2,436     | SH | SOLE    |
| COMMERCE GROUP INC             | EQUITY | 200641108 | 1433  | 47,710    | SH | SOLE    |

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|                                |        |           |       |            |         |
|--------------------------------|--------|-----------|-------|------------|---------|
| COMMERCIAL METALS CO           | EQUITY | 201723103 | 8768  | 279,679 SH | SOLE    |
| COMMERCIAL VEHICLE GROUP INC   | EQUITY | 202608105 | 381   | 18,494 SH  | SOLE    |
| COMMSCOPE INC                  | EQUITY | 203372107 | 8225  | 191,724 SH | SOLE    |
| COMMUNITY BANCORP/NV           | EQUITY | 20343T100 | 232   | 7,537 SH   | SOLE    |
| COMMUNITY BANK SYSTEM INC      | EQUITY | 203607106 | 549   | 26,228 SH  | SOLE    |
| COMMUNITY BANK SYSTEM INC      | EQUITY | 203607106 | 63    | 3,000 SH   | DEFINED |
| COMMUNITY BANKS INC            | EQUITY | 203628102 | 499   | 20,921 SH  | SOLE    |
| COMMUNITY HEALTH SYSTEMS INC   | EQUITY | 203668108 | 7883  | 223,631 SH | SOLE    |
| COMMUNITY TRUST BANCORP INC    | EQUITY | 204149108 | 478   | 13,191 SH  | SOLE    |
| COMMVAULT SYSTEMS INC          | EQUITY | 204166102 | 182   | 11,230 SH  | SOLE    |
| COMPASS BANCSHARES INC         | EQUITY | 20449H109 | 4224  | 61,398 SH  | SOLE    |
| COMPASS BANCSHARES INC         | EQUITY | 20449H109 | 23    | 332 SH     | SOLE    |
| COMPASS DIVERSIFIED TRUST      | EQUITY | 20451Q104 | 193   | 11,502 SH  | SOLE    |
| COMPASS MINERALS INTERNATIONAL | EQUITY | 20451N101 | 937   | 28,064 SH  | SOLE    |
| COMPASS MINERALS INTERNATIONAL | EQUITY | 20451N101 | 15    | 445 SH     | DEFINED |
| COMPLETE PRODUCTION SERVICES I | EQUITY | 20453E109 | 455   | 22,857 SH  | SOLE    |
| COMPUCREDIT CORP               | EQUITY | 20478N100 | 600   | 19,234 SH  | SOLE    |
| COMPUTER PROGRAMS & SYSTEMS IN | EQUITY | 205306103 | 220   | 8,211 SH   | SOLE    |
| COMPUTER SCIENCES CORP         | EQUITY | 205363104 | 6049  | 116,032 SH | SOLE    |
| COMPUTER SCIENCES CORP         | EQUITY | 205363104 | 23    | 438 SH     | SOLE    |
| COMPUTER SCIENCES CORP         | EQUITY | 205363104 | 5     | 100 SH     | DEFINED |
| COMPUWARE CORP                 | EQUITY | 205638109 | 1463  | 154,140 SH | SOLE    |
| COMPUWARE CORP                 | EQUITY | 205638109 | 8     | 828 SH     | SOLE    |
| COMPX INTERNATIONAL INC        | EQUITY | 20563P101 | 23    | 1,408 SH   | SOLE    |
| COMSTOCK RESOURCES INC         | EQUITY | 205768203 | 1033  | 37,726 SH  | SOLE    |
| COMSYS IT PARTNERS INC         | EQUITY | 20581E104 | 287   | 14,421 SH  | SOLE    |
| COMTECH GROUP INC              | EQUITY | 205821200 | 224   | 12,832 SH  | SOLE    |
| COMTECH TELECOMMUNICATIONS COR | EQUITY | 205826209 | 775   | 20,004 SH  | SOLE    |
| COMTECH TELECOMMUNICATIONS COR | EQUITY | 205826209 | 569   | 14,700 SH  | SOLE    |
| CONAGRA FOODS INC              | EQUITY | 205887102 | 5978  | 239,985 SH | SOLE    |
| CONAGRA FOODS INC              | EQUITY | 205887102 | 32    | 1,300 SH   | SOLE    |
| CONCEPTUS INC                  | EQUITY | 206016107 | 1480  | 74,000 SH  | SOLE    |
| CONCUR TECHNOLOGIES INC        | EQUITY | 206708109 | 492   | 28,191 SH  | SOLE    |
| CONEXANT SYSTEMS INC           | EQUITY | 207142100 | 696   | 421,553 SH | SOLE    |
| CONMED CORP                    | EQUITY | 207410101 | 2001  | 68,455 SH  | SOLE    |
| CONN'S INC                     | EQUITY | 208242107 | 169   | 6,845 SH   | SOLE    |
| CONOCOPHILLIPS                 | EQUITY | 20825C104 | 49908 | 730,185 SH | SOLE    |
| CONOCOPHILLIPS                 | EQUITY | 20825C104 | 20441 | 299,060 SH | SOLE    |
| CONOCOPHILLIPS                 | EQUITY | 20825C104 | 5     | 77 SH      | DEFINED |
| CONSECO INC                    | EQUITY | 208464883 | 2276  | 131,573 SH | SOLE    |
| CONSOL ENERGY INC              | EQUITY | 20854P109 | 3259  | 83,276 SH  | SOLE    |
| CONSOL ENERGY INC              | EQUITY | 20854P109 | 18    | 466 SH     | SOLE    |
| CONSOL ENERGY INC              | EQUITY | 20854P109 | 49    | 1,240 SH   | DEFINED |
| CONSOLIDATED COMMUNICATIONS HO | EQUITY | 209034107 | 2828  | 142,201 SH | SOLE    |
| CONSOLIDATED EDISON INC        | EQUITY | 209115104 | 6226  | 121,943 SH | SOLE    |
| CONSOLIDATED EDISON INC        | EQUITY | 209115104 | 33    | 656 SH     | SOLE    |
| CONSOLIDATED EDISON INC        | EQUITY | 209115104 | 71    | 1,394 SH   | DEFINED |
| CONSOLIDATED GRAPHICS INC      | EQUITY | 209341106 | 732   | 9,884 SH   | SOLE    |
| CONSOLIDATED GRAPHICS INC      | EQUITY | 209341106 | 18    | 244 SH     | DEFINED |
| CONSOLIDATED-TOMOKA LAND CO    | EQUITY | 210226106 | 376   | 4,979 SH   | SOLE    |
| CONSTELLATION BRANDS INC       | EQUITY | 21036P108 | 2090  | 98,658 SH  | SOLE    |
| CONSTELLATION BRANDS INC       | EQUITY | 21036P108 | 4042  | 190,836 SH | SOLE    |
| CONSTELLATION BRANDS INC       | EQUITY | 21036P108 | 34    | 1,625 SH   | DEFINED |
| CONSTELLATION ENERGY GROUP INC | EQUITY | 210371100 | 36585 | 420,756 SH | SOLE    |
| CONSTELLATION ENERGY GROUP INC | EQUITY | 210371100 | 40    | 460 SH     | SOLE    |
| CONSTELLATION ENERGY GROUP INC | EQUITY | 210371100 | 26    | 299 SH     | DEFINED |

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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| CONSUMER STAPLES SELECT SECTOR | EQUITY       | 81369Y308 | 151   | 5,660     | SH  | DEFINED |
| CONTINENTAL AIRLINES INC       | EQUITY       | 210795308 | 151   | 4,155     | SH  | SOLE    |
| CONVERA CORP                   | EQUITY       | 211919105 | 77    | 24,668    | SH  | SOLE    |
| CONVERGYS CORP                 | EQUITY       | 212485106 | 3299  | 129,815   | SH  | SOLE    |
| CONVERGYS CORP                 | EQUITY       | 212485106 | 9     | 352       | SH  | SOLE    |
| CON-WAY INC                    | EQUITY       | 205944101 | 5508  | 110,519   | SH  | SOLE    |
| COOPER COS INC/THE             | EQUITY       | 216648402 | 24    | 491       | SH  | SOLE    |
| COOPER INDUSTRIES LTD          | EQUITY       | G24182100 | 11970 | 266,064   | SH  | SOLE    |
| COOPER TIRE & RUBBER CO        | EQUITY       | 216831107 | 985   | 53,839    | SH  | SOLE    |
| COPA HOLDINGS SA               | EQUITY       | P31076105 | 15    | 300       | SH  | DEFINED |
| COPART INC                     | EQUITY       | 217204106 | 4770  | 170,291   | SH  | SOLE    |
| CORE LABORATORIES NV           | EQUITY       | N22717107 | 721   | 8,600     | SH  | SOLE    |
| CORE LABORATORIES NV           | EQUITY       | N22717107 | 20    | 235       | SH  | DEFINED |
| CORE-MARK HOLDING CO INC       | EQUITY       | 218681104 | 11910 | 333,795   | SH  | SOLE    |
| CORINTHIAN COLLEGES INC        | EQUITY       | 218868107 | 3827  | 278,312   | SH  | SOLE    |
| CORN PRODUCTS INTERNATIONAL IN | EQUITY       | 219023108 | 227   | 6,376     | SH  | SOLE    |
| CORNELL COS INC                | EQUITY       | 219141108 | 1462  | 72,326    | SH  | SOLE    |
| CORNING INC                    | EQUITY       | 219350105 | 56974 | 2,505,355 | SH  | SOLE    |
| CORNING INC                    | EQUITY       | 219350105 | 13385 | 588,618   | SH  | SOLE    |
| CORNING INC                    | EQUITY       | 219350105 | 259   | 11,384    | SH  | DEFINED |
| CORPORATE EXECUTIVE BOARD CO   | EQUITY       | 21988R102 | 6930  | 91,236    | SH  | SOLE    |
| CORPORATE OFFICE PROPERTIES TR | EQUITY       | 22002T108 | 8555  | 187,281   | SH  | SOLE    |
| CORRECTIONS CORP OF AMERICA    | EQUITY       | 22025Y407 | 2001  | 37,886    | SH  | SOLE    |
| CORRECTIONS CORP OF AMERICA    | EQUITY       | 22025Y407 | 9258  | 175,300   | SH  | SOLE    |
| CORRIENTE RESOURCES INC        | EQUITY       | 22027E102 | 2380  | 819,100   | SH  | OTHER   |
| CORUS BANKSHARES INC           | EQUITY       | 220873103 | 13984 | 819,675   | SH  | SOLE    |
| CORVEL CORP                    | EQUITY       | 221006109 | 210   | 6,946     | SH  | SOLE    |
| COSI INC                       | EQUITY       | 22122P101 | 168   | 30,158    | SH  | SOLE    |
| COST PLUS INC                  | EQUITY       | 221485105 | 194   | 19,367    | SH  | SOLE    |
| COSTAR GROUP INC               | EQUITY       | 22160N109 | 658   | 14,729    | SH  | SOLE    |
| COSTCO WHOLESALE CORP          | EQUITY       | 22160K105 | 25234 | 468,677   | SH  | SOLE    |
| COSTCO WHOLESALE CORP          | EQUITY       | 22160K105 | 63    | 1,170     | SH  | SOLE    |
| COSTCO WHOLESALE CORP          | FIXED INCOME | 22160QAC6 | 4     | 3,000     | PRN | DEFINED |
| COTT CORP                      | EQUITY       | 22163N106 | 24    | 1,839     | SH  | OTHER   |
|                                |              |           |       |           |     |         |
| COUNTRYWIDE FINANCIAL CORP     | EQUITY       | 222372104 | 8741  | 259,848   | SH  | SOLE    |
| COUNTRYWIDE FINANCIAL CORP     | EQUITY       | 222372104 | 52    | 1,534     | SH  | SOLE    |
| COUNTRYWIDE FINANCIAL CORP     | EQUITY       | 222372104 | 3     | 78        | SH  | DEFINED |
| COURIER CORP                   | EQUITY       | 222660102 | 344   | 8,796     | SH  | SOLE    |
| COUSINS PROPERTIES INC         | EQUITY       | 222795106 | 2746  | 83,559    | SH  | SOLE    |
| COVAD COMMUNICATIONS GROUP INC | EQUITY       | 222814204 | 326   | 256,820   | SH  | SOLE    |
| COVANCE INC                    | EQUITY       | 222816100 | 9151  | 154,219   | SH  | SOLE    |
| COVANSYS CORP                  | EQUITY       | 22281W103 | 679   | 27,501    | SH  | SOLE    |
| COVANTA HOLDING CORP           | EQUITY       | 22282E102 | 59    | 2,660     | SH  | SOLE    |
| COVENTRY HEALTH CARE INC       | EQUITY       | 222862104 | 18371 | 327,765   | SH  | SOLE    |
| COVENTRY HEALTH CARE INC       | EQUITY       | 222862104 | 5583  | 99,606    | SH  | SOLE    |
| COVENTRY HEALTH CARE INC       | EQUITY       | 222862104 | 47    | 832       | SH  | DEFINED |
| COX RADIO INC                  | EQUITY       | 224051102 | 541   | 39,643    | SH  | SOLE    |
| CPI CORP                       | EQUITY       | 125902106 | 1174  | 22,354    | SH  | SOLE    |
| CPI INTERNATIONAL INC          | EQUITY       | 12618M100 | 119   | 6,204     | SH  | SOLE    |
| CR BARD INC                    | EQUITY       | 067383109 | 3760  | 47,292    | SH  | SOLE    |
| CR BARD INC                    | EQUITY       | 067383109 | 13426 | 168,862   | SH  | SOLE    |
| CRA INTERNATIONAL INC          | EQUITY       | 12618T105 | 518   | 9,929     | SH  | SOLE    |
| CRANE CO                       | EQUITY       | 224399105 | 4909  | 121,441   | SH  | SOLE    |
| CRAWFORD & CO                  | EQUITY       | 224633107 | 119   | 20,469    | SH  | SOLE    |
| CREDENCE SYSTEMS CORP          | EQUITY       | 225302108 | 290   | 87,690    | SH  | SOLE    |
| CREDIT ACCEPTANCE CORP         | EQUITY       | 225310101 | 220   | 8,084     | SH  | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| CREDIT SUISSE GROUP            | EQUITY | 225401108 | 89    | 1,238   | SH | DEFINED |
| CREDIT SUISSE HIGH YIELD BOND  | EQUITY | 22544F103 | 306   | 68,237  | SH | DEFINED |
| CREE INC                       | EQUITY | 225447101 | 2997  | 182,092 | SH | SOLE    |
| CRESUD SA                      | EQUITY | 226406106 | 677   | 33,000  | SH | SOLE    |
| CRITICAL THERAPEUTICS INC      | EQUITY | 22674T105 | 36    | 16,432  | SH | SOLE    |
| CROCS INC                      | EQUITY | 227046109 | 1300  | 27,503  | SH | SOLE    |
| CROSS COUNTRY HEALTHCARE INC   | EQUITY | 227483104 | 585   | 32,076  | SH | SOLE    |
| CROSSTEX ENERGY INC            | EQUITY | 22765Y104 | 800   | 27,823  | SH | SOLE    |
| CROWN CASTLE INTERNATIONAL COR | EQUITY | 228227104 | 161   | 5,020   | SH | SOLE    |
| CROWN CASTLE INTERNATIONAL COR | EQUITY | 228227104 | 3     | 84      | SH | DEFINED |
| CROWN HOLDINGS INC             | EQUITY | 228368106 | 778   | 31,788  | SH | SOLE    |
| CROWN HOLDINGS INC             | EQUITY | 228368106 | 20    | 800     | SH | DEFINED |
| CROWN MEDIA HOLDINGS INC       | EQUITY | 228411104 | 73    | 13,611  | SH | SOLE    |
| CRYSTAL RIVER CAPITAL INC      | EQUITY | 229393301 | 657   | 24,486  | SH | SOLE    |
| CSG SYSTEMS INTERNATIONAL INC  | EQUITY | 126349109 | 3715  | 148,474 | SH | SOLE    |
| CSK AUTO CORP                  | EQUITY | 125965103 | 661   | 38,455  | SH | SOLE    |
| CSS INDUSTRIES INC             | EQUITY | 125906107 | 222   | 5,926   | SH | SOLE    |
| CSX CORP                       | EQUITY | 126408103 | 17715 | 442,331 | SH | SOLE    |
| CSX CORP                       | EQUITY | 126408103 | 45    | 1,112   | SH | SOLE    |
| CT COMMUNICATIONS INC          | EQUITY | 126426402 | 648   | 26,890  | SH | SOLE    |
| CTC MEDIA INC                  | EQUITY | 12642X106 | 3912  | 153,780 | SH | SOLE    |
| CTS CORP                       | EQUITY | 126501105 | 435   | 31,498  | SH | SOLE    |
| CUBIC CORP                     | EQUITY | 229669106 | 298   | 13,750  | SH | SOLE    |
| CUBIST PHARMACEUTICALS INC     | EQUITY | 229678107 | 1052  | 47,662  | SH | SOLE    |
| CULLEN/FROST BANKERS INC       | EQUITY | 229899109 | 7455  | 142,452 | SH | SOLE    |
| CUMMINS INC                    | EQUITY | 231021106 | 6363  | 43,967  | SH | SOLE    |
| CUMMINS INC                    | EQUITY | 231021106 | 19    | 134     | SH | SOLE    |
| CUMMINS INC                    | EQUITY | 231021106 | 27    | 184     | SH | DEFINED |
| CUMULUS MEDIA INC              | EQUITY | 231082108 | 281   | 29,997  | SH | SOLE    |
| CURTISS-WRIGHT CORP            | EQUITY | 231561101 | 1482  | 38,450  | SH | SOLE    |
| CV THERAPEUTICS INC            | EQUITY | 126667104 | 409   | 51,964  | SH | SOLE    |
| CVB FINANCIAL CORP             | EQUITY | 126600105 | 700   | 58,864  | SH | SOLE    |
| CVS/CAREMARK CORP              | EQUITY | 126650100 | 32333 | 947,075 | SH | SOLE    |
| CVS/CAREMARK CORP              | EQUITY | 126650100 | 19117 | 559,946 | SH | SOLE    |
| CVS/CAREMARK CORP              | EQUITY | 126650100 | 410   | 12,000  | SH | DEFINED |
| CYBERONICS INC                 | EQUITY | 23251P102 | 355   | 18,908  | SH | SOLE    |
| CYBERSOURCE CORP               | EQUITY | 23251J106 | 335   | 26,784  | SH | SOLE    |
| CYBEX INTERNATIONAL INC        | EQUITY | 23252E106 | 1210  | 227,000 | SH | SOLE    |
| CYMER INC                      | EQUITY | 232572107 | 1354  | 32,593  | SH | SOLE    |
| CYPRESS BIOSCIENCE INC         | EQUITY | 232674507 | 214   | 28,127  | SH | SOLE    |
| CYPRESS SEMICONDUCTOR CORP     | EQUITY | 232806109 | 8098  | 436,531 | SH | SOLE    |
| CYPRESS SEMICONDUCTOR CORP     | EQUITY | 232806109 | 11    | 600     | SH | DEFINED |
| CYTEC INDUSTRIES INC           | EQUITY | 232820100 | 5643  | 100,333 | SH | SOLE    |
| CYTOKINETICS INC               | EQUITY | 23282W100 | 201   | 28,892  | SH | SOLE    |
| CYTRX CORP                     | EQUITY | 232828301 | 71    | 15,000  | SH | DEFINED |
| CYTYC CORP                     | EQUITY | 232946103 | 11103 | 324,560 | SH | SOLE    |
| CYTYC CORP                     | EQUITY | 232946103 | 15    | 445     | SH | DEFINED |
| DADE BEHRING HOLDINGS INC      | EQUITY | 23342J206 | 84    | 1,924   | SH | SOLE    |
| DAKTRONICS INC                 | EQUITY | 234264109 | 1236  | 45,039  | SH | SOLE    |
| DANAHER CORP                   | EQUITY | 235851102 | 10929 | 152,959 | SH | SOLE    |
| DANAHER CORP                   | EQUITY | 235851102 | 7574  | 106,006 | SH | SOLE    |
| DARDEN RESTAURANTS INC         | EQUITY | 237194105 | 2742  | 66,567  | SH | SOLE    |
| DARDEN RESTAURANTS INC         | EQUITY | 237194105 | 15    | 374     | SH | SOLE    |
| DARLING INTERNATIONAL INC      | EQUITY | 237266101 | 2132  | 327,959 | SH | SOLE    |
| DARWIN PROFESSIONAL UNDERWRITE | EQUITY | 237502109 | 115   | 4,582   | SH | SOLE    |
| DATASCOPE CORP                 | EQUITY | 238113104 | 410   | 11,325  | SH | SOLE    |
| DAVITA INC                     | EQUITY | 23918K108 | 129   | 2,410   | SH | SOLE    |
| DAWSON GEOPHYSICAL CO          | EQUITY | 239359102 | 1060  | 21,407  | SH | SOLE    |
| DCT INDUSTRIAL TRUST INC       | EQUITY | 233153105 | 1748  | 147,729 | SH | SOLE    |

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|                                |        |           |       |              |         |
|--------------------------------|--------|-----------|-------|--------------|---------|
| DCT INDUSTRIAL TRUST INC       | EQUITY | 233153105 | 673   | 56,849 SH    | DEFINED |
| DEALERTRACK HOLDINGS INC       | EQUITY | 242309102 | 318   | 10,365 SH    | SOLE    |
| DEAN FOODS CO                  | EQUITY | 242370104 | 7727  | 165,317 SH   | SOLE    |
| DEAN FOODS CO                  | EQUITY | 242370104 | 16    | 342 SH       | SOLE    |
| DEAN FOODS CO                  | EQUITY | 242370104 | 25    | 526 SH       | DEFINED |
| DEARBORN BANCORP INC           | EQUITY | 24242R108 | 3459  | 197,990 SH   | SOLE    |
| DEB SHOPS INC                  | EQUITY | 242728103 | 118   | 4,375 SH     | SOLE    |
| DECKERS OUTDOOR CORP           | EQUITY | 243537107 | 861   | 12,120 SH    | SOLE    |
| DECKERS OUTDOOR CORP           | EQUITY | 243537107 | 341   | 4,800 SH     | SOLE    |
| DECODE GENETICS INC            | EQUITY | 243586104 | 197   | 53,972 SH    | SOLE    |
| DEERE & CO                     | EQUITY | 244199105 | 13317 | 122,580 SH   | SOLE    |
| DEERE & CO                     | EQUITY | 244199105 | 64    | 590 SH       | SOLE    |
| DEERE & CO                     | EQUITY | 244199105 | 896   | 8,244 SH     | DEFINED |
| DEL MONTE FOODS CO             | EQUITY | 24522P103 | 80    | 6,937 SH     | SOLE    |
| DELEK US HOLDINGS INC          | EQUITY | 246647101 | 173   | 9,036 SH     | SOLE    |
| DELHAIZE GROUP                 | EQUITY | 29759W101 | 24    | 257 SH       | DEFINED |
| DELIA*S INC                    | EQUITY | 246911101 | 195   | 21,190 SH    | SOLE    |
| DELL INC                       | EQUITY | 24702R101 | 41600 | 1,792,347 SH | SOLE    |
| DELL INC                       | EQUITY | 24702R101 | 135   | 5,800 SH     | SOLE    |
| DELL INC                       | EQUITY | 24702R101 | 128   | 5,523 SH     | DEFINED |
| DELPHI FINANCIAL GROUP         | EQUITY | 247131105 | 1462  | 36,343 SH    | SOLE    |
| DELTA & PINE LAND CO           | EQUITY | 247357106 | 1287  | 31,228 SH    | SOLE    |
| DELTA NATURAL GAS CO INC       | EQUITY | 247748106 | 2     | 100 SH       | DEFINED |
| DELTA PETROLEUM CORP           | EQUITY | 247907207 | 1132  | 49,296 SH    | SOLE    |
| DELTIC TIMBER CORP             | EQUITY | 247850100 | 429   | 8,936 SH     | SOLE    |
| DELUXE CORP                    | EQUITY | 248019101 | 5570  | 166,132 SH   | SOLE    |
| DELUXE CORP                    | EQUITY | 248019101 | 536   | 16,000 SH    | SOLE    |
| DENBURY RESOURCES INC          | EQUITY | 247916208 | 8507  | 285,578 SH   | SOLE    |
| DENDREON CORP                  | EQUITY | 24823Q107 | 2741  | 212,006 SH   | SOLE    |
| DENDREON CORP                  | EQUITY | 24823Q107 | 23    | 1,750 SH     | DEFINED |
| DENDRITE INTERNATIONAL INC     | EQUITY | 248239105 | 7873  | 502,726 SH   | SOLE    |
| DENNY'S CORP                   | EQUITY | 24869P104 | 396   | 80,757 SH    | SOLE    |
| DENTSPLY INTERNATIONAL INC     | EQUITY | 249030107 | 12350 | 377,113 SH   | SOLE    |
| DENTSPLY INTERNATIONAL INC     | EQUITY | 249030107 | 71    | 2,155 SH     | DEFINED |
| DEPOMED INC                    | EQUITY | 249908104 | 115   | 32,296 SH    | SOLE    |
| DESARROLLADORA HOMEX SAB DE CV | EQUITY | 25030W100 | 16938 | 292,290 SH   | SOLE    |
| DESARROLLADORA HOMEX SAB DE CV | EQUITY | 25030W100 | 857   | 14,795 SH    | DEFINED |
| DEUTSCHE TELEKOM AG            | EQUITY | 251566105 | 3     | 155 SH       | DEFINED |
| DEVELOPERS DIVERSIFIED REALTY  | EQUITY | 251591103 | 7036  | 111,861 SH   | SOLE    |
| DEVELOPERS DIVERSIFIED REALTY  | EQUITY | 251591103 | 21    | 326 SH       | SOLE    |
| DEVELOPERS DIVERSIFIED REALTY  | EQUITY | 251591103 | 27    | 427 SH       | DEFINED |
| DEVON ENERGY CORP              | EQUITY | 25179M103 | 13259 | 191,555 SH   | SOLE    |
| DEVON ENERGY CORP              | EQUITY | 25179M103 | 78    | 1,128 SH     | SOLE    |
| DEVON ENERGY CORP              | EQUITY | 25179M103 | 3     | 38 SH        | DEFINED |
| DEVRY INC                      | EQUITY | 251893103 | 5680  | 193,523 SH   | SOLE    |
| DEXCOM INC                     | EQUITY | 252131107 | 116   | 14,778 SH    | SOLE    |
| DIAGEO PLC                     | EQUITY | 25243Q205 | 2289  | 28,282 SH    | SOLE    |
| DIAGEO PLC                     | EQUITY | 25243Q205 | 8     | 100 SH       | DEFINED |
| DIAMOND FOODS INC              | EQUITY | 252603105 | 229   | 13,746 SH    | SOLE    |
| DIAMOND MANAGEMENT & TECHNOLOG | EQUITY | 25269L106 | 300   | 25,644 SH    | SOLE    |
| DIAMOND OFFSHORE DRILLING INC  | EQUITY | 25271C102 | 453   | 5,600 SH     | SOLE    |
| DIAMONDROCK HOSPITALITY CO     | EQUITY | 252784301 | 1448  | 76,212 SH    | SOLE    |
| DIAMONDS TRUST SERIES I        | EQUITY | 252787106 | 12    | 100 SH       | DEFINED |
| DICK'S SPORTING GOODS INC      | EQUITY | 253393102 | 5560  | 95,439 SH    | SOLE    |
| DICK'S SPORTING GOODS INC      | EQUITY | 253393102 | 530   | 9,100 SH     | SOLE    |
| DICK'S SPORTING GOODS INC      | EQUITY | 253393102 | 6     | 100 SH       | DEFINED |
| DIEBOLD INC                    | EQUITY | 253651103 | 7449  | 156,123 SH   | SOLE    |
| DIGENE CORP                    | EQUITY | 253752109 | 653   | 15,396 SH    | SOLE    |
| DIGI INTERNATIONAL INC         | EQUITY | 253798102 | 277   | 21,802 SH    | SOLE    |



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|                                |        |           |       |            |         |
|--------------------------------|--------|-----------|-------|------------|---------|
| DIGITAL REALTY TRUST INC       | EQUITY | 253868103 | 1341  | 33,615 SH  | SOLE    |
| DIGITAL RIVER INC              | EQUITY | 253888104 | 1916  | 34,681 SH  | SOLE    |
| DIGITAL RIVER INC              | EQUITY | 253888104 | 536   | 9,700 SH   | SOLE    |
| DILLARD'S INC                  | EQUITY | 254067101 | 1848  | 56,452 SH  | SOLE    |
| DILLARD'S INC                  | EQUITY | 254067101 | 5     | 156 SH     | SOLE    |
| DIME COMMUNITY BANCSHARES      | EQUITY | 253922108 | 290   | 21,950 SH  | SOLE    |
| DIODES INC                     | EQUITY | 254543101 | 1054  | 30,244 SH  | SOLE    |
| DIODES INC                     | EQUITY | 254543101 | 289   | 8,300 SH   | DEFINED |
| DIONEX CORP                    | EQUITY | 254546104 | 1195  | 17,548 SH  | SOLE    |
| DIRECT GENERAL CORP            | EQUITY | 25456W204 | 276   | 12,966 SH  | SOLE    |
| DIRECTED ELECTRONICS INC       | EQUITY | 254575103 | 74    | 8,216 SH   | SOLE    |
| DIRECTV GROUP INC/THE          | EQUITY | 25459L106 | 11648 | 504,884 SH | SOLE    |
| DIRECTV GROUP INC/THE          | EQUITY | 25459L106 | 45    | 1,968 SH   | SOLE    |
| DISCOVERY HOLDING CO           | EQUITY | 25468Y107 | 404   | 21,107 SH  | SOLE    |
| DISTRIBUTED ENERGY SYSTEMS COR | EQUITY | 25475V104 | 1     | 1,000 SH   | DEFINED |
| DITECH NETWORKS INC            | EQUITY | 25500T108 | 231   | 28,387 SH  | SOLE    |
| DIVERSA CORP                   | EQUITY | 255064107 | 209   | 26,728 SH  | SOLE    |
| DIVX INC                       | EQUITY | 255413106 | 160   | 8,004 SH   | SOLE    |
| DJ WILSHIRE REIT ETF           | EQUITY | 86330E604 | 18    | 200 SH     | DEFINED |
| DJO INC                        | EQUITY | 23325G104 | 1462  | 38,583 SH  | SOLE    |
| DJO INC                        | EQUITY | 23325G104 | 1417  | 37,400 SH  | SOLE    |
| DOBSON COMMUNICATIONS CORP     | EQUITY | 256069105 | 1120  | 130,362 SH | SOLE    |
|                                |        |           |       |            |         |
| DOLBY LABORATORIES INC         | EQUITY | 25659T107 | 28    | 816 SH     | SOLE    |
| DOLBY LABORATORIES INC         | EQUITY | 25659T107 | 559   | 16,200 SH  | SOLE    |
| DOLLAR FINANCIAL CORP          | EQUITY | 256664103 | 449   | 17,764 SH  | SOLE    |
| DOLLAR GENERAL CORP            | EQUITY | 256669102 | 7632  | 360,835 SH | SOLE    |
| DOLLAR GENERAL CORP            | EQUITY | 256669102 | 17    | 796 SH     | SOLE    |
| DOLLAR GENERAL CORP            | EQUITY | 256669102 | 36    | 1,696 SH   | DEFINED |
| DOLLAR THRIFTY AUTOMOTIVE GROU | EQUITY | 256743105 | 1104  | 21,632 SH  | SOLE    |
| DOLLAR TREE STORES INC         | EQUITY | 256747106 | 29422 | 769,537 SH | SOLE    |
| DOMINION RESOURCES INC/VA      | EQUITY | 25746U109 | 13597 | 153,175 SH | SOLE    |
| DOMINION RESOURCES INC/VA      | EQUITY | 25746U109 | 2274  | 25,612 SH  | SOLE    |
| DOMINION RESOURCES INC/VA      | EQUITY | 25746U109 | 34    | 382 SH     | DEFINED |
| DOMINO'S PIZZA INC             | EQUITY | 25754A201 | 1847  | 56,891 SH  | SOLE    |
| DOMINO'S PIZZA INC             | EQUITY | 25754A201 | 12    | 380 SH     | DEFINED |
| DONALDSON CO INC               | EQUITY | 257651109 | 5884  | 162,998 SH | SOLE    |
| DONEGAL GROUP INC              | EQUITY | 257701201 | 194   | 11,396 SH  | SOLE    |
| DORAL FINANCIAL CORP           | EQUITY | 25811P100 | 129   | 78,819 SH  | SOLE    |
| DORCHESTER MINERALS LP         | EQUITY | 25820R105 | 92    | 4,200 SH   | SOLE    |
| DOREL INDUSTRIES INC           | EQUITY | 25822C205 | 40    | 1,230 SH   | DEFINED |
| DOUBLE-TAKE SOFTWARE INC       | EQUITY | 258598101 | 97    | 7,178 SH   | SOLE    |
| DOUGLAS EMMETT INC             | EQUITY | 25960P109 | 4184  | 163,871 SH | SOLE    |
| DOVER CORP                     | EQUITY | 260003108 | 26500 | 542,920 SH | SOLE    |
| DOVER CORP                     | EQUITY | 260003108 | 12256 | 251,102 SH | SOLE    |
| DOVER DOWNS GAMING & ENTERTAIN | EQUITY | 260095104 | 164   | 12,770 SH  | SOLE    |
| DOVER MOTORSPORTS INC          | EQUITY | 260174107 | 76    | 14,410 SH  | SOLE    |
| DOW CHEMICAL CO/THE            | EQUITY | 260543103 | 22880 | 498,910 SH | SOLE    |
| DOW CHEMICAL CO/THE            | EQUITY | 260543103 | 16669 | 363,474 SH | SOLE    |
| DOW CHEMICAL CO/THE            | EQUITY | 260543103 | 18    | 394 SH     | DEFINED |
| DOW JONES & CO INC             | EQUITY | 260561105 | 1039  | 30,150 SH  | SOLE    |
| DOW JONES & CO INC             | EQUITY | 260561105 | 8072  | 234,166 SH | SOLE    |
| DOWNEY FINANCIAL CORP          | EQUITY | 261018105 | 2409  | 37,319 SH  | SOLE    |
| DPL INC                        | EQUITY | 233293109 | 8746  | 281,314 SH | SOLE    |
| DPL INC                        | EQUITY | 233293109 | 6     | 200 SH     | DEFINED |
| DR HORTON INC                  | EQUITY | 23331A109 | 2808  | 127,637 SH | SOLE    |
| DR HORTON INC                  | EQUITY | 23331A109 | 2878  | 130,804 SH | SOLE    |

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|                                |              |           |       |            |         |
|--------------------------------|--------------|-----------|-------|------------|---------|
| DR HORTON INC                  | EQUITY       | 23331A109 | 3     | 150 SH     | DEFINED |
| DREAMWORKS ANIMATION SKG INC   | EQUITY       | 26153C103 | 532   | 17,400 SH  | SOLE    |
| DRESS BARN INC                 | EQUITY       | 261570105 | 840   | 40,372 SH  | SOLE    |
| DRESSER-RAND GROUP INC         | EQUITY       | 261608103 | 408   | 13,410 SH  | SOLE    |
| DREW INDUSTRIES INC            | EQUITY       | 26168L205 | 466   | 16,250 SH  | SOLE    |
| DREYFUS MUNICIPAL INCOME INC   | EQUITY       | 26201R102 | 136   | 14,085 SH  | DEFINED |
| DRIL-QUIP INC                  | EQUITY       | 262037104 | 841   | 19,430 SH  | SOLE    |
| DRIL-QUIP INC                  | EQUITY       | 262037104 | 26    | 608 SH     | DEFINED |
| DRS TECHNOLOGIES INC           | EQUITY       | 23330X100 | 4950  | 94,877 SH  | SOLE    |
| DRUGSTORE.COM                  | EQUITY       | 262241102 | 181   | 70,301 SH  | SOLE    |
| DSP GROUP INC                  | EQUITY       | 23332B106 | 475   | 24,986 SH  | SOLE    |
| DST SYSTEMS INC                | EQUITY       | 233326107 | 9882  | 131,408 SH | SOLE    |
| DST SYSTEMS INC                | FIXED INCOME | 233326AB3 | 2     | 1,000 PRN  | DEFINED |
| DSW INC                        | EQUITY       | 23334L102 | 600   | 14,214 SH  | SOLE    |
| DSW INC                        | EQUITY       | 23334L102 | 553   | 13,100 SH  | SOLE    |
| DTE ENERGY CO                  | EQUITY       | 233331107 | 4018  | 83,887 SH  | SOLE    |
| DTE ENERGY CO                  | EQUITY       | 233331107 | 22    | 454 SH     | SOLE    |
| DTS INC/DE                     | EQUITY       | 23335C101 | 374   | 15,432 SH  | SOLE    |
| DUKE ENERGY CORP               | EQUITY       | 26441C105 | 19422 | 957,226 SH | SOLE    |
| DUKE ENERGY CORP               | EQUITY       | 26441C105 | 12272 | 604,806 SH | SOLE    |
| DUKE ENERGY CORP               | EQUITY       | 26441C105 | 24    | 1,206 SH   | DEFINED |
| DUN & BRADSTREET CORP          | EQUITY       | 26483E100 | 14337 | 157,206 SH | SOLE    |
| DUQUESNE LIGHT HOLDINGS INC    | EQUITY       | 266233105 | 6889  | 348,127 SH | SOLE    |
| DURECT CORP                    | EQUITY       | 266605104 | 224   | 53,837 SH  | SOLE    |
| DXP ENTERPRISES INC            | EQUITY       | 233377407 | 58    | 1,519 SH   | SOLE    |
| DYCOM INDUSTRIES INC           | EQUITY       | 267475101 | 3411  | 130,888 SH | SOLE    |
| DYNAMEX INC                    | EQUITY       | 26784F103 | 250   | 9,825 SH   | SOLE    |
| DYNAMIC MATERIALS CORP         | EQUITY       | 267888105 | 339   | 10,348 SH  | SOLE    |
| DYNAMIC MATERIALS CORP         | EQUITY       | 267888105 | 13631 | 416,600 SH | SOLE    |
| DYNCORP INTERNATIONAL INC      | EQUITY       | 26817C101 | 1056  | 69,964 SH  | SOLE    |
| DYNEGY INC NEW                 | EQUITY       | 26816Q101 | 9     | 966 SH     | SOLE    |
| DYNEGY INC.                    | EQUITY       | 26816Q101 | 1662  | 179,527 SH | SOLE    |
| E*TRADE FINANCIAL CORP         | EQUITY       | 269246104 | 14589 | 687,530 SH | SOLE    |
| E*TRADE FINANCIAL CORP         | EQUITY       | 269246104 | 23    | 1,090 SH   | SOLE    |
| E*TRADE FINANCIAL CORP         | EQUITY       | 269246104 | 4     | 175 SH     | DEFINED |
| EAGLE BULK SHIPPING INC        | EQUITY       | Y2187A101 | 10    | 500 SH     | DEFINED |
| EAGLE MATERIALS INC            | EQUITY       | 26969P108 | 22    | 494 SH     | SOLE    |
| EAGLE TEST SYSTEMS INC         | EQUITY       | 270006109 | 117   | 7,059 SH   | SOLE    |
| EARTHLINK INC                  | EQUITY       | 270321102 | 791   | 107,588 SH | SOLE    |
| EARTHLINK INC                  | EQUITY       | 270321102 | 2     | 300 SH     | DEFINED |
| EASTMAN CHEMICAL CO            | EQUITY       | 277432100 | 2503  | 39,526 SH  | SOLE    |
| EASTMAN CHEMICAL CO            | EQUITY       | 277432100 | 13    | 210 SH     | SOLE    |
| EASTMAN KODAK CO               | EQUITY       | 277461109 | 3072  | 136,177 SH | SOLE    |
| EASTMAN KODAK CO               | EQUITY       | 277461109 | 17    | 734 SH     | SOLE    |
| EASTMAN KODAK CO               | EQUITY       | 277461109 | 1     | 45 SH      | DEFINED |
| EATON CORP                     | EQUITY       | 278058102 | 5779  | 69,164 SH  | SOLE    |
| EATON CORP                     | EQUITY       | 278058102 | 32    | 380 SH     | SOLE    |
| EATON CORP                     | EQUITY       | 278058102 | 78    | 931 SH     | DEFINED |
| EATON VANCE CORP               | EQUITY       | 278265103 | 10674 | 299,499 SH | SOLE    |
| EATON VANCE ENHANCED EQUITY IN | EQUITY       | 278274105 | 29    | 1,400 SH   | DEFINED |
| EATON VANCE LIMITED DURATION I | EQUITY       | 27828H105 | 90    | 4,900 SH   | DEFINED |
| EATON VANCE MUNICIPAL INCOME T | EQUITY       | 27826U108 | 524   | 32,800 SH  | DEFINED |
| EATON VANCE SENIOR FLOATING-RA | EQUITY       | 27828Q105 | 807   | 42,522 SH  | DEFINED |
| EATON VANCE TAX-ADVANTAGED GLO | EQUITY       | 27828S101 | 13    | 512 SH     | DEFINED |
| EATON VANCE TAX-MANAGED BUY-WR | EQUITY       | 27828Y108 | 73    | 3,542 SH   | DEFINED |
| EBAY INC                       | EQUITY       | 278642103 | 27279 | 822,900 SH | SOLE    |

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|                                |        |           |       |              |         |
|--------------------------------|--------|-----------|-------|--------------|---------|
| EBAY INC                       | EQUITY | 278642103 | 10277 | 310,002 SH   | SOLE    |
| EBAY INC                       | EQUITY | 278642103 | 12    | 352 SH       | DEFINED |
| ECHELON CORP                   | EQUITY | 27874N105 | 285   | 27,048 SH    | SOLE    |
| ECHOSTAR COMMUNICATIONS CORP   | EQUITY | 278762109 | 688   | 15,853 SH    | SOLE    |
| ECLIPSYS CORP                  | EQUITY | 278856109 | 765   | 39,686 SH    | SOLE    |
| ECOLAB INC                     | EQUITY | 278865100 | 3507  | 81,562 SH    | SOLE    |
| ECOLAB INC                     | EQUITY | 278865100 | 20    | 456 SH       | SOLE    |
| ECOLLEGE.COM INC               | EQUITY | 27887E100 | 285   | 15,886 SH    | SOLE    |
| EDGE PETROLEUM CORP            | EQUITY | 279862106 | 312   | 24,891 SH    | SOLE    |
| EDGE PETROLEUM CORP            | EQUITY | 279862106 | 9591  | 766,047 SH   | SOLE    |
| EDISON INTERNATIONAL           | EQUITY | 281020107 | 7546  | 153,601 SH   | SOLE    |
| EDISON INTERNATIONAL           | EQUITY | 281020107 | 41    | 832 SH       | SOLE    |
| EDO CORP                       | EQUITY | 281347104 | 382   | 14,573 SH    | SOLE    |
| EDUCATE INC                    | EQUITY | 28138P100 | 119   | 15,518 SH    | SOLE    |
| EDWARDS LIFSCIENCES CORP       | EQUITY | 28176E108 | 7139  | 140,815 SH   | SOLE    |
| EFUNDS CORP                    | EQUITY | 28224R101 | 1088  | 40,826 SH    | SOLE    |
| EGL INC                        | EQUITY | 268484102 | 1094  | 27,613 SH    | SOLE    |
| EGL INC                        | EQUITY | 268484102 | 1     | 35 SH        | DEFINED |
| EHEALTH INC                    | EQUITY | 28238P109 | 119   | 5,047 SH     | SOLE    |
| EI DU PONT DE NEMOURS & CO     | EQUITY | 263534109 | 22514 | 455,481 SH   | SOLE    |
| EI DU PONT DE NEMOURS & CO     | EQUITY | 263534109 | 10399 | 210,374 SH   | SOLE    |
| EI DU PONT DE NEMOURS & CO     | EQUITY | 263534109 | 46    | 923 SH       | DEFINED |
| EL PASO CORP                   | EQUITY | 28336L109 | 4680  | 323,423 SH   | SOLE    |
| EL PASO CORP                   | EQUITY | 28336L109 | 26    | 1,800 SH     | SOLE    |
| EL PASO CORP                   | EQUITY | 28336L109 | 8     | 580 SH       | DEFINED |
| EL PASO ELECTRIC CO            | EQUITY | 283677854 | 1120  | 42,490 SH    | SOLE    |
| ELDORADO GOLD CORP             | EQUITY | 284902103 | 5633  | 962,118 SH   | OTHER   |
| ELECTRO RENT CORP              | EQUITY | 285218103 | 241   | 16,718 SH    | SOLE    |
| ELECTRO SCIENTIFIC INDUSTRIES  | EQUITY | 285229100 | 490   | 25,451 SH    | SOLE    |
| ELECTRONIC ARTS INC            | EQUITY | 285512109 | 7953  | 157,925 SH   | SOLE    |
| ELECTRONIC ARTS INC            | EQUITY | 285512109 | 7177  | 142,510 SH   | SOLE    |
| ELECTRONIC ARTS INC            | EQUITY | 285512109 | 42    | 830 SH       | DEFINED |
| ELECTRONIC DATA SYSTEMS CORP   | EQUITY | 285661104 | 40210 | 1,452,666 SH | SOLE    |
| ELECTRONIC DATA SYSTEMS CORP   | EQUITY | 285661104 | 37    | 1,320 SH     | SOLE    |
| ELECTRONICS FOR IMAGING        | EQUITY | 286082102 | 1192  | 50,829 SH    | SOLE    |
| ELI LILLY & CO                 | EQUITY | 532457108 | 53093 | 988,590 SH   | SOLE    |
| ELI LILLY & CO                 | EQUITY | 532457108 | 137   | 2,544 SH     | SOLE    |
| ELIZABETH ARDEN INC            | EQUITY | 28660G106 | 497   | 22,779 SH    | SOLE    |
| EMAGEON INC                    | EQUITY | 29076V109 | 202   | 18,382 SH    | SOLE    |
| EMBARQ CORP                    | EQUITY | 29078E105 | 8372  | 148,565 SH   | SOLE    |
| EMBARQ CORP                    | EQUITY | 29078E105 | 6761  | 119,982 SH   | SOLE    |
| EMBARQ CORP                    | EQUITY | 29078E105 | 3     | 45 SH        | DEFINED |
| EMC CORP/MASSACHUSETTS         | EQUITY | 268648102 | 12771 | 922,104 SH   | SOLE    |
| EMC CORP/MASSACHUSETTS         | EQUITY | 268648102 | 74    | 5,378 SH     | SOLE    |
| EMC CORP/MASSACHUSETTS         | EQUITY | 268648102 | 41    | 2,964 SH     | DEFINED |
| EMC INSURANCE GROUP INC        | EQUITY | 268664109 | 134   | 5,192 SH     | SOLE    |
| EMCOR GROUP INC                | EQUITY | 29084Q100 | 2926  | 49,610 SH    | SOLE    |
| EMCORE CORP                    | EQUITY | 290846104 | 178   | 35,697 SH    | SOLE    |
| EMDEON CORP                    | EQUITY | 290849108 | 1226  | 80,999 SH    | SOLE    |
| EMERGENCY MEDICAL SERVICES COR | EQUITY | 29100P102 | 601   | 20,400 SH    | SOLE    |
| EMERGENCY MEDICAL SERVICES COR | EQUITY | 29100P102 | 1193  | 40,500 SH    | SOLE    |
| EMERENT BIOSOLUTIONS INC       | EQUITY | 29089Q105 | 59    | 4,369 SH     | SOLE    |
| EMERITUS CORP                  | EQUITY | 291005106 | 146   | 4,337 SH     | SOLE    |
| EMERSON ELECTRIC CO            | EQUITY | 291011104 | 19366 | 449,441 SH   | SOLE    |
| EMERSON ELECTRIC CO            | EQUITY | 291011104 | 18971 | 440,266 SH   | SOLE    |
| EMERSON ELECTRIC CO            | EQUITY | 291011104 | 317   | 7,363 SH     | DEFINED |
| EMISPHERE TECHNOLOGIES INC     | EQUITY | 291345106 | 67    | 20,905 SH    | SOLE    |
| EMMIS COMMUNICATIONS CORP      | EQUITY | 291525103 | 244   | 28,886 SH    | SOLE    |
| EMPIRE DISTRICT ELECTRIC CO/TH | EQUITY | 291641108 | 652   | 26,287 SH    | SOLE    |
| EMPIRE DISTRICT ELECTRIC CO/TH | EQUITY | 291641108 | 1589  | 64,071 SH    | DEFINED |
| EMPLOYERS HOLDINGS INC         | EQUITY | 292218104 | 997   | 49,777 SH    | SOLE    |
| EMS TECHNOLOGIES INC           | EQUITY | 26873N108 | 299   | 15,505 SH    | SOLE    |

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|--------------------------------|--------|-----------|-------|------------|---------|
| EMULEX CORP                    | EQUITY | 292475209 | 1354  | 74,027 SH  | SOLE    |
| ENBRIDGE ENERGY PARTNERS LP    | EQUITY | 29250R106 | 179   | 3,198 SH   | DEFINED |
| ENBRIDGE INC                   | EQUITY | 29250N105 | 245   | 7,503 SH   | OTHER   |
| ENCANA CORP                    | EQUITY | 292505104 | 14675 | 289,696 SH | OTHER   |
| ENCORE ACQUISITION CO          | EQUITY | 29255W100 | 6221  | 257,180 SH | SOLE    |
| ENCORE WIRE CORP               | EQUITY | 292562105 | 517   | 20,424 SH  | SOLE    |
| ENCYSIVE PHARMACEUTICALS INC   | EQUITY | 29256X107 | 149   | 54,817 SH  | SOLE    |
| ENDESA SA                      | EQUITY | 29258N107 | 16    | 300 SH     | DEFINED |
| ENDO PHARMACEUTICALS HOLDINGS  | EQUITY | 29264F205 | 205   | 6,961 SH   | SOLE    |
| ENDO PHARMACEUTICALS HOLDINGS  | EQUITY | 29264F205 | 5     | 175 SH     | DEFINED |
|                                |        |           |       |            |         |
| ENERGEN CORP                   | EQUITY | 29265N108 | 130   | 2,552 SH   | SOLE    |
| ENERGIZER HOLDINGS INC         | EQUITY | 29266R108 | 11503 | 134,809 SH | SOLE    |
| ENERGY CONVERSION DEVICES INC  | EQUITY | 292659109 | 1197  | 34,272 SH  | SOLE    |
| ENERGY CONVERSION DEVICES INC  | EQUITY | 292659109 | 402   | 11,500 SH  | SOLE    |
| ENERGY CONVERSION DEVICES INC  | EQUITY | 292659109 | 10    | 300 SH     | DEFINED |
| ENERGY EAST CORP               | EQUITY | 29266M109 | 9099  | 373,530 SH | SOLE    |
| ENERGY EAST CORP               | EQUITY | 29266M109 | 51    | 2,102 SH   | DEFINED |
| ENERGY INCOME AND GROWTH FUND  | EQUITY | 292697109 | 1154  | 39,440 SH  | DEFINED |
| ENERGY PARTNERS LTD            | EQUITY | 29270U105 | 611   | 33,649 SH  | SOLE    |
| ENERGY SELECT SECTOR SPDR FUND | EQUITY | 81369Y506 | 333   | 5,528 SH   | DEFINED |
| ENERGY TRANSFER EQUITY LP      | EQUITY | 29273V100 | 6190  | 168,656 SH | SOLE    |
| ENERGY TRANSFER PARTNERS LP    | EQUITY | 29273R109 | 4     | 69 SH      | DEFINED |
| ENERGYSOUTH INC                | EQUITY | 292970100 | 254   | 6,057 SH   | SOLE    |
| ENERPLUS RESOURCES FUND        | EQUITY | 29274D604 | 101   | 2,392 SH   | OTHER   |
| ENERPLUS RESOURCES FUND        | EQUITY | 29274D604 | 356   | 8,430 SH   | DEFINED |
| ENERSYS                        | EQUITY | 29275Y102 | 702   | 40,863 SH  | SOLE    |
| ENGLOBAL CORP                  | EQUITY | 293306106 | 79    | 14,157 SH  | SOLE    |
| ENNIS INC                      | EQUITY | 293389102 | 599   | 22,366 SH  | SOLE    |
| ENNIS INC                      | EQUITY | 293389102 | 740   | 27,644 SH  | DEFINED |
| ENPRO INDUSTRIES INC           | EQUITY | 29355X107 | 851   | 23,608 SH  | SOLE    |
| ENSCO INTERNATIONAL INC        | EQUITY | 26874Q100 | 15949 | 293,180 SH | SOLE    |
| ENSCO INTERNATIONAL INC        | EQUITY | 26874Q100 | 21    | 388 SH     | SOLE    |
| ENTEGRIS INC                   | EQUITY | 29362U104 | 1292  | 120,749 SH | SOLE    |
| ENTERCOM COMMUNICATIONS CORP   | EQUITY | 293639100 | 4055  | 143,889 SH | SOLE    |
| ENERGY CORP                    | EQUITY | 29364G103 | 12033 | 114,689 SH | SOLE    |
| ENERGY CORP                    | EQUITY | 29364G103 | 54    | 510 SH     | SOLE    |
| ENERGY CORP                    | EQUITY | 29364G103 | 1709  | 16,291 SH  | DEFINED |
| ENTERPRISE FINANCIAL SERVICES  | EQUITY | 293712105 | 231   | 8,251 SH   | SOLE    |
| ENTERPRISE PRODUCTS PARTNERS L | EQUITY | 293792107 | 2810  | 88,350 SH  | SOLE    |
| ENTERPRISE PRODUCTS PARTNERS L | EQUITY | 293792107 | 22    | 700 SH     | DEFINED |
| ENTERTAINMENT PROPERTIES TRUST | EQUITY | 29380T105 | 6784  | 112,594 SH | SOLE    |
| ENTERTAINMENT PROPERTIES TRUST | EQUITY | 29380T105 | 4     | 61 SH      | DEFINED |
| ENTRAVISION COMMUNICATIONS COR | EQUITY | 29382R107 | 549   | 58,764 SH  | SOLE    |
| ENZO BIOCHEM INC               | EQUITY | 294100102 | 412   | 27,310 SH  | SOLE    |
| ENZON PHARMACEUTICALS INC      | EQUITY | 293904108 | 313   | 38,412 SH  | SOLE    |
| EOG RESOURCES INC              | EQUITY | 26875P101 | 7569  | 106,094 SH | SOLE    |
| EOG RESOURCES INC              | EQUITY | 26875P101 | 44    | 622 SH     | SOLE    |
| EOG RESOURCES INC              | EQUITY | 26875P101 | 14    | 200 SH     | DEFINED |
| EPICOR SOFTWARE CORP           | EQUITY | 29426L108 | 706   | 50,763 SH  | SOLE    |
| EPICOR SOFTWARE CORP           | EQUITY | 29426L108 | 494   | 35,500 SH  | SOLE    |
| EPIQ SYSTEMS INC               | EQUITY | 26882D109 | 267   | 13,085 SH  | SOLE    |
| EQUIFAX INC                    | EQUITY | 294429105 | 3806  | 104,428 SH | SOLE    |
| EQUIFAX INC                    | EQUITY | 294429105 | 12    | 320 SH     | SOLE    |
| EQUINIX INC                    | EQUITY | 29444U502 | 2150  | 25,109 SH  | SOLE    |
| EQUINIX INC                    | EQUITY | 29444U502 | 1045  | 12,200 SH  | SOLE    |
| EQUITABLE RESOURCES INC        | EQUITY | 294549100 | 14130 | 292,431 SH | SOLE    |

