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

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

FORM 13F

FORM 13F COVER PAGE

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

Check here if Amendment ; Amendment Number:

This Amendment (Check only one.): is a restatement.
 adds new holdings entries

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

The Institutional Investment Manager filing this report and the person by whom it is signed represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger ----- (Signature)	New York, New York ----- (City, State)	February 12, 2007 ----- (Date)
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Report Type (Check only one.):

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

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reported in this report.)

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 4,532

Form 13F Information Table Value Total: \$22,143,899 (thousands)

List of Other Included Managers:

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

No.	Form 13F File Number	Name
1	28-4637	AIG GLOBAL INVESTMENT CORP.
2	28-2725	AIG SUNAMERICA ASSET MANAGEMENT CORP.
3	28-3463	JOHN MCSTAY INVESTMENT COUNSEL, L.P.
4	28-11910	FSC SECURITIES CORPORATION

13F SECURITIES-- 4Q 2006

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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