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|--------------------------------|--------|-----------|--------|--------------|---------|
| EQUITY RESIDENTIAL             | EQUITY | 29476L107 | 36     | 746 SH       | SOLE    |
| ERESEARCH TECHNOLOGY INC       | EQUITY | 29481V108 | 340    | 43,230 SH    | SOLE    |
| ERICSSON                       | EQUITY | 294821608 | 226    | 6,101 SH     | SOLE    |
| ERIE INDEMNITY CO              | EQUITY | 29530P102 | 91     | 1,716 SH     | SOLE    |
| ESCHELON TELECOM INC           | EQUITY | 296290109 | 237    | 8,200 SH     | SOLE    |
| ESCO TECHNOLOGIES INC          | EQUITY | 296315104 | 1015   | 22,637 SH    | SOLE    |
| ESPEED INC                     | EQUITY | 296643109 | 171    | 17,993 SH    | SOLE    |
| ESSEX PROPERTY TRUST INC       | EQUITY | 297178105 | 9339   | 72,130 SH    | SOLE    |
| ESTEE LAUDER COS INC/THE       | EQUITY | 518439104 | 3637   | 74,446 SH    | SOLE    |
| ESTEE LAUDER COS INC/THE       | EQUITY | 518439104 | 14     | 292 SH       | SOLE    |
| ESTERLINE TECHNOLOGIES CORP    | EQUITY | 297425100 | 915    | 22,270 SH    | SOLE    |
| ETHAN ALLEN INTERIORS INC      | EQUITY | 297602104 | 1025   | 29,003 SH    | SOLE    |
| EURONET WORLDWIDE INC          | EQUITY | 298736109 | 827    | 30,789 SH    | SOLE    |
| EV3 INC                        | EQUITY | 26928A200 | 285    | 14,483 SH    | SOLE    |
| EV3 INC                        | EQUITY | 26928A200 | 353    | 17,900 SH    | SOLE    |
| EVERGREEN ENERGY INC           | EQUITY | 30024B104 | 409    | 62,287 SH    | SOLE    |
| EVERGREEN INCOME ADVANTAGE FUN | EQUITY | 30023Y105 | 129    | 9,009 SH     | DEFINED |
| EVERGREEN SOLAR INC            | EQUITY | 30033R108 | 572    | 58,645 SH    | SOLE    |
| EW SCRIPPS CO                  | EQUITY | 811054204 | 5059   | 113,230 SH   | SOLE    |
| EW SCRIPPS CO                  | EQUITY | 811054204 | 9      | 212 SH       | SOLE    |
| EXAR CORP                      | EQUITY | 300645108 | 914    | 69,057 SH    | SOLE    |
| EXCEL MARITIME CARRIERS LTD    | EQUITY | V3267N107 | 9      | 500 SH       | DEFINED |
| EXCEL TECHNOLOGY INC           | EQUITY | 30067T103 | 289    | 10,591 SH    | SOLE    |
| EXCO RESOURCES INC             | EQUITY | 269279402 | 757    | 45,646 SH    | SOLE    |
| EXELIXIS INC                   | EQUITY | 30161Q104 | 821    | 82,638 SH    | SOLE    |
| EXELON CORP                    | EQUITY | 30161N101 | 21691  | 315,692 SH   | SOLE    |
| EXELON CORP                    | EQUITY | 30161N101 | 8825   | 128,436 SH   | SOLE    |
| EXELON CORP                    | EQUITY | 30161N101 | 31     | 454 SH       | DEFINED |
| EXLSERVICE HOLDINGS INC        | EQUITY | 302081104 | 104    | 5,061 SH     | SOLE    |
| EXPEDIA INC                    | EQUITY | 30212P105 | 512    | 22,080 SH    | SOLE    |
| EXPEDITORS INTERNATIONAL WASHI | EQUITY | 302130109 | 21433  | 518,714 SH   | SOLE    |
| EXPEDITORS INTERNATIONAL WASHI | EQUITY | 302130109 | 2      | 40 SH        | DEFINED |
| EXPLORATION CO OF DELAWARE INC | EQUITY | 302133202 | 278    | 25,589 SH    | SOLE    |
| EXPONENT INC                   | EQUITY | 30214U102 | 260    | 13,025 SH    | SOLE    |
| EXPRESS SCRIPTS INC            | EQUITY | 302182100 | 8210   | 101,704 SH   | SOLE    |
| EXPRESS SCRIPTS INC            | EQUITY | 302182100 | 11046  | 136,846 SH   | SOLE    |
| EXPRESSJET HOLDINGS INC        | EQUITY | 30218U108 | 254    | 43,505 SH    | SOLE    |
| EXTREME NETWORKS               | EQUITY | 30226D106 | 443    | 104,620 SH   | SOLE    |
| EXXON MOBIL CORP               | EQUITY | 30231G102 | 355333 | 4,709,363 SH | SOLE    |
| EXXON MOBIL CORP               | EQUITY | 30231G102 | 78772  | 1,044,034 SH | SOLE    |
| EXXON MOBIL CORP               | EQUITY | 30231G102 | 696    | 9,225 SH     | DEFINED |
| EZCORP INC                     | EQUITY | 302301106 | 458    | 31,122 SH    | SOLE    |
| EZCORP INC                     | EQUITY | 302301106 | 345    | 23,400 SH    | SOLE    |
| F5 NETWORKS INC                | EQUITY | 315616102 | 7292   | 109,355 SH   | SOLE    |
| F5 NETWORKS INC                | EQUITY | 315616102 | 2974   | 44,600 SH    | SOLE    |
| F5 NETWORKS INC                | EQUITY | 315616102 | 12     | 178 SH       | DEFINED |
| FACTSET RESEARCH SYSTEMS INC   | EQUITY | 303075105 | 61     | 972 SH       | SOLE    |
| FACTSET RESEARCH SYSTEMS INC   | EQUITY | 303075105 | 691    | 11,000 SH    | SOLE    |
| FAIR ISAAC CORP                | EQUITY | 303250104 | 5248   | 135,668 SH   | SOLE    |
| FAIRCHILD SEMICONDUCTOR INTERN | EQUITY | 303726103 | 4965   | 296,961 SH   | SOLE    |
| FAIRFAX FINANCIAL HOLDINGS LTD | EQUITY | 303901102 | 71     | 313 SH       | OTHER   |
| FAIRPOINT COMMUNICATIONS INC   | EQUITY | 305560104 | 6341   | 330,077 SH   | SOLE    |
| FALCONSTOR SOFTWARE INC        | EQUITY | 306137100 | 339    | 32,494 SH    | SOLE    |
| FAMILY DOLLAR STORES INC       | EQUITY | 307000109 | 4032   | 136,128 SH   | SOLE    |
| FAMILY DOLLAR STORES INC       | EQUITY | 307000109 | 11     | 388 SH       | SOLE    |
| FANNIE MAE                     | EQUITY | 313586109 | 56045  | 1,026,840 SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| FANNIE MAE                     | EQUITY | 313586109 | 16204 | 296,884   | SH | SOLE    |
| FANNIE MAE                     | EQUITY | 313586109 | 9     | 162       | SH | DEFINED |
| FARMER BROS CO                 | EQUITY | 307675108 | 133   | 5,870     | SH | SOLE    |
| FARMER MAC                     | EQUITY | 313148306 | 249   | 9,157     | SH | SOLE    |
| FARMERS CAPITAL BANK CORP      | EQUITY | 309562106 | 183   | 6,216     | SH | SOLE    |
| FASTENAL CO                    | EQUITY | 311900104 | 10602 | 302,495   | SH | SOLE    |
| FASTENAL CO                    | EQUITY | 311900104 | 380   | 10,828    | SH | DEFINED |
| FBL FINANCIAL GROUP INC        | EQUITY | 30239F106 | 467   | 11,925    | SH | SOLE    |
| FEDERAL REALTY INVS TRUST      | EQUITY | 313747206 | 91    | 1,002     | SH | SOLE    |
| FEDERAL SIGNAL CORP            | EQUITY | 313855108 | 2389  | 153,955   | SH | SOLE    |
| FEDERATED DEPARTMENT STORES IN | EQUITY | 31410H101 | 49301 | 1,094,355 | SH | SOLE    |
| FEDERATED DEPARTMENT STORES IN | EQUITY | 31410H101 | 1424  | 31,608    | SH | SOLE    |
| FEDERATED INVESTORS INC        | EQUITY | 314211103 | 1456  | 39,641    | SH | SOLE    |
| FEDERATED INVESTORS INC        | EQUITY | 314211103 | 8     | 230       | SH | SOLE    |
| FEDERATED INVESTORS INC        | EQUITY | 314211103 | 384   | 10,458    | SH | DEFINED |
| FEDEX CORP                     | EQUITY | 31428X106 | 32825 | 305,545   | SH | SOLE    |
| FEDEX CORP                     | EQUITY | 31428X106 | 84    | 782       | SH | SOLE    |
| FEI CO                         | EQUITY | 30241L109 | 754   | 20,905    | SH | SOLE    |
| FEI CO                         | EQUITY | 30241L109 | 970   | 26,894    | SH | DEFINED |
| FELCOR LODGING TRUST INC       | EQUITY | 31430F101 | 7919  | 304,946   | SH | SOLE    |
| FERRELLGAS PARTNERS-LP         | EQUITY | 315293100 | 28    | 1,200     | SH | DEFINED |
| FERRO CORP                     | EQUITY | 315405100 | 2994  | 138,560   | SH | SOLE    |
| FIBERTOWER CORP                | EQUITY | 31567R100 | 667   | 128,477   | SH | SOLE    |
| FIDELITY NATIONAL FINANCIAL IN | EQUITY | 31620R105 | 12671 | 527,744   | SH | SOLE    |
| FIDELITY NATIONAL INFORMATION  | EQUITY | 31620M106 | 3503  | 77,056    | SH | SOLE    |
| FIDELITY NATIONAL INFORMATION  | EQUITY | 31620M106 | 19    | 414       | SH | SOLE    |
| FIELDSTONE INVESTMENT CORP     | EQUITY | 31659U300 | 131   | 42,601    | SH | SOLE    |
| FIFTH THIRD BANCORP            | EQUITY | 316773100 | 67086 | 1,733,927 | SH | SOLE    |
| FIFTH THIRD BANCORP            | EQUITY | 316773100 | 55    | 1,424     | SH | SOLE    |
| FIFTH THIRD BANCORP            | EQUITY | 316773100 | 35    | 907       | SH | DEFINED |
| FINANCIAL FEDERAL CORP         | EQUITY | 317492106 | 626   | 23,769    | SH | SOLE    |
| FINANCIAL SELECT SECTOR SPDR F | EQUITY | 81369Y605 | 32406 | 909,524   | SH | SOLE    |
| FINANCIAL SELECT SECTOR SPDR F | EQUITY | 81369Y605 | 152   | 4,270     | SH | DEFINED |
| FINISAR CORP                   | EQUITY | 31787A101 | 699   | 199,633   | SH | SOLE    |
| FINISH LINE                    | EQUITY | 317923100 | 471   | 37,376    | SH | SOLE    |
| FIRST ACCEPTANCE CORP          | EQUITY | 318457108 | 154   | 14,663    | SH | SOLE    |
| FIRST ADVANTAGE CORP           | EQUITY | 31845F100 | 145   | 6,031     | SH | SOLE    |
| FIRST AMERICAN CORP            | EQUITY | 318522307 | 11649 | 229,678   | SH | SOLE    |
| FIRST BANCORP/PUERTO RICO      | EQUITY | 318672102 | 816   | 61,545    | SH | SOLE    |
| FIRST BANCORP/TROY NC          | EQUITY | 318910106 | 222   | 10,397    | SH | SOLE    |
| FIRST BUSEY CORP               | EQUITY | 319383105 | 286   | 13,355    | SH | SOLE    |
| FIRST CASH FINANCIAL SERVICES  | EQUITY | 31942D107 | 545   | 24,483    | SH | SOLE    |
| FIRST CHARTER CORP             | EQUITY | 319439105 | 648   | 30,117    | SH | SOLE    |
| FIRST CITIZENS BANCSHARES INC/ | EQUITY | 31946M103 | 42    | 209       | SH | SOLE    |
| FIRST COMMONWEALTH FINANCIAL C | EQUITY | 319829107 | 728   | 61,961    | SH | SOLE    |
| FIRST COMMUNITY BANCORP INC/CA | EQUITY | 31983B101 | 1142  | 20,204    | SH | SOLE    |
| FIRST COMMUNITY BANCSHARES INC | EQUITY | 31983A103 | 342   | 8,762     | SH | SOLE    |
| FIRST CONSULTING GROUP INC     | EQUITY | 31986R103 | 184   | 20,180    | SH | SOLE    |
| FIRST DATA CORP                | EQUITY | 319963104 | 14505 | 539,228   | SH | SOLE    |
| FIRST DATA CORP                | EQUITY | 319963104 | 53    | 1,956     | SH | SOLE    |
| FIRST FINANCIAL BANCORP        | EQUITY | 320209109 | 445   | 29,445    | SH | SOLE    |
| FIRST FINANCIAL BANKSHARES INC | EQUITY | 32020R109 | 760   | 18,185    | SH | SOLE    |
| FIRST FINANCIAL BANKSHARES INC | EQUITY | 32020R109 | 15    | 366       | SH | DEFINED |
| FIRST FINANCIAL CORP/IN        | EQUITY | 320218100 | 362   | 11,687    | SH | SOLE    |
| FIRST FINANCIAL HOLDINGS INC   | EQUITY | 320239106 | 365   | 10,555    | SH | SOLE    |
| FIRST HORIZON NATIONAL CORP    | EQUITY | 320517105 | 2305  | 55,507    | SH | SOLE    |
| FIRST HORIZON NATIONAL CORP    | EQUITY | 320517105 | 13    | 318       | SH | SOLE    |
| FIRST HORIZON NATIONAL CORP    | EQUITY | 320517105 | 11    | 260       | SH | DEFINED |
| FIRST INDIANA CORP             | EQUITY | 32054R108 | 244   | 11,189    | SH | SOLE    |
| FIRST INDUSTRIAL REALTY TRUST  | EQUITY | 32054K103 | 4786  | 105,656   | SH | SOLE    |

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|                                |              |           |       |         |     |         |
|--------------------------------|--------------|-----------|-------|---------|-----|---------|
| FIRST MARBLEHEAD CORP/THE      | EQUITY       | 320771108 | 14112 | 314,370 | SH  | SOLE    |
| FIRST MERCHANTS CORP           | EQUITY       | 320817109 | 384   | 16,188  | SH  | SOLE    |
| FIRST MERCURY FINANCIAL CORP   | EQUITY       | 320841109 | 201   | 9,798   | SH  | SOLE    |
| FIRST MIDWEST BANCORP INC/IL   | EQUITY       | 320867104 | 1609  | 43,781  | SH  | SOLE    |
| FIRST NIAGARA FINANCIAL GROUP  | EQUITY       | 33582V108 | 4908  | 352,851 | SH  | SOLE    |
| FIRST PLACE FINANCIAL CORP/OH  | EQUITY       | 33610T109 | 328   | 15,302  | SH  | SOLE    |
| FIRST POTOMAC REALTY TRUST     | EQUITY       | 33610F109 | 385   | 13,477  | SH  | SOLE    |
| FIRST REGIONAL BANCORP/LOS ANG | EQUITY       | 33615C101 | 213   | 7,160   | SH  | SOLE    |
| FIRST REPUBLIC BANK/SAN FRANCI | EQUITY       | 336158100 | 1197  | 22,296  | SH  | SOLE    |
| FIRST SOLAR INC                | EQUITY       | 336433107 | 1004  | 19,306  | SH  | SOLE    |
| FIRST SOUTH BANCORP INC/WASHIN | EQUITY       | 33646W100 | 219   | 7,147   | SH  | SOLE    |
| FIRST STATE BANCORPORATION/NM  | EQUITY       | 336453105 | 403   | 17,870  | SH  | SOLE    |
| FIRST TRUST STRATEGIC HIGH INC | EQUITY       | 337347108 | 8     | 407     | SH  | DEFINED |
| FIRST TRUST VALUE LINE DIVIDEN | EQUITY       | 33734H106 | 22    | 1,288   | SH  | DEFINED |
| FIRST TRUST/FOUR CORNERS SENIO | EQUITY       | 33733U108 | 23    | 1,254   | SH  | DEFINED |
| FIRSTENERGY CORP               | EQUITY       | 337932107 | 12272 | 185,260 | SH  | SOLE    |
| FIRSTENERGY CORP               | EQUITY       | 337932107 | 54    | 814     | SH  | SOLE    |
| FIRSTENERGY CORP               | EQUITY       | 337932107 | 31    | 465     | SH  | DEFINED |
| FIRSTFED FINANCIAL CORP        | EQUITY       | 337907109 | 828   | 14,574  | SH  | SOLE    |
| FIRSTMERIT CORP                | EQUITY       | 337915102 | 5438  | 257,620 | SH  | SOLE    |
| FISERV INC                     | EQUITY       | 337738108 | 4736  | 89,261  | SH  | SOLE    |
| FISERV INC                     | EQUITY       | 337738108 | 23    | 442     | SH  | SOLE    |
| FISHER COMMUNICATIONS INC      | EQUITY       | 337756209 | 325   | 6,682   | SH  | SOLE    |
| FISHER SCIENTIFIC INTL         | FIXED INCOME | 338032AX3 | 676   | 500,000 | PRN | SOLE    |
| FISHER SCIENTIFIC INTL         | FIXED INCOME | 338032AW5 | 2     | 1,000   | PRN | DEFINED |
| FIVE STAR QUALITY CARE INC     | EQUITY       | 33832D106 | 285   | 27,702  | SH  | SOLE    |
| FLAGSTAR BANCORP INC           | EQUITY       | 337930101 | 426   | 35,618  | SH  | SOLE    |
| FLAHERTY & CRUMRINE PREFERRED  | EQUITY       | 338480106 | 911   | 53,309  | SH  | DEFINED |
| FLANDERS CORP                  | EQUITY       | 338494107 | 81    | 11,236  | SH  | SOLE    |
| FLEETWOOD ENTERPRISES INC      | EQUITY       | 339099103 | 443   | 55,981  | SH  | SOLE    |
| FLIR SYSTEMS INC               | EQUITY       | 302445101 | 2052  | 57,521  | SH  | SOLE    |
| FLORIDA EAST COAST INDUSTRIES  | EQUITY       | 340632108 | 1937  | 30,897  | SH  | SOLE    |
| FLORIDA ROCK INDUSTRIES INC    | EQUITY       | 341140101 | 7881  | 117,119 | SH  | SOLE    |
| FLOW INTERNATIONAL CORP        | EQUITY       | 343468104 | 5720  | 532,600 | SH  | SOLE    |
| FLOWERS FOODS INC              | EQUITY       | 343498101 | 1369  | 45,377  | SH  | SOLE    |
| FLOWSERVE CORP                 | EQUITY       | 34354P105 | 7600  | 132,896 | SH  | SOLE    |
| FLUOR CORP                     | EQUITY       | 343412102 | 3635  | 40,518  | SH  | SOLE    |
| FLUOR CORP                     | EQUITY       | 343412102 | 892   | 9,938   | SH  | SOLE    |
| FLUSHING FINANCIAL CORP        | EQUITY       | 343873105 | 273   | 16,798  | SH  | SOLE    |
| FMC CORP                       | EQUITY       | 302491303 | 6939  | 91,988  | SH  | SOLE    |
| FMC TECHNOLOGIES INC           | EQUITY       | 30249U101 | 11182 | 160,295 | SH  | SOLE    |
| FMC TECHNOLOGIES INC           | EQUITY       | 30249U101 | 84    | 1,200   | SH  | DEFINED |
| FNB CORP/PA                    | EQUITY       | 302520101 | 893   | 53,011  | SH  | SOLE    |
| FNB CORP/VA                    | EQUITY       | 302930102 | 231   | 6,440   | SH  | SOLE    |
| FOMENTO ECONOMICO MEXICANO SAB | EQUITY       | 344419106 | 2660  | 24,100  | SH  | SOLE    |
| FOMENTO ECONOMICO MEXICANO SAB | EQUITY       | 344419106 | 22    | 202     | SH  | DEFINED |
| FOOT LOCKER INC                | EQUITY       | 344849104 | 8865  | 376,412 | SH  | SOLE    |
| FORD MOTOR CO                  | EQUITY       | 345370860 | 7046  | 893,001 | SH  | SOLE    |
| FORD MOTOR CO                  | EQUITY       | 345370860 | 38    | 4,822   | SH  | SOLE    |
| FORD MOTOR CO                  | EQUITY       | 345370860 | 3     | 395     | SH  | DEFINED |
| FORD MOTOR CO CAP TR II        | EQUITY       | 345395206 | 9     | 260     | SH  | DEFINED |
| FORDING CANADIAN COAL TRUST    | EQUITY       | 345425102 | 68    | 3,000   | SH  | OTHER   |
| FORDING CANADIAN COAL TRUST    | EQUITY       | 345425102 | 1789  | 79,541  | SH  | DEFINED |
| FOREST CITY ENTERPRISES INC    | EQUITY       | 345550107 | 109   | 1,643   | SH  | SOLE    |
| FOREST LABORATORIES INC        | EQUITY       | 345838106 | 39909 | 775,835 | SH  | SOLE    |
| FOREST LABORATORIES INC        | EQUITY       | 345838106 | 42    | 808     | SH  | SOLE    |
| FOREST OIL CORP                | EQUITY       | 346091705 | 4362  | 130,707 | SH  | SOLE    |
| FORMFACTOR INC                 | EQUITY       | 346375108 | 1798  | 40,181  | SH  | SOLE    |

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|---------------------------------|--------|-----------|-------|------------|---------|
| FORMFACTOR INC                  | EQUITY | 346375108 | 1271  | 28,400 SH  | SOLE    |
| FORRESTER RESEARCH INC          | EQUITY | 346563109 | 364   | 12,848 SH  | SOLE    |
| FORTUNE BRANDS INC              | EQUITY | 349631101 | 5583  | 70,831 SH  | SOLE    |
| FORTUNE BRANDS INC              | EQUITY | 349631101 | 30    | 386 SH     | SOLE    |
| FORTUNE BRANDS INC              | EQUITY | 349631101 | 28    | 350 SH     | DEFINED |
| FORWARD AIR CORP                | EQUITY | 349853101 | 909   | 27,634 SH  | SOLE    |
| FORWARD AIR CORP                | EQUITY | 349853101 | 8551  | 260,054 SH | SOLE    |
| FOSSIL INC                      | EQUITY | 349882100 | 1007  | 38,033 SH  | SOLE    |
| FOSTER WHEELER LTD              | EQUITY | G36535139 | 362   | 6,200 SH   | SOLE    |
| FOUNDATION COAL HOLDINGS INC    | EQUITY | 35039W100 | 2452  | 71,391 SH  | SOLE    |
| FOUNDRY NETWORKS INC            | EQUITY | 35063R100 | 1735  | 127,879 SH | SOLE    |
| FOUR SEASONS HOTELS INC         | EQUITY | 35100E104 | 40    | 498 SH     | OTHER   |
| FOXHOLLOW TECHNOLOGIES INC      | EQUITY | 35166A103 | 399   | 19,115 SH  | SOLE    |
| FPIC INSURANCE GROUP INC        | EQUITY | 302563101 | 387   | 8,666 SH   | SOLE    |
| FPL GROUP INC                   | EQUITY | 302571104 | 10878 | 177,839 SH | SOLE    |
| FPL GROUP INC                   | EQUITY | 302571104 | 9875  | 161,442 SH | SOLE    |
| FRANKLIN BANK CORP/HOUSTON TX   | EQUITY | 352451108 | 367   | 20,547 SH  | SOLE    |
| FRANKLIN ELECTRIC CO INC        | EQUITY | 353514102 | 924   | 19,877 SH  | SOLE    |
| FRANKLIN RESOURCES INC          | EQUITY | 354613101 | 13159 | 108,909 SH | SOLE    |
| FRANKLIN RESOURCES INC          | EQUITY | 354613101 | 51    | 426 SH     | SOLE    |
| FRANKLIN RESOURCES INC          | EQUITY | 354613101 | 109   | 902 SH     | DEFINED |
| FREDDIE MAC                     | EQUITY | 313400301 | 18255 | 306,851 SH | SOLE    |
| FREDDIE MAC                     | EQUITY | 313400301 | 1242  | 20,884 SH  | SOLE    |
| FREDDIE MAC                     | EQUITY | 313400301 | 37    | 629 SH     | DEFINED |
| FRED'S INC                      | EQUITY | 356108100 | 515   | 35,031 SH  | SOLE    |
| FREEDOM ACQUISITION HOLDING IN  | EQUITY | 35645F103 | 443   | 46,342 SH  | SOLE    |
| FREEMPORT-MCMORAN COPPER & GOLD | EQUITY | 35671D857 | 14892 | 224,982 SH | SOLE    |
| FREEMPORT-MCMORAN COPPER & GOLD | EQUITY | 35671D857 | 6367  | 96,186 SH  | SOLE    |
| FREIGHTCAR AMERICA INC          | EQUITY | 357023100 | 531   | 11,033 SH  | SOLE    |
| FREMONT GENERAL CORP            | EQUITY | 357288109 | 400   | 57,767 SH  | SOLE    |
| FRIEDMAN BILLINGS RAMSEY GROUP  | EQUITY | 358434108 | 712   | 128,932 SH | SOLE    |
| FRONTIER AIRLINES HOLDINGS INC  | EQUITY | 359059102 | 191   | 31,767 SH  | SOLE    |
| FRONTIER FINANCIAL CORP         | EQUITY | 35907K105 | 871   | 34,918 SH  | SOLE    |
| FRONTIER OIL CORP               | EQUITY | 35914P105 | 8581  | 262,895 SH | SOLE    |
| FTD GROUP INC                   | EQUITY | 30267U108 | 186   | 11,271 SH  | SOLE    |
| FTI CONSULTING INC              | EQUITY | 302941109 | 1248  | 37,152 SH  | SOLE    |
| FUEL SYSTEMS SOLUTIONS INC      | EQUITY | 35952W103 | 182   | 9,820 SH   | SOLE    |
| FUELCELL ENERGY INC             | EQUITY | 35952H106 | 395   | 50,221 SH  | SOLE    |
| FUELCELL ENERGY INC             | EQUITY | 35952H106 | 6     | 800 SH     | DEFINED |
| FURNITURE BRANDS INTERNATIONAL  | EQUITY | 360921100 | 2418  | 153,202 SH | SOLE    |
| G&K SERVICES INC                | EQUITY | 361268105 | 677   | 18,669 SH  | SOLE    |
| GABELLI EQUITY TRUST INC        | EQUITY | 362397101 | 786   | 79,649 SH  | DEFINED |
| GAIAM INC                       | EQUITY | 36268Q103 | 213   | 13,502 SH  | SOLE    |
| GAMCO INVESTORS INC             | EQUITY | 361438104 | 214   | 4,950 SH   | SOLE    |
| GAMESTOP CORP                   | EQUITY | 36467W109 | 11701 | 359,264 SH | SOLE    |
| GAMESTOP CORP                   | EQUITY | 36467W109 | 2850  | 87,516 SH  | SOLE    |
| GAMMON LAKE RESOURCES INC       | EQUITY | 364915108 | 3418  | 194,100 SH | OTHER   |
| GANNETT CO INC                  | EQUITY | 364730101 | 27393 | 486,644 SH | SOLE    |
| GANNETT CO INC                  | EQUITY | 364730101 | 3198  | 56,820 SH  | SOLE    |
| GANNETT CO INC                  | EQUITY | 364730101 | 2     | 35 SH      | DEFINED |
| GAP INC/THE                     | EQUITY | 364760108 | 3964  | 230,322 SH | SOLE    |
| GAP INC/THE                     | EQUITY | 364760108 | 23    | 1,346 SH   | SOLE    |
| GAP INC/THE                     | EQUITY | 364760108 | 48    | 2,786 SH   | DEFINED |
| GARDNER DENVER INC              | EQUITY | 365558105 | 76    | 2,171 SH   | SOLE    |
| GARDNER DENVER INC              | EQUITY | 365558105 | 4     | 110 SH     | DEFINED |
| GARMIN LTD                      | EQUITY | G37260109 | 6     | 120 SH     | DEFINED |



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|--------------------------------|--------|-----------|--------|-----------|----|---------|
| GARTNER INC                    | EQUITY | 366651107 | 4019   | 167,788   | SH | SOLE    |
| GASCO ENERGY INC               | EQUITY | 367220100 | 157    | 64,449    | SH | SOLE    |
| GATEHOUSE MEDIA INC            | EQUITY | 367348109 | 280    | 13,778    | SH | SOLE    |
| GATEWAY INC                    | EQUITY | 367626108 | 544    | 248,428   | SH | SOLE    |
| GATEWAY INC                    | EQUITY | 367626108 | 15     | 7,000     | SH | DEFINED |
| GATX CORP                      | EQUITY | 361448103 | 6050   | 126,563   | SH | SOLE    |
| GATX CORP                      | EQUITY | 361448103 | 5449   | 114,000   | SH | SOLE    |
| GAYLORD ENTERTAINMENT CO       | EQUITY | 367905106 | 1885   | 35,659    | SH | SOLE    |
| GB&T BANCSHARES INC            | EQUITY | 361462104 | 224    | 12,339    | SH | SOLE    |
| GEHL CO                        | EQUITY | 368483103 | 234    | 9,205     | SH | SOLE    |
| GEMSTAR-TV GUIDE INTERNATIONAL | EQUITY | 36866W106 | 911    | 217,523   | SH | SOLE    |
| GENCO SHIPPING & TRADING LTD   | EQUITY | Y2685T107 | 6038   | 190,000   | SH | SOLE    |
| GENCO SHIPPING & TRADING LTD   | EQUITY | Y2685T107 | 8      | 244       | SH | DEFINED |
| GENCORP INC                    | EQUITY | 368682100 | 672    | 48,539    | SH | SOLE    |
| GENENTECH INC                  | EQUITY | 368710406 | 29994  | 365,242   | SH | SOLE    |
| GENENTECH INC                  | EQUITY | 368710406 | 6762   | 82,348    | SH | SOLE    |
| GENENTECH INC                  | EQUITY | 368710406 | 6      | 70        | SH | DEFINED |
| GENERAL CABLE CORP             | EQUITY | 369300108 | 3172   | 59,365    | SH | SOLE    |
| GENERAL CABLE CORP             | EQUITY | 369300108 | 358    | 6,700     | SH | SOLE    |
| GENERAL COMMUNICATION INC      | EQUITY | 369385109 | 658    | 47,028    | SH | SOLE    |
| GENERAL DYNAMICS CORP          | EQUITY | 369550108 | 25535  | 334,225   | SH | SOLE    |
| GENERAL DYNAMICS CORP          | EQUITY | 369550108 | 2300   | 30,110    | SH | SOLE    |
| GENERAL DYNAMICS CORP          | EQUITY | 369550108 | 24     | 320       | SH | DEFINED |
| GENERAL ELECTRIC CO            | EQUITY | 369604103 | 251443 | 7,110,840 | SH | SOLE    |
| GENERAL ELECTRIC CO            | EQUITY | 369604103 | 107637 | 3,044,020 | SH | SOLE    |
| GENERAL ELECTRIC CO            | EQUITY | 369604103 | 649    | 18,361    | SH | DEFINED |
| GENERAL MILLS INC              | EQUITY | 370334104 | 12457  | 213,968   | SH | SOLE    |
| GENERAL MILLS INC              | EQUITY | 370334104 | 12766  | 219,276   | SH | SOLE    |
| GENERAL MILLS INC              | EQUITY | 370334104 | 2      | 30        | SH | DEFINED |
| GENERAL MOTORS CORP            | EQUITY | 370442105 | 9689   | 316,232   | SH | SOLE    |
| GENERAL MOTORS CORP            | EQUITY | 370442105 | 9122   | 297,728   | SH | SOLE    |
| GENERAL MOTORS CORP            | EQUITY | 370442105 | 2      | 57        | SH | DEFINED |
| GENESCO INC                    | EQUITY | 371532102 | 849    | 20,440    | SH | SOLE    |
| GENESEE & WYOMING INC          | EQUITY | 371559105 | 844    | 31,733    | SH | SOLE    |
| GENESIS HEALTHCARE CORP        | EQUITY | 37184D101 | 2013   | 31,899    | SH | SOLE    |
| GENESIS LEASE LTD              | EQUITY | 37183T107 | 850    | 32,500    | SH | SOLE    |
| GENESIS LEASE LTD              | EQUITY | 37183T107 | 1708   | 65,300    | SH | SOLE    |
| GENESIS MICROCHIP INC          | EQUITY | 37184C103 | 289    | 31,141    | SH | SOLE    |
| GENITOPE CORP                  | EQUITY | 37229P507 | 96     | 23,049    | SH | SOLE    |
| GENLYTE GROUP INC              | EQUITY | 372302109 | 1536   | 21,775    | SH | SOLE    |
| GENOMIC HEALTH INC             | EQUITY | 37244C101 | 189    | 10,918    | SH | SOLE    |
| GEN-PROBE INC                  | EQUITY | 36866T103 | 5843   | 124,104   | SH | SOLE    |
| GENTA INC                      | EQUITY | 37245M207 | 50     | 161,127   | SH | SOLE    |
| GENTEK INC                     | EQUITY | 37245X203 | 306    | 8,971     | SH | SOLE    |
| GENTEX CORP                    | EQUITY | 371901109 | 5509   | 338,997   | SH | SOLE    |
| GENTEX CORP                    | EQUITY | 371901109 | 6300   | 387,700   | SH | SOLE    |
| GENTEX CORP                    | EQUITY | 371901109 | 7      | 400       | SH | DEFINED |
| GENTIUM SPA                    | EQUITY | 37250B104 | 480    | 24,400    | SH | SOLE    |
|                                |        |           |        |           |    |         |
| GENTIVA HEALTH SERVICES INC    | EQUITY | 37247A102 | 476    | 23,614    | SH | SOLE    |
| GENUINE PARTS CO               | EQUITY | 372460105 | 3955   | 80,715    | SH | SOLE    |
| GENUINE PARTS CO               | EQUITY | 372460105 | 3513   | 71,700    | SH | SOLE    |
| GENWORTH FINANCIAL INC         | EQUITY | 37247D106 | 29367  | 840,490   | SH | SOLE    |
| GENWORTH FINANCIAL INC         | EQUITY | 37247D106 | 40     | 1,132     | SH | SOLE    |
| GENZYME CORP                   | EQUITY | 372917104 | 9688   | 161,409   | SH | SOLE    |
| GENZYME CORP                   | EQUITY | 372917104 | 25239  | 420,506   | SH | SOLE    |
| GENZYME CORP                   | EQUITY | 372917104 | 7      | 120       | SH | DEFINED |

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|                                |        |           |       |            |         |
|--------------------------------|--------|-----------|-------|------------|---------|
| GEO GROUP INC/THE              | EQUITY | 36159R103 | 3342  | 73,732 SH  | SOLE    |
| GEO GROUP INC/THE              | EQUITY | 36159R103 | 12996 | 286,750 SH | SOLE    |
| GEOGLOBAL RESOURCES INC        | EQUITY | 37249T109 | 161   | 26,302 SH  | SOLE    |
| GEOMET INC                     | EQUITY | 37250U201 | 79    | 8,990 SH   | SOLE    |
| GEORGIA GULF CORP              | EQUITY | 373200203 | 487   | 30,022 SH  | SOLE    |
| GERBER SCIENTIFIC INC          | EQUITY | 373730100 | 1079  | 101,676 SH | SOLE    |
| GERON CORP                     | EQUITY | 374163103 | 448   | 63,952 SH  | SOLE    |
| GERON CORP                     | EQUITY | 374163103 | 8     | 1,200 SH   | DEFINED |
| GETTY IMAGES INC               | EQUITY | 374276103 | 59    | 1,212 SH   | SOLE    |
| GETTY IMAGES INC               | EQUITY | 374276103 | 10    | 200 SH     | DEFINED |
| GEVITY HR INC                  | EQUITY | 374393106 | 424   | 21,455 SH  | SOLE    |
| GFI GROUP INC                  | EQUITY | 361652209 | 712   | 10,468 SH  | SOLE    |
| GIANT INDUSTRIES INC           | EQUITY | 374508109 | 972   | 12,852 SH  | SOLE    |
| GIBRALTAR INDUSTRIES INC       | EQUITY | 374689107 | 481   | 21,253 SH  | SOLE    |
| GIGAMEDIA LTD                  | EQUITY | Y2711Y104 | 373   | 27,000 SH  | SOLE    |
| GILAT SATELLITE NETWORKS LTD   | EQUITY | M51474118 | 1930  | 233,900 SH | SOLE    |
| GILDAN ACTIVEWEAR INC          | EQUITY | 375916103 | 75    | 1,266 SH   | OTHER   |
| GILEAD SCIENCES INC            | EQUITY | 375558103 | 75355 | 983,219 SH | SOLE    |
| GILEAD SCIENCES INC            | EQUITY | 375558103 | 9962  | 130,226 SH | SOLE    |
| GILEAD SCIENCES INC            | EQUITY | 375558103 | 8     | 100 SH     | DEFINED |
| GLACIER BANCORP INC            | EQUITY | 37637Q105 | 1102  | 45,845 SH  | SOLE    |
| GLADSTONE CAPITAL CORP         | EQUITY | 376535100 | 256   | 10,806 SH  | SOLE    |
| GLADSTONE INVESTMENT CORP      | EQUITY | 376546107 | 171   | 11,511 SH  | SOLE    |
| GLATFELTER                     | EQUITY | 377316104 | 2147  | 144,013 SH | SOLE    |
| GLAXOSMITHKLINE PLC            | EQUITY | 37733W105 | 14    | 250 SH     | DEFINED |
| GLOBAL CASH ACCESS HOLDINGS IN | EQUITY | 378967103 | 488   | 29,222 SH  | SOLE    |
| GLOBAL IMAGING SYSTEMS INC     | EQUITY | 37934A100 | 888   | 45,516 SH  | SOLE    |
| GLOBAL INDUSTRIES LTD          | EQUITY | 379336100 | 38    | 2,059 SH   | SOLE    |
| GLOBAL INDUSTRIES LTD          | EQUITY | 379336100 | 360   | 19,700 SH  | SOLE    |
| GLOBAL INDUSTRIES LTD          | EQUITY | 379336100 | 29    | 1,600 SH   | DEFINED |
| GLOBAL PAYMENTS INC            | EQUITY | 37940X102 | 5527  | 162,273 SH | SOLE    |
| GLOBAL PAYMENTS INC            | EQUITY | 37940X102 | 5671  | 166,500 SH | SOLE    |
| GLOBAL PAYMENTS INC            | EQUITY | 37940X102 | 207   | 6,074 SH   | DEFINED |
| GLOBALSANTAFE CORP             | EQUITY | G3930E101 | 1938  | 31,417 SH  | DEFINED |
| GLOBALSTAR INC                 | EQUITY | 378973408 | 177   | 16,683 SH  | SOLE    |
| GLOBECOMM SYSTEMS INC          | EQUITY | 37956X103 | 1149  | 107,400 SH | SOLE    |
| GMX RESOURCES INC              | EQUITY | 38011M108 | 255   | 8,309 SH   | SOLE    |
| GOLD FIELDS LTD                | EQUITY | 38059T106 | 1821  | 98,546 SH  | DEFINED |
| GOLDCORP INC                   | EQUITY | 380956409 | 5900  | 245,481 SH | OTHER   |
| GOLDEN TELECOM INC             | EQUITY | 38122G107 | 1061  | 19,155 SH  | SOLE    |
| GOLDMAN SACHS GROUP INC/THE    | EQUITY | 38141G104 | 39916 | 193,174 SH | SOLE    |
| GOLDMAN SACHS GROUP INC/THE    | EQUITY | 38141G104 | 12671 | 61,320 SH  | SOLE    |
| GOLDMAN SACHS GROUP INC/THE    | EQUITY | 38141G104 | 217   | 1,049 SH   | DEFINED |
| GOODMAN GLOBAL INC             | EQUITY | 38239A100 | 364   | 20,681 SH  | SOLE    |
| GOODRICH CORP                  | EQUITY | 382388106 | 2984  | 57,962 SH  | SOLE    |
| GOODRICH CORP                  | EQUITY | 382388106 | 16    | 318 SH     | SOLE    |
| GOODRICH PETROLEUM CORP        | EQUITY | 382410405 | 1161  | 34,519 SH  | SOLE    |
| GOODYEAR TIRE & RUBBER CO/THE  | EQUITY | 382550101 | 2594  | 83,181 SH  | SOLE    |
| GOODYEAR TIRE & RUBBER CO/THE  | EQUITY | 382550101 | 14    | 454 SH     | SOLE    |
| GOODYEAR TIRE & RUBBER CO/THE  | EQUITY | 382550101 | 5     | 153 SH     | DEFINED |
| GOOGLE INC                     | EQUITY | 38259P508 | 92880 | 202,723 SH | SOLE    |
| GOOGLE INC                     | EQUITY | 38259P508 | 15421 | 33,658 SH  | SOLE    |
| GOOGLE INC                     | EQUITY | 38259P508 | 367   | 800 SH     | SOLE    |
| GOOGLE INC                     | EQUITY | 38259P508 | 21    | 46 SH      | DEFINED |
| GORMAN-RUPP CO/THE             | EQUITY | 383082104 | 321   | 10,024 SH  | SOLE    |
| GRACO INC                      | EQUITY | 384109104 | 6191  | 158,096 SH | SOLE    |
| GRAFTECH INTERNATIONAL LTD     | EQUITY | 384313102 | 785   | 86,409 SH  | SOLE    |
| GRAMERCY CAPITAL CORP/NEW YORK | EQUITY | 384871109 | 503   | 16,384 SH  | SOLE    |
| GRAMERCY CAPITAL CORP/NEW YORK | EQUITY | 384871109 | 337   | 11,000 SH  | SOLE    |
| GRANITE CITY FOOD & BREWERY LT | EQUITY | 38724Q107 | 1390  | 225,000 SH | SOLE    |
| GRANITE CONSTRUCTION INC       | EQUITY | 387328107 | 6073  | 109,905 SH | SOLE    |
| GRANITE CONSTRUCTION INC       | EQUITY | 387328107 | 2     | 40 SH      | DEFINED |

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|                                |              |           |       |              |         |
|--------------------------------|--------------|-----------|-------|--------------|---------|
| GRANT PRIDECO INC              | EQUITY       | 38821G101 | 22308 | 447,587 SH   | SOLE    |
| GRANT PRIDECO INC              | EQUITY       | 38821G101 | 3     | 63 SH        | DEFINED |
| GRAPHIC PACKAGING CORP         | EQUITY       | 388688103 | 315   | 66,449 SH    | SOLE    |
| GRAY TELEVISION INC            | EQUITY       | 389375106 | 392   | 37,636 SH    | SOLE    |
| GREAT AMERICAN FINANCIAL RESOU | EQUITY       | 389915109 | 189   | 7,736 SH     | SOLE    |
| GREAT ATLANTIC & PACIFIC TEA C | EQUITY       | 390064103 | 561   | 16,916 SH    | SOLE    |
| GREAT PLAINS ENERGY INC        | EQUITY       | 391164100 | 6629  | 204,285 SH   | SOLE    |
| GREAT SOUTHERN BANCORP INC     | EQUITY       | 390905107 | 269   | 9,200 SH     | SOLE    |
| GREAT WOLF RESORTS INC         | EQUITY       | 391523107 | 311   | 23,529 SH    | SOLE    |
| GREATBATCH INC                 | EQUITY       | 39153L106 | 521   | 20,444 SH    | SOLE    |
| GREATER BAY BANCORP            | EQUITY       | 391648102 | 4410  | 164,000 SH   | SOLE    |
| GREEN MOUNTAIN COFFEE ROASTERS | EQUITY       | 393122106 | 264   | 4,188 SH     | SOLE    |
| GREENBRIER COS INC             | EQUITY       | 393657101 | 317   | 11,878 SH    | SOLE    |
| GREENE COUNTY BANCSHARES INC   | EQUITY       | 394361208 | 258   | 7,620 SH     | SOLE    |
| GREENHILL & CO INC             | EQUITY       | 395259104 | 950   | 15,467 SH    | SOLE    |
| GREIF INC                      | EQUITY       | 397624107 | 1607  | 14,466 SH    | SOLE    |
| GREIF INC                      | EQUITY       | 397624107 | 544   | 4,900 SH     | SOLE    |
| GREY WOLF INC                  | EQUITY       | 397888108 | 1143  | 170,558 SH   | SOLE    |
| GRIFFON CORP                   | EQUITY       | 398433102 | 647   | 26,122 SH    | SOLE    |
| GROUP 1 AUTOMOTIVE INC         | EQUITY       | 398905109 | 1022  | 25,703 SH    | SOLE    |
| GRUPO AEROPORTUARIO DEL CENTRO | EQUITY       | 400501102 | 27    | 979 SH       | DEFINED |
| GSI COMMERCE INC               | EQUITY       | 36238G102 | 776   | 34,362 SH    | SOLE    |
| GSI COMMERCE INC               | EQUITY       | 36238G102 | 714   | 31,600 SH    | SOLE    |
| GTX INC                        | EQUITY       | 40052B108 | 252   | 12,342 SH    | SOLE    |
| GUESS ? INC                    | EQUITY       | 401617105 | 3011  | 74,368 SH    | SOLE    |
| GUESS ? INC                    | EQUITY       | 401617105 | 967   | 23,874 SH    | DEFINED |
| GUIDANCE SOFTWARE INC          | EQUITY       | 401692108 | 34    | 2,845 SH     | SOLE    |
| GUITAR CENTER INC              | EQUITY       | 402040109 | 1159  | 25,688 SH    | SOLE    |
| GULF ISLAND FABRICATION INC    | EQUITY       | 402307102 | 283   | 10,588 SH    | SOLE    |
| GULFMARK OFFSHORE INC          | EQUITY       | 402629109 | 672   | 15,386 SH    | SOLE    |
| GULFPORT ENERGY CORP           | EQUITY       | 402635304 | 160   | 11,965 SH    | SOLE    |
| GYMBOREE CORP                  | EQUITY       | 403777105 | 2284  | 57,004 SH    | SOLE    |
| H&E EQUIPMENT SERVICES INC     | EQUITY       | 404030108 | 216   | 10,057 SH    | SOLE    |
| H&E EQUIPMENT SERVICES INC     | EQUITY       | 404030108 | 6     | 300 SH       | DEFINED |
| H&R BLOCK INC                  | EQUITY       | 093671105 | 3112  | 147,890 SH   | SOLE    |
| H&R BLOCK INC                  | EQUITY       | 093671105 | 5523  | 262,522 SH   | SOLE    |
| HAEMONETICS CORP/MASS          | EQUITY       | 405024100 | 1092  | 23,348 SH    | SOLE    |
| HAEMONETICS CORP/MASS          | EQUITY       | 405024100 | 4     | 81 SH        | DEFINED |
| HAIN CELESTIAL GROUP INC       | EQUITY       | 405217100 | 820   | 27,255 SH    | SOLE    |
| HALLIBURTON CO                 | EQUITY       | 406216101 | 38298 | 1,206,623 SH | SOLE    |
| HALLIBURTON CO                 | EQUITY       | 406216101 | 82    | 2,568 SH     | SOLE    |
| HALLIBURTON CO                 | EQUITY       | 406216101 | 23    | 714 SH       | DEFINED |
| HALLIBURTON COMPANY            | FIXED INCOME | 406216AM3 | 5     | 3,000 PRN    | DEFINED |
| HANA BIOSCIENCES INC           | EQUITY       | 40963P105 | 48    | 25,198 SH    | SOLE    |
| HANCOCK HOLDING CO             | EQUITY       | 410120109 | 1043  | 23,711 SH    | SOLE    |
| HANDLEMAN CO                   | EQUITY       | 410252100 | 1     | 200 SH       | DEFINED |
| HANESBRANDS INC                | EQUITY       | 410345102 | 6734  | 229,131 SH   | SOLE    |
| HANESBRANDS INC                | EQUITY       | 410345102 | 9     | 300 SH       | DEFINED |
| HANMI FINANCIAL CORP           | EQUITY       | 410495105 | 1413  | 74,125 SH    | SOLE    |
| HANOVER COMPRESSOR CO          | EQUITY       | 410768105 | 7464  | 335,445 SH   | SOLE    |
| HANOVER INSURANCE GROUP INC/TH | EQUITY       | 410867105 | 5629  | 122,055 SH   | SOLE    |
| HANSEN MEDICAL INC             | EQUITY       | 411307101 | 103   | 5,470 SH     | SOLE    |
| HANSEN NATURAL CORP            | EQUITY       | 411310105 | 5467  | 144,323 SH   | SOLE    |
| HARLEY-DAVIDSON INC            | EQUITY       | 412822108 | 35850 | 610,208 SH   | SOLE    |
| HARLEY-DAVIDSON INC            | EQUITY       | 412822108 | 39    | 662 SH       | SOLE    |
| HARLEY-DAVIDSON INC            | EQUITY       | 412822108 | 43    | 726 SH       | DEFINED |

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|                                |        |           |       |            |         |
|--------------------------------|--------|-----------|-------|------------|---------|
| HARLEYSVILLE GROUP INC         | EQUITY | 412824104 | 392   | 12,072 SH  | SOLE    |
| HARLEYSVILLE NATIONAL CORP     | EQUITY | 412850109 | 452   | 25,357 SH  | SOLE    |
| HARMAN INTERNATIONAL INDUSTRIE | EQUITY | 413086109 | 2881  | 29,982 SH  | SOLE    |
| HARMAN INTERNATIONAL INDUSTRIE | EQUITY | 413086109 | 16    | 166 SH     | SOLE    |
| HARMAN INTERNATIONAL INDUSTRIE | EQUITY | 413086109 | 40    | 417 SH     | DEFINED |
| HARMONIC INC                   | EQUITY | 413160102 | 681   | 69,305 SH  | SOLE    |
| HARRAH'S ENTERTAINMENT INC     | EQUITY | 413619107 | 21755 | 257,608 SH | SOLE    |
| HARRAH'S ENTERTAINMENT INC     | EQUITY | 413619107 | 40    | 474 SH     | SOLE    |
| HARRAH'S ENTERTAINMENT INC     | EQUITY | 413619107 | 24    | 286 SH     | DEFINED |
| HARRIS & HARRIS GROUP INC      | EQUITY | 413833104 | 235   | 18,219 SH  | SOLE    |
| HARRIS CORP                    | EQUITY | 413875105 | 16033 | 314,672 SH | SOLE    |
| HARRIS INTERACTIVE INC         | EQUITY | 414549105 | 287   | 47,534 SH  | SOLE    |
| HARRIS STRATEX NETWORKS INC    | EQUITY | 41457P106 | 1223  | 63,741 SH  | SOLE    |
| HARRIS STRATEX NETWORKS INC    | EQUITY | 41457P106 | 2000  | 104,225 SH | SOLE    |
| HARSCO CORP                    | EQUITY | 415864107 | 8943  | 199,358 SH | SOLE    |
| HARTE-HANKS INC                | EQUITY | 416196103 | 3090  | 112,010 SH | SOLE    |
| HARTFORD FINANCIAL SERVICES GR | EQUITY | 416515104 | 78246 | 818,627 SH | SOLE    |
| HARTFORD FINANCIAL SERVICES GR | EQUITY | 416515104 | 1278  | 13,368 SH  | SOLE    |
| HARTFORD FINANCIAL SERVICES GR | EQUITY | 416515104 | 50    | 518 SH     | DEFINED |
| HARTMARX CORP                  | EQUITY | 417119104 | 206   | 27,823 SH  | SOLE    |
| HARVEST ENERGY TRUST           | EQUITY | 41752X101 | 62    | 2,498 SH   | OTHER   |
| HARVEST ENERGY TRUST           | EQUITY | 41752X101 | 28    | 1,122 SH   | DEFINED |
| HARVEST NATURAL RESOURCES INC  | EQUITY | 41754V103 | 318   | 32,602 SH  | SOLE    |
| HASBRO INC                     | EQUITY | 418056107 | 2175  | 75,999 SH  | SOLE    |
| HASBRO INC                     | EQUITY | 418056107 | 7848  | 274,206 SH | SOLE    |
| HAVERTY FURNITURE COS INC      | EQUITY | 419596101 | 861   | 61,503 SH  | SOLE    |
| HAWAIIAN ELECTRIC INDUSTRIES I | EQUITY | 419870100 | 5521  | 212,438 SH | SOLE    |
| HB FULLER CO                   | EQUITY | 359694106 | 1408  | 51,622 SH  | SOLE    |
| HCC INSURANCE HOLDINGS INC     | EQUITY | 404132102 | 8350  | 271,092 SH | SOLE    |
| HCC INSURANCE HOLDINGS INC     | EQUITY | 404132102 | 22056 | 716,100 SH | SOLE    |
| HEADWATERS INC                 | EQUITY | 42210P102 | 811   | 37,109 SH  | SOLE    |
| HEALTH CARE PROPERTY INVESTORS | EQUITY | 421915109 | 3491  | 96,889 SH  | SOLE    |
| HEALTH CARE PROPERTY INVESTORS | EQUITY | 421915109 | 542   | 15,049 SH  | DEFINED |
| HEALTH CARE REIT INC           | EQUITY | 42217K106 | 109   | 2,476 SH   | SOLE    |
| HEALTH CARE SELECT SECTOR SPDR | EQUITY | 81369Y209 | 126   | 3,749 SH   | DEFINED |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY | 421933102 | 6284  | 578,099 SH | SOLE    |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY | 421933102 | 10294 | 947,000 SH | SOLE    |
| HEALTH MANAGEMENT ASSOCIATES I | EQUITY | 421933102 | 53    | 4,865 SH   | DEFINED |
| HEALTH NET INC                 | EQUITY | 42222G108 | 14238 | 264,605 SH | SOLE    |
| HEALTH NET INC                 | EQUITY | 42222G108 | 2045  | 38,000 SH  | SOLE    |
| HEALTHCARE SERVICES GROUP      | EQUITY | 421906108 | 1256  | 43,827 SH  | SOLE    |
| HEALTHEXTRAS INC               | EQUITY | 422211102 | 1205  | 41,873 SH  | SOLE    |
| HEALTHEXTRAS INC               | EQUITY | 422211102 | 3     | 101 SH     | DEFINED |
| HEALTHSPRING INC               | EQUITY | 42224N101 | 388   | 16,487 SH  | SOLE    |
| HEALTHTRONICS INC              | EQUITY | 42222L107 | 166   | 30,773 SH  | SOLE    |
| HEALTHWAYS INC                 | EQUITY | 422245100 | 1416  | 30,295 SH  | SOLE    |
| HEARST-ARGYLE TELEVISION INC   | EQUITY | 422317107 | 25    | 924 SH     | SOLE    |
| HEARTLAND EXPRESS INC          | EQUITY | 422347104 | 844   | 53,133 SH  | SOLE    |
| HEARTLAND FINANCIAL USA INC    | EQUITY | 42234Q102 | 340   | 12,715 SH  | SOLE    |
| HEARTLAND PAYMENT SYSTEMS INC  | EQUITY | 42235N108 | 304   | 12,863 SH  | SOLE    |
| HEARTLAND PAYMENT SYSTEMS INC  | EQUITY | 42235N108 | 6863  | 290,300 SH | SOLE    |
| HECLA MINING CO                | EQUITY | 422704106 | 948   | 104,610 SH | SOLE    |
| HEELYS INC                     | EQUITY | 42279M107 | 166   | 5,644 SH   | SOLE    |
| HEICO CORP                     | EQUITY | 422806109 | 659   | 18,067 SH  | SOLE    |
| HEIDRICK & STRUGGLES INTERNATI | EQUITY | 422819102 | 785   | 16,199 SH  | SOLE    |
| HEIDRICK & STRUGGLES INTERNATI | EQUITY | 422819102 | 562   | 11,600 SH  | SOLE    |

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|                                |              |           |        |           |     |         |
|--------------------------------|--------------|-----------|--------|-----------|-----|---------|
| HELIX ENERGY SOLUTIONS GROUP I | EQUITY       | 42330P107 | 79     | 2,124     | SH  | SOLE    |
| HELMERICH & PAYNE INC          | EQUITY       | 423452101 | 7429   | 244,852   | SH  | SOLE    |
| HENRY SCHEIN INC               | EQUITY       | 806407102 | 11514  | 208,660   | SH  | SOLE    |
| HERCULES INC                   | EQUITY       | 427056106 | 3090   | 158,125   | SH  | SOLE    |
| HERCULES INC                   | EQUITY       | 427056106 | 6      | 290       | SH  | SOLE    |
| HERCULES OFFSHORE INC          | EQUITY       | 427093109 | 467    | 17,790    | SH  | SOLE    |
| HERITAGE COMMERCE CORP         | EQUITY       | 426927109 | 265    | 10,394    | SH  | SOLE    |
| HERLEY INDUSTRIES INC          | EQUITY       | 427398102 | 199    | 12,747    | SH  | SOLE    |
| HERMAN MILLER INC              | EQUITY       | 600544100 | 7024   | 209,729   | SH  | SOLE    |
| HERMAN MILLER INC              | EQUITY       | 600544100 | 13     | 376       | SH  | DEFINED |
| HERSHEY CO/THE                 | EQUITY       | 427866108 | 4632   | 84,733    | SH  | SOLE    |
| HERSHEY CO/THE                 | EQUITY       | 427866108 | 10841  | 198,344   | SH  | SOLE    |
| HERSHEY CO/THE                 | EQUITY       | 427866108 | 2      | 40        | SH  | DEFINED |
| HERTZ GLOBAL HOLDINGS INC      | EQUITY       | 42805T105 | 56     | 2,377     | SH  | SOLE    |
| HESS CORP                      | EQUITY       | 42809H107 | 7098   | 127,961   | SH  | SOLE    |
| HESS CORP                      | EQUITY       | 42809H107 | 38     | 692       | SH  | SOLE    |
| HEWITT ASSOCIATES INC          | EQUITY       | 42822Q100 | 109    | 3,735     | SH  | SOLE    |
| HEWLETT-PACKARD CO             | EQUITY       | 428236103 | 153531 | 3,824,949 | SH  | SOLE    |
| HEWLETT-PACKARD CO             | EQUITY       | 428236103 | 22509  | 560,760   | SH  | SOLE    |
| HEWLETT-PACKARD CO             | EQUITY       | 428236103 | 11     | 270       | SH  | DEFINED |
| HEXCEL CORP                    | EQUITY       | 428291108 | 1626   | 81,921    | SH  | SOLE    |
| HFF INC                        | EQUITY       | 40418F108 | 216    | 14,430    | SH  | SOLE    |
| HIBBETT SPORTS INC             | EQUITY       | 428567101 | 804    | 28,119    | SH  | SOLE    |
| HIGHLAND DISTRESSED OPPORTUNIT | EQUITY       | 430067108 | 219    | 15,209    | SH  | SOLE    |
| HIGHLAND HOSPITALITY CORP      | EQUITY       | 430141101 | 5964   | 335,038   | SH  | SOLE    |
| HIGHWOODS PROPERTIES INC       | EQUITY       | 431284108 | 5760   | 145,864   | SH  | SOLE    |
| HILB ROGAL & HOBBS CO          | EQUITY       | 431294107 | 1558   | 31,762    | SH  | SOLE    |
| HILLENBRAND INDUSTRIES INC     | EQUITY       | 431573104 | 8694   | 146,436   | SH  | SOLE    |
| HILTON HOTELS CORP             | EQUITY       | 432848109 | 6393   | 177,779   | SH  | SOLE    |
| HILTON HOTELS CORP             | EQUITY       | 432848109 | 36     | 988       | SH  | SOLE    |
| HILTON HOTELS CORP             | FIXED INCOME | 432848AZ2 | 7      | 4,000     | PRN | DEFINED |
| HI-TECH PHARMACAL CO INC       | EQUITY       | 42840B101 | 85     | 7,616     | SH  | SOLE    |
| HITTITE MICROWAVE CORP         | EQUITY       | 43365Y104 | 458    | 11,403    | SH  | SOLE    |
| HITTITE MICROWAVE CORP         | EQUITY       | 43365Y104 | 4      | 104       | SH  | DEFINED |
| HJ HEINZ CO                    | EQUITY       | 423074103 | 7160   | 151,961   | SH  | SOLE    |
| HJ HEINZ CO                    | EQUITY       | 423074103 | 40     | 842       | SH  | SOLE    |
| HMS HOLDINGS CORP              | EQUITY       | 40425J101 | 1960   | 89,500    | SH  | SOLE    |
| HMS HOLDINGS CORP              | EQUITY       | 40425J101 | 11110  | 507,300   | SH  | SOLE    |
| HNI CORP                       | EQUITY       | 404251100 | 5224   | 113,734   | SH  | SOLE    |
| HOLLY CORP                     | EQUITY       | 435758305 | 1376   | 23,202    | SH  | SOLE    |
| HOLOGIC INC                    | EQUITY       | 436440101 | 4730   | 82,056    | SH  | SOLE    |
| HOLOGIC INC                    | EQUITY       | 436440101 | 3637   | 63,100    | SH  | SOLE    |
| HOME BANCSHARES INC/CONWAY AR  | EQUITY       | 436893200 | 221    | 10,007    | SH  | SOLE    |
| HOME DEPOT INC                 | EQUITY       | 437076102 | 36126  | 983,275   | SH  | SOLE    |
| HOME DEPOT INC                 | EQUITY       | 437076102 | 18414  | 501,196   | SH  | SOLE    |
| HOME DEPOT INC                 | EQUITY       | 437076102 | 178    | 4,839     | SH  | DEFINED |
| HOME DIAGNOSTICS INC           | EQUITY       | 437080104 | 6443   | 596,600   | SH  | SOLE    |
| HOME FEDERAL BANCORP INC/ID    | EQUITY       | 43709A101 | 85     | 5,454     | SH  | SOLE    |
| HOME PROPERTIES INC            | EQUITY       | 437306103 | 1600   | 30,289    | SH  | SOLE    |
| HOME SOLUTIONS OF AMERICA INC  | EQUITY       | 437355100 | 196    | 41,362    | SH  | SOLE    |
| HOEBANC CORP/ATLANTA GA        | EQUITY       | 43738R109 | 174    | 49,717    | SH  | SOLE    |
| HOEBANC CORP/ATLANTA GA        | EQUITY       | 43738R109 | 4      | 1,228     | SH  | DEFINED |
| HONEYWELL INTERNATIONAL INC    | EQUITY       | 438516106 | 52011  | 1,129,208 | SH  | SOLE    |
| HONEYWELL INTERNATIONAL INC    | EQUITY       | 438516106 | 1213   | 26,332    | SH  | SOLE    |
| HONEYWELL INTERNATIONAL INC    | EQUITY       | 438516106 | 86     | 1,860     | SH  | DEFINED |
| HOOKER FURNITURE CORP          | EQUITY       | 439038100 | 188    | 9,385     | SH  | SOLE    |
| HORACE MANN EDUCATORS CORP     | EQUITY       | 440327104 | 2853   | 138,842   | SH  | SOLE    |
| HORIZON FINANCIAL CORP         | EQUITY       | 44041F105 | 240    | 10,858    | SH  | SOLE    |
| HORIZON HEALTH CORP            | EQUITY       | 44041Y104 | 258    | 13,175    | SH  | SOLE    |
| HORIZON LINES INC              | EQUITY       | 44044K101 | 412    | 12,542    | SH  | SOLE    |
| HORIZON OFFSHORE INC           | EQUITY       | 44043J204 | 7592   | 525,000   | SH  | SOLE    |

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|                                |        |           |        |              |         |
|--------------------------------|--------|-----------|--------|--------------|---------|
| HORMEL FOODS CORP              | EQUITY | 440452100 | 6575   | 176,783 SH   | SOLE    |
| HORNBECK OFFSHORE SERVICES INC | EQUITY | 440543106 | 580    | 20,258 SH    | SOLE    |
| HOSPIRA INC                    | EQUITY | 441060100 | 2829   | 69,171 SH    | SOLE    |
| HOSPIRA INC                    | EQUITY | 441060100 | 16     | 398 SH       | SOLE    |
| HOSPITALITY PROPERTIES TRUST   | EQUITY | 44106M102 | 10461  | 223,516 SH   | SOLE    |
| HOSPITALITY PROPERTIES TRUST   | EQUITY | 44106M102 | 12     | 250 SH       | DEFINED |
| HOST HOTELS & RESORTS INC      | EQUITY | 44107P104 | 11519  | 437,832 SH   | SOLE    |
| HOST HOTELS & RESORTS INC      | EQUITY | 44107P104 | 35     | 1,336 SH     | SOLE    |
| HOT TOPIC INC                  | EQUITY | 441339108 | 430    | 38,735 SH    | SOLE    |
| HOUSEVALUES INC                | EQUITY | 44183Y102 | 60     | 11,864 SH    | SOLE    |
| HOUSTON EXPLORATION CO         | EQUITY | 442120101 | 1378   | 25,536 SH    | SOLE    |
| HOUSTON WIRE & CABLE CO        | EQUITY | 44244K109 | 209    | 7,449 SH     | SOLE    |
| HOVNANIAN ENTERPRISES INC      | EQUITY | 442487203 | 3262   | 129,670 SH   | SOLE    |
| HRPT PROPERTIES TRUST          | EQUITY | 40426W101 | 62     | 5,012 SH     | DEFINED |
| HSBC HOLDINGS PLC              | EQUITY | 404280604 | 1363   | 54,000 SH    | SOLE    |
| HSBC HOLDINGS PLC              | EQUITY | 404280406 | 74     | 838 SH       | DEFINED |
| HUANENG POWER INTERNATIONAL IN | EQUITY | 443304100 | 3      | 100 SH       | DEFINED |
| HUB GROUP INC                  | EQUITY | 443320106 | 1612   | 55,615 SH    | SOLE    |
| HUB GROUP INC                  | EQUITY | 443320106 | 18     | 624 SH       | DEFINED |
| HUB INTERNATIONAL LTD          | EQUITY | 44332P101 | 2084   | 50,000 SH    | SOLE    |
| HUBBELL INC                    | EQUITY | 443510201 | 6889   | 142,816 SH   | SOLE    |
| HUDSON CITY BANCORP INC        | EQUITY | 443683107 | 3202   | 234,094 SH   | SOLE    |
| HUDSON CITY BANCORP INC        | EQUITY | 443683107 | 18     | 1,284 SH     | SOLE    |
| HUDSON HIGHLAND GROUP INC      | EQUITY | 443792106 | 336    | 21,546 SH    | SOLE    |
| HUMAN GENOME SCIENCES INC      | EQUITY | 444903108 | 1225   | 115,362 SH   | SOLE    |
| HUMANA INC                     | EQUITY | 444859102 | 5009   | 86,337 SH    | SOLE    |
| HUMANA INC                     | EQUITY | 444859102 | 25     | 424 SH       | SOLE    |
| HUNTINGTON BANCSHARES INC/OH   | EQUITY | 446150104 | 2442   | 111,773 SH   | SOLE    |
| HUNTINGTON BANCSHARES INC/OH   | EQUITY | 446150104 | 13     | 606 SH       | SOLE    |
| HUNTINGTON BANCSHARES INC/OH   | EQUITY | 446150104 | 3      | 150 SH       | DEFINED |
| HUNTSMAN CORP                  | EQUITY | 447011107 | 553    | 28,974 SH    | SOLE    |
| HURON CONSULTING GROUP INC     | EQUITY | 447462102 | 978    | 16,079 SH    | SOLE    |
| HURON CONSULTING GROUP INC     | EQUITY | 447462102 | 535    | 8,800 SH     | SOLE    |
| HUTCHINSON TECHNOLOGY INC      | EQUITY | 448407106 | 526    | 22,514 SH    | SOLE    |
| HYDRIL                         | EQUITY | 448774109 | 4421   | 45,942 SH    | SOLE    |
| HYPERCOM CORP                  | EQUITY | 44913M105 | 281    | 47,089 SH    | SOLE    |
| HYPERION SOLUTIONS CORP        | EQUITY | 44914M104 | 10136  | 195,571 SH   | SOLE    |
| HYTHIAM INC                    | EQUITY | 44919F104 | 174    | 25,583 SH    | SOLE    |
| I2 TECHNOLOGIES INC            | EQUITY | 465754208 | 298    | 12,432 SH    | SOLE    |
| IAC/INTERACTIVECORP            | EQUITY | 44919P300 | 4368   | 115,830 SH   | SOLE    |
| IAC/INTERACTIVECORP            | EQUITY | 44919P300 | 1035   | 27,452 SH    | SOLE    |
| IAC/INTERACTIVECORP            | EQUITY | 44919P300 | 440    | 11,674 SH    | DEFINED |
| IAMGOLD CORP                   | EQUITY | 450913108 | 4886   | 632,200 SH   | OTHER   |
| IBERIABANK CORP                | EQUITY | 450828108 | 625    | 11,231 SH    | SOLE    |
| IBM                            | EQUITY | 459200101 | 126199 | 1,338,838 SH | SOLE    |
| IBM                            | EQUITY | 459200101 | 23734  | 251,790 SH   | SOLE    |
| IBM                            | EQUITY | 459200101 | 363    | 3,855 SH     | DEFINED |
| ICF INTERNATIONAL INC          | EQUITY | 44925C103 | 917    | 48,500 SH    | SOLE    |
| ICF INTERNATIONAL INC          | EQUITY | 44925C103 | 4942   | 261,500 SH   | SOLE    |
| ICF INTERNATIONAL INC          | EQUITY | 44925C103 | 3771   | 199,500 SH   | SOLE    |
| ICON PLC                       | EQUITY | 45103T107 | 852    | 20,000 SH    | SOLE    |
| ICON PLC                       | EQUITY | 45103T107 | 1708   | 40,100 SH    | SOLE    |
| ICONIX BRAND GROUP INC         | EQUITY | 451055107 | 858    | 42,068 SH    | SOLE    |
| ICONIX BRAND GROUP INC         | EQUITY | 451055107 | 3      | 145 SH       | DEFINED |
| ICT GROUP INC                  | EQUITY | 44929Y101 | 104    | 5,941 SH     | SOLE    |
| ICT GROUP INC                  | EQUITY | 44929Y101 | 4366   | 249,500 SH   | SOLE    |
| ICU MEDICAL INC                | EQUITY | 44930G107 | 494    | 12,609 SH    | SOLE    |

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|                                |        |           |       |            |         |
|--------------------------------|--------|-----------|-------|------------|---------|
| ID SYSTEMS INC                 | EQUITY | 449489103 | 117   | 9,720 SH   | SOLE    |
| IDACORP INC                    | EQUITY | 451107106 | 4736  | 139,962 SH | SOLE    |
| IDACORP INC                    | EQUITY | 451107106 | 3486  | 103,000 SH | SOLE    |
| IDEARC INC                     | EQUITY | 451663108 | 9     | 260 SH     | SOLE    |
| IDEARC INC                     | EQUITY | 451663108 | 5     | 129 SH     | DEFINED |
| IDENIX PHARMACEUTICALS INC     | EQUITY | 45166R204 | 158   | 21,668 SH  | SOLE    |
| IDEX CORP                      | EQUITY | 45167R104 | 63    | 1,245 SH   | SOLE    |
| IDEX CORP                      | EQUITY | 45167R104 | 4856  | 95,437 SH  | SOLE    |
| IDEX CORP                      | EQUITY | 45167R104 | 5     | 93 SH      | DEFINED |
| IDEXX LABORATORIES INC         | EQUITY | 45168D104 | 64    | 736 SH     | SOLE    |
| IDEXX LABORATORIES INC         | EQUITY | 45168D104 | 58    | 659 SH     | DEFINED |
| IDT CORP                       | EQUITY | 448947309 | 449   | 39,568 SH  | SOLE    |
| I-FLOW CORP                    | EQUITY | 449520303 | 303   | 20,523 SH  | SOLE    |
| IGATE CORP                     | EQUITY | 45169U105 | 159   | 19,333 SH  | SOLE    |
| IHOP CORP                      | EQUITY | 449623107 | 946   | 16,126 SH  | SOLE    |
| IHS INC                        | EQUITY | 451734107 | 843   | 20,503 SH  | SOLE    |
| II-VI INC                      | EQUITY | 902104108 | 742   | 21,917 SH  | SOLE    |
| IKANOS COMMUNICATIONS INC      | EQUITY | 45173E105 | 140   | 18,018 SH  | SOLE    |
| IKON OFFICE SOLUTIONS INC      | EQUITY | 451713101 | 2357  | 164,054 SH | SOLE    |
| ILLINOIS TOOL WORKS INC        | EQUITY | 452308109 | 11900 | 230,613 SH | SOLE    |
| ILLINOIS TOOL WORKS INC        | EQUITY | 452308109 | 55    | 1,070 SH   | SOLE    |
| ILLUMINA INC                   | EQUITY | 452327109 | 1390  | 47,441 SH  | SOLE    |
| ILLUMINA INC                   | EQUITY | 452327109 | 3     | 100 SH     | DEFINED |
| IMATION CORP                   | EQUITY | 45245A107 | 4564  | 113,017 SH | SOLE    |
| IMCLONE SYSTEMS INC            | EQUITY | 45245W109 | 66    | 1,621 SH   | SOLE    |
| IMCLONE SYSTEMS INC            | EQUITY | 45245W109 | 2176  | 53,370 SH  | SOLE    |
| IMERGENT INC                   | EQUITY | 45247Q100 | 30    | 1,541 SH   | DEFINED |
| IMMUCOR INC                    | EQUITY | 452526106 | 3073  | 104,429 SH | SOLE    |
| IMMUCOR INC                    | EQUITY | 452526106 | 715   | 24,300 SH  | SOLE    |
| IMPAC MORTGAGE HOLDINGS INC    | EQUITY | 45254P102 | 334   | 66,809 SH  | SOLE    |
| IMPERIAL OIL LTD               | EQUITY | 453038408 | 260   | 6,990 SH   | OTHER   |
| IMPERIAL SUGAR CO              | EQUITY | 453096208 | 471   | 14,051 SH  | SOLE    |
| IMPERIAL TOBACCO GROUP PLC     | EQUITY | 453142101 | 13    | 150 SH     | DEFINED |
| IMS HEALTH INC                 | EQUITY | 449934108 | 2587  | 87,209 SH  | SOLE    |
| IMS HEALTH INC                 | EQUITY | 449934108 | 15    | 506 SH     | SOLE    |
| INCYTE CORP                    | EQUITY | 45337C102 | 484   | 73,419 SH  | SOLE    |
| INDEPENDENCE HOLDING CO        | EQUITY | 453440307 | 95    | 4,412 SH   | SOLE    |
| INDEPENDENT BANK CORP/MI       | EQUITY | 453838104 | 410   | 20,129 SH  | SOLE    |
| INDEPENDENT BANK CORP/ROCKLAND | EQUITY | 453836108 | 436   | 13,224 SH  | SOLE    |
| INDEVUS PHARMACEUTICALS INC    | EQUITY | 454072109 | 339   | 47,938 SH  | SOLE    |
| INDUSTRIAL SELECT SECTOR SPDR  | EQUITY | 81369Y704 | 168   | 4,715 SH   | DEFINED |
| INDYMAC BANCORP INC            | EQUITY | 456607100 | 27568 | 860,167 SH | SOLE    |
| INFINITY PROPERTY & CASUALTY C | EQUITY | 45665Q103 | 806   | 17,204 SH  | SOLE    |
| INFOCROSSING INC               | EQUITY | 45664X109 | 223   | 14,969 SH  | SOLE    |
| INFORMATICA CORP               | EQUITY | 45666Q102 | 1016  | 75,617 SH  | SOLE    |
| INFORMATION SERVICES GROUP INC | EQUITY | 45675Y104 | 212   | 28,382 SH  | SOLE    |
| INFOSPACE INC                  | EQUITY | 45678T201 | 1847  | 71,969 SH  | SOLE    |
| INFOSYS TECHNOLOGIES LTD       | EQUITY | 456788108 | 286   | 5,693 SH   | SOLE    |
| INFOUSA INC                    | EQUITY | 456818301 | 284   | 29,496 SH  | SOLE    |
| INFRASOURCE SERVICES INC       | EQUITY | 45684P102 | 715   | 23,418 SH  | SOLE    |
| INGERSOLL-RAND CO LTD          | EQUITY | G4776G101 | 34    | 782 SH     | SOLE    |
| INGERSOLL-RAND CO LTD          | EQUITY | G4776G101 | 66    | 1,527 SH   | DEFINED |
| INGLES MARKETS INC             | EQUITY | 457030104 | 462   | 11,319 SH  | SOLE    |
| INGRAM MICRO INC               | EQUITY | 457153104 | 6561  | 339,772 SH | SOLE    |
| INLAND REAL ESTATE CORP        | EQUITY | 457461200 | 2627  | 143,226 SH | SOLE    |
| INNERWORKINGS INC              | EQUITY | 45773Y105 | 118   | 10,041 SH  | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| INNPHOS HOLDINGS INC           | EQUITY | 45774N108 | 122   | 7,039     | SH | SOLE    |
| INNOSPEC INC                   | EQUITY | 45768S105 | 628   | 10,892    | SH | SOLE    |
| INNOVATIVE SOLUTIONS & SUPPORT | EQUITY | 45769N105 | 267   | 10,532    | SH | SOLE    |
| INPHONIC INC                   | EQUITY | 45772G105 | 228   | 20,948    | SH | SOLE    |
| INPUT/OUTPUT INC               | EQUITY | 457652105 | 949   | 68,858    | SH | SOLE    |
| INSIGHT ENTERPRISES INC        | EQUITY | 45765U103 | 762   | 42,364    | SH | SOLE    |
| INSITUFORM TECHNOLOGIES INC    | EQUITY | 457667103 | 496   | 23,853    | SH | SOLE    |
| INSTEEL INDUSTRIES INC         | EQUITY | 45774W108 | 205   | 12,230    | SH | SOLE    |
| INSWEB CORP                    | EQUITY | 45809K202 | 29    | 9,194     | SH | SOLE    |
| INTEGRA BANK CORP              | EQUITY | 45814P105 | 342   | 15,354    | SH | SOLE    |
| INTEGRA LIFESCIENCES HOLDINGS  | EQUITY | 457985208 | 1409  | 30,904    | SH | SOLE    |
| INTEGRAL SYSTEMS INC/MD        | EQUITY | 45810H107 | 233   | 9,651     | SH | SOLE    |
| INTEGRATED DEVICE TECHNOLOGY I | EQUITY | 458118106 | 7205  | 467,246   | SH | SOLE    |
| INTEGRATED DEVICE TECHNOLOGY I | EQUITY | 458118106 | 27071 | 1,755,600 | SH | SOLE    |
| INTEGRATED ELECTRICAL SERVICES | EQUITY | 45811E301 | 333   | 13,453    | SH | SOLE    |
| INTEGRYS ENERGY GROUP INC      | EQUITY | 45822P105 | 14335 | 258,235   | SH | SOLE    |
| INTEGRYS ENERGY GROUP INC      | EQUITY | 45822P105 | 11    | 192       | SH | SOLE    |
| INTEL CORP                     | EQUITY | 458140100 | 61522 | 3,215,991 | SH | SOLE    |
| INTEL CORP                     | EQUITY | 458140100 | 17519 | 915,766   | SH | SOLE    |
| INTEL CORP                     | EQUITY | 458140100 | 424   | 22,151    | SH | DEFINED |
| INTER PARFUMS INC              | EQUITY | 458334109 | 86    | 4,083     | SH | SOLE    |
| INTERACTIVE DATA CORP          | EQUITY | 45840J107 | 779   | 31,471    | SH | SOLE    |
| INTERACTIVE INTELLIGENCE INC   | EQUITY | 45839M103 | 360   | 23,600    | SH | SOLE    |
| INTERCONTINENTALEXCHANGE INC   | EQUITY | 45865V100 | 1591  | 13,020    | SH | SOLE    |
| INTERCONTINENTALEXCHANGE INC   | EQUITY | 45865V100 | 3581  | 29,300    | SH | SOLE    |
| INTERDIGITAL COMMUNICATIONS CO | EQUITY | 45866A105 | 2018  | 63,735    | SH | SOLE    |
| INTERFACE INC                  | EQUITY | 458665106 | 1566  | 97,932    | SH | SOLE    |
| INTERLINE BRANDS INC           | EQUITY | 458743101 | 522   | 23,800    | SH | SOLE    |
| INTERMEC INC                   | EQUITY | 458786100 | 937   | 41,947    | SH | SOLE    |
| INTERMEC INC                   | EQUITY | 458786100 | 23    | 1,044     | SH | DEFINED |
| INTERMUNE INC                  | EQUITY | 45884X103 | 563   | 22,826    | SH | SOLE    |
| INTERMUNE INC                  | EQUITY | 45884X103 | 372   | 15,100    | SH | SOLE    |
| INTERNAP NETWORK SERVICES CORP | EQUITY | 45885A300 | 618   | 39,245    | SH | SOLE    |
| INTERNATIONAL BANCSHARES CORP  | EQUITY | 459044103 | 1212  | 40,845    | SH | SOLE    |
| INTERNATIONAL COAL GROUP INC   | EQUITY | 45928H106 | 523   | 99,708    | SH | SOLE    |
| INTERNATIONAL FLAVORS & FRAGRA | EQUITY | 459506101 | 1718  | 36,373    | SH | SOLE    |
| INTERNATIONAL FLAVORS & FRAGRA | EQUITY | 459506101 | 9     | 200       | SH | SOLE    |
| INTERNATIONAL GAME TECHNOLOGY  | EQUITY | 459902102 | 6156  | 152,462   | SH | SOLE    |
| INTERNATIONAL GAME TECHNOLOGY  | EQUITY | 459902102 | 7025  | 173,966   | SH | SOLE    |
| INTERNATIONAL GAME TECHNOLOGY  | EQUITY | 459902102 | 48    | 1,198     | SH | DEFINED |
| INTERNATIONAL PAPER CO         | EQUITY | 460146103 | 11706 | 321,604   | SH | SOLE    |
| INTERNATIONAL PAPER CO         | EQUITY | 460146103 | 9470  | 260,162   | SH | SOLE    |
| INTERNATIONAL PAPER CO         | EQUITY | 460146103 | 14    | 396       | SH | DEFINED |
| INTERNATIONAL RECTIFIER CORP   | EQUITY | 460254105 | 6589  | 172,436   | SH | SOLE    |
| INTERNATIONAL SECURITIES EXCHA | EQUITY | 46031W204 | 1630  | 33,393    | SH | SOLE    |
| INTERNATIONAL SPEEDWAY CORP    | EQUITY | 460335201 | 5209  | 100,751   | SH | SOLE    |
| INTERNATIONAL SPEEDWAY CORP    | EQUITY | 460335201 | 4     | 80        | SH | DEFINED |
| INTERNET CAPITAL GROUP INC     | EQUITY | 46059C205 | 368   | 34,388    | SH | SOLE    |
| INTERNET CAPITAL GROUP INC     | EQUITY | 46059C205 | 11    | 1,060     | SH | DEFINED |
| INTERPOOL INC                  | EQUITY | 46062R108 | 259   | 10,606    | SH | SOLE    |
| INTERPUBLIC GROUP OF COS INC   | EQUITY | 460690100 | 2566  | 208,479   | SH | SOLE    |
| INTERPUBLIC GROUP OF COS INC   | EQUITY | 460690100 | 15    | 1,254     | SH | SOLE    |
| INTERPUBLIC GROUP OF COS INC   | EQUITY | 460690100 | 4     | 289       | SH | DEFINED |
| INTERSIL CORP                  | EQUITY | 46069S109 | 8954  | 338,010   | SH | SOLE    |
| INTERSIL CORP                  | EQUITY | 46069S109 | 10061 | 379,800   | SH | SOLE    |
| INTERSIL CORP                  | EQUITY | 46069S109 | 3624  | 136,800   | SH | SOLE    |



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|                                |        |           |        |              |         |
|--------------------------------|--------|-----------|--------|--------------|---------|
| INTER-TEL INC                  | EQUITY | 458372109 | 437    | 18,484 SH    | SOLE    |
| INTERVEST BANCSHARES CORP      | EQUITY | 460927106 | 130    | 4,541 SH     | SOLE    |
| INTERVOICE INC                 | EQUITY | 461142101 | 224    | 33,800 SH    | SOLE    |
| INTERWOVEN INC                 | EQUITY | 46114T508 | 757    | 44,780 SH    | SOLE    |
| INTERWOVEN INC                 | EQUITY | 46114T508 | 534    | 31,600 SH    | SOLE    |
| INTEVAC INC                    | EQUITY | 461148108 | 1201   | 45,531 SH    | SOLE    |
| INTRALASE CORP                 | EQUITY | 461169104 | 470    | 18,812 SH    | SOLE    |
| INTUIT INC                     | EQUITY | 461202103 | 5879   | 214,867 SH   | SOLE    |
| INTUIT INC                     | EQUITY | 461202103 | 24     | 890 SH       | SOLE    |
| INTUITIVE SURGICAL INC         | EQUITY | 46120E602 | 10939  | 89,979 SH    | SOLE    |
| INTUITIVE SURGICAL INC         | EQUITY | 46120E602 | 5920   | 48,700 SH    | SOLE    |
| INVACARE CORP                  | EQUITY | 461203101 | 475    | 27,240 SH    | SOLE    |
| INVENTIV HEALTH INC            | EQUITY | 46122E105 | 980    | 25,593 SH    | SOLE    |
| INVENTIV HEALTH INC            | EQUITY | 46122E105 | 750    | 19,600 SH    | SOLE    |
| INVERNESS MEDICAL INNOVATIONS  | EQUITY | 46126P106 | 1483   | 33,878 SH    | SOLE    |
| INVERNESS MEDICAL INNOVATIONS  | EQUITY | 46126P106 | 1226   | 28,000 SH    | SOLE    |
| INVESTMENT GRADE MUNICIPAL INC | EQUITY | 461368102 | 11     | 764 SH       | DEFINED |
| INVESTMENT TECHNOLOGY GROUP IN | EQUITY | 46145F105 | 40     | 1,010 SH     | SOLE    |
| INVESTMENT TECHNOLOGY GROUP IN | EQUITY | 46145F105 | 643    | 16,400 SH    | SOLE    |
| INVESTTOOLS INC                | EQUITY | 46145P103 | 799    | 57,459 SH    | SOLE    |
| INVESTORS BANCORP INC          | EQUITY | 46146P102 | 674    | 46,642 SH    | SOLE    |
| INVESTORS FINANCIAL SERVICES C | EQUITY | 461915100 | 18982  | 326,434 SH   | SOLE    |
| INVESTORS REAL ESTATE TRUST    | EQUITY | 461730103 | 433    | 40,846 SH    | SOLE    |
| INVITROGEN CORP                | EQUITY | 46185R100 | 7133   | 112,072 SH   | SOLE    |
| IONATRON INC                   | EQUITY | 462070103 | 133    | 28,589 SH    | SOLE    |
| IOWA TELECOMMUNICATIONS SERVIC | EQUITY | 462594201 | 551    | 27,562 SH    | SOLE    |
| IPASS INC                      | EQUITY | 46261V108 | 287    | 56,992 SH    | SOLE    |
| IPATH DOW JONES-AIG COMMODITY  | EQUITY | 06738C778 | 9      | 182 SH       | DEFINED |
| IPATH MSCI INDIA INDEX ETN     | EQUITY | 06739F291 | 10     | 200 SH       | DEFINED |
| IPCS INC                       | EQUITY | 44980Y305 | 134110 | 2,695,129 SH | SOLE    |
| IPG PHOTONICS CORP             | EQUITY | 44980X109 | 174    | 9,081 SH     | SOLE    |
| IPSCO INC                      | EQUITY | 462622101 | 121    | 920 SH       | OTHER   |
| IRIS INTERNATIONAL INC         | EQUITY | 46270W105 | 214    | 15,362 SH    | SOLE    |
| IROBOT CORP                    | EQUITY | 462726100 | 131    | 10,019 SH    | SOLE    |
| IRON MOUNTAIN INC              | EQUITY | 462846106 | 105    | 4,011 SH     | SOLE    |
| IRWIN FINANCIAL CORP           | EQUITY | 464119106 | 331    | 17,753 SH    | SOLE    |
| ISHARES COHEN & STEERS REALTY  | EQUITY | 464287564 | 2420   | 23,455 SH    | DEFINED |
| ISHARES COMEX GOLD TRUST       | EQUITY | 464285105 | 469    | 7,123 SH     | DEFINED |
| ISHARES DOW JONES SELECT DIVID | EQUITY | 464287168 | 7165   | 100,280 SH   | DEFINED |
| ISHARES DOW JONES U.S. TRANSP  | EQUITY | 464287192 | 1652   | 19,195 SH    | DEFINED |
| ISHARES DOW JONES US AEROSPACE | EQUITY | 464288760 | 840    | 14,860 SH    | DEFINED |
| ISHARES DOW JONES US BASIC MAT | EQUITY | 464287838 | 1989   | 30,955 SH    | DEFINED |
| ISHARES DOW JONES US BROKER DE | EQUITY | 464288794 | 732    | 13,890 SH    | DEFINED |
| ISHARES DOW JONES US CONSUMER  | EQUITY | 464287812 | 426    | 7,063 SH     | DEFINED |
| ISHARES DOW JONES US CONSUMER  | EQUITY | 464287580 | 1706   | 24,975 SH    | DEFINED |
| ISHARES DOW JONES US ENERGY SE | EQUITY | 464287796 | 2163   | 20,725 SH    | DEFINED |
| ISHARES DOW JONES US FINANCIAL | EQUITY | 464287770 | 1685   | 13,178 SH    | DEFINED |
| ISHARES DOW JONES US FINANCIAL | EQUITY | 464287788 | 1766   | 15,490 SH    | DEFINED |
| ISHARES DOW JONES US HEALTH CA | EQUITY | 464288828 | 775    | 13,650 SH    | DEFINED |
| ISHARES DOW JONES US HEALTHCAR | EQUITY | 464287762 | 541    | 8,111 SH     | DEFINED |
| ISHARES DOW JONES US INDUSTRIA | EQUITY | 464287754 | 65     | 972 SH       | DEFINED |
| ISHARES DOW JONES US OIL & GAS | EQUITY | 464288851 | 62     | 1,200 SH     | DEFINED |
| ISHARES DOW JONES US PHARMACEU | EQUITY | 464288836 | 2      | 30 SH        | DEFINED |
| ISHARES DOW JONES US REAL ESTA | EQUITY | 464287739 | 1662   | 19,503 SH    | DEFINED |
| ISHARES DOW JONES US TECHNOLOG | EQUITY | 464287721 | 111    | 2,049 SH     | DEFINED |
| ISHARES DOW JONES US TOTAL MAR | EQUITY | 464287846 | 31     | 440 SH       | DEFINED |
| ISHARES DOW JONES US UTILITIES | EQUITY | 464287697 | 1876   | 19,322 SH    | DEFINED |
| ISHARES FTSE/XINHUA CHINA 25 I | EQUITY | 464287184 | 83     | 810 SH       | DEFINED |
| ISHARES GOLDMAN SACHS NATURAL  | EQUITY | 464287374 | 515    | 4,907 SH     | DEFINED |
| ISHARES GOLDMAN SACHS NETWORKI | EQUITY | 464287531 | 509    | 15,912 SH    | DEFINED |
| ISHARES GOLDMAN SACHS SEMICOND | EQUITY | 464287523 | 490    | 8,128 SH     | DEFINED |
| ISHARES GOLDMAN SACHS SOFTWARE | EQUITY | 464287515 | 328    | 7,280 SH     | DEFINED |

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|         |                        |              |           |       |           |     |         |
|---------|------------------------|--------------|-----------|-------|-----------|-----|---------|
| ISHARES | GOLDMAN SACHS TECHNOLO | EQUITY       | 464287549 | 383   | 7,474     | SH  | DEFINED |
| ISHARES | IBOXX \$ INVESTMT      | FIXED INCOME | 464287242 | 53    | 493       | PRN | DEFINED |
| ISHARES | LEHMAN 1-3 YEAR TREASU | EQUITY       | 464287457 | 2521  | 31,333    | SH  | DEFINED |
| ISHARES | LEHMAN 20+ YEAR TREASU | EQUITY       | 464287432 | 1924  | 21,793    | SH  | DEFINED |
| ISHARES | LEHMAN 7-10 YEAR TREAS | EQUITY       | 464287440 | 2893  | 34,816    | SH  | DEFINED |
| ISHARES | LEHMAN AGGREGATE BOND  | EQUITY       | 464287226 | 1760  | 17,551    | SH  | DEFINED |
| ISHARES | LEHMAN TREASURY INFLAT | EQUITY       | 464287176 | 1276  | 12,632    | SH  | DEFINED |
| ISHARES | MORNINGSTAR LARGE GROW | EQUITY       | 464287119 | 32    | 489       | SH  | DEFINED |
| ISHARES | MORNINGSTAR LARGE VALU | EQUITY       | 464288109 | 1183  | 14,113    | SH  | DEFINED |
| ISHARES | MORNINGSTAR MID CORE I | EQUITY       | 464288208 | 12    | 140       | SH  | DEFINED |
| ISHARES | MORNINGSTAR MID GROWTH | EQUITY       | 464288307 | 39    | 443       | SH  | DEFINED |
| ISHARES | MORNINGSTAR MID VALUE  | EQUITY       | 464288406 | 39    | 438       | SH  | DEFINED |
| ISHARES | MORNINGSTAR SMALL CORE | EQUITY       | 464288505 | 189   | 2,143     | SH  | DEFINED |
| ISHARES | MORNINGSTAR SMALL GROW | EQUITY       | 464288604 | 25    | 328       | SH  | DEFINED |
| ISHARES | MORNINGSTAR SMALL VALU | EQUITY       | 464288703 | 1001  | 12,011    | SH  | DEFINED |
| ISHARES | MSCI AUSTRIA INDEX FUN | EQUITY       | 464286202 | 1763  | 45,360    | SH  | DEFINED |
| ISHARES | MSCI BRAZIL INDEX FUND | EQUITY       | 464286400 | 20    | 400       | SH  | DEFINED |
| ISHARES | MSCI EAFE GROWTH INDEX | EQUITY       | 464288885 | 2567  | 35,908    | SH  | DEFINED |
| ISHARES | MSCI EAFE INDEX FUND   | EQUITY       | 464287465 | 34119 | 447,400   | SH  | SOLE    |
| ISHARES | MSCI EAFE INDEX FUND   | EQUITY       | 464287465 | 1871  | 24,529    | SH  | DEFINED |
| ISHARES | MSCI EAFE VALUE INDEX  | EQUITY       | 464288877 | 54    | 729       | SH  | DEFINED |
| ISHARES | MSCI EMERGING MARKETS  | EQUITY       | 464287234 | 2834  | 24,378    | SH  | DEFINED |
| ISHARES | MSCI EMU INDEX FUND    | EQUITY       | 464286608 | 54    | 500       | SH  | DEFINED |
| ISHARES | MSCI GERMANY INDEX FUN | EQUITY       | 464286806 | 25    | 874       | SH  | DEFINED |
| ISHARES | MSCI HONG KONG INDEX F | EQUITY       | 464286871 | 2690  | 167,500   | SH  | SOLE    |
| ISHARES | MSCI HONG KONG INDEX F | EQUITY       | 464286871 | 8     | 503       | SH  | DEFINED |
| ISHARES | MSCI JAPAN INDEX FUND  | EQUITY       | 464286848 | 18217 | 1,250,150 | SH  | SOLE    |
| ISHARES | MSCI JAPAN INDEX FUND  | EQUITY       | 464286848 | 92    | 6,275     | SH  | DEFINED |
| ISHARES | MSCI MALAYSIA INDEX FU | EQUITY       | 464286830 | 29    | 2,700     | SH  | DEFINED |
| ISHARES | MSCI MEXICO INDEX FUND | EQUITY       | 464286822 | 66    | 1,220     | SH  | DEFINED |
| ISHARES | MSCI NETHERLANDS INDEX | EQUITY       | 464286814 | 8     | 276       | SH  | DEFINED |
| ISHARES | MSCI PACIFIC EX-JAPAN  | EQUITY       | 464286665 | 59    | 440       | SH  | DEFINED |
| ISHARES | MSCI SOUTH AFRICA INDE | EQUITY       | 464286780 | 15    | 120       | SH  | DEFINED |
| ISHARES | MSCI SOUTH KOREA INDEX | EQUITY       | 464286772 | 1698  | 33,581    | SH  | DEFINED |
| ISHARES | MSCI SPAIN INDEX FUND  | EQUITY       | 464286764 | 16    | 275       | SH  | DEFINED |
| ISHARES | MSCI SWEDEN INDEX FUND | EQUITY       | 464286756 | 1717  | 51,201    | SH  | DEFINED |
| ISHARES | NASDAQ BIOTECHNOLOGY I | EQUITY       | 464287556 | 420   | 5,539     | SH  | DEFINED |
| ISHARES | RUSSELL 1000 GROWTH IN | EQUITY       | 464287614 | 782   | 14,049    | SH  | DEFINED |
| ISHARES | RUSSELL 1000 VALUE IND | EQUITY       | 464287598 | 2078  | 24,990    | SH  | DEFINED |
| ISHARES | RUSSELL 2000 GROWTH IN | EQUITY       | 464287648 | 104   | 1,300     | SH  | DEFINED |
| ISHARES | RUSSELL 2000 INDEX FUN | EQUITY       | 464287655 | 4604  | 57,900    | SH  | SOLE    |
| ISHARES | RUSSELL 2000 INDEX FUN | EQUITY       | 464287655 | 199   | 2,497     | SH  | DEFINED |
| ISHARES | RUSSELL 2000 VALUE IND | EQUITY       | 464287630 | 1235  | 15,246    | SH  | DEFINED |
| ISHARES | RUSSELL 3000 VALUE IND | EQUITY       | 464287663 | 130   | 1,200     | SH  | DEFINED |
| ISHARES | RUSSELL MICROCAP INDEX | EQUITY       | 464288869 | 45    | 770       | SH  | DEFINED |
| ISHARES | RUSSELL MIDCAP GROWTH  | EQUITY       | 464287481 | 509   | 4,755     | SH  | DEFINED |
| ISHARES | RUSSELL MIDCAP INDEX F | EQUITY       | 464287499 | 76    | 734       | SH  | DEFINED |
| ISHARES | RUSSELL MIDCAP VALUE I | EQUITY       | 464287473 | 1016  | 6,631     | SH  | DEFINED |
| ISHARES | S&P 100 INDEX FUND     | EQUITY       | 464287101 | 235   | 3,610     | SH  | DEFINED |
| ISHARES | S&P 500 GROWTH INDEX F | EQUITY       | 464287309 | 1504  | 23,272    | SH  | DEFINED |
| ISHARES | S&P 500 INDEX FUND/US  | EQUITY       | 464287200 | 1055  | 7,410     | SH  | DEFINED |
| ISHARES | S&P 500 VALUE INDEX FU | EQUITY       | 464287408 | 1645  | 21,197    | SH  | DEFINED |
| ISHARES | S&P GLOBAL 100 INDEX F | EQUITY       | 464287572 | 207   | 2,800     | SH  | SOLE    |
| ISHARES | S&P GLOBAL 100 INDEX F | EQUITY       | 464287572 | 43    | 585       | SH  | DEFINED |
| ISHARES | S&P GLOBAL ENERGY SECT | EQUITY       | 464287341 | 67    | 600       | SH  | DEFINED |
| ISHARES | S&P GLOBAL FINANCIALS  | EQUITY       | 464287333 | 147   | 1,641     | SH  | DEFINED |

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| ISHARES S&P GLOBAL TECHNOLOGY EQUITY  | 464287291 | 17    | 300 SH     | DEFINED |
| ISHARES S&P GLOBAL TELECOMMUNI EQUITY | 464287275 | 59    | 900 SH     | DEFINED |
| ISHARES S&P LATIN AMERICA 40 I EQUITY | 464287390 | 1871  | 10,492 SH  | DEFINED |
| ISHARES S&P MIDCAP 400 GROWTH EQUITY  | 464287606 | 36    | 430 SH     | DEFINED |
| ISHARES S&P MIDCAP 400 INDEX F EQUITY | 464287507 | 270   | 3,190 SH   | DEFINED |
| ISHARES S&P MIDCAP 400/BARRA V EQUITY | 464287705 | 94    | 1,130 SH   | DEFINED |
| ISHARES S&P SMALLCAP 600 INDEX EQUITY | 464287804 | 693   | 10,204 SH  | DEFINED |
| ISHARES S&P SMALLCAP 600 VALUE EQUITY | 464287879 | 1656  | 21,590 SH  | DEFINED |
| ISHARES S&P SMALLCAP 600/BARRA EQUITY | 464287887 | 1683  | 12,596 SH  | DEFINED |
| ISHARES SILVER TRUST EQUITY           | 46428Q109 | 40    | 300 SH     | DEFINED |
| ISILON SYSTEMS INC EQUITY             | 46432L104 | 118   | 7,326 SH   | SOLE    |
| ISIS PHARMACEUTICALS INC EQUITY       | 464330109 | 671   | 72,398 SH  | SOLE    |
| ISIS PHARMACEUTICALS INC EQUITY       | 464330109 | 15    | 1,600 SH   | DEFINED |
| ISLE OF CAPRI CASINOS INC EQUITY      | 464592104 | 352   | 13,749 SH  | SOLE    |
| ISOLAGEN INC EQUITY                   | 46488N103 | 5     | 1,225 SH   | DEFINED |
| ISTAR FINANCIAL INC EQUITY            | 45031U101 | 210   | 4,486 SH   | SOLE    |
| ITC HOLDINGS CORP EQUITY              | 465685105 | 687   | 15,869 SH  | SOLE    |
| ITLA CAPITAL CORP EQUITY              | 450565106 | 253   | 4,871 SH   | SOLE    |
| ITRON INC EQUITY                      | 465741106 | 1448  | 22,260 SH  | SOLE    |
| ITRON INC EQUITY                      | 465741106 | 715   | 11,000 SH  | SOLE    |
| ITT CORP EQUITY                       | 450911102 | 41562 | 689,056 SH | SOLE    |
| ITT CORP EQUITY                       | 450911102 | 28    | 472 SH     | SOLE    |
| ITT CORP EQUITY                       | 450911102 | 31    | 518 SH     | DEFINED |
| ITT EDUCATIONAL SERVICES INC EQUITY   | 45068B109 | 7265  | 89,155 SH  | SOLE    |
| ITT EDUCATIONAL SERVICES INC EQUITY   | 45068B109 | 538   | 6,600 SH   | SOLE    |
| IVANHOE ENERGY INC EQUITY             | 465790103 | 19    | 10,000 SH  | DEFINED |
| IVANHOE MINES LTD/CA EQUITY           | 46579N103 | 4374  | 438,597 SH | OTHER   |
| IXIA EQUITY                           | 45071R109 | 350   | 37,631 SH  | SOLE    |
| IXYS CORP EQUITY                      | 46600W106 | 244   | 23,879 SH  | SOLE    |
| J CREW GROUP INC EQUITY               | 46612H402 | 763   | 18,993 SH  | SOLE    |
| J&J SNACK FOODS CORP EQUITY           | 466032109 | 475   | 12,029 SH  | SOLE    |
| J2 GLOBAL COMMUNICATIONS INC EQUITY   | 46626E205 | 1209  | 43,611 SH  | SOLE    |
| JA SOLAR HOLDINGS CO LTD EQUITY       | 466090107 | 615   | 34,000 SH  | SOLE    |
| JABIL CIRCUIT INC EQUITY              | 466313103 | 1811  | 84,597 SH  | SOLE    |
| JABIL CIRCUIT INC EQUITY              | 466313103 | 10    | 472 SH     | SOLE    |
| JACK HENRY & ASSOCIATES INC EQUITY    | 426281101 | 6041  | 251,196 SH | SOLE    |
| JACK IN THE BOX INC EQUITY            | 466367109 | 3592  | 51,967 SH  | SOLE    |
| JACK IN THE BOX INC EQUITY            | 466367109 | 518   | 7,500 SH   | SOLE    |
| JACK IN THE BOX INC EQUITY            | 466367109 | 16    | 227 SH     | DEFINED |
| JACKSON HEWITT TAX SERVICE INC EQUITY | 468202106 | 927   | 28,822 SH  | SOLE    |
| JACOBS ENGINEERING GROUP INC EQUITY   | 469814107 | 13092 | 280,634 SH | SOLE    |
| JACOBS ENGINEERING GROUP INC EQUITY   | 469814107 | 37    | 800 SH     | DEFINED |
| JAKKS PACIFIC INC EQUITY              | 47012E106 | 578   | 24,169 SH  | SOLE    |
| JAMES RIVER COAL CO EQUITY            | 470355207 | 109   | 14,618 SH  | SOLE    |
| JAMES RIVER GROUP INC EQUITY          | 470359100 | 251   | 8,011 SH   | SOLE    |
| JANUS CAPITAL GROUP INC EQUITY        | 47102X105 | 3615  | 172,905 SH | SOLE    |
| JANUS CAPITAL GROUP INC EQUITY        | 47102X105 | 11    | 506 SH     | SOLE    |
| JARDEN CORP EQUITY                    | 471109108 | 58    | 1,514 SH   | SOLE    |
| JB HUNT TRANSPORT SERVICES INC EQUITY | 445658107 | 6402  | 243,987 SH | SOLE    |
| JC PENNEY CO INC EQUITY               | 708160106 | 8486  | 103,288 SH | SOLE    |
| JC PENNEY CO INC EQUITY               | 708160106 | 47    | 574 SH     | SOLE    |
| JC PENNEY CO INC EQUITY               | 708160106 | 338   | 4,115 SH   | DEFINED |
| JDA SOFTWARE GROUP INC EQUITY         | 46612K108 | 385   | 25,602 SH  | SOLE    |
| JDS UNIPHASE CORP EQUITY              | 46612J507 | 1480  | 97,207 SH  | SOLE    |
| JDS UNIPHASE CORP EQUITY              | 46612J507 | 8     | 538 SH     | SOLE    |
| JEFFERIES GROUP INC EQUITY            | 472319102 | 7142  | 246,707 SH | SOLE    |

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|--------------------------------|--------|-----------|--------|-----------|----|---------|
| JER INVESTORS TRUST INC        | EQUITY | 46614H301 | 429    | 22,546    | SH | SOLE    |
| JETBLUE AIRWAYS CORP           | EQUITY | 477143101 | 6567   | 570,559   | SH | SOLE    |
| JM SMUCKER CO/THE              | EQUITY | 832696405 | 7199   | 135,022   | SH | SOLE    |
| JM SMUCKER CO/THE              | EQUITY | 832696405 | 6      | 108       | SH | DEFINED |
| JO-ANN STORES INC              | EQUITY | 47758P307 | 1314   | 48,206    | SH | SOLE    |
| JOHN H HARLAND CO              | EQUITY | 412693103 | 4153   | 81,063    | SH | SOLE    |
| JOHN HANCOCK PATRIOT PREMIUM D | EQUITY | 41013T105 | 549    | 46,602    | SH | DEFINED |
| JOHN HANCOCK PREFERRED INCOME  | EQUITY | 41013X106 | 550    | 21,921    | SH | DEFINED |
| JOHN HANCOCK TAX-ADVANTAGED DI | EQUITY | 41013V100 | 15     | 758       | SH | DEFINED |
| JOHN WILEY & SONS INC          | EQUITY | 968223206 | 3958   | 104,832   | SH | SOLE    |
| JOHNSON & JOHNSON              | EQUITY | 478160104 | 146042 | 2,423,535 | SH | SOLE    |
| JOHNSON & JOHNSON              | EQUITY | 478160104 | 69209  | 1,148,511 | SH | SOLE    |
| JOHNSON & JOHNSON              | EQUITY | 478160104 | 526    | 8,731     | SH | DEFINED |
| JOHNSON CONTROLS INC           | EQUITY | 478366107 | 8177   | 86,415    | SH | SOLE    |
| JOHNSON CONTROLS INC           | EQUITY | 478366107 | 47     | 500       | SH | SOLE    |
| JOHNSON CONTROLS INC           | EQUITY | 478366107 | 4      | 42        | SH | DEFINED |
| JONES APPAREL GROUP INC        | EQUITY | 480074103 | 1586   | 51,612    | SH | SOLE    |
| JONES APPAREL GROUP INC        | EQUITY | 480074103 | 9      | 282       | SH | SOLE    |
| JONES LANG LASALLE INC         | EQUITY | 48020Q107 | 87     | 835       | SH | SOLE    |
| JONES LANG LASALLE INC         | EQUITY | 48020Q107 | 35     | 334       | SH | DEFINED |
| JONES SODA CO                  | EQUITY | 48023P106 | 449    | 22,203    | SH | SOLE    |
| JOS A BANK CLOTHIERS INC       | EQUITY | 480838101 | 558    | 15,797    | SH | SOLE    |
| JOURNAL COMMUNICATIONS INC     | EQUITY | 481130102 | 504    | 38,407    | SH | SOLE    |
| JOURNAL REGISTER CO            | EQUITY | 481138105 | 207    | 34,733    | SH | SOLE    |
| JOY GLOBAL INC                 | EQUITY | 481165108 | 11327  | 264,023   | SH | SOLE    |
| JPMORGAN CHASE & CO            | EQUITY | 46625H100 | 211885 | 4,379,547 | SH | SOLE    |
| JPMORGAN CHASE & CO            | EQUITY | 46625H100 | 35649  | 736,855   | SH | SOLE    |
| JPMORGAN CHASE & CO            | EQUITY | 46625H100 | 416    | 8,594     | SH | DEFINED |
| JUNIPER NETWORKS INC           | EQUITY | 48203R104 | 6633   | 337,053   | SH | SOLE    |
| JUNIPER NETWORKS INC           | EQUITY | 48203R104 | 28     | 1,444     | SH | SOLE    |
| JUPITERMEDIA CORP              | EQUITY | 48207D101 | 126    | 19,038    | SH | SOLE    |
| K&F INDUSTRIES HOLDINGS INC    | EQUITY | 482241106 | 443    | 16,451    | SH | SOLE    |
| K&F INDUSTRIES HOLDINGS INC    | EQUITY | 482241106 | 122    | 4,540     | SH | SOLE    |
| K2 INC                         | EQUITY | 482732104 | 524    | 43,370    | SH | SOLE    |
| KADANT INC                     | EQUITY | 48282T104 | 303    | 11,938    | SH | SOLE    |
| KAMAN CORP                     | EQUITY | 483548103 | 492    | 21,095    | SH | SOLE    |
| KANSAS CITY LIFE INSURANCE CO  | EQUITY | 484836101 | 158    | 3,511     | SH | SOLE    |
| KANSAS CITY SOUTHERN           | EQUITY | 485170302 | 89     | 2,504     | SH | SOLE    |
| KAYDON CORP                    | EQUITY | 486587108 | 1054   | 24,756    | SH | SOLE    |
| KAYNE ANDERSON MLP INVESTMENT  | EQUITY | 486606106 | 56     | 1,600     | SH | DEFINED |
| KB HOME                        | EQUITY | 48666K109 | 1534   | 35,949    | SH | SOLE    |
| KB HOME                        | EQUITY | 48666K109 | 9      | 200       | SH | SOLE    |
| KBR INC                        | EQUITY | 48242W106 | 17     | 826       | SH | SOLE    |
| KBW INC                        | EQUITY | 482423100 | 207    | 5,960     | SH | SOLE    |
| KEANE INC                      | EQUITY | 486665102 | 2959   | 217,923   | SH | SOLE    |
| KEARNY FINANCIAL CORP          | EQUITY | 487169104 | 275    | 19,154    | SH | SOLE    |
| KELLOGG CO                     | EQUITY | 487836108 | 36728  | 714,133   | SH | SOLE    |
| KELLOGG CO                     | EQUITY | 487836108 | 1508   | 29,316    | SH | SOLE    |
| KELLWOOD CO                    | EQUITY | 488044108 | 1633   | 55,666    | SH | SOLE    |
| KELLY SERVICES INC             | EQUITY | 488152208 | 2201   | 68,349    | SH | SOLE    |
| KEMET CORP                     | EQUITY | 488360108 | 2084   | 272,359   | SH | SOLE    |
| KENDLE INTERNATIONAL INC       | EQUITY | 48880L107 | 383    | 10,770    | SH | SOLE    |
| KENEXA CORP                    | EQUITY | 488879107 | 521    | 16,745    | SH | SOLE    |
| KENNAMETAL INC                 | EQUITY | 489170100 | 6291   | 93,055    | SH | SOLE    |
| KENNETH COLE PRODUCTIONS INC   | EQUITY | 193294105 | 207    | 8,051     | SH | SOLE    |
| KENSEY NASH CORP               | EQUITY | 490057106 | 309    | 10,144    | SH | SOLE    |
| KERYX BIOPHARMACEUTICALS INC   | EQUITY | 492515101 | 398    | 37,842    | SH | SOLE    |
| KEYCORP                        | EQUITY | 493267108 | 9467   | 252,645   | SH | SOLE    |
| KEYCORP                        | EQUITY | 493267108 | 38     | 1,026     | SH | SOLE    |
| KEYSPAN CORP                   | EQUITY | 49337W100 | 8607   | 209,151   | SH | SOLE    |
| KEYSPAN CORP                   | EQUITY | 49337W100 | 18     | 448       | SH | SOLE    |
| KEYSTONE AUTOMOTIVE INDUSTRIES | EQUITY | 49338N109 | 477    | 14,154    | SH | SOLE    |

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|--------------------------------|--------|-----------|-------|------------|---------|
| KFORCE INC                     | EQUITY | 493732101 | 352   | 25,529 SH  | SOLE    |
| KIMBALL INTERNATIONAL INC      | EQUITY | 494274103 | 420   | 21,766 SH  | SOLE    |
| KIMBERLY-CLARK CORP            | EQUITY | 494368103 | 13953 | 203,719 SH | SOLE    |
| KIMBERLY-CLARK CORP            | EQUITY | 494368103 | 5054  | 73,785 SH  | SOLE    |
| KIMBERLY-CLARK CORP            | EQUITY | 494368103 | 9     | 136 SH     | DEFINED |
| KIMCO REALTY CORP              | EQUITY | 49446R109 | 10273 | 210,771 SH | SOLE    |
| KIMCO REALTY CORP              | EQUITY | 49446R109 | 28    | 578 SH     | SOLE    |
| KINDER MORGAN ENERGY PARTNERS  | EQUITY | 494550106 | 24    | 450 SH     | DEFINED |
| KINDER MORGAN INC              | EQUITY | 49455P101 | 15659 | 147,106 SH | SOLE    |
| KINDER MORGAN INC              | EQUITY | 49455P101 | 29    | 274 SH     | SOLE    |
| KINDER MORGAN INC              | EQUITY | 49455P101 | 32    | 300 SH     | DEFINED |
| KINDER MORGAN MANAGEMENT LLC   | EQUITY | 49455U100 | 1959  | 38,223 SH  | DEFINED |
| KINDRED HEALTHCARE INC         | EQUITY | 494580103 | 868   | 26,472 SH  | SOLE    |
| KINETIC CONCEPTS INC           | EQUITY | 49460W208 | 1418  | 28,003 SH  | SOLE    |
| KINETIC CONCEPTS INC           | EQUITY | 49460W208 | 21    | 415 SH     | DEFINED |
| KING PHARMACEUTICALS INC       | EQUITY | 495582108 | 12090 | 614,651 SH | SOLE    |
| KING PHARMACEUTICALS INC       | EQUITY | 495582108 | 602   | 30,620 SH  | SOLE    |
| KINGSWAY FINANCIAL SERVICES IN | EQUITY | 496904103 | 1663  | 88,700 SH  | OTHER   |
| KINROSS GOLD CORP              | EQUITY | 496902404 | 5641  | 407,970 SH | OTHER   |
| KIRBY CORP                     | EQUITY | 497266106 | 707   | 20,220 SH  | SOLE    |
| KITE REALTY GROUP TRUST        | EQUITY | 49803T102 | 501   | 25,089 SH  | SOLE    |
| KKR FINANCIAL CORP             | EQUITY | 482476306 | 1935  | 70,549 SH  | SOLE    |
| KLA-TENCOR CORP                | EQUITY | 482480100 | 5636  | 105,709 SH | SOLE    |
| KLA-TENCOR CORP                | EQUITY | 482480100 | 27    | 508 SH     | SOLE    |
| KNBT BANCORP INC               | EQUITY | 482921103 | 375   | 25,420 SH  | SOLE    |
| KNIGHT CAPITAL GROUP INC       | EQUITY | 499005106 | 1451  | 91,622 SH  | SOLE    |
| KNIGHT CAPITAL GROUP INC       | EQUITY | 499005106 | 5298  | 334,500 SH | SOLE    |
| KNIGHT TRANSPORTATION INC      | EQUITY | 499064103 | 895   | 50,243 SH  | SOLE    |
| KNOLL INC                      | EQUITY | 498904200 | 634   | 26,613 SH  | SOLE    |
| KNOT INC/THE                   | EQUITY | 499184109 | 364   | 16,917 SH  | SOLE    |
| KODIAK OIL & GAS CORP          | EQUITY | 50015Q100 | 1498  | 286,900 SH | SOLE    |
| KOHLBERG CAPITAL CORP          | EQUITY | 500233101 | 190   | 11,848 SH  | SOLE    |
| KOHL'S CORP                    | EQUITY | 500255104 | 49878 | 651,067 SH | SOLE    |
| KOHL'S CORP                    | EQUITY | 500255104 | 6433  | 83,968 SH  | SOLE    |
| KOMAG INC                      | EQUITY | 500453204 | 883   | 26,973 SH  | SOLE    |
| KOPIN CORP                     | EQUITY | 500600101 | 203   | 59,997 SH  | SOLE    |
| KOPIN CORP                     | EQUITY | 500600101 | 2     | 490 SH     | DEFINED |
| KOPPERS HOLDINGS INC           | EQUITY | 50060P106 | 225   | 8,756 SH   | SOLE    |
| KORN/FERRY INTERNATIONAL       | EQUITY | 500643200 | 3154  | 137,497 SH | SOLE    |
| KRAFT FOODS INC                | EQUITY | 50075N104 | 3266  | 103,172 SH | SOLE    |
| KRAFT FOODS INC                | EQUITY | 50075N104 | 8996  | 284,132 SH | SOLE    |
| KREISLER MANUFACTURING CORP    | EQUITY | 500773106 | 18    | 920 SH     | DEFINED |
| KRISPY KREME DOUGHNUTS INC     | EQUITY | 501014104 | 492   | 48,289 SH  | SOLE    |
| KROGER CO/THE                  | EQUITY | 501044101 | 14853 | 525,786 SH | SOLE    |
| KROGER CO/THE                  | EQUITY | 501044101 | 3486  | 123,398 SH | SOLE    |
| KROGER CO/THE                  | EQUITY | 501044101 | 16    | 570 SH     | DEFINED |
| KRONOS INC/MA                  | EQUITY | 501052104 | 1505  | 28,132 SH  | SOLE    |
| KRONOS WORLDWIDE INC           | EQUITY | 50105F105 | 71    | 2,191 SH   | SOLE    |
| K-SWISS INC                    | EQUITY | 482686102 | 614   | 22,716 SH  | SOLE    |
| KULICKE & SOFFA INDUSTRIES INC | EQUITY | 501242101 | 461   | 49,796 SH  | SOLE    |
| KV PHARMACEUTICAL CO           | EQUITY | 482740206 | 2200  | 88,958 SH  | SOLE    |
| KYPHON INC                     | EQUITY | 501577100 | 1752  | 38,815 SH  | SOLE    |
| KYPHON INC                     | EQUITY | 501577100 | 722   | 16,000 SH  | SOLE    |
| L-1 IDENTITY SOLUTIONS INC     | EQUITY | 50212A106 | 938   | 56,815 SH  | SOLE    |
| L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 502424104 | 5098  | 58,288 SH  | SOLE    |
| L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 502424104 | 5932  | 67,818 SH  | SOLE    |

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|                                       |           |       |            |         |
|---------------------------------------|-----------|-------|------------|---------|
| L-3 COMMUNICATIONS HOLDINGS IN EQUITY | 502424104 | 9     | 100 SH     | DEFINED |
| LABOR READY INC EQUITY                | 505401208 | 844   | 44,457 SH  | SOLE    |
| LABORATORY CORP OF AMERICA HOL EQUITY | 50540R409 | 8289  | 114,120 SH | SOLE    |
| LABORATORY CORP OF AMERICA HOL EQUITY | 50540R409 | 23    | 320 SH     | SOLE    |
| LABRANCHE & CO INC EQUITY             | 505447102 | 380   | 46,539 SH  | SOLE    |
| LACLEDE GROUP INC/THE EQUITY          | 505597104 | 3483  | 112,079 SH | SOLE    |
| LADISH CO INC EQUITY                  | 505754200 | 1216  | 32,305 SH  | SOLE    |
| LIDLAW INTERNATIONAL INC EQUITY       | 50730R102 | 23574 | 681,331 SH | SOLE    |
| LAKELAND BANCORP INC EQUITY           | 511637100 | 226   | 16,701 SH  | SOLE    |
| LAKELAND FINANCIAL CORP EQUITY        | 511656100 | 240   | 10,587 SH  | SOLE    |
| LAKES ENTERTAINMENT INC EQUITY        | 51206P109 | 224   | 20,079 SH  | SOLE    |
| LAM RESEARCH CORP EQUITY              | 512807108 | 17832 | 376,684 SH | SOLE    |
| LAM RESEARCH CORP EQUITY              | 512807108 | 8365  | 176,700 SH | SOLE    |
| LAMAR ADVERTISING CO EQUITY           | 512815101 | 1505  | 23,902 SH  | SOLE    |
| LAMSON & SESSIONS CO/THE EQUITY       | 513696104 | 339   | 12,184 SH  | SOLE    |
| LANCASTER COLONY CORP EQUITY          | 513847103 | 3371  | 76,289 SH  | SOLE    |
| LANCASTER COLONY CORP EQUITY          | 513847103 | 5745  | 130,000 SH | SOLE    |
| LANCE INC EQUITY                      | 514606102 | 538   | 26,574 SH  | SOLE    |
| LANDAMERICA FINANCIAL GROUP IN EQUITY | 514936103 | 1156  | 15,638 SH  | SOLE    |
| LANDAUER INC EQUITY                   | 51476K103 | 402   | 7,968 SH   | SOLE    |
| LANDRY'S RESTAURANTS INC EQUITY       | 51508L103 | 1248  | 42,169 SH  | SOLE    |
| LANDSTAR SYSTEM INC EQUITY            | 515098101 | 63    | 1,376 SH   | SOLE    |
| LASALLE HOTEL PROPERTIES EQUITY       | 517942108 | 1626  | 35,067 SH  | SOLE    |
| LATTICE SEMICONDUCTOR CORP EQUITY     | 518415104 | 2158  | 368,867 SH | SOLE    |
| LAUREATE EDUCATION INC EQUITY         | 518613104 | 10555 | 178,991 SH | SOLE    |
| LAWSON PRODUCTS EQUITY                | 520776105 | 141   | 3,711 SH   | SOLE    |
| LAWSON SOFTWARE INC EQUITY            | 52078P102 | 883   | 109,190 SH | SOLE    |
| LAWSON SOFTWARE INC EQUITY            | 52078P102 | 4068  | 502,800 SH | SOLE    |
| LAYNE CHRISTENSEN CO EQUITY           | 521050104 | 382   | 10,500 SH  | SOLE    |
| LA-Z-BOY INC EQUITY                   | 505336107 | 686   | 55,390 SH  | SOLE    |
| LB FOSTER CO EQUITY                   | 350060109 | 185   | 8,958 SH   | SOLE    |
| LCA-VISION INC EQUITY                 | 501803308 | 750   | 18,218 SH  | SOLE    |
| LEAP WIRELESS INTERNATIONAL IN EQUITY | 521863308 | 115   | 1,746 SH   | SOLE    |
| LEAP WIRELESS INTERNATIONAL IN EQUITY | 521863308 | 1715  | 26,000 SH  | SOLE    |
| LEAPFROG ENTERPRISES INC EQUITY       | 52186N106 | 320   | 29,865 SH  | SOLE    |
| LEAR CORP EQUITY                      | 521865105 | 9001  | 246,547 SH | SOLE    |
| LECG CORP EQUITY                      | 523234102 | 310   | 21,390 SH  | SOLE    |
| LECG CORP EQUITY                      | 523234102 | 6842  | 472,500 SH | SOLE    |
| LEE ENTERPRISES INC EQUITY            | 523768109 | 4458  | 148,352 SH | SOLE    |
| LEGG MASON INC EQUITY                 | 524901105 | 5624  | 59,696 SH  | SOLE    |
| LEGG MASON INC EQUITY                 | 524901105 | 32    | 336 SH     | SOLE    |
| LEGGETT & PLATT INC EQUITY            | 524660107 | 3456  | 152,454 SH | SOLE    |
| LEGGETT & PLATT INC EQUITY            | 524660107 | 10    | 456 SH     | SOLE    |
| LEHMAN BROTHERS HOLDINGS INC EQUITY   | 524908100 | 15983 | 228,103 SH | SOLE    |
| LEHMAN BROTHERS HOLDINGS INC EQUITY   | 524908100 | 95    | 1,354 SH   | SOLE    |
| LEHMAN BROTHERS HOLDINGS INC EQUITY   | 524908100 | 9     | 126 SH     | DEFINED |
| LENNAR CORP EQUITY                    | 526057104 | 3764  | 89,163 SH  | SOLE    |
| LENNAR CORP EQUITY                    | 526057104 | 15    | 352 SH     | SOLE    |
| LENNOX INTERNATIONAL INC EQUITY       | 526107107 | 71    | 1,979 SH   | SOLE    |
| LEUCADIA NATIONAL CORP EQUITY         | 527288104 | 11382 | 386,870 SH | SOLE    |
| LEUCADIA NATIONAL CORP EQUITY         | 527288104 | 88    | 3,000 SH   | DEFINED |
| LEVEL 3 COMMUNICATIONS INC EQUITY     | 52729N100 | 662   | 108,514 SH | SOLE    |
| LEVITT CORP EQUITY                    | 52742P108 | 134   | 14,353 SH  | SOLE    |
| LEXICON PHARMACEUTICALS INC EQUITY    | 528872104 | 243   | 66,951 SH  | SOLE    |
| LEXMARK INTERNATIONAL INC EQUITY      | 529771107 | 6616  | 113,174 SH | SOLE    |
| LEXMARK INTERNATIONAL INC EQUITY      | 529771107 | 15    | 250 SH     | SOLE    |

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|                                |              |           |       |            |         |
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| LEXMARK INTERNATIONAL INC      | EQUITY       | 529771107 | 9     | 150 SH     | DEFINED |
| LHC GROUP INC                  | EQUITY       | 50187A107 | 335   | 10,315 SH  | SOLE    |
| LHC GROUP INC                  | EQUITY       | 50187A107 | 542   | 16,700 SH  | SOLE    |
| LHC GROUP INC                  | EQUITY       | 50187A107 | 21    | 645 SH     | DEFINED |
| LIBBEY INC                     | EQUITY       | 529898108 | 14    | 994 SH     | DEFINED |
| LIBERTY GLOBAL INC             | EQUITY       | 530555101 | 747   | 22,674 SH  | SOLE    |
| LIBERTY MEDIA CORP - CAPITAL   | EQUITY       | 53071M302 | 540   | 4,879 SH   | SOLE    |
| LIBERTY MEDIA CORP - INTERACTI | EQUITY       | 53071M104 | 1144  | 48,043 SH  | SOLE    |
| LIBERTY MEDIA LLC              | FIXED INCOME | 530718AF2 | 4     | 3,000 PRN  | DEFINED |
| LIBERTY PROPERTY TRUST         | EQUITY       | 531172104 | 3336  | 68,479 SH  | SOLE    |
| LIBERTY PROPERTY TRUST         | EQUITY       | 531172104 | 17    | 350 SH     | DEFINED |
| LIFE TIME FITNESS INC          | EQUITY       | 53217R207 | 1371  | 26,673 SH  | SOLE    |
| LIFE TIME FITNESS INC          | EQUITY       | 53217R207 | 355   | 6,900 SH   | SOLE    |
| LIFECCELL CORP                 | EQUITY       | 531927101 | 735   | 29,418 SH  | SOLE    |
| LIFEPOINT HOSPITALS INC        | EQUITY       | 53219L109 | 5220  | 136,566 SH | SOLE    |
| LIFEPOINT HOSPITALS INC        | EQUITY       | 53219L109 | 7     | 190 SH     | DEFINED |
| LIFETIME BRANDS INC            | EQUITY       | 53222Q103 | 207   | 9,886 SH   | SOLE    |
| LIN TV CORP                    | EQUITY       | 532774106 | 385   | 24,237 SH  | SOLE    |
| LINCARE HOLDINGS INC           | EQUITY       | 532791100 | 7614  | 207,743 SH | SOLE    |
| LINCOLN EDUCATIONAL SERVICES C | EQUITY       | 533535100 | 57    | 3,984 SH   | SOLE    |
| LINCOLN ELECTRIC HOLDINGS INC  | EQUITY       | 533900106 | 6051  | 101,590 SH | SOLE    |
| LINCOLN NATIONAL CORP          | EQUITY       | 534187109 | 9334  | 137,686 SH | SOLE    |
| LINCOLN NATIONAL CORP          | EQUITY       | 534187109 | 48    | 706 SH     | SOLE    |
| LINCOLN NATIONAL CORP          | EQUITY       | 534187109 | 307   | 4,522 SH   | DEFINED |
| LINDSAY CORP                   | EQUITY       | 535555106 | 1202  | 37,818 SH  | SOLE    |
| LINEAR TECHNOLOGY CORP         | EQUITY       | 535678106 | 5005  | 158,434 SH | SOLE    |
| LINEAR TECHNOLOGY CORP         | EQUITY       | 535678106 | 24    | 764 SH     | SOLE    |
| LIONBRIDGE TECHNOLOGIES        | EQUITY       | 536252109 | 267   | 52,390 SH  | SOLE    |
| LIQUIDITY SERVICES INC         | EQUITY       | 53635B107 | 139   | 8,212 SH   | SOLE    |
| LITHIA MOTORS INC              | EQUITY       | 536797103 | 381   | 13,894 SH  | SOLE    |
| LITTELFUSE INC                 | EQUITY       | 537008104 | 795   | 19,592 SH  | SOLE    |
| LIVE NATION INC                | EQUITY       | 538034109 | 1785  | 80,900 SH  | SOLE    |
| LIZ CLAIBORNE INC              | EQUITY       | 539320101 | 2083  | 48,619 SH  | SOLE    |
| LIZ CLAIBORNE INC              | EQUITY       | 539320101 | 11    | 262 SH     | SOLE    |
| LKQ CORP                       | EQUITY       | 501889208 | 1636  | 74,844 SH  | SOLE    |
| LMI AEROSPACE INC              | EQUITY       | 502079106 | 8542  | 458,500 SH | SOLE    |
| LOCKHEED MARTIN CORP           | EQUITY       | 539830109 | 15040 | 155,024 SH | SOLE    |
| LOCKHEED MARTIN CORP           | EQUITY       | 539830109 | 2851  | 29,386 SH  | SOLE    |
| LOCKHEED MARTIN CORP           | FIXED INCOME | 539830AP4 | 4     | 3,000 PRN  | DEFINED |
| LODGENET ENTERTAINMENT CORP    | EQUITY       | 540211109 | 447   | 14,567 SH  | SOLE    |
| LODGIAN INC                    | EQUITY       | 54021P403 | 241   | 18,071 SH  | SOLE    |
| LOEWS CORP                     | EQUITY       | 540424108 | 8985  | 197,784 SH | SOLE    |
| LOEWS CORP                     | EQUITY       | 540424108 | 53    | 1,166 SH   | SOLE    |
| LOEWS CORP                     | EQUITY       | 540424108 | 49    | 1,084 SH   | DEFINED |
| LOEWS CORP - CAROLINA GROUP    | EQUITY       | 540424207 | 112   | 1,480 SH   | SOLE    |
| LOJACK CORP                    | EQUITY       | 539451104 | 1678  | 88,416 SH  | SOLE    |
| LONE STAR TECHNOLOGIES INC     | EQUITY       | 542312103 | 1784  | 27,016 SH  | SOLE    |
| LONGS DRUG STORES CORP         | EQUITY       | 543162101 | 2342  | 45,343 SH  | SOLE    |
| LONGVIEW FIBRE CO              | EQUITY       | 543213102 | 7072  | 287,112 SH | SOLE    |
| LONGVIEW FIBRE CO              | EQUITY       | 543213102 | 72    | 2,923 SH   | DEFINED |
| LOOPNET INC                    | EQUITY       | 543524300 | 796   | 46,577 SH  | SOLE    |
| LORAL SPACE & COMMUNICATIONS I | EQUITY       | 543881106 | 16747 | 329,149 SH | SOLE    |
| LOUISIANA-PACIFIC CORP         | EQUITY       | 546347105 | 4938  | 246,167 SH | SOLE    |
| LOUISIANA-PACIFIC CORP         | EQUITY       | 546347105 | 5751  | 286,700 SH | SOLE    |
| LOWE'S COS INC                 | EQUITY       | 548661107 | 23926 | 759,798 SH | SOLE    |
| LOWE'S COS INC                 | EQUITY       | 548661107 | 4402  | 139,788 SH | SOLE    |

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|--------------------------------|--------------|-----------|-------|------------|---------|
| LOWE'S COS INC                 | EQUITY       | 548661107 | 30    | 954 SH     | DEFINED |
| LSI CORP                       | EQUITY       | 502161102 | 11    | 1,022 SH   | SOLE    |
| LSI CORP                       | FIXED INCOME | 502161AJ1 | 1     | 1,000 PRN  | DEFINED |
| LSI INDUSTRIES INC             | EQUITY       | 50216C108 | 315   | 18,828 SH  | SOLE    |
| LTC PROPERTIES INC             | EQUITY       | 502175102 | 532   | 20,515 SH  | SOLE    |
| LTD BRANDS INC                 | EQUITY       | 532716107 | 4118  | 158,018 SH | SOLE    |
| LTD BRANDS INC                 | EQUITY       | 532716107 | 5568  | 213,674 SH | SOLE    |
| LTX CORP                       | EQUITY       | 502392103 | 331   | 54,163 SH  | SOLE    |
| LUBRIZOL CORP                  | EQUITY       | 549271104 | 8496  | 164,875 SH | SOLE    |
| LUBY'S INC                     | EQUITY       | 549282101 | 184   | 18,795 SH  | SOLE    |
| LUFKIN INDUSTRIES INC          | EQUITY       | 549764108 | 730   | 12,988 SH  | SOLE    |
| LUMINENT MORTGAGE CAPITAL INC  | EQUITY       | 550278303 | 1779  | 199,012 SH | SOLE    |
| LUMINEX CORP                   | EQUITY       | 55027E102 | 385   | 28,068 SH  | SOLE    |
| LUNDIN MINING CORP             | EQUITY       | 550372106 | 64    | 6,000 SH   | OTHER   |
| LYONDELL CHEMICAL CO           | EQUITY       | 552078107 | 15313 | 510,934 SH | SOLE    |
| M&F WORLDWIDE CORP             | EQUITY       | 552541104 | 464   | 9,741 SH   | SOLE    |
| M&T BANK CORP                  | EQUITY       | 55261F104 | 26517 | 228,931 SH | SOLE    |
| M&T BANK CORP                  | EQUITY       | 55261F104 | 23    | 198 SH     | SOLE    |
| M/I HOMES INC                  | EQUITY       | 55305B101 | 281   | 10,566 SH  | SOLE    |
| MACATAWA BANK CORP             | EQUITY       | 554225102 | 234   | 12,720 SH  | SOLE    |
| MACDERMID INC                  | EQUITY       | 554273102 | 6091  | 174,675 SH | SOLE    |
| MACERICH CO/THE                | EQUITY       | 554382101 | 6372  | 68,995 SH  | SOLE    |
| MACK-CALI REALTY CORP          | EQUITY       | 554489104 | 5723  | 120,162 SH | SOLE    |
| MACK-CALI REALTY CORP          | EQUITY       | 554489104 | 19    | 400 SH     | DEFINED |
| MACROVISION CORP               | EQUITY       | 555904101 | 4206  | 167,886 SH | SOLE    |
| MACROVISION CORP               | EQUITY       | 555904101 | 894   | 35,700 SH  | SOLE    |
| MADISON STRATEGIC SECTOR PREMI | EQUITY       | 558268108 | 263   | 13,000 SH  | DEFINED |
| MAF BANCORP INC                | EQUITY       | 55261R108 | 1221  | 29,532 SH  | SOLE    |
| MAGELLAN HEALTH SERVICES INC   | EQUITY       | 559079207 | 1435  | 34,162 SH  | SOLE    |
| MAGELLAN HEALTH SERVICES INC   | EQUITY       | 559079207 | 8186  | 194,900 SH | SOLE    |
| MAGELLAN MIDSTREAM PARTNERS LP | EQUITY       | 559080106 | 3744  | 80,000 SH  | SOLE    |
| MAGELLAN MIDSTREAM PARTNERS LP | EQUITY       | 559080106 | 33    | 700 SH     | DEFINED |
| MAGMA DESIGN AUTOMATION INC    | EQUITY       | 559181102 | 394   | 32,928 SH  | SOLE    |
| MAGNA ENTERTAINMENT CORP       | EQUITY       | 559211107 | 128   | 35,085 SH  | SOLE    |
| MAGNA INTERNATIONAL INC        | EQUITY       | 559222401 | 166   | 2,207 SH   | OTHER   |
| MAIDENFORM BRANDS INC          | EQUITY       | 560305104 | 294   | 12,758 SH  | SOLE    |
| MAIDENFORM BRANDS INC          | EQUITY       | 560305104 | 10    | 455 SH     | DEFINED |
| MAINSOURCE FINANCIAL GROUP INC | EQUITY       | 56062Y102 | 281   | 16,549 SH  | SOLE    |
| MANHATTAN ASSOCIATES INC       | EQUITY       | 562750109 | 765   | 27,907 SH  | SOLE    |
| MANHATTAN ASSOCIATES INC       | EQUITY       | 562750109 | 483   | 17,600 SH  | SOLE    |
| MANITOWOC CO INC/THE           | EQUITY       | 563571108 | 91    | 1,428 SH   | SOLE    |
| MANITOWOC CO INC/THE           | EQUITY       | 563571108 | 20    | 313 SH     | DEFINED |
| MANNATECH INC                  | EQUITY       | 563771104 | 231   | 14,378 SH  | SOLE    |
| MANNKIND CORP                  | EQUITY       | 56400P201 | 416   | 29,058 SH  | SOLE    |
| MANOR CARE INC                 | EQUITY       | 564055101 | 1817  | 33,428 SH  | SOLE    |
| MANOR CARE INC                 | EQUITY       | 564055101 | 10    | 188 SH     | SOLE    |
| MANPOWER INC                   | EQUITY       | 56418H100 | 14923 | 202,288 SH | SOLE    |
| MANTECH INTERNATIONAL CORP     | EQUITY       | 564563104 | 528   | 15,806 SH  | SOLE    |
| MANULIFE FINANCIAL CORP        | EQUITY       | 56501R106 | 1164  | 33,802 SH  | OTHER   |
| MAPINFO CORP                   | EQUITY       | 565105103 | 376   | 18,665 SH  | SOLE    |
| MARATHON OIL CORP              | EQUITY       | 565849106 | 16351 | 165,448 SH | SOLE    |
| MARATHON OIL CORP              | EQUITY       | 565849106 | 87    | 880 SH     | SOLE    |
| MARATHON OIL CORP              | EQUITY       | 565849106 | 4     | 41 SH      | DEFINED |
| MARCHEX INC                    | EQUITY       | 56624R108 | 310   | 20,229 SH  | SOLE    |
| MARCUS CORP                    | EQUITY       | 566330106 | 568   | 24,433 SH  | SOLE    |
| MARINE PRODUCTS CORP           | EQUITY       | 568427108 | 103   | 10,785 SH  | SOLE    |
| MARINEMAX INC                  | EQUITY       | 567908108 | 335   | 14,466 SH  | SOLE    |
| MARINER ENERGY INC             | EQUITY       | 56845T305 | 1230  | 64,272 SH  | SOLE    |
| MARKEL CORP                    | EQUITY       | 570535104 | 153   | 316 SH     | SOLE    |
| MARKETAXESS HOLDINGS INC       | EQUITY       | 57060D108 | 474   | 28,343 SH  | SOLE    |
| MARKWEST HYDROCARBON INC       | EQUITY       | 570762104 | 340   | 5,485 SH   | SOLE    |
| MARLIN BUSINESS SERVICES CORP  | EQUITY       | 571157106 | 227   | 10,392 SH  | SOLE    |



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| MARRIOTT INTERNATIONAL INC/DE  | EQUITY | 571903202 | 7045  | 143,894   | SH | SOLE    |
| MARRIOTT INTERNATIONAL INC/DE  | EQUITY | 571903202 | 42    | 858       | SH | SOLE    |
| MARRIOTT INTERNATIONAL INC/DE  | EQUITY | 571903202 | 8     | 170       | SH | DEFINED |
| MARSH & MCLENNAN COS INC       | EQUITY | 571748102 | 7105  | 242,588   | SH | SOLE    |
| MARSH & MCLENNAN COS INC       | EQUITY | 571748102 | 41    | 1,408     | SH | SOLE    |
| MARSHALL & ILSLEY CORP         | EQUITY | 571834100 | 5601  | 120,942   | SH | SOLE    |
| MARSHALL & ILSLEY CORP         | EQUITY | 571834100 | 233   | 5,032     | SH | SOLE    |
| MARTEK BIOSCIENCES CORP        | EQUITY | 572901106 | 2143  | 103,946   | SH | SOLE    |
| MARTEN TRANSPORT LTD           | EQUITY | 573075108 | 213   | 13,429    | SH | SOLE    |
| MARTHA STEWART LIVING OMNIMEDI | EQUITY | 573083102 | 378   | 22,206    | SH | SOLE    |
| MARTHA STEWART LIVING OMNIMEDI | EQUITY | 573083102 | 2     | 100       | SH | DEFINED |
| MARTIN MARIETTA MATERIALS INC  | EQUITY | 573284106 | 14462 | 106,967   | SH | SOLE    |
| MARVEL ENTERTAINMENT INC       | EQUITY | 57383T103 | 1147  | 41,340    | SH | SOLE    |
| MARVEL ENTERTAINMENT INC       | EQUITY | 57383T103 | 683   | 24,600    | SH | SOLE    |
| MASCO CORP                     | EQUITY | 574599106 | 9550  | 348,545   | SH | SOLE    |
| MASCO CORP                     | EQUITY | 574599106 | 5524  | 201,606   | SH | SOLE    |
| MASSEY ENERGY CO               | EQUITY | 576206106 | 46    | 1,913     | SH | SOLE    |
| MASTEC INC                     | EQUITY | 576323109 | 389   | 35,315    | SH | SOLE    |
| MASTERCARD INC                 | EQUITY | 57636Q104 | 153   | 1,436     | SH | SOLE    |
| MASTERCARD INC                 | EQUITY | 57636Q104 | 5195  | 48,900    | SH | SOLE    |
| MATERIALS SELECT SECTOR SPDR F | EQUITY | 81369Y100 | 61    | 1,615     | SH | DEFINED |
| MATRIA HEALTHCARE INC          | EQUITY | 576817209 | 485   | 18,402    | SH | SOLE    |
| MATRIX SERVICE CO              | EQUITY | 576853105 | 431   | 21,297    | SH | SOLE    |
| MATTEL INC                     | EQUITY | 577081102 | 5426  | 196,819   | SH | SOLE    |
| MATTEL INC                     | EQUITY | 577081102 | 28    | 1,032     | SH | SOLE    |
| MATTEL INC                     | EQUITY | 577081102 | 60    | 2,191     | SH | DEFINED |
| MATTHEWS INTERNATIONAL CORP    | EQUITY | 577128101 | 1147  | 28,194    | SH | SOLE    |
| MATTSON TECHNOLOGY INC         | EQUITY | 577223100 | 419   | 46,049    | SH | SOLE    |
| MAUI LAND & PINEAPPLE CO INC   | EQUITY | 577345101 | 124   | 3,428     | SH | SOLE    |
| MAXIM INTEGRATED PRODUCTS INC  | EQUITY | 57772K101 | 5107  | 173,719   | SH | SOLE    |
| MAXIM INTEGRATED PRODUCTS INC  | EQUITY | 57772K101 | 24    | 818       | SH | SOLE    |
| MAXIM INTEGRATED PRODUCTS INC  | EQUITY | 57772K101 | 2     | 55        | SH | DEFINED |
| MAXIMUS INC                    | EQUITY | 577933104 | 649   | 18,826    | SH | SOLE    |
| MAXWELL TECHNOLOGIES INC       | EQUITY | 577767106 | 158   | 12,594    | SH | SOLE    |
| MXYGEN INC                     | EQUITY | 577776107 | 288   | 25,860    | SH | SOLE    |
| MB FINANCIAL INC               | EQUITY | 55264U108 | 899   | 24,960    | SH | SOLE    |
| MBIA INC                       | EQUITY | 55262C100 | 4156  | 63,463    | SH | SOLE    |
| MBIA INC                       | EQUITY | 55262C100 | 23    | 344       | SH | SOLE    |
| MBT FINANCIAL CORP             | EQUITY | 578877102 | 167   | 12,965    | SH | SOLE    |
| MCAFEE INC                     | EQUITY | 579064106 | 11008 | 378,549   | SH | SOLE    |
| MCAFEE INC                     | EQUITY | 579064106 | 13    | 430       | SH | DEFINED |
| MCCLATCHY CO                   | EQUITY | 579489105 | 59    | 1,861     | SH | SOLE    |
| MCCORMICK & CO INC/MD          | EQUITY | 579780206 | 2405  | 62,430    | SH | SOLE    |
| MCCORMICK & CO INC/MD          | EQUITY | 579780206 | 3430  | 89,036    | SH | SOLE    |
| MCCORMICK & SCHMICK'S SEAFOOD  | EQUITY | 579793100 | 280   | 10,451    | SH | SOLE    |
| MCDONALD'S CORP                | EQUITY | 580135101 | 78448 | 1,741,360 | SH | SOLE    |
| MCDONALD'S CORP                | EQUITY | 580135101 | 3643  | 80,872    | SH | SOLE    |
| MCDONALD'S CORP                | EQUITY | 580135101 | 24    | 539       | SH | DEFINED |
| MCG CAPITAL CORP               | EQUITY | 58047P107 | 2756  | 146,904   | SH | SOLE    |
| MCGRATH RENTCORP               | EQUITY | 580589109 | 610   | 19,275    | SH | SOLE    |
| MCGRAW-HILL COS INC/THE        | EQUITY | 580645109 | 20042 | 318,731   | SH | SOLE    |
| MCGRAW-HILL COS INC/THE        | EQUITY | 580645109 | 57    | 904       | SH | SOLE    |
| MCKESSON CORP                  | EQUITY | 58155Q103 | 10432 | 178,205   | SH | SOLE    |
| MCKESSON CORP                  | EQUITY | 58155Q103 | 44    | 756       | SH | SOLE    |
| MCMORAN EXPLORATION CO         | EQUITY | 582411104 | 294   | 21,415    | SH | SOLE    |
| MDC HOLDINGS INC               | EQUITY | 552676108 | 3986  | 82,925    | SH | SOLE    |

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|                                |        |           |       |              |         |
|--------------------------------|--------|-----------|-------|--------------|---------|
| MDS INC                        | EQUITY | 55269P302 | 52    | 2,759 SH     | OTHER   |
| MDU RESOURCES GROUP INC        | EQUITY | 552690109 | 12406 | 431,651 SH   | SOLE    |
| MEADOWBROOK INSURANCE GROUP IN | EQUITY | 58319P108 | 243   | 22,083 SH    | SOLE    |
| MEADWESTVACO CORP              | EQUITY | 583334107 | 2666  | 86,435 SH    | SOLE    |
| MEADWESTVACO CORP              | EQUITY | 583334107 | 14    | 462 SH       | SOLE    |
| MEADWESTVACO CORP              | EQUITY | 583334107 | 334   | 10,842 SH    | DEFINED |
| MEASUREMENT SPECIALTIES INC    | EQUITY | 583421102 | 273   | 12,123 SH    | SOLE    |
| MECHEL                         | EQUITY | 583840103 | 1995  | 60,000 SH    | SOLE    |
| MEDALLION FINANCIAL CORP       | EQUITY | 583928106 | 147   | 12,885 SH    | SOLE    |
| MEDAREX INC                    | EQUITY | 583916101 | 1388  | 107,245 SH   | SOLE    |
| MEDCATH CORP                   | EQUITY | 58404W109 | 291   | 10,663 SH    | SOLE    |
| MEDCO HEALTH SOLUTIONS INC     | EQUITY | 58405U102 | 9162  | 126,326 SH   | SOLE    |
| MEDCO HEALTH SOLUTIONS INC     | EQUITY | 58405U102 | 4640  | 63,980 SH    | SOLE    |
| MEDCO HEALTH SOLUTIONS INC     | EQUITY | 58405U102 | 19    | 256 SH       | DEFINED |
| MEDIA GENERAL INC              | EQUITY | 584404107 | 2904  | 76,092 SH    | SOLE    |
| MEDIACOM COMMUNICATIONS CORP   | EQUITY | 58446K105 | 396   | 48,624 SH    | SOLE    |
| MEDICAL ACTION INDUSTRIES INC  | EQUITY | 58449L100 | 289   | 12,091 SH    | SOLE    |
| MEDICAL ACTION INDUSTRIES INC  | EQUITY | 58449L100 | 356   | 14,900 SH    | SOLE    |
| MEDICAL PROPERTIES TRUST INC   | EQUITY | 58463J304 | 370   | 25,218 SH    | SOLE    |
| MEDICINES CO/THE               | EQUITY | 584688105 | 1103  | 43,983 SH    | SOLE    |
| MEDICIS PHARMACEUTICAL CORP    | EQUITY | 584690309 | 5501  | 178,480 SH   | SOLE    |
| MEDICIS PHARMACEUTICAL CORP    | EQUITY | 584690309 | 358   | 11,600 SH    | SOLE    |
| MEDIFAST INC                   | EQUITY | 58470H101 | 73    | 10,193 SH    | SOLE    |
| MEDIMMUNE INC                  | EQUITY | 584699102 | 4396  | 120,814 SH   | SOLE    |
| MEDIMMUNE INC                  | EQUITY | 584699102 | 11889 | 326,710 SH   | SOLE    |
| MEDIS TECHNOLOGIES LTD         | EQUITY | 58500P107 | 323   | 19,128 SH    | SOLE    |
| MEDTRONIC INC                  | EQUITY | 585055106 | 28058 | 571,913 SH   | SOLE    |
| MEDTRONIC INC                  | EQUITY | 585055106 | 15969 | 325,494 SH   | SOLE    |
| MEDTRONIC INC                  | EQUITY | 585055106 | 23    | 478 SH       | DEFINED |
| MELLON FINANCIAL CORP          | EQUITY | 58551A108 | 7843  | 181,799 SH   | SOLE    |
| MELLON FINANCIAL CORP          | EQUITY | 58551A108 | 45    | 1,052 SH     | SOLE    |
| MEMC ELECTRONIC MATERIALS INC  | EQUITY | 552715104 | 41516 | 685,305 SH   | SOLE    |
| MEMC ELECTRONIC MATERIALS INC  | EQUITY | 552715104 | 799   | 13,187 SH    | DEFINED |
| MEN'S WEARHOUSE INC            | EQUITY | 587118100 | 1967  | 41,806 SH    | SOLE    |
| MEN'S WEARHOUSE INC            | EQUITY | 587118100 | 25    | 530 SH       | DEFINED |
| MENTOR CORP                    | EQUITY | 587188103 | 1692  | 36,784 SH    | SOLE    |
| MENTOR CORP                    | EQUITY | 587188103 | 644   | 14,000 SH    | SOLE    |
| MENTOR GRAPHICS CORP           | EQUITY | 587200106 | 4480  | 274,175 SH   | SOLE    |
| MERCANTILE BANK CORP           | EQUITY | 587376104 | 228   | 7,023 SH     | SOLE    |
| MERCER INTERNATIONAL INC       | EQUITY | 588056101 | 305   | 25,463 SH    | SOLE    |
| MERCK & CO INC                 | EQUITY | 589331107 | 60301 | 1,365,201 SH | SOLE    |
| MERCK & CO INC                 | EQUITY | 589331107 | 10813 | 244,797 SH   | SOLE    |
| MERCK & CO INC                 | EQUITY | 589331107 | 77    | 1,736 SH     | DEFINED |
| MERCURY COMPUTER SYSTEMS INC   | EQUITY | 589378108 | 270   | 19,497 SH    | SOLE    |
| MERCURY GENERAL CORP           | EQUITY | 589400100 | 4478  | 84,420 SH    | SOLE    |
| MEREDITH CORP                  | EQUITY | 589433101 | 4449  | 77,528 SH    | SOLE    |
| MEREDITH CORP                  | EQUITY | 589433101 | 356   | 6,198 SH     | SOLE    |
| MERGE TECHNOLOGIES INC         | EQUITY | 589981109 | 111   | 22,886 SH    | SOLE    |
| MERIDIAN BIOSCIENCE INC        | EQUITY | 589584101 | 512   | 18,439 SH    | SOLE    |
| MERIDIAN GOLD INC              | EQUITY | 589975101 | 6655  | 260,241 SH   | OTHER   |
| MERIDIAN RESOURCE CORP         | EQUITY | 58977Q109 | 184   | 76,300 SH    | SOLE    |
| MERIT MEDICAL SYSTEMS INC      | EQUITY | 589889104 | 300   | 23,899 SH    | SOLE    |
| MERIT MEDICAL SYSTEMS INC      | EQUITY | 589889104 | 5622  | 448,000 SH   | SOLE    |
| MERITAGE HOMES CORP            | EQUITY | 59001A102 | 637   | 19,846 SH    | SOLE    |
| MERRILL LYNCH & CO INC         | EQUITY | 590188108 | 44548 | 545,460 SH   | SOLE    |
| MERRILL LYNCH & CO INC         | EQUITY | 590188108 | 6180  | 75,676 SH    | SOLE    |

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|--------------------------------|--------|-----------|--------|-----------|----|---------|
| MERRILL LYNCH & CO INC         | EQUITY | 590188108 | 9      | 110       | SH | DEFINED |
| MERUELO MADDUX PROPERTIES INC  | EQUITY | 590473104 | 350    | 39,972    | SH | SOLE    |
| MESA AIR GROUP INC             | EQUITY | 590479101 | 224    | 29,806    | SH | SOLE    |
| METABASIS THERAPEUTICS INC     | EQUITY | 59101M105 | 133    | 18,039    | SH | SOLE    |
| METABOLIX INC                  | EQUITY | 591018809 | 105    | 6,291     | SH | SOLE    |
| METAL MANAGEMENT INC           | EQUITY | 591097209 | 1057   | 22,869    | SH | SOLE    |
| METAL MANAGEMENT INC           | EQUITY | 591097209 | 18     | 395       | SH | DEFINED |
| METHANEX CORP                  | EQUITY | 59151K108 | 49     | 2,202     | SH | OTHER   |
| METHODE ELECTRONICS INC        | EQUITY | 591520200 | 483    | 32,727    | SH | SOLE    |
| METLIFE INC                    | EQUITY | 59156R108 | 38681  | 612,523   | SH | SOLE    |
| METLIFE INC                    | EQUITY | 59156R108 | 11171  | 176,894   | SH | SOLE    |
| METLIFE INC                    | EQUITY | 59156R108 | 9      | 150       | SH | DEFINED |
| METRETEK TECHNOLOGIES INC      | EQUITY | 59159Q107 | 184    | 13,776    | SH | SOLE    |
| METRETEK TECHNOLOGIES INC      | EQUITY | 59159Q107 | 11346  | 850,500   | SH | SOLE    |
| METROCORP BANCSHARES INC       | EQUITY | 591650106 | 129    | 6,098     | SH | SOLE    |
| METSO OYJ                      | EQUITY | 592671101 | 95     | 1,805     | SH | DEFINED |
| METTLER TOLEDO INTERNATIONAL I | EQUITY | 592688105 | 94     | 1,051     | SH | SOLE    |
| METTLER TOLEDO INTERNATIONAL I | EQUITY | 592688105 | 546    | 6,100     | SH | SOLE    |
| MFA MORTGAGE INVESTMENTS INC   | EQUITY | 55272X102 | 535    | 69,501    | SH | SOLE    |
| MFS MULTIMARKET INCOME TRUST   | EQUITY | 552737108 | 29     | 4,800     | SH | DEFINED |
| MGE ENERGY INC                 | EQUITY | 55277P104 | 637    | 17,954    | SH | SOLE    |
| MGI PHARMA INC                 | EQUITY | 552880106 | 1541   | 68,559    | SH | SOLE    |
| MGI PHARMA INC                 | EQUITY | 552880106 | 17     | 760       | SH | DEFINED |
| MGIC INVESTMENT CORP           | EQUITY | 552848103 | 4895   | 83,072    | SH | SOLE    |
| MGIC INVESTMENT CORP           | EQUITY | 552848103 | 12     | 212       | SH | SOLE    |
| MGM MIRAGE                     | EQUITY | 552953101 | 148    | 2,131     | SH | SOLE    |
| MGM MIRAGE                     | EQUITY | 552953101 | 956    | 13,747    | SH | DEFINED |
| MGP INGREDIENTS INC            | EQUITY | 55302G103 | 171    | 8,377     | SH | SOLE    |
| MI DEVELOPMENTS INC            | EQUITY | 55304X104 | 28     | 735       | SH | OTHER   |
| MICREL INC                     | EQUITY | 594793101 | 2124   | 192,706   | SH | SOLE    |
| MICROCHIP TECHNOLOGY INC       | EQUITY | 595017104 | 24493  | 689,396   | SH | SOLE    |
| MICRON TECHNOLOGY INC          | EQUITY | 595112103 | 7519   | 622,411   | SH | SOLE    |
| MICRON TECHNOLOGY INC          | EQUITY | 595112103 | 23     | 1,926     | SH | SOLE    |
| MICROS SYSTEMS INC             | EQUITY | 594901100 | 1842   | 34,120    | SH | SOLE    |
| MICROS SYSTEMS INC             | EQUITY | 594901100 | 831    | 15,400    | SH | SOLE    |
| MICROS SYSTEMS INC             | EQUITY | 594901100 | 20     | 379       | SH | DEFINED |
| MICROSEMI CORP                 | EQUITY | 595137100 | 1364   | 65,553    | SH | SOLE    |
| MICROSOFT CORP                 | EQUITY | 594918104 | 247619 | 8,884,989 | SH | SOLE    |
| MICROSOFT CORP                 | EQUITY | 594918104 | 34006  | 1,220,176 | SH | SOLE    |
| MICROSOFT CORP                 | EQUITY | 594918104 | 798    | 28,646    | SH | DEFINED |
| MICROSTRATEGY INC              | EQUITY | 594972408 | 1056   | 8,357     | SH | SOLE    |
| MICROTUNE INC                  | EQUITY | 59514P109 | 191    | 46,436    | SH | SOLE    |
| MICRUS ENDOVASCULAR CORP       | EQUITY | 59518V102 | 2241   | 94,000    | SH | SOLE    |
| MICRUS ENDOVASCULAR CORP       | EQUITY | 59518V102 | 1490   | 62,500    | SH | SOLE    |
| MIDAS INC                      | EQUITY | 595626102 | 1026   | 47,578    | SH | SOLE    |
| MIDCAP SPDR TRUST SERIES 1     | EQUITY | 595635103 | 274    | 1,773     | SH | DEFINED |
| MIDDLEBY CORP                  | EQUITY | 596278101 | 772    | 5,854     | SH | SOLE    |
| MIDDLEBY CORP                  | EQUITY | 596278101 | 541    | 4,100     | SH | SOLE    |
| MIDDLEBY CORP                  | EQUITY | 596278101 | 4      | 32        | SH | DEFINED |
| MIDLAND CO/THE                 | EQUITY | 597486109 | 433    | 10,211    | SH | SOLE    |
| MID-STATE BANCSHARES           | EQUITY | 595440108 | 718    | 19,582    | SH | SOLE    |
| MIDWAY GAMES INC               | EQUITY | 598148104 | 196    | 31,352    | SH | SOLE    |
| MIDWEST BANC HOLDINGS INC      | EQUITY | 598251106 | 295    | 16,634    | SH | SOLE    |
| MILLENNIUM PHARMACEUTICALS INC | EQUITY | 599902103 | 9502   | 836,408   | SH | SOLE    |
| MILLENNIUM PHARMACEUTICALS INC | EQUITY | 599902103 | 3      | 240       | SH | DEFINED |
| MILLER INDUSTRIES INC/TN       | EQUITY | 600551204 | 183    | 8,389     | SH | SOLE    |
| MILLICOM INTERNATIONAL CELLULA | EQUITY | L6388F110 | 10     | 130       | SH | DEFINED |
| MILLIPORE CORP                 | EQUITY | 601073109 | 1788   | 24,669    | SH | SOLE    |
| MILLIPORE CORP                 | EQUITY | 601073109 | 10     | 136       | SH | SOLE    |
| MINDSPEED TECHNOLOGIES INC     | EQUITY | 602682106 | 210    | 96,684    | SH | SOLE    |
| MINE SAFETY APPLIANCES CO      | EQUITY | 602720104 | 4097   | 97,411    | SH | SOLE    |
| MINERALS TECHNOLOGIES INC      | EQUITY | 603158106 | 3863   | 62,153    | SH | SOLE    |

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|                                |        |           |       |              |         |
|--------------------------------|--------|-----------|-------|--------------|---------|
| MIPS TECHNOLOGIES INC          | EQUITY | 604567107 | 341   | 38,173 SH    | SOLE    |
| MIRAMAR MINING CORP            | EQUITY | 60466E100 | 3786  | 800,800 SH   | OTHER   |
| MIRANT CORP                    | EQUITY | 60467R100 | 25515 | 630,634 SH   | SOLE    |
| MKS INSTRUMENTS INC            | EQUITY | 55306N104 | 815   | 31,938 SH    | SOLE    |
| MOBILE MINI INC                | EQUITY | 60740F105 | 829   | 30,940 SH    | SOLE    |
| MOBILE MINI INC                | EQUITY | 60740F105 | 3     | 109 SH       | DEFINED |
| MOBILE TELESYSTEMS OJSC        | EQUITY | 607409109 | 14750 | 258,750 SH   | SOLE    |
| MOBILITY ELECTRONICS INC       | EQUITY | 60741U101 | 76    | 24,576 SH    | SOLE    |
| MODINE MANUFACTURING CO        | EQUITY | 607828100 | 2440  | 106,565 SH   | SOLE    |
| MOHAWK INDUSTRIES INC          | EQUITY | 608190104 | 10492 | 127,874 SH   | SOLE    |
| MOLECULAR INSIGHT PHARMACEUTIC | EQUITY | 60852M104 | 52    | 4,389 SH     | SOLE    |
| MOLEX INC                      | EQUITY | 608554101 | 1830  | 64,898 SH    | SOLE    |
| MOLEX INC                      | EQUITY | 608554101 | 6242  | 221,362 SH   | SOLE    |
| MOLINA HEALTHCARE INC          | EQUITY | 60855R100 | 328   | 10,714 SH    | SOLE    |
| MOLSON COORS BREWING CO        | EQUITY | 60871R209 | 17741 | 187,498 SH   | SOLE    |
| MOLSON COORS BREWING CO        | EQUITY | 60871R209 | 11    | 116 SH       | SOLE    |
| MOLSON COORS BREWING CO        | EQUITY | 60871R209 | 891   | 9,421 SH     | DEFINED |
| MOMENTA PHARMACEUTICALS INC    | EQUITY | 60877T100 | 285   | 21,954 SH    | SOLE    |
| MONACO COACH CORP              | EQUITY | 60886R103 | 374   | 23,465 SH    | SOLE    |
| MONARCH CASINO & RESORT INC    | EQUITY | 609027107 | 237   | 9,131 SH     | SOLE    |
| MONEYGRAM INTERNATIONAL INC    | EQUITY | 60935Y109 | 5524  | 198,977 SH   | SOLE    |
| MONOGRAM BIOSCIENCES INC       | EQUITY | 60975U108 | 222   | 114,367 SH   | SOLE    |
| MONOLITHIC POWER SYSTEMS INC   | EQUITY | 609839105 | 261   | 20,218 SH    | SOLE    |
| MONRO MUFFLER INC              | EQUITY | 610236101 | 364   | 10,383 SH    | SOLE    |
| MONSANTO CO                    | EQUITY | 61166W101 | 17577 | 319,820 SH   | SOLE    |
| MONSANTO CO                    | EQUITY | 61166W101 | 9548  | 173,734 SH   | SOLE    |
| MONSTER WORLDWIDE INC          | EQUITY | 611742107 | 4615  | 97,428 SH    | SOLE    |
| MONSTER WORLDWIDE INC          | EQUITY | 611742107 | 16    | 328 SH       | SOLE    |
| MONTGOMERY STREET INCOME SECUR | EQUITY | 614115103 | 26    | 1,500 SH     | DEFINED |
| MOODY'S CORP                   | EQUITY | 615369105 | 21391 | 344,676 SH   | SOLE    |
| MOODY'S CORP                   | EQUITY | 615369105 | 37    | 600 SH       | SOLE    |
| MOOG INC                       | EQUITY | 615394202 | 1344  | 32,257 SH    | SOLE    |
| MOOG INC                       | EQUITY | 615394202 | 2     | 49 SH        | DEFINED |
| MORGAN STANLEY                 | EQUITY | 617446448 | 73105 | 928,234 SH   | SOLE    |
| MORGAN STANLEY                 | EQUITY | 617446448 | 18349 | 232,972 SH   | SOLE    |
| MORGAN STANLEY EASTERN EUROPE  | EQUITY | 616988101 | 33    | 929 SH       | DEFINED |
| MORGANS HOTEL GROUP CO         | EQUITY | 61748W108 | 332   | 15,790 SH    | SOLE    |
| MORNINGSTAR INC                | EQUITY | 617700109 | 637   | 12,339 SH    | SOLE    |
| MORNINGSTAR INC                | EQUITY | 617700109 | 542   | 10,500 SH    | SOLE    |
| MORTON'S RESTAURANT GROUP INC  | EQUITY | 619430101 | 156   | 8,782 SH     | SOLE    |
| MOSAIC CO/THE                  | EQUITY | 61945A107 | 136   | 5,120 SH     | SOLE    |
| MOSYS INC                      | EQUITY | 619718109 | 166   | 19,791 SH    | SOLE    |
| MOTOROLA INC                   | EQUITY | 620076109 | 20914 | 1,183,585 SH | SOLE    |
| MOTOROLA INC                   | EQUITY | 620076109 | 109   | 6,172 SH     | SOLE    |
| MOTOROLA INC                   | EQUITY | 620076109 | 6     | 330 SH       | DEFINED |
| MOVADO GROUP INC               | EQUITY | 624580106 | 457   | 15,525 SH    | SOLE    |
| MOVE INC                       | EQUITY | 62458M108 | 487   | 87,948 SH    | SOLE    |
| MPS GROUP INC                  | EQUITY | 553409103 | 4685  | 331,062 SH   | SOLE    |
| MRV COMMUNICATIONS INC         | EQUITY | 553477100 | 389   | 109,687 SH   | SOLE    |
| MSC INDUSTRIAL DIRECT CO       | EQUITY | 553530106 | 5843  | 125,182 SH   | SOLE    |
| MSC INDUSTRIAL DIRECT CO       | EQUITY | 553530106 | 1218  | 26,088 SH    | DEFINED |
| MSC.SOFTWARE CORP              | EQUITY | 553531104 | 4388  | 319,100 SH   | SOLE    |
| MTC TECHNOLOGIES INC           | EQUITY | 55377A106 | 187   | 8,886 SH     | SOLE    |
| MTR GAMING GROUP INC           | EQUITY | 553769100 | 260   | 19,888 SH    | SOLE    |
| MTS SYSTEMS CORP               | EQUITY | 553777103 | 622   | 16,018 SH    | SOLE    |
| MUELLER INDUSTRIES INC         | EQUITY | 624756102 | 974   | 32,349 SH    | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| MUELLER WATER PRODUCTS INC     | EQUITY | 624758207 | 25    | 1,862     | SH | SOLE    |
| MUELLER WATER PRODUCTS INC     | EQUITY | 624758108 | 1344  | 97,295    | SH | SOLE    |
| MULTI-FINELINE ELECTRONIX INC  | EQUITY | 62541B101 | 112   | 7,309     | SH | SOLE    |
| MULTIMEDIA GAMES INC           | EQUITY | 625453105 | 284   | 23,824    | SH | SOLE    |
| MURPHY OIL CORP                | EQUITY | 626717102 | 4701  | 88,039    | SH | SOLE    |
| MURPHY OIL CORP                | EQUITY | 626717102 | 26    | 478       | SH | SOLE    |
| MVC CAPITAL INC                | EQUITY | 553829102 | 297   | 18,952    | SH | SOLE    |
| MWI VETERINARY SUPPLY INC      | EQUITY | 55402X105 | 162   | 4,910     | SH | SOLE    |
| MYERS INDUSTRIES INC           | EQUITY | 628464109 | 437   | 23,397    | SH | SOLE    |
| MYLAN LABORATORIES INC         | EQUITY | 628530107 | 12399 | 586,530   | SH | SOLE    |
| MYLAN LABORATORIES INC         | EQUITY | 628530107 | 13    | 600       | SH | SOLE    |
| MYLAN LABORATORIES INC         | EQUITY | 628530107 | 165   | 7,788     | SH | DEFINED |
| MYRIAD GENETICS INC            | EQUITY | 62855J104 | 1298  | 37,662    | SH | SOLE    |
| NABI BIOPHARMACEUTICALS        | EQUITY | 629519109 | 280   | 52,665    | SH | SOLE    |
| NABORS INDUSTRIES LTD          | EQUITY | G6359F103 | 21    | 710       | SH | SOLE    |
| NABORS INDUSTRIES LTD          | EQUITY | G6359F103 | 23    | 773       | SH | DEFINED |
| NACCO INDUSTRIES INC           | EQUITY | 629579103 | 1105  | 8,043     | SH | SOLE    |
| NALCO HOLDING CO               | EQUITY | 62985Q101 | 59    | 2,477     | SH | SOLE    |
| NALCO HOLDING CO               | EQUITY | 62985Q101 | 321   | 13,415    | SH | DEFINED |
| NARA BANCORP INC               | EQUITY | 63080P105 | 328   | 18,724    | SH | SOLE    |
| NASB FINANCIAL INC             | EQUITY | 628968109 | 121   | 3,479     | SH | SOLE    |
| NASDAQ STOCK MARKET INC/THE    | EQUITY | 631103108 | 65    | 2,205     | SH | SOLE    |
| NASDAQ STOCK MARKET INC/THE    | EQUITY | 631103108 | 12664 | 430,600   | SH | SOLE    |
| NASH FINCH CO                  | EQUITY | 631158102 | 731   | 21,204    | SH | SOLE    |
| NASTECH PHARMACEUTICAL CO INC  | EQUITY | 631728409 | 240   | 22,275    | SH | SOLE    |
| NATCO GROUP INC                | EQUITY | 63227W203 | 438   | 12,829    | SH | SOLE    |
| NATIONAL BANK OF GREECE SA     | EQUITY | 633643408 | 506   | 47,238    | SH | DEFINED |
| NATIONAL BEVERAGE CORP         | EQUITY | 635017106 | 126   | 7,191     | SH | SOLE    |
| NATIONAL CINEMEDIA INC         | EQUITY | 635309107 | 984   | 36,854    | SH | SOLE    |
| NATIONAL CITY CORP             | EQUITY | 635405103 | 71251 | 1,912,783 | SH | SOLE    |
| NATIONAL CITY CORP             | EQUITY | 635405103 | 56    | 1,510     | SH | SOLE    |
| NATIONAL FINANCIAL PARTNERS CO | EQUITY | 63607P208 | 1540  | 32,824    | SH | SOLE    |
| NATIONAL FUEL GAS CO           | EQUITY | 636180101 | 8540  | 197,417   | SH | SOLE    |
| NATIONAL HEALTHCARE CORP       | EQUITY | 635906100 | 289   | 5,665     | SH | SOLE    |
| NATIONAL INSTRUMENTS CORP      | EQUITY | 636518102 | 3549  | 135,312   | SH | SOLE    |
| NATIONAL INTERSTATE CORP       | EQUITY | 63654U100 | 358   | 13,911    | SH | SOLE    |
| NATIONAL OILWELL VARCO INC     | EQUITY | 637071101 | 65917 | 847,286   | SH | SOLE    |
| NATIONAL OILWELL VARCO INC     | EQUITY | 637071101 | 1637  | 21,048    | SH | SOLE    |
| NATIONAL OILWELL VARCO INC     | EQUITY | 637071101 | 660   | 8,479     | SH | DEFINED |
| NATIONAL PENN BANCSHARES INC   | EQUITY | 637138108 | 797   | 42,155    | SH | SOLE    |
| NATIONAL PENN BANCSHARES INC   | EQUITY | 637138108 | 117   | 6,180     | SH | DEFINED |
| NATIONAL PRESTO INDUSTRIES INC | EQUITY | 637215104 | 257   | 4,164     | SH | SOLE    |
| NATIONAL RETAIL PROPERTIES INC | EQUITY | 637417106 | 1229  | 50,805    | SH | SOLE    |
| NATIONAL RETAIL PROPERTIES INC | EQUITY | 637417106 | 1289  | 53,301    | SH | DEFINED |
| NATIONAL SEMICONDUCTOR CORP    | EQUITY | 637640103 | 19038 | 788,659   | SH | SOLE    |
| NATIONAL SEMICONDUCTOR CORP    | EQUITY | 637640103 | 18    | 736       | SH | SOLE    |
| NATIONAL WESTERN LIFE INSURANC | EQUITY | 638522102 | 485   | 1,980     | SH | SOLE    |
| NATIONWIDE FINANCIAL SERVICES  | EQUITY | 638612101 | 92    | 1,699     | SH | SOLE    |
| NATUS MEDICAL INC              | EQUITY | 639050103 | 971   | 54,661    | SH | SOLE    |
| NAUTILUS INC                   | EQUITY | 63910B102 | 444   | 28,805    | SH | SOLE    |
| NAVIGANT CONSULTING INC        | EQUITY | 63935N107 | 3257  | 164,817   | SH | SOLE    |
| NAVIGANT CONSULTING INC        | EQUITY | 63935N107 | 6481  | 328,000   | SH | SOLE    |
| NAVIGATORS GROUP INC           | EQUITY | 638904102 | 575   | 11,455    | SH | SOLE    |
| NAVIGATORS GROUP INC           | EQUITY | 638904102 | 351   | 7,000     | SH | SOLE    |
| NAVTEQ CORP                    | EQUITY | 63936L100 | 75    | 2,166     | SH | SOLE    |
| NBT BANCORP INC                | EQUITY | 628778102 | 707   | 30,174    | SH | SOLE    |

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|                                |        |           |       |            |         |
|--------------------------------|--------|-----------|-------|------------|---------|
| NBT BANCORP INC                | EQUITY | 628778102 | 105   | 4,500 SH   | DEFINED |
| NBTY INC                       | EQUITY | 628782104 | 4152  | 78,272 SH  | SOLE    |
| NBTY INC                       | EQUITY | 628782104 | 350   | 6,600 SH   | SOLE    |
| NBTY INC                       | EQUITY | 628782104 | 965   | 18,201 SH  | DEFINED |
| NCI BUILDING SYSTEMS INC       | EQUITY | 628852105 | 857   | 17,954 SH  | SOLE    |
| NCI BUILDING SYSTEMS INC       | EQUITY | 628852105 | 6321  | 132,400 SH | SOLE    |
| NCR CORP                       | EQUITY | 62886E108 | 3844  | 80,475 SH  | SOLE    |
| NCR CORP                       | EQUITY | 62886E108 | 690   | 14,454 SH  | SOLE    |
| NCR CORP                       | EQUITY | 62886E108 | 400   | 8,378 SH   | DEFINED |
| NDS GROUP PLC                  | EQUITY | 628891103 | 11037 | 221,000 SH | SOLE    |
| NEENAH PAPER INC               | EQUITY | 640079109 | 515   | 12,961 SH  | SOLE    |
| NEKTAR THERAPEUTICS            | EQUITY | 640268108 | 1026  | 78,573 SH  | SOLE    |
| NELNET INC                     | EQUITY | 64031N108 | 12    | 480 SH     | SOLE    |
| NEOWARE INC                    | EQUITY | 64065P102 | 175   | 17,380 SH  | SOLE    |
| NESS TECHNOLOGIES INC          | EQUITY | 64104X108 | 1874  | 146,663 SH | SOLE    |
| NESS TECHNOLOGIES INC          | EQUITY | 64104X108 | 4344  | 339,900 SH | SOLE    |
| NET 1 UEPS TECHNOLOGIES INC    | EQUITY | 64107N206 | 1101  | 44,265 SH  | SOLE    |
| NETBANK INC                    | EQUITY | 640933107 | 103   | 46,433 SH  | SOLE    |
| NETEASE.COM                    | EQUITY | 64110W102 | 15    | 855 SH     | DEFINED |
| NETFLIX INC                    | EQUITY | 64110L106 | 4210  | 181,553 SH | SOLE    |
| NETGEAR INC                    | EQUITY | 64111Q104 | 830   | 29,091 SH  | SOLE    |
| NETGEAR INC                    | EQUITY | 64111Q104 | 357   | 12,500 SH  | SOLE    |
| NETLOGIC MICROSYSTEMS INC      | EQUITY | 64118B100 | 372   | 13,980 SH  | SOLE    |
| NETRATINGS INC                 | EQUITY | 64116M108 | 607   | 29,182 SH  | SOLE    |
| NETSCOUT SYSTEMS INC           | EQUITY | 64115T104 | 205   | 22,626 SH  | SOLE    |
| NETWORK APPLIANCE INC          | EQUITY | 64120L104 | 8608  | 235,713 SH | SOLE    |
| NETWORK APPLIANCE INC          | EQUITY | 64120L104 | 35    | 954 SH     | SOLE    |
| NETWORK APPLIANCE INC          | EQUITY | 64120L104 | 10    | 267 SH     | DEFINED |
| NEUROCRINE BIOSCIENCES INC     | EQUITY | 64125C109 | 414   | 33,110 SH  | SOLE    |
| NEUROMETRIX INC                | EQUITY | 641255104 | 106   | 10,946 SH  | SOLE    |
| NEUSTAR INC                    | EQUITY | 64126X201 | 6550  | 230,297 SH | SOLE    |
| NEUSTAR INC                    | EQUITY | 64126X201 | 18435 | 648,200 SH | SOLE    |
| NEUSTAR INC                    | EQUITY | 64126X201 | 4326  | 152,100 SH | SOLE    |
| NEW IRELAND FUND INC           | EQUITY | 645673104 | 13    | 375 SH     | DEFINED |
| NEW JERSEY RESOURCES CORP      | EQUITY | 646025106 | 1231  | 24,601 SH  | SOLE    |
| NEW PLAN EXCEL REALTY TRUST    | EQUITY | 648053106 | 11396 | 345,033 SH | SOLE    |
| NEW PLAN EXCEL REALTY TRUST    | EQUITY | 648053106 | 26    | 795 SH     | DEFINED |
| NEW RIVER PHARMACEUTICALS INC  | EQUITY | 648468205 | 4704  | 73,920 SH  | SOLE    |
| NEW YORK & CO INC              | EQUITY | 649295102 | 296   | 18,771 SH  | SOLE    |
| NEW YORK COMMUNITY BANCORP INC | EQUITY | 649445103 | 11506 | 654,144 SH | SOLE    |
| NEW YORK COMMUNITY BANCORP INC | EQUITY | 649445103 | 1     | 70 SH      | DEFINED |
| NEW YORK TIMES CO/THE          | EQUITY | 650111107 | 1439  | 61,187 SH  | SOLE    |
| NEW YORK TIMES CO/THE          | EQUITY | 650111107 | 9     | 368 SH     | SOLE    |
| NEW YORK TIMES CO/THE          | EQUITY | 650111107 | 2     | 70 SH      | DEFINED |
| NEWALLIANCE BANCSHARES INC     | EQUITY | 650203102 | 1619  | 99,902 SH  | SOLE    |
| NEWALLIANCE BANCSHARES INC     | EQUITY | 650203102 | 4     | 251 SH     | DEFINED |
| NEWCASTLE INVESTMENT CORP      | EQUITY | 65105M108 | 1172  | 42,251 SH  | SOLE    |
| NEWCASTLE INVESTMENT CORP      | EQUITY | 65105M108 | 28    | 1,019 SH   | DEFINED |
| NEWELL RUBBERMAID INC          | EQUITY | 651229106 | 5289  | 170,127 SH | SOLE    |
| NEWELL RUBBERMAID INC          | EQUITY | 651229106 | 22    | 708 SH     | SOLE    |
| NEWELL RUBBERMAID INC          | EQUITY | 651229106 | 25    | 815 SH     | DEFINED |
| NEWFIELD EXPLORATION CO        | EQUITY | 651290108 | 12925 | 309,867 SH | SOLE    |
| NEWFIELD EXPLORATION CO        | EQUITY | 651290108 | 47    | 1,135 SH   | DEFINED |
| NEWMARKET CORP                 | EQUITY | 651587107 | 615   | 15,118 SH  | SOLE    |
| NEWMONT MINING CORP            | EQUITY | 651639106 | 8232  | 196,045 SH | SOLE    |
| NEWMONT MINING CORP            | EQUITY | 651639106 | 1027  | 24,452 SH  | SOLE    |

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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| NEWMONT MINING CORP            | EQUITY       | 651639106 | 8     | 200       | SH  | DEFINED |
| NEWPARK RESOURCES              | EQUITY       | 651718504 | 553   | 78,447    | SH  | SOLE    |
| NEWPORT CORP                   | EQUITY       | 651824104 | 2159  | 131,865   | SH  | SOLE    |
| NEWS CORP                      | EQUITY       | 65248E104 | 30692 | 1,327,510 | SH  | SOLE    |
| NEWS CORP                      | EQUITY       | 65248E104 | 23128 | 1,000,346 | SH  | SOLE    |
| NEWSTAR FINANCIAL INC          | EQUITY       | 65251F105 | 203   | 12,123    | SH  | SOLE    |
| NEWTEK BUSINESS SERVICES INC   | EQUITY       | 652526104 | 2404  | 1,184,379 | SH  | SOLE    |
| NEXEN INC                      | EQUITY       | 65334H102 | 9876  | 161,005   | SH  | OTHER   |
| NEXTEST SYSTEMS CORP           | EQUITY       | 653339101 | 74    | 5,286     | SH  | SOLE    |
| NGP CAPITAL RESOURCES CO       | EQUITY       | 62912R107 | 241   | 15,274    | SH  | SOLE    |
| NIC INC                        | EQUITY       | 62914B100 | 180   | 33,586    | SH  | SOLE    |
| NICE SYSTEMS LTD               | EQUITY       | 653656108 | 5871  | 172,570   | SH  | SOLE    |
| NICE SYSTEMS LTD               | EQUITY       | 653656108 | 7     | 200       | SH  | DEFINED |
| NICHOLAS-APPLEGATE CONVERTIBLE | EQUITY       | 65370F101 | 22    | 1,390     | SH  | DEFINED |
| NICHOLAS-APPLEGATE INTERNATION | EQUITY       | 65370C108 | 15    | 500       | SH  | DEFINED |
| NICOR INC                      | EQUITY       | 654086107 | 2837  | 58,590    | SH  | SOLE    |
| NICOR INC                      | EQUITY       | 654086107 | 6     | 114       | SH  | SOLE    |
| NICOR INC                      | EQUITY       | 654086107 | 328   | 6,775     | SH  | DEFINED |
| NIGHTHAWK RADIOLOGY HOLDINGS I | EQUITY       | 65411N105 | 100   | 5,520     | SH  | SOLE    |
| NII HOLDINGS INC               | EQUITY       | 62913F201 | 855   | 11,531    | SH  | SOLE    |
| NII HOLDINGS INC               | EQUITY       | 62913F201 | 7225  | 97,400    | SH  | SOLE    |
| NII HOLDINGS INC               | EQUITY       | 62913F201 | 56    | 761       | SH  | DEFINED |
| NIKE INC                       | EQUITY       | 654106103 | 29190 | 274,703   | SH  | SOLE    |
| NIKE INC                       | EQUITY       | 654106103 | 53    | 496       | SH  | SOLE    |
| NISOURCE INC                   | EQUITY       | 65473P105 | 3179  | 130,064   | SH  | SOLE    |
| NISOURCE INC                   | EQUITY       | 65473P105 | 17    | 696       | SH  | SOLE    |
| NISOURCE INC                   | EQUITY       | 65473P105 | 11    | 450       | SH  | DEFINED |
| NITROMED INC                   | EQUITY       | 654798503 | 416   | 133,346   | SH  | SOLE    |
| NL INDUSTRIES                  | EQUITY       | 629156407 | 72    | 6,647     | SH  | SOLE    |
| NMS COMMUNICATIONS CORP        | EQUITY       | 629248105 | 13    | 7,350     | SH  | DEFINED |
| NMT MEDICAL INC                | EQUITY       | 629294109 | 272   | 20,000    | SH  | SOLE    |
| NN INC                         | EQUITY       | 629337106 | 189   | 15,128    | SH  | SOLE    |
| NOBLE CORP                     | EQUITY       | G65422100 | 27    | 346       | SH  | SOLE    |
| NOBLE CORP                     | EQUITY       | G65422100 | 3918  | 49,800    | SH  | SOLE    |
| NOBLE ENERGY INC               | EQUITY       | 655044105 | 35113 | 588,643   | SH  | SOLE    |
| NOBLE INTERNATIONAL LTD/UNITED | EQUITY       | 655053106 | 169   | 10,073    | SH  | SOLE    |
| NOKIA OYJ                      | EQUITY       | 654902204 | 1449  | 63,240    | SH  | SOLE    |
| NOKIA OYJ                      | EQUITY       | 654902204 | 300   | 13,096    | SH  | DEFINED |
| NORDSON CORP                   | EQUITY       | 655663102 | 4880  | 105,031   | SH  | SOLE    |
| NORDSTROM INC                  | EQUITY       | 655664100 | 7617  | 143,874   | SH  | SOLE    |
| NORDSTROM INC                  | EQUITY       | 655664100 | 31    | 584       | SH  | SOLE    |
| NORFOLK SOUTHERN CORP          | EQUITY       | 655844108 | 46546 | 921,493   | SH  | SOLE    |
| NORFOLK SOUTHERN CORP          | EQUITY       | 655844108 | 51    | 1,014     | SH  | SOLE    |
| NORTEL NETWORKS CORP           | EQUITY       | 656568508 | 223   | 8,996     | SH  | OTHER   |
| NORTEL NETWORKS CORP           | FIXED INCOME | 656568AB8 | 2     | 2,000     | PRN | DEFINED |
| NORTH EUROPEAN OIL ROYALTY TRU | EQUITY       | 659310106 | 8     | 218       | SH  | DEFINED |
| NORTH PITTSBURGH SYSTEMS INC   | EQUITY       | 661562108 | 287   | 13,171    | SH  | SOLE    |
| NORTHEAST UTILITIES            | EQUITY       | 664397106 | 12047 | 367,634   | SH  | SOLE    |
| NORTHERN ORION RESOURCES INC   | EQUITY       | 665575106 | 1159  | 289,100   | SH  | OTHER   |
| NORTHERN TRUST CORP            | EQUITY       | 665859104 | 7183  | 119,444   | SH  | SOLE    |
| NORTHERN TRUST CORP            | EQUITY       | 665859104 | 29    | 478       | SH  | SOLE    |
| NORTHFIELD LABORATORIES INC    | EQUITY       | 666135108 | 80    | 22,182    | SH  | SOLE    |
| NORTHROP GRUMMAN CORP          | EQUITY       | 666807102 | 14147 | 190,614   | SH  | SOLE    |
| NORTHROP GRUMMAN CORP          | EQUITY       | 666807102 | 1175  | 15,832    | SH  | SOLE    |
| NORTHSTAR NEUROSCIENCE INC     | EQUITY       | 66704V101 | 128   | 10,005    | SH  | SOLE    |
| NORTHSTAR NEUROSCIENCE INC     | EQUITY       | 66704V101 | 5587  | 436,500   | SH  | SOLE    |
| NORTHSTAR REALTY FINANCE CORP  | EQUITY       | 66704R100 | 3327  | 218,740   | SH  | SOLE    |
| NORTHWEST BANCORP INC          | EQUITY       | 667328108 | 444   | 16,397    | SH  | SOLE    |
| NORTHWEST NATURAL GAS CO       | EQUITY       | 667655104 | 1105  | 24,206    | SH  | SOLE    |
| NORTHWEST NATURAL GAS CO       | EQUITY       | 667655104 | 78    | 1,709     | SH  | DEFINED |
| NORTHWESTERN CORP              | EQUITY       | 668074305 | 1104  | 31,155    | SH  | SOLE    |
| NOVA CHEMICALS CORP            | EQUITY       | 66977W109 | 57    | 1,839     | SH  | OTHER   |

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|                                |        |           |       |            |         |
|--------------------------------|--------|-----------|-------|------------|---------|
| NOVARTIS AG                    | EQUITY | 66987V109 | 17421 | 318,884 SH | SOLE    |
| NOVASTAR FINANCIAL INC         | EQUITY | 669947400 | 162   | 32,472 SH  | SOLE    |
| NOVATEL WIRELESS INC           | EQUITY | 66987M604 | 1558  | 97,147 SH  | SOLE    |
| NOVAVAX INC                    | EQUITY | 670002104 | 140   | 53,913 SH  | SOLE    |
| NOVELIS INC                    | EQUITY | 67000X106 | 62    | 1,398 SH   | OTHER   |
| NOVELL INC                     | EQUITY | 670006105 | 1162  | 160,898 SH | SOLE    |
| NOVELL INC                     | EQUITY | 670006105 | 6     | 866 SH     | SOLE    |
| NOVELLUS SYSTEMS INC           | EQUITY | 670008101 | 5342  | 166,825 SH | SOLE    |
| NOVELLUS SYSTEMS INC           | EQUITY | 670008101 | 10    | 316 SH     | SOLE    |
| NOVEN PHARMACEUTICALS INC      | EQUITY | 670009109 | 1635  | 70,464 SH  | SOLE    |
| NPS PHARMACEUTICALS INC        | EQUITY | 62936P103 | 137   | 40,460 SH  | SOLE    |
| NRG ENERGY INC                 | EQUITY | 629377508 | 18639 | 258,725 SH | SOLE    |
| NSTAR                          | EQUITY | 67019E107 | 8948  | 254,777 SH | SOLE    |
| NTELOS HOLDINGS CORP           | EQUITY | 67020Q107 | 254   | 13,230 SH  | SOLE    |
|                                |        |           |       |            |         |
| NTN BUZZTIME INC               | EQUITY | 629410309 | 52    | 45,639 SH  | SOLE    |
| NTR ACQUISITION CO             | EQUITY | 629415100 | 196   | 21,557 SH  | SOLE    |
| NU SKIN ENTERPRISES INC        | EQUITY | 67018T105 | 783   | 47,417 SH  | SOLE    |
| NUANCE COMMUNICATIONS INC      | EQUITY | 67020Y100 | 1687  | 110,213 SH | SOLE    |
| NUCO2 INC                      | EQUITY | 629428103 | 343   | 13,617 SH  | SOLE    |
| NUCOR CORP                     | EQUITY | 670346105 | 48277 | 741,234 SH | SOLE    |
| NUCOR CORP                     | EQUITY | 670346105 | 50    | 772 SH     | SOLE    |
| NUSTAR ENERGY LP               | EQUITY | 91913W104 | 2531  | 38,000 SH  | SOLE    |
| NUSTAR ENERGY LP               | EQUITY | 91913W104 | 34    | 504 SH     | DEFINED |
| NUTRISYSTEM INC                | EQUITY | 67069D108 | 121   | 2,309 SH   | SOLE    |
| NUTRISYSTEM INC                | EQUITY | 67069D108 | 39554 | 754,700 SH | SOLE    |
| NUTRITION 21 INC               | EQUITY | 67069V108 | 5     | 3,000 SH   | DEFINED |
| NUVASIVE INC                   | EQUITY | 670704105 | 1842  | 77,562 SH  | SOLE    |
| NUVEEN DIVIDEND ADVANTAGE MUNI | EQUITY | 67070F100 | 506   | 29,722 SH  | DEFINED |
| NUVEEN INVESTMENTS INC         | EQUITY | 67090F106 | 23856 | 504,345 SH | SOLE    |
| NUVEEN PREFERRED AND CONVERTIB | EQUITY | 67073B106 | 121   | 8,571 SH   | DEFINED |
| NUVEEN PREMIER INSURED MUNICIP | EQUITY | 670987106 | 469   | 31,650 SH  | DEFINED |
| NUVEEN REAL ESTATE INCOME FUND | EQUITY | 67071B108 | 16    | 600 SH     | DEFINED |
| NUVEEN SELECT TAX FREE 3       | EQUITY | 67063X100 | 3     | 189 SH     | DEFINED |
| NUVELO INC                     | EQUITY | 67072M301 | 167   | 45,471 SH  | SOLE    |
| NVIDIA CORP                    | EQUITY | 67066G104 | 5201  | 180,726 SH | SOLE    |
| NVIDIA CORP                    | EQUITY | 67066G104 | 886   | 30,776 SH  | SOLE    |
| NVIDIA CORP                    | EQUITY | 67066G104 | 3465  | 120,400 SH | SOLE    |
| NVIDIA CORP                    | EQUITY | 67066G104 | 31    | 1,066 SH   | DEFINED |
| NVR INC                        | EQUITY | 62944T105 | 72    | 109 SH     | SOLE    |
| NXSTAGE MEDICAL INC            | EQUITY | 67072V103 | 154   | 11,552 SH  | SOLE    |
| NXSTAGE MEDICAL INC            | EQUITY | 67072V103 | 586   | 44,000 SH  | SOLE    |
| NY COMMUNITY CAP TRUST V       | EQUITY | 64944P307 | 1133  | 23,000 SH  | SOLE    |
| NYMAGIC INC                    | EQUITY | 629484106 | 240   | 5,884 SH   | SOLE    |
| NYMEX HOLDINGS INC             | EQUITY | 62948N104 | 28    | 208 SH     | SOLE    |
| NYSE GROUP INC                 | EQUITY | 62949W103 | 423   | 4,512 SH   | SOLE    |
| NYSE GROUP INC                 | EQUITY | 62949W103 | 1551  | 16,545 SH  | DEFINED |
| OAKLEY INC                     | EQUITY | 673662102 | 440   | 21,839 SH  | SOLE    |
| OBAGI MEDICAL PRODUCTS INC     | EQUITY | 67423R108 | 69    | 4,686 SH   | SOLE    |
| OCCIDENTAL PETROLEUM CORP      | EQUITY | 674599105 | 18411 | 373,382 SH | SOLE    |
| OCCIDENTAL PETROLEUM CORP      | EQUITY | 674599105 | 8977  | 182,050 SH | SOLE    |
| OCEANEERING INTERNATIONAL INC  | EQUITY | 675232102 | 1912  | 45,400 SH  | SOLE    |
| OCEANFIRST FINANCIAL CORP      | EQUITY | 675234108 | 133   | 7,656 SH   | SOLE    |
| O'CHARLEYS INC                 | EQUITY | 670823103 | 582   | 30,171 SH  | SOLE    |
| OCWEN FINANCIAL CORP           | EQUITY | 675746309 | 387   | 30,049 SH  | SOLE    |
| ODYSSEY HEALTHCARE INC         | EQUITY | 67611V101 | 398   | 30,337 SH  | SOLE    |
| ODYSSEY RE HOLDINGS CORP       | EQUITY | 67612W108 | 546   | 13,884 SH  | SOLE    |



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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| OFFICE DEPOT INC               | EQUITY | 676220106 | 4475  | 127,340   | SH | SOLE    |
| OFFICE DEPOT INC               | EQUITY | 676220106 | 2836  | 80,710    | SH | SOLE    |
| OFFICEMAX INC                  | EQUITY | 67622P101 | 1872  | 35,487    | SH | SOLE    |
| OFFICEMAX INC                  | EQUITY | 67622P101 | 10    | 190       | SH | SOLE    |
| OGE ENERGY CORP                | EQUITY | 670837103 | 8445  | 217,653   | SH | SOLE    |
| OHIO CASUALTY CORP             | EQUITY | 677240103 | 5796  | 193,506   | SH | SOLE    |
| OIL STATES INTERNATIONAL INC   | EQUITY | 678026105 | 1395  | 43,468    | SH | SOLE    |
| OLD DOMINION FREIGHT LINE INC  | EQUITY | 679580100 | 712   | 24,716    | SH | SOLE    |
| OLD NATIONAL BANCORP/IN        | EQUITY | 680033107 | 1071  | 58,908    | SH | SOLE    |
| OLD REPUBLIC INTERNATIONAL COR | EQUITY | 680223104 | 12188 | 550,984   | SH | SOLE    |
| OLD SECOND BANCORP INC         | EQUITY | 680277100 | 326   | 11,900    | SH | SOLE    |
| OLIN CORP                      | EQUITY | 680665205 | 3997  | 235,969   | SH | SOLE    |
| OLYMPIC STEEL INC              | EQUITY | 68162K106 | 228   | 7,346     | SH | SOLE    |
| OM GROUP INC                   | EQUITY | 670872100 | 2326  | 52,060    | SH | SOLE    |
| OMEGA FINANCIAL CORP           | EQUITY | 682092101 | 315   | 11,055    | SH | SOLE    |
| OMEGA HEALTHCARE INVESTORS INC | EQUITY | 681936100 | 2289  | 133,441   | SH | SOLE    |
| OMNICARE INC                   | EQUITY | 681904108 | 11491 | 288,939   | SH | SOLE    |
| OMNICELL INC                   | EQUITY | 68213N109 | 1581  | 75,562    | SH | SOLE    |
| OMNICELL INC                   | EQUITY | 68213N109 | 3644  | 174,200   | SH | SOLE    |
| OMNICOM GROUP INC              | EQUITY | 681919106 | 36118 | 352,786   | SH | SOLE    |
| OMNICOM GROUP INC              | EQUITY | 681919106 | 45    | 436       | SH | SOLE    |
| OMNICOM GROUP INC              | EQUITY | 681919106 | 4     | 40        | SH | DEFINED |
| OMNITURE INC                   | EQUITY | 68212S109 | 221   | 12,096    | SH | SOLE    |
| OMNIVISION TECHNOLOGIES INC    | EQUITY | 682128103 | 606   | 46,721    | SH | SOLE    |
| OMNOVA SOLUTIONS INC           | EQUITY | 682129101 | 199   | 36,385    | SH | SOLE    |
| OMRIX BIOPHARMACEUTICALS INC   | EQUITY | 681989109 | 4489  | 117,300   | SH | SOLE    |
| ON ASSIGNMENT INC              | EQUITY | 682159108 | 370   | 29,815    | SH | SOLE    |
| ON SEMICONDUCTOR CORP          | EQUITY | 682189105 | 1067  | 119,631   | SH | SOLE    |
| ON SEMICONDUCTOR CORP          | EQUITY | 682189105 | 1070  | 120,000   | SH | SOLE    |
| ONEBEACON INSURANCE GROUP LTD  | EQUITY | G67742109 | 2578  | 103,100   | SH | SOLE    |
| ONEOK INC                      | EQUITY | 682680103 | 11994 | 266,528   | SH | SOLE    |
| ONEOK PARTNERS LP              | EQUITY | 68268N103 | 27    | 400       | SH | DEFINED |
| ONLINE RESOURCES CORP          | EQUITY | 68273G101 | 227   | 19,774    | SH | SOLE    |
| ONLINE RESOURCES CORP          | EQUITY | 68273G101 | 8242  | 718,528   | SH | SOLE    |
| ONLINE RESOURCES CORP          | EQUITY | 68273G101 | 1     | 100       | SH | DEFINED |
| ONYX PHARMACEUTICALS INC       | EQUITY | 683399109 | 1016  | 40,890    | SH | SOLE    |
| OPEN TEXT CORP                 | EQUITY | 683715106 | 33    | 1,496     | SH | OTHER   |
| OPENWAVE SYSTEMS INC           | EQUITY | 683718308 | 675   | 82,837    | SH | SOLE    |
| OPLINK COMMUNICATIONS INC      | EQUITY | 68375Q403 | 258   | 14,343    | SH | SOLE    |
| OPNET TECHNOLOGIES INC         | EQUITY | 683757108 | 154   | 11,433    | SH | SOLE    |
| OPNEXT INC                     | EQUITY | 68375V105 | 252   | 17,049    | SH | SOLE    |
| OPSWARE INC                    | EQUITY | 68383A101 | 521   | 71,812    | SH | SOLE    |
| OPTICAL COMMUNICATION PRODUCTS | EQUITY | 68382T101 | 22    | 16,597    | SH | SOLE    |
| OPTION CARE INC                | EQUITY | 683948103 | 305   | 22,954    | SH | SOLE    |
| OPTIONSXPRESS HOLDINGS INC     | EQUITY | 684010101 | 429   | 18,206    | SH | SOLE    |
| OPTIONSXPRESS HOLDINGS INC     | EQUITY | 684010101 | 13088 | 556,000   | SH | SOLE    |
| OPTIUM CORP                    | EQUITY | 68402T107 | 102   | 5,244     | SH | SOLE    |
| ORACLE CORP                    | EQUITY | 68389X105 | 70155 | 3,869,549 | SH | SOLE    |
| ORACLE CORP                    | EQUITY | 68389X105 | 16903 | 932,320   | SH | SOLE    |
| ORACLE CORP                    | EQUITY | 68389X105 | 264   | 14,576    | SH | DEFINED |
| ORASURE TECHNOLOGIES INC       | EQUITY | 68554V108 | 296   | 40,283    | SH | SOLE    |
| ORBCOMM INC                    | EQUITY | 68555P100 | 103   | 8,111     | SH | SOLE    |
| ORBITAL SCIENCES CORP          | EQUITY | 685564106 | 1300  | 69,369    | SH | SOLE    |
| O'REILLY AUTOMOTIVE INC        | EQUITY | 686091109 | 8902  | 268,941   | SH | SOLE    |
| ORIENTAL FINANCIAL GROUP       | EQUITY | 68618W100 | 217   | 18,427    | SH | SOLE    |
| ORITANI FINANCIAL CORP         | EQUITY | 686323106 | 160   | 10,675    | SH | SOLE    |

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|                                |        |           |      |            |         |
|--------------------------------|--------|-----------|------|------------|---------|
| ORLEANS HOMEBUILDERS INC       | EQUITY | 686588104 | 37   | 4,134 SH   | SOLE    |
| ORMAT TECHNOLOGIES INC         | EQUITY | 686688102 | 320  | 7,626 SH   | SOLE    |
| OSCIENT PHARMACEUTICALS CORP   | EQUITY | 68812R303 | 390  | 74,221 SH  | SOLE    |
| OSHKOSH TRUCK CORP             | EQUITY | 688239201 | 9249 | 174,518 SH | SOLE    |
| OSI PHARMACEUTICALS INC        | EQUITY | 671040103 | 1648 | 49,949 SH  | SOLE    |
| OSI PHARMACEUTICALS INC        | EQUITY | 671040103 | 14   | 415 SH     | DEFINED |
| OSI RESTAURANT PARTNERS INC    | EQUITY | 67104A101 | 7047 | 178,395 SH | SOLE    |
| OSI SYSTEMS INC                | EQUITY | 671044105 | 342  | 12,944 SH  | SOLE    |
| OSIRIS THERAPEUTICS INC        | EQUITY | 68827R108 | 57   | 3,072 SH   | SOLE    |
| OTTER TAIL CORP                | EQUITY | 689648103 | 885  | 25,860 SH  | SOLE    |
| OTTER TAIL CORP                | EQUITY | 689648103 | 134  | 3,900 SH   | DEFINED |
| OUTDOOR CHANNEL HOLDINGS INC   | EQUITY | 690027206 | 118  | 11,531 SH  | SOLE    |
| OVERSEAS SHIPHOLDING GROUP     | EQUITY | 690368105 | 4716 | 75,337 SH  | SOLE    |
| OVERSTOCK.COM INC              | EQUITY | 690370101 | 185  | 11,173 SH  | SOLE    |
| OWENS & MINOR INC              | EQUITY | 690732102 | 1292 | 35,189 SH  | SOLE    |
| OWENS CORNING INC              | EQUITY | 690742101 | 4779 | 150,000 SH | SOLE    |
| OWENS-ILLINOIS INC             | EQUITY | 690768403 | 92   | 3,578 SH   | SOLE    |
| OXFORD INDUSTRIES INC          | EQUITY | 691497309 | 657  | 13,280 SH  | SOLE    |
| OYO GEOSPACE CORP              | EQUITY | 671074102 | 245  | 3,456 SH   | SOLE    |
| PACCAR INC                     | EQUITY | 693718108 | 9555 | 130,175 SH | SOLE    |
| PACCAR INC                     | EQUITY | 693718108 | 47   | 634 SH     | SOLE    |
| PACER INTERNATIONAL INC        | EQUITY | 69373H106 | 888  | 32,956 SH  | SOLE    |
| PACHOLDER HIGH YIELD FUND INC  | EQUITY | 693742108 | 113  | 11,266 SH  | DEFINED |
| PACIFIC CAPITAL BANCORP        | EQUITY | 69404P101 | 1317 | 40,987 SH  | SOLE    |
| PACIFIC ETHANOL INC            | EQUITY | 69423U107 | 411  | 24,119 SH  | SOLE    |
| PACIFIC ETHANOL INC            | EQUITY | 69423U107 | 9    | 500 SH     | DEFINED |
| PACIFIC SUNWEAR OF CALIFORNIA  | EQUITY | 694873100 | 4728 | 227,002 SH | SOLE    |
| PACKAGING CORP OF AMERICA      | EQUITY | 695156109 | 4731 | 193,894 SH | SOLE    |
| PACKETEER INC                  | EQUITY | 695210104 | 379  | 30,476 SH  | SOLE    |
| PACTIV CORP                    | EQUITY | 695257105 | 3793 | 112,418 SH | SOLE    |
| PACTIV CORP                    | EQUITY | 695257105 | 11   | 340 SH     | SOLE    |
| PACTIV CORP                    | EQUITY | 695257105 | 12   | 351 SH     | DEFINED |
| PAETEC HOLDING CORP            | EQUITY | 695459107 | 571  | 54,465 SH  | SOLE    |
| PAIN THERAPEUTICS INC          | EQUITY | 69562K100 | 245  | 31,204 SH  | SOLE    |
| PALL CORP                      | EQUITY | 696429307 | 2197 | 57,812 SH  | SOLE    |
| PALL CORP                      | EQUITY | 696429307 | 12   | 312 SH     | SOLE    |
| PALM HARBOR HOMES INC          | EQUITY | 696639103 | 121  | 8,437 SH   | SOLE    |
| PALM INC                       | EQUITY | 696643105 | 5804 | 320,143 SH | SOLE    |
| PALM INC                       | EQUITY | 696643105 | 4    | 214 SH     | DEFINED |
| PALOMAR MEDICAL TECHNOLOGIES I | EQUITY | 697529303 | 1562 | 39,094 SH  | SOLE    |
| PAM TRANSPORTATION SERVICES    | EQUITY | 693149106 | 133  | 6,470 SH   | SOLE    |
| PAN AMERICAN SILVER CORP       | EQUITY | 697900108 | 43   | 1,457 SH   | OTHER   |
| PANACOS PHARMACEUTICALS INC    | EQUITY | 69811Q106 | 215  | 46,411 SH  | SOLE    |
| PANERA BREAD CO                | EQUITY | 69840W108 | 41   | 701 SH     | SOLE    |
| PANTRY INC/THE                 | EQUITY | 698657103 | 900  | 19,904 SH  | SOLE    |
| PAPA JOHN'S INTERNATIONAL INC  | EQUITY | 698813102 | 577  | 19,621 SH  | SOLE    |
| PAR PHARMACEUTICAL COS INC     | EQUITY | 69888P106 | 2893 | 115,164 SH | SOLE    |
| PARALLEL PETROLEUM CORP        | EQUITY | 699157103 | 755  | 32,885 SH  | SOLE    |
| PARAMETRIC TECHNOLOGY CORP     | EQUITY | 699173209 | 6946 | 365,581 SH | SOLE    |
| PARAMETRIC TECHNOLOGY CORP     | EQUITY | 699173209 | 346  | 18,100 SH  | SOLE    |
| PARAMETRIC TECHNOLOGY CORP     | EQUITY | 699173209 | 4    | 201 SH     | DEFINED |
| PAREXEL INTERNATIONAL CORP     | EQUITY | 699462107 | 861  | 23,933 SH  | SOLE    |
| PARK ELECTROCHEMICAL CORP      | EQUITY | 700416209 | 480  | 17,698 SH  | SOLE    |
| PARK ELECTROCHEMICAL CORP      | EQUITY | 700416209 | 5305 | 195,600 SH | SOLE    |
| PARK NATIONAL CORP             | EQUITY | 700658107 | 986  | 10,432 SH  | SOLE    |
| PARK NATIONAL CORP             | EQUITY | 700658107 | 5    | 52 SH      | DEFINED |
| PARKER DRILLING CO             | EQUITY | 701081101 | 891  | 94,911 SH  | SOLE    |
| PARKER DRILLING CO             | EQUITY | 701081101 | 358  | 38,100 SH  | SOLE    |
| PARKER HANNIFIN CORP           | EQUITY | 701094104 | 6920 | 80,171 SH  | SOLE    |
| PARKER HANNIFIN CORP           | EQUITY | 701094104 | 26   | 302 SH     | SOLE    |
| PARKERVISION INC               | EQUITY | 701354102 | 218  | 16,528 SH  | SOLE    |
| PARLUX FRAGRANCES INC          | EQUITY | 701645103 | 59   | 10,507 SH  | SOLE    |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| PARTNERS TRUST FINANCIAL GROUP | EQUITY | 70213F102 | 452    | 39,578    | SH | SOLE    |
| PATHMARK STORES INC            | EQUITY | 70322A101 | 585    | 45,671    | SH | SOLE    |
| PATRIOT CAPITAL FUNDING INC    | EQUITY | 70335Y104 | 97     | 6,842     | SH | DEFINED |
| PATRIOT TRANSPORTATION HOLDING | EQUITY | 70337B102 | 123    | 1,372     | SH | SOLE    |
| PATTERSON COS INC              | EQUITY | 703395103 | 2505   | 70,577    | SH | SOLE    |
| PATTERSON COS INC              | EQUITY | 703395103 | 13     | 354       | SH | SOLE    |
| PATTERSON-UTI ENERGY INC       | EQUITY | 703481101 | 8517   | 379,559   | SH | SOLE    |
| PAXAR CORP                     | EQUITY | 704227107 | 1034   | 36,034    | SH | SOLE    |
| PAYCHEX INC                    | EQUITY | 704326107 | 6590   | 174,014   | SH | SOLE    |
| PAYCHEX INC                    | EQUITY | 704326107 | 3263   | 86,164    | SH | SOLE    |
| PAYCHEX INC                    | EQUITY | 704326107 | 112    | 2,970     | SH | DEFINED |
| PAYLESS SHOESOURCE INC         | EQUITY | 704379106 | 7172   | 216,018   | SH | SOLE    |
| PDF SOLUTIONS INC              | EQUITY | 693282105 | 209    | 18,480    | SH | SOLE    |
| PDL BIOPHARMA INC              | EQUITY | 69329Y104 | 5932   | 273,371   | SH | SOLE    |
| PEABODY ENERGY CORP            | EQUITY | 704549104 | 4661   | 115,830   | SH | SOLE    |
| PEABODY ENERGY CORP            | EQUITY | 704549104 | 5830   | 144,874   | SH | SOLE    |
| PEABODY ENERGY CORP            | EQUITY | 704549104 | 123    | 3,062     | SH | DEFINED |
| PEDIATRIX MEDICAL GROUP INC    | EQUITY | 705324101 | 65     | 1,132     | SH | SOLE    |
| PEDIATRIX MEDICAL GROUP INC    | EQUITY | 705324101 | 728    | 12,750    | SH | SOLE    |
| PEET'S COFFEE & TEA INC        | EQUITY | 705560100 | 335    | 12,133    | SH | SOLE    |
| PEGASYSTEMS INC                | EQUITY | 705573103 | 117    | 12,692    | SH | SOLE    |
| PENGROWTH ENERGY TRUST         | EQUITY | 706902509 | 30     | 1,762     | SH | DEFINED |
| PENN NATIONAL GAMING INC       | EQUITY | 707569109 | 66     | 1,547     | SH | SOLE    |
| PENN TREATY AMERICAN CORP      | EQUITY | 707874400 | 2      | 300       | SH | DEFINED |
| PENN VIRGINIA CORP             | EQUITY | 707882106 | 1201   | 16,369    | SH | SOLE    |
| PENN WEST ENERGY TRUST         | EQUITY | 707885109 | 147    | 4,997     | SH | OTHER   |
| PENN WEST ENERGY TRUST         | EQUITY | 707885109 | 26     | 882       | SH | DEFINED |
| PENNFED FINANCIAL SERVICES INC | EQUITY | 708167101 | 182    | 8,393     | SH | SOLE    |
| PENNSYLVANIA REAL ESTATE INVES | EQUITY | 709102107 | 1426   | 32,167    | SH | SOLE    |
| PENNSYLVANIA REAL ESTATE INVES | EQUITY | 709102107 | 5453   | 123,000   | SH | SOLE    |
| PENSON WORLDWIDE INC           | EQUITY | 709600100 | 198    | 6,554     | SH | SOLE    |
| PENTAIR INC                    | EQUITY | 709631105 | 7407   | 237,694   | SH | SOLE    |
| PENWEST PHARMACEUTICALS CO     | EQUITY | 709754105 | 202    | 20,044    | SH | SOLE    |
| PEOPLES BANCORP INC/OH         | EQUITY | 709789101 | 246    | 9,304     | SH | SOLE    |
| PEOPLE'S UNITED FINANCIAL INC  | EQUITY | 710198102 | 60     | 1,361     | SH | SOLE    |
| PEOPLE'S UNITED FINANCIAL INC  | EQUITY | 710198102 | 85     | 1,916     | SH | DEFINED |
| PEOPLESUPPORT INC              | EQUITY | 712714302 | 235    | 20,563    | SH | SOLE    |
| PEP BOYS-MANNY MOE & JACK      | EQUITY | 713278109 | 909    | 47,603    | SH | SOLE    |
| PEPCO HOLDINGS INC             | EQUITY | 713291102 | 13297  | 458,213   | SH | SOLE    |
| PEPSI BOTTLING GROUP INC       | EQUITY | 713409100 | 1952   | 61,210    | SH | SOLE    |
| PEPSI BOTTLING GROUP INC       | EQUITY | 713409100 | 11     | 350       | SH | SOLE    |
| PEPSIAMERICAS INC              | EQUITY | 71343P200 | 3050   | 136,658   | SH | SOLE    |
| PEPSIAMERICAS INC              | EQUITY | 71343P200 | 9      | 400       | SH | DEFINED |
| PEPSICO INC                    | EQUITY | 713448108 | 131717 | 2,072,325 | SH | SOLE    |
| PEPSICO INC                    | EQUITY | 713448108 | 25356  | 398,936   | SH | SOLE    |
| PEPSICO INC                    | EQUITY | 713448108 | 123    | 1,930     | SH | DEFINED |
| PEREGRINE PHARMACEUTICALS INC  | EQUITY | 713661106 | 162    | 165,640   | SH | SOLE    |
| PERFICIENT INC                 | EQUITY | 71375U101 | 321    | 16,247    | SH | SOLE    |
| PERFORMANCE FOOD GROUP CO      | EQUITY | 713755106 | 1076   | 34,843    | SH | SOLE    |
| PERICOM SEMICONDUCTOR CORP     | EQUITY | 713831105 | 1046   | 106,910   | SH | SOLE    |
| PERINI CORP                    | EQUITY | 713839108 | 704    | 19,087    | SH | SOLE    |
| PERKINELMER INC                | EQUITY | 714046109 | 1312   | 54,161    | SH | SOLE    |
| PERKINELMER INC                | EQUITY | 714046109 | 8      | 314       | SH | SOLE    |
| PERMIAN BASIN ROYALTY TRUST    | EQUITY | 714236106 | 44     | 2,993     | SH | DEFINED |
| PEROT SYSTEMS CORP             | EQUITY | 714265105 | 1355   | 75,852    | SH | SOLE    |
| PERRIGO CO                     | EQUITY | 714290103 | 4351   | 246,382   | SH | SOLE    |

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|                                |        |           |        |              |         |
|--------------------------------|--------|-----------|--------|--------------|---------|
| PERRY ELLIS INTERNATIONAL INC  | EQUITY | 288853104 | 306    | 9,563 SH     | SOLE    |
| PERU COPPER INC                | EQUITY | 715455101 | 7      | 1,800 SH     | DEFINED |
| PETMED EXPRESS INC             | EQUITY | 716382106 | 195    | 16,472 SH    | SOLE    |
| PETRO-CANADA                   | EQUITY | 71644E102 | 3249   | 82,969 SH    | OTHER   |
| PETROCHINA CO LTD              | EQUITY | 71646E100 | 11633  | 99,350 SH    | SOLE    |
| PETROCHINA CO LTD              | EQUITY | 71646E100 | 3      | 27 SH        | DEFINED |
| PETROHAWK ENERGY CORP          | EQUITY | 716495106 | 1644   | 124,844 SH   | SOLE    |
| PETROLEO BRASILEIRO SA         | EQUITY | 71654V101 | 13000  | 145,500 SH   | SOLE    |
| PETROLEO BRASILEIRO SA         | EQUITY | 71654V408 | 44170  | 443,870 SH   | SOLE    |
| PETROLEUM DEVELOPMENT CORP     | EQUITY | 716578109 | 679    | 12,672 SH    | SOLE    |
| PETROQUEST ENERGY INC          | EQUITY | 716748108 | 420    | 35,959 SH    | SOLE    |
| PETSMART INC                   | EQUITY | 716768106 | 10844  | 328,998 SH   | SOLE    |
| PETSMART INC                   | EQUITY | 716768106 | 29     | 884 SH       | DEFINED |
| PF CHANG'S CHINA BISTRO INC    | EQUITY | 69333Y108 | 975    | 23,277 SH    | SOLE    |
| PFF BANCORP INC                | EQUITY | 69331W104 | 652    | 21,499 SH    | SOLE    |
| PFIZER INC                     | EQUITY | 717081103 | 152633 | 6,042,465 SH | SOLE    |
| PFIZER INC                     | EQUITY | 717081103 | 54039  | 2,139,315 SH | SOLE    |
| PFIZER INC                     | EQUITY | 717081103 | 412    | 16,316 SH    | DEFINED |
| PG&E CORP                      | EQUITY | 69331C108 | 8009   | 165,931 SH   | SOLE    |
| PG&E CORP                      | EQUITY | 69331C108 | 2496   | 51,708 SH    | SOLE    |
| PGT INC                        | EQUITY | 69336V101 | 107    | 8,953 SH     | SOLE    |
| PHARMACEUTICAL PRODUCT DEVELOP | EQUITY | 717124101 | 8290   | 246,056 SH   | SOLE    |
| PHARMACEUTICAL PRODUCT DEVELOP | EQUITY | 717124101 | 23394  | 694,400 SH   | SOLE    |
| PHARMANET DEVELOPMENT GROUP IN | EQUITY | 717148100 | 414    | 15,936 SH    | SOLE    |
| PHARMION CORP                  | EQUITY | 71715B409 | 558    | 21,206 SH    | SOLE    |
| PHASE FORWARD INC              | EQUITY | 71721R406 | 1583   | 120,581 SH   | SOLE    |
| PHASE FORWARD INC              | EQUITY | 71721R406 | 4560   | 347,300 SH   | SOLE    |

|                                |        |           |       |            |         |
|--------------------------------|--------|-----------|-------|------------|---------|
| PHH CORP                       | EQUITY | 693320202 | 1582  | 51,759 SH  | SOLE    |
| PHI INC                        | EQUITY | 69336T205 | 326   | 12,034 SH  | SOLE    |
| PHILADELPHIA CONSOLIDATED HOLD | EQUITY | 717528103 | 61    | 1,395 SH   | SOLE    |
| PHILADELPHIA CONSOLIDATED HOLD | EQUITY | 717528103 | 9     | 200 SH     | DEFINED |
| PHILLIPS-VAN HEUSEN            | EQUITY | 718592108 | 10516 | 178,847 SH | SOLE    |
| PHILLIPS-VAN HEUSEN            | EQUITY | 718592108 | 706   | 12,000 SH  | SOLE    |
| PHILLIPS-VAN HEUSEN            | EQUITY | 718592108 | 514   | 8,745 SH   | DEFINED |
| PHOENIX COS INC/THE            | EQUITY | 71902E109 | 1372  | 98,834 SH  | SOLE    |
| PHOTON DYNAMICS INC            | EQUITY | 719364101 | 189   | 14,958 SH  | SOLE    |
| PHOTRONICS INC                 | EQUITY | 719405102 | 565   | 36,316 SH  | SOLE    |
| PHYSICIANS FORMULA HOLDINGS IN | EQUITY | 719427106 | 124   | 6,588 SH   | SOLE    |
| PHYSICIANS FORMULA HOLDINGS IN | EQUITY | 719427106 | 6556  | 347,263 SH | SOLE    |
| PICO HOLDINGS INC              | EQUITY | 693366205 | 474   | 11,097 SH  | SOLE    |
| PIEDMONT NATURAL GAS CO        | EQUITY | 720186105 | 1768  | 67,005 SH  | SOLE    |
| PIER 1 IMPORTS INC             | EQUITY | 720279108 | 528   | 76,437 SH  | SOLE    |
| PIKE ELECTRIC CORP             | EQUITY | 721283109 | 249   | 13,755 SH  | SOLE    |
| PILGRIM'S PRIDE CORP           | EQUITY | 721467108 | 1179  | 35,519 SH  | SOLE    |
| PIMCO CORPORATE OPPORTUNITY FU | EQUITY | 72201B101 | 26    | 1,575 SH   | DEFINED |
| PIMCO HIGH INCOME FUND         | EQUITY | 722014107 | 73    | 4,600 SH   | DEFINED |
| PIMCO STRATEGIC GLOBAL GOVERN  | EQUITY | 72200X104 | 22    | 2,000 SH   | DEFINED |
| PINNACLE ENTERTAINMENT INC     | EQUITY | 723456109 | 1523  | 52,382 SH  | SOLE    |
| PINNACLE FINANCIAL PARTNERS IN | EQUITY | 72346Q104 | 410   | 13,454 SH  | SOLE    |
| PINNACLE WEST CAPITAL CORP     | EQUITY | 723484101 | 2281  | 47,271 SH  | SOLE    |
| PINNACLE WEST CAPITAL CORP     | EQUITY | 723484101 | 12    | 254 SH     | SOLE    |
| PINNACLE WEST CAPITAL CORP     | EQUITY | 723484101 | 21    | 444 SH     | DEFINED |
| PIONEER COS INC                | EQUITY | 723643300 | 286   | 10,330 SH  | SOLE    |
| PIONEER DRILLING CO            | EQUITY | 723655106 | 461   | 36,302 SH  | SOLE    |
| PIONEER DRILLING CO            | EQUITY | 723655106 | 1     | 100 SH     | DEFINED |
| PIONEER HIGH INCOME TRUST      | EQUITY | 72369H106 | 7     | 400 SH     | DEFINED |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| PIONEER NATURAL RESOURCES CO   | EQUITY | 723787107 | 37228 | 863,564 | SH | SOLE    |
| PIPER JAFFRAY COS              | EQUITY | 724078100 | 1679  | 27,111  | SH | SOLE    |
| PIPER JAFFRAY COS              | EQUITY | 724078100 | 12    | 191     | SH | DEFINED |
| PITNEY BOWES INC               | EQUITY | 724479100 | 15234 | 335,627 | SH | SOLE    |
| PITNEY BOWES INC               | EQUITY | 724479100 | 26    | 566     | SH | SOLE    |
| PITNEY BOWES INC               | EQUITY | 724479100 | 51    | 1,114   | SH | DEFINED |
| PLACER SIERRA BANCSHARES       | EQUITY | 726079106 | 292   | 10,802  | SH | SOLE    |
| PLACER SIERRA BANCSHARES       | EQUITY | 726079106 | 8     | 300     | SH | DEFINED |
| PLAINS ALL AMERICAN PIPELINE L | EQUITY | 726503105 | 2304  | 40,000  | SH | SOLE    |
| PLAINS ALL AMERICAN PIPELINE L | EQUITY | 726503105 | 17    | 300     | SH | DEFINED |
| PLAINS EXPLORATION & PRODUCTIO | EQUITY | 726505100 | 7904  | 175,089 | SH | SOLE    |
| PLAINS EXPLORATION & PRODUCTIO | EQUITY | 726505100 | 5     | 100     | SH | DEFINED |
| PLANTRONICS INC                | EQUITY | 727493108 | 3632  | 153,775 | SH | SOLE    |
| PLAYBOY ENTERPRISES INC        | EQUITY | 728117300 | 192   | 18,684  | SH | SOLE    |
| PLAYTEX PRODUCTS INC           | EQUITY | 72813P100 | 665   | 49,026  | SH | SOLE    |
| PLEXUS CORP                    | EQUITY | 729132100 | 689   | 40,154  | SH | SOLE    |
| PLUG POWER INC                 | EQUITY | 72919P103 | 201   | 63,497  | SH | SOLE    |
| PLUM CREEK TIMBER CO INC (REIT | EQUITY | 729251108 | 18504 | 469,407 | SH | SOLE    |
| PLUM CREEK TIMBER CO INC (REIT | EQUITY | 729251108 | 18    | 452     | SH | SOLE    |
| PLUM CREEK TIMBER CO INC (REIT | EQUITY | 729251108 | 44    | 1,127   | SH | DEFINED |
| PLX TECHNOLOGY INC             | EQUITY | 693417107 | 214   | 21,952  | SH | SOLE    |
| PMA CAPITAL CORP               | EQUITY | 693419202 | 266   | 28,297  | SH | SOLE    |
| PMC - SIERRA INC               | EQUITY | 69344F106 | 660   | 94,190  | SH | SOLE    |
| PMC - SIERRA INC               | EQUITY | 69344F106 | 4     | 536     | SH | SOLE    |
| PMI GROUP INC/THE              | EQUITY | 69344M101 | 9409  | 208,071 | SH | SOLE    |
| PNC FINANCIAL SERVICES GROUP I | EQUITY | 693475105 | 28702 | 398,812 | SH | SOLE    |
| PNC FINANCIAL SERVICES GROUP I | EQUITY | 693475105 | 1009  | 14,024  | SH | SOLE    |
| PNC FINANCIAL SERVICES GROUP I | EQUITY | 693475105 | 146   | 2,030   | SH | DEFINED |
| PNM RESOURCES INC              | EQUITY | 69349H107 | 7904  | 244,709 | SH | SOLE    |
| POGO PRODUCING CO              | EQUITY | 730448107 | 6706  | 139,413 | SH | SOLE    |
| POLARIS INDUSTRIES INC         | EQUITY | 731068102 | 1492  | 31,095  | SH | SOLE    |
| POLO RALPH LAUREN CORP         | EQUITY | 731572103 | 2474  | 28,070  | SH | SOLE    |
| POLO RALPH LAUREN CORP         | EQUITY | 731572103 | 14    | 156     | SH | SOLE    |
| POLO RALPH LAUREN CORP         | EQUITY | 731572103 | 9     | 100     | SH | DEFINED |
| POLYCOM INC                    | EQUITY | 73172K104 | 9668  | 290,081 | SH | SOLE    |
| POLYCOM INC                    | EQUITY | 73172K104 | 2433  | 73,000  | SH | SOLE    |
| POLYMEDICA CORP                | EQUITY | 731738100 | 856   | 20,226  | SH | SOLE    |
| POLYONE CORP                   | EQUITY | 73179P106 | 495   | 81,206  | SH | SOLE    |
| POPULAR INC                    | EQUITY | 733174106 | 160   | 9,669   | SH | SOLE    |
| PORTFOLIO RECOVERY ASSOCIATES  | EQUITY | 73640Q105 | 623   | 13,952  | SH | SOLE    |
| PORTLAND GENERAL ELECTRIC CO   | EQUITY | 736508847 | 689   | 23,590  | SH | SOLE    |
| POST PROPERTIES INC            | EQUITY | 737464107 | 1722  | 37,659  | SH | SOLE    |
| POTASH CORP OF SASKATCHEWAN    | EQUITY | 73755L107 | 352   | 2,207   | SH | OTHER   |
| POTASH CORP OF SASKATCHEWAN    | EQUITY | 73755L107 | 2991  | 18,700  | SH | SOLE    |
| POTASH CORP OF SASKATCHEWAN    | EQUITY | 73755L107 | 107   | 670     | SH | DEFINED |
| POTLATCH CORP                  | EQUITY | 737630103 | 1404  | 30,664  | SH | SOLE    |
| POWELL INDUSTRIES INC          | EQUITY | 739128106 | 216   | 6,759   | SH | SOLE    |
| POWER-ONE INC                  | EQUITY | 739308104 | 351   | 61,410  | SH | SOLE    |
| POWERSHARES AEROSPACE & DEFENS | EQUITY | 73935X690 | 44    | 2,270   | SH | DEFINED |
| POWERSHARES DYNAMIC ENERGY & E | EQUITY | 73935X658 | 101   | 5,000   | SH | DEFINED |
| POWERSHARES DYNAMIC OIL & GAS  | EQUITY | 73935X625 | 97    | 4,600   | SH | DEFINED |
| POWERSHARES GLOBAL WATER PORTF | EQUITY | 73935X575 | 129   | 6,894   | SH | DEFINED |
| POWERSHARES INTERNATIONAL DIVI | EQUITY | 73935X716 | 17    | 900     | SH | DEFINED |
| POWERSHARES QQQ                | EQUITY | 631100104 | 9616  | 220,900 | SH | SOLE    |
| POWERSHARES QQQ                | EQUITY | 631100104 | 233   | 5,363   | SH | DEFINED |
| POWERSHARES VALUE LINE TIMELIN | EQUITY | 73935X682 | 11    | 630     | SH | DEFINED |

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|                                |              |           |        |           |     |         |
|--------------------------------|--------------|-----------|--------|-----------|-----|---------|
| POWERSHARES WILDERHILL CLEAN E | EQUITY       | 73935X500 | 483    | 25,556    | SH  | DEFINED |
| POWERWAVE TECHNOLOGIES INC     | EQUITY       | 739363109 | 2387   | 419,561   | SH  | SOLE    |
| POZEN INC                      | EQUITY       | 73941U102 | 325    | 22,012    | SH  | SOLE    |
| PPG INDUSTRIES INC             | EQUITY       | 693506107 | 5668   | 80,614    | SH  | SOLE    |
| PPG INDUSTRIES INC             | EQUITY       | 693506107 | 6182   | 87,922    | SH  | SOLE    |
| PPL CORP                       | EQUITY       | 69351T106 | 7449   | 182,120   | SH  | SOLE    |
| PPL CORP                       | EQUITY       | 69351T106 | 40     | 974       | SH  | SOLE    |
| PPL CORP                       | EQUITY       | 69351T106 | 385    | 9,407     | SH  | DEFINED |
| PRA INTERNATIONAL              | EQUITY       | 69353C101 | 356    | 16,511    | SH  | SOLE    |
| PRAXAIR INC                    | EQUITY       | 74005P104 | 12896  | 204,821   | SH  | SOLE    |
| PRAXAIR INC                    | EQUITY       | 74005P104 | 1883   | 29,900    | SH  | SOLE    |
| PRECISION CASTPARTS CORP       | EQUITY       | 740189105 | 33642  | 323,323   | SH  | SOLE    |
| PRECISION CASTPARTS CORP       | EQUITY       | 740189105 | 134    | 1,289     | SH  | DEFINED |
| PRECISION DRILLING TRUST       | EQUITY       | 740215108 | 38     | 1,655     | SH  | OTHER   |
| PRECISION DRILLING TRUST       | EQUITY       | 740215108 | 8      | 340       | SH  | DEFINED |
| PREFERRED BANK/LOS ANGELES CA  | EQUITY       | 740367107 | 218    | 5,568     | SH  | SOLE    |
| PREMIERE GLOBAL SERVICES INC   | EQUITY       | 740585104 | 712    | 63,428    | SH  | SOLE    |
| PREMIERWEST BANCORP            | EQUITY       | 740921101 | 170    | 12,587    | SH  | SOLE    |
| PREMIUM STANDARD FARMS INC     | EQUITY       | 74060C105 | 255    | 12,127    | SH  | SOLE    |
| PRE-PAID LEGAL SERVICES INC    | EQUITY       | 740065107 | 421    | 8,403     | SH  | SOLE    |
| PRESIDENTIAL LIFE CORP         | EQUITY       | 740884101 | 371    | 18,836    | SH  | SOLE    |
| PRESSTEK INC                   | EQUITY       | 741113104 | 157    | 25,878    | SH  | SOLE    |
| PRESTIGE BRANDS HOLDINGS INC   | EQUITY       | 74112D101 | 346    | 29,209    | SH  | SOLE    |
| PRESTIGE BRANDS HOLDINGS INC   | EQUITY       | 74112D101 | 62     | 5,200     | SH  | SOLE    |
| PRICELINE.COM INC              | EQUITY       | 741503403 | 1091   | 20,479    | SH  | SOLE    |
| PRICESMART INC                 | EQUITY       | 741511109 | 107    | 6,982     | SH  | SOLE    |
| PRIDE INTERNATIONAL INC        | EQUITY       | 74153Q102 | 11856  | 393,903   | SH  | SOLE    |
| PRIMEDIA INC                   | EQUITY       | 74157K101 | 463    | 174,137   | SH  | SOLE    |
| PRIMEENERGY CORP               | EQUITY       | 74158E104 | 38     | 650       | SH  | SOLE    |
| PRIMEWEST ENERGY TRUST         | EQUITY       | 741930309 | 33     | 1,657     | SH  | OTHER   |
| PRIMEWEST ENERGY TRUST         | EQUITY       | 741930309 | 8      | 399       | SH  | DEFINED |
| PRINCIPAL FINANCIAL GROUP INC  | EQUITY       | 74251V102 | 33690  | 562,716   | SH  | SOLE    |
| PRINCIPAL FINANCIAL GROUP INC  | EQUITY       | 74251V102 | 41     | 688       | SH  | SOLE    |
| PRINCIPAL FINANCIAL GROUP INC  | EQUITY       | 74251V102 | 66     | 1,100     | SH  | DEFINED |
| PRIVATE MEDIA GROUP LTD        | EQUITY       | 74266R104 | 54     | 22,115    | SH  | SOLE    |
| PRIVATEBANCORP INC             | EQUITY       | 742962103 | 570    | 15,604    | SH  | SOLE    |
| PROASSURANCE CORP              | EQUITY       | 74267C106 | 1490   | 29,131    | SH  | SOLE    |
| PROCTER & GAMBLE CO            | EQUITY       | 742718109 | 143920 | 2,278,654 | SH  | SOLE    |
| PROCTER & GAMBLE CO            | EQUITY       | 742718109 | 40495  | 641,156   | SH  | SOLE    |
| PROCTER & GAMBLE CO            | EQUITY       | 742718109 | 554    | 8,766     | SH  | DEFINED |
| PROGENICS PHARMACEUTICALS INC  | EQUITY       | 743187106 | 463    | 19,553    | SH  | SOLE    |
| PROGRESS ENERGY INC            | EQUITY       | 743263105 | 8147   | 161,520   | SH  | SOLE    |
| PROGRESS ENERGY INC            | EQUITY       | 743263105 | 1531   | 30,348    | SH  | SOLE    |
| PROGRESS ENERGY INC            | EQUITY       | 743263105 | 40     | 789       | SH  | DEFINED |
| PROGRESS SOFTWARE CORP         | EQUITY       | 743312100 | 1125   | 36,055    | SH  | SOLE    |
| PROGRESS SOFTWARE CORP         | EQUITY       | 743312100 | 534    | 17,100    | SH  | SOLE    |
| PROGRESSIVE CORP/THE           | EQUITY       | 743315103 | 8061   | 369,447   | SH  | SOLE    |
| PROGRESSIVE CORP/THE           | EQUITY       | 743315103 | 42     | 1,944     | SH  | SOLE    |
| PROGRESSIVE CORP/THE           | EQUITY       | 743315103 | 30     | 1,384     | SH  | DEFINED |
| PROGRESSIVE GAMING INTERNATION | EQUITY       | 74332S102 | 135    | 29,956    | SH  | SOLE    |
| PROLOGIS                       | EQUITY       | 743410102 | 17486  | 269,301   | SH  | SOLE    |
| PROLOGIS                       | EQUITY       | 743410102 | 43     | 656       | SH  | SOLE    |
| PROSPECT ENERGY CORP           | EQUITY       | 74348T102 | 94     | 5,465     | SH  | DEFINED |
| PROSPERITY BANCSHARES INC      | EQUITY       | 743606105 | 1063   | 30,593    | SH  | SOLE    |
| PROTECTIVE LIFE CORP           | EQUITY       | 743674103 | 7352   | 166,928   | SH  | SOLE    |
| PROVIDENCE SERVICE CORP/THE    | EQUITY       | 743815102 | 250    | 10,538    | SH  | SOLE    |
| PROVIDENT BANKSHARES CORP      | EQUITY       | 743859100 | 951    | 28,927    | SH  | SOLE    |
| PROVIDENT ENERGY TRUST         | EQUITY       | 74386K104 | 45     | 4,194     | SH  | OTHER   |
| PROVIDENT ENERGY TRUST         | EQUITY       | 74386K104 | 1091   | 100,636   | SH  | DEFINED |
| PROVIDENT FINANCIAL SERVICES I | EQUITY       | 74386T105 | 985    | 56,450    | SH  | SOLE    |
| PROVIDENT NEW YORK BANCORP     | EQUITY       | 744028101 | 527    | 37,242    | SH  | SOLE    |
| PRUDENTIAL FINANCIAL INC       | FIXED INCOME | 744320AC6 | 1028   | 1,000,000 | PRN | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| PRUDENTIAL FINANCIAL INC       | EQUITY | 744320102 | 18576 | 205,800   | SH | SOLE    |
| PRUDENTIAL FINANCIAL INC       | EQUITY | 744320102 | 108   | 1,198     | SH | SOLE    |
| PRUDENTIAL FINANCIAL INC       | EQUITY | 744320102 | 78    | 869       | SH | DEFINED |
| PRUDENTIAL PLC                 | EQUITY | G7293H114 | 15    | 600       | SH | DEFINED |
| PS BUSINESS PARKS INC          | EQUITY | 69360J107 | 2627  | 37,254    | SH | SOLE    |
| PSS WORLD MEDICAL INC          | EQUITY | 69366A100 | 1253  | 59,273    | SH | SOLE    |
| PSS WORLD MEDICAL INC          | EQUITY | 69366A100 | 4     | 169       | SH | DEFINED |
| PSYCHIATRIC SOLUTIONS INC      | EQUITY | 74439H108 | 6960  | 172,659   | SH | SOLE    |
| PSYCHIATRIC SOLUTIONS INC      | EQUITY | 74439H108 | 1068  | 26,500    | SH | SOLE    |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 744573106 | 40019 | 481,925   | SH | SOLE    |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 744573106 | 53    | 644       | SH | SOLE    |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 744573106 | 17    | 200       | SH | DEFINED |
| PUBLIC STORAGE INC             | EQUITY | 74460D109 | 9181  | 96,981    | SH | SOLE    |
| PUBLIC STORAGE INC             | EQUITY | 74460D109 | 30    | 312       | SH | SOLE    |
| PUBLIC STORAGE INC             | EQUITY | 74460D729 | 3     | 100       | SH | DEFINED |
| PUBLIC STORAGE INC             | EQUITY | 74460D109 | 62    | 651       | SH | DEFINED |
| PUGET ENERGY INC               | EQUITY | 745310102 | 15094 | 587,770   | SH | SOLE    |
| PUGET ENERGY INC               | EQUITY | 745310102 | 18    | 700       | SH | DEFINED |
| PULTE HOMES INC                | EQUITY | 745867101 | 2696  | 101,903   | SH | SOLE    |
| PULTE HOMES INC                | EQUITY | 745867101 | 14    | 540       | SH | SOLE    |
| PUTNAM HIGH INCOME SECURITIES  | EQUITY | 746779107 | 35    | 4,000     | SH | DEFINED |
| PUTNAM PREMIER INCOME TRUST    | EQUITY | 746853100 | 20    | 3,100     | SH | DEFINED |
| PW EAGLE INC                   | EQUITY | 69366Y108 | 305   | 9,231     | SH | SOLE    |
| QAD INC                        | EQUITY | 74727D108 | 122   | 13,388    | SH | SOLE    |
| QC HOLDINGS INC                | EQUITY | 74729T101 | 63    | 4,774     | SH | SOLE    |
| QLOGIC CORP                    | EQUITY | 747277101 | 1244  | 73,179    | SH | SOLE    |
| QLOGIC CORP                    | EQUITY | 747277101 | 4117  | 242,202   | SH | SOLE    |
| QUADRA REALTY TRUST INC        | EQUITY | 746945104 | 191   | 14,624    | SH | SOLE    |
| QUALCOMM INC                   | EQUITY | 747525103 | 52534 | 1,231,447 | SH | SOLE    |
| QUALCOMM INC                   | EQUITY | 747525103 | 19905 | 466,608   | SH | SOLE    |
| QUALCOMM INC                   | EQUITY | 747525103 | 115   | 2,700     | SH | DEFINED |
| QUALITY DISTRIBUTION INC       | EQUITY | 74756M102 | 65    | 7,478     | SH | SOLE    |
| QUALITY SYSTEMS INC            | EQUITY | 747582104 | 576   | 14,399    | SH | SOLE    |
| QUANEX CORP                    | EQUITY | 747620102 | 1403  | 33,138    | SH | SOLE    |
| QUANTA SERVICES INC            | EQUITY | 74762E102 | 7090  | 281,123   | SH | SOLE    |
| QUANTA SERVICES INC            | EQUITY | 74762E102 | 4     | 144       | SH | DEFINED |
| QUANTUM CORP                   | EQUITY | 747906204 | 460   | 170,243   | SH | SOLE    |
| QUANTUM FUEL SYSTEMS TECHNOLOG | EQUITY | 74765E109 | 56    | 45,873    | SH | SOLE    |
| QUEBECOR WORLD INC             | EQUITY | 748203106 | 30    | 2,392     | SH | OTHER   |
| QUEST DIAGNOSTICS INC          | EQUITY | 74834L100 | 3624  | 72,667    | SH | SOLE    |
| QUEST DIAGNOSTICS INC          | EQUITY | 74834L100 | 606   | 12,156    | SH | SOLE    |
| QUEST RESOURCE CORP            | EQUITY | 748349305 | 157   | 17,163    | SH | SOLE    |
| QUEST SOFTWARE INC             | EQUITY | 74834T103 | 957   | 58,819    | SH | SOLE    |
| QUESTAR CORP                   | EQUITY | 748356102 | 3563  | 39,941    | SH | SOLE    |
| QUESTAR CORP                   | EQUITY | 748356102 | 20    | 220       | SH | SOLE    |
| QUESTAR CORP                   | EQUITY | 748356102 | 52    | 578       | SH | DEFINED |
| QUICKSILVER RESOURCES INC      | EQUITY | 74837R104 | 5232  | 131,560   | SH | SOLE    |
| QUICKSILVER RESOURCES INC      | EQUITY | 74837R104 | 4164  | 104,700   | SH | SOLE    |
| QUIDEL CORP                    | EQUITY | 74838J101 | 317   | 26,380    | SH | SOLE    |
| QUIKSILVER INC                 | EQUITY | 74838C106 | 1243  | 107,117   | SH | SOLE    |
| QWEST COMMUNICATIONS INTERNATI | EQUITY | 749121109 | 19899 | 2,213,412 | SH | SOLE    |
| QWEST COMMUNICATIONS INTERNATI | EQUITY | 749121109 | 37    | 4,106     | SH | SOLE    |
| RACKABLE SYSTEMS INC           | EQUITY | 750077109 | 412   | 24,296    | SH | SOLE    |
| RADIAN GROUP INC               | EQUITY | 750236101 | 10464 | 190,663   | SH | SOLE    |
| RADIANT SYSTEMS INC            | EQUITY | 75025N102 | 299   | 22,921    | SH | SOLE    |
| RADIANT SYSTEMS INC            | EQUITY | 75025N102 | 6     | 480       | SH | DEFINED |

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| RADIATION THERAPY SERVICES INC | EQUITY | 750323206 | 330   | 10,784  | SH | SOLE    |
| RADIO ONE INC                  | EQUITY | 75040P405 | 434   | 67,147  | SH | SOLE    |
| RADIOSHACK CORP                | EQUITY | 750438103 | 1696  | 62,746  | SH | SOLE    |
| RADIOSHACK CORP                | EQUITY | 750438103 | 9     | 346     | SH | SOLE    |
| RADISYS CORP                   | EQUITY | 750459109 | 303   | 18,514  | SH | SOLE    |
| RADVISION LTD                  | EQUITY | M81869105 | 2     | 93      | SH | DEFINED |
| RADYNE CORP                    | EQUITY | 750611402 | 144   | 15,780  | SH | SOLE    |
| RADYNE CORP                    | EQUITY | 750611402 | 6255  | 685,900 | SH | SOLE    |
| RAE SYSTEMS INC                | EQUITY | 75061P102 | 97    | 33,820  | SH | SOLE    |
| RALCORP HOLDINGS INC           | EQUITY | 751028101 | 2138  | 33,245  | SH | SOLE    |
| RAM ENERGY RESOURCES INC       | EQUITY | 75130P109 | 103   | 22,259  | SH | SOLE    |
| RAMBUS INC                     | EQUITY | 750917106 | 46    | 2,154   | SH | SOLE    |
| RANGE RESOURCES CORP           | EQUITY | 75281A109 | 33    | 1,000   | SH | DEFINED |
| RARE HOSPITALITY INTERNATIONAL | EQUITY | 753820109 | 805   | 26,748  | SH | SOLE    |
| RASER TECHNOLOGIES INC         | EQUITY | 754055101 | 93    | 17,818  | SH | SOLE    |
| RAVEN INDUSTRIES INC           | EQUITY | 754212108 | 396   | 14,120  | SH | SOLE    |
| RAYMOND JAMES FINANCIAL INC    | EQUITY | 754730109 | 6563  | 220,547 | SH | SOLE    |
| RAYONIER INC                   | EQUITY | 754907103 | 7915  | 184,078 | SH | SOLE    |
| RAYTHEON CO                    | EQUITY | 755111507 | 10264 | 195,659 | SH | SOLE    |
| RAYTHEON CO                    | EQUITY | 755111507 | 2003  | 38,172  | SH | SOLE    |
| RAYTHEON CO                    | EQUITY | 755111507 | 480   | 9,150   | SH | DEFINED |
| RAYTHEON COMPANY               | EQUITY | 755111119 | 9     | 513     | SH | SOLE    |
| RBC BEARINGS INC               | EQUITY | 75524B104 | 600   | 17,953  | SH | SOLE    |
| RBC BEARINGS INC               | EQUITY | 75524B104 | 2290  | 68,500  | SH | SOLE    |
| RC2 CORP                       | EQUITY | 749388104 | 738   | 18,281  | SH | SOLE    |
| RCN CORP                       | EQUITY | 749361200 | 684   | 26,754  | SH | SOLE    |
| REALNETWORKS INC               | EQUITY | 75605L104 | 1026  | 130,680 | SH | SOLE    |
| REALOGY CORP                   | EQUITY | 75605E100 | 16180 | 546,436 | SH | SOLE    |
| REALOGY CORP                   | EQUITY | 75605E100 | 16    | 548     | SH | SOLE    |
| REALTY INCOME CORP             | EQUITY | 756109104 | 3283  | 116,429 | SH | SOLE    |
| REALTY INCOME CORP             | EQUITY | 756109104 | 137   | 4,873   | SH | DEFINED |
| RED HAT INC                    | EQUITY | 756577102 | 5013  | 218,631 | SH | SOLE    |
| RED ROBIN GOURMET BURGERS INC  | EQUITY | 75689M101 | 563   | 14,510  | SH | SOLE    |
| REDDY ICE HOLDINGS INC         | EQUITY | 75734R105 | 442   | 14,643  | SH | SOLE    |
| REDWOOD TRUST INC              | EQUITY | 758075402 | 1049  | 20,103  | SH | SOLE    |
| REGAL ENTERTAINMENT GROUP      | EQUITY | 758766109 | 29    | 1,472   | SH | SOLE    |
| REGAL-BELOIT CORP              | EQUITY | 758750103 | 1252  | 26,985  | SH | SOLE    |
| REGENCY CENTERS CORP           | EQUITY | 758849103 | 13784 | 164,982 | SH | SOLE    |
| REGENERON PHARMACEUTICALS INC  | EQUITY | 75886F107 | 987   | 45,666  | SH | SOLE    |
| REGIONS FINANCIAL CORP         | EQUITY | 7591EP100 | 11356 | 321,076 | SH | SOLE    |
| REGIONS FINANCIAL CORP         | EQUITY | 7591EP100 | 66    | 1,862   | SH | SOLE    |
| REGIONS FINANCIAL CORP         | EQUITY | 7591EP100 | 30    | 843     | SH | DEFINED |
| REGIS CORP                     | EQUITY | 758932107 | 5881  | 145,678 | SH | SOLE    |
| REHABCARE GROUP INC            | EQUITY | 759148109 | 236   | 14,901  | SH | SOLE    |
| REINSURANCE GROUP OF AMERICA I | EQUITY | 759351109 | 58    | 1,009   | SH | SOLE    |
| RELIANCE STEEL & ALUMINUM CO   | EQUITY | 759509102 | 7349  | 151,843 | SH | SOLE    |
| RELIANT ENERGY INC             | EQUITY | 75952B105 | 242   | 11,885  | SH | SOLE    |
| RENAISSANCE LEARNING INC       | EQUITY | 75968L105 | 91    | 6,892   | SH | SOLE    |
| RENASANT CORP                  | EQUITY | 75970E107 | 336   | 13,617  | SH | SOLE    |
| RENOVIS INC                    | EQUITY | 759885106 | 67    | 19,108  | SH | SOLE    |
| RENT-A-CENTER INC/TX           | EQUITY | 76009N100 | 6325  | 226,043 | SH | SOLE    |
| RENT-A-CENTER INC/TX           | EQUITY | 76009N100 | 341   | 12,200  | SH | SOLE    |
| RENTECH INC                    | EQUITY | 760112102 | 381   | 121,292 | SH | SOLE    |
| REPLIDYNE INC                  | EQUITY | 76028W107 | 24    | 4,397   | SH | SOLE    |
| REPUBLIC AIRWAYS HOLDINGS INC  | EQUITY | 760276105 | 655   | 28,532  | SH | SOLE    |
| REPUBLIC BANCORP INC/KY        | EQUITY | 760281204 | 157   | 6,944   | SH | SOLE    |



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|                                |        |           |       |            |         |
|--------------------------------|--------|-----------|-------|------------|---------|
| REPUBLIC SERVICES INC          | EQUITY | 760759100 | 12860 | 462,257 SH | SOLE    |
| RES-CARE INC                   | EQUITY | 760943100 | 339   | 19,388 SH  | SOLE    |
| RESEARCH IN MOTION LTD         | EQUITY | 760975102 | 5737  | 41,996 SH  | OTHER   |
| RESEARCH IN MOTION LTD         | EQUITY | 760975102 | 68    | 500 SH     | DEFINED |
| RESMED INC                     | EQUITY | 761152107 | 9170  | 182,059 SH | SOLE    |
| RESOURCE AMERICA INC           | EQUITY | 761195205 | 326   | 13,802 SH  | SOLE    |
| RESOURCE CAPITAL CORP          | EQUITY | 76120W302 | 76    | 4,704 SH   | SOLE    |
| RESOURCES CONNECTION INC       | EQUITY | 76122Q105 | 1352  | 42,252 SH  | SOLE    |
| RESPIRONICS INC                | EQUITY | 761230101 | 1197  | 28,496 SH  | SOLE    |
| RESPIRONICS INC                | EQUITY | 761230101 | 2     | 59 SH      | DEFINED |
| RESTORATION HARDWARE INC       | EQUITY | 760981100 | 170   | 25,954 SH  | SOLE    |
| RETAIL VENTURES INC            | EQUITY | 76128X102 | 391   | 18,597 SH  | SOLE    |
| REVLON INC                     | EQUITY | 761525500 | 181   | 169,161 SH | SOLE    |
| REWARDS NETWORK INC            | EQUITY | 761557107 | 437   | 82,377 SH  | SOLE    |
| REYNOLDS AMERICAN INC          | EQUITY | 761713106 | 29026 | 465,081 SH | SOLE    |
| REYNOLDS AMERICAN INC          | EQUITY | 761713106 | 5401  | 86,538 SH  | SOLE    |
| RF MICRO DEVICES INC           | EQUITY | 749941100 | 3867  | 620,656 SH | SOLE    |
| RF MONOLITHICS INC             | EQUITY | 74955F106 | 25    | 4,973 SH   | SOLE    |
| RIGEL PHARMACEUTICALS INC      | EQUITY | 766559603 | 237   | 21,806 SH  | SOLE    |
| RIGHTNOW TECHNOLOGIES INC      | EQUITY | 76657R106 | 216   | 13,175 SH  | SOLE    |
| RITCHIE BROS AUCTIONEERS INC   | EQUITY | 767744105 | 32    | 552 SH     | OTHER   |
| RITE AID CORP                  | EQUITY | 767754104 | 89    | 15,501 SH  | SOLE    |
| RITE AID CORP                  | EQUITY | 767754104 | 25    | 4,319 SH   | DEFINED |
| RIVERBED TECHNOLOGY INC        | EQUITY | 768573107 | 168   | 6,084 SH   | SOLE    |
| RIVIERA HOLDINGS CORP          | EQUITY | 769627100 | 269   | 9,627 SH   | SOLE    |
| RLI CORP                       | EQUITY | 749607107 | 1017  | 18,519 SH  | SOLE    |
| ROBBINS & MYERS INC            | EQUITY | 770196103 | 1694  | 45,416 SH  | SOLE    |
| ROBERT HALF INTERNATIONAL INC  | EQUITY | 770323103 | 2732  | 73,823 SH  | SOLE    |
| ROBERT HALF INTERNATIONAL INC  | EQUITY | 770323103 | 16    | 428 SH     | SOLE    |
| ROCK-TENN CO                   | EQUITY | 772739207 | 2230  | 67,171 SH  | SOLE    |
| ROCK-TENN CO                   | EQUITY | 772739207 | 1292  | 38,929 SH  | DEFINED |
| ROCKVILLE FINANCIAL INC        | EQUITY | 774186100 | 115   | 7,676 SH   | SOLE    |
| ROCKWELL AUTOMATION INC        | EQUITY | 773903109 | 4566  | 76,266 SH  | SOLE    |
| ROCKWELL AUTOMATION INC        | EQUITY | 773903109 | 35541 | 593,634 SH | SOLE    |
| ROCKWELL AUTOMATION INC        | EQUITY | 773903109 | 1     | 20 SH      | DEFINED |
| ROCKWELL COLLINS INC           | EQUITY | 774341101 | 13493 | 201,594 SH | SOLE    |
| ROCKWELL COLLINS INC           | EQUITY | 774341101 | 29    | 426 SH     | SOLE    |
| ROCKWOOD HOLDINGS INC          | EQUITY | 774415103 | 855   | 30,890 SH  | SOLE    |
| ROFIN-SINAR TECHNOLOGIES INC   | EQUITY | 775043102 | 797   | 13,467 SH  | SOLE    |
| ROGERS COMMUNICATIONS INC      | EQUITY | 775109200 | 7729  | 235,798 SH | OTHER   |
| ROGERS CORP                    | EQUITY | 775133101 | 678   | 15,296 SH  | SOLE    |
| ROHM & HAAS CO                 | EQUITY | 775371107 | 3757  | 72,644 SH  | SOLE    |
| ROHM & HAAS CO                 | EQUITY | 775371107 | 3419  | 66,104 SH  | SOLE    |
| ROLLINS INC                    | EQUITY | 775711104 | 2217  | 96,361 SH  | SOLE    |
| ROMA FINANCIAL CORP            | EQUITY | 77581P109 | 138   | 8,897 SH   | SOLE    |
| ROPER INDUSTRIES INC           | EQUITY | 776696106 | 11438 | 208,426 SH | SOLE    |
| ROPER INDUSTRIES INC           | EQUITY | 776696106 | 1701  | 31,000 SH  | SOLE    |
| ROSETTA RESOURCES INC          | EQUITY | 777779307 | 912   | 44,407 SH  | SOLE    |
| ROSS STORES INC                | EQUITY | 778296103 | 11653 | 338,743 SH | SOLE    |
| ROWAN COS INC                  | EQUITY | 779382100 | 1658  | 51,053 SH  | SOLE    |
| ROWAN COS INC                  | EQUITY | 779382100 | 9     | 282 SH     | SOLE    |
| ROYAL BANCSHARES OF PENNSYLVAN | EQUITY | 780081105 | 286   | 12,023 SH  | SOLE    |
| ROYAL BANK OF CANADA           | EQUITY | 780087102 | 18833 | 377,601 SH | OTHER   |
| ROYAL BK SCOTLND GRP PLC       | EQUITY | 780097754 | 653   | 25,000 SH  | SOLE    |
| ROYAL BK SCOTLND GRP PLC       | EQUITY | 780097770 | 1406  | 55,000 SH  | SOLE    |
| ROYAL BK SCOTLND GRP PLC       | EQUITY | 780097747 | 1513  | 60,000 SH  | SOLE    |
| ROYAL BK SCOTLND GRP PLC       | EQUITY | 780097804 | 2317  | 90,000 SH  | SOLE    |
| ROYAL BK SCOTLND GRP PLC       | EQUITY | 780097788 | 10    | 400 SH     | DEFINED |
| ROYAL GOLD INC                 | EQUITY | 780287108 | 514   | 17,061 SH  | SOLE    |
| ROYCE MICRO-CAP TRUST INC      | EQUITY | 780915104 | 181   | 11,233 SH  | DEFINED |
| ROYCE VALUE TRUST INC          | EQUITY | 780910105 | 2364  | 107,133 SH | DEFINED |
| RPC INC                        | EQUITY | 749660106 | 468   | 28,079 SH  | SOLE    |

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|                                |        |           |       |         |    |           |
|--------------------------------|--------|-----------|-------|---------|----|-----------|
| RPM INTERNATIONAL INC          | EQUITY | 749685103 | 6579  | 284,818 | SH | SOLE      |
| RR DONNELLEY & SONS CO         | EQUITY | 257867101 | 4237  | 115,795 | SH | SOLE      |
| RR DONNELLEY & SONS CO         | EQUITY | 257867101 | 20    | 554     | SH | SOLE      |
| RTI INTERNATIONAL METALS INC   | EQUITY | 74973W107 | 1819  | 19,983  | SH | SOLE      |
| RTI INTERNATIONAL METALS INC   | EQUITY | 74973W107 | 17    | 185     | SH | DEFINED   |
| RUBY TUESDAY INC               | EQUITY | 781182100 | 5454  | 190,709 | SH | SOLE      |
| RUDDICK CORP                   | EQUITY | 781258108 | 3589  | 119,326 | SH | SOLE      |
| RUDOLPH TECHNOLOGIES INC       | EQUITY | 781270103 | 374   | 21,461  | SH | SOLE      |
| RUDOLPH TECHNOLOGIES INC       | EQUITY | 781270103 | 3020  | 173,140 | SH | SOLE      |
| RUSH ENTERPRISES INC           | EQUITY | 781846209 | 368   | 19,135  | SH | SOLE      |
| RUSS BERRIE & CO INC           | EQUITY | 782233100 | 146   | 10,320  | SH | SOLE      |
| RUTH'S CHRIS STEAK HOUSE       | EQUITY | 783332109 | 312   | 15,306  | SH | SOLE      |
| RYANAIR HOLDINGS PLC           | EQUITY | 783513104 | 532   | 11,888  | SH | SOLE      |
| RYDER SYSTEM INC               | EQUITY | 783549108 | 1426  | 28,896  | SH | SOLE      |
| RYDER SYSTEM INC               | EQUITY | 783549108 | 8     | 156     | SH | SOLE      |
| RYDEX RUSSELL TOP 50 ETF       | EQUITY | 78355W205 | 129   | 1,229   | SH | DEFINED   |
| RYDEX S&P EQUAL WEIGHT ETF     | EQUITY | 78355W106 | 813   | 16,747  | SH | DEFINED   |
| RYERSON INC                    | EQUITY | 78375P107 | 1801  | 45,469  | SH | SOLE      |
| RYLAND GROUP INC               | EQUITY | 783764103 | 4274  | 101,301 | SH | SOLE      |
| S&P 500 COVERED CALL FUND INC  | CALL   | 78381P109 | 408   | 18,719  | SH | C DEFINED |
| S&T BANCORP INC                | EQUITY | 783859101 | 754   | 22,818  | SH | SOLE      |
| S1 CORP                        | EQUITY | 78463B101 | 325   | 54,107  | SH | SOLE      |
| SABA SOFTWARE INC              | EQUITY | 784932600 | 599   | 91,500  | SH | SOLE      |
| SABINE ROYALTY TRUST           | EQUITY | 785688102 | 8     | 192     | SH | DEFINED   |
| SABRE HOLDINGS CORP            | EQUITY | 785905100 | 8962  | 273,657 | SH | SOLE      |
| SABRE HOLDINGS CORP            | EQUITY | 785905100 | 11    | 338     | SH | SOLE      |
| SAFECO CORP                    | EQUITY | 786429100 | 3316  | 49,912  | SH | SOLE      |
| SAFECO CORP                    | EQUITY | 786429100 | 18    | 268     | SH | SOLE      |
| SAFECO CORP                    | EQUITY | 786429100 | 2     | 30      | SH | DEFINED   |
| SAFEGUARD SCIENTIFICS INC      | EQUITY | 786449108 | 312   | 105,466 | SH | SOLE      |
| SAFENET INC                    | EQUITY | 78645R107 | 647   | 22,859  | SH | SOLE      |
| SAFETY INSURANCE GROUP INC     | EQUITY | 78648T100 | 501   | 12,490  | SH | SOLE      |
| SAFEWAY INC                    | EQUITY | 786514208 | 15107 | 412,299 | SH | SOLE      |
| SAFEWAY INC                    | EQUITY | 786514208 | 41    | 1,132   | SH | SOLE      |
| SAIA INC                       | EQUITY | 78709Y105 | 445   | 18,723  | SH | SOLE      |
| SAIC INC                       | EQUITY | 78390X101 | 1311  | 75,707  | SH | SOLE      |
| SAIC INC                       | EQUITY | 78390X101 | 9     | 500     | SH | DEFINED   |
| SAKS INC                       | EQUITY | 79377W108 | 6798  | 326,207 | SH | SOLE      |
| SALEM COMMUNICATIONS HOLDING C | EQUITY | 794093104 | 109   | 8,728   | SH | SOLE      |
| SALESFORCE.COM INC             | EQUITY | 79466L302 | 84    | 1,970   | SH | SOLE      |
| SALIX PHARMACEUTICALS LTD      | EQUITY | 795435106 | 515   | 40,840  | SH | SOLE      |
| SALLY BEAUTY HOLDINGS INC      | EQUITY | 79546E104 | 23    | 2,520   | SH | SOLE      |
| SAN JUAN BASIN ROYALTY TR      | EQUITY | 798241105 | 6     | 200     | SH | DEFINED   |
| SANDERS MORRIS HARRIS GROUP IN | EQUITY | 80000Q104 | 158   | 14,846  | SH | SOLE      |
| SANDERSON FARMS INC            | EQUITY | 800013104 | 552   | 14,901  | SH | SOLE      |
| SANDISK CORP                   | EQUITY | 80004C101 | 5030  | 114,834 | SH | SOLE      |
| SANDISK CORP                   | EQUITY | 80004C101 | 25    | 574     | SH | SOLE      |
| SANDISK CORP                   | EQUITY | 80004C101 | 13    | 300     | SH | DEFINED   |
| SANDY SPRING BANCORP INC       | EQUITY | 800363103 | 478   | 13,800  | SH | SOLE      |
| SANGAMO BIOSCIENCES INC        | EQUITY | 800677106 | 172   | 25,350  | SH | SOLE      |
| SANGAMO BIOSCIENCES INC        | EQUITY | 800677106 | 1625  | 239,000 | SH | SOLE      |
| SANGAMO BIOSCIENCES INC        | EQUITY | 800677106 | 13    | 1,900   | SH | DEFINED   |
| SANMINA-SCI CORP               | EQUITY | 800907107 | 904   | 249,742 | SH | SOLE      |
| SANMINA-SCI CORP               | EQUITY | 800907107 | 5     | 1,360   | SH | SOLE      |
| SANTANDER BANCORP              | EQUITY | 802809103 | 68    | 3,847   | SH | SOLE      |
| SANTARUS INC                   | EQUITY | 802817304 | 312   | 44,374  | SH | SOLE      |

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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| SAPIENT CORP                   | EQUITY       | 803062108 | 491   | 71,551    | SH  | SOLE    |
| SARA LEE CORP                  | EQUITY       | 803111103 | 5877  | 347,316   | SH  | SOLE    |
| SARA LEE CORP                  | EQUITY       | 803111103 | 32    | 1,906     | SH  | SOLE    |
| SARA LEE CORP                  | EQUITY       | 803111103 | 139   | 8,191     | SH  | DEFINED |
| SATYAM COMPUTER SERVICES LTD   | EQUITY       | 804098101 | 33    | 1,470     | SH  | DEFINED |
| SAUER-DANFOSS INC              | EQUITY       | 804137107 | 272   | 9,049     | SH  | SOLE    |
| SAUL CENTERS INC               | EQUITY       | 804395101 | 547   | 9,614     | SH  | SOLE    |
| SAVIENT PHARMACEUTICALS INC    | EQUITY       | 80517Q100 | 1711  | 142,347   | SH  | SOLE    |
| SAVIENT PHARMACEUTICALS INC    | EQUITY       | 80517Q100 | 364   | 30,300    | SH  | SOLE    |
| SAVVIS INC                     | EQUITY       | 805423308 | 1373  | 28,685    | SH  | SOLE    |
| SCANA CORP                     | EQUITY       | 80589M102 | 12006 | 278,111   | SH  | SOLE    |
| SCANSOURCE INC                 | EQUITY       | 806037107 | 605   | 22,523    | SH  | SOLE    |
| SCBT FINANCIAL CORP            | EQUITY       | 78401V102 | 290   | 7,996     | SH  | SOLE    |
| SCHAWK INC                     | EQUITY       | 806373106 | 246   | 13,572    | SH  | SOLE    |
| SCHERING-PLOUGH CORP           | EQUITY       | 806605606 | 677   | 11,500    | SH  | SOLE    |
| SCHERING-PLOUGH CORP           | EQUITY       | 806605101 | 23179 | 908,614   | SH  | SOLE    |
| SCHERING-PLOUGH CORP           | EQUITY       | 806605101 | 98    | 3,854     | SH  | SOLE    |
| SCHERING-PLOUGH CORP           | EQUITY       | 806605101 | 1     | 43        | SH  | DEFINED |
| SCHLUMBERGER LIMITED           | FIXED INCOME | 806857AD0 | 1172  | 665,000   | PRN | SOLE    |
| SCHLUMBERGER LIMITED           | FIXED INCOME | 806857AC2 | 6     | 3,000     | PRN | DEFINED |
| SCHLUMBERGER LTD               | EQUITY       | 806857108 | 88284 | 1,277,596 | SH  | SOLE    |
| SCHLUMBERGER LTD               | EQUITY       | 806857108 | 16444 | 237,974   | SH  | SOLE    |
| SCHLUMBERGER LTD               | EQUITY       | 806857108 | 26    | 370       | SH  | DEFINED |
| SCHNITZER STEEL INDUSTRIES INC | EQUITY       | 806882106 | 796   | 19,827    | SH  | SOLE    |
| SCHOLASTIC CORP                | EQUITY       | 807066105 | 2855  | 91,798    | SH  | SOLE    |
| SCHOOL SPECIALTY INC           | EQUITY       | 807863105 | 701   | 19,403    | SH  | SOLE    |
| SCHULMAN A INC                 | EQUITY       | 808194104 | 496   | 21,063    | SH  | SOLE    |
| SCHWEITZER-MAUDUIT INTERNATION | EQUITY       | 808541106 | 337   | 13,548    | SH  | SOLE    |
| SCIELE PHARMA INC              | EQUITY       | 808627103 | 653   | 27,555    | SH  | SOLE    |
| SCIELE PHARMA INC              | EQUITY       | 808627103 | 535   | 22,600    | SH  | SOLE    |
| SCIENTIFIC GAMES CORP          | EQUITY       | 80874P109 | 5101  | 155,384   | SH  | SOLE    |
| SCIENTIFIC GAMES CORP          | EQUITY       | 80874P109 | 8460  | 257,700   | SH  | SOLE    |
| SCOTTISH POWER PLC             | EQUITY       | 81013T804 | 985   | 15,690    | SH  | DEFINED |
| SCOTTS MIRACLE-GRO CO/THE      | EQUITY       | 810186106 | 4567  | 103,726   | SH  | SOLE    |
| SCPIE HOLDINGS INC             | EQUITY       | 78402P104 | 200   | 8,822     | SH  | SOLE    |
| SEABOARD CORP                  | EQUITY       | 811543107 | 701   | 310       | SH  | SOLE    |
| SEABRIGHT INSURANCE HOLDINGS I | EQUITY       | 811656107 | 281   | 15,293    | SH  | SOLE    |
| SEABRIGHT INSURANCE HOLDINGS I | EQUITY       | 811656107 | 362   | 19,700    | SH  | SOLE    |
| SEACOAST BANKING CORP OF FLORI | EQUITY       | 811707306 | 288   | 12,696    | SH  | SOLE    |
| SEACOR HOLDINGS INC            | EQUITY       | 811904101 | 1538  | 15,625    | SH  | SOLE    |
| SEAGATE TECHNOLOGY             | EQUITY       | G7945J104 | 25    | 1,091     | SH  | DEFINED |
| SEALED AIR CORP                | EQUITY       | 81211K100 | 2379  | 75,282    | SH  | SOLE    |
| SEALED AIR CORP                | EQUITY       | 81211K100 | 13    | 412       | SH  | SOLE    |
| SEALY CORP                     | EQUITY       | 812139301 | 310   | 17,715    | SH  | SOLE    |
| SEARS HOLDINGS CORP            | EQUITY       | 812350106 | 8062  | 44,751    | SH  | SOLE    |
| SEARS HOLDINGS CORP            | EQUITY       | 812350106 | 38    | 212       | SH  | SOLE    |
| SEARS HOLDINGS CORP            | EQUITY       | 812350106 | 14    | 79        | SH  | DEFINED |
| SEASPAN CORP                   | EQUITY       | Y75638109 | 8     | 297       | SH  | DEFINED |
| SECURE COMPUTING CORP          | EQUITY       | 813705100 | 360   | 46,712    | SH  | SOLE    |
| SECURITY BANK CORP/GA          | EQUITY       | 814047106 | 283   | 14,031    | SH  | SOLE    |
| SECURITY BANK CORP/GA          | EQUITY       | 814047106 | 26    | 1,300     | SH  | DEFINED |
| SEI INVESTMENTS CO             | EQUITY       | 784117103 | 11905 | 197,666   | SH  | SOLE    |
| SEI INVESTMENTS CO             | EQUITY       | 784117103 | 4     | 60        | SH  | DEFINED |
| SELECT COMFORT CORP            | EQUITY       | 81616X103 | 781   | 43,864    | SH  | SOLE    |
| SELECTIVE INSURANCE GROUP      | EQUITY       | 816300107 | 1304  | 51,214    | SH  | SOLE    |
| SEMITOOL INC                   | EQUITY       | 816909105 | 251   | 19,290    | SH  | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| SEMPRA ENERGY                  | EQUITY | 816851109 | 9332  | 152,951 | SH | SOLE    |
| SEMPRA ENERGY                  | EQUITY | 816851109 | 41    | 670     | SH | SOLE    |
| SEMPRA ENERGY                  | EQUITY | 816851109 | 8     | 130     | SH | DEFINED |
| SEMTECH CORP                   | EQUITY | 816850101 | 3156  | 234,144 | SH | SOLE    |
| SENIOR HOUSING PROPERTIES TRUS | EQUITY | 81721M109 | 2243  | 93,866  | SH | SOLE    |
| SENOXYX INC                    | EQUITY | 81724Q107 | 324   | 26,172  | SH | SOLE    |
| SENSIENT TECHNOLOGIES CORP     | EQUITY | 81725T100 | 3879  | 150,481 | SH | SOLE    |
| SEPRACOR INC                   | EQUITY | 817315104 | 12439 | 266,753 | SH | SOLE    |
| SEQUA CORP                     | EQUITY | 817320104 | 2658  | 22,194  | SH | SOLE    |
| SERVICE CORP INTERNATIONAL/US  | EQUITY | 817565104 | 122   | 10,273  | SH | SOLE    |
| SERVICEMASTER CO/THE           | EQUITY | 81760N109 | 2449  | 159,097 | SH | SOLE    |
| SERVICEMASTER CO/THE           | EQUITY | 81760N109 | 7630  | 495,800 | SH | SOLE    |
| SERVICEMASTER CO/THE           | EQUITY | 81760N109 | 8     | 500     | SH | DEFINED |
| SHANDA INTERACTIVE ENTERTAINME | EQUITY | 81941Q203 | 1603  | 59,700  | SH | SOLE    |
| SHANDA INTERACTIVE ENTERTAINME | EQUITY | 81941Q203 | 9626  | 358,500 | SH | SOLE    |
| SHAW COMMUNICATIONS INC        | EQUITY | 82028K200 | 136   | 3,679   | SH | OTHER   |
| SHAW GROUP INC/THE             | EQUITY | 820280105 | 87    | 2,788   | SH | SOLE    |
| SHENANDOAH TELECOM CO          | EQUITY | 82312B106 | 319   | 6,765   | SH | SOLE    |
| SHERWIN-WILLIAMS CO/THE        | EQUITY | 824348106 | 8551  | 129,485 | SH | SOLE    |
| SHERWIN-WILLIAMS CO/THE        | EQUITY | 824348106 | 19    | 286     | SH | SOLE    |
| SHILOH INDUSTRIES INC          | EQUITY | 824543102 | 48    | 4,236   | SH | SOLE    |
| SHIP FINANCE INTERNATIONAL LTD | EQUITY | G81075106 | 79    | 2,868   | SH | DEFINED |
| SHIRE PLC                      | EQUITY | 82481R106 | 495   | 8,000   | SH | SOLE    |
| SHOE CARNIVAL INC              | EQUITY | 824889109 | 245   | 7,348   | SH | SOLE    |
| SHORE BANCSHARES INC           | EQUITY | 825107105 | 194   | 7,343   | SH | SOLE    |
| SHORT DOW30 PROSHARES          | EQUITY | 74347R701 | 307   | 4,828   | SH | DEFINED |
| SHORT MIDCAP400 PROSHARES      | EQUITY | 74347R800 | 304   | 5,018   | SH | DEFINED |
| SHORT QQQ PROSHARES            | EQUITY | 74347R602 | 354   | 5,634   | SH | DEFINED |
| SHORT S&P500 PROSHARES         | EQUITY | 74347R503 | 306   | 4,876   | SH | DEFINED |
| SHUFFLE MASTER INC             | EQUITY | 825549108 | 557   | 30,519  | SH | SOLE    |
| SHUFFLE MASTER INC             | EQUITY | 825549108 | 12414 | 680,200 | SH | SOLE    |
| SHUTTERFLY INC                 | EQUITY | 82568P304 | 37    | 2,285   | SH | SOLE    |
| SI INTERNATIONAL INC           | EQUITY | 78427V102 | 323   | 11,259  | SH | SOLE    |
| SIERRA BANCORP                 | EQUITY | 82620P102 | 147   | 5,252   | SH | SOLE    |
| SIERRA HEALTH SERVICES INC     | EQUITY | 826322109 | 54    | 1,306   | SH | SOLE    |
| SIERRA HEALTH SERVICES INC     | EQUITY | 826322109 | 1205  | 29,276  | SH | SOLE    |
| SIERRA PACIFIC RESOURCES       | EQUITY | 826428104 | 9159  | 526,974 | SH | SOLE    |
| SIGMA DESIGNS INC              | EQUITY | 826565103 | 524   | 19,972  | SH | SOLE    |
| SIGMA-ALDRICH CORP             | EQUITY | 826552101 | 6842  | 164,793 | SH | SOLE    |
| SIGMA-ALDRICH CORP             | EQUITY | 826552101 | 14    | 336     | SH | SOLE    |
| SIGNATURE BANK/NEW YORK NY     | EQUITY | 82669G104 | 837   | 25,731  | SH | SOLE    |
| SILGAN HOLDINGS INC            | EQUITY | 827048109 | 1044  | 20,420  | SH | SOLE    |
| SILGAN HOLDINGS INC            | EQUITY | 827048109 | 542   | 10,600  | SH | SOLE    |
| SILICON IMAGE INC              | EQUITY | 82705T102 | 622   | 76,186  | SH | SOLE    |
| SILICON IMAGE INC              | EQUITY | 82705T102 | 18    | 2,200   | SH | DEFINED |
| SILICON LABORATORIES INC       | EQUITY | 826919102 | 3892  | 130,067 | SH | SOLE    |
| SILICON MOTION TECHNOLOGY CORP | EQUITY | 82706C108 | 2747  | 122,000 | SH | SOLE    |
| SILICON MOTION TECHNOLOGY CORP | EQUITY | 82706C108 | 7     | 310     | SH | DEFINED |
| SILICON STORAGE TECHNOLOGY INC | EQUITY | 827057100 | 391   | 79,407  | SH | SOLE    |
| SILICONWARE PRECISION INDUSTRI | EQUITY | 827084864 | 20    | 2,075   | SH | DEFINED |
| SILVER WHEATON CORP            | EQUITY | 828336107 | 2006  | 211,600 | SH | OTHER   |
| SIMMONS FIRST NATIONAL CORP    | EQUITY | 828730200 | 377   | 12,521  | SH | SOLE    |
| SIMON PROPERTY GROUP INC       | EQUITY | 828806109 | 19414 | 174,510 | SH | SOLE    |
| SIMON PROPERTY GROUP INC       | EQUITY | 828806109 | 63    | 564     | SH | SOLE    |
| SIMPSON MANUFACTURING CO INC   | EQUITY | 829073105 | 1002  | 32,486  | SH | SOLE    |
| SINCLAIR BROADCAST GROUP INC   | EQUITY | 829226109 | 617   | 39,959  | SH | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| SINCLAIR BROADCAST GROUP INC   | EQUITY | 829226109 | 712   | 46,100  | SH | SOLE    |
| SINOPEC SHANGHAI PETROCHEMICAL | EQUITY | 82935M109 | 22    | 420     | SH | DEFINED |
| SIRENZA MICRODEVICES INC       | EQUITY | 82966T106 | 213   | 24,684  | SH | SOLE    |
| SIRENZA MICRODEVICES INC       | EQUITY | 82966T106 | 4990  | 578,900 | SH | SOLE    |
| SIRF TECHNOLOGY HOLDINGS INC   | EQUITY | 82967H101 | 1251  | 45,064  | SH | SOLE    |
| SIRIUS SATELLITE RADIO INC     | EQUITY | 82966U103 | 1619  | 506,002 | SH | SOLE    |
| SIRIUS SATELLITE RADIO INC     | EQUITY | 82966U103 | 27    | 8,465   | SH | DEFINED |
| SIRONA DENTAL SYSTEMS INC      | EQUITY | 82966C103 | 533   | 15,454  | SH | SOLE    |
| SIRONA DENTAL SYSTEMS INC      | EQUITY | 82966C103 | 2     | 51      | SH | DEFINED |
| SIRVA INC                      | EQUITY | 82967Y104 | 155   | 43,518  | SH | SOLE    |
| SIX FLAGS INC                  | EQUITY | 83001P109 | 375   | 62,419  | SH | SOLE    |
| SJW CORP                       | EQUITY | 784305104 | 535   | 13,214  | SH | SOLE    |
| SKECHERS U.S.A. INC            | EQUITY | 830566105 | 356   | 10,590  | SH | SOLE    |
| SKECHERS U.S.A. INC            | EQUITY | 830566105 | 500   | 14,900  | SH | SOLE    |
| SKY FINANCIAL GROUP INC        | EQUITY | 83080P103 | 99    | 3,703   | SH | SOLE    |
| SKYLINE CORP                   | EQUITY | 830830105 | 202   | 5,987   | SH | SOLE    |
| SKYWEST INC                    | EQUITY | 830879102 | 1500  | 55,896  | SH | SOLE    |
| SKYWORKS SOLUTIONS INC         | EQUITY | 83088M102 | 809   | 140,682 | SH | SOLE    |
| SL GREEN REALTY CORP           | EQUITY | 78440X101 | 9232  | 67,300  | SH | SOLE    |
| SLM CORP                       | EQUITY | 78442P106 | 7354  | 179,796 | SH | SOLE    |
| SLM CORP                       | EQUITY | 78442P106 | 19208 | 469,644 | SH | SOLE    |
| SLM CORP                       | EQUITY | 78442P106 | 4     | 100     | SH | DEFINED |
| SMART & FINAL INC              | EQUITY | 831683107 | 265   | 12,156  | SH | SOLE    |
| SMITH & WESSON HOLDING CORP    | EQUITY | 831756101 | 335   | 25,604  | SH | SOLE    |
| SMITH & WESSON HOLDING CORP    | EQUITY | 831756101 | 550   | 42,000  | SH | SOLE    |
| SMITH INTERNATIONAL INC        | EQUITY | 832110100 | 4487  | 93,378  | SH | SOLE    |
| SMITH INTERNATIONAL INC        | EQUITY | 832110100 | 13517 | 281,310 | SH | SOLE    |
| SMITH MICRO SOFTWARE INC       | EQUITY | 832154108 | 1728  | 92,729  | SH | SOLE    |
| SMITH MICRO SOFTWARE INC       | EQUITY | 832154108 | 358   | 19,200  | SH | SOLE    |
| SMITHFIELD FOODS INC           | EQUITY | 832248108 | 7106  | 237,272 | SH | SOLE    |
| SMITHTOWN BANCORP INC          | EQUITY | 832449102 | 195   | 7,516   | SH | SOLE    |
| SMURFIT-STONE CONTAINER CORP   | EQUITY | 832727101 | 158   | 14,009  | SH | SOLE    |
| SNAP-ON INC                    | EQUITY | 833034101 | 1261  | 26,209  | SH | SOLE    |
| SNAP-ON INC                    | EQUITY | 833034101 | 7     | 150     | SH | SOLE    |
| SNAP-ON INC                    | EQUITY | 833034101 | 323   | 6,720   | SH | DEFINED |
| SOHU.COM INC                   | EQUITY | 83408W103 | 486   | 22,684  | SH | SOLE    |
| SOLECTRON CORP                 | EQUITY | 834182107 | 1337  | 424,479 | SH | SOLE    |
| SOLECTRON CORP                 | EQUITY | 834182107 | 7     | 2,334   | SH | SOLE    |
| SOMAXON PHARMACEUTICALS INC    | EQUITY | 834453102 | 54    | 4,386   | SH | SOLE    |
| SONIC AUTOMOTIVE INC           | EQUITY | 83545G102 | 2008  | 70,454  | SH | SOLE    |
| SONIC CORP                     | EQUITY | 835451105 | 1359  | 61,002  | SH | SOLE    |
| SONIC SOLUTIONS INC            | EQUITY | 835460106 | 318   | 22,545  | SH | SOLE    |
| SONICWALL INC                  | EQUITY | 835470105 | 473   | 56,541  | SH | SOLE    |
| SONOCO PRODUCTS CO             | EQUITY | 835495102 | 8912  | 237,140 | SH | SOLE    |
| SONOSITE INC                   | EQUITY | 83568G104 | 404   | 14,300  | SH | SOLE    |
| SONUS NETWORKS INC             | EQUITY | 835916107 | 1787  | 221,472 | SH | SOLE    |
| SOTHEBY'S                      | EQUITY | 835898107 | 8463  | 190,275 | SH | SOLE    |
| SOURCE INTERLINK COS INC       | EQUITY | 836151209 | 200   | 29,866  | SH | SOLE    |
| SOUTH FINANCIAL GROUP INC/THE  | EQUITY | 837841105 | 64    | 2,605   | SH | SOLE    |
| SOUTH JERSEY INDUSTRIES INC    | EQUITY | 838518108 | 974   | 25,597  | SH | SOLE    |
| SOUTHERN CO                    | EQUITY | 842587107 | 25275 | 689,637 | SH | SOLE    |
| SOUTHERN CO                    | EQUITY | 842587107 | 1887  | 51,486  | SH | SOLE    |
| SOUTHERN CO                    | EQUITY | 842587107 | 553   | 15,081  | SH | DEFINED |
| SOUTHERN COPPER CORP           | EQUITY | 84265V105 | 21481 | 299,766 | SH | SOLE    |
| SOUTHERN COPPER CORP           | EQUITY | 84265V105 | 8227  | 114,800 | SH | SOLE    |
| SOUTHERN COPPER CORP           | EQUITY | 84265V105 | 1372  | 19,143  | SH | DEFINED |
| SOUTHERN UNION CO              | EQUITY | 844030106 | 113   | 3,703   | SH | SOLE    |
| SOUTHSIDE BANCSHARES INC       | EQUITY | 84470P109 | 211   | 9,227   | SH | SOLE    |
| SOUTHWEST AIRLINES CO          | EQUITY | 844741108 | 5611  | 381,676 | SH | SOLE    |
| SOUTHWEST AIRLINES CO          | EQUITY | 844741108 | 30    | 2,022   | SH | SOLE    |
| SOUTHWEST AIRLINES CO          | EQUITY | 844741108 | 20    | 1,393   | SH | DEFINED |
| SOUTHWEST BANCORP INC/STILLWAT | EQUITY | 844767103 | 319   | 12,420  | SH | SOLE    |

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|                                |        |           |       |              |         |
|--------------------------------|--------|-----------|-------|--------------|---------|
| SOUTHWEST GAS CORP             | EQUITY | 844895102 | 1367  | 35,157 SH    | SOLE    |
| SOUTHWEST GAS CORP             | EQUITY | 844895102 | 325   | 8,360 SH     | DEFINED |
| SOUTHWEST WATER CO             | EQUITY | 845331107 | 303   | 20,979 SH    | SOLE    |
| SOUTHWESTERN ENERGY CO         | EQUITY | 845467109 | 16387 | 399,871 SH   | SOLE    |
| SOUTHWESTERN ENERGY CO         | EQUITY | 845467109 | 5     | 131 SH       | DEFINED |
| SOVEREIGN BANCORP INC          | EQUITY | 845905108 | 4300  | 169,026 SH   | SOLE    |
| SOVEREIGN BANCORP INC          | EQUITY | 845905108 | 23    | 918 SH       | SOLE    |
| SOVEREIGN BANCORP INC          | EQUITY | 845905108 | 119   | 4,662 SH     | DEFINED |
| SOVRAN SELF STORAGE INC        | EQUITY | 84610H108 | 2368  | 42,739 SH    | SOLE    |
| SPANISH BROADCASTING SYSTEM    | EQUITY | 846425882 | 156   | 39,121 SH    | SOLE    |
| SPARTAN STORES INC             | EQUITY | 846822104 | 495   | 18,453 SH    | SOLE    |
| SPARTECH CORP                  | EQUITY | 847220209 | 826   | 28,142 SH    | SOLE    |
| SPDR DJ WILSHIRE TOTAL MARKET  | EQUITY | 86330E885 | 49    | 475 SH       | DEFINED |
| SPDR TRUST SERIES 1            | EQUITY | 78462F103 | 75420 | 531,127 SH   | SOLE    |
| SPDR TRUST SERIES 1            | EQUITY | 78462F103 | 1164  | 8,200 SH     | SOLE    |
| SPDR TRUST SERIES 1            | EQUITY | 78462F103 | 2706  | 19,047 SH    | DEFINED |
|                                |        |           |       |              |         |
| SPECTRA ENERGY CORP            | EQUITY | 847560109 | 7224  | 274,983 SH   | SOLE    |
| SPECTRA ENERGY CORP            | EQUITY | 847560109 | 42    | 1,602 SH     | SOLE    |
| SPECTRA ENERGY CORP            | EQUITY | 847560109 | 7     | 273 SH       | DEFINED |
| SPECTRANETICS CORP             | EQUITY | 84760C107 | 287   | 26,849 SH    | SOLE    |
| SPECTRUM BRANDS INC            | EQUITY | 84762L105 | 205   | 32,415 SH    | SOLE    |
| SPECTRUM PHARMACEUTICALS INC   | EQUITY | 84763A108 | 12    | 1,900 SH     | DEFINED |
| SPEEDWAY MOTORSPORTS INC       | EQUITY | 847788106 | 520   | 13,432 SH    | SOLE    |
| SPHERION CORP                  | EQUITY | 848420105 | 1505  | 170,599 SH   | SOLE    |
| SPIRIT AEROSYSTEMS HOLDINGS IN | EQUITY | 848574109 | 51    | 1,590 SH     | SOLE    |
| SPIRIT AEROSYSTEMS HOLDINGS IN | EQUITY | 848574109 | 19244 | 604,200 SH   | SOLE    |
| SPRINT NEXTEL CORP             | EQUITY | 852061100 | 57462 | 3,030,680 SH | SOLE    |
| SPRINT NEXTEL CORP             | EQUITY | 852061100 | 515   | 27,180 SH    | SOLE    |
| SPRINT NEXTEL CORP             | EQUITY | 852061100 | 17    | 905 SH       | DEFINED |
| SPSS INC                       | EQUITY | 78462K102 | 613   | 16,978 SH    | SOLE    |
| SPSS INC                       | EQUITY | 78462K102 | 538   | 14,900 SH    | SOLE    |
| SPX CORP                       | EQUITY | 784635104 | 10255 | 146,081 SH   | SOLE    |
| SRA INTERNATIONAL INC          | EQUITY | 78464R105 | 3177  | 130,423 SH   | SOLE    |
| ST JOE CO/THE                  | EQUITY | 790148100 | 91    | 1,740 SH     | SOLE    |
| ST JUDE MEDICAL INC            | EQUITY | 790849103 | 8548  | 227,276 SH   | SOLE    |
| ST JUDE MEDICAL INC            | EQUITY | 790849103 | 1255  | 33,364 SH    | SOLE    |
| ST JUDE MEDICAL INC            | EQUITY | 790849103 | 15    | 388 SH       | DEFINED |
| ST MARY LAND & EXPLORATION CO  | EQUITY | 792228108 | 180   | 4,912 SH     | SOLE    |
| STAGE STORES INC               | EQUITY | 85254C305 | 892   | 38,246 SH    | SOLE    |
| STAKTEK HOLDINGS INC           | EQUITY | 85256P106 | 34    | 10,472 SH    | SOLE    |
| STAMPS.COM INC                 | EQUITY | 852857200 | 215   | 14,991 SH    | SOLE    |
| STANCORP FINANCIAL GROUP INC   | EQUITY | 852891100 | 6564  | 133,500 SH   | SOLE    |
| STANDARD MICROSYSTEMS CORP     | EQUITY | 853626109 | 595   | 19,467 SH    | SOLE    |
| STANDARD PARKING CORP          | EQUITY | 853790103 | 169   | 4,780 SH     | SOLE    |
| STANDARD REGISTER CO/THE       | EQUITY | 853887107 | 198   | 15,659 SH    | SOLE    |
| STANDARD REGISTER CO/THE       | EQUITY | 853887107 | 3610  | 285,400 SH   | SOLE    |
| STANDARD-PACIFIC CORP          | EQUITY | 85375C101 | 401   | 19,219 SH    | SOLE    |
| STANDARD-PACIFIC CORP          | EQUITY | 85375C101 | 1978  | 94,800 SH    | SOLE    |
| STANDEX INTERNATIONAL CORP     | EQUITY | 854231107 | 309   | 10,853 SH    | SOLE    |
| STANLEY FURNITURE CO INC       | EQUITY | 854305208 | 203   | 9,771 SH     | SOLE    |
| STANLEY INC                    | EQUITY | 854532108 | 85    | 5,449 SH     | SOLE    |
| STANLEY WORKS/THE              | EQUITY | 854616109 | 2126  | 38,407 SH    | SOLE    |
| STANLEY WORKS/THE              | EQUITY | 854616109 | 12    | 208 SH       | SOLE    |
| STAPLES INC                    | EQUITY | 855030102 | 8754  | 338,795 SH   | SOLE    |
| STAPLES INC                    | EQUITY | 855030102 | 14448 | 559,144 SH   | SOLE    |
| STAR MARITIME ACQUISITION CORP | EQUITY | 85516E107 | 170   | 16,541 SH    | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| STARBUCKS CORP                 | EQUITY | 855244109 | 12928 | 412,240   | SH | SOLE    |
| STARBUCKS CORP                 | EQUITY | 855244109 | 61    | 1,930     | SH | SOLE    |
| STARBUCKS CORP                 | EQUITY | 855244109 | 39    | 1,255     | SH | DEFINED |
| STARTEK INC                    | EQUITY | 85569C107 | 97    | 9,937     | SH | SOLE    |
| STARWOOD HOTELS & RESORTS WORL | EQUITY | 85590A401 | 6441  | 99,327    | SH | SOLE    |
| STARWOOD HOTELS & RESORTS WORL | EQUITY | 85590A401 | 37    | 568       | SH | SOLE    |
| STARWOOD HOTELS & RESORTS WORL | EQUITY | 85590A401 | 3897  | 60,100    | SH | SOLE    |
| STATE AUTO FINANCIAL CORP      | EQUITY | 855707105 | 406   | 12,632    | SH | SOLE    |
| STATE STREET CORP              | EQUITY | 857477103 | 55    | 848       | SH | SOLE    |
| STATION CASINOS INC            | EQUITY | 857689103 | 97    | 1,120     | SH | SOLE    |
| STATS CHIPPAC LTD              | EQUITY | 85771T104 | 526   | 43,742    | SH | SOLE    |
| STEAK N SHAKE CO/THE           | EQUITY | 857873103 | 414   | 24,714    | SH | SOLE    |
| STEALTHGAS INC                 | EQUITY | Y81669106 | 4030  | 292,880   | SH | SOLE    |
| STEEL DYNAMICS INC             | EQUITY | 858119100 | 10262 | 237,548   | SH | SOLE    |
| STEEL DYNAMICS INC             | EQUITY | 858119100 | 22    | 500       | SH | DEFINED |
| STEEL TECHNOLOGIES INC         | EQUITY | 858147101 | 297   | 10,027    | SH | SOLE    |
| STEELCASE INC                  | EQUITY | 858155203 | 780   | 39,235    | SH | SOLE    |
| STEELCASE INC                  | EQUITY | 858155203 | 17    | 845       | SH | DEFINED |
| STEIN MART INC                 | EQUITY | 858375108 | 375   | 23,002    | SH | SOLE    |
| STEINWAY MUSICAL INSTRUMENTS   | EQUITY | 858495104 | 12870 | 398,808   | SH | SOLE    |
| STEPAN CO                      | EQUITY | 858586100 | 142   | 5,401     | SH | SOLE    |
| STEREOTAXIS INC                | EQUITY | 85916J102 | 265   | 22,308    | SH | SOLE    |
| STERICYCLE INC                 | EQUITY | 858912108 | 8443  | 103,593   | SH | SOLE    |
| STERIS CORP                    | EQUITY | 859152100 | 5625  | 211,788   | SH | SOLE    |
| STERLING BANCORP/NY            | EQUITY | 859158107 | 298   | 16,484    | SH | SOLE    |
| STERLING BANCSHARES INC/TX     | EQUITY | 858907108 | 673   | 60,183    | SH | SOLE    |
| STERLING CONSTRUCTION CO INC   | EQUITY | 859241101 | 145   | 7,633     | SH | SOLE    |
| STERLING FINANCIAL CORP/PA     | EQUITY | 859317109 | 496   | 22,326    | SH | SOLE    |
| STERLING FINANCIAL CORP/WA     | EQUITY | 859319105 | 1342  | 43,030    | SH | SOLE    |
| STEVEN MADDEN LTD              | EQUITY | 556269108 | 533   | 18,263    | SH | SOLE    |
| STEVEN MADDEN LTD              | EQUITY | 556269108 | 19730 | 675,700   | SH | SOLE    |
| STEWART ENTERPRISES INC        | EQUITY | 860370105 | 743   | 92,232    | SH | SOLE    |
| STEWART INFORMATION SERVICES C | EQUITY | 860372101 | 1168  | 27,943    | SH | SOLE    |
| STIFEL FINANCIAL CORP          | EQUITY | 860630102 | 580   | 13,084    | SH | SOLE    |
| STILLWATER MINING CO           | EQUITY | 86074Q102 | 460   | 36,248    | SH | SOLE    |
| STONE ENERGY CORP              | EQUITY | 861642106 | 711   | 23,933    | SH | SOLE    |
| STRATASYS INC                  | EQUITY | 862685104 | 380   | 8,889     | SH | SOLE    |
| STRATEGIC GLOBAL INCOME FUND I | EQUITY | 862719101 | 37    | 3,028     | SH | DEFINED |
| STRATEGIC HOTELS & RESORTS INC | EQUITY | 86272T106 | 23    | 1,000     | SH | DEFINED |
| STRATOS INTERNATIONAL INC      | EQUITY | 863100202 | 59    | 8,000     | SH | DEFINED |
| STRAYER EDUCATION INC          | EQUITY | 863236105 | 5761  | 46,086    | SH | SOLE    |
| STREETTRACKS GOLD TRUST        | EQUITY | 863307104 | 690   | 10,501    | SH | DEFINED |
| STRIDE RITE CORP               | EQUITY | 863314100 | 496   | 32,230    | SH | SOLE    |
| STRIDE RITE CORP               | EQUITY | 863314100 | 240   | 15,600    | SH | SOLE    |
| STRYKER CORP                   | EQUITY | 863667101 | 8598  | 129,646   | SH | SOLE    |
| STRYKER CORP                   | EQUITY | 863667101 | 50    | 758       | SH | SOLE    |
| STRYKER CORP                   | EQUITY | 863667101 | 62    | 930       | SH | DEFINED |
| STUDENT LOAN CORP/THE          | EQUITY | 863902102 | 76    | 409       | SH | SOLE    |
| SUBURBAN PROPANE PARTNERS LP   | EQUITY | 864482104 | 8     | 185       | SH | DEFINED |
| SUFFOLK BANCORP                | EQUITY | 864739107 | 292   | 9,042     | SH | SOLE    |
| SULPHCO INC                    | EQUITY | 865378103 | 104   | 30,532    | SH | SOLE    |
| SUN BANCORP INC/NJ             | EQUITY | 86663B102 | 247   | 13,269    | SH | SOLE    |
| SUN HEALTHCARE GROUP INC       | EQUITY | 866933401 | 2135  | 172,846   | SH | SOLE    |
| SUN LIFE FINANCIAL INC         | EQUITY | 866796105 | 569   | 12,499    | SH | OTHER   |
| SUN MICROSYSTEMS INC           | EQUITY | 866810104 | 9963  | 1,657,662 | SH | SOLE    |
| SUN MICROSYSTEMS INC           | EQUITY | 866810104 | 56    | 9,238     | SH | SOLE    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| SUN MICROSYSTEMS INC           | EQUITY | 866810104 | 7     | 1,108     | SH | DEFINED |
| SUNAMERICA FOCUSED ALPHA GROWT | EQUITY | 867037103 | 151   | 7,700     | SH | DEFINED |
| SUNCOR ENERGY INC              | EQUITY | 867229106 | 762   | 10,005    | SH | OTHER   |
| SUNOCO INC                     | EQUITY | 86764P109 | 3986  | 56,586    | SH | SOLE    |
| SUNOCO INC                     | EQUITY | 86764P109 | 5700  | 80,914    | SH | SOLE    |
| SUNPOWER CORP                  | EQUITY | 867652109 | 456   | 10,031    | SH | SOLE    |
| SUNRISE SENIOR LIVING INC      | EQUITY | 86768K106 | 1540  | 38,979    | SH | SOLE    |
| SUNRISE SENIOR LIVING INC      | EQUITY | 86768K106 | 10    | 254       | SH | DEFINED |
| SUNSTONE HOTEL INVESTORS INC   | EQUITY | 867892101 | 840   | 30,804    | SH | DEFINED |
| SUN-TIMES MEDIA GROUP INC      | EQUITY | 86688Q100 | 287   | 57,962    | SH | SOLE    |
| SUNTRUST BANKS INC             | EQUITY | 867914103 | 12923 | 155,619   | SH | SOLE    |
| SUNTRUST BANKS INC             | EQUITY | 867914103 | 1116  | 13,444    | SH | SOLE    |
| SUNTRUST BANKS INC             | EQUITY | 867914103 | 32    | 390       | SH | DEFINED |
| SUPERGEN INC                   | EQUITY | 868059106 | 256   | 43,405    | SH | SOLE    |
| SUPERIOR BANCORP               | EQUITY | 86806M106 | 294   | 27,207    | SH | SOLE    |
| SUPERIOR ENERGY SERVICES       | EQUITY | 868157108 | 6586  | 191,066   | SH | SOLE    |
| SUPERIOR ESSEX INC             | EQUITY | 86815V105 | 616   | 17,766    | SH | SOLE    |
| SUPERIOR INDUSTRIES INTERNATIO | EQUITY | 868168105 | 420   | 20,180    | SH | SOLE    |
| SUPERIOR WELL SERVICES INC     | EQUITY | 86837X105 | 260   | 11,375    | SH | SOLE    |
| SUPERIOR WELL SERVICES INC     | EQUITY | 86837X105 | 25    | 1,075     | SH | DEFINED |
| SUPERTEX INC                   | EQUITY | 868532102 | 350   | 10,527    | SH | SOLE    |
| SUPERVALU INC                  | EQUITY | 868536103 | 3841  | 98,310    | SH | SOLE    |
| SUPERVALU INC                  | EQUITY | 868536103 | 21    | 526       | SH | SOLE    |
| SUREWEST COMMUNICATIONS        | EQUITY | 868733106 | 319   | 12,843    | SH | SOLE    |
| SURMODICS INC                  | EQUITY | 868873100 | 503   | 13,979    | SH | SOLE    |
| SUSQUEHANNA BANCSHARES INC     | EQUITY | 869099101 | 1054  | 45,466    | SH | SOLE    |
| SUSSER HOLDINGS CORP           | EQUITY | 869233106 | 114   | 6,567     | SH | SOLE    |
| SVB FINANCIAL GROUP            | EQUITY | 78486Q101 | 5456  | 112,290   | SH | SOLE    |
| SVB FINANCIAL GROUP            | EQUITY | 78486Q101 | 10709 | 220,400   | SH | SOLE    |
| SWIFT ENERGY CO                | EQUITY | 870738101 | 2144  | 51,319    | SH | SOLE    |
| SWIFT TRANSPORTATION CO INC    | EQUITY | 870756103 | 4009  | 128,674   | SH | SOLE    |
| SWITCH & DATA FACILITIES CO IN | EQUITY | 871043105 | 7920  | 437,095   | SH | SOLE    |
| SWS GROUP INC                  | EQUITY | 78503N107 | 804   | 32,416    | SH | SOLE    |
| SY BANCORP INC                 | EQUITY | 785060104 | 268   | 10,788    | SH | SOLE    |
| SYBASE INC                     | EQUITY | 871130100 | 7452  | 294,797   | SH | SOLE    |
| SYBASE INC                     | EQUITY | 871130100 | 1069  | 42,300    | SH | SOLE    |
| SYCAMORE NETWORKS INC          | EQUITY | 871206108 | 605   | 161,649   | SH | SOLE    |
| SYKES ENTERPRISES INC          | EQUITY | 871237103 | 1101  | 60,337    | SH | SOLE    |
| SYMANTEC CORP                  | EQUITY | 871503108 | 8837  | 510,819   | SH | SOLE    |
| SYMANTEC CORP                  | EQUITY | 871503108 | 689   | 39,830    | SH | SOLE    |
| SYMANTEC CORP                  | EQUITY | 871503108 | 1     | 80        | SH | DEFINED |
| SYMBION INC                    | EQUITY | 871507109 | 310   | 15,825    | SH | SOLE    |
| SYMMETRICOM INC                | EQUITY | 871543104 | 335   | 40,334    | SH | SOLE    |
| SYMMETRY MEDICAL INC           | EQUITY | 871546206 | 766   | 46,916    | SH | SOLE    |
| SYMS CORP                      | EQUITY | 871551107 | 107   | 5,715     | SH | SOLE    |
| SYMYX TECHNOLOGIES             | EQUITY | 87155S108 | 525   | 29,610    | SH | SOLE    |
| SYNAGRO TECHNOLOGIES INC       | EQUITY | 871562203 | 307   | 53,899    | SH | SOLE    |
| SYNAPTICS INC                  | EQUITY | 87157D109 | 562   | 21,955    | SH | SOLE    |
| SYNCHRONOSS TECHNOLOGIES INC   | EQUITY | 87157B103 | 124   | 7,142     | SH | SOLE    |
| SYNIVERSE HOLDINGS INC         | EQUITY | 87163F106 | 218   | 20,724    | SH | SOLE    |
| SYNNEX CORP                    | EQUITY | 87162W100 | 233   | 10,955    | SH | SOLE    |
| SYNOPSIS INC                   | EQUITY | 871607107 | 9295  | 354,368   | SH | SOLE    |
| SYNOVUS FINANCIAL CORP         | EQUITY | 87161C105 | 10381 | 320,997   | SH | SOLE    |
| SYNOVUS FINANCIAL CORP         | EQUITY | 87161C105 | 27    | 830       | SH | SOLE    |
| SYNTA PHARMACEUTICALS CORP     | EQUITY | 87162T206 | 9777  | 1,211,476 | SH | SOLE    |
| SYNTEL INC                     | EQUITY | 87162H103 | 257   | 7,414     | SH | SOLE    |
| SYNTEL INC                     | EQUITY | 87162H103 | 714   | 20,600    | SH | SOLE    |
| SYNTROLEUM CORP                | EQUITY | 871630109 | 108   | 34,563    | SH | SOLE    |
| SYSCO CORP                     | EQUITY | 871829107 | 30971 | 915,495   | SH | SOLE    |
| SYSCO CORP                     | EQUITY | 871829107 | 7332  | 216,738   | SH | SOLE    |
| SYSCO CORP                     | EQUITY | 871829107 | 19    | 565       | SH | DEFINED |
| SYSTEMAX INC                   | EQUITY | 871851101 | 159   | 8,470     | SH | SOLE    |



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|                                |        |           |       |              |         |
|--------------------------------|--------|-----------|-------|--------------|---------|
| T ROWE PRICE GROUP INC         | EQUITY | 74144T108 | 5755  | 121,945 SH   | SOLE    |
| T ROWE PRICE GROUP INC         | EQUITY | 74144T108 | 32    | 674 SH       | SOLE    |
| T-3 ENERGY SERVICES INC        | EQUITY | 87306E107 | 27    | 1,358 SH     | SOLE    |
| TAKE-TWO INTERACTIVE SOFTWARE  | EQUITY | 874054109 | 1264  | 62,782 SH    | SOLE    |
| TAL INTERNATIONAL GROUP INC    | EQUITY | 874083108 | 340   | 14,171 SH    | SOLE    |
| TALBOTS INC                    | EQUITY | 874161102 | 467   | 19,756 SH    | SOLE    |
| TALEO CORP                     | EQUITY | 87424N104 | 208   | 12,568 SH    | SOLE    |
| TALISMAN ENERGY INC            | EQUITY | 87425E103 | 12105 | 688,795 SH   | OTHER   |
| TALX CORP                      | EQUITY | 874918105 | 933   | 28,148 SH    | SOLE    |
| TALX CORP                      | EQUITY | 874918105 | 34    | 1,022 SH     | DEFINED |
| TANGER FACTORY OUTLET CENTERS  | EQUITY | 875465106 | 5943  | 147,139 SH   | SOLE    |
| TANOX INC                      | EQUITY | 87588Q109 | 4128  | 220,056 SH   | SOLE    |
| TARGET CORP                    | EQUITY | 87612E106 | 31532 | 532,090 SH   | SOLE    |
| TARGET CORP                    | EQUITY | 87612E106 | 19798 | 334,094 SH   | SOLE    |
| TARGET CORP                    | EQUITY | 87612E106 | 174   | 2,929 SH     | DEFINED |
| TARRAGON CORP                  | EQUITY | 876287103 | 123   | 11,859 SH    | SOLE    |
| TASER INTERNATIONAL INC        | EQUITY | 87651B104 | 437   | 54,464 SH    | SOLE    |
| TASER INTERNATIONAL INC        | EQUITY | 87651B104 | 2     | 200 SH       | DEFINED |
| TAUBMAN CENTERS INC            | EQUITY | 876664103 | 9518  | 164,132 SH   | SOLE    |
| TAYLOR CAPITAL GROUP INC       | EQUITY | 876851106 | 183   | 5,236 SH     | SOLE    |
| TCF FINANCIAL CORP             | EQUITY | 872275102 | 7049  | 267,410 SH   | SOLE    |
| TD AMERITRADE HOLDING CORP     | EQUITY | 87236Y108 | 108   | 7,269 SH     | SOLE    |
| TD AMERITRADE HOLDING CORP     | EQUITY | 87236Y108 | 27613 | 1,855,700 SH | SOLE    |
| TD BANKNORTH INC               | EQUITY | 87235A101 | 113   | 3,501 SH     | SOLE    |
| TEAM INC                       | EQUITY | 878155100 | 213   | 5,577 SH     | SOLE    |
| TECH DATA CORP                 | EQUITY | 878237106 | 4653  | 129,931 SH   | SOLE    |
| TECHNE CORP                    | EQUITY | 878377100 | 5340  | 93,519 SH    | SOLE    |
| TECHNICAL OLYMPIC USA INC      | EQUITY | 878483106 | 69    | 17,261 SH    | SOLE    |
| TECHNITROL INC                 | EQUITY | 878555101 | 932   | 35,596 SH    | SOLE    |
| TECHNOLOGY INVESTMENT CAPITAL  | EQUITY | 878717305 | 289   | 17,082 SH    | SOLE    |
| TECHNOLOGY SELECT SECTOR SPDR  | EQUITY | 81369Y803 | 62    | 2,675 SH     | DEFINED |
| TECHWELL INC                   | EQUITY | 87874D101 | 62    | 4,944 SH     | SOLE    |
| TECK COMINCO LTD               | EQUITY | 878742204 | 307   | 4,401 SH     | OTHER   |
| TECO ENERGY INC                | EQUITY | 872375100 | 1722  | 100,034 SH   | SOLE    |
| TECO ENERGY INC                | EQUITY | 872375100 | 9     | 534 SH       | SOLE    |
| TECO ENERGY INC                | EQUITY | 872375100 | 35    | 2,038 SH     | DEFINED |
| TECUMSEH PRODUCTS CO           | EQUITY | 878895200 | 147   | 14,583 SH    | SOLE    |
| TEEKAY LNG PARTNERS LP         | EQUITY | Y8564M105 | 8     | 212 SH       | DEFINED |
| TEJON RANCH CO                 | EQUITY | 879080109 | 452   | 9,564 SH     | SOLE    |
| TEKELEC                        | EQUITY | 879101103 | 756   | 50,716 SH    | SOLE    |
| TEKTRONIX INC                  | EQUITY | 879131100 | 1053  | 37,392 SH    | SOLE    |
| TEKTRONIX INC                  | EQUITY | 879131100 | 6     | 210 SH       | SOLE    |
| TELE NORTE LESTE PARTICIPACOES | EQUITY | 879246106 | 634   | 45,783 SH    | DEFINED |
| TELEDYNE TECHNOLOGIES INC      | EQUITY | 879360105 | 1125  | 30,054 SH    | SOLE    |
| TELEFLEX INC                   | EQUITY | 879369106 | 7264  | 106,708 SH   | SOLE    |
| TELEPHONE & DATA SYSTEMS INC   | EQUITY | 879433100 | 14811 | 248,418 SH   | SOLE    |
| TELETECH HOLDINGS INC          | EQUITY | 879939106 | 1052  | 28,663 SH    | SOLE    |
| TELETECH HOLDINGS INC          | EQUITY | 879939106 | 517   | 14,100 SH    | SOLE    |
| TELETECH HOLDINGS INC          | EQUITY | 879939106 | 945   | 25,743 SH    | DEFINED |
| TELIK INC                      | EQUITY | 87959M109 | 249   | 45,865 SH    | SOLE    |
| TELLABS INC                    | EQUITY | 879664100 | 3432  | 346,682 SH   | SOLE    |
| TELLABS INC                    | EQUITY | 879664100 | 11    | 1,128 SH     | SOLE    |
| TELUS CORP                     | EQUITY | 87971M202 | 2659  | 53,211 SH    | OTHER   |
| TELUS CORP                     | EQUITY | 87971M202 | 9625  | 192,500 SH   | SOLE    |
| TEMPLE-INLAND INC              | EQUITY | 879868107 | 5268  | 88,178 SH    | SOLE    |
| TEMPLE-INLAND INC              | EQUITY | 879868107 | 16    | 274 SH       | SOLE    |

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|                                |              |           |       |              |         |
|--------------------------------|--------------|-----------|-------|--------------|---------|
| TEMPLETON DRAGON FUND INC      | EQUITY       | 88018T101 | 815   | 35,827 SH    | DEFINED |
| TEMPLETON EMERGING MARKETS INC | EQUITY       | 880192109 | 192   | 13,462 SH    | DEFINED |
| TEMPLETON GLOBAL INCOME FUND   | EQUITY       | 880198106 | 2661  | 274,594 SH   | DEFINED |
| TEMPUR-PEDIC INTERNATIONAL INC | EQUITY       | 88023U101 | 2581  | 99,299 SH    | SOLE    |
| TEMPUR-PEDIC INTERNATIONAL INC | EQUITY       | 88023U101 | 8920  | 343,200 SH   | SOLE    |
| TENARIS SA                     | EQUITY       | 88031M109 | 10926 | 238,040 SH   | SOLE    |
| TENET HEALTHCARE CORP          | EQUITY       | 88033G100 | 1410  | 219,314 SH   | SOLE    |
| TENET HEALTHCARE CORP          | EQUITY       | 88033G100 | 8     | 1,204 SH     | SOLE    |
| TENNANT CO                     | EQUITY       | 880345103 | 455   | 14,447 SH    | SOLE    |
| TENNECO INC                    | EQUITY       | 880349105 | 1011  | 39,717 SH    | SOLE    |
| TEPPCO PARTNERS LP             | EQUITY       | 872384102 | 8     | 181 SH       | DEFINED |
| TERADYNE INC                   | EQUITY       | 880770102 | 3522  | 212,922 SH   | SOLE    |
| TERADYNE INC                   | EQUITY       | 880770102 | 8     | 484 SH       | SOLE    |
| TEREX CORP                     | EQUITY       | 880779103 | 4788  | 66,720 SH    | SOLE    |
| TEREX CORP                     | EQUITY       | 880779103 | 19    | 260 SH       | SOLE    |
| TERRA INDUSTRIES INC           | EQUITY       | 880915103 | 2363  | 135,034 SH   | SOLE    |
| TERRA INDUSTRIES INC           | EQUITY       | 880915103 | 539   | 30,800 SH    | SOLE    |
| TERREMARK WORLDWIDE INC        | EQUITY       | 881448203 | 277   | 34,362 SH    | SOLE    |
| TESORO CORP                    | EQUITY       | 881609101 | 2129  | 21,198 SH    | SOLE    |
| TESSERA TECHNOLOGIES INC       | EQUITY       | 88164L100 | 1610  | 40,513 SH    | SOLE    |
| TESSERA TECHNOLOGIES INC       | EQUITY       | 88164L100 | 870   | 21,900 SH    | SOLE    |
| TETRA TECH INC                 | EQUITY       | 88162G103 | 960   | 50,370 SH    | SOLE    |
| TEVA PHARMACEUT FIN BV         | FIXED INCOME | 88164MAB4 | 870   | 500,000 PRN  | SOLE    |
| TEVA PHARMACEUTICAL INDUSTRIES | EQUITY       | 881624209 | 8295  | 221,620 SH   | SOLE    |
| TEVA PHARMACEUTICAL INDUSTRIES | EQUITY       | 881624209 | 18    | 482 SH       | DEFINED |
| TEXAS CAPITAL BANCSHARES INC   | EQUITY       | 88224Q107 | 418   | 20,389 SH    | SOLE    |
| TEXAS INDUSTRIES INC           | EQUITY       | 882491103 | 1534  | 20,306 SH    | SOLE    |
| TEXAS INSTRUMENTS INC          | EQUITY       | 882508104 | 49456 | 1,643,062 SH | SOLE    |
| TEXAS INSTRUMENTS INC          | EQUITY       | 882508104 | 16078 | 534,144 SH   | SOLE    |
| TEXAS ROADHOUSE INC            | EQUITY       | 882681109 | 652   | 45,761 SH    | SOLE    |
| TEXTRON INC                    | EQUITY       | 883203101 | 5218  | 58,107 SH    | SOLE    |
| TEXTRON INC                    | EQUITY       | 883203101 | 7868  | 87,620 SH    | SOLE    |
| THERAVANCE INC                 | EQUITY       | 88338T104 | 4229  | 143,368 SH   | SOLE    |
| THERMO FISHER SCIENTIFIC INC   | EQUITY       | 883556102 | 9140  | 195,515 SH   | SOLE    |
| THERMO FISHER SCIENTIFIC INC   | EQUITY       | 883556102 | 50    | 1,078 SH     | SOLE    |
| THERMOGENESIS CORP             | EQUITY       | 883623209 | 175   | 48,149 SH    | SOLE    |
| THESTREET.COM INC              | EQUITY       | 88368Q103 | 197   | 16,114 SH    | SOLE    |
| THOMAS & BETTS CORP            | EQUITY       | 884315102 | 5964  | 122,167 SH   | SOLE    |
| THOMAS & BETTS CORP            | EQUITY       | 884315102 | 7245  | 148,400 SH   | SOLE    |
| THOMAS WEISEL PARTNERS GROUP I | EQUITY       | 884481102 | 830   | 43,617 SH    | SOLE    |
| THOMSON CORP/THE               | EQUITY       | 884903105 | 198   | 4,783 SH     | OTHER   |
| THOR INDUSTRIES INC            | EQUITY       | 885160101 | 3345  | 84,918 SH    | SOLE    |
| THOR INDUSTRIES INC            | EQUITY       | 885160101 | 6     | 154 SH       | DEFINED |
| THORATEC CORP                  | EQUITY       | 885175307 | 1872  | 89,567 SH    | SOLE    |
| THORNBURG MORTGAGE INC         | EQUITY       | 885218107 | 101   | 3,886 SH     | SOLE    |
| THQ INC                        | EQUITY       | 872443403 | 3502  | 102,424 SH   | SOLE    |
| THQ INC                        | EQUITY       | 872443403 | 7     | 200 SH       | DEFINED |
| TIBCO SOFTWARE INC             | EQUITY       | 88632Q103 | 1573  | 184,641 SH   | SOLE    |
| TIBCO SOFTWARE INC             | EQUITY       | 88632Q103 | 501   | 58,800 SH    | SOLE    |
| TIDEWATER INC                  | EQUITY       | 886423102 | 8049  | 137,396 SH   | SOLE    |
| TIDEWATER INC                  | EQUITY       | 886423102 | 15    | 260 SH       | DEFINED |
| TIENS BIOTECH GROUP USA INC    | EQUITY       | 88650T104 | 14    | 3,067 SH     | SOLE    |
| TIERONE CORP                   | EQUITY       | 88650R108 | 431   | 15,923 SH    | SOLE    |
| TIFFANY & CO                   | EQUITY       | 886547108 | 2832  | 62,267 SH    | SOLE    |
| TIFFANY & CO                   | EQUITY       | 886547108 | 2799  | 61,546 SH    | SOLE    |
| TIMBERLAND CO                  | EQUITY       | 887100105 | 4217  | 162,017 SH   | SOLE    |

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|                                |        |           |         |            |    |         |
|--------------------------------|--------|-----------|---------|------------|----|---------|
| TIMBERLAND CO                  | EQUITY | 887100105 | 5       | 204        | SH | DEFINED |
| TIME WARNER CABLE INC          | EQUITY | 88732J108 | 6361    | 169,774    | SH | SOLE    |
| TIME WARNER CABLE INC          | EQUITY | 88732J108 | 2878    | 76,800     | SH | SOLE    |
| TIME WARNER INC                | EQUITY | 887317105 | 69660   | 3,528,382  | SH | SOLE    |
| TIME WARNER INC                | EQUITY | 887317105 | 5277    | 267,608    | SH | SOLE    |
| TIME WARNER INC                | EQUITY | 887317105 | 4       | 215        | SH | DEFINED |
| TIME WARNER TELECOM INC        | EQUITY | 887319101 | 2589    | 124,636    | SH | SOLE    |
| TIMKEN CO                      | EQUITY | 887389104 | 6791    | 224,050    | SH | SOLE    |
| TITAN INTERNATIONAL INC        | EQUITY | 88830M102 | 497     | 19,635     | SH | SOLE    |
| TITANIUM METALS CORP           | EQUITY | 888339207 | 72      | 2,011      | SH | SOLE    |
| TITANIUM METALS CORP           | EQUITY | 888339207 | 1       | 41         | SH | DEFINED |
| TIVO INC                       | EQUITY | 888706108 | 473     | 74,562     | SH | SOLE    |
| TJX COS INC                    | EQUITY | 872540109 | 28403   | 1,053,511  | SH | SOLE    |
| TJX COS INC                    | EQUITY | 872540109 | 31      | 1,162      | SH | SOLE    |
| TNS INC                        | EQUITY | 872960109 | 340     | 21,143     | SH | SOLE    |
| TODCO                          | EQUITY | 88889T107 | 101     | 2,497      | SH | SOLE    |
| TOLL BROTHERS INC              | EQUITY | 889478103 | 8272    | 302,105    | SH | SOLE    |
| TOLL BROTHERS INC              | EQUITY | 889478103 | 3       | 100        | SH | DEFINED |
| TOMPKINS TRUSTCO INC           | EQUITY | 890110109 | 244     | 5,822      | SH | SOLE    |
| TOOTSIE ROLL INDUSTRIES INC    | EQUITY | 890516107 | 2872    | 95,845     | SH | SOLE    |
| TOPPS CO INC/THE               | EQUITY | 890786106 | 294     | 30,279     | SH | SOLE    |
| TORCHMARK CORP                 | EQUITY | 891027104 | 11509   | 175,470    | SH | SOLE    |
| TORCHMARK CORP                 | EQUITY | 891027104 | 16      | 250        | SH | SOLE    |
| TOREADOR RESOURCES CORP        | EQUITY | 891050106 | 193     | 10,612     | SH | SOLE    |
| TORO CO                        | EQUITY | 891092108 | 48      | 941        | SH | SOLE    |
| TORONTO-DOMINION BANK          | EQUITY | 891160509 | 11843   | 196,684    | SH | OTHER   |
| TOTAL SYSTEM SERVICES INC      | EQUITY | 891906109 | 381     | 11,975     | SH | SOLE    |
| TOTAL SYSTEM SERVICES INC      | EQUITY | 891906109 | 20      | 630        | SH | DEFINED |
| TOWER GROUP INC                | EQUITY | 891777104 | 550     | 17,083     | SH | SOLE    |
| TOWN SPORTS INTERNATIONAL HOLD | EQUITY | 89214A102 | 171     | 7,865      | SH | SOLE    |
| TOYOTA MOTOR CORP              | EQUITY | 892331307 | 3076    | 24,000     | SH | SOLE    |
| TOYOTA MOTOR CORP              | EQUITY | 892331307 | 1       | 10         | SH | DEFINED |
| TRACTOR SUPPLY CO              | EQUITY | 892356106 | 14      | 278        | SH | SOLE    |
| TRACTOR SUPPLY CO              | EQUITY | 892356106 | 2       | 40         | SH | DEFINED |
| TRADESTATION GROUP INC         | EQUITY | 89267P105 | 833     | 66,135     | SH | SOLE    |
| TRADESTATION GROUP INC         | EQUITY | 89267P105 | 1987    | 157,800    | SH | SOLE    |
| TRANSACTION SYSTEMS ARCHITECTS | EQUITY | 893416107 | 3920    | 121,021    | SH | SOLE    |
| TRANSACTION SYSTEMS ARCHITECTS | EQUITY | 893416107 | 16606   | 512,700    | SH | SOLE    |
| TRANSALTA CORP                 | EQUITY | 89346D107 | 80      | 3,697      | SH | OTHER   |
| TRANSATLANTIC HOLDINGS INC     | EQUITY | 893521104 | 2545714 | 39,092,662 | SH | SOLE    |
| TRANSATLANTIC HOLDINGS INC     | EQUITY | 893521104 | 52      | 800        | SH | SOLE    |
| TRANSCANADA CORP               | EQUITY | 89353D107 | 337     | 10,117     | SH | OTHER   |
| TRANSDIGM GROUP INC            | EQUITY | 893641100 | 353     | 9,703      | SH | SOLE    |
| TRANSMERIDIAN EXPLORATION INC  | EQUITY | 89376N108 | 518     | 177,083    | SH | SOLE    |
| TRANSMETA CORP/DELAWARE        | EQUITY | 89376R109 | 98      | 171,510    | SH | SOLE    |
| TRANSOCEAN INC                 | EQUITY | G90078109 | 61      | 746        | SH | SOLE    |
| TRANSOCEAN INC                 | EQUITY | G90078109 | 1217    | 14,890     | SH | DEFINED |
| TRANSWITCH CORP                | EQUITY | 894065101 | 177     | 111,563    | SH | SOLE    |
| TRAVELCENTERS OF AMERICA LLC   | EQUITY | 894174101 | 7       | 172        | SH | DEFINED |
| TRAVELERS COS INC/THE          | EQUITY | 89417E109 | 54968   | 1,061,756  | SH | SOLE    |
| TRAVELERS COS INC/THE          | EQUITY | 89417E109 | 89      | 1,728      | SH | SOLE    |
| TRAVELERS PTY CASUALTY         | EQUITY | 89420G307 | 956     | 37,500     | SH | SOLE    |
| TRAVELZOO INC                  | EQUITY | 89421Q106 | 98      | 2,673      | SH | SOLE    |
| TREDEGAR CORP                  | EQUITY | 894650100 | 1892    | 83,036     | SH | SOLE    |
| TREEHOUSE FOODS INC            | EQUITY | 89469A104 | 831     | 27,288     | SH | SOLE    |
| TREX CO INC                    | EQUITY | 89531P105 | 224     | 10,420     | SH | SOLE    |

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|                                |        |           |       |              |         |
|--------------------------------|--------|-----------|-------|--------------|---------|
| TRIAD GUARANTY INC             | EQUITY | 895925105 | 418   | 10,101 SH    | SOLE    |
| TRIAD HOSPITALS INC            | EQUITY | 89579K109 | 10997 | 210,476 SH   | SOLE    |
| TRIARC COS INC                 | EQUITY | 895927309 | 977   | 56,823 SH    | SOLE    |
| TRIBUNE CO                     | EQUITY | 896047107 | 2712  | 84,475 SH    | SOLE    |
| TRIBUNE CO                     | EQUITY | 896047107 | 16    | 486 SH       | SOLE    |
| TRIBUNE CO                     | EQUITY | 896047107 | 2     | 60 SH        | DEFINED |
| TRICO BANCSHARES               | EQUITY | 896095106 | 286   | 12,103 SH    | SOLE    |
| TRICO MARINE SERVICES INC      | EQUITY | 896106200 | 27955 | 755,733 SH   | SOLE    |
| TRIDENT MICROSYSTEMS INC       | EQUITY | 895919108 | 1005  | 50,122 SH    | SOLE    |
| TRIMBLE NAVIGATION LTD         | EQUITY | 896239100 | 72    | 2,676 SH     | SOLE    |
| TRIMERIS INC                   | EQUITY | 896263100 | 107   | 15,519 SH    | SOLE    |
| TRINITY INDUSTRIES INC         | EQUITY | 896522109 | 7944  | 189,515 SH   | SOLE    |
| TRIQUINT SEMICONDUCTOR INC     | EQUITY | 89674K103 | 2222  | 444,304 SH   | SOLE    |
| TRIUMPH GROUP INC              | EQUITY | 896818101 | 2035  | 36,768 SH    | SOLE    |
| TRIZETTO GROUP                 | EQUITY | 896882107 | 794   | 39,678 SH    | SOLE    |
| TRONOX INC                     | EQUITY | 897051207 | 507   | 36,268 SH    | SOLE    |
| TRUBION PHARMACEUTICALS INC    | EQUITY | 89778N102 | 80    | 4,050 SH     | SOLE    |
| TRUE RELIGION APPAREL INC      | EQUITY | 89784N104 | 188   | 11,567 SH    | SOLE    |
| TRUMP ENTERTAINMENT RESORTS IN | EQUITY | 89816T103 | 491   | 27,156 SH    | SOLE    |
| TRUMP ENTERTAINMENT RESORTS IN | EQUITY | 89816T103 | 5837  | 323,000 SH   | SOLE    |
| TRUSTCO BANK CORP NY           | EQUITY | 898349105 | 631   | 65,858 SH    | SOLE    |
| TRUSTMARK CORP                 | EQUITY | 898402102 | 1203  | 42,900 SH    | SOLE    |
| TRW AUTOMOTIVE HOLDINGS CORP   | EQUITY | 87264S106 | 713   | 20,484 SH    | SOLE    |
| TSMC                           | EQUITY | 874039100 | 9     | 862 SH       | DEFINED |
| TTM TECHNOLOGIES INC           | EQUITY | 87305R109 | 350   | 36,653 SH    | SOLE    |
| TUESDAY MORNING CORP           | EQUITY | 899035505 | 390   | 26,308 SH    | SOLE    |
| TUPPERWARE BRANDS CORP         | EQUITY | 899896104 | 4897  | 196,427 SH   | SOLE    |
| TURBOCHEF TECHNOLOGIES INC     | EQUITY | 900006206 | 180   | 11,853 SH    | SOLE    |
| TWEEN BRANDS INC               | EQUITY | 901166108 | 1053  | 29,493 SH    | SOLE    |
| TWEEN BRANDS INC               | EQUITY | 901166108 | 7887  | 220,800 SH   | SOLE    |
| TXU CORP                       | EQUITY | 873168108 | 41542 | 648,078 SH   | SOLE    |
| TXU CORP                       | EQUITY | 873168108 | 75    | 1,172 SH     | SOLE    |
| TXU CORP                       | EQUITY | 873168108 | 6     | 100 SH       | DEFINED |
| TYCO INTERNATIONAL LTD         | EQUITY | 902124106 | 43210 | 1,369,577 SH | SOLE    |
| TYCO INTERNATIONAL LTD         | EQUITY | 902124106 | 160   | 5,078 SH     | SOLE    |
| TYCO INTERNATIONAL LTD         | EQUITY | 902124106 | 204   | 6,460 SH     | DEFINED |
| TYLER TECHNOLOGIES INC         | EQUITY | 902252105 | 437   | 34,386 SH    | SOLE    |
| TYSON FOODS INC                | EQUITY | 902494103 | 2297  | 118,320 SH   | SOLE    |
| TYSON FOODS INC                | EQUITY | 902494103 | 13    | 644 SH       | SOLE    |
| UAL CORP                       | EQUITY | 902549807 | 1158  | 30,340 SH    | SOLE    |
| UAP HOLDING CORP               | EQUITY | 903441103 | 1155  | 44,685 SH    | SOLE    |
| UCBH HOLDINGS INC              | EQUITY | 90262T308 | 1602  | 86,011 SH    | SOLE    |
| UDR INC                        | EQUITY | 902653104 | 9936  | 324,497 SH   | SOLE    |
| UGI CORP                       | EQUITY | 902681105 | 98    | 3,658 SH     | SOLE    |
| UIL HOLDINGS CORP              | EQUITY | 902748102 | 1407  | 40,545 SH    | SOLE    |
| ULTIMATE SOFTWARE GROUP INC    | EQUITY | 90385D107 | 577   | 22,038 SH    | SOLE    |
| ULTRA CLEAN HOLDINGS           | EQUITY | 90385V107 | 578   | 33,390 SH    | DEFINED |
| ULTRASHORT QQQ PROSHARES       | EQUITY | 74347R875 | 156   | 2,908 SH     | DEFINED |
| ULTRASHORT REAL ESTATE PROSHAR | EQUITY | 74347R552 | 13    | 172 SH       | DEFINED |
| ULTRATECH INC                  | EQUITY | 904034105 | 286   | 20,991 SH    | SOLE    |
| UMB FINANCIAL CORP             | EQUITY | 902788108 | 1048  | 27,761 SH    | SOLE    |
| UMPQUA HOLDINGS CORP           | EQUITY | 904214103 | 1946  | 72,706 SH    | SOLE    |
| UNDER ARMOUR INC               | EQUITY | 904311107 | 29537 | 575,896 SH   | SOLE    |
| UNIBANCO                       | EQUITY | 90458E107 | 26748 | 305,830 SH   | SOLE    |
| UNIFI INC                      | EQUITY | 904677101 | 2177  | 756,000 SH   | SOLE    |
| UNIFIRST CORP/MA               | EQUITY | 904708104 | 324   | 8,444 SH     | SOLE    |
| UNION BANKSHARES CORP/VA       | EQUITY | 905399101 | 301   | 11,617 SH    | SOLE    |
| UNION DRILLING INC             | EQUITY | 90653P105 | 167   | 11,771 SH    | SOLE    |
| UNION PACIFIC CORP             | EQUITY | 907818108 | 12058 | 118,744 SH   | SOLE    |
| UNION PACIFIC CORP             | EQUITY | 907818108 | 70    | 688 SH       | SOLE    |
| UNION PACIFIC CORP             | EQUITY | 907818108 | 24    | 241 SH       | DEFINED |
| UNISOURCE ENERGY CORP          | EQUITY | 909205106 | 1310  | 34,888 SH    | SOLE    |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| UNISYS CORP                    | EQUITY | 909214108 | 1380   | 163,724   | SH | SOLE    |
| UNISYS CORP                    | EQUITY | 909214108 | 7      | 880       | SH | SOLE    |
| UNIT CORP                      | EQUITY | 909218109 | 55     | 1,079     | SH | SOLE    |
| UNITED AUTO GROUP INC          | EQUITY | 909440109 | 37     | 1,834     | SH | SOLE    |
| UNITED BANKSHARES INC          | EQUITY | 909907107 | 1142   | 32,612    | SH | SOLE    |
| UNITED COMMUNITY BANKS INC/GA  | EQUITY | 90984P105 | 1044   | 31,845    | SH | SOLE    |
| UNITED COMMUNITY BANKS INC/GA  | EQUITY | 90984P105 | 155    | 4,736     | SH | DEFINED |
| UNITED COMMUNITY FINANCIAL COR | EQUITY | 909839102 | 263    | 23,803    | SH | SOLE    |
| UNITED FIRE & CASUALTY CO      | EQUITY | 910331107 | 636    | 18,105    | SH | SOLE    |
| UNITED INDUSTRIAL CORP/NEW YOR | EQUITY | 910671106 | 457    | 8,270     | SH | SOLE    |
| UNITED INDUSTRIAL CORP/NEW YOR | EQUITY | 910671106 | 690    | 12,500    | SH | SOLE    |
| UNITED NATURAL FOODS INC       | EQUITY | 911163103 | 1135   | 37,039    | SH | SOLE    |
| UNITED ONLINE INC              | EQUITY | 911268100 | 790    | 56,337    | SH | SOLE    |
| UNITED PANAM FINANCIAL CORP    | EQUITY | 911301109 | 107    | 8,530     | SH | SOLE    |
| UNITED PARCEL SERVICE INC      | EQUITY | 911312106 | 56370  | 804,140   | SH | SOLE    |
| UNITED PARCEL SERVICE INC      | EQUITY | 911312106 | 5415   | 77,242    | SH | SOLE    |
| UNITED PARCEL SERVICE INC      | EQUITY | 911312106 | 132    | 1,877     | SH | DEFINED |
| UNITED RENTALS INC             | EQUITY | 911363109 | 4887   | 177,696   | SH | SOLE    |
| UNITED SECURITY BANCSHARES/FRE | EQUITY | 911460103 | 134    | 7,018     | SH | SOLE    |
| UNITED STATES OIL FUND LP      | EQUITY | 91232N108 | 424    | 7,951     | SH | DEFINED |
| UNITED STATES STEEL CORP       | EQUITY | 912909108 | 13686  | 138,002   | SH | SOLE    |
| UNITED STATES STEEL CORP       | EQUITY | 912909108 | 30     | 302       | SH | SOLE    |
| UNITED STATIONERS INC          | EQUITY | 913004107 | 1562   | 26,061    | SH | SOLE    |
| UNITED SURGICAL PARTNERS INTER | EQUITY | 913016309 | 11368  | 368,980   | SH | SOLE    |
| UNITED TECHNOLOGIES CORP       | EQUITY | 913017109 | 109866 | 1,689,453 | SH | SOLE    |
| UNITED TECHNOLOGIES CORP       | EQUITY | 913017109 | 22409  | 344,750   | SH | SOLE    |
| UNITED TECHNOLOGIES CORP       | EQUITY | 913017109 | 23     | 360       | SH | DEFINED |
| UNITED THERAPEUTICS CORP       | EQUITY | 91307C102 | 1014   | 18,850    | SH | SOLE    |
| UNITED THERAPEUTICS CORP       | EQUITY | 91307C102 | 323    | 6,000     | SH | SOLE    |
| UNITEDHEALTH GROUP INC         | EQUITY | 91324P102 | 50141  | 946,587   | SH | SOLE    |
| UNITEDHEALTH GROUP INC         | EQUITY | 91324P102 | 23586  | 445,274   | SH | SOLE    |
| UNITEDHEALTH GROUP INC         | EQUITY | 91324P102 | 9      | 168       | SH | DEFINED |
| UNITRIN INC                    | EQUITY | 913275103 | 4374   | 92,919    | SH | SOLE    |
| UNIVERSAL AMERICAN FINANCIAL C | EQUITY | 913377107 | 648    | 33,435    | SH | SOLE    |
| UNIVERSAL COMPRESSION HOLDINGS | EQUITY | 913431102 | 1791   | 26,461    | SH | SOLE    |
| UNIVERSAL CORP/RICHMOND VA     | EQUITY | 913456109 | 5201   | 84,779    | SH | SOLE    |
| UNIVERSAL DISPLAY CORP         | EQUITY | 91347P105 | 314    | 20,785    | SH | SOLE    |
| UNIVERSAL ELECTRONICS INC      | EQUITY | 913483103 | 337    | 12,098    | SH | SOLE    |
| UNIVERSAL FOREST PRODUCTS INC  | EQUITY | 913543104 | 729    | 14,716    | SH | SOLE    |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 91359E105 | 370    | 10,341    | SH | SOLE    |
| UNIVERSAL HEALTH SERVICES INC  | EQUITY | 913903100 | 7333   | 128,068   | SH | SOLE    |
| UNIVERSAL TECHNICAL INSTITUTE  | EQUITY | 913915104 | 465    | 20,138    | SH | SOLE    |
| UNIVERSAL TRUCKLOAD SERVICES I | EQUITY | 91388P105 | 126    | 5,206     | SH | SOLE    |
| UNIVEST CORP OF PENNSYLVANIA   | EQUITY | 915271100 | 250    | 10,093    | SH | SOLE    |
| UNUM GROUP                     | EQUITY | 91529Y106 | 3737   | 162,287   | SH | SOLE    |
| UNUM GROUP                     | EQUITY | 91529Y106 | 20     | 874       | SH | SOLE    |
| URBAN OUTFITTERS INC           | EQUITY | 917047102 | 7027   | 265,058   | SH | SOLE    |
| URS CORP                       | EQUITY | 903236107 | 153    | 3,596     | SH | SOLE    |
| URSTADT BIDDLE PROPERTIES INC  | EQUITY | 917286205 | 362    | 18,532    | SH | SOLE    |
| US AIRWAYS GROUP INC/NEW       | EQUITY | 90341W108 | 68     | 1,506     | SH | SOLE    |
| US AUTO PARTS NETWORK INC      | EQUITY | 90343C100 | 47     | 8,770     | SH | SOLE    |
| US BANCORP                     | EQUITY | 902973304 | 73943  | 2,114,477 | SH | SOLE    |
| US BANCORP                     | EQUITY | 902973304 | 10497  | 300,170   | SH | SOLE    |
| US BANCORP                     | EQUITY | 902973304 | 145    | 4,147     | SH | DEFINED |
| US BIOENERGY CORP              | EQUITY | 90342V109 | 116    | 10,103    | SH | SOLE    |
| US CONCRETE INC                | EQUITY | 90333L102 | 229    | 29,325    | SH | SOLE    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| US HOME SYSTEMS INC            | EQUITY | 90335C100 | 1946  | 152,600 | SH | SOLE    |
| US XPRESS ENTERPRISES INC      | EQUITY | 90338N103 | 140   | 8,100   | SH | SOLE    |
| USA MOBILITY INC               | EQUITY | 90341G103 | 478   | 23,995  | SH | SOLE    |
| USA TRUCK INC                  | EQUITY | 902925106 | 118   | 7,606   | SH | SOLE    |
| USANA HEALTH SCIENCES INC      | EQUITY | 90328M107 | 1078  | 22,993  | SH | SOLE    |
| USANA HEALTH SCIENCES INC      | EQUITY | 90328M107 | 337   | 7,200   | SH | SOLE    |
| USANA HEALTH SCIENCES INC      | EQUITY | 90328M107 | 2     | 36      | SH | DEFINED |
| USB HOLDING CO INC             | EQUITY | 902910108 | 235   | 10,349  | SH | SOLE    |
| USEC INC                       | EQUITY | 90333E108 | 2184  | 134,406 | SH | SOLE    |
| USEC INC                       | EQUITY | 90333E108 | 33    | 2,000   | SH | DEFINED |
| USG CORP                       | EQUITY | 903293405 | 116   | 2,480   | SH | SOLE    |
| USI HOLDINGS CORP              | EQUITY | 90333H101 | 6023  | 357,473 | SH | SOLE    |
| UST INC                        | EQUITY | 902911106 | 4426  | 76,332  | SH | SOLE    |
| UST INC                        | EQUITY | 902911106 | 6065  | 104,610 | SH | SOLE    |
| UTI WORLDWIDE INC              | EQUITY | G87210103 | 3     | 133     | SH | DEFINED |
| UTILITIES SELECT SECTOR SPDR F | EQUITY | 81369Y886 | 37    | 935     | SH | DEFINED |
| UTSTARCOM INC                  | EQUITY | 918076100 | 2948  | 355,644 | SH | SOLE    |
| VA SOFTWARE CORP               | EQUITY | 91819B105 | 232   | 57,660  | SH | SOLE    |
| VAALCO ENERGY INC              | EQUITY | 91851C201 | 262   | 50,563  | SH | SOLE    |
| VAIL RESORTS INC               | EQUITY | 91879Q109 | 1444  | 26,572  | SH | SOLE    |
| VALASSIS COMMUNICATIONS INC    | EQUITY | 918866104 | 2653  | 154,343 | SH | SOLE    |
| VALASSIS COMMUNICATIONS INC    | EQUITY | 918866104 | 6704  | 390,000 | SH | SOLE    |
| VALEANT PHARMACEUTICALS INTERN | EQUITY | 91911X104 | 5242  | 303,155 | SH | SOLE    |
| VALERO ENERGY CORP             | EQUITY | 91913Y100 | 19816 | 307,279 | SH | SOLE    |
| VALERO ENERGY CORP             | EQUITY | 91913Y100 | 19810 | 307,178 | SH | SOLE    |
| VALERO ENERGY CORP             | EQUITY | 91913Y100 | 1424  | 22,083  | SH | DEFINED |
| VALHI INC                      | EQUITY | 918905100 | 2     | 170     | SH | SOLE    |
| VALHI INC                      | EQUITY | 918905100 | 1     | 86      | SH | DEFINED |
| VALLEY NATIONAL BANCORP        | EQUITY | 919794107 | 103   | 4,061   | SH | SOLE    |
| VALMONT INDUSTRIES INC         | EQUITY | 920253101 | 918   | 15,870  | SH | SOLE    |
| VALSPAR CORP                   | EQUITY | 920355104 | 6775  | 243,431 | SH | SOLE    |
| VALUE LINE INC                 | EQUITY | 920437100 | 57    | 1,183   | SH | SOLE    |
| VALUECLICK INC                 | EQUITY | 92046N102 | 8806  | 336,998 | SH | SOLE    |
| VALUECLICK INC                 | EQUITY | 92046N102 | 337   | 12,910  | SH | DEFINED |
| VALUEVISION MEDIA INC          | EQUITY | 92047K107 | 331   | 26,746  | SH | SOLE    |
| VAN KAMPEN SENIOR INCOME TRUST | EQUITY | 920961109 | 22    | 2,500   | SH | DEFINED |
| VANGUARD EMERGING MARKETS ETF  | EQUITY | 922042858 | 11    | 135     | SH | DEFINED |
| VANGUARD HEALTH CARE ETF       | EQUITY | 92204A504 | 20    | 345     | SH | DEFINED |
| VANGUARD REIT ETF              | EQUITY | 922908553 | 2     | 30      | SH | DEFINED |
| VANGUARD TELECOMMUNICATION SER | EQUITY | 92204A884 | 59    | 763     | SH | DEFINED |
| VARIAN INC                     | EQUITY | 922206107 | 5769  | 99,021  | SH | SOLE    |
| VARIAN MEDICAL SYSTEMS INC     | EQUITY | 92220P105 | 2808  | 58,880  | SH | SOLE    |
| VARIAN MEDICAL SYSTEMS INC     | EQUITY | 92220P105 | 16    | 330     | SH | SOLE    |
| VARIAN MEDICAL SYSTEMS INC     | EQUITY | 92220P105 | 2861  | 60,000  | SH | SOLE    |
| VARIAN MEDICAL SYSTEMS INC     | EQUITY | 92220P105 | 1     | 30      | SH | DEFINED |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207105 | 3386  | 63,437  | SH | SOLE    |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207105 | 2429  | 45,500  | SH | SOLE    |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207105 | 12    | 221     | SH | DEFINED |
| VASCO DATA SECURITY INTERNATIO | EQUITY | 92230Y104 | 390   | 21,845  | SH | SOLE    |
| VASCO DATA SECURITY INTERNATIO | EQUITY | 92230Y104 | 1104  | 61,800  | SH | SOLE    |
| VCA ANTECH INC                 | EQUITY | 918194101 | 7205  | 198,438 | SH | SOLE    |
| VECTOR GROUP LTD               | EQUITY | 92240M108 | 648   | 34,617  | SH | SOLE    |
| VECTREN CORP                   | EQUITY | 92240G101 | 5032  | 175,956 | SH | SOLE    |
| VEECO INSTRUMENTS INC          | EQUITY | 922417100 | 518   | 26,551  | SH | SOLE    |
| VENOCO INC                     | EQUITY | 92275P307 | 196   | 10,984  | SH | SOLE    |
| VENTANA MEDICAL SYSTEMS INC    | EQUITY | 92276H106 | 4316  | 103,006 | SH | SOLE    |

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|                               |              |           |        |           |     |         |
|-------------------------------|--------------|-----------|--------|-----------|-----|---------|
| VENTANA MEDICAL SYSTEMS INC   | EQUITY       | 92276H106 | 1802   | 43,000    | SH  | SOLE    |
| VENTAS INC                    | EQUITY       | 92276F100 | 9725   | 230,839   | SH  | SOLE    |
| VERASUN ENERGY CORP           | EQUITY       | 92336G106 | 319    | 16,044    | SH  | SOLE    |
| VERIFONE HOLDINGS INC         | EQUITY       | 92342Y109 | 1877   | 51,092    | SH  | SOLE    |
| VERIFONE HOLDINGS INC         | EQUITY       | 92342Y109 | 683    | 18,600    | SH  | SOLE    |
| VERIFONE HOLDINGS INC         | EQUITY       | 92342Y109 | 3996   | 108,800   | SH  | SOLE    |
| VERIGY LTD                    | EQUITY       | Y93691106 | 528    | 22,500    | SH  | SOLE    |
| VERISIGN INC                  | EQUITY       | 92343E102 | 3135   | 124,801   | SH  | SOLE    |
| VERISIGN INC                  | EQUITY       | 92343E102 | 16     | 626       | SH  | SOLE    |
| VERISIGN INC                  | EQUITY       | 92343E102 | 3      | 130       | SH  | DEFINED |
| VERIZON COMMUNICATIONS INC    | EQUITY       | 92343V104 | 120252 | 3,171,198 | SH  | SOLE    |
| VERIZON COMMUNICATIONS INC    | EQUITY       | 92343V104 | 27817  | 733,563   | SH  | SOLE    |
| VERIZON COMMUNICATIONS INC    | EQUITY       | 92343V104 | 227    | 5,979     | SH  | DEFINED |
| VERTEX PHARMACEUTICALS INC    | EQUITY       | 92532F100 | 8613   | 307,169   | SH  | SOLE    |
| VERTRUE INC                   | EQUITY       | 92534N101 | 319    | 6,632     | SH  | SOLE    |
| VERTRUE INC                   | EQUITY       | 92534N101 | 168    | 3,500     | SH  | SOLE    |
| VF CORP                       | EQUITY       | 918204108 | 3329   | 40,298    | SH  | SOLE    |
| VF CORP                       | EQUITY       | 918204108 | 6604   | 79,928    | SH  | SOLE    |
| VIACOM INC                    | EQUITY       | 92553P201 | 26865  | 653,479   | SH  | SOLE    |
| VIACOM INC                    | EQUITY       | 92553P201 | 73     | 1,786     | SH  | SOLE    |
| VIAD CORP                     | EQUITY       | 92552R406 | 752    | 19,478    | SH  | SOLE    |
| VIASAT INC                    | EQUITY       | 92552V100 | 676    | 20,506    | SH  | SOLE    |
| VIASAT INC                    | EQUITY       | 92552V100 | 5473   | 166,000   | SH  | SOLE    |
| VIASYS HEALTHCARE INC         | EQUITY       | 92553Q209 | 1921   | 56,513    | SH  | SOLE    |
| VICAL INC                     | EQUITY       | 925602104 | 1      | 300       | SH  | DEFINED |
| VICOR CORP                    | EQUITY       | 925815102 | 174    | 17,397    | SH  | SOLE    |
| VIEWPOINT FINANCIAL GROUP     | EQUITY       | 926727108 | 177    | 10,189    | SH  | SOLE    |
| VIGNETTE CORP                 | EQUITY       | 926734401 | 485    | 26,121    | SH  | SOLE    |
| VILLAGE SUPER MARKET          | EQUITY       | 927107409 | 138    | 1,440     | SH  | SOLE    |
| VIMPEL-COMMUNICATIONS         | EQUITY       | 68370R109 | 26884  | 282,185   | SH  | SOLE    |
| VIMPEL-COMMUNICATIONS         | EQUITY       | 68370R109 | 4      | 47        | SH  | DEFINED |
| VINEYARD NATIONAL BANCORP     | EQUITY       | 927426106 | 183    | 7,951     | SH  | SOLE    |
| VIRAGE LOGIC CORP             | EQUITY       | 92763R104 | 99     | 13,624    | SH  | SOLE    |
| VIRGIN MEDIA INC              | EQUITY       | 92769L101 | 715    | 28,316    | SH  | SOLE    |
| VIRGINIA COMMERCE BANCORP     | EQUITY       | 92778Q109 | 296    | 13,681    | SH  | SOLE    |
| VIRGINIA FINANCIAL GROUP INC  | EQUITY       | 927810101 | 245    | 9,452     | SH  | SOLE    |
| VIROPHARMA INC                | EQUITY       | 928241108 | 864    | 60,204    | SH  | SOLE    |
| VISHAY INTERTECHNOLOGY        | FIXED INCOME | 928298AF5 | 1      | 1,000     | PRN | DEFINED |
| VISHAY INTERTECHNOLOGY INC    | EQUITY       | 928298108 | 6343   | 453,725   | SH  | SOLE    |
| VISICU INC                    | EQUITY       | 92831L204 | 47     | 6,050     | SH  | SOLE    |
| VISTACARE INC                 | EQUITY       | 92839Y109 | 79     | 9,124     | SH  | SOLE    |
| VISTAPRINT LTD                | EQUITY       | G93762204 | 532    | 13,900    | SH  | SOLE    |
| VISTEON CORP                  | EQUITY       | 92839U107 | 959    | 112,337   | SH  | SOLE    |
| VITAL IMAGES INC              | EQUITY       | 92846N104 | 490    | 14,721    | SH  | SOLE    |
| VITAL IMAGES INC              | EQUITY       | 92846N104 | 532    | 16,000    | SH  | SOLE    |
| VITAL SIGNS INC               | EQUITY       | 928469105 | 312    | 6,000     | SH  | SOLE    |
| VOCUS INC                     | EQUITY       | 92858J108 | 3134   | 155,700   | SH  | SOLE    |
| VODAFONE GROUP PLC            | EQUITY       | 92857W209 | 22549  | 838,910   | SH  | SOLE    |
| VODAFONE GROUP PLC            | EQUITY       | 92857W209 | 44     | 1,636     | SH  | DEFINED |
| VOLCANO CORP                  | EQUITY       | 928645100 | 137    | 7,606     | SH  | SOLE    |
| VOLCANO CORP                  | EQUITY       | 928645100 | 2      | 100       | SH  | DEFINED |
| VOLCOM INC                    | EQUITY       | 92864N101 | 396    | 11,511    | SH  | SOLE    |
| VOLT INFORMATION SCIENCES INC | EQUITY       | 928703107 | 1042   | 39,792    | SH  | SOLE    |
| VOLTERRA SEMICONDUCTOR CORP   | EQUITY       | 928708106 | 215    | 16,426    | SH  | SOLE    |
| VONAGE HOLDINGS CORP          | EQUITY       | 92886T201 | 95     | 27,475    | SH  | SOLE    |
| VORNADO REALTY TRUST          | EQUITY       | 929042109 | 11477  | 96,174    | SH  | SOLE    |
| VORNADO REALTY TRUST          | EQUITY       | 929042109 | 41     | 344       | SH  | SOLE    |
| VOYAGEUR MINNESOTA MUNI II    | EQUITY       | 24610V103 | 25     | 1,700     | SH  | DEFINED |
| VULCAN MATERIALS CO           | EQUITY       | 929160109 | 4924   | 42,270    | SH  | SOLE    |
| VULCAN MATERIALS CO           | EQUITY       | 929160109 | 28     | 242       | SH  | SOLE    |
| W HOLDING CO INC              | EQUITY       | 929251106 | 478    | 95,572    | SH  | SOLE    |
| WABASH NATIONAL CORP          | EQUITY       | 929566107 | 422    | 27,339    | SH  | SOLE    |

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|                                |              |           |       |           |     |         |
|--------------------------------|--------------|-----------|-------|-----------|-----|---------|
| WABTEC CORP                    | EQUITY       | 929740108 | 1469  | 42,591    | SH  | SOLE    |
| WACHOVIA CORP                  | EQUITY       | 929903102 | 67692 | 1,229,653 | SH  | SOLE    |
| WACHOVIA CORP                  | EQUITY       | 929903102 | 43758 | 794,878   | SH  | SOLE    |
| WACHOVIA CORP                  | EQUITY       | 929903102 | 280   | 5,090     | SH  | DEFINED |
| WADDELL & REED FINANCIAL INC   | EQUITY       | 930059100 | 6326  | 271,286   | SH  | SOLE    |
| WALGREEN CO                    | EQUITY       | 931422109 | 34199 | 745,239   | SH  | SOLE    |
| WALGREEN CO                    | EQUITY       | 931422109 | 1095  | 23,864    | SH  | SOLE    |
| WALGREEN CO                    | EQUITY       | 931422109 | 269   | 5,865     | SH  | DEFINED |
| WAL-MART STORES INC            | EQUITY       | 931142103 | 96534 | 2,056,101 | SH  | SOLE    |
| WAL-MART STORES INC            | EQUITY       | 931142103 | 39023 | 831,162   | SH  | SOLE    |
| WAL-MART STORES INC            | EQUITY       | 931142103 | 166   | 3,531     | SH  | DEFINED |
| WALT DISNEY CO/THE             | EQUITY       | 254687106 | 71615 | 2,080,047 | SH  | SOLE    |
| WALT DISNEY CO/THE             | EQUITY       | 254687106 | 1476  | 42,868    | SH  | SOLE    |
| WALT DISNEY CO/THE             | EQUITY       | 254687106 | 76    | 2,215     | SH  | DEFINED |
| WALT DISNEY COMPANY            | FIXED INCOME | 254687AU0 | 1390  | 1,150,000 | PRN | SOLE    |
| WALT DISNEY COMPANY            | FIXED INCOME | 254687AU0 | 5     | 4,000     | PRN | DEFINED |
| WALTER INDUSTRIES INC          | EQUITY       | 93317Q105 | 57    | 2,319     | SH  | SOLE    |
| WARNACO GROUP INC/THE          | EQUITY       | 934390402 | 1172  | 41,273    | SH  | SOLE    |
| WARNACO GROUP INC/THE          | EQUITY       | 934390402 | 557   | 19,600    | SH  | SOLE    |
| WARNACO GROUP INC/THE          | EQUITY       | 934390402 | 20    | 710       | SH  | DEFINED |
| WARNER MUSIC GROUP CORP        | EQUITY       | 934550104 | 45    | 2,638     | SH  | SOLE    |
| WARNER MUSIC GROUP CORP        | EQUITY       | 934550104 | 11038 | 647,000   | SH  | SOLE    |
| WARREN RESOURCES INC           | EQUITY       | 93564A100 | 610   | 46,829    | SH  | SOLE    |
| WASHINGTON FEDERAL INC         | EQUITY       | 938824109 | 4709  | 200,734   | SH  | SOLE    |
| WASHINGTON GROUP INTERNATIONAL | EQUITY       | 938862208 | 1688  | 25,410    | SH  | SOLE    |
| WASHINGTON MUTUAL INC          | EQUITY       | 939322103 | 92902 | 2,300,692 | SH  | SOLE    |
| WASHINGTON MUTUAL INC          | EQUITY       | 939322103 | 92    | 2,278     | SH  | SOLE    |
| WASHINGTON MUTUAL INC          | EQUITY       | 939322103 | 36    | 895       | SH  | DEFINED |
| WASHINGTON POST CO/THE         | EQUITY       | 939640108 | 10293 | 13,481    | SH  | SOLE    |
| WASHINGTON REAL ESTATE INVESTM | EQUITY       | 939653101 | 1478  | 39,498    | SH  | SOLE    |
| WASHINGTON REAL ESTATE INVESTM | EQUITY       | 939653101 | 23    | 615       | SH  | DEFINED |
| WASHINGTON TRUST BANCORP INC   | EQUITY       | 940610108 | 271   | 10,098    | SH  | SOLE    |
| WASTE CONNECTIONS INC          | EQUITY       | 941053100 | 1755  | 58,626    | SH  | SOLE    |
| WASTE CONNECTIONS INC          | EQUITY       | 941053100 | 4     | 135       | SH  | DEFINED |
| WASTE INDUSTRIES USA INC       | EQUITY       | 941057101 | 179   | 6,533     | SH  | SOLE    |
| WASTE MANAGEMENT INC           | EQUITY       | 94106L109 | 53214 | 1,546,396 | SH  | SOLE    |
| WASTE MANAGEMENT INC           | EQUITY       | 94106L109 | 6695  | 194,566   | SH  | SOLE    |
| WASTE MANAGEMENT INC           | EQUITY       | 94106L109 | 2     | 72        | SH  | DEFINED |
| WASTE SERVICES INC             | EQUITY       | 941075202 | 323   | 32,475    | SH  | SOLE    |
| WATERS CORP                    | EQUITY       | 941848103 | 5200  | 89,655    | SH  | SOLE    |
| WATERS CORP                    | EQUITY       | 941848103 | 15    | 260       | SH  | SOLE    |
| WATSCO INC                     | EQUITY       | 942622200 | 1249  | 24,457    | SH  | SOLE    |
| WATSON PHARMACEUTICALS         | FIXED INCOME | 942683AC7 | 3     | 3,000     | PRN | DEFINED |
| WATSON PHARMACEUTICALS INC     | EQUITY       | 942683103 | 1278  | 48,368    | SH  | SOLE    |
| WATSON PHARMACEUTICALS INC     | EQUITY       | 942683103 | 7     | 262       | SH  | SOLE    |
| WATSON WYATT WORLDWIDE INC     | EQUITY       | 942712100 | 1807  | 37,141    | SH  | SOLE    |
| WATSON WYATT WORLDWIDE INC     | EQUITY       | 942712100 | 584   | 12,000    | SH  | SOLE    |
| WATTS WATER TECHNOLOGIES INC   | EQUITY       | 942749102 | 974   | 25,603    | SH  | SOLE    |
| WAUSAU PAPER CORP              | EQUITY       | 943315101 | 565   | 39,357    | SH  | SOLE    |
| WAUWATOSA HOLDINGS INC         | EQUITY       | 94348P108 | 161   | 9,183     | SH  | SOLE    |
| WCI COMMUNITIES INC            | EQUITY       | 92923C104 | 626   | 29,341    | SH  | SOLE    |
| WD-40 CO                       | EQUITY       | 929236107 | 468   | 14,743    | SH  | SOLE    |
| WEATHERFORD INTERNATIONAL LTD  | EQUITY       | G95089101 | 39    | 868       | SH  | SOLE    |
| WEBEX COMMUNICATIONS INC       | EQUITY       | 94767L109 | 2205  | 38,772    | SH  | SOLE    |
| WEBMD HEALTH CORP              | EQUITY       | 94770V102 | 9     | 165       | SH  | SOLE    |
| WEBMETHODS INC                 | EQUITY       | 94768C108 | 343   | 47,694    | SH  | SOLE    |



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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| WEBSense INC                   | EQUITY | 947684106 | 902    | 39,230    | SH | SOLE    |
| WEBSIDESTORY INC               | EQUITY | 947685103 | 199    | 15,354    | SH | SOLE    |
| WEBSITE PROS INC               | EQUITY | 94769V105 | 1232   | 136,700   | SH | SOLE    |
| WEBSTER FINANCIAL CORP         | EQUITY | 947890109 | 7180   | 149,542   | SH | SOLE    |
| WEIGHT WATCHERS INTERNATIONAL  | EQUITY | 948626106 | 39     | 844       | SH | SOLE    |
| WEINGARTEN REALTY INVESTORS    | EQUITY | 948741103 | 2674   | 56,229    | SH | SOLE    |
| WEIS MARKETS INC               | EQUITY | 948849104 | 374    | 8,371     | SH | SOLE    |
| WELLCARE HEALTH PLANS INC      | EQUITY | 94946T106 | 7047   | 82,662    | SH | SOLE    |
| WELLCARE HEALTH PLANS INC      | EQUITY | 94946T106 | 332    | 3,900     | SH | SOLE    |
| WELLCARE HEALTH PLANS INC      | EQUITY | 94946T106 | 17     | 200       | SH | DEFINED |
| WELLPOINT INC                  | EQUITY | 94973V107 | 75709  | 933,570   | SH | SOLE    |
| WELLPOINT INC                  | EQUITY | 94973V107 | 1144   | 14,102    | SH | SOLE    |
| WELLPOINT INC                  | EQUITY | 94973V107 | 1281   | 15,799    | SH | DEFINED |
| WELLS FARGO & CO               | EQUITY | 949746101 | 128985 | 3,746,310 | SH | SOLE    |
| WELLS FARGO & CO               | EQUITY | 949746101 | 17922  | 520,536   | SH | SOLE    |
| WELLS FARGO & CO               | EQUITY | 949746101 | 200    | 5,805     | SH | DEFINED |
| WENDY'S INTERNATIONAL INC      | EQUITY | 950590109 | 1275   | 40,750    | SH | SOLE    |
| WENDY'S INTERNATIONAL INC      | EQUITY | 950590109 | 7      | 222       | SH | SOLE    |
| WERNER ENTERPRISES INC         | EQUITY | 950755108 | 2896   | 159,388   | SH | SOLE    |
| WESBANCO INC                   | EQUITY | 950810101 | 594    | 19,254    | SH | SOLE    |
| WESCO FINANCIAL CORP           | EQUITY | 950817106 | 23     | 49        | SH | SOLE    |
| WESCO INTERNATIONAL INC        | EQUITY | 95082P105 | 71     | 1,128     | SH | SOLE    |
| WESCO INTERNATIONAL INC        | EQUITY | 95082P105 | 39577  | 630,400   | SH | SOLE    |
| WEST BANCORPORATION INC        | EQUITY | 95123P106 | 232    | 15,393    | SH | SOLE    |
| WEST COAST BANCORP/OR          | EQUITY | 952145100 | 434    | 13,579    | SH | SOLE    |
| WEST MARINE INC                | EQUITY | 954235107 | 229    | 12,579    | SH | SOLE    |
| WEST PHARMACEUTICAL SERVICES I | EQUITY | 955306105 | 1354   | 29,153    | SH | SOLE    |
| WESTAMERICA BANCORPORATION     | EQUITY | 957090103 | 4763   | 98,887    | SH | SOLE    |
| WESTAR ENERGY INC              | EQUITY | 95709T100 | 7754   | 281,775   | SH | SOLE    |
| WESTAR ENERGY INC              | EQUITY | 95709T100 | 28     | 1,000     | SH | DEFINED |
| WESTERN ALLIANCE BANCORP       | EQUITY | 957638109 | 357    | 11,511    | SH | SOLE    |
| WESTERN ALLIANCE BANCORP       | EQUITY | 957638109 | 2763   | 89,000    | SH | SOLE    |
| WESTERN ASSET EMERGING MARKETS | EQUITY | 95766A101 | 18     | 1,019     | SH | DEFINED |
| WESTERN ASSET EMERGING MARKETS | EQUITY | 95766E103 | 21     | 1,587     | SH | DEFINED |
| WESTERN DIGITAL CORP           | EQUITY | 958102105 | 8771   | 521,749   | SH | SOLE    |
| WESTERN REFINING INC           | EQUITY | 959319104 | 794    | 20,354    | SH | SOLE    |
| WESTERN REFINING INC           | EQUITY | 959319104 | 28     | 715       | SH | DEFINED |
| WESTERN UNION CO/THE           | EQUITY | 959802109 | 8288   | 377,603   | SH | SOLE    |
| WESTERN UNION CO/THE           | EQUITY | 959802109 | 43     | 1,956     | SH | SOLE    |
| WESTFIELD FINANCIAL INC        | EQUITY | 96008P104 | 119    | 11,076    | SH | SOLE    |
| WESTLAKE CHEMICAL CORP         | EQUITY | 960413102 | 46     | 1,701     | SH | SOLE    |
| WESTMORELAND COAL CO           | EQUITY | 960878106 | 126    | 6,254     | SH | SOLE    |
| WESTWOOD ONE INC               | EQUITY | 961815107 | 1546   | 225,099   | SH | SOLE    |
| WET SEAL INC/THE               | EQUITY | 961840105 | 448    | 68,394    | SH | SOLE    |
| WET SEAL INC/THE               | EQUITY | 961840105 | 524    | 80,000    | SH | SOLE    |
| WEYCO GROUP INC                | EQUITY | 962149100 | 158    | 6,064     | SH | SOLE    |
| WEYERHAEUSER CO                | EQUITY | 962166104 | 6924   | 92,647    | SH | SOLE    |
| WEYERHAEUSER CO                | EQUITY | 962166104 | 40     | 538       | SH | SOLE    |
| WGL HOLDINGS INC               | EQUITY | 92924F106 | 12661  | 395,896   | SH | SOLE    |
| W-H ENERGY SERVICES INC        | EQUITY | 92925E108 | 1209   | 25,856    | SH | SOLE    |
| WHEELING-PITTSBURGH CORP       | EQUITY | 963142302 | 576    | 24,305    | SH | SOLE    |
| WHIRLPOOL CORP                 | EQUITY | 963320106 | 2995   | 35,273    | SH | SOLE    |
| WHIRLPOOL CORP                 | EQUITY | 963320106 | 17     | 200       | SH | SOLE    |
| WHITING PETROLEUM CORP         | EQUITY | 966387102 | 1278   | 32,439    | SH | SOLE    |
| WHITNEY HOLDING CORP           | EQUITY | 966612103 | 70     | 2,282     | SH | SOLE    |
| WHITNEY HOLDING CORP           | EQUITY | 966612103 | 1602   | 52,400    | SH | SOLE    |

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|                                |              |           |       |              |         |
|--------------------------------|--------------|-----------|-------|--------------|---------|
| WHOLE FOODS MARKET INC         | EQUITY       | 966837106 | 3216  | 71,700 SH    | SOLE    |
| WHOLE FOODS MARKET INC         | EQUITY       | 966837106 | 16    | 364 SH       | SOLE    |
| WHOLE FOODS MARKET INC         | EQUITY       | 966837106 | 13    | 300 SH       | DEFINED |
| WILD OATS MARKETS INC          | EQUITY       | 96808B107 | 461   | 25,332 SH    | SOLE    |
| WILD OATS MARKETS INC          | EQUITY       | 96808B107 | 14    | 750 SH       | DEFINED |
| WILLIAMS COS INC               | EQUITY       | 969457100 | 7749  | 272,293 SH   | SOLE    |
| WILLIAMS COS INC               | EQUITY       | 969457100 | 43    | 1,522 SH     | SOLE    |
| WILLIAMS SCOTSMAN INTERNATIONA | EQUITY       | 96950G102 | 514   | 26,130 SH    | SOLE    |
| WILLIAMS SCOTSMAN INTERNATIONA | EQUITY       | 96950G102 | 17320 | 881,000 SH   | SOLE    |
| WILLIAMS-SONOMA INC            | EQUITY       | 969904101 | 9423  | 265,744 SH   | SOLE    |
| WILLOW FINANCIAL BANCORP INC   | EQUITY       | 97111W101 | 177   | 13,725 SH    | SOLE    |
| WILMINGTON TRUST CORP          | EQUITY       | 971807102 | 6881  | 163,169 SH   | SOLE    |
| WILSHIRE BANCORP INC           | EQUITY       | 97186T108 | 722   | 43,994 SH    | SOLE    |
| WIMM-BILL-DANN FOODS OJSC      | EQUITY       | 97263M109 | 1437  | 18,000 SH    | SOLE    |
| WIND RIVER SYSTEMS INC         | EQUITY       | 973149107 | 2419  | 243,373 SH   | SOLE    |
| WINDSTREAM CORP                | EQUITY       | 97381W104 | 30983 | 2,109,139 SH | SOLE    |
| WINDSTREAM CORP                | EQUITY       | 97381W104 | 18    | 1,218 SH     | SOLE    |
| WINDSTREAM CORP                | EQUITY       | 97381W104 | 1     | 80 SH        | DEFINED |
| WINNEBAGO INDUSTRIES           | EQUITY       | 974637100 | 961   | 28,572 SH    | SOLE    |
| WINSTON HOTELS INC             | EQUITY       | 97563A102 | 386   | 25,649 SH    | SOLE    |
| WINSTON HOTELS INC             | EQUITY       | 97563A102 | 26    | 1,700 SH     | DEFINED |
| WINTHROP REALTY TRUST          | EQUITY       | 976391102 | 226   | 34,198 SH    | SOLE    |
| WINTRUST FINANCIAL CORP        | EQUITY       | 97650W108 | 1003  | 22,487 SH    | SOLE    |
| WIRELESS FACILITIES INC        | EQUITY       | 97653A103 | 65    | 50,126 SH    | SOLE    |
| WIRELESS RONIN TECHNOLOGIES IN | EQUITY       | 97652A203 | 1910  | 214,800 SH   | SOLE    |
| WIRELESS XCESSORIES GROUP      | EQUITY       | 97652L100 | 2     | 600 SH       | DEFINED |
| WISCONSIN ENERGY CORP          | EQUITY       | 976657106 | 13353 | 275,197 SH   | SOLE    |
| WITNESS SYSTEMS INC            | EQUITY       | 977424100 | 11411 | 423,405 SH   | SOLE    |
| WM WRIGLEY JR CO               | EQUITY       | 982526105 | 5015  | 98,468 SH    | SOLE    |
| WM WRIGLEY JR CO               | EQUITY       | 982526105 | 3379  | 66,339 SH    | SOLE    |
| WM WRIGLEY JR CO               | EQUITY       | 982526105 | 28    | 551 SH       | DEFINED |
| WMS INDUSTRIES INC             | EQUITY       | 929297109 | 930   | 23,703 SH    | SOLE    |
| WOLVERINE WORLD WIDE INC       | EQUITY       | 978097103 | 1398  | 48,941 SH    | SOLE    |
| WOLVERINE WORLD WIDE INC       | EQUITY       | 978097103 | 6     | 195 SH       | DEFINED |
| WOODWARD GOVERNOR CO           | EQUITY       | 980745103 | 1169  | 28,383 SH    | SOLE    |
| WOODWARD GOVERNOR CO           | EQUITY       | 980745103 | 354   | 8,600 SH     | SOLE    |
| WORLD ACCEPTANCE CORP          | EQUITY       | 981419104 | 1620  | 40,540 SH    | SOLE    |
| WORLD FUEL SERVICES CORP       | EQUITY       | 981475106 | 1117  | 24,155 SH    | SOLE    |
| WORLD FUEL SERVICES CORP       | EQUITY       | 981475106 | 16061 | 347,200 SH   | SOLE    |
| WORTHINGTON INDUSTRIES INC     | EQUITY       | 981811102 | 4687  | 227,727 SH   | SOLE    |
| WR BERKLEY CORP                | EQUITY       | 084423102 | 13351 | 403,112 SH   | SOLE    |
| WR GRACE & CO                  | EQUITY       | 38388F108 | 1573  | 59,553 SH    | SOLE    |
| WRIGHT EXPRESS CORP            | EQUITY       | 98233Q105 | 1073  | 35,376 SH    | SOLE    |
| WRIGHT MEDICAL GROUP INC       | EQUITY       | 98235T107 | 1142  | 51,231 SH    | SOLE    |
| WSFS FINANCIAL CORP            | EQUITY       | 929328102 | 334   | 5,186 SH     | SOLE    |
| WW GRAINGER INC                | EQUITY       | 384802104 | 2570  | 33,271 SH    | SOLE    |
| WW GRAINGER INC                | EQUITY       | 384802104 | 14    | 186 SH       | SOLE    |
| WW GRAINGER INC                | EQUITY       | 384802104 | 86    | 1,115 SH     | DEFINED |
| WWE                            | EQUITY       | 98156Q108 | 306   | 18,791 SH    | SOLE    |
| WYETH                          | EQUITY       | 983024100 | 32950 | 658,601 SH   | SOLE    |
| WYETH                          | EQUITY       | 983024100 | 3340  | 66,762 SH    | SOLE    |
| WYETH                          | FIXED INCOME | 983024AD2 | 3     | 3,000 PRN    | DEFINED |
| WYETH                          | EQUITY       | 983024100 | 22    | 440 SH       | DEFINED |
| WYNDHAM WORLDWIDE CORP         | EQUITY       | 98310W108 | 2833  | 82,948 SH    | SOLE    |
| WYNDHAM WORLDWIDE CORP         | EQUITY       | 98310W108 | 17    | 506 SH       | SOLE    |
| WYNN RESORTS LTD               | EQUITY       | 983134107 | 652   | 6,874 SH     | SOLE    |

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|                                |        |           |       |              |         |
|--------------------------------|--------|-----------|-------|--------------|---------|
| XCEL ENERGY INC                | EQUITY | 98389B100 | 4780  | 193,618 SH   | SOLE    |
| XCEL ENERGY INC                | EQUITY | 98389B100 | 26    | 1,038 SH     | SOLE    |
| XCEL ENERGY INC                | EQUITY | 98389B100 | 18    | 714 SH       | DEFINED |
| XENOPORT INC                   | EQUITY | 98411C100 | 492   | 17,666 SH    | SOLE    |
| XERIUM TECHNOLOGIES INC        | EQUITY | 98416J100 | 139   | 17,308 SH    | SOLE    |
| XEROX CORP                     | EQUITY | 984121103 | 28140 | 1,666,099 SH | SOLE    |
| XEROX CORP                     | EQUITY | 984121103 | 42    | 2,464 SH     | SOLE    |
| XILINX INC                     | EQUITY | 983919101 | 4456  | 173,176 SH   | SOLE    |
| XILINX INC                     | EQUITY | 983919101 | 22    | 858 SH       | SOLE    |
| XL CAPITAL LTD                 | EQUITY | G98255105 | 1091  | 15,590 SH    | SOLE    |
| XM SATELLITE RADIO HOLDINGS IN | EQUITY | 983759101 | 479   | 37,054 SH    | SOLE    |
| XM SATELLITE RADIO HOLDINGS IN | EQUITY | 983759101 | 2580  | 199,700 SH   | SOLE    |
| X-RITE INC                     | EQUITY | 983857103 | 325   | 25,088 SH    | SOLE    |
| XTENT INC                      | EQUITY | 984141101 | 46    | 4,120 SH     | SOLE    |
| XTO ENERGY INC                 | EQUITY | 98385X106 | 8765  | 159,925 SH   | SOLE    |
| XTO ENERGY INC                 | EQUITY | 98385X106 | 433   | 7,902 SH     | SOLE    |
| XTO ENERGY INC                 | EQUITY | 98385X106 | 15    | 266 SH       | DEFINED |
| YAHOO! INC                     | EQUITY | 984332106 | 25986 | 830,501 SH   | SOLE    |
| YAHOO! INC                     | EQUITY | 984332106 | 15085 | 482,112 SH   | SOLE    |
| YAHOO! INC                     | EQUITY | 984332106 | 21    | 675 SH       | DEFINED |
| YAMANA GOLD INC                | EQUITY | 98462Y100 | 83    | 5,703 SH     | OTHER   |
| YARDVILLE NATIONAL BANCORP     | EQUITY | 985021104 | 311   | 8,558 SH     | SOLE    |
|                                |        |           |       |              |         |
| YOUNG INNOVATIONS INC          | EQUITY | 987520103 | 116   | 4,264 SH     | SOLE    |
| YRC WORLDWIDE INC              | EQUITY | 984249102 | 5486  | 136,396 SH   | SOLE    |
| YRC WORLDWIDE INC              | EQUITY | 984249102 | 4     | 100 SH       | DEFINED |
| YUM! BRANDS INC                | EQUITY | 988498101 | 6986  | 120,950 SH   | SOLE    |
| YUM! BRANDS INC                | EQUITY | 988498101 | 39    | 676 SH       | SOLE    |
| YUM! BRANDS INC                | EQUITY | 988498101 | 8     | 134 SH       | DEFINED |
| ZALE CORP                      | EQUITY | 988858106 | 1109  | 42,040 SH    | SOLE    |
| ZARLINK SEMICONDUCTOR INC      | EQUITY | 989139100 | 14    | 6,677 SH     | DEFINED |
| ZEBRA TECHNOLOGIES CORP        | EQUITY | 989207105 | 6156  | 159,431 SH   | SOLE    |
| ZENITH NATIONAL INSURANCE CORP | EQUITY | 989390109 | 1532  | 32,417 SH    | SOLE    |
| ZENITH NATIONAL INSURANCE CORP | EQUITY | 989390109 | 709   | 15,000 SH    | SOLE    |
| ZHONE TECHNOLOGIES INC         | EQUITY | 98950P108 | 121   | 97,344 SH    | SOLE    |
| ZIMMER HOLDINGS INC            | EQUITY | 98956P102 | 32768 | 383,653 SH   | SOLE    |
| ZIMMER HOLDINGS INC            | EQUITY | 98956P102 | 52    | 610 SH       | SOLE    |
| ZIMMER HOLDINGS INC            | EQUITY | 98956P102 | 18    | 209 SH       | DEFINED |
| ZIONS BANCORPORATION           | EQUITY | 989701107 | 4384  | 51,865 SH    | SOLE    |
| ZIONS BANCORPORATION           | EQUITY | 989701107 | 25    | 292 SH       | SOLE    |
| ZOLL MEDICAL CORP              | EQUITY | 989922109 | 472   | 17,698 SH    | SOLE    |
| ZOLTEK COS INC                 | EQUITY | 98975W104 | 528   | 15,105 SH    | SOLE    |
| ZORAN CORP                     | EQUITY | 98975F101 | 732   | 43,019 SH    | SOLE    |
| ZUMIEZ INC                     | EQUITY | 989817101 | 1575  | 39,255 SH    | SOLE    |
| ZYGO CORP                      | EQUITY | 989855101 | 254   | 15,850 SH    | SOLE    |
| ZYMOGENETICS INC               | EQUITY | 98985T109 | 512   | 32,914 SH    | SOLE    |